

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

As of September 29, 2017 (Updated Monthly)

Source: RBC

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

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

|    | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|----|--|----------------|--------------|
| 1  | AT+T INC COMMON STOCK USD1.0                     | 0.664%         | 0.664%       |
| 2  | BANK OF MONTREAL COMMON STOCK                    | 0.638%         | 1.302%       |
| 3  | APPLE INC  | 0.599%         | 1.901%       |
| 4  | BANK OF NOVA SCOTIA COMMON STOCK                 | 0.576%         | 2.478%       |
| 5  | JPMORGAN CHASE + CO COMMON STOCK USD1.0          | 0.574%         | 3.052%       |
| 6  | TORONTO DOMINION BANK COMMON STOCK               | 0.534%         | 3.585%       |
| 7  | CAD - London                                     | 0.499%         | 4.084%       |
| 8  | WELLS FARGO + CO COMMON STOCK USD1.666           | 0.489%         | 4.573%       |
| 9  | SUNCOR ENERGY INC COMMON STOCK                   | 0.483%         | 5.056%       |
| 10 | ROYAL BANK OF CANADA COMMON STOCK                | 0.444%         | 5.500%       |
| 11 | SWEDISH GOVT 3.                                  | 0.414%         | 5.914%       |
| 12 | EXXON MOBIL CORP COMMON STOCK                    | 0.403%         | 6.316%       |
| 13 | PROVINCE OF ALBERTA UNSECURED 09/21 1.35         | 0.389%         | 6.705%       |
| 14 | GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342 | 0.347%         | 7.052%       |
| 15 | ORACLE CORP SR UNSECURED 09/21 1.9               | 0.345%         | 7.398%       |
| 16 | BANK OF AMERICA                                  | 0.326%         | 7.724%       |
| 17 | CAN IMPERIAL BK OF COMMERCE COMMON STOCK         | 0.313%         | 8.037%       |
| 18 | INTEL CORP COMMON STOCK USD.001                  | 0.298%         | 8.336%       |
| 19 | FRENCH REPUBLIC                                  | 0.296%         | 8.632%       |
| 20 | MANULIFE FINANCIAL CORP COMMON STOCK             | 0.288%         | 8.919%       |
| 21 | MICROSOFT CORP COMMON STOCK USD.00000625         | 0.287%         | 9.207%       |
| 22 | CHEVRON CORP COMMON STOCK USD.75                 | 0.283%         | 9.489%       |
| 23 | COMCAST CORP CLASS A COMMON STOCK USD.01         | 0.278%         | 9.767%       |
| 24 | PFIZER INC COMMON STOCK USD.05                   | 0.268%         | 10.035%      |
| 25 | SINGAPORE GOVER                                  | 0.259%         | 10.294%      |
| 26 | LANDWIRT RENTEN                                  | 0.254%         | 10.549%      |
| 27 | REP AUSTRIA GOV                                  | 0.248%         | 10.797%      |
| 28 | CITIGROUP INC COMMON STOCK USD.01                | 0.240%         | 11.037%      |
| 29 | MAGNA INTERNATIONAL INC COMMON STOCK             | 0.239%         | 11.276%      |

|    | SECURITY NAME   | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 30 | CANADA HOUSING  | 0.238%         | 11.514%      |
| 31 | CANADIAN NATURAL RESOURCES COMMON STOCK               | 0.230%         | 11.744%      |
| 32 | JOHNSON + JOHNSON COMMON STOCK USD1.0                 | 0.227%         | 11.971%      |
| 33 | KREDIT FUER WIE                                       | 0.226%         | 12.197%      |
| 34 | WAL-MART STORES                                       | 0.223%         | 12.420%      |
| 35 | CISCO SYSTEMS   | 0.221%         | 12.641%      |
| 36 | LANDESKREDITBAN                                       | 0.218%         | 12.859%      |
| 37 | ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4          | 0.216%         | 13.076%      |
| 38 | EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222      | 0.212%         | 13.287%      |
| 39 | NATIONAL BK CDA                                       | 0.211%         | 13.498%      |
| 40 | SAMSUNG ELECTRO                                       | 0.208%         | 13.707%      |
| 41 | KOMMUNINVEST I  | 0.204%         | 13.910%      |
| 42 | TECK RESOURCES LTD CLS B COMMON STOCK                 | 0.202%         | 14.112%      |
| 43 | DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875 | 0.202%         | 14.314%      |
| 44 | APPLE INC SR UNSECURED 02/21 2.25                     | 0.201%         | 14.515%      |
| 45 | KOMMUNINVEST I  | 0.200%         | 14.715%      |
| 46 | PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9            | 0.200%         | 14.915%      |
| 47 | MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25           | 0.198%         | 15.113%      |
| 48 | UK(GOVT OF) 4.2                                       | 0.197%         | 15.310%      |
| 49 | CISCO SYSTEMS INC SR UNSECURED 06/20 2.45             | 0.194%         | 15.503%      |
| 50 | SUN LIFE FINANCIAL INC COMMON STOCK                   | 0.191%         | 15.695%      |
| 51 | SWEDISH EXP CRE                                       | 0.190%         | 15.885%      |
| 52 | WESTPAC BKG COR                                       | 0.188%         | 16.072%      |
| 53 | US TREASURY N/B 05/25 2.125                           | 0.186%         | 16.258%      |
| 54 | TOTAL SA  | 0.183%         | 16.441%      |
| 55 | BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2         | 0.178%         | 16.619%      |
| 56 | NETWORK RAIL IN                                       | 0.178%         | 16.796%      |
| 57 | NESTLE SA   | 0.175%         | 16.972%      |
| 58 | ROYAL BK OF CAN                                       | 0.174%         | 17.146%      |
| 59 | CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25        | 0.174%         | 17.320%      |
| 60 | UNEDIC ASSEO 0.                                       | 0.173%         | 17.493%      |
| 61 | SWEDEN GOVERNME                                       | 0.172%         | 17.665%      |
| 62 | ENBRIDGE INC COMMON STOCK                             | 0.171%         | 17.837%      |
| 63 | FACEBOOK INC A COMMON STOCK USD.000006                | 0.171%         | 18.008%      |
| 64 | HSBC HOLDINGS PLC SPONS ADR                           | 0.171%         | 18.178%      |
| 65 | MICROSOFT CORP  | 0.168%         | 18.346%      |
| 66 | UNITEDHEALTH GR                                       | 0.165%         | 18.511%      |
| 67 | TRANSCANADA CORP COMMON STOCK                         | 0.164%         | 18.675%      |
| 68 | AMAZON.COM INC  | 0.163%         | 18.838%      |
| 69 | PROCTER + GAMBLE CO/THE COMMON STOCK                  | 0.163%         | 19.002%      |
| 70 | FRENCH REP GOVT                                       | 0.160%         | 19.162%      |
| 71 | SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125      | 0.158%         | 19.320%      |
| 72 | ALPHABET INC CL C COMMON STOCK USD.001                | 0.158%         | 19.477%      |
| 73 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75       | 0.157%         | 19.634%      |
| 74 | IBM CORP SR UNSECURED 01/22 2.5                       | 0.157%         | 19.791%      |
| 75 | CHEVRON CORP 2.                                       | 0.156%         | 19.947%      |
| 76 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033     | 0.153%         | 20.101%      |
| 77 | GENERAL ELECTRIC CO COMMON STOCK USD.06               | 0.153%         | 20.253%      |
| 78 | PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375           | 0.153%         | 20.406%      |
| 79 | ALPHABET INC CL A COMMON STOCK USD.001                | 0.153%         | 20.559%      |

|     | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 80  | MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05         | 0.151%         | 20.710%      |
| 81  | CISCO SYSTEMS INC SR UNSECURED 02/21 2.2               | 0.150%         | 20.860%      |
| 82  | GENERAL MOTORS CO COMMON STOCK USD.01                  | 0.150%         | 21.009%      |
| 83  | CANADIAN NATL RAILWAY CO COMMON STOCK                  | 0.148%         | 21.157%      |
| 84  | DAIMLER AG   | 0.147%         | 21.304%      |
| 85  | MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55            | 0.146%         | 21.449%      |
| 86  | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375 | 0.145%         | 21.594%      |
| 87  | TOYOTA MOTOR CO  | 0.145%         | 21.739%      |
| 88  | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1          | 0.140%         | 21.879%      |
| 89  | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01            | 0.139%         | 22.018%      |
| 90  | TORONTO DOMINION BANK SR UNSECURED 04/21 2.125         | 0.139%         | 22.157%      |
| 91  | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9        | 0.137%         | 22.294%      |
| 92  | TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994         | 0.136%         | 22.430%      |
| 93  | BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35            | 0.135%         | 22.565%      |
| 94  | MICROSOFT CORP SR UNSECURED 11/20 2                    | 0.135%         | 22.700%      |
| 95  | CHINA CONST BK   | 0.134%         | 22.834%      |
| 96  | VODAFONE GROUP   | 0.130%         | 22.965%      |
| 97  | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0           | 0.128%         | 23.093%      |
| 98  | WALT DISNEY(HLD)                                       | 0.127%         | 23.219%      |
| 99  | NATL AUSTRALIA   | 0.126%         | 23.345%      |
| 100 | WESTPAC BANKING CORP SR UNSECURED 08/21 2              | 0.126%         | 23.471%      |
| 101 | BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85          | 0.124%         | 23.595%      |
| 102 | SINGAPORE GOVT   | 0.124%         | 23.719%      |
| 103 | CVS HEALTH CORP COMMON STOCK USD.01                    | 0.123%         | 23.841%      |
| 104 | CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75      | 0.122%         | 23.964%      |
| 105 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75       | 0.122%         | 24.086%      |
| 106 | SINGAPORE GOVT   | 0.122%         | 24.207%      |
| 107 | BHP BILLITON LT  | 0.121%         | 24.329%      |
| 108 | NESTLE FINANCE   | 0.120%         | 24.449%      |
| 109 | IBM CORP SR UNSECURED 02/21 2.25                       | 0.120%         | 24.569%      |
| 110 | NORDEA BANK AB SR UNSECURED 144A 05/21 2.25            | 0.119%         | 24.687%      |
| 111 | COOPERATIEVE RA  | 0.118%         | 24.805%      |
| 112 | BCE INC COMMON STOCK                                   | 0.118%         | 24.923%      |
| 113 | FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK               | 0.117%         | 25.040%      |
| 114 | APPLE INC SR UNSECURED 02/22 2.5                       | 0.117%         | 25.157%      |
| 115 | KINGDOM BELGIUM  | 0.116%         | 25.273%      |
| 116 | FORD MOTOR CO COMMON STOCK USD.01                      | 0.116%         | 25.389%      |
| 117 | JOHNSON + JOHNSON SR UNSECURED 03/21 1.65              | 0.115%         | 25.503%      |
| 118 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001      | 0.114%         | 25.617%      |
| 119 | DEUTSCHE BAHN F  | 0.113%         | 25.730%      |
| 120 | MERCK + CO. INC. COMMON STOCK USD.5                    | 0.113%         | 25.843%      |
| 121 | QUALCOMM INC COMMON STOCK USD.0001                     | 0.111%         | 25.955%      |
| 122 | BP PLC   | 0.111%         | 26.066%      |
| 123 | MORGAN STANLEY COMMON STOCK USD.01                     | 0.111%         | 26.176%      |
| 124 | CHEVRON CORP SR UNSECURED 06/23 3.191                  | 0.110%         | 26.286%      |
| 125 | TORONTO DOMINION BANK SR UNSECURED 07/21 1.8           | 0.109%         | 26.395%      |
| 126 | ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15             | 0.109%         | 26.503%      |
| 127 | ROYAL DUTCH SHELL SPON ADR A ADR                       | 0.108%         | 26.611%      |
| 128 | WASTE CONNECTIONS INC COMMON STOCK                     | 0.108%         | 26.719%      |
| 129 | ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35          | 0.107%         | 26.826%      |

|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 130 | BASF SE   | 0.106%         | 26.932%      |
| 131 | KINROSS GOLD CORP COMMON STOCK                      | 0.105%         | 27.038%      |
| 132 | TIME WARNER INC COMMON STOCK USD.01                 | 0.105%         | 27.143%      |
| 133 | AGENCE FRANCAIS                                     | 0.105%         | 27.247%      |
| 134 | BK NEDERLANDSE                                      | 0.104%         | 27.351%      |
| 135 | US BANCORP COMMON STOCK USD.01                      | 0.103%         | 27.454%      |
| 136 | CHEVRON CORP SR UNSECURED 03/20 1.961               | 0.103%         | 27.557%      |
| 137 | AMGEN INC COMMON STOCK USD.0001                     | 0.102%         | 27.660%      |
| 138 | WAL MART STORES INC SR UNSECURED 04/23 2.55         | 0.101%         | 27.761%      |
| 139 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01    | 0.101%         | 27.862%      |
| 140 | UNION PACIFIC CORP COMMON STOCK USD2.5              | 0.101%         | 27.963%      |
| 141 | PFIZER INC  | 0.100%         | 28.063%      |
| 142 | MICRON TECHNOLO                                     | 0.099%         | 28.162%      |
| 143 | AGENCE FRANCAIS                                     | 0.099%         | 28.261%      |
| 144 | BNP PARIBAS SA                                      | 0.099%         | 28.360%      |
| 145 | VISA INC CLASS A SHARES COMMON STOCK USD.0001       | 0.098%         | 28.459%      |
| 146 | ORACLE CORP COMMON STOCK USD.01                     | 0.097%         | 28.555%      |
| 147 | SIMON PROPERTY GROUP INC REIT USD.0001              | 0.096%         | 28.652%      |
| 148 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25     | 0.096%         | 28.748%      |
| 149 | LUNDIN MINING C                                     | 0.095%         | 28.843%      |
| 150 | ENCANA CORP COMMON STOCK                            | 0.095%         | 28.939%      |
| 151 | VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV       | 0.095%         | 29.033%      |
| 152 | NOVARTIS CAP CO                                     | 0.094%         | 29.128%      |
| 153 | COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75 | 0.094%         | 29.222%      |
| 154 | AGRIUM INC COMMON STOCK NPV                         | 0.093%         | 29.315%      |
| 155 | LANDESKREDITBAN                                     | 0.093%         | 29.409%      |
| 156 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01    | 0.093%         | 29.502%      |
| 157 | POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV        | 0.093%         | 29.595%      |
| 158 | INTL BK RECON &                                     | 0.093%         | 29.688%      |
| 159 | PNC BANK  | 0.093%         | 29.780%      |
| 160 | FMS WERTMANAGEM                                     | 0.092%         | 29.872%      |
| 161 | SNCF RESEAU 3.1                                     | 0.092%         | 29.964%      |
| 162 | BK OF NOVA SCOT                                     | 0.090%         | 30.055%      |
| 163 | COCA-COLA CO  | 0.090%         | 30.145%      |
| 164 | HONDA MOTOR CO                                      | 0.089%         | 30.234%      |
| 165 | COCA COLA CO/THE SR UNSECURED 10/20 1.875           | 0.089%         | 30.323%      |
| 166 | ALLERGAN PLC  | 0.089%         | 30.413%      |
| 167 | BROOKFIELD ASSET MANAGE CL A COMMON STOCK           | 0.089%         | 30.502%      |
| 168 | TRAVELERS COS                                       | 0.089%         | 30.590%      |
| 169 | ROYAL DUTCH SHE                                     | 0.088%         | 30.678%      |
| 170 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5      | 0.087%         | 30.766%      |
| 171 | NOVARTIS AG   | 0.087%         | 30.853%      |
| 172 | DEXIA CREDIT LO                                     | 0.087%         | 30.940%      |
| 173 | BARRICK GOLD CORP COMMON STOCK                      | 0.086%         | 31.027%      |
| 174 | BANCO SANTANDER                                     | 0.086%         | 31.113%      |
| 175 | AGNICO EAGLE MINES LTD COMMON STOCK                 | 0.086%         | 31.199%      |
| 176 | GILEAD SCIENCES                                     | 0.085%         | 31.284%      |
| 177 | ANTHEM INC COMMON STOCK USD.01                      | 0.085%         | 31.369%      |
| 178 | ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5         | 0.084%         | 31.453%      |
| 179 | ABBOTT LABORATORIES COMMON STOCK                    | 0.084%         | 31.537%      |

|     | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 180 | SHELL INTL.FIN.                                  | 0.084%         | 31.621%      |
| 181 | MERCK + CO INC SR UNSECURED 02/22 2.35           | 0.084%         | 31.705%      |
| 182 | INDUSTRIAL & CO                                  | 0.083%         | 31.788%      |
| 183 | KOMMUNALBANKEN                                   | 0.083%         | 31.870%      |
| 184 | NEDERLANDSE WAT                                  | 0.083%         | 31.953%      |
| 185 | BANK OF MONTREA                                  | 0.082%         | 32.035%      |
| 186 | MEDTRONIC PLC                                    | 0.082%         | 32.117%      |
| 187 | AMERICAN EXPRESS CO COMMON STOCK USD.2           | 0.082%         | 32.199%      |
| 188 | PROVINCE OF QUE                                  | 0.082%         | 32.280%      |
| 189 | BERKSHIRE HATHA                                  | 0.081%         | 32.362%      |
| 190 | INDUSTRIAL ALLI                                  | 0.080%         | 32.441%      |
| 191 | HOME DEPOT INC COMMON STOCK USD.05               | 0.079%         | 32.520%      |
| 192 | AMERICAN TOWER CORP REIT USD.01                  | 0.079%         | 32.599%      |
| 193 | CENOVUS ENERGY INC COMMON STOCK                  | 0.078%         | 32.677%      |
| 194 | WESTPAC BKG COR                                  | 0.078%         | 32.755%      |
| 195 | NATL AUST BANK                                   | 0.077%         | 32.832%      |
| 196 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2   | 0.077%         | 32.910%      |
| 197 | FORTIS INC COMMON STOCK                          | 0.077%         | 32.987%      |
| 198 | ACE LTD  | 0.077%         | 33.064%      |
| 199 | BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9       | 0.076%         | 33.140%      |
| 200 | WEST FRASER TIM                                  | 0.076%         | 33.217%      |
| 201 | CONOCOPHILLIPS COMMON STOCK USD.01               | 0.076%         | 33.293%      |
| 202 | APPLE INC SR UNSECURED 05/23 2.4                 | 0.076%         | 33.369%      |
| 203 | VALERO ENERGY C                                  | 0.076%         | 33.445%      |
| 204 | SCHLUMBERGER LTD COMMON STOCK USD.01             | 0.075%         | 33.520%      |
| 205 | ROYAL DUTCH SH-                                  | 0.075%         | 33.596%      |
| 206 | DEUTSCHE TELEKO                                  | 0.075%         | 33.670%      |
| 207 | BANK NEDERLANDS                                  | 0.075%         | 33.745%      |
| 208 | UNIBAIL-RODAMCO                                  | 0.075%         | 33.820%      |
| 209 | DELTA AIRLINES                                   | 0.074%         | 33.894%      |
| 210 | SIEMENS AG                                       | 0.074%         | 33.968%      |
| 211 | FEDEX CORPORATI                                  | 0.074%         | 34.042%      |
| 212 | TENCENT HLDGS L                                  | 0.074%         | 34.116%      |
| 213 | HITACHI  | 0.074%         | 34.189%      |
| 214 | PFIZER INC 0.25                                  | 0.073%         | 34.263%      |
| 215 | GOLDCORP INC COMMON STOCK                        | 0.073%         | 34.336%      |
| 216 | PHILIP MORRIS INTERNATIONAL COMMON STOCK         | 0.073%         | 34.409%      |
| 217 | CANADIAN TIRE C                                  | 0.073%         | 34.482%      |
| 218 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 0.073%         | 34.554%      |
| 219 | INTL BUSINESS M                                  | 0.072%         | 34.627%      |
| 220 | AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25 | 0.072%         | 34.698%      |
| 221 | BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45      | 0.072%         | 34.770%      |
| 222 | TOTAL CAPITAL I                                  | 0.072%         | 34.842%      |
| 223 | ONTARIO(PROV OF                                  | 0.071%         | 34.913%      |
| 224 | SHAW COMMUNICATIONS INC B COMMON STOCK           | 0.071%         | 34.984%      |
| 225 | AUST & NZ BANK                                   | 0.071%         | 35.055%      |
| 226 | FIRST QUANTUM M                                  | 0.071%         | 35.126%      |
| 227 | BK NED GEMEENTE                                  | 0.071%         | 35.197%      |
| 228 | PROV OF SASK CA                                  | 0.070%         | 35.267%      |
| 229 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | 0.069%         | 35.336%      |

|     | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 230 | CSX CORP  | 0.069%         | 35.405%      |
| 231 | VOLKSWAGEN AG                                     | 0.069%         | 35.474%      |
| 232 | BAYERISCHE MOTO                                   | 0.069%         | 35.543%      |
| 233 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01    | 0.069%         | 35.612%      |
| 234 | CATERPILLAR INC COMMON STOCK USD1.0               | 0.068%         | 35.680%      |
| 235 | TEMASEK FINL I                                    | 0.068%         | 35.748%      |
| 236 | SANOFI-AVENTIS                                    | 0.068%         | 35.816%      |
| 237 | NEWBELCO SA/NV                                    | 0.068%         | 35.884%      |
| 238 | EUROPEAN INVEST                                   | 0.067%         | 35.951%      |
| 239 | SHELL INTERNATI                                   | 0.066%         | 36.018%      |
| 240 | CIGNA CORP  | 0.066%         | 36.084%      |
| 241 | CAPITAL ONE FIN                                   | 0.066%         | 36.151%      |
| 242 | BRIT AMER TOBAC                                   | 0.066%         | 36.217%      |
| 243 | FINNING INTL LT                                   | 0.066%         | 36.283%      |
| 244 | KINDER MORGAN INC COMMON STOCK USD.01             | 0.066%         | 36.348%      |
| 245 | EUROPEAN INVEST                                   | 0.065%         | 36.414%      |
| 246 | NORFOLK STHN CO                                   | 0.065%         | 36.479%      |
| 247 | EQUINIX INC REIT USD.001                          | 0.065%         | 36.544%      |
| 248 | BLACKBERRY LTD COMMON STOCK                       | 0.065%         | 36.609%      |
| 249 | ABB LTD   | 0.065%         | 36.673%      |
| 250 | PEPSICO INC COMMON STOCK USD.017                  | 0.064%         | 36.737%      |
| 251 | GLENCORE XSTRA                                    | 0.064%         | 36.801%      |
| 252 | CHINA EVERGRAND                                   | 0.064%         | 36.865%      |
| 253 | GENERAL ELECTRI                                   | 0.063%         | 36.928%      |
| 254 | INTER-AMERICAN                                    | 0.063%         | 36.991%      |
| 255 | LINAMAR CORP                                      | 0.063%         | 37.054%      |
| 256 | BOEING CO/THE COMMON STOCK USD5.0                 | 0.063%         | 37.116%      |
| 257 | PROLOGIS INC REIT USD.01                          | 0.062%         | 37.179%      |
| 258 | BLACKROCK INC COMMON STOCK USD.01                 | 0.062%         | 37.240%      |
| 259 | RIO TINTO PLC SPON ADR ADR                        | 0.061%         | 37.302%      |
| 260 | HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01     | 0.061%         | 37.363%      |
| 261 | KRAFT HEINZ CO/THE COMMON STOCK USD.01            | 0.061%         | 37.424%      |
| 262 | PROVINCE OF QUE                                   | 0.061%         | 37.485%      |
| 263 | ORACLE CORP SR UNSECURED 07/21 2.8                | 0.061%         | 37.546%      |
| 264 | TARGET CORPORAT                                   | 0.061%         | 37.607%      |
| 265 | WESTPAC BANK CO                                   | 0.061%         | 37.668%      |
| 266 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8   | 0.060%         | 37.728%      |
| 267 | TELUS CORPORATI                                   | 0.060%         | 37.788%      |
| 268 | NORDEA BANK AB SR UNSECURED 144A 09/20 2.5        | 0.060%         | 37.849%      |
| 269 | COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55  | 0.060%         | 37.909%      |
| 270 | VALE SA   | 0.060%         | 37.969%      |
| 271 | VERESEN INC.                                      | 0.060%         | 38.028%      |
| 272 | PUBLIC STORAGE                                    | 0.060%         | 38.088%      |
| 273 | INTL BK RECON + DEVELOP SR UNSECURED 01/22 2      | 0.060%         | 38.148%      |
| 274 | EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625 | 0.059%         | 38.207%      |
| 275 | ARC RESOURCES L                                   | 0.059%         | 38.266%      |
| 276 | NVIDIA CORP                                       | 0.059%         | 38.324%      |
| 277 | DEXIA CREDIT LO                                   | 0.058%         | 38.383%      |
| 278 | MARATHON PETROLEUM CORP COMMON STOCK              | 0.058%         | 38.441%      |
| 279 | MERCK & CO INC                                    | 0.058%         | 38.499%      |

|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 280 | ABBVIE INC COMMON STOCK USD.01                      | 0.058%         | 38.556%      |
| 281 | SWEDEN GOVERNME                                     | 0.058%         | 38.614%      |
| 282 | ORANGE SA   | 0.058%         | 38.672%      |
| 283 | BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3         | 0.057%         | 38.729%      |
| 284 | ROCHE HOLDING A                                     | 0.057%         | 38.786%      |
| 285 | EMPIRE CO LTD N                                     | 0.057%         | 38.843%      |
| 286 | IAMGOLD CORP COMMON STOCK                           | 0.057%         | 38.899%      |
| 287 | NATL AUSTRALIA                                      | 0.057%         | 38.956%      |
| 288 | IBERDROLA SA  | 0.056%         | 39.012%      |
| 289 | CANADIAN (GOVT                                      | 0.056%         | 39.069%      |
| 290 | CANADIAN PACIFIC RAILWAY LTD COMMON STOCK           | 0.056%         | 39.125%      |
| 291 | LANDWIRT RENTEN                                     | 0.056%         | 39.181%      |
| 292 | ENERPLUS CORP COMMON STOCK                          | 0.056%         | 39.237%      |
| 293 | DIGITAL REALTY                                      | 0.056%         | 39.292%      |
| 294 | ENGIE   | 0.055%         | 39.348%      |
| 295 | APPLE INC 1.55%                                     | 0.055%         | 39.403%      |
| 296 | CHINA NATIONAL                                      | 0.055%         | 39.458%      |
| 297 | WESTPAC BANKING CORP SR UNSECURED 05/26 2.85        | 0.055%         | 39.513%      |
| 298 | AFLAC INC COMMON STOCK USD.1                        | 0.055%         | 39.568%      |
| 299 | EUROPEAN INVEST                                     | 0.055%         | 39.622%      |
| 300 | MCDONALD S CORP COMMON STOCK USD.01                 | 0.054%         | 39.677%      |
| 301 | COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85 | 0.054%         | 39.731%      |
| 302 | TORONTO DOMINION BANK SR UNSECURED 12/20 2.5        | 0.054%         | 39.785%      |
| 303 | CANADIAN WESTER                                     | 0.054%         | 39.840%      |
| 304 | TEXAS INSTRUMEN                                     | 0.054%         | 39.894%      |
| 305 | ALLSTATE CORP COMMON STOCK USD.01                   | 0.054%         | 39.948%      |
| 306 | JOHNSON + JOHNSON SR UNSECURED 03/22 2.25           | 0.054%         | 40.002%      |
| 307 | PROCTER & GAMBL                                     | 0.054%         | 40.056%      |
| 308 | MASTERCARD INC A COMMON STOCK USD.0001              | 0.054%         | 40.110%      |
| 309 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0     | 0.054%         | 40.164%      |
| 310 | NISSAN MOTOR CO                                     | 0.054%         | 40.218%      |
| 311 | TAIWAN SEMI-ADR                                     | 0.054%         | 40.271%      |
| 312 | PAN AMERICAN SILVER CORP COMMON STOCK               | 0.054%         | 40.325%      |
| 313 | TFI INTERNATION                                     | 0.054%         | 40.379%      |
| 314 | ZURICH FIN SVS                                      | 0.054%         | 40.432%      |
| 315 | TOTAL CAPITAL I                                     | 0.053%         | 40.486%      |
| 316 | CRESCENT POINT ENERGY CORP COMMON STOCK             | 0.053%         | 40.539%      |
| 317 | AIR CANADA  | 0.053%         | 40.592%      |
| 318 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01        | 0.053%         | 40.645%      |
| 319 | CAMECO CORP COMMON STOCK                            | 0.053%         | 40.697%      |
| 320 | AGENCE FRANCAIS                                     | 0.052%         | 40.750%      |
| 321 | WHITECAP RESOUR                                     | 0.052%         | 40.802%      |
| 322 | DOLLAR TREE INC                                     | 0.052%         | 40.854%      |
| 323 | ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92        | 0.052%         | 40.906%      |
| 324 | NOVARTIS AG SPONSORED ADR ADR                       | 0.052%         | 40.958%      |
| 325 | BAYER AG  | 0.052%         | 41.010%      |
| 326 | BCO BILBAO VIZC                                     | 0.052%         | 41.061%      |
| 327 | ALIBABA GROUP HOLDING SP ADR ADR USD.000025         | 0.051%         | 41.113%      |
| 328 | COCA COLA CO/THE SR UNSECURED 11/23 3.2             | 0.051%         | 41.164%      |
| 329 | FRENCH REPUBLIC                                     | 0.051%         | 41.215%      |

|     | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 330 | SHELL INTL.FIN.                                  | 0.051%         | 41.266%      |
| 331 | ROYAL BANK OF C                                  | 0.051%         | 41.317%      |
| 332 | DEXIA CREDIT LO                                  | 0.051%         | 41.368%      |
| 333 | TOURMALINE OIL                                   | 0.051%         | 41.418%      |
| 334 | B2GOLD CORP COM                                  | 0.051%         | 41.469%      |
| 335 | CK HUTCHINSON H                                  | 0.051%         | 41.520%      |
| 336 | PEMBINA PIPELINE CORP COMMON STOCK NPV           | 0.051%         | 41.570%      |
| 337 | WESTJET AIRLINE                                  | 0.051%         | 41.621%      |
| 338 | CORNING INC COMMON STOCK USD.5                   | 0.051%         | 41.671%      |
| 339 | DENMARK GOVT BO                                  | 0.050%         | 41.722%      |
| 340 | FIAT CHRYSLER A                                  | 0.050%         | 41.772%      |
| 341 | NATIONAL AUSTRA                                  | 0.050%         | 41.823%      |
| 342 | 3M CO COMMON STOCK USD.01                        | 0.050%         | 41.873%      |
| 343 | ONTARIO(PROV OF                                  | 0.050%         | 41.923%      |
| 344 | MONDELEZ INTERNATIONAL INC A COMMON STOCK        | 0.050%         | 41.972%      |
| 345 | CAE INC COMMON STOCK                             | 0.050%         | 42.022%      |
| 346 | MICHELIN(CGDE)                                   | 0.050%         | 42.072%      |
| 347 | ALTRIA GROUP INC COMMON STOCK USD.333            | 0.050%         | 42.121%      |
| 348 | DANAHER CORP COMMON STOCK USD.01                 | 0.050%         | 42.171%      |
| 349 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1       | 0.050%         | 42.221%      |
| 350 | METLIFE INC COMMON STOCK USD.01                  | 0.049%         | 42.270%      |
| 351 | EBAY INC   | 0.049%         | 42.319%      |
| 352 | SVENSKA HANDELS                                  | 0.049%         | 42.369%      |
| 353 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2     | 0.049%         | 42.418%      |
| 354 | BROADCOM LTD                                     | 0.049%         | 42.467%      |
| 355 | SYNCHRONY FINANCIAL COMMON STOCK USD.001         | 0.049%         | 42.516%      |
| 356 | ANDEAVOR COMMON STOCK USD.167                    | 0.049%         | 42.565%      |
| 357 | PING AN INSURAN                                  | 0.049%         | 42.613%      |
| 358 | SOC GENERALE                                     | 0.049%         | 42.662%      |
| 359 | OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375 | 0.048%         | 42.710%      |
| 360 | MOLSONCOORS-B-U                                  | 0.048%         | 42.759%      |
| 361 | ANTHEM INC SR UNSECURED 05/22 3.125              | 0.048%         | 42.807%      |
| 362 | IMPERIAL OIL LTD COMMON STOCK                    | 0.048%         | 42.855%      |
| 363 | THOMSON REUTERS CORP COMMON STOCK                | 0.048%         | 42.904%      |
| 364 | WELLTOWER INC REIT USD1.0                        | 0.048%         | 42.952%      |
| 365 | BEST BUY CO INC                                  | 0.048%         | 43.000%      |
| 366 | PFIZER INC SR UNSECURED 12/21 2.2                | 0.048%         | 43.048%      |
| 367 | SNC-LAVALIN GRO                                  | 0.048%         | 43.096%      |
| 368 | AVALONBAY COMMUNITIES INC REIT USD.01            | 0.047%         | 43.143%      |
| 369 | INTERNATIONAL F                                  | 0.047%         | 43.190%      |
| 370 | EQUITY RESIDENT                                  | 0.047%         | 43.237%      |
| 371 | ASSIC GENERALI                                   | 0.047%         | 43.283%      |
| 372 | ENBRIDGE   | 0.047%         | 43.330%      |
| 373 | ASB FINANCE LTD                                  | 0.047%         | 43.377%      |
| 374 | DXC TECHNOLOGY CO COMMON STOCK USD.01            | 0.046%         | 43.423%      |
| 375 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01   | 0.046%         | 43.469%      |
| 376 | WSP GLOBAL INC                                   | 0.046%         | 43.515%      |
| 377 | AETNA INC COMMON STOCK USD.01                    | 0.046%         | 43.562%      |
| 378 | HON HAI PRECISI                                  | 0.046%         | 43.608%      |
| 379 | EATON CORP PLC                                   | 0.046%         | 43.654%      |



|     | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 380 | AIA GROUP LTD                                      | 0.046%         | 43.700%      |
| 381 | CROWN CASTLE INTL CORP REIT USD.01                 | 0.046%         | 43.745%      |
| 382 | METHANEX CORP COMMON STOCK                         | 0.046%         | 43.791%      |
| 383 | CELGENE CORP                                       | 0.046%         | 43.836%      |
| 384 | COTT CORP  | 0.046%         | 43.882%      |
| 385 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01   | 0.045%         | 43.927%      |
| 386 | SOUTHWEST AIRLI                                    | 0.045%         | 43.973%      |
| 387 | BB+T CORP COMMON STOCK USD5.0                      | 0.045%         | 44.018%      |
| 388 | MCKESSON CORP.                                     | 0.045%         | 44.063%      |
| 389 | CMNWLTH BK OF A                                    | 0.045%         | 44.108%      |
| 390 | BANK OF CHINA L                                    | 0.045%         | 44.153%      |
| 391 | GEORGE WESTON L                                    | 0.045%         | 44.198%      |
| 392 | HUMANA INC   | 0.045%         | 44.242%      |
| 393 | ALLIANZ AG   | 0.045%         | 44.287%      |
| 394 | WESTERN DIGITAL                                    | 0.045%         | 44.331%      |
| 395 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01    | 0.044%         | 44.376%      |
| 396 | SUMITOMO MITSUI                                    | 0.044%         | 44.420%      |
| 397 | GILDAN ACTIVEWEAR INC COMMON STOCK                 | 0.044%         | 44.463%      |
| 398 | CHINA MOBILE LT                                    | 0.044%         | 44.507%      |
| 399 | VENTAS INC-REIT                                    | 0.044%         | 44.551%      |
| 400 | TOYOTA MOTOR CO                                    | 0.043%         | 44.594%      |
| 401 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01    | 0.043%         | 44.637%      |
| 402 | TEMASEK FINANCI                                    | 0.043%         | 44.680%      |
| 403 | ENI S.P.A.   | 0.043%         | 44.723%      |
| 404 | LOBLAW COS LTD                                     | 0.043%         | 44.766%      |
| 405 | WHEATON PRECIOUS METALS CORP COMMON STOCK          | 0.042%         | 44.808%      |
| 406 | PACCAR INC   | 0.042%         | 44.851%      |
| 407 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01     | 0.042%         | 44.893%      |
| 408 | STATE STREET CORP COMMON STOCK USD1.0              | 0.042%         | 44.936%      |
| 409 | HYNIX SEMICONDU                                    | 0.042%         | 44.978%      |
| 410 | ALIMENTATION CO                                    | 0.042%         | 45.020%      |
| 411 | DISCOVER FINL S                                    | 0.042%         | 45.063%      |
| 412 | MINITUBISHI UFJ                                    | 0.042%         | 45.105%      |
| 413 | INTL BUSINESS M                                    | 0.042%         | 45.147%      |
| 414 | ALLIANZ SE SPON ADR ADR                            | 0.042%         | 45.189%      |
| 415 | ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968 | 0.042%         | 45.231%      |
| 416 | SVENSKA HANDELS                                    | 0.042%         | 45.272%      |
| 417 | COSTCO WHOLESALE                                   | 0.042%         | 45.314%      |
| 418 | LLOYDS BANKING                                     | 0.042%         | 45.355%      |
| 419 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3    | 0.042%         | 45.397%      |
| 420 | LVMH MOET HENNE                                    | 0.041%         | 45.438%      |
| 421 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01    | 0.041%         | 45.480%      |
| 422 | STARS GROUP INC/THE COMMON STOCK                   | 0.041%         | 45.521%      |
| 423 | LAURENTIAN BANK                                    | 0.041%         | 45.562%      |
| 424 | JOHNSON + JOHNSON SR UNSECURED 03/26 2.45          | 0.041%         | 45.603%      |
| 425 | CCL INDS INC CL                                    | 0.041%         | 45.644%      |
| 426 | DOLLARAMA INC                                      | 0.041%         | 45.684%      |
| 427 | ASTRAZENECA PLC SPONS ADR ADR                      | 0.040%         | 45.725%      |
| 428 | UBS GROUP  | 0.040%         | 45.765%      |
| 429 | PHILLIPS 66 COMMON STOCK                           | 0.040%         | 45.806%      |

|     | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 430 | ITAU UNIBANCO S                                   | 0.040%         | 45.846%      |
| 431 | WOODSIDE PETROL                                   | 0.040%         | 45.886%      |
| 432 | BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25     | 0.040%         | 45.926%      |
| 433 | ANGLO AMERICAN                                    | 0.040%         | 45.966%      |
| 434 | DIAGEO PLC ADR                                    | 0.040%         | 46.006%      |
| 435 | EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912  | 0.040%         | 46.046%      |
| 436 | INTACT FINANCA                                    | 0.040%         | 46.085%      |
| 437 | ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625   | 0.040%         | 46.125%      |
| 438 | L-BANK BW FOERD                                   | 0.040%         | 46.165%      |
| 439 | TE CONNECTIVITY                                   | 0.040%         | 46.204%      |
| 440 | JPMORGAN CHASE                                    | 0.039%         | 46.244%      |
| 441 | TMX GROUP LTD                                     | 0.039%         | 46.283%      |
| 442 | NEW GOLD INC COMMON STOCK                         | 0.039%         | 46.322%      |
| 443 | ELEMENT FINANCI                                   | 0.039%         | 46.362%      |
| 444 | MAPLE LEAF FOOD                                   | 0.039%         | 46.401%      |
| 445 | CME GROUP INC COMMON STOCK USD.01                 | 0.039%         | 46.440%      |
| 446 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875 | 0.039%         | 46.479%      |
| 447 | E.ON SE   | 0.039%         | 46.518%      |
| 448 | MGM MIRAGE INC                                    | 0.039%         | 46.557%      |
| 449 | GREAT WEST LIFE                                   | 0.039%         | 46.596%      |
| 450 | SUNTRUST BANKS                                    | 0.039%         | 46.634%      |
| 451 | LINK R/EST INVE                                   | 0.039%         | 46.673%      |
| 452 | UPM-KYMMENE OYJ                                   | 0.039%         | 46.712%      |
| 453 | HUSKY ENERGY IN                                   | 0.039%         | 46.750%      |
| 454 | AXA   | 0.038%         | 46.789%      |
| 455 | LEAR CORP   | 0.038%         | 46.827%      |
| 456 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01         | 0.038%         | 46.865%      |
| 457 | SONY CORP   | 0.038%         | 46.903%      |
| 458 | ING GROEP NV                                      | 0.038%         | 46.941%      |
| 459 | CONSTELLATION S                                   | 0.038%         | 46.979%      |
| 460 | PEUGEOT SA  | 0.038%         | 47.017%      |
| 461 | TYSON FOODS INC                                   | 0.038%         | 47.055%      |
| 462 | CONCHO RESOURCE                                   | 0.038%         | 47.093%      |
| 463 | SPAIN GOVERNMEN                                   | 0.038%         | 47.130%      |
| 464 | FREEPORT-MCMORA                                   | 0.038%         | 47.168%      |
| 465 | CGI GROUP INC CLASS A COMMON STOCK                | 0.038%         | 47.206%      |
| 466 | BOSTON PROPERTIES INC REIT USD.01                 | 0.037%         | 47.243%      |
| 467 | JOHNSON CONTROL                                   | 0.037%         | 47.280%      |
| 468 | MITSUBISHI CHEM                                   | 0.037%         | 47.318%      |
| 469 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5    | 0.037%         | 47.355%      |
| 470 | PRICELINE GROUP INC/THE COMMON STOCK USD.008      | 0.037%         | 47.392%      |
| 471 | KBC GROEP NV                                      | 0.037%         | 47.429%      |
| 472 | JX HOLDINGS INC                                   | 0.037%         | 47.466%      |
| 473 | T MOBILE US INC COMMON STOCK USD.0001             | 0.037%         | 47.503%      |
| 474 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01     | 0.037%         | 47.540%      |
| 475 | TARGET CORP SR UNSECURED 01/22 2.9                | 0.037%         | 47.577%      |
| 476 | ROGERS COMMUNICATIONS INC B COMMON STOCK          | 0.037%         | 47.614%      |
| 477 | YAMANA GOLD INC COMMON STOCK                      | 0.037%         | 47.651%      |
| 478 | RAYTHEON COMPANY COMMON STOCK USD.01              | 0.037%         | 47.687%      |
| 479 | RIOCAN REAL EST                                   | 0.037%         | 47.724%      |

|     | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 480 | FIFTH THIRD BAN                                  | 0.037%         | 47.761%      |
| 481 | CONTINENTAL AG                                   | 0.037%         | 47.798%      |
| 482 | OCEANAGOLD CORP                                  | 0.037%         | 47.834%      |
| 483 | ALAMOS GOLD INC CLASS A COMMON STOCK             | 0.037%         | 47.871%      |
| 484 | AKZO NOBEL NV                                    | 0.036%         | 47.907%      |
| 485 | CHEVRON CORP SR UNSECURED 11/20 2.419            | 0.036%         | 47.944%      |
| 486 | NOVO-NORDISK AS                                  | 0.036%         | 47.980%      |
| 487 | KROGER CO  | 0.036%         | 48.016%      |
| 488 | ROCKWELL COLLIN                                  | 0.036%         | 48.052%      |
| 489 | RIO TINTO  | 0.036%         | 48.088%      |
| 490 | T ROWE PRICE GROUP INC COMMON STOCK USD.2        | 0.036%         | 48.124%      |
| 491 | EUROPEAN FIN ST                                  | 0.036%         | 48.160%      |
| 492 | WILLIAMS COS IN                                  | 0.036%         | 48.195%      |
| 493 | COMPAGNIE DE SA                                  | 0.036%         | 48.231%      |
| 494 | BRIDGESTONE COR                                  | 0.036%         | 48.267%      |
| 495 | WHIRLPOOL CORP                                   | 0.036%         | 48.303%      |
| 496 | CENTURYLINK INC COMMON STOCK USD1.0              | 0.036%         | 48.338%      |
| 497 | SOFTBANK CORP                                    | 0.036%         | 48.374%      |
| 498 | RWE AG (NEU)                                     | 0.036%         | 48.410%      |
| 499 | COGECO COMMUNIC                                  | 0.036%         | 48.445%      |
| 500 | NORDEA AB  | 0.035%         | 48.481%      |
| 501 | KIRKLAND LAKE G                                  | 0.035%         | 48.516%      |
| 502 | PROVINCE OF QUE                                  | 0.035%         | 48.552%      |
| 503 | ITALY BUONI POL                                  | 0.035%         | 48.587%      |
| 504 | BANK OF MONTREAL SR UNSECURED 08/21 1.9          | 0.035%         | 48.622%      |
| 505 | INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375 | 0.035%         | 48.658%      |
| 506 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001        | 0.035%         | 48.693%      |
| 507 | NIKE INC CL B COMMON STOCK USD1.0                | 0.035%         | 48.727%      |
| 508 | CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55      | 0.035%         | 48.762%      |
| 509 | SOLVAY   | 0.035%         | 48.797%      |
| 510 | CIE FINANCIERE                                   | 0.035%         | 48.832%      |
| 511 | BRITISH TELECOM                                  | 0.035%         | 48.867%      |
| 512 | MIZUHO FINANCIA                                  | 0.035%         | 48.901%      |
| 513 | VOLVO AB   | 0.035%         | 48.936%      |
| 514 | DAVITA INC COMMON STOCK USD.001                  | 0.035%         | 48.970%      |
| 515 | BHP BILLITON PL                                  | 0.035%         | 49.005%      |
| 516 | CARNIVAL CORP COMMON STOCK USD.01                | 0.034%         | 49.039%      |
| 517 | KONINKLIJKE AHO                                  | 0.034%         | 49.074%      |
| 518 | GEN DYNAMICS CO                                  | 0.034%         | 49.108%      |
| 519 | BIOGEN IDEC INC                                  | 0.034%         | 49.143%      |
| 520 | STATOIL ASA COMPANY GUAR 01/24 2.65              | 0.034%         | 49.177%      |
| 521 | H&R REIT UNITS                                   | 0.034%         | 49.211%      |
| 522 | CENTENE CORP COMMON STOCK USD.001                | 0.034%         | 49.246%      |
| 523 | ROLLS-ROYCE GRO                                  | 0.034%         | 49.280%      |
| 524 | STATOIL ASA                                      | 0.034%         | 49.314%      |
| 525 | ASAHI KASEI COR                                  | 0.034%         | 49.348%      |
| 526 | UTD PARCEL SERV                                  | 0.034%         | 49.382%      |
| 527 | EASTMAN CHEMICA                                  | 0.034%         | 49.416%      |
| 528 | EUROPEAN FIN ST                                  | 0.034%         | 49.450%      |
| 529 | ANZ (INT'L) LD                                   | 0.034%         | 49.484%      |

|     | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 530 | HUBBAY MINERALS INC COMMON STOCK NPV              | 0.034%         | 49.518%      |
| 531 | NUCOR CORP  | 0.034%         | 49.552%      |
| 532 | LAM RESEARCH CORP COMMON STOCK USD.001            | 0.034%         | 49.586%      |
| 533 | UNEDIC ASSEO 1.                                   | 0.034%         | 49.620%      |
| 534 | APPLIED MATERIALS INC COMMON STOCK USD.01         | 0.034%         | 49.653%      |
| 535 | ESSEX PROP TRUS                                   | 0.034%         | 49.687%      |
| 536 | STANTEC INC COMMON STOCK                          | 0.034%         | 49.721%      |
| 537 | TOTAL CAPITAL I                                   | 0.034%         | 49.754%      |
| 538 | CRH   | 0.034%         | 49.788%      |
| 539 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625 | 0.034%         | 49.822%      |
| 540 | REPSOL SA   | 0.033%         | 49.855%      |
| 541 | HARTFORD FINANC                                   | 0.033%         | 49.889%      |
| 542 | ACCENTURE PLC A                                   | 0.033%         | 49.922%      |
| 543 | TURQUOISE HILL RESOURCES LTD COMMON STOCK         | 0.033%         | 49.955%      |
| 544 | SEVEN GENERATIO                                   | 0.033%         | 49.988%      |
| 545 | DAIWA SECS GROU                                   | 0.033%         | 50.021%      |
| 546 | KINGDOM OF BELG                                   | 0.033%         | 50.054%      |
| 547 | SCHWAB(CHARLES)                                   | 0.033%         | 50.087%      |
| 548 | COCA-COLA CO/TH                                   | 0.033%         | 50.120%      |
| 549 | TOROMONT INDS L                                   | 0.033%         | 50.153%      |
| 550 | PROGRESSIVE CORP COMMON STOCK USD1.0              | 0.033%         | 50.186%      |
| 551 | SAPUTO GROUP IN                                   | 0.033%         | 50.219%      |
| 552 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01      | 0.032%         | 50.251%      |
| 553 | LOCKHEED MARTIN                                   | 0.032%         | 50.284%      |
| 554 | ASTRAZENECA PLC SR UNSECURED 06/22 2.375          | 0.032%         | 50.316%      |
| 555 | BP CAPITAL MARK                                   | 0.032%         | 50.349%      |
| 556 | PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375   | 0.032%         | 50.381%      |
| 557 | SCENTRE GROUP                                     | 0.032%         | 50.413%      |
| 558 | TRANSALTA CORP COMMON STOCK                       | 0.032%         | 50.446%      |
| 559 | DOVER CORP  | 0.032%         | 50.478%      |
| 560 | LLOYDS BANKING                                    | 0.032%         | 50.511%      |
| 561 | ORIX CORP   | 0.032%         | 50.543%      |
| 562 | INTER PIPELINE                                    | 0.032%         | 50.575%      |
| 563 | ELI LILLY + CO COMMON STOCK                       | 0.032%         | 50.607%      |
| 564 | VINCI SA  | 0.032%         | 50.640%      |
| 565 | SCOTTISH AND SO                                   | 0.032%         | 50.672%      |
| 566 | KEYERA CORP                                       | 0.032%         | 50.704%      |
| 567 | DSV A/S   | 0.032%         | 50.736%      |
| 568 | ARCHER DANIELS                                    | 0.032%         | 50.768%      |
| 569 | PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75  | 0.032%         | 50.800%      |
| 570 | PANASONIC CORP                                    | 0.032%         | 50.832%      |
| 571 | TAIWAN SEMICOND                                   | 0.032%         | 50.864%      |
| 572 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1   | 0.032%         | 50.896%      |
| 573 | ALGONQUIN POWER                                   | 0.032%         | 50.927%      |
| 574 | PEYTO EXPLORATI                                   | 0.032%         | 50.959%      |
| 575 | ALTAGAS LTD                                       | 0.032%         | 50.990%      |
| 576 | MACDONALD DETTW                                   | 0.031%         | 51.022%      |
| 577 | DETOUR GOLD COR                                   | 0.031%         | 51.053%      |
| 578 | CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3     | 0.031%         | 51.085%      |
| 579 | GEELY AUTOMOBIL                                   | 0.031%         | 51.116%      |

|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 580 | DOLLAR GENERAL CORP COMMON STOCK USD.875            | 0.031%         | 51.147%      |
| 581 | UNICREDIT SPA                                       | 0.031%         | 51.178%      |
| 582 | BPCE SA COMPANY GUAR 04/24 4                        | 0.031%         | 51.209%      |
| 583 | CI FINANCIAL CO                                     | 0.031%         | 51.240%      |
| 584 | NATIONAL AUSTRALIA                                  | 0.031%         | 51.271%      |
| 585 | STARBUCKS CORP                                      | 0.031%         | 51.302%      |
| 586 | GLAXOSMITHKLINE                                     | 0.031%         | 51.333%      |
| 587 | ITALY BUONI POL                                     | 0.031%         | 51.364%      |
| 588 | GENWORTH MI CAN                                     | 0.031%         | 51.395%      |
| 589 | GAP INC   | 0.031%         | 51.426%      |
| 590 | RESTAURANT BRANDS INTERN COMMON STOCK               | 0.031%         | 51.456%      |
| 591 | CANFOR CORPORAT                                     | 0.031%         | 51.487%      |
| 592 | CANADA HOUSING                                      | 0.031%         | 51.518%      |
| 593 | GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2       | 0.031%         | 51.548%      |
| 594 | DEVON ENERGY CORP COMMON STOCK USD.1                | 0.031%         | 51.579%      |
| 595 | OPEN TEXT CORPO                                     | 0.030%         | 51.609%      |
| 596 | COUNTRY GARDEN                                      | 0.030%         | 51.640%      |
| 597 | AIR PRODS & CHE                                     | 0.030%         | 51.670%      |
| 598 | DR HORTON INC COMMON STOCK USD.01                   | 0.030%         | 51.700%      |
| 599 | INGERSOLL-RAND                                      | 0.030%         | 51.730%      |
| 600 | REALTY INCOME C                                     | 0.030%         | 51.760%      |
| 601 | MITSUBISHI CORP                                     | 0.030%         | 51.790%      |
| 602 | CELESTICA INC COMMON STOCK NPV                      | 0.030%         | 51.820%      |
| 603 | TRANSCONTINENTA                                     | 0.030%         | 51.850%      |
| 604 | TOKIO MARINE HL                                     | 0.030%         | 51.880%      |
| 605 | GOODYEAR TIRE &                                     | 0.030%         | 51.909%      |
| 606 | EMERSON ELECTRIC CO COMMON STOCK USD.5              | 0.030%         | 51.939%      |
| 607 | MICROSOFT CORP SR UNSECURED 12/23 3.625             | 0.030%         | 51.968%      |
| 608 | METRO INC   | 0.030%         | 51.998%      |
| 609 | MACQUARIE GP LT                                     | 0.030%         | 52.027%      |
| 610 | CENTERRA GOLD INC COMMON STOCK                      | 0.029%         | 52.057%      |
| 611 | CHINA MOBILE  | 0.029%         | 52.086%      |
| 612 | BANK TOKYO-MITS                                     | 0.029%         | 52.116%      |
| 613 | CANADIAN APARTM                                     | 0.029%         | 52.145%      |
| 614 | M + T BANK CORP COMMON STOCK USD.5                  | 0.029%         | 52.174%      |
| 615 | SIKA FINANZ AG                                      | 0.029%         | 52.203%      |
| 616 | CARDINAL HEALTH                                     | 0.029%         | 52.232%      |
| 617 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75 | 0.029%         | 52.261%      |
| 618 | NEXTERA ENERGY INC COMMON STOCK USD.01              | 0.029%         | 52.290%      |
| 619 | RENAULT   | 0.029%         | 52.319%      |
| 620 | DANSKE BANK A/S                                     | 0.029%         | 52.348%      |
| 621 | CREDIT SUISSE G                                     | 0.029%         | 52.377%      |
| 622 | OSISKO GOLD ROYALTIES LTD COMMON STOCK              | 0.029%         | 52.406%      |
| 623 | LAFARGEHOLCIM L                                     | 0.029%         | 52.434%      |
| 624 | STANDARD CHARTE                                     | 0.029%         | 52.463%      |
| 625 | COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4     | 0.029%         | 52.492%      |
| 626 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65    | 0.029%         | 52.521%      |
| 627 | IGM FINANCIAL I                                     | 0.029%         | 52.549%      |
| 628 | SUPERIOR PLUS C                                     | 0.029%         | 52.578%      |
| 629 | ALLY FINANCIAL INC COMMON STOCK USD.1               | 0.029%         | 52.607%      |

|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 630 | NORTHROP GRUMMA                                     | 0.029%         | 52.635%      |
| 631 | MYLAN INC/PA  | 0.029%         | 52.664%      |
| 632 | COMCAST CORP COMPANY GUAR 08/25 3.375               | 0.029%         | 52.693%      |
| 633 | SEVEN & I HOLDI                                     | 0.029%         | 52.721%      |
| 634 | INTESA SANPAOLO                                     | 0.029%         | 52.750%      |
| 635 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5 | 0.028%         | 52.778%      |
| 636 | MID AMERICA APARTMENT COMM REIT USD.01              | 0.028%         | 52.806%      |
| 637 | STANDARD BANK G                                     | 0.028%         | 52.835%      |
| 638 | TEXTRON INC COMMON STOCK USD.125                    | 0.028%         | 52.863%      |
| 639 | TELEFONICA SA                                       | 0.028%         | 52.891%      |
| 640 | ABBVIE INC SR UNSECURED 11/22 2.9                   | 0.028%         | 52.919%      |
| 641 | UNILEVER NV   | 0.028%         | 52.947%      |
| 642 | XCEL ENERGY INC SR UNSECURED 03/21 2.4              | 0.028%         | 52.976%      |
| 643 | MUNCHENER RUCKV                                     | 0.028%         | 53.004%      |
| 644 | MICROSOFT CORP                                      | 0.028%         | 53.032%      |
| 645 | DOVER CORP  | 0.028%         | 53.060%      |
| 646 | EOG RESOURCES                                       | 0.028%         | 53.088%      |
| 647 | DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375   | 0.028%         | 53.116%      |
| 648 | ONEOK INC COMPANY GUAR 02/22 4.25                   | 0.028%         | 53.143%      |
| 649 | ENEL S.p.A.   | 0.028%         | 53.171%      |
| 650 | PARAMOUNT RESOU                                     | 0.028%         | 53.199%      |
| 651 | LINDE AG  | 0.028%         | 53.227%      |
| 652 | HOST HOTELS &                                       | 0.028%         | 53.254%      |
| 653 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25          | 0.028%         | 53.282%      |
| 654 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15    | 0.028%         | 53.310%      |
| 655 | ABN AMRO BANK N                                     | 0.028%         | 53.337%      |
| 656 | DBS GROUP HLDGS                                     | 0.028%         | 53.365%      |
| 657 | INVESCO LTD COMMON STOCK USD.2                      | 0.027%         | 53.392%      |
| 658 | VIACOM INC CLASS B COMMON STOCK USD.001             | 0.027%         | 53.419%      |
| 659 | APACHE CORP COMMON STOCK USD.625                    | 0.027%         | 53.447%      |
| 660 | COUNCIL OF EURO                                     | 0.027%         | 53.474%      |
| 661 | WASTE MANAGEMENT INC COMMON STOCK USD.01            | 0.027%         | 53.502%      |
| 662 | AGEAS   | 0.027%         | 53.529%      |
| 663 | QUEST DIAGNOSTI                                     | 0.027%         | 53.556%      |
| 664 | WELLS FARGO + COMPANY SR UNSECURED 04/26 3          | 0.027%         | 53.583%      |
| 665 | GIBSON ENERGY I                                     | 0.027%         | 53.611%      |
| 666 | CA INC COMMON STOCK USD.1                           | 0.027%         | 53.638%      |
| 667 | EASTMAN CHEMICA                                     | 0.027%         | 53.665%      |
| 668 | DOMINION DIAMOND CORP COMMON STOCK                  | 0.027%         | 53.692%      |
| 669 | GGP INC REIT USD.01                                 | 0.027%         | 53.720%      |
| 670 | GOLDCORP INC SR UNSECURED 06/21 3.625               | 0.027%         | 53.747%      |
| 671 | NIELSEN HOLDING                                     | 0.027%         | 53.774%      |
| 672 | DEUTSCHE BANK A                                     | 0.027%         | 53.801%      |
| 673 | HOUSING DEVEL F                                     | 0.027%         | 53.828%      |
| 674 | CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75    | 0.027%         | 53.855%      |
| 675 | ENERFLEX LTD  | 0.027%         | 53.882%      |
| 676 | MITSUBISHI UFJ FINL SPON ADR ADR                    | 0.027%         | 53.908%      |
| 677 | WILLIAMS PARTNERS LP SR UNSECURED 11/21 4           | 0.027%         | 53.935%      |
| 678 | BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25   | 0.027%         | 53.962%      |
| 679 | CNOOC LTD   | 0.027%         | 53.989%      |

|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 680 | ALTRIA GROUP INC COMPANY GUAR 08/22 2.85            | 0.027%         | 54.015%      |
| 681 | EMERA INC.  | 0.027%         | 54.042%      |
| 682 | MITSUBISHI ELEC                                     | 0.027%         | 54.069%      |
| 683 | SWISS RE AG   | 0.027%         | 54.095%      |
| 684 | KONINKLIJKE PHILIPS NVR NY NY REG SHRS              | 0.027%         | 54.122%      |
| 685 | XPO LOGISTICS INC COMMON STOCK USD.001              | 0.027%         | 54.148%      |
| 686 | ROCKWELL COLLIN                                     | 0.026%         | 54.175%      |
| 687 | MTN GROUP LTD                                       | 0.026%         | 54.201%      |
| 688 | VORNADO REALTY TRUST REIT USD.04                    | 0.026%         | 54.228%      |
| 689 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85 | 0.026%         | 54.254%      |
| 690 | CARMAX INC COMMON STOCK USD.5                       | 0.026%         | 54.281%      |
| 691 | BPCE SA SR UNSECURED 02/21 2.65                     | 0.026%         | 54.307%      |
| 692 | MIZUHO FINANCA                                      | 0.026%         | 54.334%      |
| 693 | NORWEGIAN CRUIS                                     | 0.026%         | 54.360%      |
| 694 | BRITISH SKY BRO                                     | 0.026%         | 54.386%      |
| 695 | HCP INC.  | 0.026%         | 54.413%      |
| 696 | LLOYDS BANKING                                      | 0.026%         | 54.439%      |
| 697 | PERSIMMON PLC                                       | 0.026%         | 54.465%      |
| 698 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01    | 0.026%         | 54.491%      |
| 699 | REPUBLIC SERVIC                                     | 0.026%         | 54.518%      |
| 700 | SCHNEIDER SA  | 0.026%         | 54.544%      |
| 701 | ECOLAB INC 2.37                                     | 0.026%         | 54.570%      |
| 702 | BARCLAYS ADR-EA                                     | 0.026%         | 54.596%      |
| 703 | LOWE'S COS INC                                      | 0.026%         | 54.622%      |
| 704 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0            | 0.026%         | 54.648%      |
| 705 | DEUTSCHE LUFTHA                                     | 0.026%         | 54.674%      |
| 706 | BM&F BOVESPA SA                                     | 0.026%         | 54.700%      |
| 707 | JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2        | 0.026%         | 54.726%      |
| 708 | WOLTERS KLUWERS                                     | 0.026%         | 54.752%      |
| 709 | NOKIA CORP  | 0.026%         | 54.778%      |
| 710 | HUNTINGTON BANC                                     | 0.026%         | 54.804%      |
| 711 | ANGLO AMERICAN                                      | 0.026%         | 54.830%      |
| 712 | FNF GROUP TRACKING STK USD.0001                     | 0.026%         | 54.856%      |
| 713 | MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1      | 0.026%         | 54.881%      |
| 714 | KEYCORP   | 0.026%         | 54.907%      |
| 715 | ARCELORMITTAL                                       | 0.026%         | 54.933%      |
| 716 | GLAXOSMITHKLINE PLC SPON ADR ADR                    | 0.026%         | 54.959%      |
| 717 | KOHL'S CORPORATI                                    | 0.026%         | 54.985%      |
| 718 | KOHL S CORPORATION SR UNSECURED 11/21 4             | 0.026%         | 55.010%      |
| 719 | DANONE SA   | 0.026%         | 55.036%      |
| 720 | APPLE INC SR UNSECURED 02/27 3.35                   | 0.026%         | 55.062%      |
| 721 | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2  | 0.026%         | 55.088%      |
| 722 | RELIANCE INDS                                       | 0.026%         | 55.113%      |
| 723 | VIVENDI SA  | 0.026%         | 55.139%      |
| 724 | WESTFIELD CORP                                      | 0.026%         | 55.164%      |
| 725 | MUNICIPALITY FI                                     | 0.026%         | 55.190%      |
| 726 | BOLIDEN AB  | 0.025%         | 55.215%      |
| 727 | EXPORT DEVELOPM                                     | 0.025%         | 55.241%      |
| 728 | REGIONS FINANCIAL CORP COMMON STOCK USD.01          | 0.025%         | 55.266%      |
| 729 | AIR LIQUIDE(L')                                     | 0.025%         | 55.292%      |

|     | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 730 | DUKE ENERGY CORP COMMON STOCK USD.001            | 0.025%         | 55.317%      |
| 731 | PRUDENTIAL ADR                                   | 0.025%         | 55.342%      |
| 732 | TOYOTA MOTOR CR                                  | 0.025%         | 55.368%      |
| 733 | CALPINE CORP                                     | 0.025%         | 55.393%      |
| 734 | ANHEUSER-BUSCH                                   | 0.025%         | 55.418%      |
| 735 | DEERE + CO COMMON STOCK USD1.0                   | 0.025%         | 55.443%      |
| 736 | ZIMMER HLDGS IN                                  | 0.025%         | 55.468%      |
| 737 | FUJITSU  | 0.025%         | 55.493%      |
| 738 | MITSUBISHI HVY                                   | 0.025%         | 55.518%      |
| 739 | HSBC HOLDINGS P                                  | 0.025%         | 55.543%      |
| 740 | PRICELINE GROUP                                  | 0.025%         | 55.568%      |
| 741 | LEGAL & GENERAL                                  | 0.025%         | 55.593%      |
| 742 | 3I GROUP PLC                                     | 0.025%         | 55.617%      |
| 743 | VERMILION ENERGY INC COMMON STOCK                | 0.025%         | 55.642%      |
| 744 | MOSAIC CO SR UNSECURED 11/21 3.75                | 0.025%         | 55.667%      |
| 745 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3    | 0.025%         | 55.692%      |
| 746 | INTERFOR CORP                                    | 0.025%         | 55.716%      |
| 747 | STORA ENSO OYJ                                   | 0.025%         | 55.741%      |
| 748 | NEWELL BRANDS INC COMMON STOCK USD1.0            | 0.025%         | 55.765%      |
| 749 | ARCONIC INC COMMON STOCK                         | 0.025%         | 55.790%      |
| 750 | ELDORADO GOLD CORP COMMON STOCK                  | 0.025%         | 55.815%      |
| 751 | ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7       | 0.025%         | 55.839%      |
| 752 | SUNAC CHINA HLD                                  | 0.025%         | 55.864%      |
| 753 | BP PLC SPONS ADR ADR                             | 0.025%         | 55.888%      |
| 754 | HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85    | 0.024%         | 55.913%      |
| 755 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01     | 0.024%         | 55.937%      |
| 756 | TAHOE RESOURCES INC COMMON STOCK                 | 0.024%         | 55.961%      |
| 757 | TESCO PLC  | 0.024%         | 55.985%      |
| 758 | ANALOG DEVICES INC COMMON STOCK USD.167          | 0.024%         | 56.010%      |
| 759 | EURO FIN STABIL                                  | 0.024%         | 56.034%      |
| 760 | GOODMAN GROUP                                    | 0.024%         | 56.058%      |
| 761 | SHIN-ETSU CHEM                                   | 0.024%         | 56.082%      |
| 762 | NEWMONT MINING CORP COMMON STOCK USD1.6          | 0.024%         | 56.106%      |
| 763 | BORGWARNER INC COMMON STOCK USD.01               | 0.024%         | 56.131%      |
| 764 | LIBERTY MUTUAL                                   | 0.024%         | 56.155%      |
| 765 | MICROSOFT CORP SR UNSECURED 02/22 2.4            | 0.024%         | 56.179%      |
| 766 | REGIONS FINANCI                                  | 0.024%         | 56.203%      |
| 767 | CELANESE CORP SERIES A COMMON STOCK USD.0001     | 0.024%         | 56.227%      |
| 768 | ATOS ORIGIN SA                                   | 0.024%         | 56.251%      |
| 769 | OWENS CORNING COMMON STOCK USD.001               | 0.024%         | 56.275%      |
| 770 | ORANGE SA SR UNSECURED 09/21 4.125               | 0.024%         | 56.299%      |
| 771 | ARKEMA   | 0.024%         | 56.323%      |
| 772 | KANSAS CITY SOUTHERN COMMON STOCK USD.01         | 0.024%         | 56.347%      |
| 773 | SPARK INFRASTRU                                  | 0.024%         | 56.371%      |
| 774 | KREDITANST FUR                                   | 0.024%         | 56.395%      |
| 775 | EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2    | 0.024%         | 56.419%      |
| 776 | PHILIPS ELECTRO                                  | 0.024%         | 56.443%      |
| 777 | PTT PUBLIC COMP                                  | 0.024%         | 56.467%      |
| 778 | AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55 | 0.024%         | 56.490%      |
| 779 | WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25   | 0.024%         | 56.514%      |



|     | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 780 | ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7  | 0.024%         | 56.538%      |
| 781 | ACTIVISION BLIZ                                | 0.024%         | 56.562%      |
| 782 | STMICROELECTRON                                | 0.024%         | 56.586%      |
| 783 | MAZDA MOTOR COR                                | 0.024%         | 56.609%      |
| 784 | ADVANTAGE OIL + GAS LTD COMMON STOCK           | 0.024%         | 56.633%      |
| 785 | TELIASONERA AB                                 | 0.024%         | 56.657%      |
| 786 | SKAND ENSKILDA                                 | 0.024%         | 56.681%      |
| 787 | STRYKER CORP SR UNSECURED 03/21 2.625          | 0.024%         | 56.704%      |
| 788 | OESTERREIC KONT                                | 0.024%         | 56.728%      |
| 789 | XEROX CORP COMMON STOCK USD1.0                 | 0.024%         | 56.751%      |
| 790 | AMETEK INC COMMON STOCK USD.01                 | 0.024%         | 56.775%      |
| 791 | KDDI CORP                                      | 0.024%         | 56.799%      |
| 792 | CISCO SYSTEMS INC SR UNSECURED 09/21 1.85      | 0.024%         | 56.822%      |
| 793 | CANON INC                                      | 0.024%         | 56.846%      |
| 794 | BUNGE LTD COMMON STOCK USD.01                  | 0.024%         | 56.869%      |
| 795 | MULLEN GROUP LT                                | 0.023%         | 56.893%      |
| 796 | BOMBARDIER INC                                 | 0.023%         | 56.916%      |
| 797 | LG Electronics                                 | 0.023%         | 56.940%      |
| 798 | MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4 | 0.023%         | 56.963%      |
| 799 | LENNAR CORP CL                                 | 0.023%         | 56.986%      |
| 800 | COCA COLA CO/THE SR UNSECURED 09/21 1.55       | 0.023%         | 57.010%      |
| 801 | OVERSEA-CHINESE                                | 0.023%         | 57.033%      |
| 802 | IVANHOE MINES L                                | 0.023%         | 57.056%      |
| 803 | WILLIS TOWERS W                                | 0.023%         | 57.080%      |
| 804 | FLEXTRONICS INT                                | 0.023%         | 57.103%      |
| 805 | CBRE GROUP INC A COMMON STOCK USD.01           | 0.023%         | 57.126%      |
| 806 | STANDARD LIFE P                                | 0.023%         | 57.149%      |
| 807 | GENUINE PARTS C                                | 0.023%         | 57.173%      |
| 808 | PRAXAIR STK                                    | 0.023%         | 57.196%      |
| 809 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | 0.023%         | 57.219%      |
| 810 | BANK OF NY MELL                                | 0.023%         | 57.242%      |
| 811 | ING GROEP NV                                   | 0.023%         | 57.265%      |
| 812 | PETROCHINA CO                                  | 0.023%         | 57.288%      |
| 813 | LKQ CORP COMMON STOCK USD.01                   | 0.023%         | 57.311%      |
| 814 | SBA COMMUNICATIONS CORP REIT USD.01            | 0.023%         | 57.335%      |
| 815 | SSR MINING INC COMMON STOCK                    | 0.023%         | 57.358%      |
| 816 | KOMATSU  | 0.023%         | 57.381%      |
| 817 | ASTRAZENECA PLC SR UNSECURED 11/20 2.375       | 0.023%         | 57.404%      |
| 818 | DOWDUPONT INC COMMON STOCK USD.01              | 0.023%         | 57.427%      |
| 819 | MGM RESORTS INTL COMPANY GUAR 03/22 7.75       | 0.023%         | 57.450%      |
| 820 | Banco Sabadell                                 | 0.023%         | 57.473%      |
| 821 | RUSSEL METALS I                                | 0.023%         | 57.496%      |
| 822 | MTU AERO ENGINE                                | 0.023%         | 57.519%      |
| 823 | HYUNDAI MOTOR C                                | 0.023%         | 57.541%      |
| 824 | ALASKA AIR GROUP INC COMMON STOCK USD.01       | 0.023%         | 57.564%      |
| 825 | WESTROCK CO COMMON STOCK                       | 0.023%         | 57.587%      |
| 826 | ENDEAVOUR MININ                                | 0.023%         | 57.610%      |
| 827 | SASOL  | 0.023%         | 57.632%      |
| 828 | HUNTSMAN CORP COMMON STOCK USD.01              | 0.023%         | 57.655%      |
| 829 | SWISSCOM AG                                    | 0.023%         | 57.678%      |

|     | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 830 | BAXTER INTL INC                                  | 0.023%         | 57.700%      |
| 831 | ARAMARK COMMON STOCK USD.01                      | 0.022%         | 57.723%      |
| 832 | BANCO SANTANDER SA SPON ADR ADR                  | 0.022%         | 57.745%      |
| 833 | MARSH & MCLENNA                                  | 0.022%         | 57.768%      |
| 834 | TRICAN WELL SER                                  | 0.022%         | 57.790%      |
| 835 | ASHTREAD GROUP                                   | 0.022%         | 57.813%      |
| 836 | LYONDELLBASELL                                   | 0.022%         | 57.835%      |
| 837 | ADIDAS AG  | 0.022%         | 57.857%      |
| 838 | AUTOLIV INC                                      | 0.022%         | 57.879%      |
| 839 | L3 TECHNOLOGIES INC COMMON STOCK USD.01          | 0.022%         | 57.902%      |
| 840 | COACH INC  | 0.022%         | 57.924%      |
| 841 | FIRSTSERVICE CORP COMMON STOCK                   | 0.022%         | 57.946%      |
| 842 | LEGG MASON INC SR UNSECURED 03/26 4.75           | 0.022%         | 57.968%      |
| 843 | VODAFONE GROUP PLC SP ADR ADR                    | 0.022%         | 57.990%      |
| 844 | STRYKER CORP                                     | 0.022%         | 58.012%      |
| 845 | NORTHERN TRUST                                   | 0.022%         | 58.034%      |
| 846 | ANADARKO PETROL                                  | 0.022%         | 58.056%      |
| 847 | NORTHLAND POWER                                  | 0.022%         | 58.078%      |
| 848 | SAMPO OYJ  | 0.022%         | 58.100%      |
| 849 | TOTAL CAPITAL C                                  | 0.022%         | 58.122%      |
| 850 | US BANCORP SR UNSECURED 01/24 3.7                | 0.022%         | 58.144%      |
| 851 | SKANDINAVISKA E                                  | 0.022%         | 58.166%      |
| 852 | TELEPERFORMANCE                                  | 0.022%         | 58.188%      |
| 853 | DEUTSCHE POST A                                  | 0.022%         | 58.210%      |
| 854 | QUEBECOR INC 'B                                  | 0.022%         | 58.232%      |
| 855 | WESFARMERS LTD                                   | 0.022%         | 58.254%      |
| 856 | BRITISH AMERICAN TOB SP ADR ADR                  | 0.022%         | 58.276%      |
| 857 | CA INC SR UNSECURED 03/27 4.7                    | 0.022%         | 58.298%      |
| 858 | TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95 | 0.022%         | 58.319%      |
| 859 | NATIONWIDE B/S                                   | 0.022%         | 58.341%      |
| 860 | PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75    | 0.022%         | 58.363%      |
| 861 | MACY S INC COMMON STOCK USD.01                   | 0.022%         | 58.385%      |
| 862 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01   | 0.022%         | 58.406%      |
| 863 | SUMITOMO CHEMIC                                  | 0.022%         | 58.428%      |
| 864 | ENERCARE INC                                     | 0.022%         | 58.450%      |
| 865 | BOUYGUES   | 0.022%         | 58.471%      |
| 866 | POST HOLDINGS INC COMMON STOCK USD.01            | 0.022%         | 58.493%      |
| 867 | RADIANT OPTO EL                                  | 0.022%         | 58.515%      |
| 868 | RYDER SYSTEM IN                                  | 0.022%         | 58.536%      |
| 869 | NEW FLYER COMMO                                  | 0.022%         | 58.558%      |
| 870 | DEN DANSKE BANK                                  | 0.022%         | 58.579%      |
| 871 | CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35   | 0.022%         | 58.601%      |
| 872 | SUN HUNG KAI PR                                  | 0.022%         | 58.622%      |
| 873 | SVENSKA HANDELS                                  | 0.022%         | 58.644%      |
| 874 | CORUS ENTERTAIN                                  | 0.022%         | 58.665%      |
| 875 | DOMINION RES(VI                                  | 0.022%         | 58.687%      |
| 876 | BECTON DICKINSON                                 | 0.021%         | 58.708%      |
| 877 | ELECTRICITE DE                                   | 0.021%         | 58.730%      |
| 878 | TAYLOR WIMPEY                                    | 0.021%         | 58.751%      |
| 879 | NETAPP INC.                                      | 0.021%         | 58.773%      |

|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 880 | UNIVERSAL HLTH                                      | 0.021%         | 58.794%      |
| 881 | LINCOLN NATL CO                                     | 0.021%         | 58.815%      |
| 882 | DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25         | 0.021%         | 58.836%      |
| 883 | DUKE REALTY CORP REIT USD.01                        | 0.021%         | 58.858%      |
| 884 | PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9     | 0.021%         | 58.879%      |
| 885 | KREDITANSTALT F                                     | 0.021%         | 58.900%      |
| 886 | CSX CORP 3.7% 3                                     | 0.021%         | 58.922%      |
| 887 | HOLLYFRONTIER CORP COMMON STOCK USD.01              | 0.021%         | 58.943%      |
| 888 | TELECOM ITALIA                                      | 0.021%         | 58.964%      |
| 889 | METLIFE INC SR UNSECURED 02/21 4.75                 | 0.021%         | 58.985%      |
| 890 | SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65       | 0.021%         | 59.007%      |
| 891 | REGENCY CENTERS CORP REIT USD.01                    | 0.021%         | 59.028%      |
| 892 | ADECCO SA   | 0.021%         | 59.049%      |
| 893 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01            | 0.021%         | 59.070%      |
| 894 | CHINA PETROLEUM                                     | 0.021%         | 59.091%      |
| 895 | WM MORRISON SUP                                     | 0.021%         | 59.113%      |
| 896 | KEY BANK NA SR UNSECURED 06/25 3.3                  | 0.021%         | 59.134%      |
| 897 | TOREX GOLD RESO                                     | 0.021%         | 59.155%      |
| 898 | PVH CORP COMMON STOCK USD1.0                        | 0.021%         | 59.176%      |
| 899 | PHILLIPS 66 COMPANY GUAR 04/22 4.3                  | 0.021%         | 59.197%      |
| 900 | WESTPAC BANKING                                     | 0.021%         | 59.218%      |
| 901 | CLARIANT AG   | 0.021%         | 59.239%      |
| 902 | PREMIUM BRANDS                                      | 0.021%         | 59.260%      |
| 903 | AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3      | 0.021%         | 59.281%      |
| 904 | ETRADE FINANCA                                      | 0.021%         | 59.302%      |
| 905 | MITSUI & CO   | 0.021%         | 59.323%      |
| 906 | REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55       | 0.021%         | 59.344%      |
| 907 | LAND SECURITIES                                     | 0.021%         | 59.365%      |
| 908 | ONEOK INC   | 0.021%         | 59.386%      |
| 909 | ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3        | 0.021%         | 59.407%      |
| 910 | COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85 | 0.021%         | 59.428%      |
| 911 | LANXESS   | 0.021%         | 59.449%      |
| 912 | UDR INC REIT USD.01                                 | 0.021%         | 59.470%      |
| 913 | FRANKLIN RESOURCES INC COMMON STOCK USD.1           | 0.021%         | 59.491%      |
| 914 | BAE SYSTEMS   | 0.021%         | 59.512%      |
| 915 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01            | 0.021%         | 59.533%      |
| 916 | SL GREEN REALTY                                     | 0.021%         | 59.554%      |
| 917 | LONZA GROUP AG                                      | 0.021%         | 59.574%      |
| 918 | JOHNSON MATTHEY                                     | 0.021%         | 59.595%      |
| 919 | CHARLES SCHWAB CORP SR UNSECURED 03/25 3            | 0.021%         | 59.616%      |
| 920 | NIPPON STEEL CO                                     | 0.021%         | 59.637%      |
| 921 | UNILEVER PLC SPONSORED ADR ADR                      | 0.021%         | 59.658%      |
| 922 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0          | 0.021%         | 59.678%      |
| 923 | HARRIS CORP   | 0.021%         | 59.699%      |
| 924 | SUZUKI MOTOR CO                                     | 0.021%         | 59.720%      |
| 925 | LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5     | 0.021%         | 59.741%      |
| 926 | DANONE S.A. COM                                     | 0.021%         | 59.761%      |
| 927 | KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75      | 0.021%         | 59.782%      |
| 928 | ILLINOIS TOOL WORKS COMMON STOCK USD.01             | 0.021%         | 59.803%      |
| 929 | ONEX CORP SUB V                                     | 0.021%         | 59.823%      |

|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 930 | EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9      | 0.021%         | 59.844%      |
| 931 | LYONDELLBASELL IND NV SR UNSECURED 11/21 6          | 0.021%         | 59.865%      |
| 932 | ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875        | 0.021%         | 59.885%      |
| 933 | ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2           | 0.021%         | 59.906%      |
| 934 | LIBERTY BROADBAND C COMMON STOCK USD.01             | 0.021%         | 59.927%      |
| 935 | AT+T INC SR UNSECURED 05/25 3.4                     | 0.021%         | 59.947%      |
| 936 | TREASURY WINE E                                     | 0.021%         | 59.968%      |
| 937 | EXTRA SPACE STO                                     | 0.020%         | 59.988%      |
| 938 | WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094      | 0.020%         | 60.009%      |
| 939 | BALL CORP   | 0.020%         | 60.029%      |
| 940 | TOTAL SA SPON ADR ADR                               | 0.020%         | 60.050%      |
| 941 | AGCO CORP   | 0.020%         | 60.070%      |
| 942 | PACIFIC GAS & E                                     | 0.020%         | 60.090%      |
| 943 | NOBLE ENERGY INC SR UNSECURED 12/21 4.15            | 0.020%         | 60.111%      |
| 944 | BORALEX INC CL                                      | 0.020%         | 60.131%      |
| 945 | JABIL CIRCUIT I                                     | 0.020%         | 60.152%      |
| 946 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8      | 0.020%         | 60.172%      |
| 947 | QUANTA SERVICES                                     | 0.020%         | 60.192%      |
| 948 | ADOBE SYSTEMS I                                     | 0.020%         | 60.213%      |
| 949 | AMERISOURCEBERG                                     | 0.020%         | 60.233%      |
| 950 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01          | 0.020%         | 60.253%      |
| 951 | FRANCO NEVADA CORP COMMON STOCK                     | 0.020%         | 60.273%      |
| 952 | TIME WARNER INC                                     | 0.020%         | 60.294%      |
| 953 | LOEWS CORP COMMON STOCK USD.01                      | 0.020%         | 60.314%      |
| 954 | AVIVA PLC   | 0.020%         | 60.334%      |
| 955 | AMERICAN INTL GROUP SR UNSECURED 03/21 3.3          | 0.020%         | 60.355%      |
| 956 | NETEASE INC ADR ADR USD.0001                        | 0.020%         | 60.375%      |
| 957 | SOUTHERN CO   | 0.020%         | 60.395%      |
| 958 | MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3       | 0.020%         | 60.415%      |
| 959 | ROLLS ROYCE   | 0.020%         | 60.435%      |
| 960 | UNUM GROUP  | 0.020%         | 60.455%      |
| 961 | DENTSPLY SIRONA INC COMMON STOCK USD.01             | 0.020%         | 60.476%      |
| 962 | CIGNA CORP SR UNSECURED 02/22 4                     | 0.020%         | 60.496%      |
| 963 | IRON MOUNTAIN INC REIT USD.01                       | 0.020%         | 60.516%      |
| 964 | RAGING RIVER EX                                     | 0.020%         | 60.536%      |
| 965 | PERRIGO CO PLC                                      | 0.020%         | 60.556%      |
| 966 | INGREDION INC COMMON STOCK USD.01                   | 0.020%         | 60.576%      |
| 967 | MARTINREA INTER                                     | 0.020%         | 60.596%      |
| 968 | ON SEMICONDUCTOR CORP COMMON STOCK USD.01           | 0.020%         | 60.616%      |
| 969 | UTD RENTALS INC                                     | 0.020%         | 60.636%      |
| 970 | BANK OF AMERICA CORP SR UNSECURED 07/20 5.625       | 0.020%         | 60.656%      |
| 971 | CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75 | 0.020%         | 60.676%      |
| 972 | ORBITAL ATK INC COMMON STOCK USD.01                 | 0.020%         | 60.695%      |
| 973 | AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6      | 0.020%         | 60.715%      |
| 974 | SMITHS GROUP  | 0.020%         | 60.735%      |
| 975 | ING BANK NV SR UNSECURED 144A 03/21 2.75            | 0.020%         | 60.755%      |
| 976 | NASDAQ INC COMMON STOCK USD.01                      | 0.020%         | 60.775%      |
| 977 | PNC BANK NA 2.6                                     | 0.020%         | 60.795%      |
| 978 | AUTONATION INC                                      | 0.020%         | 60.815%      |
| 979 | MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75    | 0.020%         | 60.835%      |

|      | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 980  | AUST & NZ BK GP                                      | 0.020%         | 60.854%      |
| 981  | MEG ENERGY CORP                                      | 0.020%         | 60.874%      |
| 982  | KONINKLIJKE KPN                                      | 0.020%         | 60.894%      |
| 983  | ASTRAZENECA PLC SR UNSECURED 11/25 3.375             | 0.020%         | 60.914%      |
| 984  | HESS CORPORATIO                                      | 0.020%         | 60.933%      |
| 985  | PETROBRAS PREFE                                      | 0.020%         | 60.953%      |
| 986  | VERIZON COMMUN                                       | 0.020%         | 60.973%      |
| 987  | NUVISTA ENERGY                                       | 0.020%         | 60.993%      |
| 988  | NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45 | 0.020%         | 61.012%      |
| 989  | AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5           | 0.020%         | 61.032%      |
| 990  | SUNTRUST BANK SR UNSECURED 08/22 2.45                | 0.020%         | 61.051%      |
| 991  | FORTESCUE METAL                                      | 0.020%         | 61.071%      |
| 992  | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01     | 0.020%         | 61.091%      |
| 993  | CANADIAN REAL E                                      | 0.020%         | 61.110%      |
| 994  | GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85      | 0.020%         | 61.130%      |
| 995  | SECURE ENERGY S                                      | 0.020%         | 61.149%      |
| 996  | HOLOGIC INC COMMON STOCK USD.01                      | 0.020%         | 61.169%      |
| 997  | PAREX RESOURCES                                      | 0.020%         | 61.188%      |
| 998  | GEN DYNAMICS CO                                      | 0.020%         | 61.208%      |
| 999  | FRESENIUS MEDIC                                      | 0.020%         | 61.227%      |
| 1000 | ALLIED PPTY,REI                                      | 0.020%         | 61.247%      |
| 1001 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2         | 0.019%         | 61.266%      |
| 1002 | SWATCH GROUP   | 0.019%         | 61.286%      |
| 1003 | SMURFIT KAPPA P                                      | 0.019%         | 61.305%      |
| 1004 | BELLWAY  | 0.019%         | 61.325%      |
| 1005 | POLSKI KON NAF                                       | 0.019%         | 61.344%      |
| 1006 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1         | 0.019%         | 61.364%      |
| 1007 | COTY INC CL A COMMON STOCK USD.01                    | 0.019%         | 61.383%      |
| 1008 | SMART REAL ESTA                                      | 0.019%         | 61.402%      |
| 1009 | UTD THERAPEUTIC                                      | 0.019%         | 61.422%      |
| 1010 | SPIRIT AEROSYST                                      | 0.019%         | 61.441%      |
| 1011 | HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5        | 0.019%         | 61.461%      |
| 1012 | IMPERIAL TOBACC                                      | 0.019%         | 61.480%      |
| 1013 | THOR INDUSTRIES INC COMMON STOCK USD.1               | 0.019%         | 61.499%      |
| 1014 | DUFREY AG-REG  | 0.019%         | 61.519%      |
| 1015 | TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621  | 0.019%         | 61.538%      |
| 1016 | AEON CO., LTD  | 0.019%         | 61.557%      |
| 1017 | RELIANCE STEEL + ALUMINUM COMMON STOCK               | 0.019%         | 61.576%      |
| 1018 | VALEO SA   | 0.019%         | 61.596%      |
| 1019 | STEEL DYNAMICS INC COMMON STOCK USD.005              | 0.019%         | 61.615%      |
| 1020 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25  | 0.019%         | 61.634%      |
| 1021 | GIVAUDAN   | 0.019%         | 61.653%      |
| 1022 | AON PLC  | 0.019%         | 61.673%      |
| 1023 | RITCHIE BROS. A                                      | 0.019%         | 61.692%      |
| 1024 | AFFILIATED MNGR                                      | 0.019%         | 61.711%      |
| 1025 | VESTAS WIND SYS                                      | 0.019%         | 61.730%      |
| 1026 | SUMITOMO ELEC I                                      | 0.019%         | 61.749%      |
| 1027 | JM SMUCKER CO/THE COMMON STOCK                       | 0.019%         | 61.769%      |
| 1028 | BAXTER INTL INC                                      | 0.019%         | 61.788%      |
| 1029 | FRESENIUS SE &                                       | 0.019%         | 61.807%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1030 | AMP LIMITED                                      | 0.019%         | 61.826%      |
| 1031 | OMNICOM GROUP I                                  | 0.019%         | 61.845%      |
| 1032 | KROTON EDUCACIO                                  | 0.019%         | 61.864%      |
| 1033 | UBISOFT ENTERTA                                  | 0.019%         | 61.883%      |
| 1034 | JONES LANG LASA                                  | 0.019%         | 61.902%      |
| 1035 | ARROW ELECTRONI                                  | 0.019%         | 61.921%      |
| 1036 | CHINA O/SEAS LA                                  | 0.019%         | 61.941%      |
| 1037 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6  | 0.019%         | 61.960%      |
| 1038 | HORMEL FOODS CORP COMMON STOCK USD.01465         | 0.019%         | 61.979%      |
| 1039 | MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45   | 0.019%         | 61.998%      |
| 1040 | BOC HONG KONG H                                  | 0.019%         | 62.017%      |
| 1041 | CUMMINS INC                                      | 0.019%         | 62.036%      |
| 1042 | TRINITY INDS                                     | 0.019%         | 62.055%      |
| 1043 | GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375     | 0.019%         | 62.074%      |
| 1044 | MARKEL CORP COMMON STOCK                         | 0.019%         | 62.093%      |
| 1045 | ERSTE GROUP BAN                                  | 0.019%         | 62.111%      |
| 1046 | AMERICAN FINANCIAL GROUP INC COMMON STOCK        | 0.019%         | 62.130%      |
| 1047 | TJX COS INC                                      | 0.019%         | 62.149%      |
| 1048 | PENTAIR PLC                                      | 0.019%         | 62.168%      |
| 1049 | KREDITANST FUER                                  | 0.019%         | 62.187%      |
| 1050 | NRG ENERGY                                       | 0.019%         | 62.206%      |
| 1051 | COCA COLA CO/THE SR UNSECURED 05/22 2.2          | 0.019%         | 62.224%      |
| 1052 | OSHKOSH CORP COMMON STOCK USD.01                 | 0.019%         | 62.243%      |
| 1053 | NTT DOCOMO INC                                   | 0.019%         | 62.262%      |
| 1054 | TOYOTA TSUSHO C                                  | 0.019%         | 62.281%      |
| 1055 | COMERICA INC                                     | 0.019%         | 62.300%      |
| 1056 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01  | 0.019%         | 62.318%      |
| 1057 | TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02 | 0.019%         | 62.337%      |
| 1058 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001  | 0.019%         | 62.356%      |
| 1059 | GRAN TIERRA ENE                                  | 0.019%         | 62.374%      |
| 1060 | JM SMUCKER CO SR UNSECURED 03/20 2.5             | 0.019%         | 62.393%      |
| 1061 | KONINKLIJKE DSM                                  | 0.019%         | 62.412%      |
| 1062 | PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5    | 0.019%         | 62.430%      |
| 1063 | STRYKER CORP SR UNSECURED 05/24 3.375            | 0.019%         | 62.449%      |
| 1064 | BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25   | 0.019%         | 62.468%      |
| 1065 | BLUESCOPE STEEL                                  | 0.019%         | 62.486%      |
| 1066 | MARKS & SPENCER                                  | 0.019%         | 62.505%      |
| 1067 | EXCHANGE INCOME                                  | 0.019%         | 62.523%      |
| 1068 | JUNIPER NETWORK                                  | 0.019%         | 62.542%      |
| 1069 | GENERAL MILLS INC SR UNSECURED 12/21 3.15        | 0.019%         | 62.560%      |
| 1070 | ATCO LTD CL I N                                  | 0.019%         | 62.579%      |
| 1071 | KINGSPAN GROUP                                   | 0.018%         | 62.597%      |
| 1072 | BEST BUY CO INC                                  | 0.018%         | 62.616%      |
| 1073 | LG DISPLAY CO                                    | 0.018%         | 62.634%      |
| 1074 | TIFFANY & CO                                     | 0.018%         | 62.653%      |
| 1075 | BRITISH LAND CO                                  | 0.018%         | 62.671%      |
| 1076 | SEGRO PLC  | 0.018%         | 62.690%      |
| 1077 | PULTEGROUP INC.                                  | 0.018%         | 62.708%      |
| 1078 | GRUPO MEXICO SA                                  | 0.018%         | 62.726%      |
| 1079 | SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5  | 0.018%         | 62.745%      |

|      | SECURITY NAME   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1080 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01       | 0.018%         | 62.763%      |
| 1081 | UNIONE DI BAN.  | 0.018%         | 62.782%      |
| 1082 | CARREFOUR SA  | 0.018%         | 62.800%      |
| 1083 | NESTE OIL OYJ   | 0.018%         | 62.818%      |
| 1084 | SESA STERLITE   | 0.018%         | 62.837%      |
| 1085 | GILEAD SCIENCES INC SR UNSECURED 04/24 3.7            | 0.018%         | 62.855%      |
| 1086 | PETROBRAS COMMO                                       | 0.018%         | 62.873%      |
| 1087 | KLEPIERRE   | 0.018%         | 62.891%      |
| 1088 | REINSURANCE GRO                                       | 0.018%         | 62.910%      |
| 1089 | SWEDBANK AB   | 0.018%         | 62.928%      |
| 1090 | CAMPBELL SOUP CO SR UNSECURED 03/25 3.3               | 0.018%         | 62.946%      |
| 1091 | KAR AUCTION SERVICES INC COMMON STOCK USD.01          | 0.018%         | 62.964%      |
| 1092 | DAI-ICHI LIFE   | 0.018%         | 62.983%      |
| 1093 | MS&AD INSURANCE                                       | 0.018%         | 63.001%      |
| 1094 | NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75           | 0.018%         | 63.019%      |
| 1095 | REXEL PROMESSES                                       | 0.018%         | 63.037%      |
| 1096 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55 | 0.018%         | 63.056%      |
| 1097 | AECON GROUP INC                                       | 0.018%         | 63.074%      |
| 1098 | GECINA SA   | 0.018%         | 63.092%      |
| 1099 | LABRADOR IRON O                                       | 0.018%         | 63.110%      |
| 1100 | METLIFE INC SR UNSECURED 04/24 3.6                    | 0.018%         | 63.128%      |
| 1101 | CHINA MERCHANTS                                       | 0.018%         | 63.146%      |
| 1102 | GKN PLC   | 0.018%         | 63.164%      |
| 1103 | TIME WARNER CABLE LLC SR SECURED 02/20 5              | 0.018%         | 63.182%      |
| 1104 | HP INC COMMON STOCK USD.01                            | 0.018%         | 63.200%      |
| 1105 | NATIONAL OILWEL                                       | 0.018%         | 63.218%      |
| 1106 | ELECTR DE FRANC                                       | 0.018%         | 63.236%      |
| 1107 | NORBORD INC COMMON STOCK                              | 0.018%         | 63.254%      |
| 1108 | AGILENT TECHNOL                                       | 0.018%         | 63.272%      |
| 1109 | SAINSBURY (J) P                                       | 0.018%         | 63.290%      |
| 1110 | TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625     | 0.018%         | 63.308%      |
| 1111 | BARRATT DEVEL   | 0.018%         | 63.326%      |
| 1112 | LG CHEM LTD   | 0.018%         | 63.344%      |
| 1113 | YAMAHA MOTOR CO                                       | 0.018%         | 63.362%      |
| 1114 | SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01       | 0.018%         | 63.380%      |
| 1115 | FAURECIA  | 0.018%         | 63.397%      |
| 1116 | UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75        | 0.018%         | 63.415%      |
| 1117 | CSL LIMITED   | 0.018%         | 63.433%      |
| 1118 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001        | 0.018%         | 63.451%      |
| 1119 | TOSOH CORP  | 0.018%         | 63.469%      |
| 1120 | ESSITY AKTIEBOL                                       | 0.018%         | 63.486%      |
| 1121 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1          | 0.018%         | 63.504%      |
| 1122 | SPRINT CORP COMMON STOCK USD.01                       | 0.018%         | 63.522%      |
| 1123 | SENSATA TECHNOL                                       | 0.018%         | 63.540%      |
| 1124 | LIBERTY MUTUAL  | 0.018%         | 63.557%      |
| 1125 | BORAL LIMITED   | 0.018%         | 63.575%      |
| 1126 | ALBEMARLE CORP  | 0.018%         | 63.593%      |
| 1127 | COMMONWEALTH BA                                       | 0.018%         | 63.610%      |
| 1128 | NORDSTROM INC SR UNSECURED 05/20 4.75                 | 0.018%         | 63.628%      |
| 1129 | INTERNATIONAL G                                       | 0.018%         | 63.646%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1130 | KELT EXPLORATIO                                  | 0.018%         | 63.663%      |
| 1131 | TORCHMARK CORP COMMON STOCK USD1.0               | 0.018%         | 63.681%      |
| 1132 | CASCADES INC                                     | 0.018%         | 63.699%      |
| 1133 | BANK RAKYAT IND                                  | 0.018%         | 63.716%      |
| 1134 | SVENSKA HANDELS                                  | 0.018%         | 63.734%      |
| 1135 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0    | 0.018%         | 63.751%      |
| 1136 | MYLAN NV 3.125%                                  | 0.018%         | 63.769%      |
| 1137 | OLIN CORP  | 0.018%         | 63.786%      |
| 1138 | COMMERZBANK AG                                   | 0.018%         | 63.804%      |
| 1139 | AECOM COMMON STOCK USD.01                        | 0.018%         | 63.822%      |
| 1140 | DANA HOLDING CO                                  | 0.018%         | 63.839%      |
| 1141 | GREAT CANADIAN                                   | 0.018%         | 63.857%      |
| 1142 | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | 0.017%         | 63.874%      |
| 1143 | RECKITT BENCKIS                                  | 0.017%         | 63.892%      |
| 1144 | FEDERAL REALTY INVS TRUST REIT USD.01            | 0.017%         | 63.909%      |
| 1145 | MICROSEMI  | 0.017%         | 63.927%      |
| 1146 | PARKLAND FUEL C                                  | 0.017%         | 63.944%      |
| 1147 | GENERAL ELECTRI                                  | 0.017%         | 63.961%      |
| 1148 | UTD MICRO ELECT                                  | 0.017%         | 63.979%      |
| 1149 | STEINHOFF INTER                                  | 0.017%         | 63.996%      |
| 1150 | SHOPIFY INC CLASS A COMMON STOCK                 | 0.017%         | 64.014%      |
| 1151 | WESTERN FOREST                                   | 0.017%         | 64.031%      |
| 1152 | SCOR   | 0.017%         | 64.049%      |
| 1153 | Cineplex Inc.                                    | 0.017%         | 64.066%      |
| 1154 | SHIRE PLC  | 0.017%         | 64.083%      |
| 1155 | PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5       | 0.017%         | 64.101%      |
| 1156 | THERMO FISHER S                                  | 0.017%         | 64.118%      |
| 1157 | RICE ENERGY INC COMMON STOCK USD.01              | 0.017%         | 64.136%      |
| 1158 | PRECISION DRILLING CORP COMMON STOCK             | 0.017%         | 64.153%      |
| 1159 | ITOCHU CORP                                      | 0.017%         | 64.170%      |
| 1160 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65 | 0.017%         | 64.187%      |
| 1161 | COLLIERS INTERNATIONAL GROUP COMMON STOCK        | 0.017%         | 64.205%      |
| 1162 | AIR LEASE CORP                                   | 0.017%         | 64.222%      |
| 1163 | MANPOWER INC                                     | 0.017%         | 64.239%      |
| 1164 | CDN UTILS LTD N                                  | 0.017%         | 64.256%      |
| 1165 | OMV AG   | 0.017%         | 64.274%      |
| 1166 | BANK LEUMI LE-I                                  | 0.017%         | 64.291%      |
| 1167 | CBS CORP CLASS B NON VOTING COMMON STOCK USD.001 | 0.017%         | 64.308%      |
| 1168 | SYNNEX CORP COMMON STOCK USD.001                 | 0.017%         | 64.325%      |
| 1169 | DELL TECHNOLOGIES INC CL V TRACKING STK          | 0.017%         | 64.342%      |
| 1170 | STOCKLAND TRUST                                  | 0.017%         | 64.360%      |
| 1171 | CAIXABANK  | 0.017%         | 64.377%      |
| 1172 | NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75  | 0.017%         | 64.394%      |
| 1173 | HYATT HOTELS CO                                  | 0.017%         | 64.411%      |
| 1174 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01     | 0.017%         | 64.428%      |
| 1175 | NAVIENT CORP COMMON STOCK USD.01                 | 0.017%         | 64.445%      |
| 1176 | FERRARI NV                                       | 0.017%         | 64.462%      |
| 1177 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 0.017%         | 64.479%      |
| 1178 | WH GROUP LTD                                     | 0.017%         | 64.496%      |
| 1179 | JPMORGAN CHASE                                   | 0.017%         | 64.513%      |



|      | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1180 | ELISA OYJ-A  | 0.017%         | 64.530%      |
| 1181 | MELROSEIndustr   | 0.017%         | 64.547%      |
| 1182 | K&S AG   | 0.017%         | 64.564%      |
| 1183 | MICHAEL KORS HO  | 0.017%         | 64.581%      |
| 1184 | HARLEY DAVIDSON  | 0.017%         | 64.598%      |
| 1185 | WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3        | 0.017%         | 64.615%      |
| 1186 | PARKER HANNIFIN CORP COMMON STOCK USD.5                | 0.017%         | 64.632%      |
| 1187 | AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85        | 0.017%         | 64.649%      |
| 1188 | DEXUS PROPERTY   | 0.017%         | 64.666%      |
| 1189 | BCO BRADESCO,AD  | 0.017%         | 64.683%      |
| 1190 | COOPERATIEVE RA  | 0.017%         | 64.699%      |
| 1191 | PRETIUM RESOURC  | 0.017%         | 64.716%      |
| 1192 | ARRIS INTERNATI  | 0.017%         | 64.733%      |
| 1193 | UNILEVER NV  | 0.017%         | 64.750%      |
| 1194 | CARLISLE COS IN  | 0.017%         | 64.767%      |
| 1195 | SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45            | 0.017%         | 64.784%      |
| 1196 | ASSURANT INC COMMON STOCK USD.01                       | 0.017%         | 64.801%      |
| 1197 | KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001       | 0.017%         | 64.817%      |
| 1198 | MKS INSTRUMENTS INC COMMON STOCK                       | 0.017%         | 64.834%      |
| 1199 | CAMDEN PROPERTY  | 0.017%         | 64.851%      |
| 1200 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0             | 0.017%         | 64.868%      |
| 1201 | CURTISS WRIGHT CORP COMMON STOCK USD1.0                | 0.017%         | 64.885%      |
| 1202 | TUI AG   | 0.017%         | 64.901%      |
| 1203 | DENSO CORP   | 0.017%         | 64.918%      |
| 1204 | COLGATE-PALMOLI  | 0.017%         | 64.935%      |
| 1205 | INFINEON TECHNO  | 0.017%         | 64.951%      |
| 1206 | JFE HOLDINGS IN  | 0.017%         | 64.968%      |
| 1207 | BROTHERIndustr   | 0.017%         | 64.985%      |
| 1208 | NATIONAL AUSTRALIA                                     | 0.017%         | 65.002%      |
| 1209 | ECOLAB INC COMMON STOCK USD1.0                         | 0.017%         | 65.018%      |
| 1210 | SK ENERGY CO LT  | 0.017%         | 65.035%      |
| 1211 | SANDSTORM GOLD   | 0.017%         | 65.052%      |
| 1212 | COMMERCE BANCSH  | 0.017%         | 65.068%      |
| 1213 | GENERAL MILLS I  | 0.017%         | 65.085%      |
| 1214 | SOUTHERN CO SR UNSECURED 06/20 2.75                    | 0.017%         | 65.102%      |
| 1215 | PPG INDUSTRIES INC COMMON STOCK USD1.67                | 0.017%         | 65.118%      |
| 1216 | JULIUS BAER GRO  | 0.017%         | 65.135%      |
| 1217 | KION GROUP AG  | 0.017%         | 65.151%      |
| 1218 | OP CORPORATE BA  | 0.017%         | 65.168%      |
| 1219 | FISCHER(GEORG)A  | 0.017%         | 65.185%      |
| 1220 | EUROPEAN FIN ST  | 0.017%         | 65.201%      |
| 1221 | VULCAN MATERIAL  | 0.017%         | 65.218%      |
| 1222 | NASDAQ INC SR UNSECURED 06/24 4.25                     | 0.017%         | 65.234%      |
| 1223 | NOBLE ENERGY IN  | 0.017%         | 65.251%      |
| 1224 | TOLL BROTHERS INC COMMON STOCK USD.01                  | 0.016%         | 65.267%      |
| 1225 | SOMPO JAPAN NIP  | 0.016%         | 65.284%      |
| 1226 | CREDIT AGRICOLE  | 0.016%         | 65.300%      |
| 1227 | PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375 | 0.016%         | 65.317%      |
| 1228 | UNITED OVERSEAS  | 0.016%         | 65.333%      |
| 1229 | NEC CORP   | 0.016%         | 65.350%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1230 | RYDER SYSTEM IN                                  | 0.016%         | 65.366%      |
| 1231 | UNI-SELECT INC                                   | 0.016%         | 65.382%      |
| 1232 | REALOGY HOLDINGS CORP COMMON STOCK USD.01        | 0.016%         | 65.399%      |
| 1233 | AISIN SEIKI CO                                   | 0.016%         | 65.415%      |
| 1234 | CARLSBERG  | 0.016%         | 65.432%      |
| 1235 | PRAIRIESKY ROYA                                  | 0.016%         | 65.448%      |
| 1236 | EVEREST RE GROU                                  | 0.016%         | 65.464%      |
| 1237 | BIRCHCLIFF ENER                                  | 0.016%         | 65.481%      |
| 1238 | BALOISE- HOLDIN                                  | 0.016%         | 65.497%      |
| 1239 | MURATA MFG CO                                    | 0.016%         | 65.513%      |
| 1240 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0       | 0.016%         | 65.530%      |
| 1241 | INTERTEK TESTIN                                  | 0.016%         | 65.546%      |
| 1242 | SK C&C CO LTD                                    | 0.016%         | 65.562%      |
| 1243 | BERKELEY GROUP                                   | 0.016%         | 65.579%      |
| 1244 | ADIENT PLC                                       | 0.016%         | 65.595%      |
| 1245 | SONOCO PRODUCTS                                  | 0.016%         | 65.611%      |
| 1246 | CONAGRA BRANDS INC COMMON STOCK USD5.0           | 0.016%         | 65.627%      |
| 1247 | AIRBUS GROUP NV                                  | 0.016%         | 65.644%      |
| 1248 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01    | 0.016%         | 65.660%      |
| 1249 | AMADEUS IT HLDG                                  | 0.016%         | 65.676%      |
| 1250 | FREEHOLD ROYALT                                  | 0.016%         | 65.692%      |
| 1251 | ROCKWELL AUTO                                    | 0.016%         | 65.708%      |
| 1252 | S+P GLOBAL INC COMMON STOCK USD1.0               | 0.016%         | 65.724%      |
| 1253 | STELLA JONES IN                                  | 0.016%         | 65.740%      |
| 1254 | TORAY INDS INC                                   | 0.016%         | 65.756%      |
| 1255 | EUROPEAN INVEST                                  | 0.016%         | 65.773%      |
| 1256 | L-BANK BW FOERD                                  | 0.016%         | 65.789%      |
| 1257 | WESTPAC BANKING                                  | 0.016%         | 65.805%      |
| 1258 | GENTEX CORP COMMON STOCK USD.06                  | 0.016%         | 65.821%      |
| 1259 | PACWEST BANCORP COMMON STOCK                     | 0.016%         | 65.837%      |
| 1260 | HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5       | 0.016%         | 65.853%      |
| 1261 | DEUTSCHE BANK A                                  | 0.016%         | 65.869%      |
| 1262 | MARTIN MARIETTA                                  | 0.016%         | 65.885%      |
| 1263 | AUST & NZ BANKI                                  | 0.016%         | 65.901%      |
| 1264 | MORGAN STANLEY SR UNSECURED 04/24 3.875          | 0.016%         | 65.917%      |
| 1265 | LLOYDS BANK PLC COMPANY GUAR 08/20 2.7           | 0.016%         | 65.933%      |
| 1266 | AMEREN CORP SR UNSECURED 11/20 2.7               | 0.016%         | 65.948%      |
| 1267 | MURPHY OIL CORP                                  | 0.016%         | 65.964%      |
| 1268 | VICINITY CENTER                                  | 0.016%         | 65.980%      |
| 1269 | HARRIS CORPORATION SR UNSECURED 04/20 2.7        | 0.016%         | 65.996%      |
| 1270 | INTL BANK FOR R                                  | 0.016%         | 66.012%      |
| 1271 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0      | 0.016%         | 66.028%      |
| 1272 | EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176 | 0.016%         | 66.044%      |
| 1273 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1  | 0.016%         | 66.060%      |
| 1274 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1     | 0.016%         | 66.075%      |
| 1275 | KIMCO REALTY                                     | 0.016%         | 66.091%      |
| 1276 | FOREST CITY REALTY TRUST A REIT USD.01           | 0.016%         | 66.107%      |
| 1277 | ROSS STORES INC                                  | 0.016%         | 66.123%      |
| 1278 | SIGNET JEWELERS                                  | 0.016%         | 66.139%      |
| 1279 | WR BERKLEY CORP COMMON STOCK USD.2               | 0.016%         | 66.154%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1280 | SBERBANK OF RUS                                  | 0.016%         | 66.170%      |
| 1281 | TDK CORP   | 0.016%         | 66.186%      |
| 1282 | BRUNSWICK CORP                                   | 0.016%         | 66.202%      |
| 1283 | DNB NOR ASA                                      | 0.016%         | 66.217%      |
| 1284 | DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95  | 0.016%         | 66.233%      |
| 1285 | NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1     | 0.016%         | 66.249%      |
| 1286 | CITIC LTD  | 0.016%         | 66.264%      |
| 1287 | AMER ELEC POWER                                  | 0.016%         | 66.280%      |
| 1288 | RANDGOLD RESOUR                                  | 0.016%         | 66.296%      |
| 1289 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001   | 0.016%         | 66.311%      |
| 1290 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01       | 0.016%         | 66.327%      |
| 1291 | PRICELINE GROUP                                  | 0.016%         | 66.343%      |
| 1292 | INNERGEX RENEWA                                  | 0.016%         | 66.358%      |
| 1293 | ING GROEP NV 0.                                  | 0.016%         | 66.374%      |
| 1294 | SLM CORP COMMON STOCK USD.2                      | 0.016%         | 66.389%      |
| 1295 | ENSIGN ENERGY S                                  | 0.016%         | 66.405%      |
| 1296 | ERICSSON LM SR UNSECURED 05/22 4.125             | 0.016%         | 66.421%      |
| 1297 | APTARGROUP INC COMMON STOCK USD.01               | 0.016%         | 66.436%      |
| 1298 | NASPERS LIMITED                                  | 0.016%         | 66.452%      |
| 1299 | SEMAFO INC COMM                                  | 0.016%         | 66.467%      |
| 1300 | MITEL NETWORKS                                   | 0.015%         | 66.483%      |
| 1301 | GARMIN LTD.                                      | 0.015%         | 66.498%      |
| 1302 | SANLAM LIMITED                                   | 0.015%         | 66.514%      |
| 1303 | UMICORE  | 0.015%         | 66.529%      |
| 1304 | SNAP-ON INC                                      | 0.015%         | 66.545%      |
| 1305 | CHINA UNICOM LT                                  | 0.015%         | 66.560%      |
| 1306 | ASML HOLDING NV                                  | 0.015%         | 66.576%      |
| 1307 | MARATHON OIL CO                                  | 0.015%         | 66.591%      |
| 1308 | L BRANDS INC COMPANY GUAR 02/22 5.625            | 0.015%         | 66.606%      |
| 1309 | SVB FINANCIAL GROUP COMMON STOCK USD.001         | 0.015%         | 66.622%      |
| 1310 | SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375     | 0.015%         | 66.637%      |
| 1311 | WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15  | 0.015%         | 66.653%      |
| 1312 | HDFC BANK LTD                                    | 0.015%         | 66.668%      |
| 1313 | CENOVUS ENERGY INC SR UNSECURED 08/22 3          | 0.015%         | 66.684%      |
| 1314 | FIRST HORIZON N                                  | 0.015%         | 66.699%      |
| 1315 | GPT GROUP  | 0.015%         | 66.714%      |
| 1316 | MASTEC INC                                       | 0.015%         | 66.730%      |
| 1317 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | 0.015%         | 66.745%      |
| 1318 | RESONA HOLDINGS                                  | 0.015%         | 66.760%      |
| 1319 | HEXCEL CORP COMMON STOCK USD.01                  | 0.015%         | 66.776%      |
| 1320 | AGRICULTURAL BK                                  | 0.015%         | 66.791%      |
| 1321 | GALP ENERGIA                                     | 0.015%         | 66.806%      |
| 1322 | LPL FINANCIAL HOLDINGS INC COMMON STOCK          | 0.015%         | 66.822%      |
| 1323 | LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5      | 0.015%         | 66.837%      |
| 1324 | SHOWA DENKO KK                                   | 0.015%         | 66.852%      |
| 1325 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01       | 0.015%         | 66.868%      |
| 1326 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1   | 0.015%         | 66.883%      |
| 1327 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01       | 0.015%         | 66.898%      |
| 1328 | HAMMERSON  | 0.015%         | 66.913%      |
| 1329 | FIRST CAPITAL R                                  | 0.015%         | 66.929%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1330 | SUN COMMUNITIES INC REIT USD.01                   | 0.015%         | 66.944%      |
| 1331 | NATIONAL RETAIL PROPERTIES REIT USD.01            | 0.015%         | 66.959%      |
| 1332 | ASSURED GUARANT                                   | 0.015%         | 66.974%      |
| 1333 | KELLOGG CO 4% 1                                   | 0.015%         | 66.989%      |
| 1334 | RHEINMETALL AG                                    | 0.015%         | 67.005%      |
| 1335 | SANDVIK AB  | 0.015%         | 67.020%      |
| 1336 | HSBC USA INC SR UNSECURED 08/20 2.75              | 0.015%         | 67.035%      |
| 1337 | TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8   | 0.015%         | 67.050%      |
| 1338 | HALMA   | 0.015%         | 67.065%      |
| 1339 | NATIONWIDE BLDG                                   | 0.015%         | 67.081%      |
| 1340 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57  | 0.015%         | 67.096%      |
| 1341 | ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03      | 0.015%         | 67.111%      |
| 1342 | FIRST SOLAR INC                                   | 0.015%         | 67.126%      |
| 1343 | HALLIBURTON CO                                    | 0.015%         | 67.141%      |
| 1344 | SANDERSON FARMS INC COMMON STOCK USD1.0           | 0.015%         | 67.156%      |
| 1345 | GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75    | 0.015%         | 67.171%      |
| 1346 | GAS NATURAL SDG                                   | 0.015%         | 67.186%      |
| 1347 | COOPER COS INC                                    | 0.015%         | 67.201%      |
| 1348 | TATA MOTORS LTD                                   | 0.015%         | 67.216%      |
| 1349 | CAPITAL POWER C                                   | 0.015%         | 67.231%      |
| 1350 | VOLKSWAGEN LEAS                                   | 0.015%         | 67.246%      |
| 1351 | COLFAX CORP                                       | 0.015%         | 67.261%      |
| 1352 | Arch Capital Gr                                   | 0.015%         | 67.276%      |
| 1353 | MORGAN STANLEY SR UNSECURED 08/21 3.125           | 0.015%         | 67.291%      |
| 1354 | JANUS CAPITAL G                                   | 0.015%         | 67.306%      |
| 1355 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01      | 0.015%         | 67.321%      |
| 1356 | JYSKE BANK A/S                                    | 0.015%         | 67.336%      |
| 1357 | TERADYNE INC                                      | 0.015%         | 67.351%      |
| 1358 | COMINAR REAL ES                                   | 0.015%         | 67.366%      |
| 1359 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01    | 0.015%         | 67.381%      |
| 1360 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35   | 0.015%         | 67.396%      |
| 1361 | BEMIS COMPANY COMMON STOCK USD.1                  | 0.015%         | 67.410%      |
| 1362 | MINEBEA CO  | 0.015%         | 67.425%      |
| 1363 | VEREIT INC REIT USD.01                            | 0.015%         | 67.440%      |
| 1364 | AES CORP/A SR UNSECURED 07/21 7.375               | 0.015%         | 67.455%      |
| 1365 | DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9   | 0.015%         | 67.470%      |
| 1366 | CA INC 3.6% 01A                                   | 0.015%         | 67.485%      |
| 1367 | TORC OIL & GAS                                    | 0.015%         | 67.499%      |
| 1368 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01  | 0.015%         | 67.514%      |
| 1369 | DELPHI AUTOMOTI                                   | 0.015%         | 67.529%      |
| 1370 | NIPPON BUILDING                                   | 0.015%         | 67.544%      |
| 1371 | NATIONAL GRID PLC SP ADR ADR                      | 0.015%         | 67.559%      |
| 1372 | DOUGLAS EMMETT INC REIT USD.01                    | 0.015%         | 67.573%      |
| 1373 | JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5       | 0.015%         | 67.588%      |
| 1374 | MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5     | 0.015%         | 67.603%      |
| 1375 | SEKISUI CHEMICA                                   | 0.015%         | 67.618%      |
| 1376 | KIMBERLY-CLARK                                    | 0.015%         | 67.632%      |
| 1377 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.015%         | 67.647%      |
| 1378 | ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35      | 0.015%         | 67.662%      |
| 1379 | BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125   | 0.015%         | 67.677%      |

|      | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1380 | CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875   | 0.015%         | 67.691%      |
| 1381 | COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875      | 0.015%         | 67.706%      |
| 1382 | AEGON N.V.   | 0.015%         | 67.721%      |
| 1383 | HP ENTERPRISE CO SR UNSECURED 10/25 4.9                | 0.015%         | 67.735%      |
| 1384 | NN GROUP NV  | 0.015%         | 67.750%      |
| 1385 | INFOSYS TECHNOL  | 0.015%         | 67.765%      |
| 1386 | RANDSTAD HOLDIN  | 0.015%         | 67.779%      |
| 1387 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4           | 0.015%         | 67.794%      |
| 1388 | BROWN + BROWN INC SR UNSECURED 09/24 4.2               | 0.015%         | 67.809%      |
| 1389 | SANTANDER UK PLC SR UNSECURED 03/24 4                  | 0.015%         | 67.823%      |
| 1390 | RENAISSANCE RE   | 0.015%         | 67.838%      |
| 1391 | APARTMENT INVT + MGMT CO A REIT USD.01                 | 0.015%         | 67.853%      |
| 1392 | UBS GROUP FUNDING JERSEY COMPANY GUAR 144A 09/25 4.125 | 0.015%         | 67.867%      |
| 1393 | MCKESSON CORP SR UNSECURED 03/24 3.796                 | 0.015%         | 67.882%      |
| 1394 | INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2           | 0.015%         | 67.896%      |
| 1395 | KNIGHT THERAPEU  | 0.015%         | 67.911%      |
| 1396 | AALBERTS INDUST  | 0.015%         | 67.925%      |
| 1397 | ELECTRONIC ARTS  | 0.015%         | 67.940%      |
| 1398 | GALAPAGOS NV   | 0.015%         | 67.955%      |
| 1399 | ECN CAPITAL COR  | 0.015%         | 67.969%      |
| 1400 | EQUIFAX INC  | 0.015%         | 67.984%      |
| 1401 | IBM CORP SR UNSECURED 02/24 3.625                      | 0.015%         | 67.998%      |
| 1402 | BLACKROCK INC SR UNSECURED 06/22 3.375                 | 0.015%         | 68.013%      |
| 1403 | LAB CORP OF AME  | 0.015%         | 68.027%      |
| 1404 | LOJAS RENNER SA  | 0.015%         | 68.042%      |
| 1405 | DARDEN RESTAURA  | 0.015%         | 68.056%      |
| 1406 | AETNA INC SR UNSECURED 11/24 3.5                       | 0.014%         | 68.071%      |
| 1407 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001      | 0.014%         | 68.085%      |
| 1408 | ROYAL MAIL PLC-  | 0.014%         | 68.100%      |
| 1409 | JSW STEEL LTD  | 0.014%         | 68.114%      |
| 1410 | MASTERCARD INC SR UNSECURED 04/24 3.375                | 0.014%         | 68.129%      |
| 1411 | STATE STREET CORP SR UNSECURED 08/25 3.55              | 0.014%         | 68.143%      |
| 1412 | KOMMUNINVEST I   | 0.014%         | 68.158%      |
| 1413 | AMGEN INC SR UNSECURED 05/24 3.625                     | 0.014%         | 68.172%      |
| 1414 | MEDTRONIC INC 3  | 0.014%         | 68.187%      |
| 1415 | BAT INTL FINANC  | 0.014%         | 68.201%      |
| 1416 | SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5          | 0.014%         | 68.216%      |
| 1417 | EQUITY LIFESTYLE PROPERTIES REIT USD.01                | 0.014%         | 68.230%      |
| 1418 | CELGENE CORP SR UNSECURED 05/24 3.625                  | 0.014%         | 68.245%      |
| 1419 | KILROY REALTY C  | 0.014%         | 68.259%      |
| 1420 | HILL ROM HOLDINGS INC COMMON STOCK                     | 0.014%         | 68.274%      |
| 1421 | MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9         | 0.014%         | 68.288%      |
| 1422 | EXELON CORP COMMON STOCK                               | 0.014%         | 68.302%      |
| 1423 | PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5        | 0.014%         | 68.317%      |
| 1424 | INCHCAPE PLC   | 0.014%         | 68.331%      |
| 1425 | HEALTHSOUTH CORP COMMON STOCK USD.01                   | 0.014%         | 68.346%      |
| 1426 | NEVSUN RESOURCES LTD COMMON STOCK                      | 0.014%         | 68.360%      |
| 1427 | MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85         | 0.014%         | 68.375%      |
| 1428 | RSA INSURANCE G  | 0.014%         | 68.389%      |
| 1429 | AMDOCS LTD COMMON STOCK GBP.0001                       | 0.014%         | 68.404%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1430 | AVNET INC SR UNSECURED 04/26 4.625                | 0.014%         | 68.418%      |
| 1431 | INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65    | 0.014%         | 68.432%      |
| 1432 | ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8       | 0.014%         | 68.447%      |
| 1433 | SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784 | 0.014%         | 68.461%      |
| 1434 | LOEWS CORP SR UNSECURED 04/26 3.75                | 0.014%         | 68.476%      |
| 1435 | ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85 | 0.014%         | 68.490%      |
| 1436 | EIFFAGE SA  | 0.014%         | 68.504%      |
| 1437 | MOSAIC CO SR UNSECURED 11/23 4.25                 | 0.014%         | 68.519%      |
| 1438 | BARCLAYS PLC 1.                                   | 0.014%         | 68.533%      |
| 1439 | CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7     | 0.014%         | 68.548%      |
| 1440 | CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625   | 0.014%         | 68.562%      |
| 1441 | DIRECT LINE INS                                   | 0.014%         | 68.577%      |
| 1442 | ASSURANT INC                                      | 0.014%         | 68.591%      |
| 1443 | ALCOA CORP COMMON STOCK USD.01                    | 0.014%         | 68.605%      |
| 1444 | GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25   | 0.014%         | 68.620%      |
| 1445 | GAMING AND LEISURE PROPERTIE REIT                 | 0.014%         | 68.634%      |
| 1446 | CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5       | 0.014%         | 68.648%      |
| 1447 | LAS VEGAS SANDS                                   | 0.014%         | 68.663%      |
| 1448 | TAKEDA PHARMACE                                   | 0.014%         | 68.677%      |
| 1449 | HOME DEPOT INC SR UNSECURED 09/25 3.35            | 0.014%         | 68.692%      |
| 1450 | AMERICAN INTL GROUP SR UNSECURED 07/25 3.75       | 0.014%         | 68.706%      |
| 1451 | FLUGHAFEN ZUERI                                   | 0.014%         | 68.720%      |
| 1452 | CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75  | 0.014%         | 68.735%      |
| 1453 | MOL HUNGARIAN O                                   | 0.014%         | 68.749%      |
| 1454 | CBOE HOLDINGS INC COMMON STOCK                    | 0.014%         | 68.763%      |
| 1455 | QUALCOMM INC SR UNSECURED 05/25 3.45              | 0.014%         | 68.778%      |
| 1456 | COACH INC SR UNSECURED 04/25 4.25                 | 0.014%         | 68.792%      |
| 1457 | HALLIBURTON COMPANY SR UNSECURED 08/23 3.5        | 0.014%         | 68.806%      |
| 1458 | HENRY SCHEIN CO                                   | 0.014%         | 68.820%      |
| 1459 | BAIDU INC SPON ADR ADR USD.00005                  | 0.014%         | 68.835%      |
| 1460 | CENTRICA PLC                                      | 0.014%         | 68.849%      |
| 1461 | STATOIL ASA COMPANY GUAR 01/22 3.15               | 0.014%         | 68.863%      |
| 1462 | KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95      | 0.014%         | 68.878%      |
| 1463 | AMERICAN AIRLINES GROUP INC COMMON STOCK          | 0.014%         | 68.892%      |
| 1464 | HSBC USA INC SR UNSECURED 06/24 3.5               | 0.014%         | 68.906%      |
| 1465 | STATE STREET CORP SR UNSECURED 12/24 3.3          | 0.014%         | 68.921%      |
| 1466 | ROYAL DUTCH SH-                                   | 0.014%         | 68.935%      |
| 1467 | CALATLANTIC GROUP INC COMMON STOCK USD.01         | 0.014%         | 68.949%      |
| 1468 | ITC HOLDINGS CORP SR UNSECURED 06/24 3.65         | 0.014%         | 68.963%      |
| 1469 | ANTHEM INC  | 0.014%         | 68.978%      |
| 1470 | MANITOBA PROVIN                                   | 0.014%         | 68.992%      |
| 1471 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01  | 0.014%         | 69.006%      |
| 1472 | GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35    | 0.014%         | 69.021%      |
| 1473 | MARKEL CORPORATION SR UNSECURED 06/21 5.35        | 0.014%         | 69.035%      |
| 1474 | HUDSON'S BAY CO                                   | 0.014%         | 69.049%      |
| 1475 | UNIPER SE   | 0.014%         | 69.063%      |
| 1476 | PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3       | 0.014%         | 69.078%      |
| 1477 | SUMITOMO MITSUI                                   | 0.014%         | 69.092%      |
| 1478 | DOREL INDS INC                                    | 0.014%         | 69.106%      |
| 1479 | INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01   | 0.014%         | 69.120%      |

|      | SECURITY NAME   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1480 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01        | 0.014%         | 69.135%      |
| 1481 | AMKOR TECHNOLOG                                       | 0.014%         | 69.149%      |
| 1482 | COCA COLA HBC A                                       | 0.014%         | 69.163%      |
| 1483 | WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125      | 0.014%         | 69.177%      |
| 1484 | YES BANK LTD  | 0.014%         | 69.192%      |
| 1485 | BCO BRADESCO,PR                                       | 0.014%         | 69.206%      |
| 1486 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01           | 0.014%         | 69.220%      |
| 1487 | CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3           | 0.014%         | 69.234%      |
| 1488 | VISA INC SR UNSECURED 12/25 3.15                      | 0.014%         | 69.248%      |
| 1489 | UNUM GROUP  | 0.014%         | 69.263%      |
| 1490 | XL GROUP LTD  | 0.014%         | 69.277%      |
| 1491 | BANK OF AMERICA CORP SR UNSECURED 01/23 3.3           | 0.014%         | 69.291%      |
| 1492 | BALL CORP COMPANY GUAR 03/22 5                        | 0.014%         | 69.305%      |
| 1493 | GAP INC/THE SR UNSECURED 04/21 5.95                   | 0.014%         | 69.320%      |
| 1494 | VF CORP SR UNSECURED 09/21 3.5                        | 0.014%         | 69.334%      |
| 1495 | SUNTRUST BANK SR UNSECURED 05/23 2.75                 | 0.014%         | 69.348%      |
| 1496 | DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25           | 0.014%         | 69.362%      |
| 1497 | TARGA RESOURCES CORP COMMON STOCK USD.001             | 0.014%         | 69.376%      |
| 1498 | 3M CO 0.375% 15                                       | 0.014%         | 69.390%      |
| 1499 | PG&E CORP   | 0.014%         | 69.405%      |
| 1500 | ENTEGRIS INC COMMON STOCK USD.01                      | 0.014%         | 69.419%      |
| 1501 | HYDRO ONE LTD   | 0.014%         | 69.433%      |
| 1502 | GILEAD SCIENCES INC SR UNSECURED 12/21 4.4            | 0.014%         | 69.447%      |
| 1503 | BANK TOKYO-MIT  | 0.014%         | 69.461%      |
| 1504 | QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5          | 0.014%         | 69.475%      |
| 1505 | PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25        | 0.014%         | 69.490%      |
| 1506 | BEAM SUNTORY INC COMPANY GUAR 06/23 3.25              | 0.014%         | 69.504%      |
| 1507 | RAIFFEISEN BANK                                       | 0.014%         | 69.518%      |
| 1508 | EAST WEST BANCORP INC COMMON STOCK USD.001            | 0.014%         | 69.532%      |
| 1509 | SONY CORP SPONSORED ADR ADR                           | 0.014%         | 69.546%      |
| 1510 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3        | 0.014%         | 69.560%      |
| 1511 | BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375    | 0.014%         | 69.574%      |
| 1512 | EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043      | 0.014%         | 69.589%      |
| 1513 | GN STORE NORD   | 0.014%         | 69.603%      |
| 1514 | DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95 | 0.014%         | 69.617%      |
| 1515 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01         | 0.014%         | 69.631%      |
| 1516 | BARD(CR)JINC  | 0.014%         | 69.645%      |
| 1517 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01         | 0.014%         | 69.659%      |
| 1518 | KINROSS GOLD CORP COMPANY GUAR 09/21 5.125            | 0.014%         | 69.673%      |
| 1519 | BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3         | 0.014%         | 69.687%      |
| 1520 | AON CORP COMPANY GUAR 09/20 5                         | 0.014%         | 69.701%      |
| 1521 | IPG PHOTONICS C                                       | 0.014%         | 69.715%      |
| 1522 | NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375       | 0.014%         | 69.730%      |
| 1523 | DEUTSCHE BK AG  | 0.014%         | 69.744%      |
| 1524 | WILLIAMS-SONOMA                                       | 0.014%         | 69.758%      |
| 1525 | CHRISTIAN HANSE                                       | 0.014%         | 69.772%      |
| 1526 | ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01      | 0.014%         | 69.786%      |
| 1527 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01        | 0.014%         | 69.800%      |
| 1528 | CME GROUP INC SR UNSECURED 03/25 3                    | 0.014%         | 69.814%      |
| 1529 | EPR PROPERTIES REIT USD.01                            | 0.014%         | 69.828%      |

|      | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1530 | CYPRESS SEMICON                                      | 0.014%         | 69.842%      |
| 1531 | QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01       | 0.014%         | 69.856%      |
| 1532 | PFIZER INC SR UNSECURED 12/26 3                      | 0.014%         | 69.870%      |
| 1533 | QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7         | 0.014%         | 69.884%      |
| 1534 | A.P. MOLLER-MAE                                      | 0.014%         | 69.898%      |
| 1535 | ARCELORMITTAL SR UNSECURED 06/20 5.125               | 0.014%         | 69.912%      |
| 1536 | UNION PACIFIC CORP SR UNSECURED 04/23 2.75           | 0.014%         | 69.926%      |
| 1537 | E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8       | 0.014%         | 69.940%      |
| 1538 | NEW WORLD DEVEL                                      | 0.014%         | 69.954%      |
| 1539 | CHINA PETROLEUM                                      | 0.014%         | 69.968%      |
| 1540 | ATS AUTOMATION                                       | 0.014%         | 69.982%      |
| 1541 | HANA FINANCIAL                                       | 0.014%         | 69.996%      |
| 1542 | AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5      | 0.014%         | 70.010%      |
| 1543 | CITIGROUP INC SR UNSECURED 04/25 3.3                 | 0.014%         | 70.024%      |
| 1544 | MEGGITT  | 0.014%         | 70.038%      |
| 1545 | ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3        | 0.014%         | 70.052%      |
| 1546 | MACERICH CO  | 0.014%         | 70.066%      |
| 1547 | EATON CORP COMPANY GUAR 11/22 2.75                   | 0.014%         | 70.080%      |
| 1548 | ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15       | 0.014%         | 70.094%      |
| 1549 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7      | 0.014%         | 70.108%      |
| 1550 | ORACLE CORP SR UNSECURED 10/22 2.5                   | 0.014%         | 70.122%      |
| 1551 | EXELON CORP SR UNSECURED 04/26 3.4                   | 0.014%         | 70.136%      |
| 1552 | CHINA UNICOM   | 0.014%         | 70.150%      |
| 1553 | SPIRAX-SARCO EN                                      | 0.014%         | 70.164%      |
| 1554 | BANK OF NY MELLON CORP SR UNSECURED 02/25 3          | 0.014%         | 70.178%      |
| 1555 | TIME WARNER INC COMPANY GUAR 07/25 3.6               | 0.014%         | 70.192%      |
| 1556 | NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5        | 0.014%         | 70.206%      |
| 1557 | FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664    | 0.014%         | 70.220%      |
| 1558 | CHINA PHARMACEU                                      | 0.014%         | 70.234%      |
| 1559 | WOLSELEY PLC   | 0.014%         | 70.248%      |
| 1560 | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01      | 0.014%         | 70.262%      |
| 1561 | MEDIOBANCA SPA                                       | 0.014%         | 70.276%      |
| 1562 | BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75       | 0.014%         | 70.290%      |
| 1563 | BARCLAYS PLC SR UNSECURED 03/25 3.65                 | 0.014%         | 70.303%      |
| 1564 | WESTSHORE TERMI                                      | 0.014%         | 70.317%      |
| 1565 | VIACOM INC SR UNSECURED 04/24 3.875                  | 0.014%         | 70.331%      |
| 1566 | ACKERMANS & VAN                                      | 0.014%         | 70.345%      |
| 1567 | NOMURA HOLD INC                                      | 0.014%         | 70.359%      |
| 1568 | LIBERTY PROPERTY TRUST REIT USD.001                  | 0.014%         | 70.373%      |
| 1569 | ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5        | 0.014%         | 70.387%      |
| 1570 | AMGEN INC SR UNSECURED 11/21 3.875                   | 0.014%         | 70.401%      |
| 1571 | STATOIL ASA COMPANY GUAR 01/23 2.45                  | 0.014%         | 70.414%      |
| 1572 | GEORGIA POWER CO SR UNSECURED 03/27 3.25             | 0.014%         | 70.428%      |
| 1573 | PICC PROPERTY &                                      | 0.014%         | 70.442%      |
| 1574 | WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45     | 0.014%         | 70.456%      |
| 1575 | CREDIT ACCEPTAN                                      | 0.014%         | 70.470%      |
| 1576 | TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75       | 0.014%         | 70.484%      |
| 1577 | AETNA INC 4.125                                      | 0.014%         | 70.498%      |
| 1578 | ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6 | 0.014%         | 70.511%      |
| 1579 | OLD MUTUAL PLC                                       | 0.014%         | 70.525%      |



|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1580 | MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25  | 0.014%         | 70.539%      |
| 1581 | POSCO   | 0.014%         | 70.553%      |
| 1582 | FLIR SYSTEMS INC COMMON STOCK USD.01              | 0.014%         | 70.567%      |
| 1583 | SINOPHARM GROUP                                   | 0.014%         | 70.580%      |
| 1584 | HOME CAP GRP IN                                   | 0.014%         | 70.594%      |
| 1585 | DCT INDUSTRIAL TRUST INC REIT USD.01              | 0.014%         | 70.608%      |
| 1586 | HOWARD HUGHES CORP/THE COMMON STOCK               | 0.014%         | 70.622%      |
| 1587 | AKAMAI TECHNOLO                                   | 0.014%         | 70.635%      |
| 1588 | WR BERKLEY CORP                                   | 0.014%         | 70.649%      |
| 1589 | COCA COLA CO/THE SR UNSECURED 09/21 3.3           | 0.014%         | 70.663%      |
| 1590 | NORDSTROM INC                                     | 0.014%         | 70.677%      |
| 1591 | HIGHWOODS PROPE                                   | 0.014%         | 70.691%      |
| 1592 | HEALTHCARE TRUST OF AME CL A REIT USD.01          | 0.014%         | 70.704%      |
| 1593 | SYMANTEC CORP SR UNSECURED 09/20 4.2              | 0.014%         | 70.718%      |
| 1594 | ALABAMA POWER CO SR UNSECURED 04/25 2.8           | 0.014%         | 70.732%      |
| 1595 | EBAY INC SR UNSECURED 03/22 3.8                   | 0.014%         | 70.745%      |
| 1596 | GE CAPITAL EURO                                   | 0.014%         | 70.759%      |
| 1597 | INTUIT INC COMMON STOCK USD.01                    | 0.014%         | 70.773%      |
| 1598 | SANOFI ADR ADR                                    | 0.014%         | 70.787%      |
| 1599 | STERIS PLC  | 0.014%         | 70.800%      |
| 1600 | MONDI PLC   | 0.014%         | 70.814%      |
| 1601 | BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017   | 0.014%         | 70.828%      |
| 1602 | BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45  | 0.014%         | 70.841%      |
| 1603 | FLUOR CORP COMMON STOCK USD.01                    | 0.014%         | 70.855%      |
| 1604 | SUMITOMO CORP                                     | 0.014%         | 70.868%      |
| 1605 | HANG SENG BANK                                    | 0.014%         | 70.882%      |
| 1606 | TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8   | 0.014%         | 70.896%      |
| 1607 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.014%         | 70.909%      |
| 1608 | FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5        | 0.014%         | 70.923%      |
| 1609 | FORTIVE CORP COMMON STOCK USD.01                  | 0.014%         | 70.937%      |
| 1610 | TECH DATA CORP COMMON STOCK USD.0015              | 0.014%         | 70.950%      |
| 1611 | ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45      | 0.014%         | 70.964%      |
| 1612 | POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3     | 0.014%         | 70.977%      |
| 1613 | PADDY POWER PLC                                   | 0.014%         | 70.991%      |
| 1614 | BOEING CO SR UNSECURED 03/25 2.5                  | 0.014%         | 71.004%      |
| 1615 | KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5       | 0.014%         | 71.018%      |
| 1616 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01        | 0.014%         | 71.032%      |
| 1617 | CHINA RES BEIJI                                   | 0.014%         | 71.045%      |
| 1618 | ORICA LIMITED                                     | 0.014%         | 71.059%      |
| 1619 | CUBESMART REIT USD.01                             | 0.014%         | 71.072%      |
| 1620 | ROBERT HALF INT                                   | 0.014%         | 71.086%      |
| 1621 | NOKIA OYJ SR UNSECURED 06/22 3.375                | 0.014%         | 71.099%      |
| 1622 | BIG LOTS INC COMMON STOCK USD.01                  | 0.014%         | 71.113%      |
| 1623 | HISCOX LTD  | 0.014%         | 71.126%      |
| 1624 | EMCOR GROUP INC COMMON STOCK USD.01               | 0.013%         | 71.140%      |
| 1625 | LAGARDERE S.C.A                                   | 0.013%         | 71.153%      |
| 1626 | QUALCOMM INC SR UNSECURED 05/22 3                 | 0.013%         | 71.167%      |
| 1627 | CHARTWELL RETIR                                   | 0.013%         | 71.180%      |
| 1628 | TEREX CORP  | 0.013%         | 71.194%      |
| 1629 | NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6   | 0.013%         | 71.207%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1630 | KROGER CO SR UNSECURED 04/22 3.4                   | 0.013%         | 71.221%      |
| 1631 | VIACOM INC SR UNSECURED 12/21 3.875                | 0.013%         | 71.234%      |
| 1632 | GRANITE REAL ES                                    | 0.013%         | 71.247%      |
| 1633 | BROWN + BROWN INC COMMON STOCK USD.1               | 0.013%         | 71.261%      |
| 1634 | NETAPP INC SR UNSECURED 06/21 3.375                | 0.013%         | 71.274%      |
| 1635 | ANIXTER INC COMPANY GUAR 10/21 5.125               | 0.013%         | 71.288%      |
| 1636 | AMERCO COMMON STOCK USD.25                         | 0.013%         | 71.301%      |
| 1637 | BIOGEN INC SR UNSECURED 09/20 2.9                  | 0.013%         | 71.315%      |
| 1638 | MOLINA HEALTHCARE INC COMMON STOCK USD.001         | 0.013%         | 71.328%      |
| 1639 | EATON VANCE CORP COMMON STOCK USD.00390625         | 0.013%         | 71.341%      |
| 1640 | EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5     | 0.013%         | 71.355%      |
| 1641 | PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9      | 0.013%         | 71.368%      |
| 1642 | APPLIED MATERIALS INC SR UNSECURED 04/27 3.3       | 0.013%         | 71.382%      |
| 1643 | ROPER TECHNOLOG                                    | 0.013%         | 71.395%      |
| 1644 | UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7      | 0.013%         | 71.408%      |
| 1645 | CYRUSONE INC REIT USD.01                           | 0.013%         | 71.422%      |
| 1646 | INFORMA PLC  | 0.013%         | 71.435%      |
| 1647 | FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875       | 0.013%         | 71.448%      |
| 1648 | CHINA COMMUNICA                                    | 0.013%         | 71.462%      |
| 1649 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK           | 0.013%         | 71.475%      |
| 1650 | HUNTINGTON NATI                                    | 0.013%         | 71.488%      |
| 1651 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01         | 0.013%         | 71.502%      |
| 1652 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001          | 0.013%         | 71.515%      |
| 1653 | ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5    | 0.013%         | 71.528%      |
| 1654 | STATE STREET CORP SR UNSECURED 08/20 2.55          | 0.013%         | 71.542%      |
| 1655 | AUTODESK INC SR UNSECURED 06/20 3.125              | 0.013%         | 71.555%      |
| 1656 | MORGAN STANLEY                                     | 0.013%         | 71.568%      |
| 1657 | JAPAN REAL ESTA                                    | 0.013%         | 71.581%      |
| 1658 | INPEX CORPORATI                                    | 0.013%         | 71.595%      |
| 1659 | BANCO BBPM SPA                                     | 0.013%         | 71.608%      |
| 1660 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85   | 0.013%         | 71.621%      |
| 1661 | LOGMEIN INC COMMON STOCK USD.01                    | 0.013%         | 71.635%      |
| 1662 | SEMPRA ENERGY                                      | 0.013%         | 71.648%      |
| 1663 | TARGET CORP SR UNSECURED 04/26 2.5                 | 0.013%         | 71.661%      |
| 1664 | PNC BANK NA SR UNSECURED 07/20 2.6                 | 0.013%         | 71.675%      |
| 1665 | FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3      | 0.013%         | 71.688%      |
| 1666 | SIERRA WIRELESS INC COMMON STOCK                   | 0.013%         | 71.701%      |
| 1667 | WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9       | 0.013%         | 71.714%      |
| 1668 | US BANCORP SR UNSECURED 01/22 2.625                | 0.013%         | 71.728%      |
| 1669 | ST JAMES PLACE                                     | 0.013%         | 71.741%      |
| 1670 | WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6       | 0.013%         | 71.754%      |
| 1671 | SES GLOBAL   | 0.013%         | 71.767%      |
| 1672 | UNUM GROUP SR UNSECURED 05/21 3                    | 0.013%         | 71.781%      |
| 1673 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219  | 0.013%         | 71.794%      |
| 1674 | VISTEON CORP COMMON STOCK                          | 0.013%         | 71.807%      |
| 1675 | ABBOTT LABORATORIES SR UNSECURED 09/20 2.8         | 0.013%         | 71.821%      |
| 1676 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75    | 0.013%         | 71.834%      |
| 1677 | AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875 | 0.013%         | 71.847%      |
| 1678 | BAE SYSTEMS HLD                                    | 0.013%         | 71.860%      |
| 1679 | EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7         | 0.013%         | 71.874%      |

|      | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1680 | MIZUHO BANK LTD                                      | 0.013%         | 71.887%      |
| 1681 | MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3        | 0.013%         | 71.900%      |
| 1682 | LEGG MASON INC SR UNSECURED 07/19 2.7                | 0.013%         | 71.913%      |
| 1683 | WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55        | 0.013%         | 71.927%      |
| 1684 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75     | 0.013%         | 71.940%      |
| 1685 | JOHN DEERE CAPI                                      | 0.013%         | 71.953%      |
| 1686 | WINPAK LTD   | 0.013%         | 71.966%      |
| 1687 | CITIGROUP INC SR UNSECURED 03/21 2.7                 | 0.013%         | 71.980%      |
| 1688 | DEUTSCHE BANK AG SR UNSECURED 08/20 2.95             | 0.013%         | 71.993%      |
| 1689 | NSK  | 0.013%         | 72.006%      |
| 1690 | BARCLAYS PLC SR UNSECURED 06/20 2.875                | 0.013%         | 72.019%      |
| 1691 | BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45       | 0.013%         | 72.032%      |
| 1692 | KIRIN HOLDINGS                                       | 0.013%         | 72.046%      |
| 1693 | SALESFORCE.COM                                       | 0.013%         | 72.059%      |
| 1694 | JEAN COUTU GRP                                       | 0.013%         | 72.072%      |
| 1695 | FINMECCANICA SP                                      | 0.013%         | 72.085%      |
| 1696 | FIRSTRAND LIMIT                                      | 0.013%         | 72.099%      |
| 1697 | SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625       | 0.013%         | 72.112%      |
| 1698 | L'OREAL  | 0.013%         | 72.125%      |
| 1699 | US BANCORP SR UNSECURED 01/21 2.35                   | 0.013%         | 72.138%      |
| 1700 | ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45        | 0.013%         | 72.151%      |
| 1701 | SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45      | 0.013%         | 72.165%      |
| 1702 | TDC A/S  | 0.013%         | 72.178%      |
| 1703 | CITIGROUP INC  | 0.013%         | 72.191%      |
| 1704 | UCB  | 0.013%         | 72.204%      |
| 1705 | WALT DISNEY CO                                       | 0.013%         | 72.217%      |
| 1706 | WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45         | 0.013%         | 72.230%      |
| 1707 | AT+T INC SR UNSECURED 06/20 2.45                     | 0.013%         | 72.244%      |
| 1708 | CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45      | 0.013%         | 72.257%      |
| 1709 | OMNICOM GROUP INC COMPANY GUAR 08/20 4.45            | 0.013%         | 72.270%      |
| 1710 | LAZARD LTD CL A COMMON STOCK USD.01                  | 0.013%         | 72.283%      |
| 1711 | PT UNITED TRACT                                      | 0.013%         | 72.296%      |
| 1712 | MCDONALD S CORP SR UNSECURED 05/20 2.2               | 0.013%         | 72.310%      |
| 1713 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55 | 0.013%         | 72.323%      |
| 1714 | COMERICA BANK SR UNSECURED 06/20 2.5                 | 0.013%         | 72.336%      |
| 1715 | SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875    | 0.013%         | 72.349%      |
| 1716 | ASAHI GLASS CO                                       | 0.013%         | 72.362%      |
| 1717 | QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5         | 0.013%         | 72.375%      |
| 1718 | CINTAS CORP  | 0.013%         | 72.388%      |
| 1719 | GROUP 4 SECURIC                                      | 0.013%         | 72.402%      |
| 1720 | SANTANDER HLDG                                       | 0.013%         | 72.415%      |
| 1721 | AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15       | 0.013%         | 72.428%      |
| 1722 | BURBERRY GROUP                                       | 0.013%         | 72.441%      |
| 1723 | CONSTELLATION B                                      | 0.013%         | 72.454%      |
| 1724 | ISUZU MOTORS   | 0.013%         | 72.467%      |
| 1725 | CBS CORP COMPANY GUAR 01/27 2.9                      | 0.013%         | 72.480%      |
| 1726 | HARLEY DAVIDSON                                      | 0.013%         | 72.494%      |
| 1727 | AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3        | 0.013%         | 72.507%      |
| 1728 | LIBERTY VENTURES SER A TRACKING STK USD.01           | 0.013%         | 72.520%      |
| 1729 | BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3  | 0.013%         | 72.533%      |

|      | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1730 | CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75       | 0.013%         | 72.546%      |
| 1731 | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55       | 0.013%         | 72.559%      |
| 1732 | ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6           | 0.013%         | 72.572%      |
| 1733 | GPO FIN BANORTE                                      | 0.013%         | 72.585%      |
| 1734 | CASEYS GEN STOR                                      | 0.013%         | 72.599%      |
| 1735 | AMS AG   | 0.013%         | 72.612%      |
| 1736 | CNA FINANCIAL CORP SR UNSECURED 08/21 5.75           | 0.013%         | 72.625%      |
| 1737 | ABBOTT LABORATORIES SR UNSECURED 03/20 2             | 0.013%         | 72.638%      |
| 1738 | BAKER HUGHES A GE CO COMMON STOCK USD.0001           | 0.013%         | 72.651%      |
| 1739 | EUTELSAT COMMUN                                      | 0.013%         | 72.664%      |
| 1740 | ZIONS BANCORP  | 0.013%         | 72.677%      |
| 1741 | PRIMERICA INC COMMON STOCK                           | 0.013%         | 72.690%      |
| 1742 | NORTH WEST CO I                                      | 0.013%         | 72.703%      |
| 1743 | STARBUCKS CORP SR UNSECURED 02/21 2.1                | 0.013%         | 72.716%      |
| 1744 | BP CAPITAL MARK                                      | 0.013%         | 72.729%      |
| 1745 | TJX COS INC SR UNSECURED 06/21 2.75                  | 0.013%         | 72.742%      |
| 1746 | TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875      | 0.013%         | 72.755%      |
| 1747 | AMPHENOL CORP  | 0.013%         | 72.768%      |
| 1748 | CBS CORP COMPANY GUAR 01/25 3.5                      | 0.013%         | 72.781%      |
| 1749 | EXTENDED STAY AMERICA INC UNIT USD.01                | 0.013%         | 72.794%      |
| 1750 | FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25     | 0.013%         | 72.807%      |
| 1751 | AAC TECHNOLOGIE                                      | 0.013%         | 72.820%      |
| 1752 | AXIS CAPITAL HO                                      | 0.013%         | 72.833%      |
| 1753 | HEIDELBERGCEMEN                                      | 0.013%         | 72.846%      |
| 1754 | CONSOLIDATED EDISON INC SR UNSECURED 05/21 2         | 0.013%         | 72.859%      |
| 1755 | BRIXMOR PROPERTY GROUP INC REIT USD.01               | 0.013%         | 72.872%      |
| 1756 | JAZZ PHARMACEUT                                      | 0.013%         | 72.885%      |
| 1757 | EMC CORP(MASS)                                       | 0.013%         | 72.898%      |
| 1758 | WINTRUST FINANCIAL CORP COMMON STOCK                 | 0.013%         | 72.911%      |
| 1759 | NVIDIA CORP  | 0.013%         | 72.924%      |
| 1760 | IDEMITSU KOSAN                                       | 0.013%         | 72.937%      |
| 1761 | WEX INC COMMON STOCK USD.01                          | 0.013%         | 72.950%      |
| 1762 | MERLIN PROPERTI                                      | 0.013%         | 72.963%      |
| 1763 | WOODWARD INC COMMON STOCK USD.00292                  | 0.013%         | 72.976%      |
| 1764 | LONGFOR PROPERT                                      | 0.013%         | 72.989%      |
| 1765 | SUNCORP GROUP  | 0.013%         | 73.002%      |
| 1766 | MATTEL INC SR UNSECURED 08/21 2.35                   | 0.013%         | 73.015%      |
| 1767 | XILINX INC   | 0.013%         | 73.027%      |
| 1768 | HUDSON PACIFIC PROPERTIES IN REIT USD.01             | 0.013%         | 73.040%      |
| 1769 | TD AMERITRADE HOLDING CORP COMMON STOCK USD.01       | 0.013%         | 73.053%      |
| 1770 | VOLKSWAGEN AG  | 0.013%         | 73.066%      |
| 1771 | LCI INDUSTRIES COMMON STOCK USD.01                   | 0.013%         | 73.079%      |
| 1772 | SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058    | 0.013%         | 73.092%      |
| 1773 | GENTING BHD  | 0.013%         | 73.105%      |
| 1774 | OMEGA HEALTHCARE INVESTORS REIT USD.1                | 0.013%         | 73.118%      |
| 1775 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01     | 0.013%         | 73.131%      |
| 1776 | ALARIS ROYALTY                                       | 0.013%         | 73.143%      |
| 1777 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0           | 0.013%         | 73.156%      |
| 1778 | BELDEN INC COMMON STOCK USD.01                       | 0.013%         | 73.169%      |
| 1779 | SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7 | 0.013%         | 73.182%      |

|      | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1780 | 21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65       | 0.013%         | 73.195%      |
| 1781 | CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7        | 0.013%         | 73.208%      |
| 1782 | HANCOCK HOLDING  | 0.013%         | 73.221%      |
| 1783 | WP CAREY INC REIT USD.001                              | 0.013%         | 73.233%      |
| 1784 | MIDDLEBY CORP COMMON STOCK USD.01                      | 0.013%         | 73.246%      |
| 1785 | PLAINS ALL AMER  | 0.013%         | 73.259%      |
| 1786 | PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375      | 0.013%         | 73.272%      |
| 1787 | INTL BUSINESS M  | 0.013%         | 73.285%      |
| 1788 | ENAGAS   | 0.013%         | 73.297%      |
| 1789 | INTERDIGITAL IN  | 0.013%         | 73.310%      |
| 1790 | NETFLIX INC COMMON STOCK USD.001                       | 0.013%         | 73.323%      |
| 1791 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK                  | 0.013%         | 73.336%      |
| 1792 | ESSENT GROUP LT  | 0.013%         | 73.348%      |
| 1793 | CTRIP.COM INTERNATIONAL ADR ADR USD.01                 | 0.013%         | 73.361%      |
| 1794 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001           | 0.013%         | 73.374%      |
| 1795 | BARNES GROUP INC COMMON STOCK USD.01                   | 0.013%         | 73.387%      |
| 1796 | WHITBREAD PLC  | 0.013%         | 73.399%      |
| 1797 | KINGBOARD CHEMI  | 0.013%         | 73.412%      |
| 1798 | FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0          | 0.013%         | 73.425%      |
| 1799 | ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75         | 0.013%         | 73.438%      |
| 1800 | EXPEDIA INC COMMON STOCK USD.001                       | 0.013%         | 73.450%      |
| 1801 | FLOWSERVE CORP COMMON STOCK USD1.25                    | 0.013%         | 73.463%      |
| 1802 | SUNNY OPTICAL T  | 0.013%         | 73.476%      |
| 1803 | CARDINAL HEALTH INC SR UNSECURED 12/20 4.625           | 0.013%         | 73.488%      |
| 1804 | SUMITOMO RLTY&D  | 0.013%         | 73.501%      |
| 1805 | TELEFLEX INC COMMON STOCK USD1.0                       | 0.013%         | 73.514%      |
| 1806 | KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375          | 0.013%         | 73.526%      |
| 1807 | XYLEM INC COMMON STOCK                                 | 0.013%         | 73.539%      |
| 1808 | BGC PARTNERS INC CL A COMMON STOCK USD.01              | 0.013%         | 73.551%      |
| 1809 | SUMITOMO HEAVY   | 0.013%         | 73.564%      |
| 1810 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0        | 0.013%         | 73.577%      |
| 1811 | DOMINION ENERGY INC SR UNSECURED 03/21 4.45            | 0.013%         | 73.589%      |
| 1812 | NEWCREST MINING  | 0.013%         | 73.602%      |
| 1813 | SAFRAN SA  | 0.013%         | 73.615%      |
| 1814 | ROYAL BANK OF SCOT SPON ADR ADR                        | 0.013%         | 73.627%      |
| 1815 | COPA HOLDINGS S  | 0.013%         | 73.640%      |
| 1816 | LEND LEASE CORP  | 0.013%         | 73.652%      |
| 1817 | USG CORP   | 0.013%         | 73.665%      |
| 1818 | MARUBENI CORP  | 0.012%         | 73.677%      |
| 1819 | DREAM OFFICE RE  | 0.012%         | 73.690%      |
| 1820 | CRANE CO   | 0.012%         | 73.702%      |
| 1821 | SBM OFFSHORE NV  | 0.012%         | 73.715%      |
| 1822 | LITHIA MOTORS INC CL A COMMON STOCK                    | 0.012%         | 73.727%      |
| 1823 | ANGLOGOLD ASHANTI SPON ADR ADR                         | 0.012%         | 73.739%      |
| 1824 | DESCARTES SYSTEMS GRP/THE COMMON STOCK                 | 0.012%         | 73.752%      |
| 1825 | QORVO INC COMMON STOCK USD.0001                        | 0.012%         | 73.764%      |
| 1826 | YASKAWA ELEC CO  | 0.012%         | 73.777%      |
| 1827 | ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625 | 0.012%         | 73.789%      |
| 1828 | TRIMBLE INC COMMON STOCK                               | 0.012%         | 73.802%      |
| 1829 | IBERIABANK CORP  | 0.012%         | 73.814%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1830 | JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625 | 0.012%         | 73.827%      |
| 1831 | ALLEGHANY CORP COMMON STOCK USD1.0                | 0.012%         | 73.839%      |
| 1832 | ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5         | 0.012%         | 73.851%      |
| 1833 | FUJI HEAVY INDS                                   | 0.012%         | 73.864%      |
| 1834 | OSRAM LICHT AG                                    | 0.012%         | 73.876%      |
| 1835 | FLOWERS FOODS INC COMMON STOCK USD.01             | 0.012%         | 73.889%      |
| 1836 | CORNING INC SR UNSECURED 08/20 4.25               | 0.012%         | 73.901%      |
| 1837 | BARCLAYS AFRICA                                   | 0.012%         | 73.913%      |
| 1838 | CNH INDUSTRIAL                                    | 0.012%         | 73.926%      |
| 1839 | CIRRUS LOGIC IN                                   | 0.012%         | 73.938%      |
| 1840 | HYUNDAI MOBIS                                     | 0.012%         | 73.951%      |
| 1841 | CONSOL ENERGY INC COMMON STOCK USD.01             | 0.012%         | 73.963%      |
| 1842 | HOME BANCSHARES INC COMMON STOCK USD.01           | 0.012%         | 73.975%      |
| 1843 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01      | 0.012%         | 73.988%      |
| 1844 | CORELOGIC INC COMMON STOCK USD1.0                 | 0.012%         | 74.000%      |
| 1845 | TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875     | 0.012%         | 74.012%      |
| 1846 | GALAXY ENTERTAI                                   | 0.012%         | 74.025%      |
| 1847 | ASSA ABLOY AB                                     | 0.012%         | 74.037%      |
| 1848 | CARPENTER TECHN                                   | 0.012%         | 74.049%      |
| 1849 | VWR CORP COMMON STOCK USD.01                      | 0.012%         | 74.062%      |
| 1850 | FUJIFILM HLDGS                                    | 0.012%         | 74.074%      |
| 1851 | FMC CORP  | 0.012%         | 74.086%      |
| 1852 | ROYAL GOLD INC                                    | 0.012%         | 74.098%      |
| 1853 | CHIMEI INNOLUX                                    | 0.012%         | 74.111%      |
| 1854 | HEWLETT PACKARD                                   | 0.012%         | 74.123%      |
| 1855 | CINEMARK HOLDINGS INC COMMON STOCK USD.001        | 0.012%         | 74.135%      |
| 1856 | CARNIVAL PLC                                      | 0.012%         | 74.147%      |
| 1857 | BANK HAPOALIM B                                   | 0.012%         | 74.160%      |
| 1858 | SWISS LIFE HLDG                                   | 0.012%         | 74.172%      |
| 1859 | T MOBILE USA INC COMPANY GUAR 04/22 4             | 0.012%         | 74.184%      |
| 1860 | COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5   | 0.012%         | 74.196%      |
| 1861 | FUBON FINANCIAL                                   | 0.012%         | 74.208%      |
| 1862 | ERICSSON LM-B S                                   | 0.012%         | 74.221%      |
| 1863 | WPX ENERGY INC COMMON STOCK                       | 0.012%         | 74.233%      |
| 1864 | ALERE INC COMMON STOCK USD.001                    | 0.012%         | 74.245%      |
| 1865 | BANKUNITED INC COMMON STOCK USD.01                | 0.012%         | 74.257%      |
| 1866 | RPC GROUP   | 0.012%         | 74.269%      |
| 1867 | MARVELL TECH GR                                   | 0.012%         | 74.282%      |
| 1868 | BERKSHIRE HAT E                                   | 0.012%         | 74.294%      |
| 1869 | BABCOCK INTL GR                                   | 0.012%         | 74.306%      |
| 1870 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01    | 0.012%         | 74.318%      |
| 1871 | GENPACT LIMITED                                   | 0.012%         | 74.330%      |
| 1872 | A P MOLLER - MA                                   | 0.012%         | 74.342%      |
| 1873 | SAMSUNG ELEC-ME                                   | 0.012%         | 74.354%      |
| 1874 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01    | 0.012%         | 74.366%      |
| 1875 | FURUKAWA ELECTR                                   | 0.012%         | 74.378%      |
| 1876 | REXNORD CORP COMMON STOCK USD.01                  | 0.012%         | 74.391%      |
| 1877 | EAGLE MATERIALS                                   | 0.012%         | 74.403%      |
| 1878 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01     | 0.012%         | 74.415%      |
| 1879 | AMERICAN CAMPUS COMMUNITIES REIT USD.01           | 0.012%         | 74.427%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1880 | AIRGAS INC COMPANY GUAR 08/20 3.05               | 0.012%         | 74.439%      |
| 1881 | DS SMITH PLC                                     | 0.012%         | 74.451%      |
| 1882 | CTBC FINANCIAL                                   | 0.012%         | 74.463%      |
| 1883 | RICHELIEU HARDW                                  | 0.012%         | 74.475%      |
| 1884 | BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125 | 0.012%         | 74.487%      |
| 1885 | CATCHER TECHNOL                                  | 0.012%         | 74.499%      |
| 1886 | KB FINANCIAL GR                                  | 0.012%         | 74.511%      |
| 1887 | AVNET INC  | 0.012%         | 74.523%      |
| 1888 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01   | 0.012%         | 74.535%      |
| 1889 | LOCALIZA RENT A                                  | 0.012%         | 74.547%      |
| 1890 | LOGAN PROPERTY                                   | 0.012%         | 74.559%      |
| 1891 | CVS HEALTH CORP SR UNSECURED 07/20 2.8           | 0.012%         | 74.571%      |
| 1892 | TWITTER INC COMMON STOCK USD.000005              | 0.012%         | 74.583%      |
| 1893 | INTUITIVE SURGICAL INC COMMON STOCK USD.001      | 0.012%         | 74.595%      |
| 1894 | INTL CONS AIRLI                                  | 0.012%         | 74.607%      |
| 1895 | DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75     | 0.012%         | 74.619%      |
| 1896 | QIAGEN NV  | 0.012%         | 74.631%      |
| 1897 | SYNOPSIS INC                                     | 0.012%         | 74.643%      |
| 1898 | SKF AB - B SHAR                                  | 0.012%         | 74.655%      |
| 1899 | TAIHEIYO CEMENT                                  | 0.012%         | 74.667%      |
| 1900 | CHEVRON CORP SR UNSECURED 05/21 2.1              | 0.012%         | 74.679%      |
| 1901 | AMERICAN HOMES 4 RENT A REIT USD.01              | 0.012%         | 74.690%      |
| 1902 | FEDERATED INVES                                  | 0.012%         | 74.702%      |
| 1903 | SENIOR HOUSING PROP TRUST REIT USD.01            | 0.012%         | 74.714%      |
| 1904 | ZOETIS INC COMMON STOCK USD.01                   | 0.012%         | 74.726%      |
| 1905 | SHERWIN WILLIAM                                  | 0.012%         | 74.738%      |
| 1906 | LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3    | 0.012%         | 74.750%      |
| 1907 | DST SYST INC DE                                  | 0.012%         | 74.762%      |
| 1908 | TELE2 AB-B SHS                                   | 0.012%         | 74.774%      |
| 1909 | HOSPITALITY PROPERTIES TRUST REIT USD.01         | 0.012%         | 74.785%      |
| 1910 | NOKIAN RENKAAT                                   | 0.012%         | 74.797%      |
| 1911 | SAPPI  | 0.012%         | 74.809%      |
| 1912 | TCF FINL CORP                                    | 0.012%         | 74.821%      |
| 1913 | USAA CAPITAL CORP SR UNSECURED 144A 06/21 2      | 0.012%         | 74.833%      |
| 1914 | ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5        | 0.012%         | 74.845%      |
| 1915 | CNA FINANCIAL CORP SR UNSECURED 08/20 5.875      | 0.012%         | 74.856%      |
| 1916 | VF CORP  | 0.012%         | 74.868%      |
| 1917 | PARK HOTELS + RESORTS INC REIT USD.01            | 0.012%         | 74.880%      |
| 1918 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01    | 0.012%         | 74.892%      |
| 1919 | UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125  | 0.012%         | 74.904%      |
| 1920 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | 0.012%         | 74.915%      |
| 1921 | ISHIKAWAJIMA HA                                  | 0.012%         | 74.927%      |
| 1922 | CATALENT INC COMMON STOCK USD.01                 | 0.012%         | 74.939%      |
| 1923 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01    | 0.012%         | 74.951%      |
| 1924 | ILG INC COMMON STOCK USD.01                      | 0.012%         | 74.962%      |
| 1925 | KERRY GROUP PLC                                  | 0.012%         | 74.974%      |
| 1926 | KB FINANCIAL GROUP INC ADR ADR                   | 0.012%         | 74.986%      |
| 1927 | MORNEAU SHEPELL                                  | 0.012%         | 74.997%      |
| 1928 | LENOVO GROUP LT                                  | 0.012%         | 75.009%      |
| 1929 | WHITE MOUNTAINS                                  | 0.012%         | 75.021%      |

|      | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1930 | REGAL BELOIT CORP COMMON STOCK USD.01               | 0.012%         | 75.033%      |
| 1931 | OLD NATIONAL BANCORP COMMON STOCK                   | 0.012%         | 75.044%      |
| 1932 | HUBBELL INC COMMON STOCK USD.01                     | 0.012%         | 75.056%      |
| 1933 | VALIDUS HOLDING                                     | 0.012%         | 75.068%      |
| 1934 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01        | 0.012%         | 75.079%      |
| 1935 | ASTELLAS PHARMA                                     | 0.012%         | 75.091%      |
| 1936 | KIRBY CORP  | 0.012%         | 75.103%      |
| 1937 | MINITUBISHI MATE                                    | 0.012%         | 75.114%      |
| 1938 | H.B. FULLER CO. COMMON STOCK USD1.0                 | 0.012%         | 75.126%      |
| 1939 | CIMAREX ENERGY CO COMMON STOCK USD.01               | 0.012%         | 75.138%      |
| 1940 | INTERMEDIATE CA                                     | 0.012%         | 75.149%      |
| 1941 | AGILE PROPERTY                                      | 0.012%         | 75.161%      |
| 1942 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01           | 0.012%         | 75.173%      |
| 1943 | MORGAN STANLEY                                      | 0.012%         | 75.184%      |
| 1944 | TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01   | 0.012%         | 75.196%      |
| 1945 | ESSILOR INTERNA                                     | 0.012%         | 75.207%      |
| 1946 | CENTENNIAL RESO                                     | 0.012%         | 75.219%      |
| 1947 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1     | 0.012%         | 75.231%      |
| 1948 | TERADATA CORP COMMON STOCK USD.01                   | 0.012%         | 75.242%      |
| 1949 | PBF ENERGY INC CLASS A COMMON STOCK USD.001         | 0.012%         | 75.254%      |
| 1950 | ALLSCRIPTS HEALTHCARE SOLUTIONS COMMON STOCK USD.01 | 0.012%         | 75.265%      |
| 1951 | AMGEN INC   | 0.012%         | 75.277%      |
| 1952 | PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646    | 0.012%         | 75.288%      |
| 1953 | SANMINA CORP COMMON STOCK USD.01                    | 0.012%         | 75.300%      |
| 1954 | HANKYU CORP   | 0.012%         | 75.311%      |
| 1955 | ARCONIC INC SR UNSECURED 02/22 5.87                 | 0.012%         | 75.323%      |
| 1956 | TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462   | 0.011%         | 75.334%      |
| 1957 | CNH INDUSTRIAL                                      | 0.011%         | 75.346%      |
| 1958 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01    | 0.011%         | 75.357%      |
| 1959 | PRUDENTIAL CORP                                     | 0.011%         | 75.369%      |
| 1960 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0       | 0.011%         | 75.380%      |
| 1961 | TIMKEN CO   | 0.011%         | 75.392%      |
| 1962 | CORESITE REALTY CORP REIT USD.01                    | 0.011%         | 75.403%      |
| 1963 | FRAPORT AG  | 0.011%         | 75.415%      |
| 1964 | DEUTSCHE BOERSE                                     | 0.011%         | 75.426%      |
| 1965 | ORIGIN ENERGY L                                     | 0.011%         | 75.438%      |
| 1966 | PERKINELMER INC COMMON STOCK USD1.0                 | 0.011%         | 75.449%      |
| 1967 | STORE CAPITAL CORP REIT USD.01                      | 0.011%         | 75.461%      |
| 1968 | TREEHOUSE FOODS INC COMMON STOCK USD.01             | 0.011%         | 75.472%      |
| 1969 | UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6       | 0.011%         | 75.484%      |
| 1970 | AUTODESK INC SR UNSECURED 12/22 3.6                 | 0.011%         | 75.495%      |
| 1971 | SPECTRIS PLC  | 0.011%         | 75.506%      |
| 1972 | OJI PAPER CO  | 0.011%         | 75.518%      |
| 1973 | FIBRA UNO ADMIN                                     | 0.011%         | 75.529%      |
| 1974 | ANTERO RESOURCES CORP COMMON STOCK USD.01           | 0.011%         | 75.541%      |
| 1975 | GS HOLDINGS COR                                     | 0.011%         | 75.552%      |
| 1976 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01    | 0.011%         | 75.564%      |
| 1977 | SAP AG  | 0.011%         | 75.575%      |
| 1978 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2      | 0.011%         | 75.586%      |
| 1979 | COBHAM PLC  | 0.011%         | 75.598%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1980 | CREE INC COMMON STOCK USD.00125                  | 0.011%         | 75.609%      |
| 1981 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01   | 0.011%         | 75.621%      |
| 1982 | BANK OF THE OZARKS COMMON STOCK USD.01           | 0.011%         | 75.632%      |
| 1983 | RSP PERMIAN INC COMMON STOCK USD.01              | 0.011%         | 75.643%      |
| 1984 | CIT GROUP INC COMMON STOCK USD.01                | 0.011%         | 75.655%      |
| 1985 | HILLENBRAND INC COMMON STOCK                     | 0.011%         | 75.666%      |
| 1986 | FREENET AG                                       | 0.011%         | 75.677%      |
| 1987 | TRANSOCEAN LTD                                   | 0.011%         | 75.689%      |
| 1988 | CNO FINANCIAL                                    | 0.011%         | 75.700%      |
| 1989 | AARON S INC COMMON STOCK USD.5                   | 0.011%         | 75.711%      |
| 1990 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | 0.011%         | 75.723%      |
| 1991 | CREW ENERGY INC                                  | 0.011%         | 75.734%      |
| 1992 | JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625     | 0.011%         | 75.745%      |
| 1993 | EURONET WORLDWIDE INC COMMON STOCK USD.02        | 0.011%         | 75.757%      |
| 1994 | NOVOZYMES A/S                                    | 0.011%         | 75.768%      |
| 1995 | SONOVA HOLDING                                   | 0.011%         | 75.779%      |
| 1996 | SUBSEA 7 SA                                      | 0.011%         | 75.791%      |
| 1997 | EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7    | 0.011%         | 75.802%      |
| 1998 | BOOKER GROUP                                     | 0.011%         | 75.813%      |
| 1999 | TECHNIPFMC PLC                                   | 0.011%         | 75.824%      |
| 2000 | ENSTAR GROUP LT                                  | 0.011%         | 75.836%      |
| 2001 | DEUTSCHE WOHNEN                                  | 0.011%         | 75.847%      |
| 2002 | URBAN OUTFITTERS INC COMMON STOCK USD.0001       | 0.011%         | 75.858%      |
| 2003 | POSCO  | 0.011%         | 75.869%      |
| 2004 | INDIABULLS HOUS                                  | 0.011%         | 75.881%      |
| 2005 | SIGNATURE BANK COMMON STOCK USD.01               | 0.011%         | 75.892%      |
| 2006 | SINGAPORE AIRLI                                  | 0.011%         | 75.903%      |
| 2007 | COMMSCOPE HOLDING CO INC COMMON STOCK USD.01     | 0.011%         | 75.914%      |
| 2008 | CES ENERGY SOLU                                  | 0.011%         | 75.926%      |
| 2009 | SYSCO CORP COMMON STOCK USD1.0                   | 0.011%         | 75.937%      |
| 2010 | L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75      | 0.011%         | 75.948%      |
| 2011 | KROGER CO SR UNSECURED 01/21 3.3                 | 0.011%         | 75.959%      |
| 2012 | FISERV INC COMMON STOCK USD.01                   | 0.011%         | 75.970%      |
| 2013 | DAIWA HOUSE IND                                  | 0.011%         | 75.981%      |
| 2014 | ANIXTER INTL IN                                  | 0.011%         | 75.993%      |
| 2015 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0    | 0.011%         | 76.004%      |
| 2016 | FNB CORP COMMON STOCK USD.01                     | 0.011%         | 76.015%      |
| 2017 | LEUCADIA NATIONAL CORP COMMON STOCK USD1.0       | 0.011%         | 76.026%      |
| 2018 | AXA-UAP  | 0.011%         | 76.037%      |
| 2019 | SOUTH STATE CORP COMMON STOCK USD2.5             | 0.011%         | 76.048%      |
| 2020 | WENDY S CO/THE COMMON STOCK USD.1                | 0.011%         | 76.059%      |
| 2021 | GEBERIT AG-REG                                   | 0.011%         | 76.071%      |
| 2022 | HCA HEALTHCARE INC COMMON STOCK USD.01           | 0.011%         | 76.082%      |
| 2023 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | 0.011%         | 76.093%      |
| 2024 | MICRO FOCUS INT                                  | 0.011%         | 76.104%      |
| 2025 | FORTUM OYJ                                       | 0.011%         | 76.115%      |
| 2026 | HELMERICH & PAY                                  | 0.011%         | 76.126%      |
| 2027 | ARTIS REAL ESTA                                  | 0.011%         | 76.137%      |
| 2028 | DARLING INGREDIENTS INC COMMON STOCK USD.01      | 0.011%         | 76.148%      |
| 2029 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | 0.011%         | 76.159%      |

|      | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2030 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01        | 0.011%         | 76.170%      |
| 2031 | KESKO  | 0.011%         | 76.182%      |
| 2032 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01            | 0.011%         | 76.193%      |
| 2033 | QBE INSURANCE  | 0.011%         | 76.204%      |
| 2034 | PATTERSON COS INC COMMON STOCK USD.01                | 0.011%         | 76.215%      |
| 2035 | MEDICAL PROPERTIES TRUST INC REIT USD.001            | 0.011%         | 76.226%      |
| 2036 | SPARTAN ENERGY                                       | 0.011%         | 76.237%      |
| 2037 | COMPASS GROUP P                                      | 0.011%         | 76.248%      |
| 2038 | GPO TELEVISA   | 0.011%         | 76.259%      |
| 2039 | GRAMERCY PROPERTY TRUST REIT USD.01                  | 0.011%         | 76.270%      |
| 2040 | MURPHY USA INC COMMON STOCK                          | 0.011%         | 76.281%      |
| 2041 | POLARIS INDUSTR                                      | 0.011%         | 76.292%      |
| 2042 | INCITEC PIVOT  | 0.011%         | 76.303%      |
| 2043 | PINNACLE FOODS INC COMMON STOCK USD.01               | 0.011%         | 76.314%      |
| 2044 | 58.COM INC ADR ADR                                   | 0.011%         | 76.325%      |
| 2045 | TEGNA INC COMMON STOCK USD1.0                        | 0.011%         | 76.336%      |
| 2046 | BIDVEST GROUP L                                      | 0.011%         | 76.347%      |
| 2047 | DYCOM INDUSTRIE                                      | 0.011%         | 76.358%      |
| 2048 | INVESTORS BANCORP INC COMMON STOCK USD.01            | 0.011%         | 76.369%      |
| 2049 | UMPQUA HOLDINGS CORP COMMON STOCK                    | 0.011%         | 76.380%      |
| 2050 | ANSYS INC COMMON STOCK USD.01                        | 0.011%         | 76.391%      |
| 2051 | CMS ENERGY CORP SR UNSECURED 03/24 3.875             | 0.011%         | 76.402%      |
| 2052 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0        | 0.011%         | 76.412%      |
| 2053 | SEB SA   | 0.011%         | 76.423%      |
| 2054 | IMI PLC  | 0.011%         | 76.434%      |
| 2055 | SYDBANK  | 0.011%         | 76.445%      |
| 2056 | BCO DO BRASIL S                                      | 0.011%         | 76.456%      |
| 2057 | LEGG MASON INC COMMON STOCK USD.1                    | 0.011%         | 76.467%      |
| 2058 | IAC/INTERACTIVECORP COMMON STOCK USD.001             | 0.011%         | 76.478%      |
| 2059 | OBAYASHI CORP  | 0.011%         | 76.489%      |
| 2060 | DAIWA SECURITIE                                      | 0.011%         | 76.500%      |
| 2061 | GOLD FIELDS LTD SPONS ADR ADR                        | 0.011%         | 76.511%      |
| 2062 | BHARTI AIRTEL L                                      | 0.011%         | 76.522%      |
| 2063 | CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5       | 0.011%         | 76.532%      |
| 2064 | RELX NV  | 0.011%         | 76.543%      |
| 2065 | OC OERLIKON COR                                      | 0.011%         | 76.554%      |
| 2066 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125 | 0.011%         | 76.565%      |
| 2067 | APPLIED INDUSTRIAL TECH INC COMMON STOCK             | 0.011%         | 76.576%      |
| 2068 | GLOBAL PAYMENTS INC COMMON STOCK                     | 0.011%         | 76.587%      |
| 2069 | ASCENDAS REAL E                                      | 0.011%         | 76.598%      |
| 2070 | TEVA PHARMACEUTICAL SP ADR ADR                       | 0.011%         | 76.609%      |
| 2071 | HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01     | 0.011%         | 76.619%      |
| 2072 | YUM BRANDS INC COMMON STOCK                          | 0.011%         | 76.630%      |
| 2073 | DOWNER EDI LTD                                       | 0.011%         | 76.641%      |
| 2074 | XEROX CORP 2.75                                      | 0.011%         | 76.652%      |
| 2075 | KINGFISHER PLC                                       | 0.011%         | 76.663%      |
| 2076 | OBSIDIAN ENERGY LTD COMMON STOCK                     | 0.011%         | 76.674%      |
| 2077 | LIXIL GROUP COR                                      | 0.011%         | 76.684%      |
| 2078 | INDITEX SA   | 0.011%         | 76.695%      |
| 2079 | BANK OF NOVA SC                                      | 0.011%         | 76.706%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2080 | MICRO FOCUS INTL SPN ADR                        | 0.011%         | 76.717%      |
| 2081 | BED BATH & BEYO                                 | 0.011%         | 76.728%      |
| 2082 | GEMALTO NV                                      | 0.011%         | 76.738%      |
| 2083 | BOSKALIS WESTMN                                 | 0.011%         | 76.749%      |
| 2084 | KEMPER CORP COMMON STOCK USD.1                  | 0.011%         | 76.760%      |
| 2085 | mitsui chemical                                 | 0.011%         | 76.771%      |
| 2086 | DELEK US HOLDINGS INC COMMON STOCK USD.01       | 0.011%         | 76.782%      |
| 2087 | MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5 | 0.011%         | 76.792%      |
| 2088 | APPLE HOSPITALITY REIT INC REIT NPV             | 0.011%         | 76.803%      |
| 2089 | SEMPRA ENERGY COMMON STOCK                      | 0.011%         | 76.814%      |
| 2090 | PENGROWTH ENERGY CORP COMMON STOCK              | 0.011%         | 76.825%      |
| 2091 | ALSTOM  | 0.011%         | 76.835%      |
| 2092 | NITTO DENKO COR                                 | 0.011%         | 76.846%      |
| 2093 | HONG KONG EXCHA                                 | 0.011%         | 76.857%      |
| 2094 | NOMURA REAL EST                                 | 0.011%         | 76.867%      |
| 2095 | PORSCHE AUTOMOB                                 | 0.011%         | 76.878%      |
| 2096 | PREMIER GOLD MI                                 | 0.011%         | 76.889%      |
| 2097 | ON ASSIGNMENT INC COMMON STOCK USD.01           | 0.011%         | 76.900%      |
| 2098 | RPM INTERNATIONAL INC COMMON STOCK USD.01       | 0.011%         | 76.910%      |
| 2099 | SUMITOMO MITSUI                                 | 0.011%         | 76.921%      |
| 2100 | STEVEN MADDEN LTD COMMON STOCK USD.0001         | 0.011%         | 76.932%      |
| 2101 | WHARF(HLDGS)                                    | 0.011%         | 76.942%      |
| 2102 | WELLS FARGO & C                                 | 0.011%         | 76.953%      |
| 2103 | KLA TENCOR CORP COMMON STOCK USD.001            | 0.011%         | 76.964%      |
| 2104 | VOESTALPINE AG                                  | 0.011%         | 76.975%      |
| 2105 | T&D HOLDINGS IN                                 | 0.011%         | 76.985%      |
| 2106 | DUKE ENERGY CORP SR UNSECURED 04/24 3.75        | 0.011%         | 76.996%      |
| 2107 | NIPPON TEL&TEL                                  | 0.011%         | 77.007%      |
| 2108 | EDF   | 0.011%         | 77.017%      |
| 2109 | MOSAIC CO                                       | 0.011%         | 77.028%      |
| 2110 | METSO OYJ                                       | 0.011%         | 77.039%      |
| 2111 | HUSQVARNA AB -                                  | 0.011%         | 77.049%      |
| 2112 | DELUXE CORP                                     | 0.011%         | 77.060%      |
| 2113 | SHIMAO PROPERTY                                 | 0.011%         | 77.071%      |
| 2114 | MIRVAC GROUP RE                                 | 0.011%         | 77.081%      |
| 2115 | MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875 | 0.011%         | 77.092%      |
| 2116 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01  | 0.011%         | 77.103%      |
| 2117 | CAP GEMINI                                      | 0.011%         | 77.113%      |
| 2118 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01    | 0.011%         | 77.124%      |
| 2119 | MALLINCKRODT PL                                 | 0.011%         | 77.134%      |
| 2120 | CNOOC LTD                                       | 0.011%         | 77.145%      |
| 2121 | AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5   | 0.011%         | 77.156%      |
| 2122 | TATE & LYLE                                     | 0.011%         | 77.166%      |
| 2123 | POLYONE CORPORATION COMMON STOCK USD.01         | 0.011%         | 77.177%      |
| 2124 | REDEFINE PROPER                                 | 0.011%         | 77.187%      |
| 2125 | CERNER CORP                                     | 0.011%         | 77.198%      |
| 2126 | ASSOCD BANC-COR                                 | 0.011%         | 77.209%      |
| 2127 | WESCO INTERNATI                                 | 0.011%         | 77.219%      |
| 2128 | DTE ENERGY INC                                  | 0.011%         | 77.230%      |
| 2129 | KAWASAKI HEAVY                                  | 0.011%         | 77.240%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2130 | DOMTAR CORP USD                                   | 0.011%         | 77.251%      |
| 2131 | ITT INC COMMON STOCK USD1.0                       | 0.011%         | 77.261%      |
| 2132 | HCL TECHNOLOGIE                                   | 0.011%         | 77.272%      |
| 2133 | CABOT CORP  | 0.011%         | 77.282%      |
| 2134 | EVERSOURCE ENERGY COMMON STOCK USD5.0             | 0.011%         | 77.293%      |
| 2135 | PPL CORPORATION                                   | 0.011%         | 77.304%      |
| 2136 | HUHTAMAKI OY                                      | 0.011%         | 77.314%      |
| 2137 | SHAWCOR LTD                                       | 0.011%         | 77.325%      |
| 2138 | HELVETIA HOLDIN                                   | 0.011%         | 77.335%      |
| 2139 | BBA AVIATION                                      | 0.011%         | 77.346%      |
| 2140 | EAST JAPAN RAIL                                   | 0.011%         | 77.356%      |
| 2141 | ITAU UNIBANCO H SPON PRF ADR ADR                  | 0.011%         | 77.367%      |
| 2142 | AMERICA MOVIL S                                   | 0.011%         | 77.377%      |
| 2143 | MITSUBISHI GAS                                    | 0.011%         | 77.388%      |
| 2144 | AGF MGMT LTD CL                                   | 0.011%         | 77.398%      |
| 2145 | SERVICE CORP IN                                   | 0.010%         | 77.409%      |
| 2146 | AAREAL BANK AG                                    | 0.010%         | 77.419%      |
| 2147 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0  | 0.010%         | 77.430%      |
| 2148 | BEMIS CO INC                                      | 0.010%         | 77.440%      |
| 2149 | BCO BRADESCO SA                                   | 0.010%         | 77.451%      |
| 2150 | HEALTHCARE REALTY TRUST INC REIT USD.01           | 0.010%         | 77.461%      |
| 2151 | FLS INDUSTRIES                                    | 0.010%         | 77.472%      |
| 2152 | mitsui mining &                                   | 0.010%         | 77.482%      |
| 2153 | WERNER ENTERPRISES INC COMMON STOCK USD.01        | 0.010%         | 77.492%      |
| 2154 | SNYDERS LANCE INC COMMON STOCK USD.833            | 0.010%         | 77.503%      |
| 2155 | THYSSEN KRUPP A                                   | 0.010%         | 77.513%      |
| 2156 | CHINA RESOURCES                                   | 0.010%         | 77.524%      |
| 2157 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | 0.010%         | 77.534%      |
| 2158 | KLONDEX MINES L                                   | 0.010%         | 77.545%      |
| 2159 | CHINA MERCHANT                                    | 0.010%         | 77.555%      |
| 2160 | STERICYCLE INC COMMON STOCK USD.01                | 0.010%         | 77.566%      |
| 2161 | TEIJIN  | 0.010%         | 77.576%      |
| 2162 | BANK OF IRELAND                                   | 0.010%         | 77.586%      |
| 2163 | ZYNGA INC CL A COMMON STOCK USD.00000625          | 0.010%         | 77.597%      |
| 2164 | COGECO INC COMMON STOCK                           | 0.010%         | 77.607%      |
| 2165 | WESTERN POWER W                                   | 0.010%         | 77.618%      |
| 2166 | MB FINANCIAL INC COMMON STOCK USD.01              | 0.010%         | 77.628%      |
| 2167 | GROWTHPOINT PRO                                   | 0.010%         | 77.638%      |
| 2168 | HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3      | 0.010%         | 77.649%      |
| 2169 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01   | 0.010%         | 77.659%      |
| 2170 | BAT INTL FINANC                                   | 0.010%         | 77.669%      |
| 2171 | KLX INC COMMON STOCK USD.01                       | 0.010%         | 77.680%      |
| 2172 | MAN STRATEGIC H                                   | 0.010%         | 77.690%      |
| 2173 | BRENNTAG AG                                       | 0.010%         | 77.701%      |
| 2174 | PASON SYSTEMS I                                   | 0.010%         | 77.711%      |
| 2175 | DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23    | 0.010%         | 77.721%      |
| 2176 | CARTER S INC COMMON STOCK USD.01                  | 0.010%         | 77.732%      |
| 2177 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001    | 0.010%         | 77.742%      |
| 2178 | INGENICO  | 0.010%         | 77.752%      |
| 2179 | COLUMBIA SPORTSWEAR CO COMMON STOCK               | 0.010%         | 77.763%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2180 | WEATHERFORD INT                                  | 0.010%         | 77.773%      |
| 2181 | ANTOFAGASTA HLD                                  | 0.010%         | 77.783%      |
| 2182 | J2 GLOBAL INC COMMON STOCK USD.01                | 0.010%         | 77.793%      |
| 2183 | ALTUS GROUP LTD                                  | 0.010%         | 77.804%      |
| 2184 | SUNRISE COMMUNC                                  | 0.010%         | 77.814%      |
| 2185 | EDISON INTERNATIONAL COMMON STOCK                | 0.010%         | 77.824%      |
| 2186 | DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01   | 0.010%         | 77.835%      |
| 2187 | CEMEX SA   | 0.010%         | 77.845%      |
| 2188 | HENGAN INTL                                      | 0.010%         | 77.855%      |
| 2189 | UMB FINANCIAL CORP COMMON STOCK USD1.0           | 0.010%         | 77.865%      |
| 2190 | BID CORP LTD                                     | 0.010%         | 77.876%      |
| 2191 | OCEANEERING INT                                  | 0.010%         | 77.886%      |
| 2192 | VONOVIA SE                                       | 0.010%         | 77.896%      |
| 2193 | GLACIER BANCORP INC COMMON STOCK USD.01          | 0.010%         | 77.907%      |
| 2194 | LINCOLN ELEC HL                                  | 0.010%         | 77.917%      |
| 2195 | SUMMIT MATERIALS INC CL A COMMON STOCK USD.01    | 0.010%         | 77.927%      |
| 2196 | JAPAN TOBACCO I                                  | 0.010%         | 77.937%      |
| 2197 | GRACO INC COMMON STOCK USD1.0                    | 0.010%         | 77.948%      |
| 2198 | MICROCHIP TECHN                                  | 0.010%         | 77.958%      |
| 2199 | UNITED URBAN IN                                  | 0.010%         | 77.968%      |
| 2200 | MAXIM INTEGRATE                                  | 0.010%         | 77.978%      |
| 2201 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01         | 0.010%         | 77.989%      |
| 2202 | NINE DRAGONS PA                                  | 0.010%         | 77.999%      |
| 2203 | CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3    | 0.010%         | 78.009%      |
| 2204 | BANCORPSOUTH INC COMMON STOCK USD2.5             | 0.010%         | 78.019%      |
| 2205 | NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01 | 0.010%         | 78.029%      |
| 2206 | SHINHAN FIN GRO                                  | 0.010%         | 78.040%      |
| 2207 | PERRIGO FIN UNL                                  | 0.010%         | 78.050%      |
| 2208 | RELX PLC SPON ADR ADR                            | 0.010%         | 78.060%      |
| 2209 | CK ASSET HOLDIN                                  | 0.010%         | 78.070%      |
| 2210 | HERMAN MILLER I                                  | 0.010%         | 78.080%      |
| 2211 | CHINA SHENHUA E                                  | 0.010%         | 78.091%      |
| 2212 | PURE INDUSTRIAL                                  | 0.010%         | 78.101%      |
| 2213 | BAJAJ FINSERV L                                  | 0.010%         | 78.111%      |
| 2214 | MINTH GROUP LTD                                  | 0.010%         | 78.121%      |
| 2215 | HEINEKEN NV                                      | 0.010%         | 78.131%      |
| 2216 | IDEX CORP  | 0.010%         | 78.141%      |
| 2217 | DERWENT LONDON                                   | 0.010%         | 78.151%      |
| 2218 | JAPAN RETAIL FU                                  | 0.010%         | 78.161%      |
| 2219 | POPULAR INC COMMON STOCK USD.01                  | 0.010%         | 78.172%      |
| 2220 | CLOROX CO  | 0.010%         | 78.182%      |
| 2221 | Atlantia SpA                                     | 0.010%         | 78.192%      |
| 2222 | VALMONT INDUSTRIES COMMON STOCK USD1.0           | 0.010%         | 78.202%      |
| 2223 | RENTOKIL INITIA                                  | 0.010%         | 78.212%      |
| 2224 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01       | 0.010%         | 78.222%      |
| 2225 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | 0.010%         | 78.232%      |
| 2226 | BEAZLEY PLC                                      | 0.010%         | 78.242%      |
| 2227 | ALFA SA DE CV                                    | 0.010%         | 78.252%      |
| 2228 | MOOG INC CLASS A COMMON STOCK USD1.0             | 0.010%         | 78.262%      |
| 2229 | FIRST MAJESTIC SILVER CORP COMMON STOCK          | 0.010%         | 78.272%      |

|      | SECURITY NAME   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2230 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0         | 0.010%         | 78.282%      |
| 2231 | DONALDSON CO IN                                       | 0.010%         | 78.293%      |
| 2232 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01         | 0.010%         | 78.303%      |
| 2233 | CONSOLIDATED EDISON INC COMMON STOCK USD.1            | 0.010%         | 78.313%      |
| 2234 | LIFEPOINT HOSPI                                       | 0.010%         | 78.323%      |
| 2235 | CNPC (HONG KONG                                       | 0.010%         | 78.333%      |
| 2236 | FONCIERE DES RE                                       | 0.010%         | 78.343%      |
| 2237 | VOYA FINANCIAL INC COMMON STOCK USD.01                | 0.010%         | 78.353%      |
| 2238 | NU SKIN ENTERPR                                       | 0.010%         | 78.363%      |
| 2239 | TOKYU FUDOSAN H                                       | 0.010%         | 78.373%      |
| 2240 | LEGGETT + PLATT INC COMMON STOCK USD.01               | 0.010%         | 78.383%      |
| 2241 | SPIRIT AIRLINES INC COMMON STOCK USD.0001             | 0.010%         | 78.393%      |
| 2242 | OFFICE DEPOT IN                                       | 0.010%         | 78.403%      |
| 2243 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01            | 0.010%         | 78.413%      |
| 2244 | BANK OF QUEENSL                                       | 0.010%         | 78.423%      |
| 2245 | KIA MOTORS CORP                                       | 0.010%         | 78.432%      |
| 2246 | BAYER MOTOREN W                                       | 0.010%         | 78.442%      |
| 2247 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0           | 0.010%         | 78.452%      |
| 2248 | CONVERGYS CORP COMMON STOCK                           | 0.010%         | 78.462%      |
| 2249 | DEUTSCHE TELEKO                                       | 0.010%         | 78.472%      |
| 2250 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85 | 0.010%         | 78.482%      |
| 2251 | UNITED STATES STEEL CORP COMMON STOCK USD1.0          | 0.010%         | 78.492%      |
| 2252 | NESTLE FINANCE  | 0.010%         | 78.502%      |
| 2253 | VISHAY INTERTEC                                       | 0.010%         | 78.512%      |
| 2254 | RLJ LODGING TRUST REIT                                | 0.010%         | 78.522%      |
| 2255 | AXIS BANK   | 0.010%         | 78.532%      |
| 2256 | WW GRAINGER INC                                       | 0.010%         | 78.542%      |
| 2257 | WIENERBERGER AG                                       | 0.010%         | 78.552%      |
| 2258 | TOKYO ELECTRON  | 0.010%         | 78.561%      |
| 2259 | ACUITY BRANDS INC COMMON STOCK USD.01                 | 0.010%         | 78.571%      |
| 2260 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001           | 0.010%         | 78.581%      |
| 2261 | CARPENTER TECH  | 0.010%         | 78.591%      |
| 2262 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01      | 0.010%         | 78.601%      |
| 2263 | WEC ENERGY GROU                                       | 0.010%         | 78.611%      |
| 2264 | SAMSUNG SDI CO  | 0.010%         | 78.621%      |
| 2265 | SERVICEMASTER G                                       | 0.010%         | 78.630%      |
| 2266 | CLEAN HARBOR IN                                       | 0.010%         | 78.640%      |
| 2267 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01      | 0.010%         | 78.650%      |
| 2268 | CATHAY FINANCIA                                       | 0.010%         | 78.660%      |
| 2269 | ACS, ACTIVIDADE                                       | 0.010%         | 78.670%      |
| 2270 | CABOT OIL & GAS                                       | 0.010%         | 78.680%      |
| 2271 | MAJOR DRILLING  | 0.010%         | 78.689%      |
| 2272 | UBS GROUP   | 0.010%         | 78.699%      |
| 2273 | PT BANK CENTRAL                                       | 0.010%         | 78.709%      |
| 2274 | ADVANCED SEMICO                                       | 0.010%         | 78.719%      |
| 2275 | PARTNERS GROUP  | 0.010%         | 78.729%      |
| 2276 | XCEL ENERGY INC COMMON STOCK USD2.5                   | 0.010%         | 78.738%      |
| 2277 | CLOSE BROS GROU                                       | 0.010%         | 78.748%      |
| 2278 | EXPERIAN PLC  | 0.010%         | 78.758%      |
| 2279 | BENDIGO AND ADE                                       | 0.010%         | 78.768%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2280 | CONDUENT INC COMMON STOCK USD.01                 | 0.010%         | 78.777%      |
| 2281 | DAVE & BUSTER'S                                  | 0.010%         | 78.787%      |
| 2282 | STATE STREET CORP SR UNSECURED 05/21 1.95        | 0.010%         | 78.797%      |
| 2283 | HONDA MOTOR CO LTD SPONS ADR ADR                 | 0.010%         | 78.807%      |
| 2284 | GETINGE AB, B S                                  | 0.010%         | 78.816%      |
| 2285 | BT GROUP PLC                                     | 0.010%         | 78.826%      |
| 2286 | QUALICORP SA                                     | 0.010%         | 78.836%      |
| 2287 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0     | 0.010%         | 78.845%      |
| 2288 | FASTENAL   | 0.010%         | 78.855%      |
| 2289 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | 0.010%         | 78.865%      |
| 2290 | CAMBREX CORP COMMON STOCK USD.1                  | 0.010%         | 78.875%      |
| 2291 | COLUMBIA BANKING SYSTEM INC COMMON STOCK         | 0.010%         | 78.884%      |
| 2292 | HKT TRUST  | 0.010%         | 78.894%      |
| 2293 | KENNAMETAL INC COMMON STOCK USD1.25              | 0.010%         | 78.904%      |
| 2294 | BANK OF HAWAII CORP COMMON STOCK USD.01          | 0.010%         | 78.913%      |
| 2295 | ICICI BANK LTD                                   | 0.010%         | 78.923%      |
| 2296 | TRELLEBORG AB                                    | 0.010%         | 78.933%      |
| 2297 | KURARAY CO                                       | 0.010%         | 78.942%      |
| 2298 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01     | 0.010%         | 78.952%      |
| 2299 | BONAVISTA ENERG                                  | 0.010%         | 78.962%      |
| 2300 | ELECTROCOMPONEN                                  | 0.010%         | 78.971%      |
| 2301 | SEKISUI HOUSE                                    | 0.010%         | 78.981%      |
| 2302 | TRAVIS PERKINS                                   | 0.010%         | 78.991%      |
| 2303 | UNI-PRESIDENT E                                  | 0.010%         | 79.000%      |
| 2304 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | 0.010%         | 79.010%      |
| 2305 | CHURCH & DWIGHT                                  | 0.010%         | 79.020%      |
| 2306 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01    | 0.010%         | 79.029%      |
| 2307 | STOREBRAND ASA                                   | 0.010%         | 79.039%      |
| 2308 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1     | 0.010%         | 79.049%      |
| 2309 | PROXIMUS   | 0.010%         | 79.058%      |
| 2310 | PUBLIC SERVICE                                   | 0.010%         | 79.068%      |
| 2311 | MOODY S CORP COMMON STOCK USD.01                 | 0.010%         | 79.077%      |
| 2312 | ROGERS SUGAR IN                                  | 0.010%         | 79.087%      |
| 2313 | LIFE STORAGE INC REIT USD.01                     | 0.010%         | 79.097%      |
| 2314 | THK CO   | 0.010%         | 79.106%      |
| 2315 | METRO WHOLESALE                                  | 0.010%         | 79.116%      |
| 2316 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01  | 0.010%         | 79.125%      |
| 2317 | BRP INC/CA- SUB                                  | 0.010%         | 79.135%      |
| 2318 | DISCOVERY HLDGS                                  | 0.010%         | 79.144%      |
| 2319 | GENERAC HOLDINGS INC COMMON STOCK USD.01         | 0.010%         | 79.154%      |
| 2320 | CHILDRENS PLACE                                  | 0.010%         | 79.164%      |
| 2321 | DREAM GLOBAL RE                                  | 0.010%         | 79.173%      |
| 2322 | GREEN DOT CORP CLASS A COMMON STOCK USD.001      | 0.010%         | 79.183%      |
| 2323 | LEONI AG   | 0.010%         | 79.192%      |
| 2324 | SEMGROUP CORP CLASS A COMMON STOCK               | 0.010%         | 79.202%      |
| 2325 | UNITED BANKSHARES INC COMMON STOCK USD2.5        | 0.010%         | 79.211%      |
| 2326 | ACCOR  | 0.010%         | 79.221%      |
| 2327 | VIASAT INC COMMON STOCK USD.0001                 | 0.010%         | 79.230%      |
| 2328 | ASTORIA FINANCIAL CORP COMMON STOCK USD.01       | 0.010%         | 79.240%      |
| 2329 | TARO PHARMACEUT                                  | 0.010%         | 79.249%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2330 | MAPFRE SA  | 0.010%         | 79.259%      |
| 2331 | EQUITY COMMONWEALTH REIT USD.01                  | 0.010%         | 79.268%      |
| 2332 | HEARTLAND EXPRESS INC COMMON STOCK USD.01        | 0.010%         | 79.278%      |
| 2333 | COUSINS PROPERTIES INC REIT USD1.0               | 0.010%         | 79.287%      |
| 2334 | COOPER STANDARD HOLDING COMMON STOCK USD.001     | 0.010%         | 79.297%      |
| 2335 | SKYWEST INC COMMON STOCK                         | 0.009%         | 79.306%      |
| 2336 | SKECHERS USA INC CL A COMMON STOCK USD.001       | 0.009%         | 79.316%      |
| 2337 | UPL LTD  | 0.009%         | 79.325%      |
| 2338 | ALEXANDER + BALDWIN INC REIT                     | 0.009%         | 79.335%      |
| 2339 | TETRA TECH INC COMMON STOCK USD.01               | 0.009%         | 79.344%      |
| 2340 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | 0.009%         | 79.354%      |
| 2341 | WESTERN GAS PARTNERS SR UNSECURED 07/22 4        | 0.009%         | 79.363%      |
| 2342 | AURUBIS AG                                       | 0.009%         | 79.373%      |
| 2343 | FINISAR CORPORATION COMMON STOCK USD.001         | 0.009%         | 79.382%      |
| 2344 | BUCHER IND-REGD                                  | 0.009%         | 79.392%      |
| 2345 | PAYSAFE GROUP P                                  | 0.009%         | 79.401%      |
| 2346 | SUNOPTA INC COMMON STOCK                         | 0.009%         | 79.411%      |
| 2347 | PLASTIC OMNIUM                                   | 0.009%         | 79.420%      |
| 2348 | INDOFOODS SUKSE                                  | 0.009%         | 79.429%      |
| 2349 | WPP PLC  | 0.009%         | 79.439%      |
| 2350 | KOBE STEEL                                       | 0.009%         | 79.448%      |
| 2351 | COMMERCIAL METALS CO COMMON STOCK USD.01         | 0.009%         | 79.458%      |
| 2352 | FULTON FINANCIAL CORP COMMON STOCK USD2.5        | 0.009%         | 79.467%      |
| 2353 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001       | 0.009%         | 79.477%      |
| 2354 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01    | 0.009%         | 79.486%      |
| 2355 | INVESTEC PLC                                     | 0.009%         | 79.496%      |
| 2356 | QAO GAZPROM-SPO                                  | 0.009%         | 79.505%      |
| 2357 | INTL BK RECON &                                  | 0.009%         | 79.514%      |
| 2358 | GAMESTOP CORP CLASS A COMMON STOCK USD.001       | 0.009%         | 79.524%      |
| 2359 | SURGE ENERGY IN                                  | 0.009%         | 79.533%      |
| 2360 | WATSCO INC COMMON STOCK USD.5                    | 0.009%         | 79.543%      |
| 2361 | HASBRO INC                                       | 0.009%         | 79.552%      |
| 2362 | SABRA HEALTH CARE REIT INC REIT USD.01           | 0.009%         | 79.561%      |
| 2363 | KAO CORP   | 0.009%         | 79.571%      |
| 2364 | KERING   | 0.009%         | 79.580%      |
| 2365 | COMMONWEALTH BA                                  | 0.009%         | 79.590%      |
| 2366 | ALACER GOLD COR                                  | 0.009%         | 79.599%      |
| 2367 | CITRIX SYSTEMS                                   | 0.009%         | 79.608%      |
| 2368 | ASIAN DEVELOPME                                  | 0.009%         | 79.618%      |
| 2369 | BNP PARIBAS SR UNSECURED 05/20 2.375             | 0.009%         | 79.627%      |
| 2370 | COMMONWEALTH BA                                  | 0.009%         | 79.636%      |
| 2371 | LIONS GATE ENTERTAINMENT B COMMON STOCK          | 0.009%         | 79.646%      |
| 2372 | BYD CO   | 0.009%         | 79.655%      |
| 2373 | MILLICOM INTL C                                  | 0.009%         | 79.665%      |
| 2374 | TREVALI MINING                                   | 0.009%         | 79.674%      |
| 2375 | ENVISION HEALTHCARE CORP COMMON STOCK            | 0.009%         | 79.683%      |
| 2376 | SILGAN HLDGS                                     | 0.009%         | 79.693%      |
| 2377 | CH ROBINSON WOR                                  | 0.009%         | 79.702%      |
| 2378 | WEINGARTEN REALTY INVESTORS REIT USD.03          | 0.009%         | 79.711%      |
| 2379 | NETSCOUT SYSTEMS INC COMMON STOCK USD.01         | 0.009%         | 79.721%      |



|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2380 | SAIPEM SPA                                      | 0.009%         | 79.730%      |
| 2381 | BIO TECHNE CORP COMMON STOCK USD.01             | 0.009%         | 79.739%      |
| 2382 | SEMICONDUCTOR M                                 | 0.009%         | 79.749%      |
| 2383 | AUTOCANADA INC                                  | 0.009%         | 79.758%      |
| 2384 | DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8     | 0.009%         | 79.767%      |
| 2385 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | 0.009%         | 79.776%      |
| 2386 | CVB FINANCIAL CORP COMMON STOCK                 | 0.009%         | 79.786%      |
| 2387 | CRACKER BARREL                                  | 0.009%         | 79.795%      |
| 2388 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0   | 0.009%         | 79.804%      |
| 2389 | II VI INC COMMON STOCK                          | 0.009%         | 79.814%      |
| 2390 | COMPAL ELECTRON                                 | 0.009%         | 79.823%      |
| 2391 | GULFPORT ENERGY CORP COMMON STOCK USD.01        | 0.009%         | 79.832%      |
| 2392 | TOTAL ENERGY SE                                 | 0.009%         | 79.841%      |
| 2393 | UNILEVER CAP CO                                 | 0.009%         | 79.851%      |
| 2394 | NVR INC COMMON STOCK USD.01                     | 0.009%         | 79.860%      |
| 2395 | HINDALCO INDS                                   | 0.009%         | 79.869%      |
| 2396 | SHAFTESBURY                                     | 0.009%         | 79.878%      |
| 2397 | MAXIMUS INC COMMON STOCK                        | 0.009%         | 79.888%      |
| 2398 | BRINK S CO/THE COMMON STOCK USD1.0              | 0.009%         | 79.897%      |
| 2399 | SINGAPORE TELEC                                 | 0.009%         | 79.906%      |
| 2400 | DENKI KAGAKU KO                                 | 0.009%         | 79.915%      |
| 2401 | TOPBUILD CORP COMMON STOCK                      | 0.009%         | 79.924%      |
| 2402 | CALFRAC WELL SE                                 | 0.009%         | 79.934%      |
| 2403 | MCCORMICK & CO                                  | 0.009%         | 79.943%      |
| 2404 | SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5    | 0.009%         | 79.952%      |
| 2405 | CHINA COMMUNICA                                 | 0.009%         | 79.961%      |
| 2406 | MUFG AMERICAS H                                 | 0.009%         | 79.970%      |
| 2407 | CHINA GAS HOLDI                                 | 0.009%         | 79.980%      |
| 2408 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01    | 0.009%         | 79.989%      |
| 2409 | BARLOWORLD LTD                                  | 0.009%         | 79.998%      |
| 2410 | OMRON CORP                                      | 0.009%         | 80.007%      |
| 2411 | WILLIAM HILL PL                                 | 0.009%         | 80.016%      |
| 2412 | UBE INDUSTRIES                                  | 0.009%         | 80.025%      |
| 2413 | ENERSYS COMMON STOCK USD.01                     | 0.009%         | 80.035%      |
| 2414 | SHENANDOAH TELECOMMUNICATION COMMON STOCK       | 0.009%         | 80.044%      |
| 2415 | STIFEL FINANCIAL CORP COMMON STOCK USD.15       | 0.009%         | 80.053%      |
| 2416 | SUMITOMO RUBBER                                 | 0.009%         | 80.062%      |
| 2417 | FIRST MERCHANTS CORP COMMON STOCK               | 0.009%         | 80.071%      |
| 2418 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01   | 0.009%         | 80.080%      |
| 2419 | ICADE   | 0.009%         | 80.089%      |
| 2420 | FIRST INDL REAL                                 | 0.009%         | 80.098%      |
| 2421 | PEGATRON CORP                                   | 0.009%         | 80.108%      |
| 2422 | RBC BEARINGS INC COMMON STOCK USD.01            | 0.009%         | 80.117%      |
| 2423 | COOPER TIRE&RUB                                 | 0.009%         | 80.126%      |
| 2424 | DAIKIN INDUSTRI                                 | 0.009%         | 80.135%      |
| 2425 | LI & FUNG LIMIT                                 | 0.009%         | 80.144%      |
| 2426 | INTERTAPE POLYM                                 | 0.009%         | 80.153%      |
| 2427 | COPART INC                                      | 0.009%         | 80.162%      |
| 2428 | STAR ENTERTAINM                                 | 0.009%         | 80.171%      |
| 2429 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001  | 0.009%         | 80.180%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2430 | STERLING BANCORP/DE COMMON STOCK USD.01           | 0.009%         | 80.190%      |
| 2431 | KAPSTONE PAPER                                    | 0.009%         | 80.199%      |
| 2432 | PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85   | 0.009%         | 80.208%      |
| 2433 | CVS HEALTH CORP SR UNSECURED 06/21 2.125          | 0.009%         | 80.217%      |
| 2434 | AVERY DENNISON                                    | 0.009%         | 80.226%      |
| 2435 | SUNTEC REIT                                       | 0.009%         | 80.235%      |
| 2436 | HOPE BANCORP INC COMMON STOCK USD.001             | 0.009%         | 80.244%      |
| 2437 | EQUITABLE GROUP                                   | 0.009%         | 80.253%      |
| 2438 | DIGITALGLOBE INC COMMON STOCK USD.001             | 0.009%         | 80.262%      |
| 2439 | VARIAN MEDICAL                                    | 0.009%         | 80.271%      |
| 2440 | IMPERIAL HOLDIN                                   | 0.009%         | 80.280%      |
| 2441 | B+G FOODS INC COMMON STOCK USD.01                 | 0.009%         | 80.289%      |
| 2442 | TRI POINTE GROUP INC COMMON STOCK USD.01          | 0.009%         | 80.298%      |
| 2443 | PRICESMART INC                                    | 0.009%         | 80.307%      |
| 2444 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001   | 0.009%         | 80.316%      |
| 2445 | CHINA INSURANCE                                   | 0.009%         | 80.326%      |
| 2446 | CHORUS AVIATION                                   | 0.009%         | 80.335%      |
| 2447 | GAM HOLDING LTD                                   | 0.009%         | 80.344%      |
| 2448 | TEMENOS GROUP A                                   | 0.009%         | 80.353%      |
| 2449 | WATERS CORP                                       | 0.009%         | 80.362%      |
| 2450 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01    | 0.009%         | 80.371%      |
| 2451 | FERROVIAL SA                                      | 0.009%         | 80.380%      |
| 2452 | LITTELFUSE INC COMMON STOCK USD.01                | 0.009%         | 80.389%      |
| 2453 | STARWOOD WAYPOINT HOMES REIT USD.01               | 0.009%         | 80.398%      |
| 2454 | NORDEA BANK AB                                    | 0.009%         | 80.407%      |
| 2455 | COLRUYT SA  | 0.009%         | 80.416%      |
| 2456 | RALPH LAUREN CORP COMMON STOCK USD.01             | 0.009%         | 80.425%      |
| 2457 | MSC INDUSTRIAL                                    | 0.009%         | 80.434%      |
| 2458 | WHEELOCK & COMP                                   | 0.009%         | 80.443%      |
| 2459 | WESTROCK RKT CO COMPANY GUAR 03/20 3.5            | 0.009%         | 80.452%      |
| 2460 | TULLOW OIL PLC                                    | 0.009%         | 80.461%      |
| 2461 | HITACHI CONST M                                   | 0.009%         | 80.470%      |
| 2462 | CORPORATE OFFICE PROPERTIES REIT USD.01           | 0.009%         | 80.479%      |
| 2463 | SOUTH32 LTD                                       | 0.009%         | 80.488%      |
| 2464 | STMICROELECTRONICS NV NY SHS NY REG SHRS          | 0.009%         | 80.497%      |
| 2465 | VERINT SYSTEMS                                    | 0.009%         | 80.506%      |
| 2466 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 0.009%         | 80.515%      |
| 2467 | BIO RAD LABORATORIES A COMMON STOCK USD.0001      | 0.009%         | 80.523%      |
| 2468 | SEABOARD CORP COMMON STOCK USD1.0                 | 0.009%         | 80.532%      |
| 2469 | APERAM SA   | 0.009%         | 80.541%      |
| 2470 | SUMITOMO METAL                                    | 0.009%         | 80.550%      |
| 2471 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01   | 0.009%         | 80.559%      |
| 2472 | FORTUNA SILVER MINES INC COMMON STOCK             | 0.009%         | 80.568%      |
| 2473 | COHERENT INC                                      | 0.009%         | 80.577%      |
| 2474 | SINO BIOPHAMACE                                   | 0.009%         | 80.586%      |
| 2475 | MAGELLAN HEALTH INC COMMON STOCK USD.01           | 0.009%         | 80.595%      |
| 2476 | KONICA MINOLTA                                    | 0.009%         | 80.604%      |
| 2477 | SUNSTONE HOTEL                                    | 0.009%         | 80.613%      |
| 2478 | WILLIAM DEMANT                                    | 0.009%         | 80.622%      |
| 2479 | OMNICOM GROUP I                                   | 0.009%         | 80.631%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2480 | AVIGILON CORP C                                   | 0.009%         | 80.640%      |
| 2481 | BLUEBIRD BIO IN                                   | 0.009%         | 80.648%      |
| 2482 | BARRY CALLEBAUT                                   | 0.009%         | 80.657%      |
| 2483 | PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01    | 0.009%         | 80.666%      |
| 2484 | SAMSUNG FIRE &                                    | 0.009%         | 80.675%      |
| 2485 | EVERSOURCE ENERGY SR UNSECURED 05/18 1.45         | 0.009%         | 80.684%      |
| 2486 | AMER SPORTS OYJ                                   | 0.009%         | 80.693%      |
| 2487 | DAINIPPON INK&C                                   | 0.009%         | 80.702%      |
| 2488 | Dongbu Insuranc                                   | 0.009%         | 80.711%      |
| 2489 | ULVAC INC.  | 0.009%         | 80.719%      |
| 2490 | NICHIREI CORP                                     | 0.009%         | 80.728%      |
| 2491 | TATTS GROUP LTD                                   | 0.009%         | 80.737%      |
| 2492 | CONAGRA BRANDS INC SR UNSECURED 01/23 3.2         | 0.009%         | 80.746%      |
| 2493 | ORIX CORP   | 0.009%         | 80.755%      |
| 2494 | KYOCERA CORP                                      | 0.009%         | 80.764%      |
| 2495 | FIRSTCASH INC COMMON STOCK USD.01                 | 0.009%         | 80.773%      |
| 2496 | KOSMOS ENERGY L                                   | 0.009%         | 80.782%      |
| 2497 | BANK OF AMERICA CORP SR UNSECURED 01/22 5.7       | 0.009%         | 80.790%      |
| 2498 | RENASANT CORP COMMON STOCK USD5.0                 | 0.009%         | 80.799%      |
| 2499 | KEPPEL CORP                                       | 0.009%         | 80.808%      |
| 2500 | CATHAY GENERAL BANCORP COMMON STOCK USD.01        | 0.009%         | 80.817%      |
| 2501 | SAMSONITE INTL                                    | 0.009%         | 80.826%      |
| 2502 | FOMENTO ECON ME                                   | 0.009%         | 80.834%      |
| 2503 | CANACOL ENERGY                                    | 0.009%         | 80.843%      |
| 2504 | HAYS  | 0.009%         | 80.852%      |
| 2505 | WALKER + DUNLOP INC COMMON STOCK                  | 0.009%         | 80.861%      |
| 2506 | ASTRA INTERNATI                                   | 0.009%         | 80.870%      |
| 2507 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.009%         | 80.879%      |
| 2508 | KAZAKHMYS PLC                                     | 0.009%         | 80.887%      |
| 2509 | SHINHAN FINANCI                                   | 0.009%         | 80.896%      |
| 2510 | AGT FOOD AND IN                                   | 0.009%         | 80.905%      |
| 2511 | TELENOR AS  | 0.009%         | 80.914%      |
| 2512 | WORTHINGTON IND                                   | 0.009%         | 80.922%      |
| 2513 | JANUS HENDERSON                                   | 0.009%         | 80.931%      |
| 2514 | ADVANCE RESIDEN                                   | 0.009%         | 80.940%      |
| 2515 | MEGA FINANCIAL                                    | 0.009%         | 80.949%      |
| 2516 | WARTSILA OYJ AB                                   | 0.009%         | 80.957%      |
| 2517 | CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01  | 0.009%         | 80.966%      |
| 2518 | FOOT LOCKER INC COMMON STOCK USD.01               | 0.009%         | 80.975%      |
| 2519 | APACHE CORP SR UNSECURED 04/22 3.25               | 0.009%         | 80.984%      |
| 2520 | TRUSTMARK CORP COMMON STOCK                       | 0.009%         | 80.992%      |
| 2521 | TRACTOR SUPPLY                                    | 0.009%         | 81.001%      |
| 2522 | BOARDWALK REIT                                    | 0.009%         | 81.010%      |
| 2523 | CAPSTONE MINING                                   | 0.009%         | 81.018%      |
| 2524 | JUPITER PLC                                       | 0.009%         | 81.027%      |
| 2525 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01  | 0.009%         | 81.036%      |
| 2526 | ACCIONA SA  | 0.009%         | 81.045%      |
| 2527 | GREAT WALL AUTO                                   | 0.009%         | 81.053%      |
| 2528 | VENTURE CORP                                      | 0.009%         | 81.062%      |
| 2529 | LEGRAND SA  | 0.009%         | 81.071%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2530 | ATLAS COPCO AB-                                  | 0.009%         | 81.079%      |
| 2531 | SHOPRITE HLDGS                                   | 0.009%         | 81.088%      |
| 2532 | GUANGZHOU R&F P                                  | 0.009%         | 81.096%      |
| 2533 | MATADOR RESOURCES CO COMMON STOCK USD.01         | 0.009%         | 81.105%      |
| 2534 | WHIRLPOOL CORP                                   | 0.009%         | 81.114%      |
| 2535 | IG GROUP HLDGS                                   | 0.009%         | 81.122%      |
| 2536 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | 0.009%         | 81.131%      |
| 2537 | CRODA INTERNATI                                  | 0.009%         | 81.140%      |
| 2538 | EVERCORE PARTNE                                  | 0.009%         | 81.148%      |
| 2539 | YY INC ADR ADR USD.00001                         | 0.009%         | 81.157%      |
| 2540 | PANDORA A/S                                      | 0.009%         | 81.166%      |
| 2541 | SANTOS LIMITED                                   | 0.009%         | 81.174%      |
| 2542 | LG CORP  | 0.009%         | 81.183%      |
| 2543 | SBI HOLDINGS IN                                  | 0.009%         | 81.191%      |
| 2544 | SABRE CORP COMMON STOCK USD.01                   | 0.009%         | 81.200%      |
| 2545 | China Mengniu D                                  | 0.009%         | 81.208%      |
| 2546 | LOWE S COS INC SR UNSECURED 09/25 3.375          | 0.009%         | 81.217%      |
| 2547 | TRINSEO SA                                       | 0.009%         | 81.226%      |
| 2548 | ASPEN PHARMACAR                                  | 0.009%         | 81.234%      |
| 2549 | J + J SNACK FOODS CORP COMMON STOCK              | 0.009%         | 81.243%      |
| 2550 | VIFOR PHARMA AG                                  | 0.009%         | 81.251%      |
| 2551 | OWENS-ILLINOIS                                   | 0.009%         | 81.260%      |
| 2552 | ECHOSTAR CORP A COMMON STOCK USD.001             | 0.009%         | 81.268%      |
| 2553 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0  | 0.009%         | 81.277%      |
| 2554 | GERDAU SA SIDER                                  | 0.009%         | 81.285%      |
| 2555 | PDC ENERGY INC COMMON STOCK USD.01               | 0.009%         | 81.294%      |
| 2556 | CENTRAL JAPAN R                                  | 0.009%         | 81.302%      |
| 2557 | CDW CORP/DE COMMON STOCK USD.01                  | 0.009%         | 81.311%      |
| 2558 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2  | 0.009%         | 81.319%      |
| 2559 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0       | 0.009%         | 81.328%      |
| 2560 | ALPS ELECTRIC C                                  | 0.009%         | 81.336%      |
| 2561 | ROGERS CORP COMMON STOCK USD1.0                  | 0.009%         | 81.345%      |
| 2562 | INMARSAT PLC                                     | 0.008%         | 81.353%      |
| 2563 | SINCLAIR BROADC                                  | 0.008%         | 81.362%      |
| 2564 | RLI CORP COMMON STOCK USD1.0                     | 0.008%         | 81.370%      |
| 2565 | GATX CORP  | 0.008%         | 81.379%      |
| 2566 | MORGAN STANLEY                                   | 0.008%         | 81.387%      |
| 2567 | HANKOOK TIRE CO                                  | 0.008%         | 81.396%      |
| 2568 | BCA POP EMILIA                                   | 0.008%         | 81.404%      |
| 2569 | HP INC SR UNSECURED 12/21 4.65                   | 0.008%         | 81.413%      |
| 2570 | JBG SMITH PROPERTIES REIT USD.01                 | 0.008%         | 81.421%      |
| 2571 | TIVO CORP COMMON STOCK USD.001                   | 0.008%         | 81.430%      |
| 2572 | GRUPO AEROPORTU                                  | 0.008%         | 81.438%      |
| 2573 | CANACCORD FINAN                                  | 0.008%         | 81.447%      |
| 2574 | RICOH CO   | 0.008%         | 81.455%      |
| 2575 | ELECTROLUX AB-S                                  | 0.008%         | 81.463%      |
| 2576 | TULLETT PREBON                                   | 0.008%         | 81.472%      |
| 2577 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.008%         | 81.480%      |
| 2578 | NETSCOUT SYSTEMS INC COMMON STOCK USD.01         | 0.008%         | 81.489%      |
| 2579 | BODYCOTE PLC                                     | 0.008%         | 81.497%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2580 | NKT HOLDING A/S                                  | 0.008%         | 81.505%      |
| 2581 | VALLEY NATIONAL BANCORP COMMON STOCK             | 0.008%         | 81.514%      |
| 2582 | SPIRIT REALTY CAPITAL INC REIT USD.01            | 0.008%         | 81.522%      |
| 2583 | CEMEX SA   | 0.008%         | 81.531%      |
| 2584 | ANHUI CONCH CEM                                  | 0.008%         | 81.539%      |
| 2585 | CREDICORP  | 0.008%         | 81.547%      |
| 2586 | ENERGEN CORP COMMON STOCK USD.01                 | 0.008%         | 81.556%      |
| 2587 | ORPEA  | 0.008%         | 81.564%      |
| 2588 | FIRST FINANCIAL                                  | 0.008%         | 81.572%      |
| 2589 | NATIXIS  | 0.008%         | 81.581%      |
| 2590 | CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2    | 0.008%         | 81.589%      |
| 2591 | VERISK ANALYTICS INC COMMON STOCK USD.001        | 0.008%         | 81.597%      |
| 2592 | IDEXX LABORATORIES INC COMMON STOCK USD.1        | 0.008%         | 81.606%      |
| 2593 | UNITED NATURAL FOODS INC COMMON STOCK USD.01     | 0.008%         | 81.614%      |
| 2594 | UBM PLC  | 0.008%         | 81.622%      |
| 2595 | TERNA RETE ELET                                  | 0.008%         | 81.631%      |
| 2596 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01   | 0.008%         | 81.639%      |
| 2597 | CAPITAMALL TRUS                                  | 0.008%         | 81.647%      |
| 2598 | HANWHA CHEMICAL                                  | 0.008%         | 81.656%      |
| 2599 | AUTOZONE INC SR UNSECURED 01/23 2.875            | 0.008%         | 81.664%      |
| 2600 | HELEN OF TROY C                                  | 0.008%         | 81.672%      |
| 2601 | DONGFENG MOTOR                                   | 0.008%         | 81.681%      |
| 2602 | CARS.COM INC COMMON STOCK USD.01                 | 0.008%         | 81.689%      |
| 2603 | E-MART CO. LTD.                                  | 0.008%         | 81.697%      |
| 2604 | TENNECO AUTOMOT                                  | 0.008%         | 81.706%      |
| 2605 | PTT EXP&PROD-FG                                  | 0.008%         | 81.714%      |
| 2606 | MASONITE INTERNATIONAL CORP COMMON STOCK         | 0.008%         | 81.722%      |
| 2607 | WYNN RESORTS LTD COMMON STOCK USD.01             | 0.008%         | 81.731%      |
| 2608 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | 0.008%         | 81.739%      |
| 2609 | CHENIERE ENERGY INC COMMON STOCK USD.003         | 0.008%         | 81.747%      |
| 2610 | MEXICHEM SAB DE                                  | 0.008%         | 81.755%      |
| 2611 | HILLTOP HOLDINGS INC COMMON STOCK USD.01         | 0.008%         | 81.764%      |
| 2612 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01     | 0.008%         | 81.772%      |
| 2613 | EMPIRE STATE RE                                  | 0.008%         | 81.780%      |
| 2614 | MONDI LTD  | 0.008%         | 81.789%      |
| 2615 | ESTEE LAUDER CO                                  | 0.008%         | 81.797%      |
| 2616 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001  | 0.008%         | 81.805%      |
| 2617 | BRILLIANCE CHIN                                  | 0.008%         | 81.813%      |
| 2618 | HALYARD HEALTH INC COMMON STOCK USD.01           | 0.008%         | 81.822%      |
| 2619 | LASALLE HOTEL PROPERTIES REIT USD.01             | 0.008%         | 81.830%      |
| 2620 | MONSTER BEVERAGE CORP COMMON STOCK               | 0.008%         | 81.838%      |
| 2621 | INTEGER HOLDINGS CORP COMMON STOCK USD.001       | 0.008%         | 81.846%      |
| 2622 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001        | 0.008%         | 81.855%      |
| 2623 | OUTOKUMPU OY                                     | 0.008%         | 81.863%      |
| 2624 | GUYANA GOLDFIEL                                  | 0.008%         | 81.871%      |
| 2625 | PRA HEALTH SCIE                                  | 0.008%         | 81.879%      |
| 2626 | LEIDOS HOLDINGS                                  | 0.008%         | 81.888%      |
| 2627 | ANGLOVAAL INDS                                   | 0.008%         | 81.896%      |
| 2628 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001 | 0.008%         | 81.904%      |
| 2629 | LG TELECOM LTD                                   | 0.008%         | 81.912%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2630 | HOMESERVE PLC                                   | 0.008%         | 81.920%      |
| 2631 | TRIBUNE MEDIA C                                 | 0.008%         | 81.929%      |
| 2632 | HNI CORP  | 0.008%         | 81.937%      |
| 2633 | HUGO BOSS AG                                    | 0.008%         | 81.945%      |
| 2634 | FIVE BELOW COMMON STOCK USD.01                  | 0.008%         | 81.953%      |
| 2635 | JUNGHEINRICH -                                  | 0.008%         | 81.961%      |
| 2636 | GERRESHEIMER GR                                 | 0.008%         | 81.970%      |
| 2637 | PHYSICIANS REALTY TRUST REIT USD.01             | 0.008%         | 81.978%      |
| 2638 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01 | 0.008%         | 81.986%      |
| 2639 | NIPPON MEAT PAC                                 | 0.008%         | 81.994%      |
| 2640 | NORSK HYDRO AS                                  | 0.008%         | 82.002%      |
| 2641 | PARAMOUNT GROUP INC REIT USD.01                 | 0.008%         | 82.010%      |
| 2642 | SIENNA SENIOR L                                 | 0.008%         | 82.019%      |
| 2643 | WPP PLC SPONSORED ADR ADR                       | 0.008%         | 82.027%      |
| 2644 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01      | 0.008%         | 82.035%      |
| 2645 | SPARK NEW ZEA                                   | 0.008%         | 82.043%      |
| 2646 | LENNAR CORP COMPANY GUAR 01/22 4.125            | 0.008%         | 82.051%      |
| 2647 | SEVERN TRENT                                    | 0.008%         | 82.059%      |
| 2648 | PHOENIX GROUP H                                 | 0.008%         | 82.067%      |
| 2649 | PROASSURANCE CORP COMMON STOCK USD.01           | 0.008%         | 82.076%      |
| 2650 | T GARANTI BANKA                                 | 0.008%         | 82.084%      |
| 2651 | GRAHAM HOLDINGS                                 | 0.008%         | 82.092%      |
| 2652 | BRANDYWINE REAL                                 | 0.008%         | 82.100%      |
| 2653 | MERCK KGAA                                      | 0.008%         | 82.108%      |
| 2654 | EDUCATION REALTY TRUST INC REIT USD.01          | 0.008%         | 82.116%      |
| 2655 | HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4        | 0.008%         | 82.124%      |
| 2656 | NIPPON PROLOGIS                                 | 0.008%         | 82.132%      |
| 2657 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01     | 0.008%         | 82.140%      |
| 2658 | FIRSTGROUP                                      | 0.008%         | 82.149%      |
| 2659 | FERROGLOBE PLC                                  | 0.008%         | 82.157%      |
| 2660 | BANNER CORPORATION COMMON STOCK USD.01          | 0.008%         | 82.165%      |
| 2661 | ALLREAL HOLDING                                 | 0.008%         | 82.173%      |
| 2662 | ULTA BEAUTY INC COMMON STOCK USD.01             | 0.008%         | 82.181%      |
| 2663 | ROHM CO   | 0.008%         | 82.189%      |
| 2664 | NORDEA BANK AB                                  | 0.008%         | 82.197%      |
| 2665 | BHARAT FORGE LT                                 | 0.008%         | 82.205%      |
| 2666 | WANT WANT CHINA                                 | 0.008%         | 82.213%      |
| 2667 | LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2  | 0.008%         | 82.221%      |
| 2668 | MSA SAFETY INC COMMON STOCK                     | 0.008%         | 82.229%      |
| 2669 | HENDERSON LAND                                  | 0.008%         | 82.237%      |
| 2670 | STUDENT TRANSPORTATION INC COMMON STOCK         | 0.008%         | 82.245%      |
| 2671 | CEZ AS  | 0.008%         | 82.253%      |
| 2672 | NIPPON YUSEN KK                                 | 0.008%         | 82.261%      |
| 2673 | E L FINL CORP L                                 | 0.008%         | 82.269%      |
| 2674 | ROTORK PLC                                      | 0.008%         | 82.277%      |
| 2675 | HYUNDAI MARINE&                                 | 0.008%         | 82.285%      |
| 2676 | KEYCORP   | 0.008%         | 82.293%      |
| 2677 | TRANSALTA RENEW                                 | 0.008%         | 82.301%      |
| 2678 | AFLAC INC SR UNSECURED 06/23 3.625              | 0.008%         | 82.309%      |
| 2679 | A.P. MOLLER-MAE                                 | 0.008%         | 82.317%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2680 | ORIX JREIT INC                                   | 0.008%         | 82.325%      |
| 2681 | TRUWORTHS INTER                                  | 0.008%         | 82.333%      |
| 2682 | ENERSIS SA                                       | 0.008%         | 82.341%      |
| 2683 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01   | 0.008%         | 82.349%      |
| 2684 | MEREDITH CORP                                    | 0.008%         | 82.357%      |
| 2685 | ASML HOLDING NV                                  | 0.008%         | 82.365%      |
| 2686 | CANFOR PULP PRO                                  | 0.008%         | 82.373%      |
| 2687 | CRED SUIS GP FU                                  | 0.008%         | 82.381%      |
| 2688 | ALLEGIANT TRAVE                                  | 0.008%         | 82.389%      |
| 2689 | NEXT PLC   | 0.008%         | 82.397%      |
| 2690 | SAAB AB  | 0.008%         | 82.405%      |
| 2691 | YOKOHAMA RUBBER                                  | 0.008%         | 82.413%      |
| 2692 | ITRON INC  | 0.008%         | 82.421%      |
| 2693 | NATIONAL GENERA                                  | 0.008%         | 82.429%      |
| 2694 | HUMANA INC SR UNSECURED 10/19 2.625              | 0.008%         | 82.437%      |
| 2695 | DCC PLC  | 0.008%         | 82.445%      |
| 2696 | BK MANDIRI                                       | 0.008%         | 82.453%      |
| 2697 | ENGHOUSE SYSTEM                                  | 0.008%         | 82.461%      |
| 2698 | ENBRIDGE ENERGY                                  | 0.008%         | 82.468%      |
| 2699 | ALUMINA LTD                                      | 0.008%         | 82.476%      |
| 2700 | CHINA GOLD INTL                                  | 0.008%         | 82.484%      |
| 2701 | HASEKO CORP                                      | 0.008%         | 82.492%      |
| 2702 | PRYSMIAN SPA CO                                  | 0.008%         | 82.500%      |
| 2703 | AGGREKO PLC                                      | 0.008%         | 82.508%      |
| 2704 | ROYAL UNIBREW A                                  | 0.008%         | 82.516%      |
| 2705 | LOOMIS AB  | 0.008%         | 82.524%      |
| 2706 | UNIPOLSAI SPA                                    | 0.008%         | 82.532%      |
| 2707 | ARISTOCRAT LEIS                                  | 0.008%         | 82.540%      |
| 2708 | NIKE INC SR UNSECURED 11/26 2.375                | 0.008%         | 82.548%      |
| 2709 | COCA-COLA WEST                                   | 0.008%         | 82.556%      |
| 2710 | RED HAT INC COMMON STOCK USD.0001                | 0.008%         | 82.563%      |
| 2711 | CARGOTEC CORP-B                                  | 0.008%         | 82.571%      |
| 2712 | BILLERUD AB                                      | 0.008%         | 82.579%      |
| 2713 | MITSUBISHI UJF                                   | 0.008%         | 82.587%      |
| 2714 | CALLON PETROLEUM CO COMMON STOCK USD.01          | 0.008%         | 82.595%      |
| 2715 | CAMPBELL SOUP C                                  | 0.008%         | 82.603%      |
| 2716 | AMEREN CORP                                      | 0.008%         | 82.611%      |
| 2717 | TRIPADVISOR INC COMMON STOCK USD.001             | 0.008%         | 82.619%      |
| 2718 | QUANTA COMPUTER                                  | 0.008%         | 82.626%      |
| 2719 | DUN + BRADSTREET CORP COMMON STOCK USD.01        | 0.008%         | 82.634%      |
| 2720 | FLAGSTAR BANCORP INC COMMON STOCK USD.01         | 0.008%         | 82.642%      |
| 2721 | TEXAS ROADHOUSE INC COMMON STOCK USD.001         | 0.008%         | 82.650%      |
| 2722 | DR PEPPER SNAPP                                  | 0.008%         | 82.658%      |
| 2723 | OIL SEARCH LTD                                   | 0.008%         | 82.666%      |
| 2724 | SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95  | 0.008%         | 82.674%      |
| 2725 | VANTIV INC CL A COMMON STOCK USD.00001           | 0.008%         | 82.682%      |
| 2726 | TGS NOPEC GEOPH                                  | 0.008%         | 82.689%      |
| 2727 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | 0.008%         | 82.697%      |
| 2728 | RAIA DROGASIL S                                  | 0.008%         | 82.705%      |
| 2729 | SVENSKA HANDELS                                  | 0.008%         | 82.713%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2730 | YOKOGAWA ELECTR                                  | 0.008%         | 82.721%      |
| 2731 | HOWDEN JOINERY                                   | 0.008%         | 82.729%      |
| 2732 | KBR INC COMMON STOCK USD.001                     | 0.008%         | 82.736%      |
| 2733 | ARISTA NETWORKS INC COMMON STOCK USD.0001        | 0.008%         | 82.744%      |
| 2734 | DECKERS OUTDOOR CORP COMMON STOCK USD.01         | 0.008%         | 82.752%      |
| 2735 | FERRO CORP                                       | 0.008%         | 82.760%      |
| 2736 | PS BUSINESS PARKS INC/CA REIT USD.01             | 0.008%         | 82.768%      |
| 2737 | ICU MEDICAL INC COMMON STOCK USD.1               | 0.008%         | 82.776%      |
| 2738 | ENTERGY CORP                                     | 0.008%         | 82.783%      |
| 2739 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1    | 0.008%         | 82.791%      |
| 2740 | PGE POLSKA GRUP                                  | 0.008%         | 82.799%      |
| 2741 | TELETECH HOLDIN                                  | 0.008%         | 82.807%      |
| 2742 | MEDICAL FACILIT                                  | 0.008%         | 82.815%      |
| 2743 | TRITON INTERNAT                                  | 0.008%         | 82.822%      |
| 2744 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01     | 0.008%         | 82.830%      |
| 2745 | Straumann AG                                     | 0.008%         | 82.838%      |
| 2746 | TOYOTA INDUSTRI                                  | 0.008%         | 82.846%      |
| 2747 | FOSUN INTERNATI                                  | 0.008%         | 82.853%      |
| 2748 | ROCKWOOL INTL                                    | 0.008%         | 82.861%      |
| 2749 | KAWASAKI KISEN                                   | 0.008%         | 82.869%      |
| 2750 | ABN AMRO GROUP                                   | 0.008%         | 82.877%      |
| 2751 | MERCURY GENERAL                                  | 0.008%         | 82.884%      |
| 2752 | EVONIK INDUSTRI                                  | 0.008%         | 82.892%      |
| 2753 | B&M EUROPEAN VA                                  | 0.008%         | 82.900%      |
| 2754 | RYMAN HOSPITALITY PROPERTIES REIT USD.01         | 0.008%         | 82.908%      |
| 2755 | TAUBMAN CENTERS INC REIT USD.01                  | 0.008%         | 82.916%      |
| 2756 | LA QUINTA HOLDINGS INC COMMON STOCK USD.01       | 0.008%         | 82.923%      |
| 2757 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01   | 0.008%         | 82.931%      |
| 2758 | FIRSTENERGY CORP COMMON STOCK USD.1              | 0.008%         | 82.939%      |
| 2759 | TABCORP HLDGS L                                  | 0.008%         | 82.946%      |
| 2760 | IWG PLC  | 0.008%         | 82.954%      |
| 2761 | VALVOLINE INC COMMON STOCK USD.01                | 0.008%         | 82.962%      |
| 2762 | WILLIAMS COS INC SR UNSECURED 09/21 7.875        | 0.008%         | 82.970%      |
| 2763 | KINAXIS INC                                      | 0.008%         | 82.977%      |
| 2764 | LUKOIL PJSC - A                                  | 0.008%         | 82.985%      |
| 2765 | HECLA MINING CO                                  | 0.008%         | 82.993%      |
| 2766 | ALTIUS MINERALS                                  | 0.008%         | 83.001%      |
| 2767 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | 0.008%         | 83.008%      |
| 2768 | AMBEV SA   | 0.008%         | 83.016%      |
| 2769 | AKBANK TAS                                       | 0.008%         | 83.024%      |
| 2770 | SOJITZ CORP COM                                  | 0.008%         | 83.031%      |
| 2771 | MCDERMOTT INTL                                   | 0.008%         | 83.039%      |
| 2772 | SYMRISE AG                                       | 0.008%         | 83.047%      |
| 2773 | ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3        | 0.008%         | 83.054%      |
| 2774 | MDC HOLDINGS INC COMMON STOCK USD.01             | 0.008%         | 83.062%      |
| 2775 | EDENRED  | 0.008%         | 83.070%      |
| 2776 | WORLEYPARSONS                                    | 0.008%         | 83.077%      |
| 2777 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK        | 0.008%         | 83.085%      |
| 2778 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01  | 0.008%         | 83.093%      |
| 2779 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01       | 0.008%         | 83.100%      |



|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2780 | NATL HEALTH INVESTORS INC REIT USD.01          | 0.008%         | 83.108%      |
| 2781 | BLOCK(H&R)INC                                  | 0.008%         | 83.116%      |
| 2782 | CENTAMIN PLC                                   | 0.008%         | 83.123%      |
| 2783 | GRUPA LOTOS S.A                                | 0.008%         | 83.131%      |
| 2784 | SUZANO PAPEL E                                 | 0.008%         | 83.139%      |
| 2785 | AURIZON HOLDING                                | 0.008%         | 83.146%      |
| 2786 | PAYCHEX INC                                    | 0.008%         | 83.154%      |
| 2787 | AKORN INC COMMON STOCK                         | 0.008%         | 83.162%      |
| 2788 | CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375 | 0.008%         | 83.169%      |
| 2789 | PLAYTECH                                       | 0.008%         | 83.177%      |
| 2790 | J FRONT RETAILI                                | 0.008%         | 83.185%      |
| 2791 | MGIC INVESTMENT CORP COMMON STOCK USD1.0       | 0.008%         | 83.192%      |
| 2792 | INTL FLAVORS&FR                                | 0.008%         | 83.200%      |
| 2793 | HYUNDAI ENG & C                                | 0.008%         | 83.208%      |
| 2794 | TENET HEALTHCARE CORP COMMON STOCK USD.05      | 0.008%         | 83.215%      |
| 2795 | VEOLIA ENVIRONM                                | 0.008%         | 83.223%      |
| 2796 | CREDIT SAISON C                                | 0.008%         | 83.230%      |
| 2797 | OTP BANK PLC                                   | 0.008%         | 83.238%      |
| 2798 | NEDCOR LTD ZAR1                                | 0.008%         | 83.246%      |
| 2799 | DAIWAHOUSE RE                                  | 0.008%         | 83.253%      |
| 2800 | MSCI INC                                       | 0.008%         | 83.261%      |
| 2801 | COVANTA HOLDING CORP COMMON STOCK USD.1        | 0.008%         | 83.269%      |
| 2802 | ABM INDUSTRIES INC COMMON STOCK USD.01         | 0.008%         | 83.276%      |
| 2803 | RED ELECTRICA C                                | 0.008%         | 83.284%      |
| 2804 | SEIKO EPSON COR                                | 0.008%         | 83.291%      |
| 2805 | MARUTI SUZUKI                                  | 0.008%         | 83.299%      |
| 2806 | KONE OYJ                                       | 0.008%         | 83.306%      |
| 2807 | TRANSDIGM GROUP INC COMMON STOCK USD.01        | 0.008%         | 83.314%      |
| 2808 | DISH NETWORK                                   | 0.008%         | 83.321%      |
| 2809 | SWIRE PACIFIC                                  | 0.008%         | 83.329%      |
| 2810 | SOTHEBY S COMMON STOCK USD.01                  | 0.008%         | 83.337%      |
| 2811 | NGK INSULATORS                                 | 0.008%         | 83.344%      |
| 2812 | ORIENT OVERSEAS                                | 0.008%         | 83.352%      |
| 2813 | SMITH AND NEPHE                                | 0.008%         | 83.359%      |
| 2814 | JM AB  | 0.008%         | 83.367%      |
| 2815 | NCR CORP                                       | 0.008%         | 83.374%      |
| 2816 | INTU PROPERTIES                                | 0.008%         | 83.382%      |
| 2817 | TAISEI CORP                                    | 0.008%         | 83.389%      |
| 2818 | SRC ENERGY INC COMMON STOCK USD.001            | 0.007%         | 83.397%      |
| 2819 | VALLOUREC SA                                   | 0.007%         | 83.404%      |
| 2820 | BONTERRA ENERGY                                | 0.007%         | 83.412%      |
| 2821 | CIENA CORP COMMON STOCK USD.01                 | 0.007%         | 83.419%      |
| 2822 | UNITED UTILITIE                                | 0.007%         | 83.427%      |
| 2823 | PUBLICIS GROUPE                                | 0.007%         | 83.434%      |
| 2824 | LEG IMMOBILIEN                                 | 0.007%         | 83.442%      |
| 2825 | PIEDMONT OFFICE                                | 0.007%         | 83.449%      |
| 2826 | CASINO GUICH-PE                                | 0.007%         | 83.456%      |
| 2827 | SKANSKA AB                                     | 0.007%         | 83.464%      |
| 2828 | EASTGROUP PROPERTIES INC REIT                  | 0.007%         | 83.471%      |
| 2829 | BUNZL PLC                                      | 0.007%         | 83.479%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2830 | HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3          | 0.007%         | 83.486%      |
| 2831 | LUCARA DIAMOND                                    | 0.007%         | 83.494%      |
| 2832 | GILDEMEISTER AG                                   | 0.007%         | 83.501%      |
| 2833 | WHIRLPOOL CORP SR UNSECURED 06/21 4.85            | 0.007%         | 83.509%      |
| 2834 | RETAIL PROPERTIES OF AME A REIT USD.001           | 0.007%         | 83.516%      |
| 2835 | MYRIAD GENETICS                                   | 0.007%         | 83.524%      |
| 2836 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01       | 0.007%         | 83.531%      |
| 2837 | YARA INTERNATIO                                   | 0.007%         | 83.538%      |
| 2838 | BALCHEM CORP COMMON STOCK USD.0667                | 0.007%         | 83.546%      |
| 2839 | BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | 0.007%         | 83.553%      |
| 2840 | HENNES & MAURIT                                   | 0.007%         | 83.561%      |
| 2841 | KGHM POLSKA MIE                                   | 0.007%         | 83.568%      |
| 2842 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01   | 0.007%         | 83.576%      |
| 2843 | E.SUN FINANCIAL                                   | 0.007%         | 83.583%      |
| 2844 | AMERIPRISE FINA                                   | 0.007%         | 83.590%      |
| 2845 | WESTERN GAS PAR                                   | 0.007%         | 83.598%      |
| 2846 | BANK OF COMMUNI                                   | 0.007%         | 83.605%      |
| 2847 | CIA BRASILEIRA                                    | 0.007%         | 83.613%      |
| 2848 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01      | 0.007%         | 83.620%      |
| 2849 | HANG LUNG PROPE                                   | 0.007%         | 83.627%      |
| 2850 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1       | 0.007%         | 83.635%      |
| 2851 | NATIONAL EXPRES                                   | 0.007%         | 83.642%      |
| 2852 | MINERAL RESOURC                                   | 0.007%         | 83.649%      |
| 2853 | LITE-ON TECHNOL                                   | 0.007%         | 83.657%      |
| 2854 | MALAYAN BKG BHD                                   | 0.007%         | 83.664%      |
| 2855 | SAP SE SPONSORED ADR ADR                          | 0.007%         | 83.672%      |
| 2856 | GVC HOLDINGS PL                                   | 0.007%         | 83.679%      |
| 2857 | YAMADA DENKI CO                                   | 0.007%         | 83.686%      |
| 2858 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001  | 0.007%         | 83.694%      |
| 2859 | GRANITE CONST                                     | 0.007%         | 83.701%      |
| 2860 | LANDSTAR SYSTEM                                   | 0.007%         | 83.708%      |
| 2861 | ASPEN INSURANCE                                   | 0.007%         | 83.716%      |
| 2862 | UNIVAR INC COMMON STOCK USD.01                    | 0.007%         | 83.723%      |
| 2863 | LG CABLE &MCHY                                    | 0.007%         | 83.731%      |
| 2864 | GRUBHUB INC COMMON STOCK USD.0001                 | 0.007%         | 83.738%      |
| 2865 | BRUKER CORP COMMON STOCK USD.01                   | 0.007%         | 83.745%      |
| 2866 | WACKER CHEMIE A                                   | 0.007%         | 83.753%      |
| 2867 | CBS CORP COMPANY GUAR 04/20 5.75                  | 0.007%         | 83.760%      |
| 2868 | BK OF EAST ASIA                                   | 0.007%         | 83.767%      |
| 2869 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01      | 0.007%         | 83.775%      |
| 2870 | ASTRAZENECA                                       | 0.007%         | 83.782%      |
| 2871 | INNOGY SE   | 0.007%         | 83.789%      |
| 2872 | STAMPS.COM INC COMMON STOCK USD.001               | 0.007%         | 83.797%      |
| 2873 | TRINIDAD DRILLI                                   | 0.007%         | 83.804%      |
| 2874 | NOMURA REAL EST                                   | 0.007%         | 83.811%      |
| 2875 | ANTA SPORTS PRO                                   | 0.007%         | 83.818%      |
| 2876 | NIPRO CORP  | 0.007%         | 83.826%      |
| 2877 | BADGER DAYLIGHT                                   | 0.007%         | 83.833%      |
| 2878 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01  | 0.007%         | 83.840%      |
| 2879 | MATTEL INC COMMON STOCK USD1.0                    | 0.007%         | 83.848%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2880 | BIOGEN INC SR UNSECURED 09/22 3.625              | 0.007%         | 83.855%      |
| 2881 | INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75 | 0.007%         | 83.862%      |
| 2882 | HUMANA INC SR UNSECURED 10/24 3.85               | 0.007%         | 83.870%      |
| 2883 | DKSH HOLDING LT                                  | 0.007%         | 83.877%      |
| 2884 | CATERPILLAR INC SR UNSECURED 05/21 3.9           | 0.007%         | 83.884%      |
| 2885 | VAIL RESORTS                                     | 0.007%         | 83.891%      |
| 2886 | OTSUKA HLDGS CO                                  | 0.007%         | 83.899%      |
| 2887 | SLEEP COUNTRY C                                  | 0.007%         | 83.906%      |
| 2888 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01  | 0.007%         | 83.913%      |
| 2889 | DORMAN PRODUCTS INC COMMON STOCK USD.01          | 0.007%         | 83.920%      |
| 2890 | ILLINOIS TOOL W                                  | 0.007%         | 83.928%      |
| 2891 | DDR CORP REIT USD.1                              | 0.007%         | 83.935%      |
| 2892 | NESTLE FINANCE                                   | 0.007%         | 83.942%      |
| 2893 | CATERPILLAR INC SR UNSECURED 05/24 3.4           | 0.007%         | 83.950%      |
| 2894 | ASSOCIATED BRIT                                  | 0.007%         | 83.957%      |
| 2895 | STEPAN CO COMMON STOCK USD1.0                    | 0.007%         | 83.964%      |
| 2896 | AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7  | 0.007%         | 83.971%      |
| 2897 | EAGLE BANCORP INC COMMON STOCK USD.01            | 0.007%         | 83.979%      |
| 2898 | CVS HEALTH CORP SR UNSECURED 07/25 3.875         | 0.007%         | 83.986%      |
| 2899 | CADENCE DESIGN SYS INC COMMON STOCK USD.01       | 0.007%         | 83.993%      |
| 2900 | TOPDANMARK A/S                                   | 0.007%         | 84.000%      |
| 2901 | JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625     | 0.007%         | 84.007%      |
| 2902 | CNA FINANCIAL CORP SR UNSECURED 05/24 3.95       | 0.007%         | 84.015%      |
| 2903 | NOVO NORDISK A/S SPONS ADR ADR                   | 0.007%         | 84.022%      |
| 2904 | LIVANOVA PLC                                     | 0.007%         | 84.029%      |
| 2905 | FORMOSA CHEMICA                                  | 0.007%         | 84.036%      |
| 2906 | SM ENERGY CO COMMON STOCK USD.01                 | 0.007%         | 84.044%      |
| 2907 | EXTENDICARE INC                                  | 0.007%         | 84.051%      |
| 2908 | VOLVO AB   | 0.007%         | 84.058%      |
| 2909 | BYD ELECTRONIC                                   | 0.007%         | 84.065%      |
| 2910 | SHANGRI-LA ASIA                                  | 0.007%         | 84.073%      |
| 2911 | BANKINTER SA                                     | 0.007%         | 84.080%      |
| 2912 | CMS ENERGY CORP                                  | 0.007%         | 84.087%      |
| 2913 | LOTTE CHEMICAL                                   | 0.007%         | 84.094%      |
| 2914 | SMITH + NEPHEW PLC SPON ADR ADR                  | 0.007%         | 84.101%      |
| 2915 | BK OF KYOTO                                      | 0.007%         | 84.109%      |
| 2916 | NEW YORK TIMES                                   | 0.007%         | 84.116%      |
| 2917 | DIALOG SEMICOND                                  | 0.007%         | 84.123%      |
| 2918 | SALZGITTER AG                                    | 0.007%         | 84.130%      |
| 2919 | TELEFONICA EMIS                                  | 0.007%         | 84.137%      |
| 2920 | FBL FINANCIAL G                                  | 0.007%         | 84.145%      |
| 2921 | DOMINION ENERGY INC SR UNSECURED 12/24 3.625     | 0.007%         | 84.152%      |
| 2922 | CHEMOURS CO/THE COMMON STOCK                     | 0.007%         | 84.159%      |
| 2923 | CONCORDIA FINAN                                  | 0.007%         | 84.166%      |
| 2924 | ACI WORLDWIDE INC COMMON STOCK USD.005           | 0.007%         | 84.173%      |
| 2925 | THE FOSCHINI GR                                  | 0.007%         | 84.180%      |
| 2926 | GARTNER GROUP I                                  | 0.007%         | 84.188%      |
| 2927 | VIA VAREJO SA                                    | 0.007%         | 84.195%      |
| 2928 | AUTOZONE INC SR UNSECURED 04/22 3.7              | 0.007%         | 84.202%      |
| 2929 | GPE EUROTUNNEL                                   | 0.007%         | 84.209%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2930 | TKH GROUP NV DU                                   | 0.007%         | 84.216%      |
| 2931 | ARGO GROUP INTE                                   | 0.007%         | 84.223%      |
| 2932 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1     | 0.007%         | 84.231%      |
| 2933 | UNIPOL GRUPPO F                                   | 0.007%         | 84.238%      |
| 2934 | HANWHA CORP                                       | 0.007%         | 84.245%      |
| 2935 | BENCHMARK ELECT                                   | 0.007%         | 84.252%      |
| 2936 | DOMINO S PIZZA INC COMMON STOCK USD.01            | 0.007%         | 84.259%      |
| 2937 | JAPAN PRIME REA                                   | 0.007%         | 84.266%      |
| 2938 | MASCO CORP  | 0.007%         | 84.273%      |
| 2939 | ENTERPRISE PROD                                   | 0.007%         | 84.280%      |
| 2940 | HORIZON PHARMA                                    | 0.007%         | 84.288%      |
| 2941 | GROUP 1 AUTO                                      | 0.007%         | 84.295%      |
| 2942 | MERITAGE HOMES CORP COMMON STOCK USD.01           | 0.007%         | 84.302%      |
| 2943 | ALLSTATE CORP SR UNSECURED 06/23 3.15             | 0.007%         | 84.309%      |
| 2944 | WABTEC CORP COMMON STOCK USD.01                   | 0.007%         | 84.316%      |
| 2945 | BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01  | 0.007%         | 84.323%      |
| 2946 | FUJIKURA  | 0.007%         | 84.330%      |
| 2947 | HAEMONETICS COR                                   | 0.007%         | 84.337%      |
| 2948 | ALTRIA GROUP INC COMPANY GUAR 05/21 4.75          | 0.007%         | 84.344%      |
| 2949 | HERMES INTL                                       | 0.007%         | 84.351%      |
| 2950 | LOGITECH INTERN                                   | 0.007%         | 84.359%      |
| 2951 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9   | 0.007%         | 84.366%      |
| 2952 | SEMPRA ENERGY SR UNSECURED 06/24 3.55             | 0.007%         | 84.373%      |
| 2953 | FLETCHER BUILDI                                   | 0.007%         | 84.380%      |
| 2954 | SEAGATE TECHNOL                                   | 0.007%         | 84.387%      |
| 2955 | ASAHI BREWERIES                                   | 0.007%         | 84.394%      |
| 2956 | RESILIENT REIT                                    | 0.007%         | 84.401%      |
| 2957 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001  | 0.007%         | 84.408%      |
| 2958 | PEAB AB   | 0.007%         | 84.415%      |
| 2959 | ECOLAB INC SR UNSECURED 12/21 4.35                | 0.007%         | 84.422%      |
| 2960 | SABINA SILVER C                                   | 0.007%         | 84.429%      |
| 2961 | KELLOGG CO  | 0.007%         | 84.437%      |
| 2962 | COSCO PACIFIC                                     | 0.007%         | 84.444%      |
| 2963 | ABERTIS INFRAES                                   | 0.007%         | 84.451%      |
| 2964 | VICTREX PLC                                       | 0.007%         | 84.458%      |
| 2965 | PILGRIM S PRIDE CORP COMMON STOCK USD.01          | 0.007%         | 84.465%      |
| 2966 | VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5     | 0.007%         | 84.472%      |
| 2967 | Alten   | 0.007%         | 84.479%      |
| 2968 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125 | 0.007%         | 84.486%      |
| 2969 | SWISS PRIME SIT                                   | 0.007%         | 84.493%      |
| 2970 | SINO-OCEAN LAND                                   | 0.007%         | 84.500%      |
| 2971 | ESTACIO PARTICI                                   | 0.007%         | 84.507%      |
| 2972 | AIR FRANCE-KLM                                    | 0.007%         | 84.514%      |
| 2973 | CALERES INC COMMON STOCK USD.01                   | 0.007%         | 84.521%      |
| 2974 | NETAPP INC SR UNSECURED 12/22 3.25                | 0.007%         | 84.528%      |
| 2975 | NEWS CORP CLASS A COMMON STOCK USD.01             | 0.007%         | 84.535%      |
| 2976 | CAPITACOMMERCIA                                   | 0.007%         | 84.542%      |
| 2977 | UNIFIRST CORP/MA COMMON STOCK USD.1               | 0.007%         | 84.549%      |
| 2978 | FRESH DEL MONTE                                   | 0.007%         | 84.557%      |
| 2979 | TIGER BRANDS                                      | 0.007%         | 84.564%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2980 | EBAY INC 3.45%                                   | 0.007%         | 84.571%      |
| 2981 | WOOD GROUP (JOH                                  | 0.007%         | 84.578%      |
| 2982 | RESMED INC                                       | 0.007%         | 84.585%      |
| 2983 | AUTOZONE INC COMMON STOCK USD.01                 | 0.007%         | 84.592%      |
| 2984 | COLUMBIA PROPERTY TRUST INC REIT USD.01          | 0.007%         | 84.599%      |
| 2985 | ACXIOM CORP COMMON STOCK USD.1                   | 0.007%         | 84.606%      |
| 2986 | BQE CANT VAUDOI                                  | 0.007%         | 84.613%      |
| 2987 | FRANSHION PROPE                                  | 0.007%         | 84.620%      |
| 2988 | NGK SPARK PLUG                                   | 0.007%         | 84.627%      |
| 2989 | ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55   | 0.007%         | 84.634%      |
| 2990 | BROWN-FORMAN CO                                  | 0.007%         | 84.641%      |
| 2991 | HUTCHISON PORT                                   | 0.007%         | 84.648%      |
| 2992 | THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5  | 0.007%         | 84.655%      |
| 2993 | KAISA GROUP HLD                                  | 0.007%         | 84.662%      |
| 2994 | WOOLWORTHS LTD                                   | 0.007%         | 84.669%      |
| 2995 | EXELON GENERATI                                  | 0.007%         | 84.676%      |
| 2996 | CHINA STEEL                                      | 0.007%         | 84.683%      |
| 2997 | LENDINGCLUB CORP COMMON STOCK USD.01             | 0.007%         | 84.690%      |
| 2998 | AMGEN INC SR UNSECURED 05/25 3.125               | 0.007%         | 84.697%      |
| 2999 | AMERICAN WOODMARK CORP COMMON STOCK              | 0.007%         | 84.704%      |
| 3000 | METCASH LTD                                      | 0.007%         | 84.711%      |
| 3001 | SANKYU INC                                       | 0.007%         | 84.718%      |
| 3002 | MIZUHO BANK LTD                                  | 0.007%         | 84.725%      |
| 3003 | DAI NIPPON PRIN                                  | 0.007%         | 84.732%      |
| 3004 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01         | 0.007%         | 84.739%      |
| 3005 | ADVISORY BOARD CO/THE COMMON STOCK USD.01        | 0.007%         | 84.746%      |
| 3006 | MUELLER INDS IN                                  | 0.007%         | 84.753%      |
| 3007 | HRG GROUP INC COMMON STOCK USD.01                | 0.007%         | 84.760%      |
| 3008 | LEE & MAN PAPER                                  | 0.007%         | 84.767%      |
| 3009 | SEBACORP INDUST                                  | 0.007%         | 84.774%      |
| 3010 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV      | 0.007%         | 84.781%      |
| 3011 | TJX COS INC SR UNSECURED 05/23 2.5               | 0.007%         | 84.788%      |
| 3012 | MO OCH DOMSJO A                                  | 0.007%         | 84.795%      |
| 3013 | GEN COMMUNICATI                                  | 0.007%         | 84.802%      |
| 3014 | EUROFINS SCIENT                                  | 0.007%         | 84.808%      |
| 3015 | FAMILYMART CO                                    | 0.007%         | 84.815%      |
| 3016 | YUE YUEN INDUST                                  | 0.007%         | 84.822%      |
| 3017 | WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9    | 0.007%         | 84.829%      |
| 3018 | DILLARD DEPT ST                                  | 0.007%         | 84.836%      |
| 3019 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5          | 0.007%         | 84.843%      |
| 3020 | ORORA LTD  | 0.007%         | 84.850%      |
| 3021 | ORION CORP                                       | 0.007%         | 84.857%      |
| 3022 | TOWNE BANK COMMON STOCK USD1.667                 | 0.007%         | 84.864%      |
| 3023 | QISDA CORP                                       | 0.007%         | 84.871%      |
| 3024 | CENTERPOINT ENE                                  | 0.007%         | 84.878%      |
| 3025 | RUBIS SCA  | 0.007%         | 84.885%      |
| 3026 | LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9      | 0.007%         | 84.892%      |
| 3027 | NAVIGATORS GROUP INC COMMON STOCK USD.1          | 0.007%         | 84.898%      |
| 3028 | PLEXUS CORP COMMON STOCK USD.01                  | 0.007%         | 84.905%      |
| 3029 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | 0.007%         | 84.912%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3030 | BNK FINANCIAL G                                  | 0.007%         | 84.919%      |
| 3031 | TAISHIN FINANCI                                  | 0.007%         | 84.926%      |
| 3032 | F5 NETWORKS INC COMMON STOCK                     | 0.007%         | 84.933%      |
| 3033 | PERNOD-RICARD                                    | 0.007%         | 84.940%      |
| 3034 | LOJAS AMERICANA                                  | 0.007%         | 84.947%      |
| 3035 | SUZUKEN CO LTD                                   | 0.007%         | 84.954%      |
| 3036 | MONRO INC COMMON STOCK USD.01                    | 0.007%         | 84.961%      |
| 3037 | TATA STEEL LIMI                                  | 0.007%         | 84.967%      |
| 3038 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01     | 0.007%         | 84.974%      |
| 3039 | KULICKE&SOFFA I                                  | 0.007%         | 84.981%      |
| 3040 | WAJAX CORP                                       | 0.007%         | 84.988%      |
| 3041 | GREAT PORTLAND                                   | 0.007%         | 84.995%      |
| 3042 | TASEKO MINES LT                                  | 0.007%         | 85.002%      |
| 3043 | ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8    | 0.007%         | 85.009%      |
| 3044 | BT GROUP PLC SPON ADR ADR                        | 0.007%         | 85.016%      |
| 3045 | BRADY(WH)  | 0.007%         | 85.022%      |
| 3046 | ABBOTT LABORATORIES SR UNSECURED 03/25 2.95      | 0.007%         | 85.029%      |
| 3047 | KERRY PROPRTIE                                   | 0.007%         | 85.036%      |
| 3048 | VECTREN CORP COMMON STOCK                        | 0.007%         | 85.043%      |
| 3049 | NABTESCO CORP                                    | 0.007%         | 85.050%      |
| 3050 | BROWN FORMAN CORP SR UNSECURED 01/23 2.25        | 0.007%         | 85.057%      |
| 3051 | DAITO TRUST CON                                  | 0.007%         | 85.064%      |
| 3052 | CROMBIE REAL ES                                  | 0.007%         | 85.070%      |
| 3053 | GLP J-REIT                                       | 0.007%         | 85.077%      |
| 3054 | CHINA VANKE CO                                   | 0.007%         | 85.084%      |
| 3055 | CHINA RESOURCES                                  | 0.007%         | 85.091%      |
| 3056 | RANGE RESOURCES CORP COMMON STOCK USD.01         | 0.007%         | 85.098%      |
| 3057 | AIRCASTLE LTD                                    | 0.007%         | 85.105%      |
| 3058 | GREENE KING                                      | 0.007%         | 85.111%      |
| 3059 | DUERR AG   | 0.007%         | 85.118%      |
| 3060 | EBARA CORP                                       | 0.007%         | 85.125%      |
| 3061 | VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5    | 0.007%         | 85.132%      |
| 3062 | EXLSERVICE HLDG                                  | 0.007%         | 85.139%      |
| 3063 | PULTEGROUP INC COMPANY GUAR 03/21 4.25           | 0.007%         | 85.145%      |
| 3064 | LONDON STOCK EX                                  | 0.007%         | 85.152%      |
| 3065 | MORNINGSTAR INC COMMON STOCK                     | 0.007%         | 85.159%      |
| 3066 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | 0.007%         | 85.166%      |
| 3067 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01      | 0.007%         | 85.173%      |
| 3068 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001  | 0.007%         | 85.179%      |
| 3069 | SGS SA-REG COMM                                  | 0.007%         | 85.186%      |
| 3070 | BEIJING ENTERPR                                  | 0.007%         | 85.193%      |
| 3071 | PEBBLEBROOK HOT                                  | 0.007%         | 85.200%      |
| 3072 | TOYO SEIKAN KAI                                  | 0.007%         | 85.207%      |
| 3073 | JTEKT CORP.                                      | 0.007%         | 85.213%      |
| 3074 | OSI SYSTEMS INC                                  | 0.007%         | 85.220%      |
| 3075 | ADARO ENERGY TB                                  | 0.007%         | 85.227%      |
| 3076 | CAPITALAND                                       | 0.007%         | 85.234%      |
| 3077 | ALLETE INC                                       | 0.007%         | 85.240%      |
| 3078 | NEWMONT MINING CORP COMPANY GUAR 03/22 3.5       | 0.007%         | 85.247%      |
| 3079 | CHINA MINSHENG                                   | 0.007%         | 85.254%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3080 | VESUVIUS PLC                                     | 0.007%         | 85.261%      |
| 3081 | CHEMED CORP COMMON STOCK USD1.0                  | 0.007%         | 85.268%      |
| 3082 | CHINA EVERBRIGH                                  | 0.007%         | 85.274%      |
| 3083 | UNIVERSAL FOREST PRODUCTS COMMON STOCK           | 0.007%         | 85.281%      |
| 3084 | CLP HOLDINGS                                     | 0.007%         | 85.288%      |
| 3085 | ENDESA S.A.                                      | 0.007%         | 85.295%      |
| 3086 | SOPRA  | 0.007%         | 85.301%      |
| 3087 | CLICLS GROUP                                     | 0.007%         | 85.308%      |
| 3088 | ROWAN COMPANIES                                  | 0.007%         | 85.315%      |
| 3089 | ATHENAHEALTH IN                                  | 0.007%         | 85.321%      |
| 3090 | CENTERSTATE BANK CORP COMMON STOCK USD.01        | 0.007%         | 85.328%      |
| 3091 | AXEL SPRINGER A                                  | 0.007%         | 85.335%      |
| 3092 | EXPRESS SCRIPTS                                  | 0.007%         | 85.342%      |
| 3093 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.007%         | 85.348%      |
| 3094 | ACCTON   | 0.007%         | 85.355%      |
| 3095 | EPAM SYSTEMS INC COMMON STOCK USD.001            | 0.007%         | 85.362%      |
| 3096 | ARYZTA AG  | 0.007%         | 85.369%      |
| 3097 | BECTON DICKINSON                                 | 0.007%         | 85.375%      |
| 3098 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.007%         | 85.382%      |
| 3099 | ILLUMINA INC                                     | 0.007%         | 85.389%      |
| 3100 | T IS BANKASI                                     | 0.007%         | 85.395%      |
| 3101 | PITNEY BOWES INC SR UNSECURED 03/24 4.625        | 0.007%         | 85.402%      |
| 3102 | NABORS INDUSTRI                                  | 0.007%         | 85.409%      |
| 3103 | RECRUIT HOLDING                                  | 0.007%         | 85.416%      |
| 3104 | NORDSTROM INC                                    | 0.007%         | 85.422%      |
| 3105 | MEDIASET   | 0.007%         | 85.429%      |
| 3106 | LIC HOUSING FIN                                  | 0.007%         | 85.436%      |
| 3107 | GLOBUS MEDICAL                                   | 0.007%         | 85.442%      |
| 3108 | MORI SEIKI CO                                    | 0.007%         | 85.449%      |
| 3109 | NIPPON ELEC GLA                                  | 0.007%         | 85.456%      |
| 3110 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0   | 0.007%         | 85.463%      |
| 3111 | NEX GROUP PLC                                    | 0.007%         | 85.469%      |
| 3112 | BAYTEX ENERGY CORP COMMON STOCK                  | 0.007%         | 85.476%      |
| 3113 | BROOKS AUTOMATI                                  | 0.007%         | 85.483%      |
| 3114 | CSR LIMITED                                      | 0.007%         | 85.489%      |
| 3115 | ELECTRONICS                                      | 0.007%         | 85.496%      |
| 3116 | GRIFOLS SA                                       | 0.007%         | 85.503%      |
| 3117 | WESBANCO INC COMMON STOCK USD2.0833              | 0.007%         | 85.509%      |
| 3118 | BOVIS HOMES GRO                                  | 0.007%         | 85.516%      |
| 3119 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2  | 0.007%         | 85.523%      |
| 3120 | NIPPON EXPRESS                                   | 0.007%         | 85.529%      |
| 3121 | WALGREEN CO COMPANY GUAR 09/22 3.1               | 0.007%         | 85.536%      |
| 3122 | AMERIS BANCORP COMMON STOCK USD1.0               | 0.007%         | 85.543%      |
| 3123 | MCDONALD S CORP SR UNSECURED 12/20 2.75          | 0.007%         | 85.549%      |
| 3124 | ADANI PORT & SE                                  | 0.007%         | 85.556%      |
| 3125 | BARCLAYS PLC SR UNSECURED 01/21 3.25             | 0.007%         | 85.563%      |
| 3126 | CATHAY PACIFIC                                   | 0.007%         | 85.569%      |
| 3127 | EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95     | 0.007%         | 85.576%      |
| 3128 | THALES SA  | 0.007%         | 85.583%      |
| 3129 | AVIS BUDGET GROUP INC COMMON STOCK USD.01        | 0.007%         | 85.589%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3130 | ANSELL LTD   | 0.007%         | 85.596%      |
| 3131 | HERBALIFE LTD COMMON STOCK USD.002                 | 0.007%         | 85.603%      |
| 3132 | NAVER CORP   | 0.007%         | 85.609%      |
| 3133 | NELNET INC CL A COMMON STOCK USD.01                | 0.007%         | 85.616%      |
| 3134 | SEMTECH CORP                                       | 0.007%         | 85.623%      |
| 3135 | SYMANTEC CORP                                      | 0.007%         | 85.629%      |
| 3136 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01    | 0.007%         | 85.636%      |
| 3137 | WPG HOLDINGS                                       | 0.007%         | 85.643%      |
| 3138 | SIMS GROUP LTD                                     | 0.007%         | 85.649%      |
| 3139 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001       | 0.007%         | 85.656%      |
| 3140 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7 | 0.007%         | 85.662%      |
| 3141 | TAKASHIMAYA CO                                     | 0.007%         | 85.669%      |
| 3142 | AT+T INC SR UNSECURED 02/21 2.8                    | 0.007%         | 85.676%      |
| 3143 | ABBVIE INC SR UNSECURED 05/20 2.5                  | 0.007%         | 85.682%      |
| 3144 | LEONS FURNITURE                                    | 0.007%         | 85.689%      |
| 3145 | TOYO TIRE & RUB                                    | 0.007%         | 85.696%      |
| 3146 | AMCOR LIMITED                                      | 0.007%         | 85.702%      |
| 3147 | ALLIANT ENERGY                                     | 0.007%         | 85.709%      |
| 3148 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0    | 0.007%         | 85.715%      |
| 3149 | DAIICHI SANKYO                                     | 0.007%         | 85.722%      |
| 3150 | NAVISTAR INTL C                                    | 0.007%         | 85.729%      |
| 3151 | MITSUBISHI ESTA                                    | 0.007%         | 85.735%      |
| 3152 | WAL-MART DE MEX                                    | 0.007%         | 85.742%      |
| 3153 | HOYA CORP  | 0.007%         | 85.748%      |
| 3154 | MUELLER WATER P                                    | 0.007%         | 85.755%      |
| 3155 | ARGONAUT GOLD I                                    | 0.007%         | 85.762%      |
| 3156 | SCHROEDERS PLC                                     | 0.007%         | 85.768%      |
| 3157 | KASIKORNBANK PL                                    | 0.007%         | 85.775%      |
| 3158 | KEYBANK NA/CLEV                                    | 0.007%         | 85.781%      |
| 3159 | ALFA LAVAL AB                                      | 0.007%         | 85.788%      |
| 3160 | GATX CORP  | 0.007%         | 85.795%      |
| 3161 | ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01    | 0.007%         | 85.801%      |
| 3162 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001         | 0.007%         | 85.808%      |
| 3163 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625   | 0.007%         | 85.814%      |
| 3164 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001  | 0.007%         | 85.821%      |
| 3165 | WESTERN UNION CO COMMON STOCK USD.01               | 0.007%         | 85.828%      |
| 3166 | NIBE INDUSTRIER                                    | 0.007%         | 85.834%      |
| 3167 | MYLAN INC COMPANY GUAR 03/19 2.55                  | 0.007%         | 85.841%      |
| 3168 | NEENAH PAPER INC COMMON STOCK USD.01               | 0.007%         | 85.847%      |
| 3169 | AVX CORP COMMON STOCK USD.01                       | 0.007%         | 85.854%      |
| 3170 | VOPAK (KON)  | 0.007%         | 85.860%      |
| 3171 | MORGAN STANLEY SR UNSECURED 11/21 2.625            | 0.007%         | 85.867%      |
| 3172 | SUEDZUCKER AG                                      | 0.007%         | 85.874%      |
| 3173 | BLACK HILLS CORP COMMON STOCK USD1.0               | 0.007%         | 85.880%      |
| 3174 | WEIR GROUP   | 0.007%         | 85.887%      |
| 3175 | RICHMONT MINES INC COMMON STOCK                    | 0.007%         | 85.893%      |
| 3176 | HERC HOLDINGS INC COMMON STOCK USD.01              | 0.007%         | 85.900%      |
| 3177 | AQUA AMERICA INC COMMON STOCK USD.5                | 0.007%         | 85.906%      |
| 3178 | BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734   | 0.007%         | 85.913%      |
| 3179 | S-OIL CORPORATI                                    | 0.007%         | 85.919%      |



|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3180 | SANWA SHUTTER C                               | 0.007%         | 85.926%      |
| 3181 | DENTSU INC.                                   | 0.007%         | 85.933%      |
| 3182 | CLEANAWAY WASTE                               | 0.007%         | 85.939%      |
| 3183 | EVERSOURCE ENER                               | 0.007%         | 85.946%      |
| 3184 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01  | 0.007%         | 85.952%      |
| 3185 | WIN SEMICONDUCT                               | 0.007%         | 85.959%      |
| 3186 | LARSEN & TOUBRO                               | 0.007%         | 85.965%      |
| 3187 | MEDNAX INC                                    | 0.007%         | 85.972%      |
| 3188 | BUZZI UNICEM SP                               | 0.007%         | 85.978%      |
| 3189 | ATHABASCA OIL C                               | 0.007%         | 85.985%      |
| 3190 | TINGYI(CAYMAN I                               | 0.007%         | 85.991%      |
| 3191 | NORTHVIEW APART                               | 0.007%         | 85.998%      |
| 3192 | GREENBRIER COMPANIES INC COMMON STOCK         | 0.007%         | 86.004%      |
| 3193 | ZEON CO                                       | 0.006%         | 86.011%      |
| 3194 | UGI CORP COMMON STOCK                         | 0.006%         | 86.017%      |
| 3195 | SEALED AIR CORP COMMON STOCK USD.1            | 0.006%         | 86.024%      |
| 3196 | DAICEL CHEM IND                               | 0.006%         | 86.030%      |
| 3197 | COTIVITI HOLDINGS INC COMMON STOCK USD.001    | 0.006%         | 86.037%      |
| 3198 | HOPEWELL HLDGS                                | 0.006%         | 86.043%      |
| 3199 | KYOCERA CORP SPONS ADR ADR                    | 0.006%         | 86.050%      |
| 3200 | ENN ENERGY HOLD                               | 0.006%         | 86.056%      |
| 3201 | SHIN KONG FINL                                | 0.006%         | 86.063%      |
| 3202 | NIKON CORP                                    | 0.006%         | 86.069%      |
| 3203 | INFOSYS LTD SP ADR ADR                        | 0.006%         | 86.076%      |
| 3204 | NOK CORP                                      | 0.006%         | 86.082%      |
| 3205 | PUBLIC BNK-LOCA                               | 0.006%         | 86.088%      |
| 3206 | TRYGVESTA AS                                  | 0.006%         | 86.095%      |
| 3207 | ACADIA REALTY TRUST REIT USD.001              | 0.006%         | 86.101%      |
| 3208 | COGNEX CORP                                   | 0.006%         | 86.108%      |
| 3209 | TRIUMPH GROUP I                               | 0.006%         | 86.114%      |
| 3210 | SEI INVESTMENT                                | 0.006%         | 86.120%      |
| 3211 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | 0.006%         | 86.127%      |
| 3212 | IT HOLDINGS COR                               | 0.006%         | 86.133%      |
| 3213 | CANTEL MEDICAL CORP COMMON STOCK USD.1        | 0.006%         | 86.140%      |
| 3214 | NORDSON CORP COMMON STOCK                     | 0.006%         | 86.146%      |
| 3215 | BE SEMICONDUCTO                               | 0.006%         | 86.152%      |
| 3216 | NORDSTROM INC COMMON STOCK                    | 0.006%         | 86.159%      |
| 3217 | HYUNDAI STEEL C                               | 0.006%         | 86.165%      |
| 3218 | COMPUTER MODELL                               | 0.006%         | 86.172%      |
| 3219 | SECOM CO                                      | 0.006%         | 86.178%      |
| 3220 | VERIFONE SYSTEMS INC COMMON STOCK USD.01      | 0.006%         | 86.184%      |
| 3221 | COMPEQ MFG                                    | 0.006%         | 86.191%      |
| 3222 | AAR CORP                                      | 0.006%         | 86.197%      |
| 3223 | GCL-POLY ENERGY                               | 0.006%         | 86.204%      |
| 3224 | CHINA CITIC BK                                | 0.006%         | 86.210%      |
| 3225 | TOKAI CARBON CO                               | 0.006%         | 86.216%      |
| 3226 | ONTEX GROUP NV                                | 0.006%         | 86.223%      |
| 3227 | BIOMERIEUX                                    | 0.006%         | 86.229%      |
| 3228 | BURLINGTON STORES INC COMMON STOCK USD.0001   | 0.006%         | 86.235%      |
| 3229 | CEMBRA MONEY BA                               | 0.006%         | 86.242%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3230 | SMITH (A.O.) CORP COMMON STOCK USD1.0            | 0.006%         | 86.248%      |
| 3231 | COFINIMMO  | 0.006%         | 86.254%      |
| 3232 | OWENS + MINOR INC COMMON STOCK USD2.0            | 0.006%         | 86.261%      |
| 3233 | PEARSON  | 0.006%         | 86.267%      |
| 3234 | SAPPORO BREWERI                                  | 0.006%         | 86.274%      |
| 3235 | TECHTRONIC INDU                                  | 0.006%         | 86.280%      |
| 3236 | KURITA WATER IN                                  | 0.006%         | 86.286%      |
| 3237 | GENTHERM INC COMMON STOCK                        | 0.006%         | 86.293%      |
| 3238 | BEIJING CAPITAL                                  | 0.006%         | 86.299%      |
| 3239 | STATOIL ASA SPON ADR ADR                         | 0.006%         | 86.305%      |
| 3240 | WEICHAH POWER-H                                  | 0.006%         | 86.312%      |
| 3241 | AXALTA COATING                                   | 0.006%         | 86.318%      |
| 3242 | MCKESSON CORP SR UNSECURED 03/21 4.75            | 0.006%         | 86.324%      |
| 3243 | HEXAGON AB                                       | 0.006%         | 86.331%      |
| 3244 | ASM INTL NV                                      | 0.006%         | 86.337%      |
| 3245 | DRIL QUIP INC                                    | 0.006%         | 86.343%      |
| 3246 | CALLAWAY GOLF C                                  | 0.006%         | 86.349%      |
| 3247 | BUWOG AG   | 0.006%         | 86.356%      |
| 3248 | MERIT MEDICAL SYSTEMS INC COMMON STOCK           | 0.006%         | 86.362%      |
| 3249 | MTR CORP   | 0.006%         | 86.368%      |
| 3250 | CAPITEC BANK HL                                  | 0.006%         | 86.375%      |
| 3251 | HERSHEY FOODS C                                  | 0.006%         | 86.381%      |
| 3252 | WALGREEN BOOTS                                   | 0.006%         | 86.387%      |
| 3253 | TAIWAN CEMENT                                    | 0.006%         | 86.393%      |
| 3254 | VONTOBEL HLDGS                                   | 0.006%         | 86.400%      |
| 3255 | CAMPBELL SOUP CO SR UNSECURED 04/21 4.25         | 0.006%         | 86.406%      |
| 3256 | ELIS SA  | 0.006%         | 86.412%      |
| 3257 | CAPITAL BANK FINANCIAL CL A COMMON STOCK         | 0.006%         | 86.418%      |
| 3258 | CITIZEN WATCH C                                  | 0.006%         | 86.425%      |
| 3259 | ULTRAPAR PARTIC                                  | 0.006%         | 86.431%      |
| 3260 | HYOSUNG CORP                                     | 0.006%         | 86.437%      |
| 3261 | JAPAN HOTEL REI                                  | 0.006%         | 86.443%      |
| 3262 | X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT  | 0.006%         | 86.450%      |
| 3263 | HARSCO CORP                                      | 0.006%         | 86.456%      |
| 3264 | MASIMO CORP COMMON STOCK USD.001                 | 0.006%         | 86.462%      |
| 3265 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | 0.006%         | 86.468%      |
| 3266 | URBAN EDGE PROPERTIES REIT USD.01                | 0.006%         | 86.474%      |
| 3267 | SEEK LTD.  | 0.006%         | 86.481%      |
| 3268 | BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561  | 0.006%         | 86.487%      |
| 3269 | HYUNDAI ROBOTIC                                  | 0.006%         | 86.493%      |
| 3270 | NIDEC CORPORATI                                  | 0.006%         | 86.499%      |
| 3271 | AMBU A/S   | 0.006%         | 86.505%      |
| 3272 | VALMET CORP                                      | 0.006%         | 86.512%      |
| 3273 | MAHINDRA & MAHIN                                 | 0.006%         | 86.518%      |
| 3274 | MEDIATEK INC                                     | 0.006%         | 86.524%      |
| 3275 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01  | 0.006%         | 86.530%      |
| 3276 | FISHER & PAYKEL                                  | 0.006%         | 86.536%      |
| 3277 | VAREX IMAGING CORP COMMON STOCK USD.01           | 0.006%         | 86.542%      |
| 3278 | EQT CORPORATION                                  | 0.006%         | 86.549%      |
| 3279 | WILMAR INTERL L                                  | 0.006%         | 86.555%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3280 | ACTIVIA PROPRT                                   | 0.006%         | 86.561%      |
| 3281 | BERRY GLOBAL GROUP INC COMMON STOCK USD.01       | 0.006%         | 86.567%      |
| 3282 | GS YUASA CORP                                    | 0.006%         | 86.573%      |
| 3283 | WASHINGTON REIT REIT USD.01                      | 0.006%         | 86.579%      |
| 3284 | FTI CONSULTING INC COMMON STOCK USD.01           | 0.006%         | 86.586%      |
| 3285 | GREIF INC CL A COMMON STOCK                      | 0.006%         | 86.592%      |
| 3286 | NIPPON KAYAKU C                                  | 0.006%         | 86.598%      |
| 3287 | SUMITOMO OSAKA                                   | 0.006%         | 86.604%      |
| 3288 | QTS REALTY TRUST INC CL A REIT USD.01            | 0.006%         | 86.610%      |
| 3289 | TECH MAHINDRA L                                  | 0.006%         | 86.616%      |
| 3290 | TOKYO TATEMONO                                   | 0.006%         | 86.622%      |
| 3291 | PARAGON GROUP O                                  | 0.006%         | 86.628%      |
| 3292 | THOMAS COOK GRO                                  | 0.006%         | 86.635%      |
| 3293 | BRAMBLES LIMITE                                  | 0.006%         | 86.641%      |
| 3294 | CJ CHEILJEDANG                                   | 0.006%         | 86.647%      |
| 3295 | HANG LUNG DEVEL                                  | 0.006%         | 86.653%      |
| 3296 | WADDELL & REED                                   | 0.006%         | 86.659%      |
| 3297 | GUNMA BANK                                       | 0.006%         | 86.665%      |
| 3298 | VALIANT HOLDING                                  | 0.006%         | 86.671%      |
| 3299 | TOPPAN PRINTING                                  | 0.006%         | 86.677%      |
| 3300 | KB HOME COMMON STOCK USD1.0                      | 0.006%         | 86.683%      |
| 3301 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | 0.006%         | 86.689%      |
| 3302 | NOF CORP   | 0.006%         | 86.695%      |
| 3303 | BWX TECHNOLOGIES INC COMMON STOCK USD.01         | 0.006%         | 86.702%      |
| 3304 | TRANSURBAN GROU                                  | 0.006%         | 86.708%      |
| 3305 | N B T BANCORP INC COMMON STOCK USD.01            | 0.006%         | 86.714%      |
| 3306 | ELIOR  | 0.006%         | 86.720%      |
| 3307 | FUJI ELECTRIC C                                  | 0.006%         | 86.726%      |
| 3308 | FIRST FINANCIAL BANCORP COMMON STOCK             | 0.006%         | 86.732%      |
| 3309 | OZ MINERALS LTD                                  | 0.006%         | 86.738%      |
| 3310 | KANEKA CORP                                      | 0.006%         | 86.744%      |
| 3311 | ENSCO PLC CLASS                                  | 0.006%         | 86.750%      |
| 3312 | SULZER AG  | 0.006%         | 86.756%      |
| 3313 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1          | 0.006%         | 86.762%      |
| 3314 | COCHLEAR LTD                                     | 0.006%         | 86.768%      |
| 3315 | ASHIKAGA HOLDIN                                  | 0.006%         | 86.774%      |
| 3316 | WIPRO  | 0.006%         | 86.780%      |
| 3317 | NIPPON PAPER IN                                  | 0.006%         | 86.787%      |
| 3318 | HITACHI METALS                                   | 0.006%         | 86.793%      |
| 3319 | SAIA INC COMMON STOCK USD.001                    | 0.006%         | 86.799%      |
| 3320 | MATSON INC COMMON STOCK                          | 0.006%         | 86.805%      |
| 3321 | WABCO HOLDINGS INC COMMON STOCK USD.01           | 0.006%         | 86.811%      |
| 3322 | KILLAM APART RE                                  | 0.006%         | 86.817%      |
| 3323 | TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0         | 0.006%         | 86.823%      |
| 3324 | CAIRN ENERGY PL                                  | 0.006%         | 86.829%      |
| 3325 | FIRST BUSEY CORP COMMON STOCK USD.001            | 0.006%         | 86.835%      |
| 3326 | GLUSKIN SHEFF &                                  | 0.006%         | 86.841%      |
| 3327 | HP INC SR UNSECURED 06/21 4.3                    | 0.006%         | 86.847%      |
| 3328 | REDROW   | 0.006%         | 86.853%      |
| 3329 | VALENER INC                                      | 0.006%         | 86.859%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3330 | ALBANY INTL CORP CL A COMMON STOCK USD.001         | 0.006%         | 86.865%      |
| 3331 | PATRICK INDUSTRIES INC COMMON STOCK                | 0.006%         | 86.871%      |
| 3332 | CIFI HOLDINGS G                                    | 0.006%         | 86.877%      |
| 3333 | OASIS PETROLEUM INC COMMON STOCK USD.01            | 0.006%         | 86.883%      |
| 3334 | TESLA INC COMMON STOCK USD.001                     | 0.006%         | 86.889%      |
| 3335 | TTM TECHNOLOGIES COMMON STOCK USD.001              | 0.006%         | 86.895%      |
| 3336 | ENDO INTERNATIO                                    | 0.006%         | 86.901%      |
| 3337 | SHARP CORP   | 0.006%         | 86.907%      |
| 3338 | METHODE ELEC IN                                    | 0.006%         | 86.913%      |
| 3339 | MOBILE MINI INC COMMON STOCK USD.01                | 0.006%         | 86.919%      |
| 3340 | HELLA KGAA HUEC                                    | 0.006%         | 86.925%      |
| 3341 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0           | 0.006%         | 86.931%      |
| 3342 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | 0.006%         | 86.937%      |
| 3343 | ADELAIDE BRIGHT                                    | 0.006%         | 86.943%      |
| 3344 | L BRANDS INC COMMON STOCK USD.5                    | 0.006%         | 86.949%      |
| 3345 | MULTI COLOR CORP COMMON STOCK                      | 0.006%         | 86.955%      |
| 3346 | TOYODA GOSEI                                       | 0.006%         | 86.961%      |
| 3347 | ACCO BRANDS CORP COMMON STOCK USD.01               | 0.006%         | 86.967%      |
| 3348 | LLOYD THOMPSON                                     | 0.006%         | 86.973%      |
| 3349 | DELTA ELECTRONI                                    | 0.006%         | 86.979%      |
| 3350 | KRATON CORP COMMON STOCK USD.01                    | 0.006%         | 86.985%      |
| 3351 | SHISEIDO CO  | 0.006%         | 86.991%      |
| 3352 | SPX FLOW INC COMMON STOCK USD.01                   | 0.006%         | 86.997%      |
| 3353 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01         | 0.006%         | 87.003%      |
| 3354 | KINGBOARD LAMIN                                    | 0.006%         | 87.009%      |
| 3355 | SCHOUW & CO  | 0.006%         | 87.015%      |
| 3356 | DIODES INC COMMON STOCK USD.667                    | 0.006%         | 87.021%      |
| 3357 | BANCFIRST CORP                                     | 0.006%         | 87.027%      |
| 3358 | EMPRESA BRASILE                                    | 0.006%         | 87.033%      |
| 3359 | LANCASTER COLON                                    | 0.006%         | 87.039%      |
| 3360 | MRC GLOBAL INC COMMON STOCK USD.01                 | 0.006%         | 87.045%      |
| 3361 | FILA KOREA LTD                                     | 0.006%         | 87.051%      |
| 3362 | DIAMONDROCK HOSPITALITY CO REIT USD.01             | 0.006%         | 87.057%      |
| 3363 | DAINIPPON SCREE                                    | 0.006%         | 87.063%      |
| 3364 | PORTO SEGURO SA                                    | 0.006%         | 87.069%      |
| 3365 | KITE PHARMA INC COMMON STOCK USD.001               | 0.006%         | 87.075%      |
| 3366 | TATA CONSULTANC                                    | 0.006%         | 87.080%      |
| 3367 | RENISHAW   | 0.006%         | 87.086%      |
| 3368 | ISS A/S  | 0.006%         | 87.092%      |
| 3369 | VONAGE HLDGS CO                                    | 0.006%         | 87.098%      |
| 3370 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001     | 0.006%         | 87.104%      |
| 3371 | SHUTTERFLY INC                                     | 0.006%         | 87.110%      |
| 3372 | FUKUOKA FINANCI                                    | 0.006%         | 87.116%      |
| 3373 | HANESBRANDS INC COMMON STOCK USD.01                | 0.006%         | 87.122%      |
| 3374 | ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001       | 0.006%         | 87.128%      |
| 3375 | AGL ENERGY LTD                                     | 0.006%         | 87.134%      |
| 3376 | INTEGRATED DEVI                                    | 0.006%         | 87.140%      |
| 3377 | COHEN + STEERS INC COMMON STOCK USD.01             | 0.006%         | 87.145%      |
| 3378 | SHERRITT INTERN                                    | 0.006%         | 87.151%      |
| 3379 | SAMSUNG HEAVY                                      | 0.006%         | 87.157%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3380 | JINDAL STEEL &                                  | 0.006%         | 87.163%      |
| 3381 | TAURON POLSKA E                                 | 0.006%         | 87.169%      |
| 3382 | LA Z BOY INC COMMON STOCK USD1.0                | 0.006%         | 87.175%      |
| 3383 | NAGASE & CO                                     | 0.006%         | 87.181%      |
| 3384 | SINOPAC HLDG                                    | 0.006%         | 87.187%      |
| 3385 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01   | 0.006%         | 87.193%      |
| 3386 | SECURITAS                                       | 0.006%         | 87.199%      |
| 3387 | CREST NICHOLSON                                 | 0.006%         | 87.204%      |
| 3388 | ZHONGSHENG GROU                                 | 0.006%         | 87.210%      |
| 3389 | BRITISH SKY BRO                                 | 0.006%         | 87.216%      |
| 3390 | NUVASIVE INC COMMON STOCK USD.001               | 0.006%         | 87.222%      |
| 3391 | TRITAX BIG BOX                                  | 0.006%         | 87.228%      |
| 3392 | DORMA+KABA HOLD                                 | 0.006%         | 87.234%      |
| 3393 | ESCORTS LTD                                     | 0.006%         | 87.240%      |
| 3394 | HYPROP INVESTME                                 | 0.006%         | 87.246%      |
| 3395 | NOW INC COMMON STOCK USD.01                     | 0.006%         | 87.251%      |
| 3396 | SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4 | 0.006%         | 87.257%      |
| 3397 | TANGER FACTORY OUTLET CENTER REIT USD.01        | 0.006%         | 87.263%      |
| 3398 | NTN CORPORATION                                 | 0.006%         | 87.269%      |
| 3399 | COCA-COLA EUROP                                 | 0.006%         | 87.275%      |
| 3400 | BIRD CONSTRUCTI                                 | 0.006%         | 87.281%      |
| 3401 | Rural Electrifi                                 | 0.006%         | 87.287%      |
| 3402 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001    | 0.006%         | 87.292%      |
| 3403 | CCR SA  | 0.006%         | 87.298%      |
| 3404 | HFF INC CLASS A COMMON STOCK USD.01             | 0.006%         | 87.304%      |
| 3405 | ALTRAN TECHNOLO                                 | 0.006%         | 87.310%      |
| 3406 | SIMCORP A/S                                     | 0.006%         | 87.316%      |
| 3407 | AMER NATL INS                                   | 0.006%         | 87.322%      |
| 3408 | CHIBA BANK                                      | 0.006%         | 87.328%      |
| 3409 | SHELL INTERNATI                                 | 0.006%         | 87.333%      |
| 3410 | CHAILEASE HOLDI                                 | 0.006%         | 87.339%      |
| 3411 | AU OPTRONICS CO                                 | 0.006%         | 87.345%      |
| 3412 | XPERI CORP COMMON STOCK USD.001                 | 0.006%         | 87.351%      |
| 3413 | QEP RESOURCES INC COMMON STOCK USD.01           | 0.006%         | 87.357%      |
| 3414 | UTD O/S LAND                                    | 0.006%         | 87.363%      |
| 3415 | WABASH NATIONAL                                 | 0.006%         | 87.368%      |
| 3416 | YAMATO HOLDINGS                                 | 0.006%         | 87.374%      |
| 3417 | BANRISUL  | 0.006%         | 87.380%      |
| 3418 | BEKAERT SA                                      | 0.006%         | 87.386%      |
| 3419 | YAMAGUCHI FINAN                                 | 0.006%         | 87.392%      |
| 3420 | GRUPO FINANCIER                                 | 0.006%         | 87.398%      |
| 3421 | PKO BANK POLSKI                                 | 0.006%         | 87.403%      |
| 3422 | AJINOMOTO CO IN                                 | 0.006%         | 87.409%      |
| 3423 | SSAB SVENSKT ST                                 | 0.006%         | 87.415%      |
| 3424 | HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125 | 0.006%         | 87.421%      |
| 3425 | CAL MAINE FOODS INC COMMON STOCK USD.01         | 0.006%         | 87.427%      |
| 3426 | CALGON CARBON C                                 | 0.006%         | 87.432%      |
| 3427 | GMS INC COMMON STOCK USD.01                     | 0.006%         | 87.438%      |
| 3428 | ADEKA CORPORATI                                 | 0.006%         | 87.444%      |
| 3429 | XENIA HOTELS + RESORTS INC REIT USD.01          | 0.006%         | 87.450%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3430 | CALATLANTIC GRO                                  | 0.006%         | 87.456%      |
| 3431 | FORBO HLDG                                       | 0.006%         | 87.461%      |
| 3432 | BIOVERATIV INC COMMON STOCK USD.001              | 0.006%         | 87.467%      |
| 3433 | HD SUPPLY HOLDINGS INC COMMON STOCK USD.01       | 0.006%         | 87.473%      |
| 3434 | CINEWORLD GROUP                                  | 0.006%         | 87.479%      |
| 3435 | SPAR GROUP LIMI                                  | 0.006%         | 87.484%      |
| 3436 | IBIDEN CO  | 0.006%         | 87.490%      |
| 3437 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001     | 0.006%         | 87.496%      |
| 3438 | KONECRANES O                                     | 0.006%         | 87.502%      |
| 3439 | VERISIGN   | 0.006%         | 87.508%      |
| 3440 | DSW INC CLASS A COMMON STOCK                     | 0.006%         | 87.513%      |
| 3441 | FORWARD AIR COR                                  | 0.006%         | 87.519%      |
| 3442 | NAMCO BANDAI HO                                  | 0.006%         | 87.525%      |
| 3443 | TALANX AG  | 0.006%         | 87.531%      |
| 3444 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01    | 0.006%         | 87.536%      |
| 3445 | NIFCO INC  | 0.006%         | 87.542%      |
| 3446 | EVOLUTION MININ                                  | 0.006%         | 87.548%      |
| 3447 | POU CHEN   | 0.006%         | 87.554%      |
| 3448 | ISETAN MITSUKOS                                  | 0.006%         | 87.559%      |
| 3449 | AUTO TRADER GRO                                  | 0.006%         | 87.565%      |
| 3450 | SIG  | 0.006%         | 87.571%      |
| 3451 | CENTURY TOKYO                                    | 0.006%         | 87.577%      |
| 3452 | CHINA STATE CON                                  | 0.006%         | 87.582%      |
| 3453 | JAFCO CO LTD                                     | 0.006%         | 87.588%      |
| 3454 | TUTOR PERINI CORP COMMON STOCK USD1.0            | 0.006%         | 87.594%      |
| 3455 | PAINTED PONY EN                                  | 0.006%         | 87.600%      |
| 3456 | BRF SA ADR ADR                                   | 0.006%         | 87.605%      |
| 3457 | JOHNSON ELECTRI                                  | 0.006%         | 87.611%      |
| 3458 | BARCLAYS PLC                                     | 0.006%         | 87.617%      |
| 3459 | NWS HOLDINGS LT                                  | 0.006%         | 87.622%      |
| 3460 | WALSIN TECHNOLO                                  | 0.006%         | 87.628%      |
| 3461 | EUROCOMMERCIAL                                   | 0.006%         | 87.634%      |
| 3462 | RUMO SA  | 0.006%         | 87.640%      |
| 3463 | KOREA INVESTMEN                                  | 0.006%         | 87.645%      |
| 3464 | MACRONIX INTERN                                  | 0.006%         | 87.651%      |
| 3465 | SHENZHOU INT GR                                  | 0.006%         | 87.657%      |
| 3466 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.006%         | 87.662%      |
| 3467 | ENPRO INDUSTRIES INC COMMON STOCK USD.01         | 0.006%         | 87.668%      |
| 3468 | HK & CHINA GAS                                   | 0.006%         | 87.674%      |
| 3469 | DAIDO STEEL CO                                   | 0.006%         | 87.680%      |
| 3470 | CYRELA BRAZIL R                                  | 0.006%         | 87.685%      |
| 3471 | LEOPALACE 21                                     | 0.006%         | 87.691%      |
| 3472 | ELEMENTIS (1998                                  | 0.006%         | 87.697%      |
| 3473 | NEXANS   | 0.006%         | 87.702%      |
| 3474 | SUL AMERICA SA                                   | 0.006%         | 87.708%      |
| 3475 | UNITE GROUP PLC                                  | 0.006%         | 87.714%      |
| 3476 | TIETO CORP OYJ                                   | 0.006%         | 87.719%      |
| 3477 | RADIAN GROUP                                     | 0.006%         | 87.725%      |
| 3478 | RIGHTMOVE GROUP                                  | 0.006%         | 87.731%      |
| 3479 | IROBOT CORP                                      | 0.006%         | 87.736%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3480 | ADTRAN INC                                       | 0.006%         | 87.742%      |
| 3481 | KFW 1.375% 01FE                                  | 0.006%         | 87.748%      |
| 3482 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.006%         | 87.753%      |
| 3483 | SPROTT INC COMM                                  | 0.006%         | 87.759%      |
| 3484 | FUCHS PETROLUB                                   | 0.006%         | 87.765%      |
| 3485 | EXELON CORP SR UNSECURED 12/20 5.15              | 0.006%         | 87.770%      |
| 3486 | SASOL  | 0.006%         | 87.776%      |
| 3487 | MDU RES GROUP I                                  | 0.006%         | 87.782%      |
| 3488 | BANCA MEDIOLANU                                  | 0.006%         | 87.787%      |
| 3489 | TRANSUNION COMMON STOCK USD.01                   | 0.006%         | 87.793%      |
| 3490 | MTY FOOD GROUP                                   | 0.006%         | 87.799%      |
| 3491 | BELIMO HOLDING                                   | 0.006%         | 87.804%      |
| 3492 | AMMB HOLDINGS B                                  | 0.006%         | 87.810%      |
| 3493 | CHONGQING RURAL                                  | 0.006%         | 87.815%      |
| 3494 | YUANTA FINL HOL                                  | 0.006%         | 87.821%      |
| 3495 | BOLLORE  | 0.006%         | 87.827%      |
| 3496 | 77TH BANK  | 0.006%         | 87.832%      |
| 3497 | MEDIASET ESPANA                                  | 0.006%         | 87.838%      |
| 3498 | BUFFALO WILD WINGS INC COMMON STOCK              | 0.006%         | 87.844%      |
| 3499 | O'REILLY AUTOMO                                  | 0.006%         | 87.849%      |
| 3500 | TRANSAT AT INC                                   | 0.006%         | 87.855%      |
| 3501 | NASDAQ INC SR UNSECURED 01/20 5.55               | 0.006%         | 87.860%      |
| 3502 | CHINA CINDA ASS                                  | 0.006%         | 87.866%      |
| 3503 | ENI  | 0.006%         | 87.872%      |
| 3504 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75  | 0.006%         | 87.877%      |
| 3505 | LEXINGTON REALTY TRUST REIT USD.0001             | 0.006%         | 87.883%      |
| 3506 | US SILICA HOLDINGS INC COMMON STOCK USD.01       | 0.006%         | 87.889%      |
| 3507 | DOWA HOLDING CO                                  | 0.006%         | 87.894%      |
| 3508 | UNION BANKSHARES CORP COMMON STOCK USD1.33       | 0.006%         | 87.900%      |
| 3509 | KRONOS WORLDWIDE INC COMMON STOCK USD.01         | 0.006%         | 87.905%      |
| 3510 | SONIC HEALTHCAR                                  | 0.006%         | 87.911%      |
| 3511 | HACHIJUNI BANK                                   | 0.006%         | 87.917%      |
| 3512 | GUESS? INC COMMON STOCK USD.01                   | 0.006%         | 87.922%      |
| 3513 | UNIVERSAL CORP                                   | 0.006%         | 87.928%      |
| 3514 | MAKITA CORP                                      | 0.006%         | 87.933%      |
| 3515 | BEIJING ENT WAT                                  | 0.006%         | 87.939%      |
| 3516 | G III APPAREL GROUP LTD COMMON STOCK USD.01      | 0.006%         | 87.945%      |
| 3517 | WACOAL CORP                                      | 0.006%         | 87.950%      |
| 3518 | SOUTH32 ADR ADR                                  | 0.006%         | 87.956%      |
| 3519 | GOME ELECTRICAL                                  | 0.006%         | 87.961%      |
| 3520 | CORE-MARK HLDG                                   | 0.006%         | 87.967%      |
| 3521 | GLANBIA PLC                                      | 0.006%         | 87.972%      |
| 3522 | KENEDIX REALTY                                   | 0.006%         | 87.978%      |
| 3523 | TAIWAN UNION TE                                  | 0.006%         | 87.984%      |
| 3524 | AT+T INC SR UNSECURED 02/21 4.6                  | 0.006%         | 87.989%      |
| 3525 | SNAM SPA   | 0.006%         | 87.995%      |
| 3526 | CHINA MEDICAL S                                  | 0.006%         | 88.000%      |
| 3527 | RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01 | 0.006%         | 88.006%      |
| 3528 | WGL HOLDINGS INC COMMON STOCK                    | 0.006%         | 88.011%      |
| 3529 | CSRA INC COMMON STOCK USD.001                    | 0.006%         | 88.017%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3530 | TESSENDERLO CHE                               | 0.006%         | 88.022%      |
| 3531 | PROGRESS ENERGY                               | 0.006%         | 88.028%      |
| 3532 | CIPLA LTD                                     | 0.006%         | 88.033%      |
| 3533 | INDUSTRIAL BANK                               | 0.006%         | 88.039%      |
| 3534 | CUBIC CORP COMMON STOCK                       | 0.006%         | 88.045%      |
| 3535 | LENNAR CORP 4.7                               | 0.006%         | 88.050%      |
| 3536 | AOYAMA TRADING                                | 0.006%         | 88.056%      |
| 3537 | BILFINGER BERGE                               | 0.006%         | 88.061%      |
| 3538 | COCA-COLA BOTTL                               | 0.006%         | 88.067%      |
| 3539 | GRUPO AEROPORTUARIO SUR ADR ADR               | 0.006%         | 88.072%      |
| 3540 | SVENSKA CELLULO                               | 0.006%         | 88.078%      |
| 3541 | INTERFACE INC COMMON STOCK USD.1              | 0.006%         | 88.083%      |
| 3542 | CDK GLOBAL INC COMMON STOCK USD.01            | 0.006%         | 88.089%      |
| 3543 | AIR WATER INC.                                | 0.006%         | 88.094%      |
| 3544 | LARGAN PRECISIO                               | 0.006%         | 88.100%      |
| 3545 | PREMIER INC CLASS A COMMON STOCK USD.01       | 0.006%         | 88.105%      |
| 3546 | HUANENG RENEWAB                               | 0.006%         | 88.111%      |
| 3547 | PENNON GROUP                                  | 0.006%         | 88.116%      |
| 3548 | DASSAULT SYSTEM                               | 0.005%         | 88.122%      |
| 3549 | BLOOMIN BRANDS INC COMMON STOCK USD.01        | 0.005%         | 88.127%      |
| 3550 | KAJIMA CORP                                   | 0.005%         | 88.133%      |
| 3551 | PETRONET LNG LT                               | 0.005%         | 88.138%      |
| 3552 | IDEA CELLULAR L                               | 0.005%         | 88.144%      |
| 3553 | SYNTHOMER PLC                                 | 0.005%         | 88.149%      |
| 3554 | SHENZHEN INVEST                               | 0.005%         | 88.155%      |
| 3555 | ATMOS ENERGY CO                               | 0.005%         | 88.160%      |
| 3556 | RADIAN GROUP INC SR UNSECURED 03/21 7         | 0.005%         | 88.166%      |
| 3557 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01  | 0.005%         | 88.171%      |
| 3558 | YUM CHINA HOLDINGS INC COMMON STOCK USD.01    | 0.005%         | 88.177%      |
| 3559 | STAG INDUSTRIAL INC REIT USD.01               | 0.005%         | 88.182%      |
| 3560 | CENCOSUD SA                                   | 0.005%         | 88.187%      |
| 3561 | ARCA CONTINEN                                 | 0.005%         | 88.193%      |
| 3562 | IJM CORP BERHAD                               | 0.005%         | 88.198%      |
| 3563 | TSUMURA & CO                                  | 0.005%         | 88.204%      |
| 3564 | HITACHI CHEMICA                               | 0.005%         | 88.209%      |
| 3565 | THIRD POINT REI                               | 0.005%         | 88.215%      |
| 3566 | WISTRON CORP                                  | 0.005%         | 88.220%      |
| 3567 | WEB.COM GROUP INC COMMON STOCK USD.001        | 0.005%         | 88.226%      |
| 3568 | ENGLITY HOLDINGS INC COMMON STOCK USD.01      | 0.005%         | 88.231%      |
| 3569 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | 0.005%         | 88.237%      |
| 3570 | AENA SA                                       | 0.005%         | 88.242%      |
| 3571 | CONTINENTAL GOL                               | 0.005%         | 88.247%      |
| 3572 | ASUSTEK COMPUTE                               | 0.005%         | 88.253%      |
| 3573 | LIFE HEALTHCARE                               | 0.005%         | 88.258%      |
| 3574 | K'S HOLDINGS                                  | 0.005%         | 88.264%      |
| 3575 | NAN YA PLASTIC                                | 0.005%         | 88.269%      |
| 3576 | SOFTWARE AG DAR                               | 0.005%         | 88.275%      |
| 3577 | HMS HOLDINGS CORP COMMON STOCK USD.01         | 0.005%         | 88.280%      |
| 3578 | EASYJET                                       | 0.005%         | 88.285%      |
| 3579 | SJM HOLDINGS LT                               | 0.005%         | 88.291%      |



|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3580 | ALSEA SAB DE CV                                   | 0.005%         | 88.296%      |
| 3581 | ACTUANT CORP A COMMON STOCK USD.2                 | 0.005%         | 88.302%      |
| 3582 | CEAT LTD  | 0.005%         | 88.307%      |
| 3583 | SAGE GROUP PLC/                                   | 0.005%         | 88.313%      |
| 3584 | USIMINAS USI SD                                   | 0.005%         | 88.318%      |
| 3585 | TRONOX LTD-CL A                                   | 0.005%         | 88.323%      |
| 3586 | SUMITOMO FOREST                                   | 0.005%         | 88.329%      |
| 3587 | UTD INTERNET AG                                   | 0.005%         | 88.334%      |
| 3588 | MERITZ SECURITI                                   | 0.005%         | 88.340%      |
| 3589 | BOB EVANS FARMS                                   | 0.005%         | 88.345%      |
| 3590 | STEELCASE INC                                     | 0.005%         | 88.350%      |
| 3591 | CNP ASSURANCES                                    | 0.005%         | 88.356%      |
| 3592 | AEROVIRONMENT I                                   | 0.005%         | 88.361%      |
| 3593 | MAPLETREE COMME                                   | 0.005%         | 88.366%      |
| 3594 | ABB LTD SPON ADR ADR                              | 0.005%         | 88.372%      |
| 3595 | SCIENTIFIC GAME                                   | 0.005%         | 88.377%      |
| 3596 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.005%         | 88.383%      |
| 3597 | DUNDEE PRECIOUS                                   | 0.005%         | 88.388%      |
| 3598 | LAM RESEARCH CO                                   | 0.005%         | 88.393%      |
| 3599 | CIMB GROUP HOLD                                   | 0.005%         | 88.399%      |
| 3600 | HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15     | 0.005%         | 88.404%      |
| 3601 | DYNEGY INC COMMON STOCK USD.01                    | 0.005%         | 88.410%      |
| 3602 | YAMAHA CORP                                       | 0.005%         | 88.415%      |
| 3603 | KAMAN CORP COMMON STOCK USD1.0                    | 0.005%         | 88.420%      |
| 3604 | TRICON CAPITAL                                    | 0.005%         | 88.426%      |
| 3605 | CHICO'S FAS INC                                   | 0.005%         | 88.431%      |
| 3606 | NETGEAR INC COMMON STOCK USD.001                  | 0.005%         | 88.436%      |
| 3607 | ZILLOW GROUP INC C COMMON STOCK                   | 0.005%         | 88.442%      |
| 3608 | TAIYO YUDEN CO                                    | 0.005%         | 88.447%      |
| 3609 | FAR EAST HORIZO                                   | 0.005%         | 88.452%      |
| 3610 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01   | 0.005%         | 88.458%      |
| 3611 | S + T BANCORP INC COMMON STOCK USD2.5             | 0.005%         | 88.463%      |
| 3612 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01         | 0.005%         | 88.468%      |
| 3613 | CHALLENGER FIN                                    | 0.005%         | 88.474%      |
| 3614 | TATA MOTORS LTD                                   | 0.005%         | 88.479%      |
| 3615 | APOGEE ENTERPRISES INC COMMON STOCK USD.333       | 0.005%         | 88.484%      |
| 3616 | FORMOSA PLASTIC                                   | 0.005%         | 88.490%      |
| 3617 | KYUSHU FINANCIA                                   | 0.005%         | 88.495%      |
| 3618 | IDACORP INC COMMON STOCK                          | 0.005%         | 88.500%      |
| 3619 | NIPPON LIGHT ME                                   | 0.005%         | 88.506%      |
| 3620 | HEROUX DEVTEK                                     | 0.005%         | 88.511%      |
| 3621 | PLANTRONICS INC COMMON STOCK USD.01               | 0.005%         | 88.516%      |
| 3622 | EXXARO  | 0.005%         | 88.522%      |
| 3623 | SUNTRUST BANKS INC SR UNSECURED 03/21 2.9         | 0.005%         | 88.527%      |
| 3624 | SILICON LABORAT                                   | 0.005%         | 88.532%      |
| 3625 | KYUDENKO CORP                                     | 0.005%         | 88.538%      |
| 3626 | IYO BANK  | 0.005%         | 88.543%      |
| 3627 | HENKEL KGAA-PRE                                   | 0.005%         | 88.548%      |
| 3628 | KUBOTA CORP                                       | 0.005%         | 88.554%      |
| 3629 | ABERCROMBIE & F                                   | 0.005%         | 88.559%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3630 | SEGA SAMMY HOLD                                 | 0.005%         | 88.564%      |
| 3631 | MARUI CO  | 0.005%         | 88.570%      |
| 3632 | WINBOND ELECTRO                                 | 0.005%         | 88.575%      |
| 3633 | PROCTER & GAMBL                                 | 0.005%         | 88.580%      |
| 3634 | CSG SYSTEMS INTL INC COMMON STOCK USD.01        | 0.005%         | 88.586%      |
| 3635 | BOFI HOLDING INC COMMON STOCK USD.01            | 0.005%         | 88.591%      |
| 3636 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0        | 0.005%         | 88.596%      |
| 3637 | JUST ENERGY GROUP INC COMMON STOCK              | 0.005%         | 88.602%      |
| 3638 | KAMIGUMI CO                                     | 0.005%         | 88.607%      |
| 3639 | YUEXIU PROPERTY                                 | 0.005%         | 88.612%      |
| 3640 | DENA CO LTD                                     | 0.005%         | 88.617%      |
| 3641 | PINNACLE WEST CAPITAL COMMON STOCK              | 0.005%         | 88.623%      |
| 3642 | JAPAN AIRLINES                                  | 0.005%         | 88.628%      |
| 3643 | MERLIN ENTERTAI                                 | 0.005%         | 88.633%      |
| 3644 | RYDER SYSTEM INC SR UNSECURED 11/21 3.45        | 0.005%         | 88.639%      |
| 3645 | FIERA SCEPTRE I                                 | 0.005%         | 88.644%      |
| 3646 | Samsung Life In                                 | 0.005%         | 88.649%      |
| 3647 | NIPPON SUISAN                                   | 0.005%         | 88.654%      |
| 3648 | LG HOUSEHOLD HE                                 | 0.005%         | 88.660%      |
| 3649 | YTL CORP  | 0.005%         | 88.665%      |
| 3650 | BANCA POPOLARE                                  | 0.005%         | 88.670%      |
| 3651 | COSMO ENERGY HO                                 | 0.005%         | 88.676%      |
| 3652 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001      | 0.005%         | 88.681%      |
| 3653 | MAEDA CORP                                      | 0.005%         | 88.686%      |
| 3654 | GREGGS PLC                                      | 0.005%         | 88.691%      |
| 3655 | WOORI BANK                                      | 0.005%         | 88.697%      |
| 3656 | FINANCIAL ENGINES INC COMMON STOCK USD.0001     | 0.005%         | 88.702%      |
| 3657 | HARVEY NORMAN H                                 | 0.005%         | 88.707%      |
| 3658 | TOTO  | 0.005%         | 88.712%      |
| 3659 | NCC AB-B  | 0.005%         | 88.718%      |
| 3660 | NISSHINBO IND I                                 | 0.005%         | 88.723%      |
| 3661 | ENERGIAS DE POR                                 | 0.005%         | 88.728%      |
| 3662 | STATE BK OF IND                                 | 0.005%         | 88.733%      |
| 3663 | NTT DATA  | 0.005%         | 88.739%      |
| 3664 | JAMES HARDIE IN                                 | 0.005%         | 88.744%      |
| 3665 | QINETIQ GROUP P                                 | 0.005%         | 88.749%      |
| 3666 | JAPAN EXCHANGE                                  | 0.005%         | 88.754%      |
| 3667 | ALSTRIA OFFICE                                  | 0.005%         | 88.759%      |
| 3668 | RICHTER GEDEON                                  | 0.005%         | 88.765%      |
| 3669 | FAIRFAX MEDIA L                                 | 0.005%         | 88.770%      |
| 3670 | CHINA DEVELOPME                                 | 0.005%         | 88.775%      |
| 3671 | NISHIMATSU CONS                                 | 0.005%         | 88.780%      |
| 3672 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.005%         | 88.786%      |
| 3673 | COMFORT SYSTEMS                                 | 0.005%         | 88.791%      |
| 3674 | CROWN HOLDINGS INC COMMON STOCK USD5.0          | 0.005%         | 88.796%      |
| 3675 | CASIO COMPUTER                                  | 0.005%         | 88.801%      |
| 3676 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01    | 0.005%         | 88.806%      |
| 3677 | KOITO MFG CO                                    | 0.005%         | 88.812%      |
| 3678 | PARK NATIONAL CORP COMMON STOCK                 | 0.005%         | 88.817%      |
| 3679 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | 0.005%         | 88.822%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3680 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | 0.005%         | 88.827%      |
| 3681 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001    | 0.005%         | 88.832%      |
| 3682 | CRANSWICK   | 0.005%         | 88.838%      |
| 3683 | KNOWLES CORP COMMON STOCK USD.01                  | 0.005%         | 88.843%      |
| 3684 | PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01    | 0.005%         | 88.848%      |
| 3685 | LIQUOR STORES N                                   | 0.005%         | 88.853%      |
| 3686 | JD SPORTS FASHI                                   | 0.005%         | 88.858%      |
| 3687 | GAIL INDIA LTD                                    | 0.005%         | 88.864%      |
| 3688 | GRAFTON GROUP P                                   | 0.005%         | 88.869%      |
| 3689 | HORACE MANN EDUCATORS COMMON STOCK USD.001        | 0.005%         | 88.874%      |
| 3690 | CATTOLICA ASSIC                                   | 0.005%         | 88.879%      |
| 3691 | ANALOGIC CORP                                     | 0.005%         | 88.884%      |
| 3692 | BROCADE COMMUNI                                   | 0.005%         | 88.890%      |
| 3693 | TPK HOLDINGS CO                                   | 0.005%         | 88.895%      |
| 3694 | PSEG POWER  | 0.005%         | 88.900%      |
| 3695 | WAREHOUSES DE P                                   | 0.005%         | 88.905%      |
| 3696 | BANK OF GEORGIA                                   | 0.005%         | 88.910%      |
| 3697 | WETHERSPOON (J.                                   | 0.005%         | 88.915%      |
| 3698 | MARTEN TRANSPORT LTD COMMON STOCK USD.01          | 0.005%         | 88.921%      |
| 3699 | SENIOR PLC  | 0.005%         | 88.926%      |
| 3700 | BROOKLINE BANCORP INC COMMON STOCK USD.01         | 0.005%         | 88.931%      |
| 3701 | DIXONS CARPHONE                                   | 0.005%         | 88.936%      |
| 3702 | PENTA OCEAN CON                                   | 0.005%         | 88.941%      |
| 3703 | CHINA HUARONG A                                   | 0.005%         | 88.946%      |
| 3704 | SANTEN PHARM CO                                   | 0.005%         | 88.951%      |
| 3705 | ADMIRAL GROUP                                     | 0.005%         | 88.957%      |
| 3706 | AMEDISYS INC COMMON STOCK USD.001                 | 0.005%         | 88.962%      |
| 3707 | MACK CALI REALTY CORP REIT USD.01                 | 0.005%         | 88.967%      |
| 3708 | LOGITECH INTERN                                   | 0.005%         | 88.972%      |
| 3709 | GANNETT CO INC COMMON STOCK USD.01                | 0.005%         | 88.977%      |
| 3710 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25     | 0.005%         | 88.982%      |
| 3711 | WHITEHAVEN COAL                                   | 0.005%         | 88.987%      |
| 3712 | SHIMIZU CORP                                      | 0.005%         | 88.992%      |
| 3713 | TOYOBO CO   | 0.005%         | 88.998%      |
| 3714 | GENEREA SAB DE                                    | 0.005%         | 89.003%      |
| 3715 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK         | 0.005%         | 89.008%      |
| 3716 | CORBION NV  | 0.005%         | 89.013%      |
| 3717 | KWG PROPERTY HL                                   | 0.005%         | 89.018%      |
| 3718 | TELKOM GROUP LT                                   | 0.005%         | 89.023%      |
| 3719 | UBIQUITI NETWORKS INC COMMON STOCK USD.001        | 0.005%         | 89.028%      |
| 3720 | TAIWAN PAIHO                                      | 0.005%         | 89.033%      |
| 3721 | NEOPOST   | 0.005%         | 89.039%      |
| 3722 | HEICO CORP CLASS A COMMON STOCK USD.01            | 0.005%         | 89.044%      |
| 3723 | ENEA SA   | 0.005%         | 89.049%      |
| 3724 | RECORDATI SPA                                     | 0.005%         | 89.054%      |
| 3725 | CHUGOKU BANK                                      | 0.005%         | 89.059%      |
| 3726 | EPLUS INC   | 0.005%         | 89.064%      |
| 3727 | ENTEL EMP NAC T                                   | 0.005%         | 89.069%      |
| 3728 | BENESSE CORP                                      | 0.005%         | 89.074%      |
| 3729 | CRH (DUBLIN)                                      | 0.005%         | 89.079%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3730 | HIROSHIMA BANK                                    | 0.005%         | 89.084%      |
| 3731 | NORMA GROUP AG                                    | 0.005%         | 89.089%      |
| 3732 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01      | 0.005%         | 89.094%      |
| 3733 | SUPER GROUP                                       | 0.005%         | 89.100%      |
| 3734 | PIZZA PIZZA ROY                                   | 0.005%         | 89.105%      |
| 3735 | ADVANSIX INC COMMON STOCK USD.01                  | 0.005%         | 89.110%      |
| 3736 | COEUR MINING IN                                   | 0.005%         | 89.115%      |
| 3737 | FACTSET RESEARC                                   | 0.005%         | 89.120%      |
| 3738 | KAISER ALUMINUM CORP COMMON STOCK USD.01          | 0.005%         | 89.125%      |
| 3739 | DAILY MAIL&GEN                                    | 0.005%         | 89.130%      |
| 3740 | SHENZHEN INTERN                                   | 0.005%         | 89.135%      |
| 3741 | ONE GAS INC COMMON STOCK                          | 0.005%         | 89.140%      |
| 3742 | HAWAIIAN ELECTRIC INDS COMMON STOCK               | 0.005%         | 89.145%      |
| 3743 | GOVERNMENT PROPERTIES INCOME REIT USD.01          | 0.005%         | 89.150%      |
| 3744 | SYNAPTICS INC COMMON STOCK USD.001                | 0.005%         | 89.155%      |
| 3745 | VIAD CORP   | 0.005%         | 89.160%      |
| 3746 | AYALA CORP  | 0.005%         | 89.165%      |
| 3747 | FIVE PRIME THER                                   | 0.005%         | 89.170%      |
| 3748 | INVESTA OFFICE                                    | 0.005%         | 89.175%      |
| 3749 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001     | 0.005%         | 89.180%      |
| 3750 | GREAT EAGLE HLD                                   | 0.005%         | 89.185%      |
| 3751 | NIPPON ACCOMMOD                                   | 0.005%         | 89.190%      |
| 3752 | HOKUHOKU FINANC                                   | 0.005%         | 89.195%      |
| 3753 | FEDERAL BANK LT                                   | 0.005%         | 89.200%      |
| 3754 | MICHAEL PAGE IN                                   | 0.005%         | 89.205%      |
| 3755 | BOSSARD HOLDING                                   | 0.005%         | 89.210%      |
| 3756 | SARTORIUS AG-VO                                   | 0.005%         | 89.215%      |
| 3757 | PAYCOM SOFTWARE INC COMMON STOCK USD.01           | 0.005%         | 89.220%      |
| 3758 | FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157 | 0.005%         | 89.225%      |
| 3759 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01  | 0.005%         | 89.230%      |
| 3760 | BANCOLOMBIA SA                                    | 0.005%         | 89.235%      |
| 3761 | SKY CITY  | 0.005%         | 89.240%      |
| 3762 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01    | 0.005%         | 89.245%      |
| 3763 | NORTHWEST HEALT                                   | 0.005%         | 89.250%      |
| 3764 | WSFS FINANCIAL CORP COMMON STOCK USD.01           | 0.005%         | 89.255%      |
| 3765 | HEIDELBERGER DR                                   | 0.005%         | 89.260%      |
| 3766 | SHANGHAI INDL                                     | 0.005%         | 89.265%      |
| 3767 | LENDINGTREE INC COMMON STOCK USD.01               | 0.005%         | 89.270%      |
| 3768 | RPC INC COMMON STOCK USD.1                        | 0.005%         | 89.275%      |
| 3769 | CANARA BANK                                       | 0.005%         | 89.280%      |
| 3770 | TRIPOD TECHNOLO                                   | 0.005%         | 89.285%      |
| 3771 | ALLEGION PLC                                      | 0.005%         | 89.290%      |
| 3772 | JUNO THERAPEUTICS INC COMMON STOCK USD.0001       | 0.005%         | 89.295%      |
| 3773 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01        | 0.005%         | 89.300%      |
| 3774 | SMC CORP  | 0.005%         | 89.305%      |
| 3775 | XINYI GLASS HOL                                   | 0.005%         | 89.310%      |
| 3776 | DICK S SPORTING GOODS INC COMMON STOCK USD.01     | 0.005%         | 89.315%      |
| 3777 | FLEXIUM INTERCO                                   | 0.005%         | 89.320%      |
| 3778 | BOISE CASCADE CO COMMON STOCK USD.01              | 0.005%         | 89.325%      |
| 3779 | NOVANTA INC COMMON STOCK                          | 0.005%         | 89.330%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3780 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01   | 0.005%         | 89.335%      |
| 3781 | AMEC FOSTER  | 0.005%         | 89.340%      |
| 3782 | CD PROJEKT SA                                      | 0.005%         | 89.345%      |
| 3783 | SWATCH GROUP AG                                    | 0.005%         | 89.350%      |
| 3784 | PEABODY ENERGY CORP COMMON STOCK                   | 0.005%         | 89.355%      |
| 3785 | VIDEOTRON LTD COMPANY GUAR 07/22 5                 | 0.005%         | 89.360%      |
| 3786 | NIPPON KONPO UN                                    | 0.005%         | 89.365%      |
| 3787 | HUB GROUP INC CL A COMMON STOCK USD.01             | 0.005%         | 89.370%      |
| 3788 | POWER ASSETS HO                                    | 0.005%         | 89.375%      |
| 3789 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01   | 0.005%         | 89.380%      |
| 3790 | HINO MOTORS  | 0.005%         | 89.385%      |
| 3791 | MBIA INC   | 0.005%         | 89.390%      |
| 3792 | IIDA GROUP HOLD                                    | 0.005%         | 89.394%      |
| 3793 | BRIGGS & STRATT                                    | 0.005%         | 89.399%      |
| 3794 | METRO AG   | 0.005%         | 89.404%      |
| 3795 | BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375 | 0.005%         | 89.409%      |
| 3796 | CHARTER HALL GR                                    | 0.005%         | 89.414%      |
| 3797 | PEOPLE'S INSURA                                    | 0.005%         | 89.419%      |
| 3798 | GEA GROUP AG                                       | 0.005%         | 89.424%      |
| 3799 | ICA GRUPPEN AB                                     | 0.005%         | 89.429%      |
| 3800 | SHIZUOKA BANK                                      | 0.005%         | 89.434%      |
| 3801 | PRA GROUP INC COMMON STOCK USD.01                  | 0.005%         | 89.439%      |
| 3802 | FRONTIER REIT                                      | 0.005%         | 89.444%      |
| 3803 | EDISON INTERNAT                                    | 0.005%         | 89.449%      |
| 3804 | VIAVI SOLUTIONS INC COMMON STOCK USD.001           | 0.005%         | 89.454%      |
| 3805 | CORE LABORATORI                                    | 0.005%         | 89.459%      |
| 3806 | SUEZ ENVIRONMEN                                    | 0.005%         | 89.463%      |
| 3807 | DIPLOMA (NEW)                                      | 0.005%         | 89.468%      |
| 3808 | ADVANTEST  | 0.005%         | 89.473%      |
| 3809 | GRASIM INDUSTRI                                    | 0.005%         | 89.478%      |
| 3810 | MARUHA NICHIRO                                     | 0.005%         | 89.483%      |
| 3811 | DAELIM INDUSTRI                                    | 0.005%         | 89.488%      |
| 3812 | SHOWA SHELL SEK                                    | 0.005%         | 89.493%      |
| 3813 | SIHUAN PHARMACE                                    | 0.005%         | 89.498%      |
| 3814 | SEINO TRANSPORT                                    | 0.005%         | 89.503%      |
| 3815 | ASTEC INDUSTRIE                                    | 0.005%         | 89.508%      |
| 3816 | SCHWEITER TECH                                     | 0.005%         | 89.512%      |
| 3817 | EXPONENT INC COMMON STOCK USD.001                  | 0.005%         | 89.517%      |
| 3818 | WERELDHAVE NV                                      | 0.005%         | 89.522%      |
| 3819 | PCCW LIMITED                                       | 0.005%         | 89.527%      |
| 3820 | NOVATEK MICROEL                                    | 0.005%         | 89.532%      |
| 3821 | GREAT PLAINS ENERGY INC COMMON STOCK               | 0.005%         | 89.537%      |
| 3822 | WOOLWORTHS HLDG                                    | 0.005%         | 89.542%      |
| 3823 | NEWMARKET CORP COMMON STOCK                        | 0.005%         | 89.547%      |
| 3824 | CHIPOTLE MEXICA                                    | 0.005%         | 89.551%      |
| 3825 | INTERCONTINENTAL HOTELS ADR ADR                    | 0.005%         | 89.556%      |
| 3826 | DISTRIBUIDORA I                                    | 0.005%         | 89.561%      |
| 3827 | OSG CORP   | 0.005%         | 89.566%      |
| 3828 | LHC GROUP INC COMMON STOCK USD.01                  | 0.005%         | 89.571%      |
| 3829 | ZIJIN MINING GR                                    | 0.005%         | 89.576%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3830 | KLOECKNER & CO                                    | 0.005%         | 89.581%      |
| 3831 | ZHUZHOU CSR TIM                                   | 0.005%         | 89.586%      |
| 3832 | SCRIPPS(EW)CO(N                                   | 0.005%         | 89.590%      |
| 3833 | TORO CO   | 0.005%         | 89.595%      |
| 3834 | BMW FINANCE NV                                    | 0.005%         | 89.600%      |
| 3835 | CHANG HWA COMME                                   | 0.005%         | 89.605%      |
| 3836 | IMCD GROUP NV                                     | 0.005%         | 89.610%      |
| 3837 | OGE ENERGY CORP COMMON STOCK USD.01               | 0.005%         | 89.615%      |
| 3838 | MMI HOLDINGS LT                                   | 0.005%         | 89.619%      |
| 3839 | ARGAN INC COMMON STOCK USD.15                     | 0.005%         | 89.624%      |
| 3840 | BREWIN DOLPHIN                                    | 0.005%         | 89.629%      |
| 3841 | PTT GLOBAL CHEM                                   | 0.005%         | 89.634%      |
| 3842 | PORTUCEL EMPRES                                   | 0.005%         | 89.639%      |
| 3843 | LANCASHIRE HLDG                                   | 0.005%         | 89.644%      |
| 3844 | MORINAGA MILK I                                   | 0.005%         | 89.648%      |
| 3845 | DGB FINANCIAL G                                   | 0.005%         | 89.653%      |
| 3846 | US FOODS HOLDING CORP COMMON STOCK USD.01         | 0.005%         | 89.658%      |
| 3847 | HIKMA PHARMACEU                                   | 0.005%         | 89.663%      |
| 3848 | BENEFICIAL BANCORP INC COMMON STOCK USD.01        | 0.005%         | 89.668%      |
| 3849 | HITACHI CAPITAL                                   | 0.005%         | 89.672%      |
| 3850 | REALPAGE INC COMMON STOCK USD.001                 | 0.005%         | 89.677%      |
| 3851 | MERCURY SYSTEMS INC COMMON STOCK USD.01           | 0.005%         | 89.682%      |
| 3852 | US dollar - Lon                                   | 0.005%         | 89.687%      |
| 3853 | LUK FOOK HOLDIN                                   | 0.005%         | 89.691%      |
| 3854 | BARCO(NEW)  | 0.005%         | 89.696%      |
| 3855 | QUBE HOLDINGS L                                   | 0.005%         | 89.701%      |
| 3856 | TOAGOSEI CO LTD                                   | 0.005%         | 89.706%      |
| 3857 | BELMOND LTD                                       | 0.005%         | 89.711%      |
| 3858 | KUEHNE & NAGEL                                    | 0.005%         | 89.715%      |
| 3859 | FABRINET  | 0.005%         | 89.720%      |
| 3860 | INNOSPEC INC COMMON STOCK USD.01                  | 0.005%         | 89.725%      |
| 3861 | VISTA OUTDOOR INC COMMON STOCK USD.01             | 0.005%         | 89.730%      |
| 3862 | H2O RETAILING C                                   | 0.005%         | 89.734%      |
| 3863 | MORI HILLS REIT                                   | 0.005%         | 89.739%      |
| 3864 | BTG PLC   | 0.005%         | 89.744%      |
| 3865 | BADGER METER INC COMMON STOCK USD1.0              | 0.005%         | 89.749%      |
| 3866 | TAIWAN COOPERAT                                   | 0.005%         | 89.753%      |
| 3867 | ERIE INDEMNITY COMPANY CL A COMMON STOCK          | 0.005%         | 89.758%      |
| 3868 | MOBIMO HLDG AG                                    | 0.005%         | 89.763%      |
| 3869 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5     | 0.005%         | 89.768%      |
| 3870 | CHINA PETROLEUM                                   | 0.005%         | 89.772%      |
| 3871 | JIANGXI COPPER                                    | 0.005%         | 89.777%      |
| 3872 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | 0.005%         | 89.782%      |
| 3873 | VISCOFAN SA                                       | 0.005%         | 89.787%      |
| 3874 | NISHI-NIPPON FI                                   | 0.005%         | 89.791%      |
| 3875 | CHART INDUSTRIE                                   | 0.005%         | 89.796%      |
| 3876 | OM ASSET MANAGE                                   | 0.005%         | 89.801%      |
| 3877 | MAEDA ROAD CONS                                   | 0.005%         | 89.806%      |
| 3878 | OCI   | 0.005%         | 89.810%      |
| 3879 | TS TECH CO.LTD                                    | 0.005%         | 89.815%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3880 | SEVEN BANK LTD.                                  | 0.005%         | 89.820%      |
| 3881 | SUN ART RETAIL                                   | 0.005%         | 89.824%      |
| 3882 | POWER INTEGRATI                                  | 0.005%         | 89.829%      |
| 3883 | ATLAS COPCO AB                                   | 0.005%         | 89.834%      |
| 3884 | SCHOLASTIC CORP                                  | 0.005%         | 89.838%      |
| 3885 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | 0.005%         | 89.843%      |
| 3886 | OXFORD INDUSTRI                                  | 0.005%         | 89.848%      |
| 3887 | ITV PLC  | 0.005%         | 89.853%      |
| 3888 | CONZZETA AG                                      | 0.005%         | 89.857%      |
| 3889 | LTC PROPERTIES                                   | 0.005%         | 89.862%      |
| 3890 | J.C. PENNEY CO INC COMMON STOCK USD.5            | 0.005%         | 89.867%      |
| 3891 | AEDIFICA   | 0.005%         | 89.871%      |
| 3892 | REXFORD INDUSTR                                  | 0.005%         | 89.876%      |
| 3893 | SSP GROUP PLC                                    | 0.005%         | 89.881%      |
| 3894 | INDUS HOLDING A                                  | 0.005%         | 89.885%      |
| 3895 | FIRM CAPITAL MO                                  | 0.005%         | 89.890%      |
| 3896 | AZZ INC COMMON STOCK USD1.0                      | 0.005%         | 89.895%      |
| 3897 | ROLLINS INC                                      | 0.005%         | 89.899%      |
| 3898 | CHOICE HOTELS INTL INC COMMON STOCK USD.01       | 0.005%         | 89.904%      |
| 3899 | POOL CORP COMMON STOCK USD.001                   | 0.005%         | 89.909%      |
| 3900 | KEMIRA OY  | 0.005%         | 89.913%      |
| 3901 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0   | 0.005%         | 89.918%      |
| 3902 | GREENCORE GROUP                                  | 0.005%         | 89.923%      |
| 3903 | IOOF HOLDINGS L                                  | 0.005%         | 89.927%      |
| 3904 | THAI OIL PCL-FR                                  | 0.005%         | 89.932%      |
| 3905 | MEDICLINIC INTE                                  | 0.005%         | 89.937%      |
| 3906 | EURONEXT NV                                      | 0.005%         | 89.941%      |
| 3907 | BANKIA SA  | 0.005%         | 89.946%      |
| 3908 | LULULEMON  | 0.005%         | 89.951%      |
| 3909 | QANTAS AIRWAYS                                   | 0.005%         | 89.955%      |
| 3910 | ZILLOW GROUP INC A COMMON STOCK USD.0001         | 0.005%         | 89.960%      |
| 3911 | GLORY  | 0.005%         | 89.965%      |
| 3912 | AES CORP COMMON STOCK USD.01                     | 0.005%         | 89.969%      |
| 3913 | GOLDEN AGRI RES                                  | 0.005%         | 89.974%      |
| 3914 | INDUSTRIAS PENO                                  | 0.005%         | 89.978%      |
| 3915 | CHINA AGRI-INDU                                  | 0.005%         | 89.983%      |
| 3916 | INFINERA CORP                                    | 0.005%         | 89.988%      |
| 3917 | SHIGA BANK                                       | 0.005%         | 89.992%      |
| 3918 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01   | 0.005%         | 89.997%      |
| 3919 | SELECT COMFORT CORPORATION COMMON STOCK USD.01   | 0.005%         | 90.001%      |
| 3920 | BITAUTO HOLDINGS LTD ADR ADR USD.00004           | 0.005%         | 90.006%      |
| 3921 | FAST RETAILING                                   | 0.005%         | 90.011%      |
| 3922 | INTERPUMP GROUP                                  | 0.005%         | 90.015%      |
| 3923 | TATA GLOBAL                                      | 0.005%         | 90.020%      |
| 3924 | INDIVIOR PLC                                     | 0.005%         | 90.025%      |
| 3925 | MAGELLAN AEROSP                                  | 0.005%         | 90.029%      |
| 3926 | COM HEM HLDG AB                                  | 0.005%         | 90.034%      |
| 3927 | BOYD GAMING COR                                  | 0.005%         | 90.038%      |
| 3928 | HUA NAN FINANCI                                  | 0.005%         | 90.043%      |
| 3929 | JAPAN LOGISTICS                                  | 0.005%         | 90.048%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3930 | MEGACABLE HOLDI                                   | 0.005%         | 90.052%      |
| 3931 | ERICSSON (LM) TEL SP ADR ADR                      | 0.005%         | 90.057%      |
| 3932 | VERSUM MATERIALS INC COMMON STOCK USD1.0          | 0.005%         | 90.061%      |
| 3933 | TVS MOTOR CO                                      | 0.005%         | 90.066%      |
| 3934 | EBIX INC COMMON STOCK USD.1                       | 0.005%         | 90.071%      |
| 3935 | CASTELLUM AB NE                                   | 0.005%         | 90.075%      |
| 3936 | TOKYO GAS CO                                      | 0.005%         | 90.080%      |
| 3937 | TOKUYAMA CORP                                     | 0.005%         | 90.084%      |
| 3938 | UTD DRUG  | 0.005%         | 90.089%      |
| 3939 | MCGRATH RENTCORP COMMON STOCK                     | 0.005%         | 90.094%      |
| 3940 | HOKKOKU BANK                                      | 0.005%         | 90.098%      |
| 3941 | KONAMI CO   | 0.005%         | 90.103%      |
| 3942 | NHK SPRING CO                                     | 0.005%         | 90.107%      |
| 3943 | PROTO LABS INC COMMON STOCK USD.001               | 0.005%         | 90.112%      |
| 3944 | ALTICE NV CLAS                                    | 0.005%         | 90.117%      |
| 3945 | SELECT INCOME REIT REIT USD.01                    | 0.005%         | 90.121%      |
| 3946 | SOHO CHINA LTD                                    | 0.005%         | 90.126%      |
| 3947 | PROCTER & GAMBL                                   | 0.005%         | 90.130%      |
| 3948 | HYSTER YALE MATERIALS COMMON STOCK USD.01         | 0.005%         | 90.135%      |
| 3949 | AXIATA GROUP                                      | 0.005%         | 90.139%      |
| 3950 | NEXTEER AUTOMOT                                   | 0.005%         | 90.144%      |
| 3951 | LONG CHEN PAPER                                   | 0.005%         | 90.149%      |
| 3952 | NTT DOCOMO INC SPON ADR ADR                       | 0.005%         | 90.153%      |
| 3953 | H&E EQUIPMENT S                                   | 0.005%         | 90.158%      |
| 3954 | GRUPO ELEKTRA(N                                   | 0.005%         | 90.162%      |
| 3955 | INVENTEC CORP                                     | 0.005%         | 90.167%      |
| 3956 | TOPCON CORPORAT                                   | 0.005%         | 90.171%      |
| 3957 | FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625 | 0.005%         | 90.176%      |
| 3958 | PROSIEBENSAT.1                                    | 0.005%         | 90.181%      |
| 3959 | PRIMARY HEALTH                                    | 0.005%         | 90.185%      |
| 3960 | FAR EAST TEXTIL                                   | 0.005%         | 90.190%      |
| 3961 | BREMBO SPA  | 0.005%         | 90.194%      |
| 3962 | SIRIUS XM HOLDINGS INC COMMON STOCK USD.001       | 0.005%         | 90.199%      |
| 3963 | ARMSTRONG WORLD                                   | 0.005%         | 90.203%      |
| 3964 | L&T FINANCE HOL                                   | 0.005%         | 90.208%      |
| 3965 | ISRAEL DISCOUNT                                   | 0.005%         | 90.212%      |
| 3966 | MODERN TIMES GR                                   | 0.005%         | 90.217%      |
| 3967 | ULTRAPAR PARTIC                                   | 0.005%         | 90.221%      |
| 3968 | RENGO CO  | 0.005%         | 90.226%      |
| 3969 | POWERTECH TECHN                                   | 0.005%         | 90.230%      |
| 3970 | NITORI CO LTD                                     | 0.005%         | 90.235%      |
| 3971 | DECHRA PHARMA                                     | 0.005%         | 90.240%      |
| 3972 | CABLE ONE INC COMMON STOCK USD.01                 | 0.005%         | 90.244%      |
| 3973 | CARDTRONICS PLC                                   | 0.005%         | 90.249%      |
| 3974 | DA OFFICE INV C                                   | 0.005%         | 90.253%      |
| 3975 | LATAM AIRLINES                                    | 0.005%         | 90.258%      |
| 3976 | INCYTE PHARMACE                                   | 0.005%         | 90.262%      |
| 3977 | BANKRATE INC COMMON STOCK USD.01                  | 0.005%         | 90.267%      |
| 3978 | PSP SWISS PROPE                                   | 0.005%         | 90.271%      |
| 3979 | AWA BANK  | 0.005%         | 90.276%      |



|      | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3980 | INSURANCE AUSTR                                     | 0.005%         | 90.280%      |
| 3981 | IMPALA PLATINUM                                     | 0.005%         | 90.285%      |
| 3982 | NISOURCE INC  | 0.005%         | 90.289%      |
| 3983 | MANITOWOC COMPANY INC COMMON STOCK USD.01           | 0.005%         | 90.294%      |
| 3984 | SCHWEITZER-MAUD                                     | 0.005%         | 90.298%      |
| 3985 | COMPUTERSHARE L                                     | 0.004%         | 90.303%      |
| 3986 | ESSENTRA PLC  | 0.004%         | 90.307%      |
| 3987 | SONAE, S.G.P.S.                                     | 0.004%         | 90.312%      |
| 3988 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01    | 0.004%         | 90.316%      |
| 3989 | MEDIBANK PVT LT                                     | 0.004%         | 90.321%      |
| 3990 | JBS SA  | 0.004%         | 90.325%      |
| 3991 | SYKES ENTERPRISES INC COMMON STOCK USD.01           | 0.004%         | 90.330%      |
| 3992 | MORINAGA & CO                                       | 0.004%         | 90.334%      |
| 3993 | DAEWOO SECURITI                                     | 0.004%         | 90.339%      |
| 3994 | STRATASYS LTD                                       | 0.004%         | 90.343%      |
| 3995 | HIGH LINER FOOD                                     | 0.004%         | 90.348%      |
| 3996 | WH SMITH PLC  | 0.004%         | 90.352%      |
| 3997 | CIELO SA  | 0.004%         | 90.357%      |
| 3998 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01    | 0.004%         | 90.361%      |
| 3999 | BLUCORA INC COMMON STOCK USD.0001                   | 0.004%         | 90.366%      |
| 4000 | BHARTI INFRATEL                                     | 0.004%         | 90.370%      |
| 4001 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001    | 0.004%         | 90.374%      |
| 4002 | SOCIETE TELEVIS                                     | 0.004%         | 90.379%      |
| 4003 | DAISHI BANK   | 0.004%         | 90.383%      |
| 4004 | OMNICELL INC COMMON STOCK USD.001                   | 0.004%         | 90.388%      |
| 4005 | TIME INC COMMON STOCK USD.01                        | 0.004%         | 90.392%      |
| 4006 | USHIO INC   | 0.004%         | 90.397%      |
| 4007 | EMBRAER SA SPON ADR ADR                             | 0.004%         | 90.401%      |
| 4008 | POWER FINANCE C                                     | 0.004%         | 90.406%      |
| 4009 | NOLATO AB   | 0.004%         | 90.410%      |
| 4010 | AVISTA CORP   | 0.004%         | 90.415%      |
| 4011 | DRAX GROUP PLC                                      | 0.004%         | 90.419%      |
| 4012 | FED SIGNAL CORP                                     | 0.004%         | 90.424%      |
| 4013 | APOLLO TYRES  | 0.004%         | 90.428%      |
| 4014 | AG GROWTH INTER                                     | 0.004%         | 90.432%      |
| 4015 | BDO UNIBANK INC                                     | 0.004%         | 90.437%      |
| 4016 | GPO FIN INBURSA                                     | 0.004%         | 90.441%      |
| 4017 | CTS EVENTIM   | 0.004%         | 90.446%      |
| 4018 | CHICAGO BRIDGE                                      | 0.004%         | 90.450%      |
| 4019 | KONINKLIJKE BAM                                     | 0.004%         | 90.455%      |
| 4020 | ALUMINIUM CORP                                      | 0.004%         | 90.459%      |
| 4021 | DAIICHI KOSHO C                                     | 0.004%         | 90.464%      |
| 4022 | MITIE GROUP   | 0.004%         | 90.468%      |
| 4023 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003       | 0.004%         | 90.472%      |
| 4024 | DEAN FOODS CO COMMON STOCK USD.01                   | 0.004%         | 90.477%      |
| 4025 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75 | 0.004%         | 90.481%      |
| 4026 | JD.COM INC ADR ADR USD.00002                        | 0.004%         | 90.486%      |
| 4027 | FUTURE LAND DEV                                     | 0.004%         | 90.490%      |
| 4028 | RATIONAL  | 0.004%         | 90.495%      |
| 4029 | SAWAI PHARM CO                                      | 0.004%         | 90.499%      |

|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4030 | EMPRESAS CMPC S                              | 0.004%         | 90.503%      |
| 4031 | KEIHAN ELECTRIC                              | 0.004%         | 90.508%      |
| 4032 | SIXT SE PFD                                  | 0.004%         | 90.512%      |
| 4033 | CONMED CORP COMMON STOCK USD.01              | 0.004%         | 90.517%      |
| 4034 | LG INNOTEK CO                                | 0.004%         | 90.521%      |
| 4035 | HERA   | 0.004%         | 90.526%      |
| 4036 | SAMSUNG SECS CO                              | 0.004%         | 90.530%      |
| 4037 | GRAINCORP LTD                                | 0.004%         | 90.534%      |
| 4038 | YAGEO CORP                                   | 0.004%         | 90.539%      |
| 4039 | LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0 | 0.004%         | 90.543%      |
| 4040 | AMC NETWORKS INC A COMMON STOCK              | 0.004%         | 90.548%      |
| 4041 | BAIC MOTOR CORP                              | 0.004%         | 90.552%      |
| 4042 | FIBRIA CELULOSE                              | 0.004%         | 90.556%      |
| 4043 | EULER & HERMES                               | 0.004%         | 90.561%      |
| 4044 | SPIRE INC COMMON STOCK USD1.0                | 0.004%         | 90.565%      |
| 4045 | LIBERTY EXPEDIA HOLD A COMMON STOCK          | 0.004%         | 90.570%      |
| 4046 | WHITING PETROLEUM CORP COMMON STOCK USD.001  | 0.004%         | 90.574%      |
| 4047 | CHINA LIFE INSURANCE CO ADR ADR              | 0.004%         | 90.578%      |
| 4048 | SUN PHARMACEUTI                              | 0.004%         | 90.583%      |
| 4049 | BHP BILLITON LTD SPON ADR ADR                | 0.004%         | 90.587%      |
| 4050 | CHESAPEAKE LODG                              | 0.004%         | 90.592%      |
| 4051 | GOLDEN RESORTS                               | 0.004%         | 90.596%      |
| 4052 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1   | 0.004%         | 90.600%      |
| 4053 | LUZERNER KTBK                                | 0.004%         | 90.605%      |
| 4054 | AMERICAN ASSETS TRUST INC REIT USD.01        | 0.004%         | 90.609%      |
| 4055 | JAMES RIVER GRO                              | 0.004%         | 90.613%      |
| 4056 | GRAY TELEVISION INC COMMON STOCK             | 0.004%         | 90.618%      |
| 4057 | TUPRAS-TURKIYE                               | 0.004%         | 90.622%      |
| 4058 | FOXCONN TECHNOL                              | 0.004%         | 90.627%      |
| 4059 | RYOSAN CO                                    | 0.004%         | 90.631%      |
| 4060 | OPKO HEALTH INC COMMON STOCK USD.01          | 0.004%         | 90.635%      |
| 4061 | HAIER ELECTRONI                              | 0.004%         | 90.640%      |
| 4062 | STANLEY ELECTRI                              | 0.004%         | 90.644%      |
| 4063 | EXTERRAN CORP COMMON STOCK USD.01            | 0.004%         | 90.649%      |
| 4064 | ENSIGN GROUP INC/THE COMMON STOCK USD.001    | 0.004%         | 90.653%      |
| 4065 | CAVCO INDUSTRIES INC COMMON STOCK USD.01     | 0.004%         | 90.657%      |
| 4066 | SEOUL SEMICONDU                              | 0.004%         | 90.662%      |
| 4067 | UNIQA INSURANCE                              | 0.004%         | 90.666%      |
| 4068 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | 0.004%         | 90.670%      |
| 4069 | UNIPRES CORP.                                | 0.004%         | 90.675%      |
| 4070 | ASHOK LEYLAND                                | 0.004%         | 90.679%      |
| 4071 | MELCO INTERNATI                              | 0.004%         | 90.683%      |
| 4072 | JAPAN STEEL WOR                              | 0.004%         | 90.688%      |
| 4073 | EDP RENOVAVEIS                               | 0.004%         | 90.692%      |
| 4074 | INGEVITY CORP COMMON STOCK USD.01            | 0.004%         | 90.697%      |
| 4075 | ORKLA ASA                                    | 0.004%         | 90.701%      |
| 4076 | ARCH COAL INC A COMMON STOCK USD.01          | 0.004%         | 90.705%      |
| 4077 | INDEPENDENCE GR                              | 0.004%         | 90.710%      |
| 4078 | MIRACA HOLDIN                                | 0.004%         | 90.714%      |
| 4079 | CFE  | 0.004%         | 90.718%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4080 | RAMBUS INC                                     | 0.004%         | 90.723%      |
| 4081 | MARINE HARVEST                                 | 0.004%         | 90.727%      |
| 4082 | SIAS SPA                                       | 0.004%         | 90.731%      |
| 4083 | FIRST PACIFIC C                                | 0.004%         | 90.735%      |
| 4084 | DERICHEBOURG                                   | 0.004%         | 90.740%      |
| 4085 | GLOBAL NET LEASE INC REIT USD.01               | 0.004%         | 90.744%      |
| 4086 | MAPLETREE INDUS                                | 0.004%         | 90.748%      |
| 4087 | HEALTHCARE SERV                                | 0.004%         | 90.753%      |
| 4088 | ASICS CORP                                     | 0.004%         | 90.757%      |
| 4089 | TOMY CO LTD                                    | 0.004%         | 90.761%      |
| 4090 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01       | 0.004%         | 90.766%      |
| 4091 | EQUATORIAL ENER                                | 0.004%         | 90.770%      |
| 4092 | CITY HOLDING CO COMMON STOCK USD2.5            | 0.004%         | 90.774%      |
| 4093 | UNIBET GROUP PL                                | 0.004%         | 90.779%      |
| 4094 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | 0.004%         | 90.783%      |
| 4095 | CHINA AIRLINES                                 | 0.004%         | 90.787%      |
| 4096 | 1ST SOURCE CORP COMMON STOCK                   | 0.004%         | 90.791%      |
| 4097 | AIR NEW ZEALAND                                | 0.004%         | 90.796%      |
| 4098 | ORIENTAL LAND C                                | 0.004%         | 90.800%      |
| 4099 | NEOGEN CORP COMMON STOCK USD.16                | 0.004%         | 90.804%      |
| 4100 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001   | 0.004%         | 90.809%      |
| 4101 | CAREER EDUCATION CORP COMMON STOCK USD.01      | 0.004%         | 90.813%      |
| 4102 | QUAD GRAPHICS INC COMMON STOCK USD.025         | 0.004%         | 90.817%      |
| 4103 | TELEFONICA DEUT                                | 0.004%         | 90.821%      |
| 4104 | SUN TV NETWORK                                 | 0.004%         | 90.826%      |
| 4105 | DFDS A/S                                       | 0.004%         | 90.830%      |
| 4106 | CLEVELAND CLIFFS INC COMMON STOCK USD.125      | 0.004%         | 90.834%      |
| 4107 | SPORTS DIRECT I                                | 0.004%         | 90.839%      |
| 4108 | JSR CORPORATION                                | 0.004%         | 90.843%      |
| 4109 | JACK IN THE BOX INC COMMON STOCK USD.01        | 0.004%         | 90.847%      |
| 4110 | SAVILLS PLC                                    | 0.004%         | 90.851%      |
| 4111 | ICF INTERNATIONAL INC COMMON STOCK USD.001     | 0.004%         | 90.856%      |
| 4112 | SMILES SA                                      | 0.004%         | 90.860%      |
| 4113 | KUMBA IRON ORE                                 | 0.004%         | 90.864%      |
| 4114 | K-REIT ASIA                                    | 0.004%         | 90.869%      |
| 4115 | FIRST INTERSTATE BANCSYS A COMMON STOCK        | 0.004%         | 90.873%      |
| 4116 | YAMATAKE CORP Y                                | 0.004%         | 90.877%      |
| 4117 | MICROSTRATEGY INC CL A COMMON STOCK USD.001    | 0.004%         | 90.881%      |
| 4118 | ALAMO GROUP INC                                | 0.004%         | 90.886%      |
| 4119 | KAYABA INDUSTRY                                | 0.004%         | 90.890%      |
| 4120 | LATAM AIRLINES GROUP SP ADR ADR                | 0.004%         | 90.894%      |
| 4121 | NIPPON SHOKUBAI                                | 0.004%         | 90.898%      |
| 4122 | HTC CORP COMMON                                | 0.004%         | 90.903%      |
| 4123 | SCORPIO TANKERS                                | 0.004%         | 90.907%      |
| 4124 | MERRY ELECTRONI                                | 0.004%         | 90.911%      |
| 4125 | ARROW ELECTRONI                                | 0.004%         | 90.915%      |
| 4126 | SUN HYDRAULICS CORP COMMON STOCK USD.001       | 0.004%         | 90.920%      |
| 4127 | DEWAN HOUSING F                                | 0.004%         | 90.924%      |
| 4128 | HAZAMA CORP(NEW                                | 0.004%         | 90.928%      |
| 4129 | HAW PAR CORP LT                                | 0.004%         | 90.932%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4130 | INNOVIVA INC COMMON STOCK                        | 0.004%         | 90.937%      |
| 4131 | NORDEA BANK AB                                   | 0.004%         | 90.941%      |
| 4132 | OAO ROSNEFT OIL                                  | 0.004%         | 90.945%      |
| 4133 | SHIMACHU CO                                      | 0.004%         | 90.949%      |
| 4134 | KORIAN   | 0.004%         | 90.954%      |
| 4135 | INTER PARFUMS INC COMMON STOCK USD.001           | 0.004%         | 90.958%      |
| 4136 | KEYENCE CORP                                     | 0.004%         | 90.962%      |
| 4137 | MODINE MFG CO                                    | 0.004%         | 90.966%      |
| 4138 | ANDRITZ AG                                       | 0.004%         | 90.970%      |
| 4139 | TOTVS SA   | 0.004%         | 90.975%      |
| 4140 | VEON LTD ADR                                     | 0.004%         | 90.979%      |
| 4141 | BRITVIC  | 0.004%         | 90.983%      |
| 4142 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | 0.004%         | 90.987%      |
| 4143 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5   | 0.004%         | 90.992%      |
| 4144 | TERUMO CORP                                      | 0.004%         | 90.996%      |
| 4145 | SIEGFRIED HOLDI                                  | 0.004%         | 91.000%      |
| 4146 | HANWA CO   | 0.004%         | 91.004%      |
| 4147 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01   | 0.004%         | 91.008%      |
| 4148 | FORMFACTOR INC COMMON STOCK USD.001              | 0.004%         | 91.013%      |
| 4149 | DHX MEDIA LTD                                    | 0.004%         | 91.017%      |
| 4150 | AF AB  | 0.004%         | 91.021%      |
| 4151 | KANSAI ELEC POW                                  | 0.004%         | 91.025%      |
| 4152 | CHINA CONCH VEN                                  | 0.004%         | 91.029%      |
| 4153 | TAIYO NIPPON SA                                  | 0.004%         | 91.034%      |
| 4154 | KOKUYO CO  | 0.004%         | 91.038%      |
| 4155 | SHRIRAM TRANSP                                   | 0.004%         | 91.042%      |
| 4156 | INVESTEC LIMITE                                  | 0.004%         | 91.046%      |
| 4157 | FUJITSU GENERAL                                  | 0.004%         | 91.050%      |
| 4158 | BAJAJ FINANCE L                                  | 0.004%         | 91.055%      |
| 4159 | A2A SPA  | 0.004%         | 91.059%      |
| 4160 | ALEXANDERS INC                                   | 0.004%         | 91.063%      |
| 4161 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1   | 0.004%         | 91.067%      |
| 4162 | MICHAELS COS INC/THE COMMON STOCK USD.06775      | 0.004%         | 91.071%      |
| 4163 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01  | 0.004%         | 91.076%      |
| 4164 | TRIMAS CORP COMMON STOCK USD.01                  | 0.004%         | 91.080%      |
| 4165 | NUFARM   | 0.004%         | 91.084%      |
| 4166 | ANIMA HOLDING S                                  | 0.004%         | 91.088%      |
| 4167 | LINTEC CORP                                      | 0.004%         | 91.092%      |
| 4168 | TERRENO REALTY CORP REIT USD.01                  | 0.004%         | 91.096%      |
| 4169 | ADVANCED   | 0.004%         | 91.101%      |
| 4170 | SARAS SPA  | 0.004%         | 91.105%      |
| 4171 | D'IETEREN TRADI                                  | 0.004%         | 91.109%      |
| 4172 | EMPRESAS COPEC                                   | 0.004%         | 91.113%      |
| 4173 | BIG YELLOW GROU                                  | 0.004%         | 91.117%      |
| 4174 | MR PRICE GROUP                                   | 0.004%         | 91.121%      |
| 4175 | AIRPORTS OF THA                                  | 0.004%         | 91.126%      |
| 4176 | ARCADIS NV                                       | 0.004%         | 91.130%      |
| 4177 | MANDO CORPORATI                                  | 0.004%         | 91.134%      |
| 4178 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001    | 0.004%         | 91.138%      |
| 4179 | DET N O A  | 0.004%         | 91.142%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4180 | BHP BILLITON FI                                  | 0.004%         | 91.146%      |
| 4181 | PFEIFFER VAC TE                                  | 0.004%         | 91.151%      |
| 4182 | FUJI OIL CO                                      | 0.004%         | 91.155%      |
| 4183 | GALLIFORD TRY P                                  | 0.004%         | 91.159%      |
| 4184 | KT & G   | 0.004%         | 91.163%      |
| 4185 | TOKAI TOKYO SEC                                  | 0.004%         | 91.167%      |
| 4186 | WOONGJIN COWAY                                   | 0.004%         | 91.171%      |
| 4187 | STANDARD MOTOR PRODS COMMON STOCK USD2.0         | 0.004%         | 91.175%      |
| 4188 | OUTOTEC OYJ                                      | 0.004%         | 91.180%      |
| 4189 | NIHON PARKERIZI                                  | 0.004%         | 91.184%      |
| 4190 | ACERINOX SA                                      | 0.004%         | 91.188%      |
| 4191 | TFS FINANCIAL CORP COMMON STOCK USD.01           | 0.004%         | 91.192%      |
| 4192 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01   | 0.004%         | 91.196%      |
| 4193 | HYATT HOTELS CORP CL A COMMON STOCK USD.01       | 0.004%         | 91.200%      |
| 4194 | ULTRA ELECTRONI                                  | 0.004%         | 91.204%      |
| 4195 | PROMOTORA Y OPE                                  | 0.004%         | 91.208%      |
| 4196 | VEECO INSTRUMENTS INC COMMON STOCK USD.01        | 0.004%         | 91.213%      |
| 4197 | DELTIC TIMBER                                    | 0.004%         | 91.217%      |
| 4198 | JAPAN EXCELLENT                                  | 0.004%         | 91.221%      |
| 4199 | WACKER CONSTRUC                                  | 0.004%         | 91.225%      |
| 4200 | COM2US CORPORAT                                  | 0.004%         | 91.229%      |
| 4201 | ERG SPA  | 0.004%         | 91.233%      |
| 4202 | HAITIAN INTL HL                                  | 0.004%         | 91.237%      |
| 4203 | EXELON GENERATION CO LLC SR UNSECURED 10/20 4    | 0.004%         | 91.241%      |
| 4204 | SAPURAKENCANA P                                  | 0.004%         | 91.245%      |
| 4205 | SIXT AG  | 0.004%         | 91.250%      |
| 4206 | RATOS AB-B SHS                                   | 0.004%         | 91.254%      |
| 4207 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01 | 0.004%         | 91.258%      |
| 4208 | IMERYS SA  | 0.004%         | 91.262%      |
| 4209 | NISSAN CHEMICAL                                  | 0.004%         | 91.266%      |
| 4210 | ASHMORE GROUP                                    | 0.004%         | 91.270%      |
| 4211 | LG&E & KU ENERG                                  | 0.004%         | 91.274%      |
| 4212 | MORI TRUST SOGO                                  | 0.004%         | 91.278%      |
| 4213 | STRAYER EDUCATION INC COMMON STOCK USD.01        | 0.004%         | 91.282%      |
| 4214 | DRILLISCH AG                                     | 0.004%         | 91.286%      |
| 4215 | BOLSAS Y MERCAD                                  | 0.004%         | 91.290%      |
| 4216 | PNM RESOURCES I                                  | 0.004%         | 91.294%      |
| 4217 | ILUKA RESOURCES                                  | 0.004%         | 91.299%      |
| 4218 | UNIT CORP  | 0.004%         | 91.303%      |
| 4219 | CHUBU ELEC POWE                                  | 0.004%         | 91.307%      |
| 4220 | HINDUSTAN PETRO                                  | 0.004%         | 91.311%      |
| 4221 | BR MALLS PARTIC                                  | 0.004%         | 91.315%      |
| 4222 | MITSUBISHI MOTO                                  | 0.004%         | 91.319%      |
| 4223 | LAKELAND FINANCIAL CORP COMMON STOCK             | 0.004%         | 91.323%      |
| 4224 | CHASE CORP COMMON STOCK USD.1                    | 0.004%         | 91.327%      |
| 4225 | US ECOLOGY INC COMMON STOCK USD.01               | 0.004%         | 91.331%      |
| 4226 | KRUNG THAI BNK                                   | 0.004%         | 91.335%      |
| 4227 | INTRUM JUSTITIA                                  | 0.004%         | 91.339%      |
| 4228 | TOYO INK MFG CO                                  | 0.004%         | 91.343%      |
| 4229 | AEON FINANCIAL                                   | 0.004%         | 91.347%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4230 | TAIWAN HON CHUA                                   | 0.004%         | 91.351%      |
| 4231 | AMANO CORPORATI                                   | 0.004%         | 91.355%      |
| 4232 | WEIS MARKETS IN                                   | 0.004%         | 91.359%      |
| 4233 | Denison Mines C                                   | 0.004%         | 91.363%      |
| 4234 | CHINA RESOURCES                                   | 0.004%         | 91.367%      |
| 4235 | SFS GROUP AG                                      | 0.004%         | 91.372%      |
| 4236 | PIRAMAL ENTERPR                                   | 0.004%         | 91.376%      |
| 4237 | NATUS MEDICAL INC COMMON STOCK USD.001            | 0.004%         | 91.380%      |
| 4238 | TOPRE CORPORATI                                   | 0.004%         | 91.384%      |
| 4239 | BCO SANTANDER-C                                   | 0.004%         | 91.388%      |
| 4240 | ACER INC  | 0.004%         | 91.392%      |
| 4241 | CHINA PACIFIC I                                   | 0.004%         | 91.396%      |
| 4242 | ANGLOVAAL MININ                                   | 0.004%         | 91.400%      |
| 4243 | EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375 | 0.004%         | 91.404%      |
| 4244 | TODA CORP   | 0.004%         | 91.408%      |
| 4245 | EICHER MOTORS                                     | 0.004%         | 91.412%      |
| 4246 | TOWER SEMICONDU                                   | 0.004%         | 91.416%      |
| 4247 | HALFORDS GROUP                                    | 0.004%         | 91.420%      |
| 4248 | CHINA RAILWAY C                                   | 0.004%         | 91.424%      |
| 4249 | KEIYO BANK  | 0.004%         | 91.428%      |
| 4250 | AARHUSKARLSHAMN                                   | 0.004%         | 91.432%      |
| 4251 | SOEXHO ALLIANC                                    | 0.004%         | 91.436%      |
| 4252 | KEMET CORP  | 0.004%         | 91.440%      |
| 4253 | HANNSTAR DISPLA                                   | 0.004%         | 91.444%      |
| 4254 | ENTERPRISE INNS                                   | 0.004%         | 91.448%      |
| 4255 | COHU INC COMMON STOCK USD1.0                      | 0.004%         | 91.452%      |
| 4256 | LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01    | 0.004%         | 91.456%      |
| 4257 | EL PASO ELECTRIC CO COMMON STOCK                  | 0.004%         | 91.460%      |
| 4258 | TOKYU CORP  | 0.004%         | 91.464%      |
| 4259 | CITY DEVELOPMEN                                   | 0.004%         | 91.468%      |
| 4260 | DURATEX SA  | 0.004%         | 91.472%      |
| 4261 | ALTRIA GROUP INC COMPANY GUAR 01/20 2.625         | 0.004%         | 91.476%      |
| 4262 | KONINKLIJKE WES                                   | 0.004%         | 91.480%      |
| 4263 | OKUMA CORP  | 0.004%         | 91.484%      |
| 4264 | FUYO GENERAL LE                                   | 0.004%         | 91.488%      |
| 4265 | BLACKPEARL RESO                                   | 0.004%         | 91.492%      |
| 4266 | FNFV GROUP TRACKING STK USD.0001                  | 0.004%         | 91.496%      |
| 4267 | KITE REALTY GROUP TRUST REIT USD.01               | 0.004%         | 91.500%      |
| 4268 | NAGOYA RAILROAD                                   | 0.004%         | 91.504%      |
| 4269 | STROER OUT-OF-H                                   | 0.004%         | 91.508%      |
| 4270 | TIVITY HEALTH INC COMMON STOCK USD.001            | 0.004%         | 91.512%      |
| 4271 | CHEUNG KONG INF                                   | 0.004%         | 91.516%      |
| 4272 | HANNOVER RUECKV                                   | 0.004%         | 91.520%      |
| 4273 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK         | 0.004%         | 91.524%      |
| 4274 | MALAYSIA AIRPOR                                   | 0.004%         | 91.528%      |
| 4275 | NOMURA HOLDINGS INC SPON ADR ADR                  | 0.004%         | 91.532%      |
| 4276 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01     | 0.004%         | 91.536%      |
| 4277 | EPISTAR CORP                                      | 0.004%         | 91.539%      |
| 4278 | SUNTRUST BANKS INC SR UNSECURED 05/19 2.5         | 0.004%         | 91.543%      |
| 4279 | SA DES CEMENTS                                    | 0.004%         | 91.547%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4280 | MILACRON HOLDINGS CORP COMMON STOCK USD.01        | 0.004%         | 91.551%      |
| 4281 | KOREAN AIR LINE                                   | 0.004%         | 91.555%      |
| 4282 | SCRIPPS NETWORK                                   | 0.004%         | 91.559%      |
| 4283 | EMMI AG   | 0.004%         | 91.563%      |
| 4284 | KCC CORP  | 0.004%         | 91.567%      |
| 4285 | OPEN HOUSE CO L                                   | 0.004%         | 91.571%      |
| 4286 | AMERISAFE INC COMMON STOCK USD.01                 | 0.004%         | 91.575%      |
| 4287 | CBIZ INC COMMON STOCK USD.01                      | 0.004%         | 91.579%      |
| 4288 | FOUR CORNERS PROPERTY TRUST REIT USD.0001         | 0.004%         | 91.583%      |
| 4289 | HORIBA  | 0.004%         | 91.587%      |
| 4290 | CALAVO GROWERS INC COMMON STOCK USD.001           | 0.004%         | 91.591%      |
| 4291 | TECAN AG  | 0.004%         | 91.595%      |
| 4292 | CARSALES.COM LT                                   | 0.004%         | 91.599%      |
| 4293 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134 | 0.004%         | 91.603%      |
| 4294 | CAP SA  | 0.004%         | 91.607%      |
| 4295 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01  | 0.004%         | 91.611%      |
| 4296 | GENUS PLC   | 0.004%         | 91.614%      |
| 4297 | TURK HAVA YOLLA                                   | 0.004%         | 91.618%      |
| 4298 | DIEBOLD INC                                       | 0.004%         | 91.622%      |
| 4299 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01        | 0.004%         | 91.626%      |
| 4300 | METSA BOARD                                       | 0.004%         | 91.630%      |
| 4301 | MRV ENGENHARIA                                    | 0.004%         | 91.634%      |
| 4302 | KYOWA EXEO CORP                                   | 0.004%         | 91.638%      |
| 4303 | ENERGIZER HOLDINGS INC COMMON STOCK               | 0.004%         | 91.642%      |
| 4304 | UNITED FIRE GROUP INC COMMON STOCK USD.001        | 0.004%         | 91.646%      |
| 4305 | BUREAU VERITAS                                    | 0.004%         | 91.650%      |
| 4306 | DIASORIN SPA EU                                   | 0.004%         | 91.654%      |
| 4307 | HOCHTIEF AG                                       | 0.004%         | 91.658%      |
| 4308 | SIDERURGICA NAC                                   | 0.004%         | 91.661%      |
| 4309 | TAL EDUCATION GROUP ADR ADR                       | 0.004%         | 91.665%      |
| 4310 | TADANO  | 0.004%         | 91.669%      |
| 4311 | JSE LTD   | 0.004%         | 91.673%      |
| 4312 | SHOPPING CENTRE                                   | 0.004%         | 91.677%      |
| 4313 | SUMITOMO BAKELI                                   | 0.004%         | 91.681%      |
| 4314 | ILIAD   | 0.004%         | 91.685%      |
| 4315 | CBL & ASSOC PRO                                   | 0.004%         | 91.689%      |
| 4316 | HAITONG SECURIT                                   | 0.004%         | 91.693%      |
| 4317 | INFINITY PROPERTY + CASUALTY COMMON STOCK         | 0.004%         | 91.696%      |
| 4318 | ECONOCOM GROUP                                    | 0.004%         | 91.700%      |
| 4319 | MAPLETREE GREAT                                   | 0.004%         | 91.704%      |
| 4320 | TREX COMPANY INC COMMON STOCK USD.01              | 0.004%         | 91.708%      |
| 4321 | GAMUDA BERHAD                                     | 0.004%         | 91.712%      |
| 4322 | ENERGY DEVELOP                                    | 0.004%         | 91.716%      |
| 4323 | DOOSAN INFRACOR                                   | 0.004%         | 91.720%      |
| 4324 | DAVIDE CAMPARI-                                   | 0.004%         | 91.724%      |
| 4325 | CHINA LIFE INS                                    | 0.004%         | 91.727%      |
| 4326 | ASSECO POLAND S                                   | 0.004%         | 91.731%      |
| 4327 | LION CORP   | 0.004%         | 91.735%      |
| 4328 | WALSIN LIHWA CO                                   | 0.004%         | 91.739%      |
| 4329 | SWEDISH MATCH C                                   | 0.004%         | 91.743%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4330 | OLYMPUS OPTICAL                               | 0.004%         | 91.747%      |
| 4331 | GAMESA CORP TEC                               | 0.004%         | 91.751%      |
| 4332 | FAIR ISAAC CORP COMMON STOCK USD.01           | 0.004%         | 91.754%      |
| 4333 | DINEQUITY INC                                 | 0.004%         | 91.758%      |
| 4334 | ASM PACIFIC TEC                               | 0.004%         | 91.762%      |
| 4335 | SOUTH INDIA BAN                               | 0.004%         | 91.766%      |
| 4336 | KUMAGAI GUMI CO                               | 0.004%         | 91.770%      |
| 4337 | NIPPON HODO CO                                | 0.004%         | 91.774%      |
| 4338 | SERVICENOW INC COMMON STOCK USD.001           | 0.004%         | 91.778%      |
| 4339 | WELBILT INC COMMON STOCK USD.01               | 0.004%         | 91.781%      |
| 4340 | HEXPOL AB                                     | 0.004%         | 91.785%      |
| 4341 | SANKYO CO LTD                                 | 0.004%         | 91.789%      |
| 4342 | mitsubishi logi                               | 0.004%         | 91.793%      |
| 4343 | MATERION CORP COMMON STOCK                    | 0.004%         | 91.797%      |
| 4344 | NOMURA RESEARCH                               | 0.004%         | 91.801%      |
| 4345 | WONIK IPS CO LT                               | 0.004%         | 91.804%      |
| 4346 | MERIDIAN BANCORP INC COMMON STOCK             | 0.004%         | 91.808%      |
| 4347 | BOBST GROUP AG                                | 0.004%         | 91.812%      |
| 4348 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | 0.004%         | 91.816%      |
| 4349 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK     | 0.004%         | 91.820%      |
| 4350 | AICA KOGYO CO                                 | 0.004%         | 91.824%      |
| 4351 | GPO CATALANA OC                               | 0.004%         | 91.827%      |
| 4352 | VALE SA SP ADR ADR                            | 0.004%         | 91.831%      |
| 4353 | TURKIYE VAKIFLA                               | 0.004%         | 91.835%      |
| 4354 | KOREA LIFE INSU                               | 0.004%         | 91.839%      |
| 4355 | UNITED FINANCIAL BANCORP INC COMMON STOCK     | 0.004%         | 91.843%      |
| 4356 | ROHTO PHARM                                   | 0.004%         | 91.846%      |
| 4357 | SCANSOURCE INC COMMON STOCK                   | 0.004%         | 91.850%      |
| 4358 | EDELWEISS FIN S                               | 0.004%         | 91.854%      |
| 4359 | WASHINGTON PRIME GROUP INC REIT USD.0001      | 0.004%         | 91.858%      |
| 4360 | SAN IN GODO BAN                               | 0.004%         | 91.862%      |
| 4361 | ALMACENES EXITO                               | 0.004%         | 91.866%      |
| 4362 | WEST JAPAN RAIL                               | 0.004%         | 91.869%      |
| 4363 | EVERTZ TECHNOLO                               | 0.004%         | 91.873%      |
| 4364 | ARCBEST CORP COMMON STOCK USD.01              | 0.004%         | 91.877%      |
| 4365 | SCANA CORP COMMON STOCK                       | 0.004%         | 91.881%      |
| 4366 | STEADFAST GROUP                               | 0.004%         | 91.885%      |
| 4367 | ITAU UNIBANCO H                               | 0.004%         | 91.888%      |
| 4368 | EBRO FOODS SA                                 | 0.004%         | 91.892%      |
| 4369 | ENEL CHILE SA ADR                             | 0.004%         | 91.896%      |
| 4370 | UNDER ARMOUR IN                               | 0.004%         | 91.900%      |
| 4371 | VALORA HOLDING                                | 0.004%         | 91.904%      |
| 4372 | AKER ASA                                      | 0.004%         | 91.907%      |
| 4373 | KIYO BANK                                     | 0.004%         | 91.911%      |
| 4374 | FLIGHT CENTRE L                               | 0.004%         | 91.915%      |
| 4375 | NAGACORP LTD                                  | 0.004%         | 91.919%      |
| 4376 | COMFORTDELGRO C                               | 0.004%         | 91.922%      |
| 4377 | PAZ OIL CO LTD                                | 0.004%         | 91.926%      |
| 4378 | NEWPARK RESOURCES INC COMMON STOCK USD.01     | 0.004%         | 91.930%      |
| 4379 | ST JOE CO/THE COMMON STOCK                    | 0.004%         | 91.934%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4380 | RIO TINTO PLC                                    | 0.004%         | 91.938%      |
| 4381 | JENOPTIK AG                                      | 0.004%         | 91.941%      |
| 4382 | SLIGRO FOOD GRO                                  | 0.004%         | 91.945%      |
| 4383 | NACHI-FUJIKOSHI                                  | 0.004%         | 91.949%      |
| 4384 | HOSTESS BRANDS INC COMMON STOCK USD.0001         | 0.004%         | 91.953%      |
| 4385 | SANDS CHINA LTD                                  | 0.004%         | 91.956%      |
| 4386 | FIRST DATA CORP CLASS A COMMON STOCK USD.01      | 0.004%         | 91.960%      |
| 4387 | RELIANCE CAPITA                                  | 0.004%         | 91.964%      |
| 4388 | HYUNDAI DS,NEW                                   | 0.004%         | 91.968%      |
| 4389 | LONDOMETRIC PR                                   | 0.004%         | 91.971%      |
| 4390 | NATIONAL BANK HOLD CL A COMMON STOCK             | 0.004%         | 91.975%      |
| 4391 | SUMMIT HOTEL PROPERTIES INC REIT                 | 0.004%         | 91.979%      |
| 4392 | HITACHI TRNSPT                                   | 0.004%         | 91.983%      |
| 4393 | NTHN STAR RES L                                  | 0.004%         | 91.986%      |
| 4394 | ALMOST FAMILY INC COMMON STOCK USD.1             | 0.004%         | 91.990%      |
| 4395 | BHARAT HEAVY EL                                  | 0.004%         | 91.994%      |
| 4396 | ACORDA THERAPEU                                  | 0.004%         | 91.998%      |
| 4397 | CAPELLA EDUCATI                                  | 0.004%         | 92.001%      |
| 4398 | OCI COMPANY LTD                                  | 0.004%         | 92.005%      |
| 4399 | APA GROUP  | 0.004%         | 92.009%      |
| 4400 | TREND MICRO INC                                  | 0.004%         | 92.013%      |
| 4401 | FUJI MACHINE MF                                  | 0.004%         | 92.016%      |
| 4402 | LONKING HOLDING                                  | 0.004%         | 92.020%      |
| 4403 | SING AIRP TRM S                                  | 0.004%         | 92.024%      |
| 4404 | MIZRAHI TEFAHOT                                  | 0.004%         | 92.028%      |
| 4405 | SINOTRANS LIMIT                                  | 0.004%         | 92.031%      |
| 4406 | NCISOFT CORPN                                    | 0.004%         | 92.035%      |
| 4407 | ASSURA PLC                                       | 0.004%         | 92.039%      |
| 4408 | LEROY SEAFOOD G                                  | 0.004%         | 92.042%      |
| 4409 | PGT INC  | 0.004%         | 92.046%      |
| 4410 | GENTING INTERNA                                  | 0.004%         | 92.050%      |
| 4411 | PITNEY BOWES INC COMMON STOCK USD1.0             | 0.004%         | 92.054%      |
| 4412 | SIAM CEMENT PCL                                  | 0.004%         | 92.057%      |
| 4413 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | 0.004%         | 92.061%      |
| 4414 | POLY HONG KONG                                   | 0.004%         | 92.065%      |
| 4415 | AUTONEUM HOLDIN                                  | 0.004%         | 92.068%      |
| 4416 | TERANGA GOLD CO                                  | 0.004%         | 92.072%      |
| 4417 | WR GRACE + CO COMMON STOCK USD.01                | 0.004%         | 92.076%      |
| 4418 | GREENTOWN CHINA                                  | 0.004%         | 92.080%      |
| 4419 | DUSKIN CO LTD                                    | 0.004%         | 92.083%      |
| 4420 | MARSHALLS PLC                                    | 0.004%         | 92.087%      |
| 4421 | STATE AUTO FINANCIAL CORP COMMON STOCK           | 0.004%         | 92.091%      |
| 4422 | EXCO TECHNOLOGIES LTD COMMON STOCK               | 0.004%         | 92.094%      |
| 4423 | DAH SING BANKIN                                  | 0.004%         | 92.098%      |
| 4424 | HANSTEEN HOLDIN                                  | 0.004%         | 92.102%      |
| 4425 | AVICHINA INDUST                                  | 0.004%         | 92.106%      |
| 4426 | LAMAR ADVERTISING CO A REIT USD.001              | 0.004%         | 92.109%      |
| 4427 | VIDRALA S.A.                                     | 0.004%         | 92.113%      |
| 4428 | IMPAX LABORATORIES INC COMMON STOCK USD.01       | 0.004%         | 92.117%      |
| 4429 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001  | 0.004%         | 92.120%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4430 | BANCO COMERCIAL                                  | 0.004%         | 92.124%      |
| 4431 | RINGKJOEBING LA                                  | 0.004%         | 92.128%      |
| 4432 | LIBERTY HLDGS                                    | 0.004%         | 92.131%      |
| 4433 | AVANGRID INC COMMON STOCK USD.01                 | 0.004%         | 92.135%      |
| 4434 | HEICO CORP                                       | 0.004%         | 92.139%      |
| 4435 | MORGAN ADVANCE                                   | 0.004%         | 92.142%      |
| 4436 | KEWPIE CORP                                      | 0.004%         | 92.146%      |
| 4437 | IPSOS  | 0.004%         | 92.150%      |
| 4438 | FAR EASTONE TEL                                  | 0.004%         | 92.154%      |
| 4439 | KNOLL INC COMMON STOCK USD.01                    | 0.004%         | 92.157%      |
| 4440 | CLEARWATER PAPER CORP COMMON STOCK USD.0001      | 0.004%         | 92.161%      |
| 4441 | GUANGDONG INVES                                  | 0.004%         | 92.165%      |
| 4442 | WORKSPACE GROUP                                  | 0.004%         | 92.168%      |
| 4443 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01     | 0.004%         | 92.172%      |
| 4444 | CHINA RESOURCES                                  | 0.004%         | 92.176%      |
| 4445 | CAVIUM INC COMMON STOCK USD.001                  | 0.004%         | 92.179%      |
| 4446 | MEIJI HOLDINGS                                   | 0.004%         | 92.183%      |
| 4447 | GPO TELEVISA                                     | 0.004%         | 92.187%      |
| 4448 | CAPITAL & COUNT                                  | 0.004%         | 92.190%      |
| 4449 | KADANT INC COMMON STOCK USD.01                   | 0.004%         | 92.194%      |
| 4450 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05      | 0.004%         | 92.198%      |
| 4451 | NIPPON SEIKI CO                                  | 0.004%         | 92.201%      |
| 4452 | US CONCRETE INC COMMON STOCK USD.001             | 0.004%         | 92.205%      |
| 4453 | BRAIT SA   | 0.004%         | 92.209%      |
| 4454 | INNOPHOS HOLDINGS INC COMMON STOCK USD.001       | 0.004%         | 92.212%      |
| 4455 | LYDALL INC COMMON STOCK USD.1                    | 0.004%         | 92.216%      |
| 4456 | MERCK & CO INC                                   | 0.004%         | 92.220%      |
| 4457 | LAKELAND BANCORP INC COMMON STOCK                | 0.004%         | 92.223%      |
| 4458 | NETWORK HEALTHC                                  | 0.004%         | 92.227%      |
| 4459 | MEIKO ELECTRONI                                  | 0.004%         | 92.231%      |
| 4460 | VECTOR GROUP LTD COMMON STOCK USD.1              | 0.004%         | 92.234%      |
| 4461 | NORTHWESTERN CORP COMMON STOCK USD.01            | 0.004%         | 92.238%      |
| 4462 | TAG TEGERNSEE I                                  | 0.004%         | 92.242%      |
| 4463 | BANCO SANTANDER                                  | 0.004%         | 92.245%      |
| 4464 | HOME PRODUCT CE                                  | 0.004%         | 92.249%      |
| 4465 | FIBRIA CELULOSE SA SPON ADR ADR                  | 0.004%         | 92.253%      |
| 4466 | TENNANT CO                                       | 0.004%         | 92.256%      |
| 4467 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01       | 0.004%         | 92.260%      |
| 4468 | FP CORP  | 0.004%         | 92.264%      |
| 4469 | AZIMUT HOLDOING                                  | 0.004%         | 92.267%      |
| 4470 | YAMATO KOGYO CO                                  | 0.004%         | 92.271%      |
| 4471 | BLACKBAUD INC                                    | 0.004%         | 92.274%      |
| 4472 | SHINSEGAE DEPT                                   | 0.004%         | 92.278%      |
| 4473 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 0.004%         | 92.282%      |
| 4474 | BANREGIO GRUPO                                   | 0.004%         | 92.285%      |
| 4475 | BANCO DE CHILE ADR ADR                           | 0.004%         | 92.289%      |
| 4476 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001     | 0.004%         | 92.293%      |
| 4477 | ENCORE WIRE CORP COMMON STOCK USD.01             | 0.004%         | 92.296%      |
| 4478 | IWATANI INTL CO                                  | 0.004%         | 92.300%      |
| 4479 | MAHINDRA & MAHI                                  | 0.004%         | 92.303%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4480 | TELECOM ITALIA                                 | 0.004%         | 92.307%      |
| 4481 | AFRICA OIL CORP                                | 0.004%         | 92.311%      |
| 4482 | KELLY SERVICES                                 | 0.004%         | 92.314%      |
| 4483 | TARKETT SA                                     | 0.004%         | 92.318%      |
| 4484 | SINO-AMERICAN S                                | 0.004%         | 92.322%      |
| 4485 | OCLARO INC COMMON STOCK USD.01                 | 0.004%         | 92.325%      |
| 4486 | KRONES AG                                      | 0.004%         | 92.329%      |
| 4487 | KOREAN REINSURA                                | 0.004%         | 92.332%      |
| 4488 | GLATFELTER(PH)C                                | 0.004%         | 92.336%      |
| 4489 | DAH SING FINANC                                | 0.004%         | 92.340%      |
| 4490 | SAF-HOLLAND SA                                 | 0.004%         | 92.343%      |
| 4491 | CJ CORP.                                       | 0.004%         | 92.347%      |
| 4492 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0      | 0.004%         | 92.350%      |
| 4493 | ARVIND LTD                                     | 0.004%         | 92.354%      |
| 4494 | MONCLER SPA                                    | 0.004%         | 92.358%      |
| 4495 | PORT OF TAURANG                                | 0.004%         | 92.361%      |
| 4496 | AEROPORTS DE PA                                | 0.004%         | 92.365%      |
| 4497 | SANOMA OYJ                                     | 0.004%         | 92.369%      |
| 4498 | SKYWORTH DIGITA                                | 0.004%         | 92.372%      |
| 4499 | ST MODWEN PROPS                                | 0.004%         | 92.376%      |
| 4500 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0   | 0.004%         | 92.379%      |
| 4501 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01  | 0.004%         | 92.383%      |
| 4502 | NIHON M&A CENTE                                | 0.004%         | 92.387%      |
| 4503 | REALTEK SEMICON                                | 0.004%         | 92.390%      |
| 4504 | TENAGA NASIONL                                 | 0.004%         | 92.394%      |
| 4505 | THAI MILITARY B                                | 0.004%         | 92.397%      |
| 4506 | EFG INTERNATION                                | 0.004%         | 92.401%      |
| 4507 | ITAU CORPBANCA                                 | 0.004%         | 92.404%      |
| 4508 | NEWS CORP CLASS B COMMON STOCK                 | 0.004%         | 92.408%      |
| 4509 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | 0.004%         | 92.412%      |
| 4510 | SPAR NORD BANK                                 | 0.004%         | 92.415%      |
| 4511 | LAREDO PETROLEUM INC COMMON STOCK USD.01       | 0.004%         | 92.419%      |
| 4512 | CITIC SECURITIE                                | 0.004%         | 92.422%      |
| 4513 | ITC LTD  | 0.004%         | 92.426%      |
| 4514 | BOINGO WIRELESS INC COMMON STOCK               | 0.004%         | 92.430%      |
| 4515 | GUANGZHOU AUTOM                                | 0.004%         | 92.433%      |
| 4516 | ST GALLER KTBK                                 | 0.004%         | 92.437%      |
| 4517 | ANDERSONS INC/THE COMMON STOCK                 | 0.004%         | 92.440%      |
| 4518 | NICHIAS CORP                                   | 0.004%         | 92.444%      |
| 4519 | HOULIHAN LOKEY INC COMMON STOCK USD.001        | 0.004%         | 92.447%      |
| 4520 | SSAB SVENSKT ST                                | 0.004%         | 92.451%      |
| 4521 | CHINA EVERBRIGH                                | 0.004%         | 92.455%      |
| 4522 | WIENER STAEDTIS                                | 0.004%         | 92.458%      |
| 4523 | KIMBERLY CLARK                                 | 0.004%         | 92.462%      |
| 4524 | SURUGA BANK                                    | 0.004%         | 92.465%      |
| 4525 | SOUTHERN COPPER CORP COMMON STOCK USD.01       | 0.004%         | 92.469%      |
| 4526 | ABIOMED INC COMMON STOCK USD.01                | 0.004%         | 92.472%      |
| 4527 | TRICO BANCSHARES COMMON STOCK                  | 0.004%         | 92.476%      |
| 4528 | SOHGO SECURITY                                 | 0.004%         | 92.480%      |
| 4529 | TELENET GROUP H                                | 0.004%         | 92.483%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4530 | HIGHWEALTH CONS                                  | 0.004%         | 92.487%      |
| 4531 | ALFRESA HOLDING                                  | 0.004%         | 92.490%      |
| 4532 | TURKIYE HALK                                     | 0.004%         | 92.494%      |
| 4533 | CARA OPERATIONS                                  | 0.004%         | 92.497%      |
| 4534 | TRIGANO  | 0.004%         | 92.501%      |
| 4535 | BANC OF CALIFORNIA INC COMMON STOCK USD.01       | 0.004%         | 92.504%      |
| 4536 | DATATEC  | 0.004%         | 92.508%      |
| 4537 | BAJAJ AUTO                                       | 0.004%         | 92.512%      |
| 4538 | AOZORA BANK                                      | 0.004%         | 92.515%      |
| 4539 | ONWARD KASHIYAM                                  | 0.004%         | 92.519%      |
| 4540 | LCY CHEMICAL CO                                  | 0.004%         | 92.522%      |
| 4541 | INSPERITY INC                                    | 0.004%         | 92.526%      |
| 4542 | IPSEN  | 0.004%         | 92.529%      |
| 4543 | TF ADNUBUSTRADO                                  | 0.004%         | 92.533%      |
| 4544 | PZ CUSSONS PLC                                   | 0.004%         | 92.536%      |
| 4545 | GPO CARSO SA DE                                  | 0.004%         | 92.540%      |
| 4546 | STORNOWAY DIAMO                                  | 0.004%         | 92.543%      |
| 4547 | CANWEL BUILDING                                  | 0.004%         | 92.547%      |
| 4548 | VMWARE INC CLASS A COMMON STOCK USD.01           | 0.004%         | 92.550%      |
| 4549 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.004%         | 92.554%      |
| 4550 | IRPC PUBLIC CO                                   | 0.004%         | 92.558%      |
| 4551 | JUROKU BANK                                      | 0.004%         | 92.561%      |
| 4552 | CHENG SHIN RUBB                                  | 0.004%         | 92.565%      |
| 4553 | SOUTHERN POWER CO SR UNSECURED 12/21 2.5         | 0.004%         | 92.568%      |
| 4554 | HISPANIA ACTIVO                                  | 0.004%         | 92.572%      |
| 4555 | H.I.S.CO   | 0.004%         | 92.575%      |
| 4556 | ACCELL GROUP                                     | 0.004%         | 92.579%      |
| 4557 | NIPPON GAS CO L                                  | 0.004%         | 92.582%      |
| 4558 | PAPA JOHN'S INT                                  | 0.004%         | 92.586%      |
| 4559 | HORIZON NORTH L                                  | 0.004%         | 92.589%      |
| 4560 | SPARTANNASH CO COMMON STOCK                      | 0.004%         | 92.593%      |
| 4561 | TOHO HOLDINGS C                                  | 0.004%         | 92.596%      |
| 4562 | ASIANA AIRLINES                                  | 0.004%         | 92.600%      |
| 4563 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01     | 0.004%         | 92.603%      |
| 4564 | SAMSUNG C&T COR                                  | 0.004%         | 92.607%      |
| 4565 | NORTHAM PLATINU                                  | 0.004%         | 92.610%      |
| 4566 | MACQUARIE KOREA                                  | 0.004%         | 92.614%      |
| 4567 | WESTAMERICA BANCORPORATION COMMON STOCK          | 0.004%         | 92.617%      |
| 4568 | ATWOOD OCEANICS                                  | 0.003%         | 92.621%      |
| 4569 | FANUC  | 0.003%         | 92.624%      |
| 4570 | FIELMANN AG                                      | 0.003%         | 92.628%      |
| 4571 | PREMIER INVESTM                                  | 0.003%         | 92.631%      |
| 4572 | ELECTA AB B SHS                                  | 0.003%         | 92.635%      |
| 4573 | PARADE TECHNOLO                                  | 0.003%         | 92.638%      |
| 4574 | BEACH PETROLEUM                                  | 0.003%         | 92.642%      |
| 4575 | ITEQ CORP  | 0.003%         | 92.645%      |
| 4576 | HITACHI HIGH-TE                                  | 0.003%         | 92.649%      |
| 4577 | DON QUIJOTE                                      | 0.003%         | 92.652%      |
| 4578 | SHIP HEALTHCARE                                  | 0.003%         | 92.656%      |
| 4579 | CHINA ZHONGWANG                                  | 0.003%         | 92.659%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4580 | HYAKUGO BANK(10                                   | 0.003%         | 92.663%      |
| 4581 | GRIFFON CORP COMMON STOCK USD.25                  | 0.003%         | 92.666%      |
| 4582 | OUTFRONT MEDIA INC REIT USD.01                    | 0.003%         | 92.669%      |
| 4583 | ALLIANCE FINANC                                   | 0.003%         | 92.673%      |
| 4584 | MARUICHI STL TU                                   | 0.003%         | 92.676%      |
| 4585 | JUBILANT LIFE S                                   | 0.003%         | 92.680%      |
| 4586 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25      | 0.003%         | 92.683%      |
| 4587 | PEGASYSTEMS INC COMMON STOCK USD.01               | 0.003%         | 92.687%      |
| 4588 | CROWN LTD.  | 0.003%         | 92.690%      |
| 4589 | NINTENDO CO                                       | 0.003%         | 92.694%      |
| 4590 | KINDEN CORPORAT                                   | 0.003%         | 92.697%      |
| 4591 | SHUI ON LAND LT                                   | 0.003%         | 92.701%      |
| 4592 | FABEGE AB   | 0.003%         | 92.704%      |
| 4593 | BANCA IFIS  | 0.003%         | 92.708%      |
| 4594 | PRIMAX ELECTRON                                   | 0.003%         | 92.711%      |
| 4595 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01     | 0.003%         | 92.714%      |
| 4596 | VAKRANGEE LTD                                     | 0.003%         | 92.718%      |
| 4597 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01  | 0.003%         | 92.721%      |
| 4598 | IMPLENIA AG                                       | 0.003%         | 92.725%      |
| 4599 | SHIMA SEIKI MFG                                   | 0.003%         | 92.728%      |
| 4600 | DAIRY CREST GRO                                   | 0.003%         | 92.732%      |
| 4601 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01        | 0.003%         | 92.735%      |
| 4602 | SIBANYE STILLWATER SPONS ADR ADR                  | 0.003%         | 92.739%      |
| 4603 | CHINA COAL ENER                                   | 0.003%         | 92.742%      |
| 4604 | U-MING MARINE                                     | 0.003%         | 92.745%      |
| 4605 | NANYA TECHNOLOG                                   | 0.003%         | 92.749%      |
| 4606 | CALTEX AUSTRALI                                   | 0.003%         | 92.752%      |
| 4607 | KING YUAN ELECT                                   | 0.003%         | 92.756%      |
| 4608 | NEWRIVER REIT P                                   | 0.003%         | 92.759%      |
| 4609 | MARSTON'S PLC                                     | 0.003%         | 92.763%      |
| 4610 | DAETWYLER HOLDI                                   | 0.003%         | 92.766%      |
| 4611 | CHINA RAILWAY G                                   | 0.003%         | 92.769%      |
| 4612 | UTD ENGINEERS                                     | 0.003%         | 92.773%      |
| 4613 | AECI  | 0.003%         | 92.776%      |
| 4614 | HILL & SMITH HL                                   | 0.003%         | 92.780%      |
| 4615 | SOCIETE BIC SA                                    | 0.003%         | 92.783%      |
| 4616 | UNIPETROL   | 0.003%         | 92.787%      |
| 4617 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 0.003%         | 92.790%      |
| 4618 | SHINMAYWA INDS                                    | 0.003%         | 92.793%      |
| 4619 | VTB BANK(JSC)                                     | 0.003%         | 92.797%      |
| 4620 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001  | 0.003%         | 92.800%      |
| 4621 | CARETRUST REIT INC REIT USD.01                    | 0.003%         | 92.804%      |
| 4622 | LIBERTY BROADBAND A COMMON STOCK USD.01           | 0.003%         | 92.807%      |
| 4623 | NN INC COMMON STOCK USD.01                        | 0.003%         | 92.810%      |
| 4624 | ROBINSONS LAND                                    | 0.003%         | 92.814%      |
| 4625 | KIER GROUP  | 0.003%         | 92.817%      |
| 4626 | GROUPE FNAC                                       | 0.003%         | 92.821%      |
| 4627 | ANDREW PELLER-A                                   | 0.003%         | 92.824%      |
| 4628 | MONEYSUPERMARKE                                   | 0.003%         | 92.827%      |
| 4629 | DLF LIMITED                                       | 0.003%         | 92.831%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4630 | AGREE REALTY CORP REIT USD.0001                | 0.003%         | 92.834%      |
| 4631 | ARCELORMITTAL NY REGISTERED NY REG SHRS        | 0.003%         | 92.838%      |
| 4632 | TOKAI RIKA CO                                  | 0.003%         | 92.841%      |
| 4633 | CANON MARKETING                                | 0.003%         | 92.844%      |
| 4634 | FRESNILLO PLC                                  | 0.003%         | 92.848%      |
| 4635 | ORANGE SPON ADR ADR                            | 0.003%         | 92.851%      |
| 4636 | DIPLOMAT PHARMACY INC COMMON STOCK             | 0.003%         | 92.854%      |
| 4637 | SHANGHAI PHARMA                                | 0.003%         | 92.858%      |
| 4638 | MITSUMI ENG&SHIP                               | 0.003%         | 92.861%      |
| 4639 | OSAKA GAS CO                                   | 0.003%         | 92.865%      |
| 4640 | OKI ELECTRIC IN                                | 0.003%         | 92.868%      |
| 4641 | MYCRONIC AB                                    | 0.003%         | 92.871%      |
| 4642 | ORGANIZACI SORI                                | 0.003%         | 92.875%      |
| 4643 | OGAKI KYORITSU                                 | 0.003%         | 92.878%      |
| 4644 | MERIDIAN BIOSCIENCE INC COMMON STOCK           | 0.003%         | 92.881%      |
| 4645 | ATEA ASA                                       | 0.003%         | 92.885%      |
| 4646 | CELLTRION INC K                                | 0.003%         | 92.888%      |
| 4647 | MYTILINEOS                                     | 0.003%         | 92.892%      |
| 4648 | EVA AIRWAYS                                    | 0.003%         | 92.895%      |
| 4649 | FINECOBANK BANC                                | 0.003%         | 92.898%      |
| 4650 | RAMSAY HEALTH C                                | 0.003%         | 92.902%      |
| 4651 | TRINET GROUP INC COMMON STOCK USD.000025       | 0.003%         | 92.905%      |
| 4652 | VIRTUSA CORP COMMON STOCK USD.01               | 0.003%         | 92.908%      |
| 4653 | COMSYS HOLDINGS                                | 0.003%         | 92.912%      |
| 4654 | DELPHI ENERGY C                                | 0.003%         | 92.915%      |
| 4655 | PETKIM   | 0.003%         | 92.918%      |
| 4656 | SACYR SA                                       | 0.003%         | 92.922%      |
| 4657 | HYUNDAI WIA COR                                | 0.003%         | 92.925%      |
| 4658 | CUMMINS INDIA                                  | 0.003%         | 92.929%      |
| 4659 | WOORI INVESTMEN                                | 0.003%         | 92.932%      |
| 4660 | IMAX CORP                                      | 0.003%         | 92.935%      |
| 4661 | KANEMATSU CORP                                 | 0.003%         | 92.939%      |
| 4662 | B2W-CIA GLOBAL                                 | 0.003%         | 92.942%      |
| 4663 | ROUND ONE CORP                                 | 0.003%         | 92.945%      |
| 4664 | QUALITY CARE PROPERTIES REIT USD.01            | 0.003%         | 92.949%      |
| 4665 | SAFESTORE HOLDI                                | 0.003%         | 92.952%      |
| 4666 | MACQUARIE MEXIC                                | 0.003%         | 92.955%      |
| 4667 | ELITE MATERIAL                                 | 0.003%         | 92.959%      |
| 4668 | EVOTEC OAI AG                                  | 0.003%         | 92.962%      |
| 4669 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01  | 0.003%         | 92.965%      |
| 4670 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | 0.003%         | 92.969%      |
| 4671 | COSMAX INC                                     | 0.003%         | 92.972%      |
| 4672 | SKC CO   | 0.003%         | 92.975%      |
| 4673 | MINMETALS RES                                  | 0.003%         | 92.979%      |
| 4674 | ITOHAM YONEKYU                                 | 0.003%         | 92.982%      |
| 4675 | YELLOW PAGES LT                                | 0.003%         | 92.985%      |
| 4676 | NIPPON STEEL                                   | 0.003%         | 92.989%      |
| 4677 | UNI-PRESIDENT C                                | 0.003%         | 92.992%      |
| 4678 | GRAND PACIF PET                                | 0.003%         | 92.995%      |
| 4679 | WESTPAC BANKING                                | 0.003%         | 92.999%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4680 | INVINCIBLE INVE                                   | 0.003%         | 93.002%      |
| 4681 | INVESTMENT TECH                                   | 0.003%         | 93.005%      |
| 4682 | MISUMI CORPORAT                                   | 0.003%         | 93.009%      |
| 4683 | BIOCON  | 0.003%         | 93.012%      |
| 4684 | CHINA SYNTH RUB                                   | 0.003%         | 93.015%      |
| 4685 | BAJAJ AUTO LTD                                    | 0.003%         | 93.019%      |
| 4686 | FRUTAROM  | 0.003%         | 93.022%      |
| 4687 | JAIN IRRIGATION                                   | 0.003%         | 93.025%      |
| 4688 | TURK SISE VE CA                                   | 0.003%         | 93.029%      |
| 4689 | STARTS CORP INC                                   | 0.003%         | 93.032%      |
| 4690 | SP PLUS CORP COMMON STOCK USD.001                 | 0.003%         | 93.035%      |
| 4691 | CHINA OILFIELD                                    | 0.003%         | 93.039%      |
| 4692 | SERIA CO LTD                                      | 0.003%         | 93.042%      |
| 4693 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.003%         | 93.045%      |
| 4694 | NORTH PACIFIC B                                   | 0.003%         | 93.048%      |
| 4695 | MATSUMOTOKIYOSH                                   | 0.003%         | 93.052%      |
| 4696 | IMMOFINANZ IMMO                                   | 0.003%         | 93.055%      |
| 4697 | HOMESTREET INC COMMON STOCK                       | 0.003%         | 93.058%      |
| 4698 | MEGMILK SNOW BR                                   | 0.003%         | 93.062%      |
| 4699 | SUMCO CORPORATI                                   | 0.003%         | 93.065%      |
| 4700 | SHIONOGI & CO                                     | 0.003%         | 93.068%      |
| 4701 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01        | 0.003%         | 93.072%      |
| 4702 | AGFA GEVAERT NV                                   | 0.003%         | 93.075%      |
| 4703 | ANGANG NEW STEE                                   | 0.003%         | 93.078%      |
| 4704 | ESPRIT HOLDINGS                                   | 0.003%         | 93.081%      |
| 4705 | FIDESA  | 0.003%         | 93.085%      |
| 4706 | GIAANT MFG CO                                     | 0.003%         | 93.088%      |
| 4707 | LOTTE SHOPPING                                    | 0.003%         | 93.091%      |
| 4708 | UNILEVER NV                                       | 0.003%         | 93.095%      |
| 4709 | TCC HONG KONG C                                   | 0.003%         | 93.098%      |
| 4710 | TSUBAKIMOTO CHA                                   | 0.003%         | 93.101%      |
| 4711 | INFICON HOLDING                                   | 0.003%         | 93.104%      |
| 4712 | BONAVA AB - B S                                   | 0.003%         | 93.108%      |
| 4713 | ABAXIS INC COMMON STOCK                           | 0.003%         | 93.111%      |
| 4714 | PANALPINA WELT                                    | 0.003%         | 93.114%      |
| 4715 | ASANKO GOLD INC                                   | 0.003%         | 93.117%      |
| 4716 | ALM. BRAND  | 0.003%         | 93.121%      |
| 4717 | CHINA LONGYUAN                                    | 0.003%         | 93.124%      |
| 4718 | ADVANCED INFO S                                   | 0.003%         | 93.127%      |
| 4719 | CHINA ZHEGTONG                                    | 0.003%         | 93.131%      |
| 4720 | BB SEGURIDADE P                                   | 0.003%         | 93.134%      |
| 4721 | KAP IND HLDG LT                                   | 0.003%         | 93.137%      |
| 4722 | KING'S TOWN BAN                                   | 0.003%         | 93.140%      |
| 4723 | TIM PARTICIPA                                     | 0.003%         | 93.144%      |
| 4724 | CHINA TRAVEL IN                                   | 0.003%         | 93.147%      |
| 4725 | ODAKYU ELEC RLW                                   | 0.003%         | 93.150%      |
| 4726 | HYSAN DEVELOPME                                   | 0.003%         | 93.153%      |
| 4727 | KOREA ZINC  | 0.003%         | 93.157%      |
| 4728 | TIANNENG POWER                                    | 0.003%         | 93.160%      |
| 4729 | INDO TAMBANGRAY                                   | 0.003%         | 93.163%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4730 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | 0.003%         | 93.167%      |
| 4731 | OKUMURA CORP                                     | 0.003%         | 93.170%      |
| 4732 | MAINFREIGHT LTD                                  | 0.003%         | 93.173%      |
| 4733 | ITOCHU TECHNO S                                  | 0.003%         | 93.176%      |
| 4734 | SINOPEC SHANGHA                                  | 0.003%         | 93.180%      |
| 4735 | DR REDDYS LABS                                   | 0.003%         | 93.183%      |
| 4736 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 0.003%         | 93.186%      |
| 4737 | BANK DANAMON PT                                  | 0.003%         | 93.189%      |
| 4738 | INDUSTRIAL & IN                                  | 0.003%         | 93.193%      |
| 4739 | YAMAZAKI BAKING                                  | 0.003%         | 93.196%      |
| 4740 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001     | 0.003%         | 93.199%      |
| 4741 | HUNTING PLC                                      | 0.003%         | 93.202%      |
| 4742 | COLGATE-PALM (I                                  | 0.003%         | 93.206%      |
| 4743 | TAIWAN SEMICOND                                  | 0.003%         | 93.209%      |
| 4744 | HEALTH AND HAPP                                  | 0.003%         | 93.212%      |
| 4745 | HYPERMARCAS SA                                   | 0.003%         | 93.215%      |
| 4746 | JOY CITY PROPER                                  | 0.003%         | 93.219%      |
| 4747 | PT TAMBANG BATU                                  | 0.003%         | 93.222%      |
| 4748 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01  | 0.003%         | 93.225%      |
| 4749 | SHIRE PLC ADR                                    | 0.003%         | 93.228%      |
| 4750 | HERITAGE FINANCIAL CORP COMMON STOCK             | 0.003%         | 93.231%      |
| 4751 | SINOPEC ENGINEE                                  | 0.003%         | 93.235%      |
| 4752 | E INK HOLDINGS                                   | 0.003%         | 93.238%      |
| 4753 | RYOHIN KEIKAKU                                   | 0.003%         | 93.241%      |
| 4754 | XINYI SOLAR HOL                                  | 0.003%         | 93.244%      |
| 4755 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0         | 0.003%         | 93.248%      |
| 4756 | CHINA BLUECHEMI                                  | 0.003%         | 93.251%      |
| 4757 | C & C GROUP PLC                                  | 0.003%         | 93.254%      |
| 4758 | FINNAIR  | 0.003%         | 93.257%      |
| 4759 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01     | 0.003%         | 93.261%      |
| 4760 | MAXLINEAR INC COMMON STOCK                       | 0.003%         | 93.264%      |
| 4761 | BEAZER HOMES USA INC COMMON STOCK USD.001        | 0.003%         | 93.267%      |
| 4762 | MERITOR INC COMMON STOCK USD1.0                  | 0.003%         | 93.270%      |
| 4763 | GUARDIAN CAP GR                                  | 0.003%         | 93.273%      |
| 4764 | PLDT INC   | 0.003%         | 93.277%      |
| 4765 | MAKALOTIndustr                                   | 0.003%         | 93.280%      |
| 4766 | HEIWA CORP                                       | 0.003%         | 93.283%      |
| 4767 | BRASKEM SA                                       | 0.003%         | 93.286%      |
| 4768 | BANG & OLUFSEN                                   | 0.003%         | 93.289%      |
| 4769 | MABUCHI MOTOR C                                  | 0.003%         | 93.293%      |
| 4770 | LG PHILIPS LCD                                   | 0.003%         | 93.296%      |
| 4771 | MAPLETREE LOGIS                                  | 0.003%         | 93.299%      |
| 4772 | CHENG LOONG                                      | 0.003%         | 93.302%      |
| 4773 | WT MICROELECTRO                                  | 0.003%         | 93.306%      |
| 4774 | KOMERI CO  | 0.003%         | 93.309%      |
| 4775 | RELIANCE INDS-S                                  | 0.003%         | 93.312%      |
| 4776 | EDION CORP                                       | 0.003%         | 93.315%      |
| 4777 | JAPAN RENTAL HO                                  | 0.003%         | 93.318%      |
| 4778 | PIGEON CORP                                      | 0.003%         | 93.322%      |
| 4779 | AIR CHINA LTD                                    | 0.003%         | 93.325%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4780 | PHARMERICA CORP COMMON STOCK USD.01              | 0.003%         | 93.328%      |
| 4781 | BALKRISHNA INDS                                  | 0.003%         | 93.331%      |
| 4782 | AUROBINDO PHARM                                  | 0.003%         | 93.334%      |
| 4783 | CHINA HONGQIAO                                   | 0.003%         | 93.338%      |
| 4784 | INVERSIONES AGU                                  | 0.003%         | 93.341%      |
| 4785 | KINTETSU CORP                                    | 0.003%         | 93.344%      |
| 4786 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1      | 0.003%         | 93.347%      |
| 4787 | BRF SA   | 0.003%         | 93.350%      |
| 4788 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK        | 0.003%         | 93.354%      |
| 4789 | GREEN PLAINS INC COMMON STOCK USD.001            | 0.003%         | 93.357%      |
| 4790 | MEDIPAL HOLDING                                  | 0.003%         | 93.360%      |
| 4791 | SHINSEI BANK                                     | 0.003%         | 93.363%      |
| 4792 | TISCO FINANCIAL                                  | 0.003%         | 93.366%      |
| 4793 | JERONIMO MARTIN                                  | 0.003%         | 93.370%      |
| 4794 | SOHU.COM INC                                     | 0.003%         | 93.373%      |
| 4795 | NOBIA AB NEW                                     | 0.003%         | 93.376%      |
| 4796 | INDIA INFOLINE                                   | 0.003%         | 93.379%      |
| 4797 | IOCHPE-MAXION                                    | 0.003%         | 93.382%      |
| 4798 | INTERRENT REAL                                   | 0.003%         | 93.386%      |
| 4799 | SCHNITZER STEEL                                  | 0.003%         | 93.389%      |
| 4800 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01   | 0.003%         | 93.392%      |
| 4801 | UACJ CORP  | 0.003%         | 93.395%      |
| 4802 | MASSMART HOLDIN                                  | 0.003%         | 93.398%      |
| 4803 | RHONE-KLINIKUM                                   | 0.003%         | 93.401%      |
| 4804 | CIA HERING                                       | 0.003%         | 93.405%      |
| 4805 | TONGAAT-HULETT                                   | 0.003%         | 93.408%      |
| 4806 | FULLSHARE HOLDI                                  | 0.003%         | 93.411%      |
| 4807 | MGE ENERGY INC COMMON STOCK USD1.0               | 0.003%         | 93.414%      |
| 4808 | BANK MILLENIUM                                   | 0.003%         | 93.417%      |
| 4809 | ADVANCED MICRO                                   | 0.003%         | 93.420%      |
| 4810 | INDAH KIAT PULP                                  | 0.003%         | 93.424%      |
| 4811 | COCA-COLA FEMSA                                  | 0.003%         | 93.427%      |
| 4812 | TOYO SUISAN KAI                                  | 0.003%         | 93.430%      |
| 4813 | JAPAN LIFELINE                                   | 0.003%         | 93.433%      |
| 4814 | A2 MILK CO LTD                                   | 0.003%         | 93.436%      |
| 4815 | MEDICLINIC INTE                                  | 0.003%         | 93.439%      |
| 4816 | SHOWA CORP                                       | 0.003%         | 93.443%      |
| 4817 | CAR INC  | 0.003%         | 93.446%      |
| 4818 | POLYPIPE GROUP                                   | 0.003%         | 93.449%      |
| 4819 | CHIN-POON INDL                                   | 0.003%         | 93.452%      |
| 4820 | JB HI-FI   | 0.003%         | 93.455%      |
| 4821 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | 0.003%         | 93.458%      |
| 4822 | DIAMOND OFFSHOR                                  | 0.003%         | 93.461%      |
| 4823 | PZU GR   | 0.003%         | 93.465%      |
| 4824 | EMAMI LTD  | 0.003%         | 93.468%      |
| 4825 | AUTODESK INC                                     | 0.003%         | 93.471%      |
| 4826 | NOS SGPS   | 0.003%         | 93.474%      |
| 4827 | MUTHOOT FINANCE                                  | 0.003%         | 93.477%      |
| 4828 | VTECH HLDGS                                      | 0.003%         | 93.480%      |
| 4829 | GIMV NV  | 0.003%         | 93.483%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4830 | QUIDEL CORP COMMON STOCK USD.001                 | 0.003%         | 93.487%      |
| 4831 | LISI   | 0.003%         | 93.490%      |
| 4832 | RELO HOLDINGS I                                  | 0.003%         | 93.493%      |
| 4833 | SUPERGROUP PLC                                   | 0.003%         | 93.496%      |
| 4834 | NORTHFIELD BANCORP INC COMMON STOCK USD.01       | 0.003%         | 93.499%      |
| 4835 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.003%         | 93.502%      |
| 4836 | AU OPTRONICS CORP SPON ADR ADR                   | 0.003%         | 93.505%      |
| 4837 | QAO GAZPROM                                      | 0.003%         | 93.509%      |
| 4838 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001   | 0.003%         | 93.512%      |
| 4839 | MAYORA INDAH                                     | 0.003%         | 93.515%      |
| 4840 | COSAN SA INDUST                                  | 0.003%         | 93.518%      |
| 4841 | BONDUELLE SCA                                    | 0.003%         | 93.521%      |
| 4842 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 0.003%         | 93.524%      |
| 4843 | STEEL AUTHORITY                                  | 0.003%         | 93.527%      |
| 4844 | FENG TAY ENTRPR                                  | 0.003%         | 93.530%      |
| 4845 | ASIA CEMENT                                      | 0.003%         | 93.533%      |
| 4846 | CHINA GEN PLAST                                  | 0.003%         | 93.537%      |
| 4847 | TOKYO SEIMITSU                                   | 0.003%         | 93.540%      |
| 4848 | Ayala Land Inc                                   | 0.003%         | 93.543%      |
| 4849 | IREN SPA   | 0.003%         | 93.546%      |
| 4850 | MUSASHINO BANK                                   | 0.003%         | 93.549%      |
| 4851 | MELEXIS  | 0.003%         | 93.552%      |
| 4852 | PRIMARY HEALTH                                   | 0.003%         | 93.555%      |
| 4853 | MAN WAH HOLDING                                  | 0.003%         | 93.558%      |
| 4854 | TOMRA SYSTEMS A                                  | 0.003%         | 93.561%      |
| 4855 | TOMTOM NV  | 0.003%         | 93.564%      |
| 4856 | DIGNITY PLC                                      | 0.003%         | 93.568%      |
| 4857 | HOKUETSU KISHU                                   | 0.003%         | 93.571%      |
| 4858 | MAANSHAN IRON &                                  | 0.003%         | 93.574%      |
| 4859 | TELSTRA CORP                                     | 0.003%         | 93.577%      |
| 4860 | ASCOM HOLDING A                                  | 0.003%         | 93.580%      |
| 4861 | BARITO PAC TBK                                   | 0.003%         | 93.583%      |
| 4862 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01   | 0.003%         | 93.586%      |
| 4863 | TAIWAN FERTILIZ                                  | 0.003%         | 93.589%      |
| 4864 | OBARA CORP                                       | 0.003%         | 93.592%      |
| 4865 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01      | 0.003%         | 93.595%      |
| 4866 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01     | 0.003%         | 93.598%      |
| 4867 | SYDNEY AIRPORT                                   | 0.003%         | 93.601%      |
| 4868 | FUKUYAMA TRANSP                                  | 0.003%         | 93.605%      |
| 4869 | EXELIXIS INC                                     | 0.003%         | 93.608%      |
| 4870 | BRYN MAWR BANK CORP COMMON STOCK USD1.0          | 0.003%         | 93.611%      |
| 4871 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0         | 0.003%         | 93.614%      |
| 4872 | BWP TRUST  | 0.003%         | 93.617%      |
| 4873 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001    | 0.003%         | 93.620%      |
| 4874 | HYUNDAI DEVELOP                                  | 0.003%         | 93.623%      |
| 4875 | GENTING MALAYSI                                  | 0.003%         | 93.626%      |
| 4876 | PACIFIC BASIN S                                  | 0.003%         | 93.629%      |
| 4877 | HARGREAVES LANS                                  | 0.003%         | 93.632%      |
| 4878 | DCM JAPAN HOLDI                                  | 0.003%         | 93.635%      |
| 4879 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625   | 0.003%         | 93.638%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4880 | NHN ENTERTAINME                                 | 0.003%         | 93.641%      |
| 4881 | HEMFOSA FASTIGH                                 | 0.003%         | 93.644%      |
| 4882 | PUNJAB NATIONAL                                 | 0.003%         | 93.647%      |
| 4883 | FIRST BANCORP/NC COMMON STOCK                   | 0.003%         | 93.651%      |
| 4884 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01   | 0.003%         | 93.654%      |
| 4885 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01   | 0.003%         | 93.657%      |
| 4886 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01   | 0.003%         | 93.660%      |
| 4887 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | 0.003%         | 93.663%      |
| 4888 | MGP INGREDIENTS INC COMMON STOCK                | 0.003%         | 93.666%      |
| 4889 | FCC CO LTD                                      | 0.003%         | 93.669%      |
| 4890 | TRADE ME LTD                                    | 0.003%         | 93.672%      |
| 4891 | SANFILIPPO(JOHN                                 | 0.003%         | 93.675%      |
| 4892 | SEACOR HOLDINGS INC COMMON STOCK USD.01         | 0.003%         | 93.678%      |
| 4893 | VERBUND AG                                      | 0.003%         | 93.681%      |
| 4894 | VIPSHOP HOLDINGS LTD ADR ADR USD.0001           | 0.003%         | 93.684%      |
| 4895 | AUSTEVOLL SEAFO                                 | 0.003%         | 93.687%      |
| 4896 | PETROCHINA COMP                                 | 0.003%         | 93.690%      |
| 4897 | HITACHI ZOSEN C                                 | 0.003%         | 93.693%      |
| 4898 | TOYOTA BOSHOKU                                  | 0.003%         | 93.696%      |
| 4899 | ANSALDO STS SPA                                 | 0.003%         | 93.699%      |
| 4900 | DAIO PAPER CORP                                 | 0.003%         | 93.702%      |
| 4901 | HOSIDEN CORP                                    | 0.003%         | 93.705%      |
| 4902 | MRF LTD   | 0.003%         | 93.708%      |
| 4903 | SPX CORP COMMON STOCK USD.01                    | 0.003%         | 93.711%      |
| 4904 | PRESIDENT CHAIN                                 | 0.003%         | 93.714%      |
| 4905 | UNIMICRON TECHN                                 | 0.003%         | 93.717%      |
| 4906 | PC CONNECTION                                   | 0.003%         | 93.720%      |
| 4907 | PERFICIENT INC COMMON STOCK USD.001             | 0.003%         | 93.724%      |
| 4908 | CRAMO OYJ B SHS                                 | 0.003%         | 93.727%      |
| 4909 | HINDUSTAN LEVER                                 | 0.003%         | 93.730%      |
| 4910 | TONG YANG INDUS                                 | 0.003%         | 93.733%      |
| 4911 | BORREGAARD ASA                                  | 0.003%         | 93.736%      |
| 4912 | ALLIED GROUP LT                                 | 0.003%         | 93.739%      |
| 4913 | SIME DARBY BHD                                  | 0.003%         | 93.742%      |
| 4914 | SAN MIGUEL CORP                                 | 0.003%         | 93.745%      |
| 4915 | MORGUARD REAL E                                 | 0.003%         | 93.748%      |
| 4916 | SINOTRUK HONG K                                 | 0.003%         | 93.751%      |
| 4917 | MERCER INTL INC                                 | 0.003%         | 93.754%      |
| 4918 | KERNEL HOLDING                                  | 0.003%         | 93.757%      |
| 4919 | OKASAN SECURITI                                 | 0.003%         | 93.760%      |
| 4920 | GERMAN AMERICAN BANCORP COMMON STOCK            | 0.003%         | 93.763%      |
| 4921 | DUZONBIZON CO L                                 | 0.003%         | 93.766%      |
| 4922 | CSR CORP  | 0.003%         | 93.769%      |
| 4923 | EXEDY CORP                                      | 0.003%         | 93.772%      |
| 4924 | CKD CORP  | 0.003%         | 93.775%      |
| 4925 | KRUK SA   | 0.003%         | 93.778%      |
| 4926 | BJ S RESTAURANTS INC COMMON STOCK               | 0.003%         | 93.781%      |
| 4927 | TRAVELPORT WORL                                 | 0.003%         | 93.784%      |
| 4928 | AEON REIT INVES                                 | 0.003%         | 93.787%      |
| 4929 | PREMIER INVESTM                                 | 0.003%         | 93.790%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4930 | AMUNDI SA                                     | 0.003%         | 93.793%      |
| 4931 | APOLLO HOSPITAL                               | 0.003%         | 93.796%      |
| 4932 | SHANDONG WEIGAO                               | 0.003%         | 93.799%      |
| 4933 | AUSNET SERVICES                               | 0.003%         | 93.802%      |
| 4934 | ALIOR BANK SA                                 | 0.003%         | 93.805%      |
| 4935 | TATA POWER CO L                               | 0.003%         | 93.808%      |
| 4936 | INDUTRADE AB                                  | 0.003%         | 93.811%      |
| 4937 | SEVERSTAL GDR REG S GDR                       | 0.003%         | 93.814%      |
| 4938 | LINDT & SPRUENG                               | 0.003%         | 93.817%      |
| 4939 | DEUTZ AG                                      | 0.003%         | 93.820%      |
| 4940 | SEIREN CO                                     | 0.003%         | 93.823%      |
| 4941 | AVEVA GROUP PLC                               | 0.003%         | 93.826%      |
| 4942 | IMP DEL DES Y E                               | 0.003%         | 93.829%      |
| 4943 | FIRST INTER BK                                | 0.003%         | 93.832%      |
| 4944 | TRUE CORP PCL                                 | 0.003%         | 93.835%      |
| 4945 | CHORUS LIMITED                                | 0.003%         | 93.838%      |
| 4946 | CHINA STHN AIRL                               | 0.003%         | 93.840%      |
| 4947 | CHARGEURS SA                                  | 0.003%         | 93.843%      |
| 4948 | GENERAL CABLE CORP COMMON STOCK USD.01        | 0.003%         | 93.846%      |
| 4949 | TAIWAN BUSINESS                               | 0.003%         | 93.849%      |
| 4950 | YANGARRA RESOUR                               | 0.003%         | 93.852%      |
| 4951 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.003%         | 93.855%      |
| 4952 | INMOBILIARIA CO                               | 0.003%         | 93.858%      |
| 4953 | QUARTERHILL INC                               | 0.003%         | 93.861%      |
| 4954 | SYNTEL INC COMMON STOCK                       | 0.003%         | 93.864%      |
| 4955 | COMMUNITY HEALT                               | 0.003%         | 93.867%      |
| 4956 | CHINA TELECOM CORP LTD ADR ADR                | 0.003%         | 93.870%      |
| 4957 | DIAMOND HILL INVESTMENT GRP COMMON STOCK      | 0.003%         | 93.873%      |
| 4958 | COBIZ FINANCIAL INC COMMON STOCK USD.01       | 0.003%         | 93.876%      |
| 4959 | AIRTAC INTERNAT                               | 0.003%         | 93.879%      |
| 4960 | ALS LTD                                       | 0.003%         | 93.882%      |
| 4961 | FAR EAST INTL B                               | 0.003%         | 93.885%      |
| 4962 | PARTY CITY HOLDCO INC COMMON STOCK USD.01     | 0.003%         | 93.888%      |
| 4963 | SIMPLO TECHNOLO                               | 0.003%         | 93.891%      |
| 4964 | ZOETIS INC SR UNSECURED 02/18 1.875           | 0.003%         | 93.894%      |
| 4965 | PIONEER FOODS L                               | 0.003%         | 93.897%      |
| 4966 | TOD'S SPA                                     | 0.003%         | 93.900%      |
| 4967 | TATNEFT PAO SPONSORED ADR ADR                 | 0.003%         | 93.903%      |
| 4968 | PROSEGUR CIA DE                               | 0.003%         | 93.906%      |
| 4969 | KERRY LOGISTICS                               | 0.003%         | 93.909%      |
| 4970 | SINO LAND CO                                  | 0.003%         | 93.911%      |
| 4971 | MYERS INDUSTRIES INC COMMON STOCK             | 0.003%         | 93.914%      |
| 4972 | SEIBU HOLDINGS                                | 0.003%         | 93.917%      |
| 4973 | PHH CORP COMMON STOCK USD.01                  | 0.003%         | 93.920%      |
| 4974 | BEFIMMO SCA                                   | 0.003%         | 93.923%      |
| 4975 | COMPUTACENTER P                               | 0.003%         | 93.926%      |
| 4976 | SPAREBANK 1 SR                                | 0.003%         | 93.929%      |
| 4977 | SECURITY BANK C                               | 0.003%         | 93.932%      |
| 4978 | AMOREPACIFIC GR                               | 0.003%         | 93.935%      |
| 4979 | INDUSTRIAS CH S                               | 0.003%         | 93.938%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4980 | SILTRONIC AG                                       | 0.003%         | 93.941%      |
| 4981 | TOKYO OHKA KOGY                                    | 0.003%         | 93.944%      |
| 4982 | TEC CORPORATION                                    | 0.003%         | 93.947%      |
| 4983 | JC DECAUX SA                                       | 0.003%         | 93.950%      |
| 4984 | ESURE GROUP PLC                                    | 0.003%         | 93.953%      |
| 4985 | FRANKLIN STREET PROPERTIES C REIT USD.0001         | 0.003%         | 93.956%      |
| 4986 | CIE AUTOMOTIVE                                     | 0.003%         | 93.958%      |
| 4987 | HAMBORNER AG                                       | 0.003%         | 93.961%      |
| 4988 | FOXCONN INTERNA                                    | 0.003%         | 93.964%      |
| 4989 | SEMEN GRESIK                                       | 0.003%         | 93.967%      |
| 4990 | SHIP FINANCE IN                                    | 0.003%         | 93.970%      |
| 4991 | HOTA INDUSTRIAL                                    | 0.003%         | 93.973%      |
| 4992 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001      | 0.003%         | 93.976%      |
| 4993 | CIMPRESS NV  | 0.003%         | 93.979%      |
| 4994 | COMFORIA RESIDE                                    | 0.003%         | 93.982%      |
| 4995 | VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001 | 0.003%         | 93.985%      |
| 4996 | ALSO HOLDING-RE                                    | 0.003%         | 93.988%      |
| 4997 | FORTUNE REIT                                       | 0.003%         | 93.991%      |
| 4998 | AAON INC COMMON STOCK USD.004                      | 0.003%         | 93.994%      |
| 4999 | SHIMANO INC  | 0.003%         | 93.996%      |
| 5000 | CHARTER HALL                                       | 0.003%         | 93.999%      |
| 5001 | LUKOIL PJSC- SP                                    | 0.003%         | 94.002%      |
| 5002 | GPO IND BIMBO                                      | 0.003%         | 94.005%      |
| 5003 | NEXON CO LTD                                       | 0.003%         | 94.008%      |
| 5004 | CIA SANEAMENTO                                     | 0.003%         | 94.011%      |
| 5005 | CHINA TRADITION                                    | 0.003%         | 94.014%      |
| 5006 | SHIMAMURA CO                                       | 0.003%         | 94.017%      |
| 5007 | NANKAI ELEC RAI                                    | 0.003%         | 94.020%      |
| 5008 | DOOSAN HEAVY IN                                    | 0.003%         | 94.023%      |
| 5009 | EREGLI DEMIR CE                                    | 0.003%         | 94.026%      |
| 5010 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01      | 0.003%         | 94.028%      |
| 5011 | OKINAWA BANK                                       | 0.003%         | 94.031%      |
| 5012 | ZAKLADY METALI                                     | 0.003%         | 94.034%      |
| 5013 | AMERICA MOVIL SPN ADR CL L ADR                     | 0.003%         | 94.037%      |
| 5014 | VALOR CO LTD                                       | 0.003%         | 94.040%      |
| 5015 | PETROFAC LTD                                       | 0.003%         | 94.043%      |
| 5016 | Mobistar SA  | 0.003%         | 94.046%      |
| 5017 | KOTAK MAHINDRA                                     | 0.003%         | 94.049%      |
| 5018 | DREAM INDUSTRIA                                    | 0.003%         | 94.052%      |
| 5019 | MAGELLAN FINANC                                    | 0.003%         | 94.055%      |
| 5020 | PARMALAT S.P.A                                     | 0.003%         | 94.057%      |
| 5021 | DEBENHAMS  | 0.003%         | 94.060%      |
| 5022 | REGIS RESOURCES                                    | 0.003%         | 94.063%      |
| 5023 | LINDAB INTL AB                                     | 0.003%         | 94.066%      |
| 5024 | HYAKUJUSHI BANK                                    | 0.003%         | 94.069%      |
| 5025 | U-BLOX AG  | 0.003%         | 94.072%      |
| 5026 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1      | 0.003%         | 94.075%      |
| 5027 | EVRAZ PLC  | 0.003%         | 94.078%      |
| 5028 | GUARANTY BANCORP COMMON STOCK USD.001              | 0.003%         | 94.081%      |
| 5029 | GODADDY INC CLASS A COMMON STOCK USD.001           | 0.003%         | 94.083%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5030 | BURCKHARDT COMP                                   | 0.003%         | 94.086%      |
| 5031 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01     | 0.003%         | 94.089%      |
| 5032 | INTL FCSTONE INC COMMON STOCK USD.01              | 0.003%         | 94.092%      |
| 5033 | STATE NATIONAL COS INC COMMON STOCK USD.001       | 0.003%         | 94.095%      |
| 5034 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01      | 0.003%         | 94.098%      |
| 5035 | CHINA SCE PROPE                                   | 0.003%         | 94.101%      |
| 5036 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0   | 0.003%         | 94.104%      |
| 5037 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | 0.003%         | 94.106%      |
| 5038 | ENGIE BRASIL SA                                   | 0.003%         | 94.109%      |
| 5039 | ACADIAN TIMBER                                    | 0.003%         | 94.112%      |
| 5040 | ZCL COMPOSITES                                    | 0.003%         | 94.115%      |
| 5041 | TAKARA SHUZO CO                                   | 0.003%         | 94.118%      |
| 5042 | CHINA EVERBRIGH                                   | 0.003%         | 94.121%      |
| 5043 | POSTNL  | 0.003%         | 94.124%      |
| 5044 | GJENSIDIGE FORS                                   | 0.003%         | 94.127%      |
| 5045 | GREEN BANCORP INC COMMON STOCK USD.01             | 0.003%         | 94.129%      |
| 5046 | GPO DE INVERSIO                                   | 0.003%         | 94.132%      |
| 5047 | ANGIODYNAMICS INC COMMON STOCK USD.01             | 0.003%         | 94.135%      |
| 5048 | OKAMURA CORP                                      | 0.003%         | 94.138%      |
| 5049 | NORTHGATE   | 0.003%         | 94.141%      |
| 5050 | ZZZPRIMA MEAT P                                   | 0.003%         | 94.144%      |
| 5051 | SUMITOMO WAREHO                                   | 0.003%         | 94.147%      |
| 5052 | TELECOM ITALIA                                    | 0.003%         | 94.149%      |
| 5053 | BALFOUR BEATTY                                    | 0.003%         | 94.152%      |
| 5054 | ASTRONICS CORP COMMON STOCK USD.01                | 0.003%         | 94.155%      |
| 5055 | SHIMADZU CORP                                     | 0.003%         | 94.158%      |
| 5056 | EMEMORY TECHNOL                                   | 0.003%         | 94.161%      |
| 5057 | COSTAR GROUP INC COMMON STOCK USD.01              | 0.003%         | 94.164%      |
| 5058 | REUNERT   | 0.003%         | 94.167%      |
| 5059 | ASAHI INTECC CO                                   | 0.003%         | 94.169%      |
| 5060 | EXIDE INDUSTRIE                                   | 0.003%         | 94.172%      |
| 5061 | Rocky Mountain                                    | 0.003%         | 94.175%      |
| 5062 | AMERICAN STATES WATER CO COMMON STOCK             | 0.003%         | 94.178%      |
| 5063 | EZ TEC EMPREEND                                   | 0.003%         | 94.181%      |
| 5064 | USS CO. LTD.                                      | 0.003%         | 94.184%      |
| 5065 | COCA-COLA AMATI                                   | 0.003%         | 94.186%      |
| 5066 | TOKYU REIT INC                                    | 0.003%         | 94.189%      |
| 5067 | INDUSIND BANK                                     | 0.003%         | 94.192%      |
| 5068 | RAMIRENT OYJ                                      | 0.003%         | 94.195%      |
| 5069 | INDS BACHOCO SA                                   | 0.003%         | 94.198%      |
| 5070 | AMBEV SA ADR ADR                                  | 0.003%         | 94.201%      |
| 5071 | TEMBEC INC  | 0.003%         | 94.203%      |
| 5072 | FISHER (JAMES)                                    | 0.003%         | 94.206%      |
| 5073 | MERCIALYS   | 0.003%         | 94.209%      |
| 5074 | ASATSU INC  | 0.003%         | 94.212%      |
| 5075 | TOHOKU ELEC POW                                   | 0.003%         | 94.215%      |
| 5076 | SENSHU IKEDA HL                                   | 0.003%         | 94.218%      |
| 5077 | SPEEDWAY MOTORS                                   | 0.003%         | 94.220%      |
| 5078 | FIRST NATIONAL                                    | 0.003%         | 94.223%      |
| 5079 | VIACOM INC SR UNSECURED 12/19 2.75                | 0.003%         | 94.226%      |

|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5080 | CRAY INC COMMON STOCK USD.01                 | 0.003%         | 94.229%      |
| 5081 | THAI UNION GROU                              | 0.003%         | 94.232%      |
| 5082 | GOLD FIELDS LTD                              | 0.003%         | 94.235%      |
| 5083 | ASIA OPTICAL CO                              | 0.003%         | 94.237%      |
| 5084 | TONGDA GROUP HL                              | 0.003%         | 94.240%      |
| 5085 | INTERCONTINENTA                              | 0.003%         | 94.243%      |
| 5086 | SAUL CENTERS INC REIT USD.01                 | 0.003%         | 94.246%      |
| 5087 | GT CAPITAL HOLD                              | 0.003%         | 94.249%      |
| 5088 | SEVEN GROUP HLD                              | 0.003%         | 94.252%      |
| 5089 | TRANSPORT INTL                               | 0.003%         | 94.254%      |
| 5090 | CONNECTONE BANCORP INC COMMON STOCK          | 0.003%         | 94.257%      |
| 5091 | RATHBONE BROTHE                              | 0.003%         | 94.260%      |
| 5092 | MULTIPLAN EMPRE                              | 0.003%         | 94.263%      |
| 5093 | BANCA GENERALI                               | 0.003%         | 94.266%      |
| 5094 | ATN INTERNATIONAL INC COMMON STOCK USD.01    | 0.003%         | 94.268%      |
| 5095 | GS ENGINEERING                               | 0.003%         | 94.271%      |
| 5096 | DE'LONGHI SPA                                | 0.003%         | 94.274%      |
| 5097 | POONGSAN CORP(N                              | 0.003%         | 94.277%      |
| 5098 | HAP SENG CONSOL                              | 0.003%         | 94.280%      |
| 5099 | CREDITO VALTELL                              | 0.003%         | 94.283%      |
| 5100 | TRUEBLUE INC COMMON STOCK                    | 0.003%         | 94.285%      |
| 5101 | ZHAOJIN MINING                               | 0.003%         | 94.288%      |
| 5102 | KOLON INDUSTRIE                              | 0.003%         | 94.291%      |
| 5103 | PREFERRED BANK/LOS ANGELES COMMON STOCK      | 0.003%         | 94.294%      |
| 5104 | ARCHROCK INC COMMON STOCK USD.01             | 0.003%         | 94.297%      |
| 5105 | RYOBI  | 0.003%         | 94.299%      |
| 5106 | SYSMEX CORP                                  | 0.003%         | 94.302%      |
| 5107 | ENZO BIOCHEM INC COMMON STOCK USD.01         | 0.003%         | 94.305%      |
| 5108 | BAVARIAN NORDIC                              | 0.003%         | 94.308%      |
| 5109 | DOOSAN CORP                                  | 0.003%         | 94.311%      |
| 5110 | K12 INC COMMON STOCK USD.0001                | 0.003%         | 94.313%      |
| 5111 | MITAC HOLDINGS                               | 0.003%         | 94.316%      |
| 5112 | AK STEEL HOLDIN                              | 0.003%         | 94.319%      |
| 5113 | SENKO CO                                     | 0.003%         | 94.322%      |
| 5114 | MONMOUTH REAL E                              | 0.003%         | 94.324%      |
| 5115 | TAKKT AG                                     | 0.003%         | 94.327%      |
| 5116 | JM FINANCIAL                                 | 0.003%         | 94.330%      |
| 5117 | GOEASY LTD                                   | 0.003%         | 94.333%      |
| 5118 | SERCOMM CORP                                 | 0.003%         | 94.336%      |
| 5119 | CENTRAL GLASS C                              | 0.003%         | 94.338%      |
| 5120 | KINPO ELECTRONI                              | 0.003%         | 94.341%      |
| 5121 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | 0.003%         | 94.344%      |
| 5122 | CHINA OVERASEA                               | 0.003%         | 94.347%      |
| 5123 | NIHON UNISYS                                 | 0.003%         | 94.350%      |
| 5124 | RIB SOFTWARE AG                              | 0.003%         | 94.352%      |
| 5125 | DOMINO'S PIZZA                               | 0.003%         | 94.355%      |
| 5126 | FUKUOKA REIT CO                              | 0.003%         | 94.358%      |
| 5127 | NUTRISYSTEM INC COMMON STOCK USD.001         | 0.003%         | 94.361%      |
| 5128 | HOPSON DEVELOPM                              | 0.003%         | 94.363%      |
| 5129 | OPHIR ENERGY PL                              | 0.003%         | 94.366%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5130 | SEABRIDGE GOLD                                     | 0.003%         | 94.369%      |
| 5131 | BANGCHAK CORP P                                    | 0.003%         | 94.372%      |
| 5132 | UPC TECHNOLOGY                                     | 0.003%         | 94.374%      |
| 5133 | TSOGO SUN HOLDI                                    | 0.003%         | 94.377%      |
| 5134 | FUJITEC CO   | 0.003%         | 94.380%      |
| 5135 | KELLER GROUP                                       | 0.003%         | 94.383%      |
| 5136 | Meritz Fire & M                                    | 0.003%         | 94.386%      |
| 5137 | AIRBOSS OF AMER                                    | 0.003%         | 94.388%      |
| 5138 | NH HOTELES   | 0.003%         | 94.391%      |
| 5139 | AIRASIA BHD  | 0.003%         | 94.394%      |
| 5140 | BIGLARI HOLDINGS INC COMMON STOCK USD.5            | 0.003%         | 94.397%      |
| 5141 | AEGION CORP COMMON STOCK USD.01                    | 0.003%         | 94.399%      |
| 5142 | CHINA SOUTH CIT                                    | 0.003%         | 94.402%      |
| 5143 | VEDANTA RESOURC                                    | 0.003%         | 94.405%      |
| 5144 | MILLENNIUM&COPT                                    | 0.003%         | 94.408%      |
| 5145 | TOBU RAILWAY CO                                    | 0.003%         | 94.410%      |
| 5146 | AXCELIS TECHNOL                                    | 0.003%         | 94.413%      |
| 5147 | ATRION CORPORATION COMMON STOCK USD.1              | 0.003%         | 94.416%      |
| 5148 | ZARDOYA-OTIS                                       | 0.003%         | 94.419%      |
| 5149 | JINRO LTD  | 0.003%         | 94.421%      |
| 5150 | ORITANI FINANCIAL CORP COMMON STOCK USD.01         | 0.003%         | 94.424%      |
| 5151 | HAITONG INTL SE                                    | 0.003%         | 94.427%      |
| 5152 | JIANGSU EXPRESS                                    | 0.003%         | 94.430%      |
| 5153 | FUGRO NV-CVA                                       | 0.003%         | 94.432%      |
| 5154 | EOH HOLDINGS LT                                    | 0.003%         | 94.435%      |
| 5155 | FARO TECHNOLOGIES INC COMMON STOCK USD.001         | 0.003%         | 94.438%      |
| 5156 | AMERICAN VANGUARD CORP COMMON STOCK USD.1          | 0.003%         | 94.440%      |
| 5157 | KENDA RUBBER IN                                    | 0.003%         | 94.443%      |
| 5158 | AUTOGRILL SPA                                      | 0.003%         | 94.446%      |
| 5159 | FORTINET INC                                       | 0.003%         | 94.449%      |
| 5160 | TOKYO ELEC POWE                                    | 0.003%         | 94.451%      |
| 5161 | HENKEL KGAA-BEA                                    | 0.003%         | 94.454%      |
| 5162 | ELLIE MAE INC COMMON STOCK USD.0001                | 0.003%         | 94.457%      |
| 5163 | COCOKARA FINE H                                    | 0.003%         | 94.460%      |
| 5164 | KOREA LINE CORP                                    | 0.003%         | 94.462%      |
| 5165 | DAEWOO INTERNAT                                    | 0.003%         | 94.465%      |
| 5166 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 0.003%         | 94.468%      |
| 5167 | KISSEI PHARM CO                                    | 0.003%         | 94.470%      |
| 5168 | CANCOM SE  | 0.003%         | 94.473%      |
| 5169 | POLSKIE GORNICT                                    | 0.003%         | 94.476%      |
| 5170 | KANDENKO CO  | 0.003%         | 94.479%      |
| 5171 | MAKINO MILLING                                     | 0.003%         | 94.481%      |
| 5172 | CHOW SANG SANG                                     | 0.003%         | 94.484%      |
| 5173 | ENCE ENERGIA                                       | 0.003%         | 94.487%      |
| 5174 | FIDELITY SOUTHERN CORP COMMON STOCK                | 0.003%         | 94.489%      |
| 5175 | TRANSM ALIANCA                                     | 0.003%         | 94.492%      |
| 5176 | CAPCOM CO  | 0.003%         | 94.495%      |
| 5177 | PARK 24 CO   | 0.003%         | 94.498%      |
| 5178 | YUZHOU PROPERTI                                    | 0.003%         | 94.500%      |
| 5179 | COPPER MTN MNG                                     | 0.003%         | 94.503%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5180 | CORONATION FUND                                  | 0.003%         | 94.506%      |
| 5181 | INTERROLL HOLDI                                  | 0.003%         | 94.508%      |
| 5182 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167   | 0.003%         | 94.511%      |
| 5183 | KOENIG & BAUER                                   | 0.003%         | 94.514%      |
| 5184 | REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001 | 0.003%         | 94.516%      |
| 5185 | ORTHOPIX INTL N                                  | 0.003%         | 94.519%      |
| 5186 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01   | 0.003%         | 94.522%      |
| 5187 | JAPAN AVIATN EL                                  | 0.003%         | 94.525%      |
| 5188 | DULUXGROUP LTD                                   | 0.003%         | 94.527%      |
| 5189 | FUFENG GROUP LT                                  | 0.003%         | 94.530%      |
| 5190 | COFACE SA  | 0.003%         | 94.533%      |
| 5191 | JG SUMMIT HLDGS                                  | 0.003%         | 94.535%      |
| 5192 | NOBLE CORP PLC                                   | 0.003%         | 94.538%      |
| 5193 | CAMDEN NATIONAL CORP COMMON STOCK                | 0.003%         | 94.541%      |
| 5194 | COMTECH TELE CO                                  | 0.003%         | 94.543%      |
| 5195 | SEMBCORP MARINE                                  | 0.003%         | 94.546%      |
| 5196 | JGC CORP   | 0.003%         | 94.549%      |
| 5197 | STONERIDGE INC COMMON STOCK                      | 0.003%         | 94.551%      |
| 5198 | CERVED INFORMAT                                  | 0.003%         | 94.554%      |
| 5199 | SQUARE ENIX HOL                                  | 0.003%         | 94.557%      |
| 5200 | TUNG HO STEEL E                                  | 0.003%         | 94.559%      |
| 5201 | LIPPO KARAWACI                                   | 0.003%         | 94.562%      |
| 5202 | THERATECHNOLOGI                                  | 0.003%         | 94.565%      |
| 5203 | GLOBAL LOGISTIC                                  | 0.003%         | 94.568%      |
| 5204 | WPT INDUSTRIAL                                   | 0.003%         | 94.570%      |
| 5205 | VASTNED RETAIL                                   | 0.003%         | 94.573%      |
| 5206 | BERNER KTBK                                      | 0.003%         | 94.576%      |
| 5207 | THE NISSHIN OIL                                  | 0.003%         | 94.578%      |
| 5208 | QUALITY SYSTEMS INC COMMON STOCK USD.01          | 0.003%         | 94.581%      |
| 5209 | RMR GROUP INC/THE A COMMON STOCK                 | 0.003%         | 94.584%      |
| 5210 | KIWI PROPERTY G                                  | 0.003%         | 94.586%      |
| 5211 | NITTO BOSEKI CO                                  | 0.003%         | 94.589%      |
| 5212 | COLOPLAST AS                                     | 0.003%         | 94.592%      |
| 5213 | SINGAPORE PRESS                                  | 0.003%         | 94.594%      |
| 5214 | DIGI.COM BHD                                     | 0.003%         | 94.597%      |
| 5215 | ALPINE ELECTRON                                  | 0.003%         | 94.600%      |
| 5216 | HUFVUDSTADEN AB                                  | 0.003%         | 94.602%      |
| 5217 | UNI-CHARM CORP                                   | 0.003%         | 94.605%      |
| 5218 | K WAH INTL HLDG                                  | 0.003%         | 94.607%      |
| 5219 | LATECOERE  | 0.003%         | 94.610%      |
| 5220 | ALK-ABELLO A/S                                   | 0.003%         | 94.613%      |
| 5221 | TYSON FOODS INC COMPANY GUAR 08/19 2.65          | 0.003%         | 94.615%      |
| 5222 | RAKUTEN INC                                      | 0.003%         | 94.618%      |
| 5223 | STRIDES ARCOLAB                                  | 0.003%         | 94.621%      |
| 5224 | IBJ LEASING CO                                   | 0.003%         | 94.623%      |
| 5225 | HULIC REIT INC                                   | 0.003%         | 94.626%      |
| 5226 | BECHTLE AG                                       | 0.003%         | 94.629%      |
| 5227 | KYUSHU ELEC POW                                  | 0.003%         | 94.631%      |
| 5228 | UNITED ARROWS L                                  | 0.003%         | 94.634%      |
| 5229 | INDRA SISTEMAS                                   | 0.003%         | 94.637%      |

|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5230 | LAIRD PLC                                    | 0.003%         | 94.639%      |
| 5231 | SUNCOKE ENERGY INC COMMON STOCK USD.01       | 0.003%         | 94.642%      |
| 5232 | BETSSON AB                                   | 0.003%         | 94.645%      |
| 5233 | NIPPON SODA CO                               | 0.003%         | 94.647%      |
| 5234 | OVS SPA                                      | 0.003%         | 94.650%      |
| 5235 | RITEK INC                                    | 0.003%         | 94.652%      |
| 5236 | BIC CAMERA INC.                              | 0.003%         | 94.655%      |
| 5237 | DEL TACO RESTAURANTS INC COMMON STOCK        | 0.003%         | 94.658%      |
| 5238 | BCO BILBAO VIZC                              | 0.003%         | 94.660%      |
| 5239 | PARK STERLING CORP COMMON STOCK USD.01       | 0.003%         | 94.663%      |
| 5240 | CONTACT ENERGY                               | 0.003%         | 94.666%      |
| 5241 | KOMORI CORPORAT                              | 0.003%         | 94.668%      |
| 5242 | RPS GROUP PLC                                | 0.003%         | 94.671%      |
| 5243 | C.P. ALL PCL-FG                              | 0.003%         | 94.673%      |
| 5244 | ACTUA CORP COMMON STOCK USD.001              | 0.003%         | 94.676%      |
| 5245 | FASTIGHETS AB B                              | 0.003%         | 94.679%      |
| 5246 | KOA CORPORATION                              | 0.003%         | 94.681%      |
| 5247 | CIPUTRA DEVELOP                              | 0.003%         | 94.684%      |
| 5248 | HARMONY GOLD MN                              | 0.003%         | 94.687%      |
| 5249 | GLAXOSMITHKLINE                              | 0.003%         | 94.689%      |
| 5250 | UNIFI INC                                    | 0.003%         | 94.692%      |
| 5251 | KINGSOFT CORP L                              | 0.003%         | 94.694%      |
| 5252 | EURONAV SA                                   | 0.003%         | 94.697%      |
| 5253 | REGIS CORP COMMON STOCK USD.05               | 0.003%         | 94.700%      |
| 5254 | OPUS BANK                                    | 0.003%         | 94.702%      |
| 5255 | GUOTAI JUNAN IN                              | 0.003%         | 94.705%      |
| 5256 | MINDTREE LTD                                 | 0.003%         | 94.707%      |
| 5257 | KANAMOTO CO LTD                              | 0.003%         | 94.710%      |
| 5258 | BAYWA AG (BAYER                              | 0.003%         | 94.713%      |
| 5259 | WEST CORP COMMON STOCK USD.001               | 0.003%         | 94.715%      |
| 5260 | MTS SYSTEMS CORP COMMON STOCK USD.25         | 0.003%         | 94.718%      |
| 5261 | CHINASOFT INTER                              | 0.003%         | 94.720%      |
| 5262 | MACQUARIE LEISU                              | 0.003%         | 94.723%      |
| 5263 | KMG CHEMICALS INC COMMON STOCK USD.01        | 0.003%         | 94.726%      |
| 5264 | GILEAD SCIENCES INC SR UNSECURED 09/20 2.55  | 0.003%         | 94.728%      |
| 5265 | PERLIS PLANTATI                              | 0.003%         | 94.731%      |
| 5266 | CLOETTA AB B SH                              | 0.003%         | 94.733%      |
| 5267 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1 | 0.003%         | 94.736%      |
| 5268 | CHUDENKO CORP                                | 0.003%         | 94.739%      |
| 5269 | SPIN MASTER COR                              | 0.003%         | 94.741%      |
| 5270 | LAWSON                                       | 0.003%         | 94.744%      |
| 5271 | F E CONSORTM IN                              | 0.003%         | 94.746%      |
| 5272 | PERPETUAL TST A                              | 0.003%         | 94.749%      |
| 5273 | NISSIN ELECTRIC                              | 0.003%         | 94.752%      |
| 5274 | JARDINE CYCLE                                | 0.003%         | 94.754%      |
| 5275 | PARKWAY INC REIT USD.001                     | 0.003%         | 94.757%      |
| 5276 | HUBER & SUHNER                               | 0.003%         | 94.759%      |
| 5277 | KOMAX HOLDING A                              | 0.003%         | 94.762%      |
| 5278 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | 0.003%         | 94.765%      |
| 5279 | TPG TELECOM                                  | 0.003%         | 94.767%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5280 | UTD STATES CELL                                   | 0.003%         | 94.770%      |
| 5281 | NAVIGANT CONSUL                                   | 0.003%         | 94.772%      |
| 5282 | QUALYS INC COMMON STOCK USD.001                   | 0.003%         | 94.775%      |
| 5283 | KEIO CORP   | 0.003%         | 94.777%      |
| 5284 | YANZHOU COAL MI                                   | 0.003%         | 94.780%      |
| 5285 | LINK ADMINISTRA                                   | 0.003%         | 94.783%      |
| 5286 | FUJI SEAL INC                                     | 0.003%         | 94.785%      |
| 5287 | PATTERN ENERGY GROUP INC COMMON STOCK USD.01      | 0.003%         | 94.788%      |
| 5288 | CORBY SPIRIT AN                                   | 0.003%         | 94.790%      |
| 5289 | KEIHIN CORP                                       | 0.003%         | 94.793%      |
| 5290 | DAOU TECHNOLOGY                                   | 0.003%         | 94.795%      |
| 5291 | FENNER  | 0.003%         | 94.798%      |
| 5292 | LADBROKES PLC                                     | 0.003%         | 94.801%      |
| 5293 | YIT OYJ   | 0.003%         | 94.803%      |
| 5294 | TAKEUCHI MANUFA                                   | 0.003%         | 94.806%      |
| 5295 | INVACARE CORP                                     | 0.003%         | 94.808%      |
| 5296 | WIHLBORGS FASTI                                   | 0.003%         | 94.811%      |
| 5297 | CHINA SHIPPING                                    | 0.003%         | 94.813%      |
| 5298 | PRESS METAL ALU                                   | 0.003%         | 94.816%      |
| 5299 | MAIDEN HLDGS LT                                   | 0.003%         | 94.819%      |
| 5300 | APPLUS SERVICES                                   | 0.003%         | 94.821%      |
| 5301 | YOOX NET-A-PORT                                   | 0.003%         | 94.824%      |
| 5302 | KARDEMIR KARABU                                   | 0.003%         | 94.826%      |
| 5303 | TAKARA LEBEN CO                                   | 0.003%         | 94.829%      |
| 5304 | KIMBALL ELECTRONICS INC COMMON STOCK              | 0.003%         | 94.831%      |
| 5305 | PAN OCEAN CO                                      | 0.003%         | 94.834%      |
| 5306 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001   | 0.003%         | 94.837%      |
| 5307 | GETAC TECHNOLOG                                   | 0.003%         | 94.839%      |
| 5308 | FLEURY SA   | 0.003%         | 94.842%      |
| 5309 | NCC LTD/INDIA                                     | 0.003%         | 94.844%      |
| 5310 | ALL NIPPON AIRW                                   | 0.003%         | 94.847%      |
| 5311 | NANTO BANK  | 0.003%         | 94.849%      |
| 5312 | IOI PROPERTIES                                    | 0.003%         | 94.852%      |
| 5313 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01   | 0.003%         | 94.854%      |
| 5314 | SUMITOMO MITSUI                                   | 0.003%         | 94.857%      |
| 5315 | ANRITSU CORP                                      | 0.003%         | 94.859%      |
| 5316 | SHUN TAK HLDGS                                    | 0.003%         | 94.862%      |
| 5317 | ITO EN  | 0.003%         | 94.865%      |
| 5318 | GAZTRANSPORT ET                                   | 0.003%         | 94.867%      |
| 5319 | CHINA LESSO GRO                                   | 0.003%         | 94.870%      |
| 5320 | CAI INTERNATIONAL INC COMMON STOCK USD.0001       | 0.003%         | 94.872%      |
| 5321 | KYORITSU MAINTA                                   | 0.003%         | 94.875%      |
| 5322 | RETROPHIN INC COMMON STOCK USD.0001               | 0.003%         | 94.877%      |
| 5323 | BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001 | 0.003%         | 94.880%      |
| 5324 | FUTUREFUEL CORP COMMON STOCK USD.0001             | 0.003%         | 94.882%      |
| 5325 | HURON CONSULTING GROUP INC COMMON STOCK USD.01    | 0.003%         | 94.885%      |
| 5326 | CORVEL CORP COMMON STOCK USD.0001                 | 0.003%         | 94.887%      |
| 5327 | MANAPPURAM FINA                                   | 0.003%         | 94.890%      |
| 5328 | AMBUJA CEMENTS                                    | 0.003%         | 94.893%      |
| 5329 | JACCS CO  | 0.003%         | 94.895%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5330 | AEON MALL CO LT                                 | 0.003%         | 94.898%      |
| 5331 | SHANKS GROUP PL                                 | 0.003%         | 94.900%      |
| 5332 | TOWER INTL INC                                  | 0.003%         | 94.903%      |
| 5333 | START TODAY CO                                  | 0.003%         | 94.905%      |
| 5334 | EMP NAC ELECTRI                                 | 0.003%         | 94.908%      |
| 5335 | GLOVIS  | 0.003%         | 94.910%      |
| 5336 | KITZ CORPORATIO                                 | 0.003%         | 94.913%      |
| 5337 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | 0.003%         | 94.915%      |
| 5338 | NICE SYSTEMS                                    | 0.003%         | 94.918%      |
| 5339 | CHINA AOYUAN PR                                 | 0.003%         | 94.920%      |
| 5340 | TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001 | 0.003%         | 94.923%      |
| 5341 | GIGABYTE TECHNO                                 | 0.003%         | 94.925%      |
| 5342 | CTS CORP COMMON STOCK                           | 0.003%         | 94.928%      |
| 5343 | REITMANS (CANADA) LTD A COMMON STOCK            | 0.003%         | 94.930%      |
| 5344 | PETROLEUM GEO-S                                 | 0.003%         | 94.933%      |
| 5345 | SARACEN MINERAL                                 | 0.003%         | 94.935%      |
| 5346 | TOOTSIE ROLL IN                                 | 0.003%         | 94.938%      |
| 5347 | TEMP HOLDINGS C                                 | 0.003%         | 94.940%      |
| 5348 | CALIFORNIA WATE                                 | 0.003%         | 94.943%      |
| 5349 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | 0.003%         | 94.945%      |
| 5350 | INVESCO OFFICE                                  | 0.003%         | 94.948%      |
| 5351 | CARGOJET INC.                                   | 0.003%         | 94.951%      |
| 5352 | WING TAI HOLDIN                                 | 0.003%         | 94.953%      |
| 5353 | AUTOMOTIVE HOLD                                 | 0.003%         | 94.956%      |
| 5354 | DIGITAL CHINA H                                 | 0.003%         | 94.958%      |
| 5355 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01    | 0.003%         | 94.961%      |
| 5356 | ALKERMES PLC                                    | 0.003%         | 94.963%      |
| 5357 | GRENDENE SA                                     | 0.003%         | 94.966%      |
| 5358 | BANK TABUNGAN N                                 | 0.002%         | 94.968%      |
| 5359 | TELECOM PLUS                                    | 0.002%         | 94.971%      |
| 5360 | JUMBO SA  | 0.002%         | 94.973%      |
| 5361 | SCHULMAN (A.) INC COMMON STOCK USD1.0           | 0.002%         | 94.976%      |
| 5362 | CHOW TAI FOOK J                                 | 0.002%         | 94.978%      |
| 5363 | METALL ZUG AG                                   | 0.002%         | 94.981%      |
| 5364 | METROPOLE TV-(M                                 | 0.002%         | 94.983%      |
| 5365 | MARCUS CORP                                     | 0.002%         | 94.986%      |
| 5366 | POWERLONG REAL                                  | 0.002%         | 94.988%      |
| 5367 | RAMCO-GERSHENSO                                 | 0.002%         | 94.990%      |
| 5368 | JUST EAT PLC                                    | 0.002%         | 94.993%      |
| 5369 | H. LUNDBECK A/S                                 | 0.002%         | 94.995%      |
| 5370 | KYOKUTO KAIHATS                                 | 0.002%         | 94.998%      |
| 5371 | TALK TALK TELEC                                 | 0.002%         | 95.000%      |
| 5372 | ECLIPX GROUP LT                                 | 0.002%         | 95.003%      |
| 5373 | SITC INTERNATIO                                 | 0.002%         | 95.005%      |
| 5374 | CEVA INC COMMON STOCK USD.001                   | 0.002%         | 95.008%      |
| 5375 | CROMWELL PROPER                                 | 0.002%         | 95.010%      |
| 5376 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.002%         | 95.013%      |
| 5377 | GORMAN-RUPP CO                                  | 0.002%         | 95.015%      |
| 5378 | CHAROEN PKPD-FG                                 | 0.002%         | 95.018%      |
| 5379 | GRAMMER AG                                      | 0.002%         | 95.020%      |

|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5380 | ALIBABA PICTURE                              | 0.002%         | 95.023%      |
| 5381 | L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95  | 0.002%         | 95.025%      |
| 5382 | TRAVELSKY TECHN                              | 0.002%         | 95.028%      |
| 5383 | ACC LIMITED                                  | 0.002%         | 95.030%      |
| 5384 | TOKYO DOME CORP                              | 0.002%         | 95.033%      |
| 5385 | NEW ORIENTAL ED                              | 0.002%         | 95.035%      |
| 5386 | BIM BIRLESIK MA                              | 0.002%         | 95.038%      |
| 5387 | BELLATRIX EXPLORATION LTD COMMON STOCK       | 0.002%         | 95.040%      |
| 5388 | KFORCE INC COMMON STOCK USD.01               | 0.002%         | 95.043%      |
| 5389 | BARR(A.G.)                                   | 0.002%         | 95.045%      |
| 5390 | EI TOWERS SPA                                | 0.002%         | 95.048%      |
| 5391 | LUPIN LTD                                    | 0.002%         | 95.050%      |
| 5392 | EMS-CHEMIE HLDG                              | 0.002%         | 95.052%      |
| 5393 | HITACHI MAXELL                               | 0.002%         | 95.055%      |
| 5394 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01   | 0.002%         | 95.057%      |
| 5395 | NICHI-IKO PHARM                              | 0.002%         | 95.060%      |
| 5396 | ORION CORP/REPU                              | 0.002%         | 95.062%      |
| 5397 | VSE CORP COMMON STOCK USD.05                 | 0.002%         | 95.065%      |
| 5398 | DOMINOS PIZZA E                              | 0.002%         | 95.067%      |
| 5399 | D/S NORDEN                                   | 0.002%         | 95.070%      |
| 5400 | SLATE RETAIL RE                              | 0.002%         | 95.072%      |
| 5401 | BORUSSIA DORTMU                              | 0.002%         | 95.075%      |
| 5402 | UTD INTEGRATION                              | 0.002%         | 95.077%      |
| 5403 | SUPER RETAIL GR                              | 0.002%         | 95.080%      |
| 5404 | KADOKAWA DWANGO                              | 0.002%         | 95.082%      |
| 5405 | LUXOTTICA GROUP                              | 0.002%         | 95.084%      |
| 5406 | HIBERNIA REIT P                              | 0.002%         | 95.087%      |
| 5407 | NORWEGIAN AIR S                              | 0.002%         | 95.089%      |
| 5408 | P/F BAKKAFROST                               | 0.002%         | 95.092%      |
| 5409 | SEIKO CORPORATI                              | 0.002%         | 95.094%      |
| 5410 | ETERNAL CHEMICA                              | 0.002%         | 95.097%      |
| 5411 | SEKISUI HOUSE R                              | 0.002%         | 95.099%      |
| 5412 | ELIA SYS OPERAT                              | 0.002%         | 95.102%      |
| 5413 | MORGUARD CORP                                | 0.002%         | 95.104%      |
| 5414 | LUMINEX CORP COMMON STOCK USD.001            | 0.002%         | 95.106%      |
| 5415 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.002%         | 95.109%      |
| 5416 | CEBU AIR INC                                 | 0.002%         | 95.111%      |
| 5417 | HOUSE FOODS COR                              | 0.002%         | 95.114%      |
| 5418 | TELEFONICA BRASIL ADR ADR                    | 0.002%         | 95.116%      |
| 5419 | TATUNG                                       | 0.002%         | 95.119%      |
| 5420 | RPX CORP COMMON STOCK USD.0001               | 0.002%         | 95.121%      |
| 5421 | DRAEGERWERK AG                               | 0.002%         | 95.124%      |
| 5422 | BIZLINK HOLDING                              | 0.002%         | 95.126%      |
| 5423 | ASCOTT RESIDENC                              | 0.002%         | 95.128%      |
| 5424 | NATURA COSMETIC                              | 0.002%         | 95.131%      |
| 5425 | EZAKI GLICO CO                               | 0.002%         | 95.133%      |
| 5426 | TSINGTAO BREWER                              | 0.002%         | 95.136%      |
| 5427 | RIETER HLDGS AG                              | 0.002%         | 95.138%      |
| 5428 | GLOBE TELECOM I                              | 0.002%         | 95.141%      |
| 5429 | TIMKENSTEEL CORP COMMON STOCK                | 0.002%         | 95.143%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5430 | INTERCONEXION E                                  | 0.002%         | 95.145%      |
| 5431 | SANYO DENKI CO                                   | 0.002%         | 95.148%      |
| 5432 | ZENSHO CO LTD                                    | 0.002%         | 95.150%      |
| 5433 | NICHICON CORP                                    | 0.002%         | 95.153%      |
| 5434 | DAI-ICHI KOGYO                                   | 0.002%         | 95.155%      |
| 5435 | KENEDIX RETAIL                                   | 0.002%         | 95.158%      |
| 5436 | TRUSCO NAKAYAMA                                  | 0.002%         | 95.160%      |
| 5437 | ANHEUSER BUSCH INBEV SPN ADR ADR                 | 0.002%         | 95.162%      |
| 5438 | SINGAPORE POST                                   | 0.002%         | 95.165%      |
| 5439 | SUPERVALU INC COMMON STOCK USD.01                | 0.002%         | 95.167%      |
| 5440 | HYUNDAI MIPO DO                                  | 0.002%         | 95.170%      |
| 5441 | JUBLIANT FOODWO                                  | 0.002%         | 95.172%      |
| 5442 | UNITI GROUP INC REIT USD.0001                    | 0.002%         | 95.175%      |
| 5443 | NEXITY   | 0.002%         | 95.177%      |
| 5444 | RYMAN HEALTHCAR                                  | 0.002%         | 95.179%      |
| 5445 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01 | 0.002%         | 95.182%      |
| 5446 | TOSHIBA MACHINE                                  | 0.002%         | 95.184%      |
| 5447 | PIONEER CORP JP                                  | 0.002%         | 95.187%      |
| 5448 | TECO ELEC&MACHI                                  | 0.002%         | 95.189%      |
| 5449 | ABACUS PROPERTY                                  | 0.002%         | 95.191%      |
| 5450 | WORLDPAY GRP PL                                  | 0.002%         | 95.194%      |
| 5451 | G8 EDUCATION LT                                  | 0.002%         | 95.196%      |
| 5452 | HUATAI SECURITI                                  | 0.002%         | 95.199%      |
| 5453 | SINGAPORE EXCHA                                  | 0.002%         | 95.201%      |
| 5454 | SINGAPORE TECH                                   | 0.002%         | 95.204%      |
| 5455 | NIC INC COMMON STOCK                             | 0.002%         | 95.206%      |
| 5456 | STELLA INTERNAT                                  | 0.002%         | 95.208%      |
| 5457 | BIOTELEMETRY INC COMMON STOCK USD.001            | 0.002%         | 95.211%      |
| 5458 | SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01 | 0.002%         | 95.213%      |
| 5459 | HORIZON BANCORP INDIANA COMMON STOCK             | 0.002%         | 95.216%      |
| 5460 | MEIDENSHA CORP                                   | 0.002%         | 95.218%      |
| 5461 | TELEVISION BROA                                  | 0.002%         | 95.220%      |
| 5462 | MARICO LTD                                       | 0.002%         | 95.223%      |
| 5463 | GIORDANO INTL L                                  | 0.002%         | 95.225%      |
| 5464 | KUNGSLEDEN AB N                                  | 0.002%         | 95.228%      |
| 5465 | CHINA HARMONY N                                  | 0.002%         | 95.230%      |
| 5466 | REPUBLIC BANCORP INC CLASS A COMMON STOCK        | 0.002%         | 95.232%      |
| 5467 | SEMAPA SOC INVE                                  | 0.002%         | 95.235%      |
| 5468 | ELIS SA  | 0.002%         | 95.237%      |
| 5469 | IXYS CORPORATION COMMON STOCK USD.01             | 0.002%         | 95.240%      |
| 5470 | META FINANCIAL GROUP INC COMMON STOCK USD.01     | 0.002%         | 95.242%      |
| 5471 | ASSORE   | 0.002%         | 95.244%      |
| 5472 | YAMAGATA BANK                                    | 0.002%         | 95.247%      |
| 5473 | PATRIZIA IMMO A                                  | 0.002%         | 95.249%      |
| 5474 | RELIANCE POWER                                   | 0.002%         | 95.252%      |
| 5475 | SINBON ELECTRON                                  | 0.002%         | 95.254%      |
| 5476 | INDIABULL REAL                                   | 0.002%         | 95.256%      |
| 5477 | WEIGHT WATCHERS INTL INC COMMON STOCK            | 0.002%         | 95.259%      |
| 5478 | GOODMAN PROPERT                                  | 0.002%         | 95.261%      |
| 5479 | SUMMERSET GROUP                                  | 0.002%         | 95.264%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5480 | TAICHUNG   | 0.002%         | 95.266%      |
| 5481 | TOHO BANK  | 0.002%         | 95.268%      |
| 5482 | NIPPON FLOUR MI                                  | 0.002%         | 95.271%      |
| 5483 | WD 40 CO COMMON STOCK USD.001                    | 0.002%         | 95.273%      |
| 5484 | HAREL INSURANCE                                  | 0.002%         | 95.275%      |
| 5485 | ATLANTICA YIELD                                  | 0.002%         | 95.278%      |
| 5486 | CAPITAL SECURIT                                  | 0.002%         | 95.280%      |
| 5487 | GUNZE  | 0.002%         | 95.283%      |
| 5488 | EMC INS GROUP INC COMMON STOCK USD1.0            | 0.002%         | 95.285%      |
| 5489 | BHARAT PETROL C                                  | 0.002%         | 95.287%      |
| 5490 | THANACHART CAPI                                  | 0.002%         | 95.290%      |
| 5491 | IRESS MARKET TE                                  | 0.002%         | 95.292%      |
| 5492 | SONDA S.A.                                       | 0.002%         | 95.294%      |
| 5493 | EVERLIGHT ELECT                                  | 0.002%         | 95.297%      |
| 5494 | HSN INC COMMON STOCK USD.01                      | 0.002%         | 95.299%      |
| 5495 | CHINA RAILWAY S                                  | 0.002%         | 95.302%      |
| 5496 | SAIZERIYA COMPA                                  | 0.002%         | 95.304%      |
| 5497 | SEKISUI HOUSE                                    | 0.002%         | 95.306%      |
| 5498 | M/I HOMES INC COMMON STOCK USD.01                | 0.002%         | 95.309%      |
| 5499 | SUNTORY BEVERAG                                  | 0.002%         | 95.311%      |
| 5500 | CU BANCORP COMMON STOCK                          | 0.002%         | 95.313%      |
| 5501 | PALTAC CORP                                      | 0.002%         | 95.316%      |
| 5502 | SOMFY SA   | 0.002%         | 95.318%      |
| 5503 | ERAMET   | 0.002%         | 95.320%      |
| 5504 | NIPPON SIGNAL C                                  | 0.002%         | 95.323%      |
| 5505 | POWER GRID CORP                                  | 0.002%         | 95.325%      |
| 5506 | BCO CREDITO INV                                  | 0.002%         | 95.328%      |
| 5507 | HONG KONG LAND                                   | 0.002%         | 95.330%      |
| 5508 | KANSAI PAINT CO                                  | 0.002%         | 95.332%      |
| 5509 | JINKOSOLAR HOLDING CO ADR ADR USD.00002          | 0.002%         | 95.335%      |
| 5510 | NATIONAL STORAGE AFFILIATES REIT USD.01          | 0.002%         | 95.337%      |
| 5511 | ITALGAS SPA                                      | 0.002%         | 95.339%      |
| 5512 | TOEI CO  | 0.002%         | 95.342%      |
| 5513 | OLAM INTERNATIO                                  | 0.002%         | 95.344%      |
| 5514 | CPFL ENERGIA SA                                  | 0.002%         | 95.346%      |
| 5515 | ENTERTAINMENT O                                  | 0.002%         | 95.349%      |
| 5516 | TIME WARNER INC                                  | 0.002%         | 95.351%      |
| 5517 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 0.002%         | 95.353%      |
| 5518 | ZUGER KANTONALB                                  | 0.002%         | 95.356%      |
| 5519 | PACIFIC TEXTILE                                  | 0.002%         | 95.358%      |
| 5520 | MOTOR OIL SA                                     | 0.002%         | 95.360%      |
| 5521 | MANHATTAN ASSOC                                  | 0.002%         | 95.363%      |
| 5522 | DEUTSCHE EUROSH                                  | 0.002%         | 95.365%      |
| 5523 | BENI STABILI IT                                  | 0.002%         | 95.367%      |
| 5524 | AKER SOLUTIONS                                   | 0.002%         | 95.370%      |
| 5525 | DONGYUE GROUP                                    | 0.002%         | 95.372%      |
| 5526 | NAMPAK LTD.                                      | 0.002%         | 95.375%      |
| 5527 | BANK OF INDIA C                                  | 0.002%         | 95.377%      |
| 5528 | GREAT WALL ENTE                                  | 0.002%         | 95.379%      |
| 5529 | TONG REN TANG T                                  | 0.002%         | 95.382%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5530 | TASSAL GROUP                                      | 0.002%         | 95.384%      |
| 5531 | HERO HONDA  | 0.002%         | 95.386%      |
| 5532 | SKY PERFECT JSA                                   | 0.002%         | 95.389%      |
| 5533 | PEOPLES BANCORP INC COMMON STOCK                  | 0.002%         | 95.391%      |
| 5534 | KIWOOM SECURITI                                   | 0.002%         | 95.393%      |
| 5535 | ITOCHU FUEL COR                                   | 0.002%         | 95.396%      |
| 5536 | JAPAN DISPLAY I                                   | 0.002%         | 95.398%      |
| 5537 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002%         | 95.400%      |
| 5538 | HAVERTY FURNITURE COMMON STOCK USD1.0             | 0.002%         | 95.403%      |
| 5539 | ANADOLU EFES BI                                   | 0.002%         | 95.405%      |
| 5540 | IMA(IND MACC AU                                   | 0.002%         | 95.407%      |
| 5541 | MY EG SERVICES                                    | 0.002%         | 95.410%      |
| 5542 | JSW ENERGY LTD                                    | 0.002%         | 95.412%      |
| 5543 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5   | 0.002%         | 95.414%      |
| 5544 | BCO ABC BRASIL                                    | 0.002%         | 95.417%      |
| 5545 | EMBOTELLA ANDIN                                   | 0.002%         | 95.419%      |
| 5546 | OIL REFINERIES                                    | 0.002%         | 95.421%      |
| 5547 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01          | 0.002%         | 95.423%      |
| 5548 | BARRACUDA NETWORKS INC COMMON STOCK USD.001       | 0.002%         | 95.426%      |
| 5549 | CAHYA MATA SARA                                   | 0.002%         | 95.428%      |
| 5550 | TIMBERCREEK FIN                                   | 0.002%         | 95.430%      |
| 5551 | IINO KAIUN KAIS                                   | 0.002%         | 95.433%      |
| 5552 | KEPPEL DC REIT                                    | 0.002%         | 95.435%      |
| 5553 | ENDEAVOUR SILVE                                   | 0.002%         | 95.437%      |
| 5554 | PHOTRONICS INC COMMON STOCK USD.01                | 0.002%         | 95.440%      |
| 5555 | CROCS INC COMMON STOCK USD.001                    | 0.002%         | 95.442%      |
| 5556 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0      | 0.002%         | 95.444%      |
| 5557 | DAIFUKU CO  | 0.002%         | 95.447%      |
| 5558 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | 0.002%         | 95.449%      |
| 5559 | GUDANG GARAM(PE                                   | 0.002%         | 95.451%      |
| 5560 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01      | 0.002%         | 95.454%      |
| 5561 | GUNGHO ONLINE E                                   | 0.002%         | 95.456%      |
| 5562 | GENWORTH MORTGA                                   | 0.002%         | 95.458%      |
| 5563 | BURE INVESTMENT                                   | 0.002%         | 95.461%      |
| 5564 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01        | 0.002%         | 95.463%      |
| 5565 | BROWN FORMAN CORP CLASS A COMMON STOCK USD.15     | 0.002%         | 95.465%      |
| 5566 | SHIKOKU ELEC PO                                   | 0.002%         | 95.467%      |
| 5567 | PEREGRINE HLDGS                                   | 0.002%         | 95.470%      |
| 5568 | MACNICA FUJI EL                                   | 0.002%         | 95.472%      |
| 5569 | TSRC CORP   | 0.002%         | 95.474%      |
| 5570 | UNISEM (M) BHD                                    | 0.002%         | 95.477%      |
| 5571 | CRYOLIFE INC                                      | 0.002%         | 95.479%      |
| 5572 | CHAMPION REAL E                                   | 0.002%         | 95.481%      |
| 5573 | PTC INC COMMON STOCK USD.01                       | 0.002%         | 95.484%      |
| 5574 | SSY GROUP LTD                                     | 0.002%         | 95.486%      |
| 5575 | TRISTATE CAPITAL HLDGS INC COMMON STOCK           | 0.002%         | 95.488%      |
| 5576 | MITCHELLS & BUT                                   | 0.002%         | 95.490%      |
| 5577 | FRESENIUS MEDIC                                   | 0.002%         | 95.493%      |
| 5578 | AXFOOD AB   | 0.002%         | 95.495%      |
| 5579 | NAN YA PRINTED                                    | 0.002%         | 95.497%      |



|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5580 | TAKARA STANDARD                              | 0.002%         | 95.500%      |
| 5581 | ESSO (THAILAND)                              | 0.002%         | 95.502%      |
| 5582 | ZZZMITSUI SUGAR                              | 0.002%         | 95.504%      |
| 5583 | DAIHEN CORP                                  | 0.002%         | 95.507%      |
| 5584 | CDL HOSPITALITY                              | 0.002%         | 95.509%      |
| 5585 | SUDAMERICANA VA                              | 0.002%         | 95.511%      |
| 5586 | NISSAN SHATAI C                              | 0.002%         | 95.513%      |
| 5587 | NIPPON REIT INV                              | 0.002%         | 95.516%      |
| 5588 | NIB HOLDINGS LT                              | 0.002%         | 95.518%      |
| 5589 | MORGUARD NORTH                               | 0.002%         | 95.520%      |
| 5590 | STURM RUGER + CO INC COMMON STOCK USD1.0     | 0.002%         | 95.523%      |
| 5591 | KATO SANGYO CO                               | 0.002%         | 95.525%      |
| 5592 | NET ONE SYSTEMS                              | 0.002%         | 95.527%      |
| 5593 | STOCK YARDS BANCORP INC COMMON STOCK         | 0.002%         | 95.529%      |
| 5594 | TOPCO SCIENTIFI                              | 0.002%         | 95.532%      |
| 5595 | ENNIS INC COMMON STOCK USD2.5                | 0.002%         | 95.534%      |
| 5596 | FUTABA CORP                                  | 0.002%         | 95.536%      |
| 5597 | SANFIRE RESOURC                              | 0.002%         | 95.538%      |
| 5598 | PALO ALTO NETWORKS INC COMMON STOCK USD.0001 | 0.002%         | 95.541%      |
| 5599 | GETTY PETROLEUM                              | 0.002%         | 95.543%      |
| 5600 | RESORTTRUST INC                              | 0.002%         | 95.545%      |
| 5601 | EASTERLY GOVERNMENT PROPERTI REIT USD.01     | 0.002%         | 95.548%      |
| 5602 | VITASOY INTL                                 | 0.002%         | 95.550%      |
| 5603 | TATSUTA ELEC WI                              | 0.002%         | 95.552%      |
| 5604 | CIECH SA                                     | 0.002%         | 95.554%      |
| 5605 | PROVIDENT FINAN                              | 0.002%         | 95.557%      |
| 5606 | SAN-A CO LTD                                 | 0.002%         | 95.559%      |
| 5607 | MENZIES(JOHN)                                | 0.002%         | 95.561%      |
| 5608 | BELLUNA CO.LTD                               | 0.002%         | 95.563%      |
| 5609 | CONSORT MEDICAL                              | 0.002%         | 95.566%      |
| 5610 | YODOGAWA STEEL                               | 0.002%         | 95.568%      |
| 5611 | ITE GROUP                                    | 0.002%         | 95.570%      |
| 5612 | YUEN FOONG YU M                              | 0.002%         | 95.572%      |
| 5613 | SWIRE PACIFIC                                | 0.002%         | 95.575%      |
| 5614 | PEAPACK GLADSTONE FINL CORP COMMON STOCK     | 0.002%         | 95.577%      |
| 5615 | TIER REIT INC REIT USD.0001                  | 0.002%         | 95.579%      |
| 5616 | BROWN (N) GROUP                              | 0.002%         | 95.581%      |
| 5617 | CHIPBOND TECHNO                              | 0.002%         | 95.584%      |
| 5618 | TOKYO TY FINANC                              | 0.002%         | 95.586%      |
| 5619 | IRISO ELECTRONI                              | 0.002%         | 95.588%      |
| 5620 | DAINICHISEIKA C                              | 0.002%         | 95.590%      |
| 5621 | IWATE(BANK OF)                               | 0.002%         | 95.593%      |
| 5622 | JB FINANCIAL GR                              | 0.002%         | 95.595%      |
| 5623 | ACEA SPA                                     | 0.002%         | 95.597%      |
| 5624 | RHB Capital                                  | 0.002%         | 95.599%      |
| 5625 | SK CHEMICALS                                 | 0.002%         | 95.602%      |
| 5626 | VISTRA ENERGY C                              | 0.002%         | 95.604%      |
| 5627 | COLONY NORTHSTAR INC CLASS A REIT USD.01     | 0.002%         | 95.606%      |
| 5628 | CHANGYOU.COM LTD ADR                         | 0.002%         | 95.608%      |
| 5629 | CHATHAM LODGING                              | 0.002%         | 95.611%      |

|      | SECURITY NAME                               | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5630 | KYORIN CO LTD.                              | 0.002%         | 95.613%      |
| 5631 | BANGKOK LAND PC                             | 0.002%         | 95.615%      |
| 5632 | CIA ENERGETICA                              | 0.002%         | 95.617%      |
| 5633 | MERCANTILE BANK CORP COMMON STOCK           | 0.002%         | 95.620%      |
| 5634 | OTTER TAIL CORP COMMON STOCK USD5.0         | 0.002%         | 95.622%      |
| 5635 | METROPOLITAN BA                             | 0.002%         | 95.624%      |
| 5636 | VTG AG                                      | 0.002%         | 95.626%      |
| 5637 | SANYO CHEMICAL                              | 0.002%         | 95.629%      |
| 5638 | JOLLIBEE FOODS                              | 0.002%         | 95.631%      |
| 5639 | BBMG CORPORATIO                             | 0.002%         | 95.633%      |
| 5640 | CJ E&M CORPORAT                             | 0.002%         | 95.635%      |
| 5641 | TOKEN CORP                                  | 0.002%         | 95.637%      |
| 5642 | CHICONY ELECTRO                             | 0.002%         | 95.640%      |
| 5643 | FIRST FOUNDATION INC COMMON STOCK USD.001   | 0.002%         | 95.642%      |
| 5644 | AOKI INTL                                   | 0.002%         | 95.644%      |
| 5645 | PILOT CORP (NEW                             | 0.002%         | 95.646%      |
| 5646 | CHINA DONGXIANG                             | 0.002%         | 95.649%      |
| 5647 | GRAINGER TRUST                              | 0.002%         | 95.651%      |
| 5648 | AFG ARBONIA-FOR                             | 0.002%         | 95.653%      |
| 5649 | SYNNEX TECH INT                             | 0.002%         | 95.655%      |
| 5650 | FENG HSIN IRON&                             | 0.002%         | 95.657%      |
| 5651 | MARFRIG GLOBAL                              | 0.002%         | 95.660%      |
| 5652 | KEISEI ELEC RY                              | 0.002%         | 95.662%      |
| 5653 | PARKWAY LIFE RE                             | 0.002%         | 95.664%      |
| 5654 | ENGINEERS INDIA                             | 0.002%         | 95.666%      |
| 5655 | PUREGOLD PRICE                              | 0.002%         | 95.669%      |
| 5656 | FUSHAN INTL ENE                             | 0.002%         | 95.671%      |
| 5657 | KUREHA CHEM IND                             | 0.002%         | 95.673%      |
| 5658 | BLUE HILLS BANCORP INC COMMON STOCK USD.01  | 0.002%         | 95.675%      |
| 5659 | NOAH HOLDINGS LTD SPON ADS ADR USD.0005     | 0.002%         | 95.677%      |
| 5660 | NS SOLUTIONS CO                             | 0.002%         | 95.680%      |
| 5661 | YAOKO CO                                    | 0.002%         | 95.682%      |
| 5662 | LASSILA & TIKAN                             | 0.002%         | 95.684%      |
| 5663 | SANYO SPEC STEE                             | 0.002%         | 95.686%      |
| 5664 | JAPAN SECS FINA                             | 0.002%         | 95.688%      |
| 5665 | TXC CORPN                                   | 0.002%         | 95.691%      |
| 5666 | HUTCHISON TEL-H                             | 0.002%         | 95.693%      |
| 5667 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0 | 0.002%         | 95.695%      |
| 5668 | SUNDRUG CO LTD                              | 0.002%         | 95.697%      |
| 5669 | CIMIC GROUP LTD                             | 0.002%         | 95.699%      |
| 5670 | KANGWON LAND IN                             | 0.002%         | 95.702%      |
| 5671 | NIHON KOHDEN CO                             | 0.002%         | 95.704%      |
| 5672 | YAHOO JAPAN COR                             | 0.002%         | 95.706%      |
| 5673 | GF SECURITIES C                             | 0.002%         | 95.708%      |
| 5674 | ZEE ENTERTAIN E                             | 0.002%         | 95.710%      |
| 5675 | RENT A CENTER INC COMMON STOCK USD.01       | 0.002%         | 95.713%      |
| 5676 | CHANGSHA ZOOMLI                             | 0.002%         | 95.715%      |
| 5677 | INDORAMA VENTUR                             | 0.002%         | 95.717%      |
| 5678 | TOHO GAS CO                                 | 0.002%         | 95.719%      |
| 5679 | KINGSTON COMM(H                             | 0.002%         | 95.721%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5680 | SAGAMI RAILWAY                                    | 0.002%         | 95.724%      |
| 5681 | GRANGES AB  | 0.002%         | 95.726%      |
| 5682 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01  | 0.002%         | 95.728%      |
| 5683 | GROUPON INC COMMON STOCK USD.0001                 | 0.002%         | 95.730%      |
| 5684 | OVERSTOCK.COM INC COMMON STOCK USD.0001           | 0.002%         | 95.732%      |
| 5685 | UNITIKA   | 0.002%         | 95.735%      |
| 5686 | INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0    | 0.002%         | 95.737%      |
| 5687 | HERSHA HOSPITALITY TRUST REIT USD.01              | 0.002%         | 95.739%      |
| 5688 | ARCADYAN TECHNO                                   | 0.002%         | 95.741%      |
| 5689 | TLG IMMOBILIEN                                    | 0.002%         | 95.743%      |
| 5690 | ADVANCED SEMICONDUCTOR E ADR ADR                  | 0.002%         | 95.746%      |
| 5691 | EVENT HOSPITALI                                   | 0.002%         | 95.748%      |
| 5692 | KOREA ELEC POWE                                   | 0.002%         | 95.750%      |
| 5693 | STELLA CHEMIFA                                    | 0.002%         | 95.752%      |
| 5694 | CJ O SHOPPING C                                   | 0.002%         | 95.754%      |
| 5695 | WALLENSTAM AB                                     | 0.002%         | 95.757%      |
| 5696 | BEIJING CAP LAN                                   | 0.002%         | 95.759%      |
| 5697 | CONTAINER CORP                                    | 0.002%         | 95.761%      |
| 5698 | GRANITE OIL COR                                   | 0.002%         | 95.763%      |
| 5699 | MIRAIT HLDG COR                                   | 0.002%         | 95.765%      |
| 5700 | OCADO GROUP PLC                                   | 0.002%         | 95.767%      |
| 5701 | ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001  | 0.002%         | 95.770%      |
| 5702 | METRO HOLDINGS                                    | 0.002%         | 95.772%      |
| 5703 | CORETRONICS COR                                   | 0.002%         | 95.774%      |
| 5704 | RUTH'S HOSPITAL                                   | 0.002%         | 95.776%      |
| 5705 | NISSIN KOGYO                                      | 0.002%         | 95.778%      |
| 5706 | CAPITARETAIL CH                                   | 0.002%         | 95.781%      |
| 5707 | FORTUNE R/EST I                                   | 0.002%         | 95.783%      |
| 5708 | GROUP COMERCIAL                                   | 0.002%         | 95.785%      |
| 5709 | PARADISE CO                                       | 0.002%         | 95.787%      |
| 5710 | CHINA MOTOR CO                                    | 0.002%         | 95.789%      |
| 5711 | FRASERS LOGISTI                                   | 0.002%         | 95.791%      |
| 5712 | AMERICAN RAILCA                                   | 0.002%         | 95.794%      |
| 5713 | TOSHIBA PLANT K                                   | 0.002%         | 95.796%      |
| 5714 | ROCHE HOLDING A                                   | 0.002%         | 95.798%      |
| 5715 | HIWIN TECH CORP                                   | 0.002%         | 95.800%      |
| 5716 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01  | 0.002%         | 95.802%      |
| 5717 | HERITAGE COMMERCE CORP COMMON STOCK               | 0.002%         | 95.804%      |
| 5718 | TV18 BROADCAST                                    | 0.002%         | 95.807%      |
| 5719 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.002%         | 95.809%      |
| 5720 | JCU CORP  | 0.002%         | 95.811%      |
| 5721 | KURABO INDUSTRI                                   | 0.002%         | 95.813%      |
| 5722 | J TRUST CO. LTD                                   | 0.002%         | 95.815%      |
| 5723 | CHINA FOOD LTD                                    | 0.002%         | 95.817%      |
| 5724 | RICOH LEASING                                     | 0.002%         | 95.820%      |
| 5725 | DAIWABO CO LTD                                    | 0.002%         | 95.822%      |
| 5726 | YULON MOTOR                                       | 0.002%         | 95.824%      |
| 5727 | TOKYU CONST                                       | 0.002%         | 95.826%      |
| 5728 | INWIDO AB   | 0.002%         | 95.828%      |
| 5729 | PT BUMI SERPONG                                   | 0.002%         | 95.830%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5730 | SLATE OFFICE RE                                    | 0.002%         | 95.833%      |
| 5731 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | 0.002%         | 95.835%      |
| 5732 | IMPERIAL METALS                                    | 0.002%         | 95.837%      |
| 5733 | MEITEC CORPORAT                                    | 0.002%         | 95.839%      |
| 5734 | NISSHA PRINTING                                    | 0.002%         | 95.841%      |
| 5735 | LIEN HWA INDL                                      | 0.002%         | 95.843%      |
| 5736 | 51JOB INC ADR ADR USD.0001                         | 0.002%         | 95.845%      |
| 5737 | CHUNGHWA TELECO                                    | 0.002%         | 95.848%      |
| 5738 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01        | 0.002%         | 95.850%      |
| 5739 | ZENKOKU HOSHO C                                    | 0.002%         | 95.852%      |
| 5740 | MBANK  | 0.002%         | 95.854%      |
| 5741 | YUNG TAY ENGINE                                    | 0.002%         | 95.856%      |
| 5742 | NISHI NIPPON RR                                    | 0.002%         | 95.858%      |
| 5743 | MID REIT INC                                       | 0.002%         | 95.861%      |
| 5744 | WORKDAY INC CLASS A COMMON STOCK USD.001           | 0.002%         | 95.863%      |
| 5745 | CROMPTON GREAVE                                    | 0.002%         | 95.865%      |
| 5746 | SYSTEMAX INC COMMON STOCK USD.01                   | 0.002%         | 95.867%      |
| 5747 | HANJIN KAL CORP                                    | 0.002%         | 95.869%      |
| 5748 | PETS AT HOME GR                                    | 0.002%         | 95.871%      |
| 5749 | CALLIDUS CAPITA                                    | 0.002%         | 95.873%      |
| 5750 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001   | 0.002%         | 95.876%      |
| 5751 | BANGKOK AIRWAYS                                    | 0.002%         | 95.878%      |
| 5752 | EZCORP INC CL A COMMON STOCK USD.01                | 0.002%         | 95.880%      |
| 5753 | MUSASHI SEIMITS                                    | 0.002%         | 95.882%      |
| 5754 | MSG NETWORKS INC A COMMON STOCK USD.01             | 0.002%         | 95.884%      |
| 5755 | PLANET FITNESS INC CL A COMMON STOCK USD.0001      | 0.002%         | 95.886%      |
| 5756 | LANDAUER INC COMMON STOCK USD.1                    | 0.002%         | 95.888%      |
| 5757 | PIPER JAFFRAY COS COMMON STOCK USD.01              | 0.002%         | 95.890%      |
| 5758 | ORBCOMM INC COMMON STOCK USD.001                   | 0.002%         | 95.893%      |
| 5759 | MPHASIS LTD  | 0.002%         | 95.895%      |
| 5760 | HAMBURGER HAFEN                                    | 0.002%         | 95.897%      |
| 5761 | SA CORP REAL ES                                    | 0.002%         | 95.899%      |
| 5762 | TELEKOM AUSTRIA                                    | 0.002%         | 95.901%      |
| 5763 | KINDRED HEALTHCARE INC COMMON STOCK USD.25         | 0.002%         | 95.903%      |
| 5764 | MISC BERHAD  | 0.002%         | 95.905%      |
| 5765 | CHUNGHWA TELECOM LT SPON ADR ADR                   | 0.002%         | 95.908%      |
| 5766 | QUIMICA Y MINER                                    | 0.002%         | 95.910%      |
| 5767 | PARAMOUNT BED H                                    | 0.002%         | 95.912%      |
| 5768 | HEIWA REAL ESTA                                    | 0.002%         | 95.914%      |
| 5769 | SHINKO ELEC IND                                    | 0.002%         | 95.916%      |
| 5770 | SQUARE INC A COMMON STOCK USD.000001               | 0.002%         | 95.918%      |
| 5771 | TELEFONICA DE E                                    | 0.002%         | 95.920%      |
| 5772 | INGERSOLL GLB H                                    | 0.002%         | 95.922%      |
| 5773 | SONY FINANCIAL                                     | 0.002%         | 95.924%      |
| 5774 | FUCHS PETRO AG                                     | 0.002%         | 95.927%      |
| 5775 | LINDSAY CORP COMMON STOCK USD1.0                   | 0.002%         | 95.929%      |
| 5776 | INTL METAL SERV                                    | 0.002%         | 95.931%      |
| 5777 | SANKEN ELECTRIC                                    | 0.002%         | 95.933%      |
| 5778 | EXACT SCIENCES                                     | 0.002%         | 95.935%      |
| 5779 | NEW SENIOR INVESTMENT GROUP REIT                   | 0.002%         | 95.937%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5780 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001   | 0.002%         | 95.939%      |
| 5781 | ABSOLUTE SOFTWA                                  | 0.002%         | 95.941%      |
| 5782 | NANOMETRICS                                      | 0.002%         | 95.943%      |
| 5783 | WESTERN AREAS N                                  | 0.002%         | 95.946%      |
| 5784 | AOMORI BANK                                      | 0.002%         | 95.948%      |
| 5785 | OESTERREICHISCH                                  | 0.002%         | 95.950%      |
| 5786 | CyberAgent, Inc                                  | 0.002%         | 95.952%      |
| 5787 | CHENG UEI PRECI                                  | 0.002%         | 95.954%      |
| 5788 | SIIX CORPORATIO                                  | 0.002%         | 95.956%      |
| 5789 | AUSDRILL LIMITE                                  | 0.002%         | 95.958%      |
| 5790 | FORESTAR GROUP INC COMMON STOCK USD1.0           | 0.002%         | 95.960%      |
| 5791 | OUTSOURCING INC                                  | 0.002%         | 95.962%      |
| 5792 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | 0.002%         | 95.964%      |
| 5793 | KCE ELECTRONICS                                  | 0.002%         | 95.967%      |
| 5794 | GLOBAL INDEMNIT                                  | 0.002%         | 95.969%      |
| 5795 | SANTAM   | 0.002%         | 95.971%      |
| 5796 | ARAKAWA CHEMICA                                  | 0.002%         | 95.973%      |
| 5797 | NEMETSCHKE AG                                    | 0.002%         | 95.975%      |
| 5798 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01   | 0.002%         | 95.977%      |
| 5799 | GENOMMA LAB INT                                  | 0.002%         | 95.979%      |
| 5800 | AIA ENGINEERING                                  | 0.002%         | 95.981%      |
| 5801 | YAMANASHI CHUO                                   | 0.002%         | 95.983%      |
| 5802 | EISAI CO   | 0.002%         | 95.985%      |
| 5803 | KAKEN PHARM                                      | 0.002%         | 95.987%      |
| 5804 | SANGAMO THERAPEUTICS INC COMMON STOCK USD.01     | 0.002%         | 95.990%      |
| 5805 | SPARKASSEN IMMO                                  | 0.002%         | 95.992%      |
| 5806 | OMNIA HOLDINGS                                   | 0.002%         | 95.994%      |
| 5807 | TOPPAN FORMS                                     | 0.002%         | 95.996%      |
| 5808 | PETRONAS CHEMIC                                  | 0.002%         | 95.998%      |
| 5809 | EXPRESS INC COMMON STOCK                         | 0.002%         | 96.000%      |
| 5810 | NEXTDC LTD                                       | 0.002%         | 96.002%      |
| 5811 | MITSUBA CORP                                     | 0.002%         | 96.004%      |
| 5812 | QCR HOLDINGS INC COMMON STOCK USD1.0             | 0.002%         | 96.006%      |
| 5813 | ARCS CO LTD                                      | 0.002%         | 96.008%      |
| 5814 | CHIYODA CORP                                     | 0.002%         | 96.010%      |
| 5815 | NATIONAL ALUMIN                                  | 0.002%         | 96.013%      |
| 5816 | EPSILON ENERGY                                   | 0.002%         | 96.015%      |
| 5817 | PUBLICIS GROUPE                                  | 0.002%         | 96.017%      |
| 5818 | HAKUHODO DY HLD                                  | 0.002%         | 96.019%      |
| 5819 | INTERNATIONAL P                                  | 0.002%         | 96.021%      |
| 5820 | FERREXPO PLC                                     | 0.002%         | 96.023%      |
| 5821 | SIBANYE GOLD LT                                  | 0.002%         | 96.025%      |
| 5822 | SAMSUNG FINE CH                                  | 0.002%         | 96.027%      |
| 5823 | Alliance Global                                  | 0.002%         | 96.029%      |
| 5824 | GOLDEN STAR RES                                  | 0.002%         | 96.031%      |
| 5825 | CRH MEDICAL COR                                  | 0.002%         | 96.033%      |
| 5826 | COLOPL INC                                       | 0.002%         | 96.035%      |
| 5827 | RESTAURANT GROU                                  | 0.002%         | 96.037%      |
| 5828 | NIPPON CHEMI-CO                                  | 0.002%         | 96.040%      |
| 5829 | SAMSUNG SDS CO                                   | 0.002%         | 96.042%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5830 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0  | 0.002%         | 96.044%      |
| 5831 | FISKARS OYJ                                     | 0.002%         | 96.046%      |
| 5832 | XCERRA CORP COMMON STOCK USD.05                 | 0.002%         | 96.048%      |
| 5833 | MIGDAL INSURAN                                  | 0.002%         | 96.050%      |
| 5834 | DXP ENTERPRISES                                 | 0.002%         | 96.052%      |
| 5835 | ABC-MART INC                                    | 0.002%         | 96.054%      |
| 5836 | CEWE COLOR HLDG                                 | 0.002%         | 96.056%      |
| 5837 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01    | 0.002%         | 96.058%      |
| 5838 | CIR-COMPAGNIE I                                 | 0.002%         | 96.060%      |
| 5839 | ENERGIAS DO BRA                                 | 0.002%         | 96.062%      |
| 5840 | GURIT HOLDING A                                 | 0.002%         | 96.064%      |
| 5841 | ARCELIK AS                                      | 0.002%         | 96.066%      |
| 5842 | KEIHIN ELEC EXP                                 | 0.002%         | 96.068%      |
| 5843 | ARC LAND SAKAMO                                 | 0.002%         | 96.070%      |
| 5844 | KOSE  | 0.002%         | 96.073%      |
| 5845 | INTERNET INITIA                                 | 0.002%         | 96.075%      |
| 5846 | HUAKU DEVELOPME                                 | 0.002%         | 96.077%      |
| 5847 | GLOBAL BRANDS G                                 | 0.002%         | 96.079%      |
| 5848 | CMK CORP  | 0.002%         | 96.081%      |
| 5849 | MEDIFAST INC COMMON STOCK USD.001               | 0.002%         | 96.083%      |
| 5850 | NEW WAVE GROUP                                  | 0.002%         | 96.085%      |
| 5851 | BANK OF BARODA                                  | 0.002%         | 96.087%      |
| 5852 | AEON DELIGHT                                    | 0.002%         | 96.089%      |
| 5853 | COMPUGROUP HOLD                                 | 0.002%         | 96.091%      |
| 5854 | TAIWAN STYRENE                                  | 0.002%         | 96.093%      |
| 5855 | HAVAS SA  | 0.002%         | 96.095%      |
| 5856 | BLUE LABEL TELE                                 | 0.002%         | 96.097%      |
| 5857 | FORMOSA PETROCH                                 | 0.002%         | 96.099%      |
| 5858 | WOWPRIME CORP                                   | 0.002%         | 96.101%      |
| 5859 | SOSEI GROUP COR                                 | 0.002%         | 96.103%      |
| 5860 | KIATNAKIN FIN&S                                 | 0.002%         | 96.105%      |
| 5861 | KABU.COM SECURI                                 | 0.002%         | 96.107%      |
| 5862 | WISTRON NEWEB C                                 | 0.002%         | 96.110%      |
| 5863 | BOMBARDIER INC                                  | 0.002%         | 96.112%      |
| 5864 | AUTOBACS SEVEN                                  | 0.002%         | 96.114%      |
| 5865 | LG HAUSYS LTD                                   | 0.002%         | 96.116%      |
| 5866 | IZUMI CO  | 0.002%         | 96.118%      |
| 5867 | HALCON RESOURCES CORP COMMON STOCK USD.0001     | 0.002%         | 96.120%      |
| 5868 | TATA CHEMICALS                                  | 0.002%         | 96.122%      |
| 5869 | INNERWORKINGS INC COMMON STOCK USD.0001         | 0.002%         | 96.124%      |
| 5870 | SEVEN WEST MEDI                                 | 0.002%         | 96.126%      |
| 5871 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | 0.002%         | 96.128%      |
| 5872 | HALLA HOLDINGS                                  | 0.002%         | 96.130%      |
| 5873 | BOJANGLES INC COMMON STOCK USD.01               | 0.002%         | 96.132%      |
| 5874 | BANCORP INC/THE COMMON STOCK USD1.0             | 0.002%         | 96.134%      |
| 5875 | KINGDEE INTERNA                                 | 0.002%         | 96.136%      |
| 5876 | ORIOR AG  | 0.002%         | 96.138%      |
| 5877 | TOHO CO   | 0.002%         | 96.140%      |
| 5878 | TEXWINCA HLDGS                                  | 0.002%         | 96.142%      |
| 5879 | TRULY INTL HLDG                                 | 0.002%         | 96.144%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5880 | GUJARAT STATE P                                 | 0.002%         | 96.146%      |
| 5881 | REALESTATE.COM.                                 | 0.002%         | 96.148%      |
| 5882 | SAGA PLC  | 0.002%         | 96.150%      |
| 5883 | VISUAL PHOTONIC                                 | 0.002%         | 96.152%      |
| 5884 | HOSHIZAKI ELECT                                 | 0.002%         | 96.154%      |
| 5885 | TEXTAINER GROUP                                 | 0.002%         | 96.156%      |
| 5886 | ENQUEST PLC                                     | 0.002%         | 96.158%      |
| 5887 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05      | 0.002%         | 96.160%      |
| 5888 | PACIFIC INDUSTR                                 | 0.002%         | 96.162%      |
| 5889 | Goldcrest Co.,                                  | 0.002%         | 96.165%      |
| 5890 | HESKA CORP                                      | 0.002%         | 96.167%      |
| 5891 | TAIWAN TEA CORP                                 | 0.002%         | 96.169%      |
| 5892 | BRINKER INTL IN                                 | 0.002%         | 96.171%      |
| 5893 | NINE ENTERTAINM                                 | 0.002%         | 96.173%      |
| 5894 | DE LA RUE                                       | 0.002%         | 96.175%      |
| 5895 | ULTIMATE  | 0.002%         | 96.177%      |
| 5896 | GRINDROD LIMITE                                 | 0.002%         | 96.179%      |
| 5897 | HONG LEONG CRED                                 | 0.002%         | 96.181%      |
| 5898 | BRICKWORKS                                      | 0.002%         | 96.183%      |
| 5899 | NISSHIN STEEL H                                 | 0.002%         | 96.185%      |
| 5900 | TRAKYA CAM SANA                                 | 0.002%         | 96.187%      |
| 5901 | ALUMINUM CORP OF CHINA ADR ADR                  | 0.002%         | 96.189%      |
| 5902 | NICHIHA CORP                                    | 0.002%         | 96.191%      |
| 5903 | CLARKSON(HORACE                                 | 0.002%         | 96.193%      |
| 5904 | ROYAL CO  | 0.002%         | 96.195%      |
| 5905 | WORLD ACCEPTANCE CORP COMMON STOCK              | 0.002%         | 96.197%      |
| 5906 | LG INDL SYSTEMS                                 | 0.002%         | 96.199%      |
| 5907 | FORMOSA TAFFETA                                 | 0.002%         | 96.201%      |
| 5908 | SALVATORE FERRA                                 | 0.002%         | 96.203%      |
| 5909 | HEIWADO CO LTD                                  | 0.002%         | 96.205%      |
| 5910 | DELTA ELECTRONI                                 | 0.002%         | 96.207%      |
| 5911 | PRECINT PRO                                     | 0.002%         | 96.209%      |
| 5912 | SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0  | 0.002%         | 96.211%      |
| 5913 | VIRGIN MONEY HL                                 | 0.002%         | 96.213%      |
| 5914 | EIZO NANA0 CORP                                 | 0.002%         | 96.215%      |
| 5915 | CHINA POWER INT                                 | 0.002%         | 96.217%      |
| 5916 | CENTURY COMMUNITIES INC COMMON STOCK USD.01     | 0.002%         | 96.219%      |
| 5917 | KUMHO TIRE CO                                   | 0.002%         | 96.221%      |
| 5918 | SEATTLE GENETICS INC COMMON STOCK USD.001       | 0.002%         | 96.223%      |
| 5919 | TITAN INTERNATIONAL INC COMMON STOCK            | 0.002%         | 96.225%      |
| 5920 | SPIE SA   | 0.002%         | 96.227%      |
| 5921 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | 0.002%         | 96.229%      |
| 5922 | CITIC RESOURCES                                 | 0.002%         | 96.231%      |
| 5923 | TOHO ZINC CO LT                                 | 0.002%         | 96.233%      |
| 5924 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01     | 0.002%         | 96.235%      |
| 5925 | INVESTORS REAL ESTATE TRUST REIT                | 0.002%         | 96.237%      |
| 5926 | DREAM UNLIMIITE                                 | 0.002%         | 96.239%      |
| 5927 | CREDITO EMILIAN                                 | 0.002%         | 96.241%      |
| 5928 | GLOBAL ONE REAL                                 | 0.002%         | 96.243%      |
| 5929 | BILIA AB  | 0.002%         | 96.245%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5930 | AURICO METALS INC COMMON STOCK                     | 0.002%         | 96.247%      |
| 5931 | FUYAO GLASS IND                                    | 0.002%         | 96.249%      |
| 5932 | RED STAR MACALL                                    | 0.002%         | 96.251%      |
| 5933 | AMOREPACIFIC-NE                                    | 0.002%         | 96.253%      |
| 5934 | KYOWA HAKKO KIR                                    | 0.002%         | 96.255%      |
| 5935 | SUPREME ELECTRO                                    | 0.002%         | 96.257%      |
| 5936 | BRIGHTOIL PETRO                                    | 0.002%         | 96.259%      |
| 5937 | BEZEQ ISRAEL TE                                    | 0.002%         | 96.261%      |
| 5938 | ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001 | 0.002%         | 96.263%      |
| 5939 | SHOWA SANGYO CO                                    | 0.002%         | 96.265%      |
| 5940 | LASERTEC CORP                                      | 0.002%         | 96.266%      |
| 5941 | RESOURCES CONNECTION INC COMMON STOCK USD.01       | 0.002%         | 96.268%      |
| 5942 | MANTRA GROUP LT                                    | 0.002%         | 96.270%      |
| 5943 | BOLSA MEXICANA                                     | 0.002%         | 96.272%      |
| 5944 | FIRST RESOURCES                                    | 0.002%         | 96.274%      |
| 5945 | SOL MELIA SA                                       | 0.002%         | 96.276%      |
| 5946 | CITYCON OYJ  | 0.002%         | 96.278%      |
| 5947 | MONEX GROUP INC                                    | 0.002%         | 96.280%      |
| 5948 | TACHI-S CO   | 0.002%         | 96.282%      |
| 5949 | KOREA PETROCHEM                                    | 0.002%         | 96.284%      |
| 5950 | CAPITAL ONE BAN                                    | 0.002%         | 96.286%      |
| 5951 | SOUTHERN CROSS                                     | 0.002%         | 96.288%      |
| 5952 | JAPFA COMFEED I                                    | 0.002%         | 96.290%      |
| 5953 | K-BRO LINEN INC                                    | 0.002%         | 96.292%      |
| 5954 | GASLOG LTD   | 0.002%         | 96.294%      |
| 5955 | HIKARI TSUSHIN                                     | 0.002%         | 96.296%      |
| 5956 | PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001 | 0.002%         | 96.298%      |
| 5957 | SUNWAY BHD   | 0.002%         | 96.300%      |
| 5958 | EVOLENT HEALTH INC A COMMON STOCK USD.01           | 0.002%         | 96.302%      |
| 5959 | SAMSUNG TECHWIN                                    | 0.002%         | 96.304%      |
| 5960 | OSSTEM IMPLANT                                     | 0.002%         | 96.306%      |
| 5961 | GREEN REIT PLC                                     | 0.002%         | 96.308%      |
| 5962 | BW OFFSHORE LTD                                    | 0.002%         | 96.310%      |
| 5963 | OTSUKA CORP  | 0.002%         | 96.312%      |
| 5964 | DUCOMMUN INC COMMON STOCK USD.01                   | 0.002%         | 96.314%      |
| 5965 | VODACOM GP-PRPT                                    | 0.002%         | 96.316%      |
| 5966 | PROGRAMMED MAIN                                    | 0.002%         | 96.318%      |
| 5967 | GRUPO HERDEZ SA                                    | 0.002%         | 96.320%      |
| 5968 | COSTAIN GROUP P                                    | 0.002%         | 96.321%      |
| 5969 | SCHINDLER-HDLG                                     | 0.002%         | 96.323%      |
| 5970 | CALIFORNIA AMPL                                    | 0.002%         | 96.325%      |
| 5971 | 1ST PHILIPPINE                                     | 0.002%         | 96.327%      |
| 5972 | KENEDIX INC  | 0.002%         | 96.329%      |
| 5973 | ZHEJIANG EXPRES                                    | 0.002%         | 96.331%      |
| 5974 | SHUTTERSTOCK INC COMMON STOCK USD.01               | 0.002%         | 96.333%      |
| 5975 | ELRINGKLINGER                                      | 0.002%         | 96.335%      |
| 5976 | EXACTECH INC COMMON STOCK USD.01                   | 0.002%         | 96.337%      |
| 5977 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0     | 0.002%         | 96.339%      |
| 5978 | NIPPON SHEET GL                                    | 0.002%         | 96.341%      |
| 5979 | DAIHO CONSTRUCT                                    | 0.002%         | 96.343%      |



|      | SECURITY NAME                              | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5980 | SWIRE PROPRTIE                             | 0.002%         | 96.345%      |
| 5981 | AES TIETE ENERG                            | 0.002%         | 96.347%      |
| 5982 | TOMONY HOLDINGS                            | 0.002%         | 96.349%      |
| 5983 | CONCENTRIC AB                              | 0.002%         | 96.351%      |
| 5984 | WEST CHINA CEME                            | 0.002%         | 96.353%      |
| 5985 | CONSTRUCCIONES                             | 0.002%         | 96.355%      |
| 5986 | PETRA DIAMONDS                             | 0.002%         | 96.357%      |
| 5987 | AIN PHARMACIEZ                             | 0.002%         | 96.358%      |
| 5988 | AXIA REAL ESTAT                            | 0.002%         | 96.360%      |
| 5989 | AXON ENTERPRISE INC COMMON STOCK USD.00001 | 0.002%         | 96.362%      |
| 5990 | REED ELSEVIER P                            | 0.002%         | 96.364%      |
| 5991 | NATIONAL THERMA                            | 0.002%         | 96.366%      |
| 5992 | GUERBET                                    | 0.002%         | 96.368%      |
| 5993 | PAO DE ACUCAR C                            | 0.002%         | 96.370%      |
| 5994 | TOPY INDUSTRIES                            | 0.002%         | 96.372%      |
| 5995 | SONIC CORP                                 | 0.002%         | 96.374%      |
| 5996 | PACIFIC CONTINENTAL CORP COMMON STOCK      | 0.002%         | 96.376%      |
| 5997 | HCI GROUP INC COMMON STOCK                 | 0.002%         | 96.378%      |
| 5998 | PT ANEKA TAMBAN                            | 0.002%         | 96.380%      |
| 5999 | FINISH LINE INC                            | 0.002%         | 96.382%      |
| 6000 | FUKUI BANK                                 | 0.002%         | 96.384%      |
| 6001 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0  | 0.002%         | 96.386%      |
| 6002 | KENEDIX RESIDEN                            | 0.002%         | 96.387%      |
| 6003 | SUMITOMO DENSET                            | 0.002%         | 96.389%      |
| 6004 | RALLYE                                     | 0.002%         | 96.391%      |
| 6005 | LG HOME SHOPPIN                            | 0.002%         | 96.393%      |
| 6006 | INDIA CEMENTS                              | 0.002%         | 96.395%      |
| 6007 | JUKI CORP                                  | 0.002%         | 96.397%      |
| 6008 | DAUM COMMUNICAT                            | 0.002%         | 96.399%      |
| 6009 | SAO PAU ALPARGA                            | 0.002%         | 96.401%      |
| 6010 | JOSHIN DENKI CO                            | 0.002%         | 96.403%      |
| 6011 | HEALTHQUITY INC COMMON STOCK USD.0001      | 0.002%         | 96.405%      |
| 6012 | TANSEISHA CO                               | 0.002%         | 96.407%      |
| 6013 | KANTO DENKA KOG                            | 0.002%         | 96.409%      |
| 6014 | INVOCARE LTD                               | 0.002%         | 96.411%      |
| 6015 | VISTA LAND & LI                            | 0.002%         | 96.413%      |
| 6016 | DIALOG GROUP BH                            | 0.002%         | 96.414%      |
| 6017 | REDEFINE INTERN                            | 0.002%         | 96.416%      |
| 6018 | ICHIGO REAL EST                            | 0.002%         | 96.418%      |
| 6019 | KENDRION NV                                | 0.002%         | 96.420%      |
| 6020 | MARR SPA                                   | 0.002%         | 96.422%      |
| 6021 | FARMER BROS CO COMMON STOCK USD1.0         | 0.002%         | 96.424%      |
| 6022 | O/SEAS UNION EN                            | 0.002%         | 96.426%      |
| 6023 | REDINGTON INDIA                            | 0.002%         | 96.428%      |
| 6024 | HEIWA REAL ESTA                            | 0.002%         | 96.430%      |
| 6025 | Z ENERGY LTD                               | 0.002%         | 96.432%      |
| 6026 | INABATA & CO                               | 0.002%         | 96.434%      |
| 6027 | OKAMOTO INDUSTR                            | 0.002%         | 96.436%      |
| 6028 | SINOPEC KANTONS                            | 0.002%         | 96.437%      |
| 6029 | GP STRATEGIES C                            | 0.002%         | 96.439%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6030 | CWT LTD  | 0.002%         | 96.441%      |
| 6031 | LUXOFT HOLDING                                 | 0.002%         | 96.443%      |
| 6032 | CHINA BILLS FIN                                | 0.002%         | 96.445%      |
| 6033 | HEALTHSTREAM INC COMMON STOCK                  | 0.002%         | 96.447%      |
| 6034 | HACKETT GROUP INC/THE COMMON STOCK USD.001     | 0.002%         | 96.449%      |
| 6035 | VEDANTA LTD ADR ADR                            | 0.002%         | 96.451%      |
| 6036 | AICHI BANK                                     | 0.002%         | 96.453%      |
| 6037 | NEW CHINA LIFE                                 | 0.002%         | 96.455%      |
| 6038 | SITRONIX TECHNO                                | 0.002%         | 96.457%      |
| 6039 | DERMIRA INC                                    | 0.002%         | 96.458%      |
| 6040 | MITSUBISHI TANA                                | 0.002%         | 96.460%      |
| 6041 | CITIC 1616 HLDG                                | 0.002%         | 96.462%      |
| 6042 | MONADELPHOUS GR                                | 0.002%         | 96.464%      |
| 6043 | PETMED EXPRESS INC COMMON STOCK USD.001        | 0.002%         | 96.466%      |
| 6044 | INSTEEL INDUSTRIES INC COMMON STOCK            | 0.002%         | 96.468%      |
| 6045 | SYNCMOLD ENTERP                                | 0.002%         | 96.470%      |
| 6046 | DOSHISHA CO                                    | 0.002%         | 96.472%      |
| 6047 | INDIAN OIL CORP                                | 0.002%         | 96.474%      |
| 6048 | STRABAG SE                                     | 0.002%         | 96.476%      |
| 6049 | CGN POWER CO LT                                | 0.002%         | 96.477%      |
| 6050 | TAIWAN MOBILE                                  | 0.002%         | 96.479%      |
| 6051 | ARISAWA MFG CO                                 | 0.002%         | 96.481%      |
| 6052 | OKINAWA ELEC PO                                | 0.002%         | 96.483%      |
| 6053 | HU LANE ASSOCIA                                | 0.002%         | 96.485%      |
| 6054 | FUJI SOFT ABC                                  | 0.002%         | 96.487%      |
| 6055 | HOSHINO RESORTS                                | 0.002%         | 96.489%      |
| 6056 | FRASERS CENTREP                                | 0.002%         | 96.491%      |
| 6057 | STARHILL GLOBAL                                | 0.002%         | 96.493%      |
| 6058 | BUMI ARMADA BER                                | 0.002%         | 96.494%      |
| 6059 | TAKUMA CO                                      | 0.002%         | 96.496%      |
| 6060 | NSD CO LTD                                     | 0.002%         | 96.498%      |
| 6061 | CONN S INC COMMON STOCK USD.01                 | 0.002%         | 96.500%      |
| 6062 | REDES ENERGETIC                                | 0.002%         | 96.502%      |
| 6063 | 21VIANET GROUP INC ADR ADR USD.00001           | 0.002%         | 96.504%      |
| 6064 | SUPALAI PUBLIC                                 | 0.002%         | 96.506%      |
| 6065 | VOSSLOH AG                                     | 0.002%         | 96.508%      |
| 6066 | PP LONDON SUMAT                                | 0.002%         | 96.509%      |
| 6067 | NSI NV   | 0.002%         | 96.511%      |
| 6068 | KINTETSU WORLD                                 | 0.002%         | 96.513%      |
| 6069 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | 0.002%         | 96.515%      |
| 6070 | AUCKLAND INTERN                                | 0.002%         | 96.517%      |
| 6071 | ICICI BANK                                     | 0.002%         | 96.519%      |
| 6072 | CELLEX THERAPEUTICS INC COMMON STOCK USD.001   | 0.002%         | 96.521%      |
| 6073 | XENCOR INC COMMON STOCK USD.01                 | 0.002%         | 96.523%      |
| 6074 | ALTAREA SCA                                    | 0.002%         | 96.524%      |
| 6075 | URSTADT BIDDLE                                 | 0.002%         | 96.526%      |
| 6076 | SJW GROUP COMMON STOCK USD.001                 | 0.002%         | 96.528%      |
| 6077 | MLP AG   | 0.002%         | 96.530%      |
| 6078 | AIXTRON AG                                     | 0.002%         | 96.532%      |
| 6079 | NEWSTAR FINANCIAL INC COMMON STOCK USD.01      | 0.002%         | 96.534%      |

|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6080 | SOULBRAIN CO LT                              | 0.002%         | 96.536%      |
| 6081 | FIRST POTOMAC REALTY TRUST REIT USD.001      | 0.002%         | 96.538%      |
| 6082 | OBRASCON HUAR L                              | 0.002%         | 96.539%      |
| 6083 | BUNKA SHUTTER C                              | 0.002%         | 96.541%      |
| 6084 | GREENLAND HONG                               | 0.002%         | 96.543%      |
| 6085 | HOGY MEDICAL CO                              | 0.002%         | 96.545%      |
| 6086 | ESPEC CORP                                   | 0.002%         | 96.547%      |
| 6087 | MOTECH INDUSTRI                              | 0.002%         | 96.549%      |
| 6088 | UNITED SUPER MA                              | 0.002%         | 96.551%      |
| 6089 | HEALTHSCOPE LTD                              | 0.002%         | 96.552%      |
| 6090 | S&T AG                                       | 0.002%         | 96.554%      |
| 6091 | CRA INTERNATIONAL INC COMMON STOCK           | 0.002%         | 96.556%      |
| 6092 | GRUPO AEROPORTU                              | 0.002%         | 96.558%      |
| 6093 | BRIDGE BANCORP INC COMMON STOCK USD.01       | 0.002%         | 96.560%      |
| 6094 | SIGMA PHARMACEU                              | 0.002%         | 96.562%      |
| 6095 | GEO CO LTD                                   | 0.002%         | 96.564%      |
| 6096 | LEGEND HOLDINGS                              | 0.002%         | 96.565%      |
| 6097 | BANPU PUBLIC CO                              | 0.002%         | 96.567%      |
| 6098 | SODA SANAYII                                 | 0.002%         | 96.569%      |
| 6099 | IOI CORPORATION                              | 0.002%         | 96.571%      |
| 6100 | PEARSON STK                                  | 0.002%         | 96.573%      |
| 6101 | SKISTAR AB                                   | 0.002%         | 96.575%      |
| 6102 | AV HOMES INC COMMON STOCK USD1.0             | 0.002%         | 96.577%      |
| 6103 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | 0.002%         | 96.578%      |
| 6104 | HELICAL BAR PLC                              | 0.002%         | 96.580%      |
| 6105 | EXTREME NETWORKS INC COMMON STOCK USD.001    | 0.002%         | 96.582%      |
| 6106 | PER AARSLEFF A/                              | 0.002%         | 96.584%      |
| 6107 | REFRESCO GROUP                               | 0.002%         | 96.586%      |
| 6108 | IRISH RESIDENTI                              | 0.002%         | 96.588%      |
| 6109 | CP POKPHAND CO                               | 0.002%         | 96.589%      |
| 6110 | BANK MUTUAL CORP COMMON STOCK USD.01         | 0.002%         | 96.591%      |
| 6111 | MIZUNO CORP                                  | 0.002%         | 96.593%      |
| 6112 | SINFONIA TECHNO                              | 0.002%         | 96.595%      |
| 6113 | SANKI ENGINEERI                              | 0.002%         | 96.597%      |
| 6114 | EVERGREEN MARIN                              | 0.002%         | 96.599%      |
| 6115 | KLAB INC                                     | 0.002%         | 96.601%      |
| 6116 | LUNDIN PERTOLEU                              | 0.002%         | 96.602%      |
| 6117 | ITALMOBILIARE S                              | 0.002%         | 96.604%      |
| 6118 | ADVANTECH CO LT                              | 0.002%         | 96.606%      |
| 6119 | DAIICHI KIGENSO                              | 0.002%         | 96.608%      |
| 6120 | NITTO ELECTRIC                               | 0.002%         | 96.610%      |
| 6121 | SODICK CO                                    | 0.002%         | 96.612%      |
| 6122 | BARNES & NOBLE                               | 0.002%         | 96.613%      |
| 6123 | HEADLAM GROUP                                | 0.002%         | 96.615%      |
| 6124 | GENESCO INC COMMON STOCK USD1.0              | 0.002%         | 96.617%      |
| 6125 | INTERTAIN GROUP                              | 0.002%         | 96.619%      |
| 6126 | CVR ENERGY INC                               | 0.002%         | 96.621%      |
| 6127 | PANDOX AB                                    | 0.002%         | 96.623%      |
| 6128 | SUGI HOLDINGS C                              | 0.002%         | 96.624%      |
| 6129 | PLAZA RETAIL RE                              | 0.002%         | 96.626%      |

|      | SECURITY NAME                           | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6130 | HOOKER FURNITURE CORP COMMON STOCK      | 0.002%         | 96.628%      |
| 6131 | BK ZACHODNI WBK                         | 0.002%         | 96.630%      |
| 6132 | NONG SHIM CO                            | 0.002%         | 96.632%      |
| 6133 | YASUNAGA CORP                           | 0.002%         | 96.634%      |
| 6134 | MELCOR DEVS LTD                         | 0.002%         | 96.635%      |
| 6135 | DONGKUK STEEL M                         | 0.002%         | 96.637%      |
| 6136 | SALINI IMPREGIL                         | 0.002%         | 96.639%      |
| 6137 | ZAKL AZOT W                             | 0.002%         | 96.641%      |
| 6138 | TED BAKER PLC                           | 0.002%         | 96.643%      |
| 6139 | ARN MONDADORI E                         | 0.002%         | 96.644%      |
| 6140 | DMCI HLDGS INC                          | 0.002%         | 96.646%      |
| 6141 | PICK'N PAY STOR                         | 0.002%         | 96.648%      |
| 6142 | RAMCO CEMENTS                           | 0.002%         | 96.650%      |
| 6143 | HEXAWARE TECHNO                         | 0.002%         | 96.652%      |
| 6144 | BANCOLOMBIA SA                          | 0.002%         | 96.654%      |
| 6145 | INTL CONTAINER                          | 0.002%         | 96.655%      |
| 6146 | CENTRL PLAZA HO                         | 0.002%         | 96.657%      |
| 6147 | DAKTRONICS INC COMMON STOCK             | 0.002%         | 96.659%      |
| 6148 | TURKCELL ILETISIM HIZMET ADR ADR TRY1.0 | 0.002%         | 96.661%      |
| 6149 | LIMELIGHT NETW                          | 0.002%         | 96.663%      |
| 6150 | PHISON ELECTRON                         | 0.002%         | 96.664%      |
| 6151 | INPHI CORP COMMON STOCK                 | 0.002%         | 96.666%      |
| 6152 | ONEREIT                                 | 0.002%         | 96.668%      |
| 6153 | SM PRIME HLDGS                          | 0.002%         | 96.670%      |
| 6154 | CLAL INSURANCE                          | 0.002%         | 96.672%      |
| 6155 | SUNLIGHT REAL E                         | 0.002%         | 96.673%      |
| 6156 | HOMETRUST BANCSHARES INC COMMON STOCK   | 0.002%         | 96.675%      |
| 6157 | RICARDO                                 | 0.002%         | 96.677%      |
| 6158 | MAGYAR TELEKOM                          | 0.002%         | 96.679%      |
| 6159 | MISTRAS GROUP INC COMMON STOCK USD.01   | 0.002%         | 96.681%      |
| 6160 | CARNIVAL PLC                            | 0.002%         | 96.683%      |
| 6161 | NIPPON DENKO CO                         | 0.002%         | 96.684%      |
| 6162 | SHIN-ETSU POLYM                         | 0.002%         | 96.686%      |
| 6163 | 888 HOLDINGS                            | 0.002%         | 96.688%      |
| 6164 | HOKURIKU ELEC P                         | 0.002%         | 96.690%      |
| 6165 | TITAN INDUSTRIE                         | 0.002%         | 96.692%      |
| 6166 | UTD COMMUNITY F                         | 0.002%         | 96.693%      |
| 6167 | ASAHI HOLDINGS                          | 0.002%         | 96.695%      |
| 6168 | COVENANT TRANSP                         | 0.002%         | 96.697%      |
| 6169 | NAUTILUS GROUP                          | 0.002%         | 96.699%      |
| 6170 | LE NOBLE AGE                            | 0.002%         | 96.700%      |
| 6171 | ALBIOMA                                 | 0.002%         | 96.702%      |
| 6172 | DAIBIRU CORP                            | 0.002%         | 96.704%      |
| 6173 | CASTROL INDIA L                         | 0.002%         | 96.706%      |
| 6174 | mitsubishi stee                         | 0.002%         | 96.708%      |
| 6175 | YIRENDAI LTD AD                         | 0.002%         | 96.709%      |
| 6176 | S.A.C.I. FALABE                         | 0.002%         | 96.711%      |
| 6177 | HAPAG-LLOYD AG                          | 0.002%         | 96.713%      |
| 6178 | WAN HAI LINES                           | 0.002%         | 96.715%      |
| 6179 | GINTECH ENERGY                          | 0.002%         | 96.717%      |

|      | SECURITY NAME                              | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6180 | KOREA ELEC POWER CORP SP ADR ADR           | 0.002%         | 96.718%      |
| 6181 | ZZZSAN-AI OIL C                            | 0.002%         | 96.720%      |
| 6182 | UNIVERSAL ENTER                            | 0.002%         | 96.722%      |
| 6183 | OCI MATERIALS C                            | 0.002%         | 96.724%      |
| 6184 | GEMDALE PROPERT                            | 0.002%         | 96.725%      |
| 6185 | ADASTRIA HOLDI                             | 0.002%         | 96.727%      |
| 6186 | CENTRAL GARDEN&                            | 0.002%         | 96.729%      |
| 6187 | RING ENERGY INC COMMON STOCK USD.001       | 0.002%         | 96.731%      |
| 6188 | AUSTRALIAN AGRI                            | 0.002%         | 96.733%      |
| 6189 | AK HOLDINGS INC                            | 0.002%         | 96.734%      |
| 6190 | BK OF RYUKYUS                              | 0.002%         | 96.736%      |
| 6191 | CA IMMOBILIEN A                            | 0.002%         | 96.738%      |
| 6192 | ECLAT TEXTILE C                            | 0.002%         | 96.740%      |
| 6193 | MARINEMAX INC COMMON STOCK USD.001         | 0.002%         | 96.742%      |
| 6194 | ZERIA PHARMACEU                            | 0.002%         | 96.743%      |
| 6195 | COVESTRO AG                                | 0.002%         | 96.745%      |
| 6196 | KAKAKU.COM INC                             | 0.002%         | 96.747%      |
| 6197 | SHIKUN & BINUI                             | 0.002%         | 96.749%      |
| 6198 | LAR ESPANA REAL                            | 0.002%         | 96.750%      |
| 6199 | MERCURIES LIFE                             | 0.002%         | 96.752%      |
| 6200 | PPC LTD                                    | 0.002%         | 96.754%      |
| 6201 | FRANK'S INTERNA                            | 0.002%         | 96.756%      |
| 6202 | INDEPENDENCE REALTY TRUST IN REIT USD.01   | 0.002%         | 96.757%      |
| 6203 | TESARO INC                                 | 0.002%         | 96.759%      |
| 6204 | HANIL CEMENT MF                            | 0.002%         | 96.761%      |
| 6205 | SHANGHAI JIN JI                            | 0.002%         | 96.763%      |
| 6206 | ONESAVINGS BANK                            | 0.002%         | 96.765%      |
| 6207 | CHUGOKU MAR PAI                            | 0.002%         | 96.766%      |
| 6208 | TRANSGLOBE ENERGY CORP COMMON STOCK        | 0.002%         | 96.768%      |
| 6209 | JOEL-JERUSALEM                             | 0.002%         | 96.770%      |
| 6210 | PUMA AG                                    | 0.002%         | 96.772%      |
| 6211 | CHESSWOOD GROUP                            | 0.002%         | 96.773%      |
| 6212 | ARROW FINANCIAL CORP COMMON STOCK USD1.0   | 0.002%         | 96.775%      |
| 6213 | TKC CORPORATION                            | 0.002%         | 96.777%      |
| 6214 | NORTH AMERICAN ENERGY PARTNE COMMON STOCK  | 0.002%         | 96.779%      |
| 6215 | KOREA KUMHO PET                            | 0.002%         | 96.780%      |
| 6216 | DAISEKI CO LTD                             | 0.002%         | 96.782%      |
| 6217 | SKS MICROFINANC                            | 0.002%         | 96.784%      |
| 6218 | TEIKOKU PISTON                             | 0.002%         | 96.786%      |
| 6219 | LUYE PHARMA GRO                            | 0.002%         | 96.787%      |
| 6220 | LOOKERS PLC                                | 0.002%         | 96.789%      |
| 6221 | SEMIRARA MINING                            | 0.002%         | 96.791%      |
| 6222 | ASTRAL FOODS                               | 0.002%         | 96.793%      |
| 6223 | WEG SA                                     | 0.002%         | 96.795%      |
| 6224 | FINCANTIERI SPA                            | 0.002%         | 96.796%      |
| 6225 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | 0.002%         | 96.798%      |
| 6226 | ODONTOPREV SA                              | 0.002%         | 96.800%      |
| 6227 | RAJESH EXPORTS                             | 0.002%         | 96.802%      |
| 6228 | NIPPON PAINT CO                            | 0.002%         | 96.803%      |
| 6229 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | 0.002%         | 96.805%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6230 | ZAGG INC COMMON STOCK USD.001                   | 0.002%         | 96.807%      |
| 6231 | MOCHIDA PHARM C                                 | 0.002%         | 96.809%      |
| 6232 | ISHIHARA SANGYO                                 | 0.002%         | 96.810%      |
| 6233 | LIECHTENSTEINIS                                 | 0.002%         | 96.812%      |
| 6234 | ZUMIEZ INC COMMON STOCK                         | 0.002%         | 96.814%      |
| 6235 | PLAYA HOTELS &                                  | 0.002%         | 96.816%      |
| 6236 | SCHRODERS(NEW)                                  | 0.002%         | 96.817%      |
| 6237 | INDOCEMENT TUNG                                 | 0.002%         | 96.819%      |
| 6238 | SUMMARECON AGUN                                 | 0.002%         | 96.821%      |
| 6239 | TSI HOLDINGS CO                                 | 0.002%         | 96.823%      |
| 6240 | YANGTZE OPT FIB                                 | 0.002%         | 96.824%      |
| 6241 | BERTRANDT AG                                    | 0.002%         | 96.826%      |
| 6242 | CASHBUILD LTD                                   | 0.002%         | 96.828%      |
| 6243 | FOCALTECH SYSTE                                 | 0.002%         | 96.830%      |
| 6244 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK        | 0.002%         | 96.831%      |
| 6245 | VEIDEKKE ASA                                    | 0.002%         | 96.833%      |
| 6246 | UNITED LABORATO                                 | 0.002%         | 96.835%      |
| 6247 | PENN REAL ESTATE INVEST TST REIT USD1.0         | 0.002%         | 96.837%      |
| 6248 | BT INVESTMENT M                                 | 0.002%         | 96.838%      |
| 6249 | GMP CAPITAL COR                                 | 0.002%         | 96.840%      |
| 6250 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01  | 0.002%         | 96.842%      |
| 6251 | EMPEROR INTL HL                                 | 0.002%         | 96.844%      |
| 6252 | WATERLAND FIN H                                 | 0.002%         | 96.845%      |
| 6253 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | 0.002%         | 96.847%      |
| 6254 | ONO PHARMACEUTI                                 | 0.002%         | 96.849%      |
| 6255 | OFG BANCORP COMMON STOCK USD1.0                 | 0.002%         | 96.851%      |
| 6256 | KARDEX  | 0.002%         | 96.852%      |
| 6257 | DAIKYO INC                                      | 0.002%         | 96.854%      |
| 6258 | IDBI BANK LTD                                   | 0.002%         | 96.856%      |
| 6259 | FELDA GLOBAL VE                                 | 0.002%         | 96.857%      |
| 6260 | ELITE ADVANCED                                  | 0.002%         | 96.859%      |
| 6261 | KOHNAN SHOJI                                    | 0.002%         | 96.861%      |
| 6262 | DIAGEO PLC                                      | 0.002%         | 96.863%      |
| 6263 | MYOB GROUP LTD                                  | 0.002%         | 96.864%      |
| 6264 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01   | 0.002%         | 96.866%      |
| 6265 | ABOITIZ EQUITY                                  | 0.002%         | 96.868%      |
| 6266 | VUKILE PROPERTY                                 | 0.002%         | 96.870%      |
| 6267 | KOREA EXPRESS C                                 | 0.002%         | 96.871%      |
| 6268 | DAINIPPON PHARM                                 | 0.002%         | 96.873%      |
| 6269 | AMPLIFON SPA NE                                 | 0.002%         | 96.875%      |
| 6270 | TAIKISHA  | 0.002%         | 96.877%      |
| 6271 | ASIAN PAINTS LT                                 | 0.002%         | 96.878%      |
| 6272 | TORII PHARM CO                                  | 0.002%         | 96.880%      |
| 6273 | VECTURA GROUP                                   | 0.002%         | 96.882%      |
| 6274 | SANDEN CORP                                     | 0.002%         | 96.883%      |
| 6275 | CHINA HIGH SPEE                                 | 0.002%         | 96.885%      |
| 6276 | BEML LTD  | 0.002%         | 96.887%      |
| 6277 | AGELLAN COMMERC                                 | 0.002%         | 96.889%      |
| 6278 | BANK OF MARIN BANCORP/CA COMMON STOCK           | 0.002%         | 96.890%      |
| 6279 | EIS ECZACIBASI                                  | 0.002%         | 96.892%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6280 | RIPLEY CORP SA                                     | 0.002%         | 96.894%      |
| 6281 | JVC KENWOOD HLD                                    | 0.002%         | 96.895%      |
| 6282 | WAFER WORKS COR                                    | 0.002%         | 96.897%      |
| 6283 | NEO SOLAR POWER                                    | 0.002%         | 96.899%      |
| 6284 | LING SEN PRECIS                                    | 0.002%         | 96.901%      |
| 6285 | SUN BANCORP INC NJ COMMON STOCK USD5.0             | 0.002%         | 96.902%      |
| 6286 | CJ CGV   | 0.002%         | 96.904%      |
| 6287 | PREMIER OIL  | 0.002%         | 96.906%      |
| 6288 | ASHFORD HOSPITALITY TRUST REIT USD.01              | 0.002%         | 96.907%      |
| 6289 | CORP MOCTEZUMA                                     | 0.002%         | 96.909%      |
| 6290 | INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001 | 0.002%         | 96.911%      |
| 6291 | NORTHSTAR REALTY EUROPE CORP REIT USD.01           | 0.002%         | 96.913%      |
| 6292 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK          | 0.002%         | 96.914%      |
| 6293 | SLC AGRICOLA SA                                    | 0.002%         | 96.916%      |
| 6294 | BRITISH AMERICA                                    | 0.002%         | 96.918%      |
| 6295 | HUA HONG SEMICO                                    | 0.002%         | 96.919%      |
| 6296 | VOCUS COMMUN LT                                    | 0.002%         | 96.921%      |
| 6297 | XEBIO CO   | 0.002%         | 96.923%      |
| 6298 | CLAS OHLSON AB                                     | 0.002%         | 96.925%      |
| 6299 | VERITIV CORP COMMON STOCK USD.01                   | 0.002%         | 96.926%      |
| 6300 | HOCHSCHILD MINI                                    | 0.002%         | 96.928%      |
| 6301 | FUTABA INDUSTRI                                    | 0.002%         | 96.930%      |
| 6302 | MEKONOMEN AB                                       | 0.002%         | 96.931%      |
| 6303 | RANDON SA IMPL                                     | 0.002%         | 96.933%      |
| 6304 | SKY NETWORK TEL                                    | 0.002%         | 96.935%      |
| 6305 | ASTRA AGRO LEST                                    | 0.002%         | 96.936%      |
| 6306 | VS INDUSTRY BHD                                    | 0.002%         | 96.938%      |
| 6307 | PLY GEM HOLDINGS INC COMMON STOCK USD.01           | 0.002%         | 96.940%      |
| 6308 | MICRO-STAR INTL                                    | 0.002%         | 96.942%      |
| 6309 | VANGUARD INTL S                                    | 0.002%         | 96.943%      |
| 6310 | SIAM CITY CEMEN                                    | 0.002%         | 96.945%      |
| 6311 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01     | 0.002%         | 96.947%      |
| 6312 | GLENMARK PHARM                                     | 0.002%         | 96.948%      |
| 6313 | DEUTSCHE BETEI                                     | 0.002%         | 96.950%      |
| 6314 | OSAKI ELECTRIC                                     | 0.002%         | 96.952%      |
| 6315 | PRESS KOGYO CO                                     | 0.002%         | 96.953%      |
| 6316 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01        | 0.002%         | 96.955%      |
| 6317 | LEYOU TECHNOLOG                                    | 0.002%         | 96.957%      |
| 6318 | BQE NATL BELGIQ                                    | 0.002%         | 96.959%      |
| 6319 | SMART + FINAL STORES INC COMMON STOCK USD.001      | 0.002%         | 96.960%      |
| 6320 | IS DONGSEO CO L                                    | 0.002%         | 96.962%      |
| 6321 | BLACK DIAMOND G                                    | 0.002%         | 96.964%      |
| 6322 | BK OF NAGOYA                                       | 0.002%         | 96.965%      |
| 6323 | AKR CORPORINDO                                     | 0.002%         | 96.967%      |
| 6324 | KUALA LUMPUR KE                                    | 0.002%         | 96.969%      |
| 6325 | ORIENTAL UNION                                     | 0.002%         | 96.970%      |
| 6326 | ZENRIN CO LTD                                      | 0.002%         | 96.972%      |
| 6327 | CONEXIO CORP                                       | 0.002%         | 96.974%      |
| 6328 | DAISHIN SECURIT                                    | 0.002%         | 96.975%      |
| 6329 | ACCORDIA GOLF T                                    | 0.002%         | 96.977%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6330 | GREENCROSS LTD                                  | 0.002%         | 96.979%      |
| 6331 | VILMORIN CLAUSE                                 | 0.002%         | 96.981%      |
| 6332 | HAYNES INTL INC                                 | 0.002%         | 96.982%      |
| 6333 | MARUDAI FOOD CO                                 | 0.002%         | 96.984%      |
| 6334 | HANSSEM CO                                      | 0.002%         | 96.986%      |
| 6335 | SK NETWORKS CO                                  | 0.002%         | 96.987%      |
| 6336 | PIAGGIO   | 0.002%         | 96.989%      |
| 6337 | ACACIA MINING                                   | 0.002%         | 96.991%      |
| 6338 | TSURUHA HOLDING                                 | 0.002%         | 96.992%      |
| 6339 | METLIFECARE LTD                                 | 0.002%         | 96.994%      |
| 6340 | SHANGHAI PETROC                                 | 0.002%         | 96.996%      |
| 6341 | TAV HAVALIMANLA                                 | 0.002%         | 96.997%      |
| 6342 | OMEGA PROTEIN CORP COMMON STOCK USD.01          | 0.002%         | 96.999%      |
| 6343 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1         | 0.002%         | 97.001%      |
| 6344 | TENARIS S.A.                                    | 0.002%         | 97.002%      |
| 6345 | ACOM CO   | 0.002%         | 97.004%      |
| 6346 | MOTHERSON SUMI                                  | 0.002%         | 97.006%      |
| 6347 | TIBET WATER RES                                 | 0.002%         | 97.007%      |
| 6348 | TOKAI HOLDINGS                                  | 0.002%         | 97.009%      |
| 6349 | C C LAND HOLDIN                                 | 0.002%         | 97.011%      |
| 6350 | MIZUHO FINL GP                                  | 0.002%         | 97.013%      |
| 6351 | PAZ CORP SA                                     | 0.002%         | 97.014%      |
| 6352 | KUNG LONG BATTE                                 | 0.002%         | 97.016%      |
| 6353 | HISAMITSU PHARM                                 | 0.002%         | 97.018%      |
| 6354 | ANGLO AMERICAN                                  | 0.002%         | 97.019%      |
| 6355 | TAINAN SPINNING                                 | 0.002%         | 97.021%      |
| 6356 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01   | 0.002%         | 97.023%      |
| 6357 | ASAHI DIAMOND I                                 | 0.002%         | 97.024%      |
| 6358 | ELETROBRAS PREF                                 | 0.002%         | 97.026%      |
| 6359 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001   | 0.002%         | 97.028%      |
| 6360 | CHINA REINSURAN                                 | 0.002%         | 97.029%      |
| 6361 | NV5 GLOBAL INC COMMON STOCK USD.01              | 0.002%         | 97.031%      |
| 6362 | VIVOTEK INC                                     | 0.002%         | 97.033%      |
| 6363 | ELETROBRAS COMM                                 | 0.002%         | 97.034%      |
| 6364 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK       | 0.002%         | 97.036%      |
| 6365 | GREENHILL + CO INC COMMON STOCK USD.01          | 0.002%         | 97.038%      |
| 6366 | POLYTEC HOLDING                                 | 0.002%         | 97.039%      |
| 6367 | HONG LEONG BANK                                 | 0.002%         | 97.041%      |
| 6368 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.002%         | 97.042%      |
| 6369 | INFRASTRUCTURE                                  | 0.002%         | 97.044%      |
| 6370 | ACANDO AB                                       | 0.002%         | 97.046%      |
| 6371 | SRF LTD   | 0.002%         | 97.047%      |
| 6372 | CHINA GALAXY SE                                 | 0.002%         | 97.049%      |
| 6373 | TRIUMPH BANCORP INC COMMON STOCK USD.01         | 0.002%         | 97.051%      |
| 6374 | CHINA EASTERN A                                 | 0.002%         | 97.052%      |
| 6375 | MATAS AS  | 0.002%         | 97.054%      |
| 6376 | TTY BIPHARM CO                                  | 0.002%         | 97.056%      |
| 6377 | TAIHEI DENGYO                                   | 0.002%         | 97.057%      |
| 6378 | COMMERCIAL INTE                                 | 0.002%         | 97.059%      |
| 6379 | DENNY S CORP COMMON STOCK USD.01                | 0.002%         | 97.061%      |



|      | SECURITY NAME                           | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6380 | XINJIANG GOLDWI                         | 0.002%         | 97.062%      |
| 6381 | FU SHOU YUAN IN                         | 0.002%         | 97.064%      |
| 6382 | MAYR-MELNHOF KA                         | 0.002%         | 97.066%      |
| 6383 | SUPREMEIndustr                          | 0.002%         | 97.067%      |
| 6384 | CAPITA GROUP PL                         | 0.002%         | 97.069%      |
| 6385 | NOVAE GROUP PLC                         | 0.002%         | 97.071%      |
| 6386 | FUJI MEDIA HOLD                         | 0.002%         | 97.072%      |
| 6387 | BANGKOK EXPRESS                         | 0.002%         | 97.074%      |
| 6388 | RECHI PRECISION                         | 0.002%         | 97.075%      |
| 6389 | EARTH CHEMICAL                          | 0.002%         | 97.077%      |
| 6390 | V TECHNOLOGY                            | 0.002%         | 97.079%      |
| 6391 | SMARTONE TELECO                         | 0.002%         | 97.080%      |
| 6392 | SCHMOLZ+BICKENB                         | 0.002%         | 97.082%      |
| 6393 | DONGBU HITEK CO                         | 0.002%         | 97.084%      |
| 6394 | YOKOGAWA BRIDGE                         | 0.002%         | 97.085%      |
| 6395 | CHEIL WORLDWIDE                         | 0.002%         | 97.087%      |
| 6396 | ADLER REAL ESTA                         | 0.002%         | 97.089%      |
| 6397 | DAIKYONISHIKAWA                         | 0.002%         | 97.090%      |
| 6398 | CULP INC COMMON STOCK USD.05            | 0.002%         | 97.092%      |
| 6399 | MITRA ADIPERKAS                         | 0.002%         | 97.093%      |
| 6400 | ALTAMIR AMBOISE                         | 0.002%         | 97.095%      |
| 6401 | RTL GROUP SA                            | 0.002%         | 97.097%      |
| 6402 | MONOTARO CO.LTD                         | 0.002%         | 97.098%      |
| 6403 | XL AXIATA TBK P                         | 0.002%         | 97.100%      |
| 6404 | CHUGOKU ELEC PO                         | 0.002%         | 97.102%      |
| 6405 | NAVITAS LTD                             | 0.002%         | 97.103%      |
| 6406 | DAH CHONG HONG                          | 0.002%         | 97.105%      |
| 6407 | YAMAICHI ELECTR                         | 0.002%         | 97.107%      |
| 6408 | EL PUERTO DE LI                         | 0.002%         | 97.108%      |
| 6409 | PETRON CORP                             | 0.002%         | 97.110%      |
| 6410 | VT HOLDINGS CO                          | 0.002%         | 97.111%      |
| 6411 | THULE GROUP AB/                         | 0.002%         | 97.113%      |
| 6412 | JAPAN WOOL TEXT                         | 0.002%         | 97.115%      |
| 6413 | TPI POLENE PCL                          | 0.002%         | 97.116%      |
| 6414 | UPONOR OYJ                              | 0.002%         | 97.118%      |
| 6415 | RAISIO YHTYMA O                         | 0.002%         | 97.120%      |
| 6416 | SHINKONG SYNTHE                         | 0.002%         | 97.121%      |
| 6417 | TREDEGAR CORP COMMON STOCK              | 0.002%         | 97.123%      |
| 6418 | KWS SAAT AG                             | 0.002%         | 97.124%      |
| 6419 | CEMEX LATAM HLD                         | 0.002%         | 97.126%      |
| 6420 | SINTOKOGIO                              | 0.002%         | 97.128%      |
| 6421 | USI CORPORATION                         | 0.002%         | 97.129%      |
| 6422 | CHINA NATIONAL                          | 0.002%         | 97.131%      |
| 6423 | ELBIT SYSTEMS L                         | 0.002%         | 97.132%      |
| 6424 | AIMIA INC                               | 0.002%         | 97.134%      |
| 6425 | MOELIS + CO CLASS A COMMON STOCK USD.01 | 0.002%         | 97.136%      |
| 6426 | OTE(HELLENIC TL                         | 0.002%         | 97.137%      |
| 6427 | PROTECTOR FORSI                         | 0.002%         | 97.139%      |
| 6428 | KINEPOLIS GROUP                         | 0.002%         | 97.141%      |
| 6429 | TAIWAN GLASS                            | 0.002%         | 97.142%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6430 | PLATINUM ASSET                                 | 0.002%         | 97.144%      |
| 6431 | SIERRA BANCORP COMMON STOCK                    | 0.002%         | 97.145%      |
| 6432 | CACHE LOGISTICS                                | 0.002%         | 97.147%      |
| 6433 | AXT INC COMMON STOCK USD.001                   | 0.002%         | 97.149%      |
| 6434 | TV ASAHI CORP                                  | 0.002%         | 97.150%      |
| 6435 | IGUATEMI EMP SH                                | 0.002%         | 97.152%      |
| 6436 | KAGA ELECTRONIC                                | 0.002%         | 97.153%      |
| 6437 | GOLDEN EAGLE RE                                | 0.002%         | 97.155%      |
| 6438 | PICO HOLDINGS INC COMMON STOCK USD.001         | 0.002%         | 97.157%      |
| 6439 | SALFACORP SA                                   | 0.002%         | 97.158%      |
| 6440 | JOWA HLDGS CO L                                | 0.002%         | 97.160%      |
| 6441 | ZALANDO SE                                     | 0.002%         | 97.161%      |
| 6442 | QUALITY HOUSES                                 | 0.002%         | 97.163%      |
| 6443 | MYER HOLDINGS L                                | 0.002%         | 97.165%      |
| 6444 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0      | 0.002%         | 97.166%      |
| 6445 | KINSUS INTERCON                                | 0.002%         | 97.168%      |
| 6446 | TON YI CORP                                    | 0.002%         | 97.169%      |
| 6447 | YOKOHAMA REITO                                 | 0.002%         | 97.171%      |
| 6448 | FISSION URANIUM                                | 0.002%         | 97.173%      |
| 6449 | D.A. CONSORTIUM                                | 0.002%         | 97.174%      |
| 6450 | NEC NETWK & SYS                                | 0.002%         | 97.176%      |
| 6451 | WOCKHARDT LIMIT                                | 0.002%         | 97.177%      |
| 6452 | KT CORPORATION                                 | 0.002%         | 97.179%      |
| 6453 | GEOX S.P.A.                                    | 0.002%         | 97.181%      |
| 6454 | DEXERIALS CORP                                 | 0.002%         | 97.182%      |
| 6455 | KUMIAI CHEM IND                                | 0.002%         | 97.184%      |
| 6456 | SYRAH RESOURCES                                | 0.002%         | 97.185%      |
| 6457 | IRB INFRASTRUCT                                | 0.002%         | 97.187%      |
| 6458 | CLIFTON BANCORP INC COMMON STOCK USD.01        | 0.002%         | 97.189%      |
| 6459 | GLOW ENERGY                                    | 0.002%         | 97.190%      |
| 6460 | DEVOTEAM SA                                    | 0.002%         | 97.192%      |
| 6461 | CADILA HEALTHCA                                | 0.002%         | 97.193%      |
| 6462 | DALMIA BHARAT L                                | 0.002%         | 97.195%      |
| 6463 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | 0.002%         | 97.197%      |
| 6464 | MIYAZAKI BANK                                  | 0.002%         | 97.198%      |
| 6465 | SEMICONDUCTOR M                                | 0.002%         | 97.200%      |
| 6466 | LEMAITRE VASCULAR INC COMMON STOCK USD.01      | 0.002%         | 97.201%      |
| 6467 | LUMOS NETWORKS CORP COMMON STOCK USD.01        | 0.002%         | 97.203%      |
| 6468 | EBOS GROUP LTD                                 | 0.002%         | 97.205%      |
| 6469 | SAKATA INX CORP                                | 0.002%         | 97.206%      |
| 6470 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01  | 0.002%         | 97.208%      |
| 6471 | HAVELLS INDIA L                                | 0.002%         | 97.209%      |
| 6472 | WILSON BAYLY HO                                | 0.002%         | 97.211%      |
| 6473 | ESSENDANT INC COMMON STOCK USD.1               | 0.002%         | 97.212%      |
| 6474 | STERLING CONSTRUCTION CO COMMON STOCK USD.01   | 0.002%         | 97.214%      |
| 6475 | DIRTT ENVIRONME                                | 0.002%         | 97.216%      |
| 6476 | EPS CO LTD                                     | 0.002%         | 97.217%      |
| 6477 | SHANGHAI ELECTR                                | 0.002%         | 97.219%      |
| 6478 | GRUPO SIMEC S.A                                | 0.002%         | 97.220%      |
| 6479 | PRUKSA HOLDING                                 | 0.002%         | 97.222%      |

|      | SECURITY NAME                             | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6480 | MERSEN SA                                 | 0.002%         | 97.224%      |
| 6481 | INARI AMERTRON                            | 0.002%         | 97.225%      |
| 6482 | IDFC BANK LTD                             | 0.002%         | 97.227%      |
| 6483 | ASIA AVIATION P                           | 0.002%         | 97.228%      |
| 6484 | GPO DE INVERSIO                           | 0.002%         | 97.230%      |
| 6485 | MARCOPOLO SA                              | 0.002%         | 97.231%      |
| 6486 | HANKYU REIT INC                           | 0.002%         | 97.233%      |
| 6487 | 500.COM LTD CLASS A ADR ADR USD.00005     | 0.002%         | 97.235%      |
| 6488 | S&T MOTIV CO LT                           | 0.002%         | 97.236%      |
| 6489 | VOLTAS LTD                                | 0.002%         | 97.238%      |
| 6490 | MATRIX SERVICE CO COMMON STOCK USD.01     | 0.002%         | 97.239%      |
| 6491 | ECHO GLOBAL LOG                           | 0.002%         | 97.241%      |
| 6492 | NRG YIELD INC CLASS C COMMON STOCK        | 0.002%         | 97.242%      |
| 6493 | PI INDUSTRIES L                           | 0.002%         | 97.244%      |
| 6494 | WESDOME GOLD MINES LTD COMMON STOCK       | 0.002%         | 97.246%      |
| 6495 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | 0.002%         | 97.247%      |
| 6496 | HANSON INTL TBK                           | 0.002%         | 97.249%      |
| 6497 | AKITA BANK                                | 0.002%         | 97.250%      |
| 6498 | CHROMA ATE INC                            | 0.002%         | 97.252%      |
| 6499 | ADITYA BIRLA FA                           | 0.002%         | 97.254%      |
| 6500 | KONGSBERG AUTOM                           | 0.002%         | 97.255%      |
| 6501 | TAIWAN ACCEPTAN                           | 0.002%         | 97.257%      |
| 6502 | L'OCCITANE INTE                           | 0.002%         | 97.258%      |
| 6503 | SPLUNK INC COMMON STOCK USD.001           | 0.002%         | 97.260%      |
| 6504 | AMOTECH CO LTD                            | 0.002%         | 97.261%      |
| 6505 | GRUMA SA DE CV                            | 0.002%         | 97.263%      |
| 6506 | SKYLARK CO LTD                            | 0.002%         | 97.264%      |
| 6507 | HUISHANG BANK C                           | 0.002%         | 97.266%      |
| 6508 | SUESS MICRO TEC                           | 0.002%         | 97.268%      |
| 6509 | JIN CO.LTD                                | 0.002%         | 97.269%      |
| 6510 | PC DEPOT CORP                             | 0.002%         | 97.271%      |
| 6511 | NYRSTAR NV                                | 0.002%         | 97.272%      |
| 6512 | ERCROS SA                                 | 0.002%         | 97.274%      |
| 6513 | DYDO DRINCO INC                           | 0.002%         | 97.275%      |
| 6514 | TSUKUI CORP                               | 0.002%         | 97.277%      |
| 6515 | SHIKOKU BANK                              | 0.002%         | 97.279%      |
| 6516 | AUSTRALIAN PHAR                           | 0.002%         | 97.280%      |
| 6517 | INFRATIL LTD                              | 0.002%         | 97.282%      |
| 6518 | NOVOLIPET STEEL                           | 0.002%         | 97.283%      |
| 6519 | SAVENCIA SA                               | 0.002%         | 97.285%      |
| 6520 | CANON INC SPONS ADR ADR                   | 0.002%         | 97.286%      |
| 6521 | AVON PRODUCTS I                           | 0.002%         | 97.288%      |
| 6522 | NAKANISHI INC                             | 0.002%         | 97.289%      |
| 6523 | MATSUYA FOODS C                           | 0.002%         | 97.291%      |
| 6524 | ZHEN DING TECHN                           | 0.002%         | 97.293%      |
| 6525 | NIKKISO CO                                | 0.002%         | 97.294%      |
| 6526 | AICHI STEEL WOR                           | 0.002%         | 97.296%      |
| 6527 | LOTTE CONFECT                             | 0.002%         | 97.297%      |
| 6528 | SANOFI INDIA LT                           | 0.002%         | 97.299%      |
| 6529 | NORITAKE CO                               | 0.002%         | 97.300%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6530 | AVEX GROUP HOLD                                   | 0.002%         | 97.302%      |
| 6531 | MARCO POLO DEV                                    | 0.002%         | 97.303%      |
| 6532 | XO GROUP INC COMMON STOCK USD.01                  | 0.002%         | 97.305%      |
| 6533 | SMI HOLDINGS GR                                   | 0.002%         | 97.307%      |
| 6534 | FAES FARMA SA                                     | 0.002%         | 97.308%      |
| 6535 | DONGFANG ELECT                                    | 0.002%         | 97.310%      |
| 6536 | ZOGENIX INC COMMON STOCK USD.001                  | 0.002%         | 97.311%      |
| 6537 | NISSEI BUILD KO                                   | 0.002%         | 97.313%      |
| 6538 | PSK INC   | 0.002%         | 97.314%      |
| 6539 | HOKKAIDO ELEC P                                   | 0.002%         | 97.316%      |
| 6540 | TAMURA CORP                                       | 0.002%         | 97.317%      |
| 6541 | INTL NICKEL IND                                   | 0.002%         | 97.319%      |
| 6542 | FRONTLINE LTD/B                                   | 0.002%         | 97.320%      |
| 6543 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1   | 0.002%         | 97.322%      |
| 6544 | MAN SE  | 0.002%         | 97.324%      |
| 6545 | HKR INTL LTD                                      | 0.002%         | 97.325%      |
| 6546 | RENHE COMMERCIA                                   | 0.002%         | 97.327%      |
| 6547 | HI-LEX CORP                                       | 0.002%         | 97.328%      |
| 6548 | HOKUETSU BANK                                     | 0.002%         | 97.330%      |
| 6549 | TOKYO BROADCAST                                   | 0.002%         | 97.331%      |
| 6550 | QOL CO LTD  | 0.002%         | 97.333%      |
| 6551 | TOKYO STEEL MFG                                   | 0.002%         | 97.334%      |
| 6552 | THORESEN THAI A                                   | 0.002%         | 97.336%      |
| 6553 | FUKUDA DENSHI C                                   | 0.002%         | 97.337%      |
| 6554 | TUNG THIH ELECT                                   | 0.002%         | 97.339%      |
| 6555 | DEL FRISCOS RES                                   | 0.002%         | 97.340%      |
| 6556 | ELMOS SEMICONDU                                   | 0.002%         | 97.342%      |
| 6557 | MESA LABORATORIES INC COMMON STOCK                | 0.002%         | 97.344%      |
| 6558 | HK ELECTRIC INV                                   | 0.002%         | 97.345%      |
| 6559 | ELEC POWER DEV                                    | 0.002%         | 97.347%      |
| 6560 | ORION CORP  | 0.002%         | 97.348%      |
| 6561 | CLARION CO  | 0.002%         | 97.350%      |
| 6562 | ORIFLAME HOLDIN                                   | 0.002%         | 97.351%      |
| 6563 | DONEGAL GROUP INC CL A COMMON STOCK USD.01        | 0.002%         | 97.353%      |
| 6564 | SPIRENT COMMUNI                                   | 0.002%         | 97.354%      |
| 6565 | SWECO AB  | 0.002%         | 97.356%      |
| 6566 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01     | 0.002%         | 97.357%      |
| 6567 | MGI COUTIER                                       | 0.002%         | 97.359%      |
| 6568 | ADVANCED WIRELE                                   | 0.002%         | 97.360%      |
| 6569 | NITTA CORP  | 0.002%         | 97.362%      |
| 6570 | LIBERBANK SA                                      | 0.002%         | 97.363%      |
| 6571 | NIPPON PILLAR P                                   | 0.002%         | 97.365%      |
| 6572 | COLOWIDE CO LTD                                   | 0.002%         | 97.366%      |
| 6573 | TOKYOTOKEIBA CO                                   | 0.002%         | 97.368%      |
| 6574 | HARMONIC DRIVE                                    | 0.002%         | 97.369%      |
| 6575 | CITI TRENDS INC COMMON STOCK USD.01               | 0.002%         | 97.371%      |
| 6576 | SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002%         | 97.373%      |
| 6577 | LANDING INTL DE                                   | 0.002%         | 97.374%      |
| 6578 | MENICON CO LTD                                    | 0.002%         | 97.376%      |
| 6579 | HUNG SHENG CONS                                   | 0.002%         | 97.377%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6580 | INOGEN INC COMMON STOCK USD.001                  | 0.002%         | 97.379%      |
| 6581 | NIPPON CARBON C                                  | 0.002%         | 97.380%      |
| 6582 | ROCK FIELD CO                                    | 0.002%         | 97.382%      |
| 6583 | NEXEN TIRE CORP                                  | 0.002%         | 97.383%      |
| 6584 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.002%         | 97.385%      |
| 6585 | PDL BIOPHARMA INC COMMON STOCK USD.01            | 0.002%         | 97.386%      |
| 6586 | ISEKI & CO                                       | 0.002%         | 97.388%      |
| 6587 | REPLY SPA  | 0.002%         | 97.389%      |
| 6588 | PRESTIGE ESTATE                                  | 0.002%         | 97.391%      |
| 6589 | NEOGENOMICS INC COMMON STOCK USD.001             | 0.002%         | 97.392%      |
| 6590 | VETROPACK HOLDI                                  | 0.002%         | 97.394%      |
| 6591 | MICHINOKU BANK                                   | 0.002%         | 97.395%      |
| 6592 | OCEAN YIELD ASA                                  | 0.002%         | 97.397%      |
| 6593 | KOREA AEROSPACE                                  | 0.002%         | 97.398%      |
| 6594 | EAGLE INDUSTRY                                   | 0.002%         | 97.400%      |
| 6595 | SAINT MARC HLDG                                  | 0.002%         | 97.401%      |
| 6596 | METRO PACIFIC I                                  | 0.002%         | 97.403%      |
| 6597 | INDUSTR L FIN(IF                                 | 0.002%         | 97.404%      |
| 6598 | TRANSCEND INFOR                                  | 0.002%         | 97.406%      |
| 6599 | MATAHARI DEPART                                  | 0.002%         | 97.407%      |
| 6600 | BRODRENE HARTMA                                  | 0.002%         | 97.409%      |
| 6601 | GROWTHPOINT PRO                                  | 0.002%         | 97.410%      |
| 6602 | FUKUSHIMA IND C                                  | 0.002%         | 97.412%      |
| 6603 | AIDA ENGINEERIN                                  | 0.002%         | 97.413%      |
| 6604 | CANON ELECTRONI                                  | 0.002%         | 97.415%      |
| 6605 | PAGE INDUSTRIES                                  | 0.001%         | 97.416%      |
| 6606 | PREMIER FOODS                                    | 0.001%         | 97.418%      |
| 6607 | LIFESTYLE INTER                                  | 0.001%         | 97.419%      |
| 6608 | GINKO INTERNATI                                  | 0.001%         | 97.421%      |
| 6609 | GRAPHITE INDIA                                   | 0.001%         | 97.422%      |
| 6610 | PIOLAX CO  | 0.001%         | 97.424%      |
| 6611 | DESCENTE LTD.                                    | 0.001%         | 97.425%      |
| 6612 | SIIC ENVIRONMEN                                  | 0.001%         | 97.427%      |
| 6613 | MAGNESITA REFRA                                  | 0.001%         | 97.428%      |
| 6614 | AKASTOR ASA                                      | 0.001%         | 97.430%      |
| 6615 | LG FASHION CORP                                  | 0.001%         | 97.431%      |
| 6616 | IMAX CHINA HOLD                                  | 0.001%         | 97.433%      |
| 6617 | SUMMIT INDUSTRI                                  | 0.001%         | 97.434%      |
| 6618 | IBASE TECHNOLOG                                  | 0.001%         | 97.436%      |
| 6619 | NORDEX AG  | 0.001%         | 97.437%      |
| 6620 | STUART OLSON IN                                  | 0.001%         | 97.439%      |
| 6621 | CHUY S HOLDINGS INC COMMON STOCK USD.01          | 0.001%         | 97.440%      |
| 6622 | ST SHINE OPTICA                                  | 0.001%         | 97.442%      |
| 6623 | BML INC  | 0.001%         | 97.443%      |
| 6624 | HOSOKAWA MICRON                                  | 0.001%         | 97.445%      |
| 6625 | MOVADO GROUP INC COMMON STOCK USD.01             | 0.001%         | 97.446%      |
| 6626 | SINOTRANS SHIPP                                  | 0.001%         | 97.448%      |
| 6627 | SK GAS   | 0.001%         | 97.449%      |
| 6628 | CLEANAWAY CO LT                                  | 0.001%         | 97.451%      |
| 6629 | CHINA MAPLE LEA                                  | 0.001%         | 97.452%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6630 | DAIKI ALUMINIUM                                  | 0.001%         | 97.454%      |
| 6631 | ELITE SEMICONDU                                  | 0.001%         | 97.455%      |
| 6632 | FOSTER ELECTRIC                                  | 0.001%         | 97.457%      |
| 6633 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | 0.001%         | 97.458%      |
| 6634 | DIVERS RES BHD                                   | 0.001%         | 97.460%      |
| 6635 | TAISHO PHARMACE                                  | 0.001%         | 97.461%      |
| 6636 | TAEYOUNG ENGINE                                  | 0.001%         | 97.463%      |
| 6637 | VZ HOLDING AG                                    | 0.001%         | 97.464%      |
| 6638 | NORITZ CORP                                      | 0.001%         | 97.465%      |
| 6639 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01   | 0.001%         | 97.467%      |
| 6640 | SAO MARTINHO SA                                  | 0.001%         | 97.468%      |
| 6641 | COCA-COLA FEMSA                                  | 0.001%         | 97.470%      |
| 6642 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01       | 0.001%         | 97.471%      |
| 6643 | FUJI CO(TOKYO)                                   | 0.001%         | 97.473%      |
| 6644 | K.C. TECH  | 0.001%         | 97.474%      |
| 6645 | TRINITY MIRROR                                   | 0.001%         | 97.476%      |
| 6646 | SHIKOKU CHEMICA                                  | 0.001%         | 97.477%      |
| 6647 | CEMENTIR S.p.A.                                  | 0.001%         | 97.479%      |
| 6648 | TAIYO INK MFG C                                  | 0.001%         | 97.480%      |
| 6649 | TONG YANG INV B                                  | 0.001%         | 97.482%      |
| 6650 | LANDEC CORP                                      | 0.001%         | 97.483%      |
| 6651 | I.T LIMITED                                      | 0.001%         | 97.485%      |
| 6652 | ALIANSCE SHOPPI                                  | 0.001%         | 97.486%      |
| 6653 | YELLOW HAT LTD.                                  | 0.001%         | 97.488%      |
| 6654 | BENETEAU   | 0.001%         | 97.489%      |
| 6655 | NEO-CHINA GROUP                                  | 0.001%         | 97.491%      |
| 6656 | M3 INC   | 0.001%         | 97.492%      |
| 6657 | ECO WORLD DEVL                                   | 0.001%         | 97.494%      |
| 6658 | AVANZA BANK HOL                                  | 0.001%         | 97.495%      |
| 6659 | MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT   | 0.001%         | 97.496%      |
| 6660 | KRUNGTHAI CARD                                   | 0.001%         | 97.498%      |
| 6661 | CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01   | 0.001%         | 97.499%      |
| 6662 | AMTRAN TECHNOLO                                  | 0.001%         | 97.501%      |
| 6663 | SHOE CARNIVAL INC COMMON STOCK USD.01            | 0.001%         | 97.502%      |
| 6664 | CHINA MACHINERY                                  | 0.001%         | 97.504%      |
| 6665 | VITTORIA ASSICU                                  | 0.001%         | 97.505%      |
| 6666 | MEC COMPANY LTD                                  | 0.001%         | 97.507%      |
| 6667 | EHIME BANK                                       | 0.001%         | 97.508%      |
| 6668 | KOSSAN RUBBER I                                  | 0.001%         | 97.510%      |
| 6669 | VILLEROY & BOCH                                  | 0.001%         | 97.511%      |
| 6670 | HANA TOUR SERVI                                  | 0.001%         | 97.513%      |
| 6671 | FORHOUSE CORP                                    | 0.001%         | 97.514%      |
| 6672 | MIURA CO   | 0.001%         | 97.516%      |
| 6673 | MITSUBOSHI BELT                                  | 0.001%         | 97.517%      |
| 6674 | SUN FRONTIER FU                                  | 0.001%         | 97.519%      |
| 6675 | ORIENT CORP                                      | 0.001%         | 97.520%      |
| 6676 | SOILBUILD BUSIN                                  | 0.001%         | 97.521%      |
| 6677 | CHAROEN POK PHA                                  | 0.001%         | 97.523%      |
| 6678 | SHANDONG CHENMI                                  | 0.001%         | 97.524%      |
| 6679 | SURTECO SE                                       | 0.001%         | 97.526%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6680 | YOUNGWON CORP                                     | 0.001%         | 97.527%      |
| 6681 | TERRITORIAL BANCORP INC COMMON STOCK USD.01       | 0.001%         | 97.529%      |
| 6682 | RESOLUTE MINING                                   | 0.001%         | 97.530%      |
| 6683 | PRINCE HOUSING                                    | 0.001%         | 97.532%      |
| 6684 | INTERNATIONAL M                                   | 0.001%         | 97.533%      |
| 6685 | BLOOMBERRY RESO                                   | 0.001%         | 97.535%      |
| 6686 | DALI FOODS GROU                                   | 0.001%         | 97.536%      |
| 6687 | BYGGMAX GROUP A                                   | 0.001%         | 97.537%      |
| 6688 | KONOIKE TRANSP                                    | 0.001%         | 97.539%      |
| 6689 | GLOBANT SA  | 0.001%         | 97.540%      |
| 6690 | TAKASAGO INTL C                                   | 0.001%         | 97.542%      |
| 6691 | CONTROL4 CORP COMMON STOCK USD.0001               | 0.001%         | 97.543%      |
| 6692 | GLADSTONE COMME                                   | 0.001%         | 97.545%      |
| 6693 | YUASA TRADING C                                   | 0.001%         | 97.546%      |
| 6694 | TIANJIN PORT DE                                   | 0.001%         | 97.548%      |
| 6695 | AI HOLDINGS COR                                   | 0.001%         | 97.549%      |
| 6696 | KAPPAHL HOLDING                                   | 0.001%         | 97.551%      |
| 6697 | TILE SHOP HLDGS INC COMMON STOCK USD.0001         | 0.001%         | 97.552%      |
| 6698 | BK OF SAGA  | 0.001%         | 97.553%      |
| 6699 | MGM GROWTH PROPERTIES LLC A REIT                  | 0.001%         | 97.555%      |
| 6700 | MAJOR CINEPLEX                                    | 0.001%         | 97.556%      |
| 6701 | RUENTEX DEVELOP                                   | 0.001%         | 97.558%      |
| 6702 | HAKDEX AB   | 0.001%         | 97.559%      |
| 6703 | VITAL HEALTHCAR                                   | 0.001%         | 97.561%      |
| 6704 | STOBART GROUP L                                   | 0.001%         | 97.562%      |
| 6705 | MASTERLINK SECS                                   | 0.001%         | 97.564%      |
| 6706 | DASSAULT AVIATI                                   | 0.001%         | 97.565%      |
| 6707 | TOWA PHARM CO L                                   | 0.001%         | 97.566%      |
| 6708 | CMBC CAPITAL HO                                   | 0.001%         | 97.568%      |
| 6709 | MOTA ENGIL SGPS                                   | 0.001%         | 97.569%      |
| 6710 | NORITSU KOKI CO                                   | 0.001%         | 97.571%      |
| 6711 | DANIELI & CO CO                                   | 0.001%         | 97.572%      |
| 6712 | NISSIN CORP                                       | 0.001%         | 97.574%      |
| 6713 | CORP INMOBILIAR                                   | 0.001%         | 97.575%      |
| 6714 | INTILAND DEVPT                                    | 0.001%         | 97.577%      |
| 6715 | CARBONITE INC COMMON STOCK USD.01                 | 0.001%         | 97.578%      |
| 6716 | WASHTEC AG  | 0.001%         | 97.579%      |
| 6717 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | 0.001%         | 97.581%      |
| 6718 | CALIAN GROUP LT                                   | 0.001%         | 97.582%      |
| 6719 | MIGHTY RIVER PO                                   | 0.001%         | 97.584%      |
| 6720 | FRASERS COMMERC                                   | 0.001%         | 97.585%      |
| 6721 | HONGKONG&SHANG                                    | 0.001%         | 97.587%      |
| 6722 | GCL NEW ENERGY                                    | 0.001%         | 97.588%      |
| 6723 | B&B TOOLS AB                                      | 0.001%         | 97.589%      |
| 6724 | SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01  | 0.001%         | 97.591%      |
| 6725 | SALMAR ASA  | 0.001%         | 97.592%      |
| 6726 | KUDELSKI S.A.                                     | 0.001%         | 97.594%      |
| 6727 | ARROW GLOBAL GR                                   | 0.001%         | 97.595%      |
| 6728 | VECTRUS INC COMMON STOCK USD.01                   | 0.001%         | 97.597%      |
| 6729 | ARGOSY PROPERTY                                   | 0.001%         | 97.598%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6730 | DEUTSCHE PFANDB                                    | 0.001%         | 97.599%      |
| 6731 | CONSUN PHARMACE                                    | 0.001%         | 97.601%      |
| 6732 | NITTETSU MINING                                    | 0.001%         | 97.602%      |
| 6733 | AMSTERDAM COMMO                                    | 0.001%         | 97.604%      |
| 6734 | MUHIBBAH ENGINE                                    | 0.001%         | 97.605%      |
| 6735 | FAR EAST DEPT                                      | 0.001%         | 97.607%      |
| 6736 | SHIBUYA KOGYO C                                    | 0.001%         | 97.608%      |
| 6737 | MULTIPLUS SA                                       | 0.001%         | 97.609%      |
| 6738 | COSCO HOLDINGS                                     | 0.001%         | 97.611%      |
| 6739 | Q TECHNOLOGY GR                                    | 0.001%         | 97.612%      |
| 6740 | VST HLDGS  | 0.001%         | 97.614%      |
| 6741 | CENT PATTANA PU                                    | 0.001%         | 97.615%      |
| 6742 | FAMOUS BRANDS L                                    | 0.001%         | 97.617%      |
| 6743 | COWEN INC COMMON STOCK USD.01                      | 0.001%         | 97.618%      |
| 6744 | MGM CHINA HLDGS                                    | 0.001%         | 97.619%      |
| 6745 | JU TENG INTERNA                                    | 0.001%         | 97.621%      |
| 6746 | TORRENT PHARM                                      | 0.001%         | 97.622%      |
| 6747 | GMO INTERNET IN                                    | 0.001%         | 97.624%      |
| 6748 | CONTROLADORA VU                                    | 0.001%         | 97.625%      |
| 6749 | GLORIA MATERIAL                                    | 0.001%         | 97.626%      |
| 6750 | DENBURY RESOURC                                    | 0.001%         | 97.628%      |
| 6751 | TALGO SA   | 0.001%         | 97.629%      |
| 6752 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01    | 0.001%         | 97.631%      |
| 6753 | SHIZUOKAGAS CO                                     | 0.001%         | 97.632%      |
| 6754 | SUPERIOR INDUSTRIES INTL COMMON STOCK              | 0.001%         | 97.634%      |
| 6755 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01      | 0.001%         | 97.635%      |
| 6756 | YANG MING MARIN                                    | 0.001%         | 97.636%      |
| 6757 | MINOR INTERNATI                                    | 0.001%         | 97.638%      |
| 6758 | CHAOWEI POWER H                                    | 0.001%         | 97.639%      |
| 6759 | MCBRIDE PLC  | 0.001%         | 97.641%      |
| 6760 | CIT GROUP INC SR UNSECURED 05/20 5.375             | 0.001%         | 97.642%      |
| 6761 | TITAN CEMENT CO                                    | 0.001%         | 97.643%      |
| 6762 | FACC AG  | 0.001%         | 97.645%      |
| 6763 | AOI ELECTRONICS                                    | 0.001%         | 97.646%      |
| 6764 | QINGDAO PORT IN                                    | 0.001%         | 97.648%      |
| 6765 | AMERICA S CAR MART INC COMMON STOCK USD.01         | 0.001%         | 97.649%      |
| 6766 | TOWNGAS CHINA C                                    | 0.001%         | 97.650%      |
| 6767 | LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001 | 0.001%         | 97.652%      |
| 6768 | H&R GMBH & CO K                                    | 0.001%         | 97.653%      |
| 6769 | YAMABIKO CORP                                      | 0.001%         | 97.655%      |
| 6770 | CAWACHI LTD  | 0.001%         | 97.656%      |
| 6771 | TEJON RANCH CO                                     | 0.001%         | 97.657%      |
| 6772 | FLEXSTEEL INDS COMMON STOCK USD1.0                 | 0.001%         | 97.659%      |
| 6773 | CHOICE PROPERTI                                    | 0.001%         | 97.660%      |
| 6774 | TIKKURILA OY                                       | 0.001%         | 97.662%      |
| 6775 | SHINSHO CORP                                       | 0.001%         | 97.663%      |
| 6776 | CLEVO  | 0.001%         | 97.664%      |
| 6777 | NATIONAL STORAG                                    | 0.001%         | 97.666%      |
| 6778 | CUTERA INC COMMON STOCK USD.001                    | 0.001%         | 97.667%      |
| 6779 | PRESSANCE CORPO                                    | 0.001%         | 97.669%      |



|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6780 | ENTERCOM COMMUN                                 | 0.001%         | 97.670%      |
| 6781 | LOTTE CHILSUNG                                  | 0.001%         | 97.671%      |
| 6782 | DEVELOPMENT CRE                                 | 0.001%         | 97.673%      |
| 6783 | ASSOCD INTL HOT                                 | 0.001%         | 97.674%      |
| 6784 | SEED CO LTD/TOK                                 | 0.001%         | 97.676%      |
| 6785 | CLAIRVEST GROUP INC COMMON STOCK                | 0.001%         | 97.677%      |
| 6786 | ORIOLA-KD CORP                                  | 0.001%         | 97.678%      |
| 6787 | CAROLINA FINANCIAL CORP COMMON STOCK            | 0.001%         | 97.680%      |
| 6788 | ASSYSTEM  | 0.001%         | 97.681%      |
| 6789 | PACIFIC METALS                                  | 0.001%         | 97.683%      |
| 6790 | NISHIO RENT ALL                                 | 0.001%         | 97.684%      |
| 6791 | UKC HOLDINGS CO                                 | 0.001%         | 97.685%      |
| 6792 | KOMERCNI BANKA                                  | 0.001%         | 97.687%      |
| 6793 | BETER BED HOLD                                  | 0.001%         | 97.688%      |
| 6794 | OPTO TECH CORPN                                 | 0.001%         | 97.690%      |
| 6795 | JAMES HARDIE IND PLC SP ADR ADR EUR.59          | 0.001%         | 97.691%      |
| 6796 | MEDIA NUSANTARA                                 | 0.001%         | 97.692%      |
| 6797 | BANK OF CHONGQI                                 | 0.001%         | 97.694%      |
| 6798 | CREDIT CORP GRO                                 | 0.001%         | 97.695%      |
| 6799 | PHOTO-ME INTERN                                 | 0.001%         | 97.697%      |
| 6800 | GREEN CROSS HLD                                 | 0.001%         | 97.698%      |
| 6801 | OKURA INDUSTRIA                                 | 0.001%         | 97.699%      |
| 6802 | CHUBU SHIRYO CO                                 | 0.001%         | 97.701%      |
| 6803 | TOP GLOVE CORP                                  | 0.001%         | 97.702%      |
| 6804 | TT ELECTRONICS                                  | 0.001%         | 97.703%      |
| 6805 | MAH SING GROUP                                  | 0.001%         | 97.705%      |
| 6806 | XING AG   | 0.001%         | 97.706%      |
| 6807 | PEMBANGUNAN P                                   | 0.001%         | 97.708%      |
| 6808 | CHINA METAL PRO                                 | 0.001%         | 97.709%      |
| 6809 | WAKITA & CO                                     | 0.001%         | 97.710%      |
| 6810 | LAND SECURITIES                                 | 0.001%         | 97.712%      |
| 6811 | TAYCA CORP                                      | 0.001%         | 97.713%      |
| 6812 | CHOFU SEISAKUSH                                 | 0.001%         | 97.715%      |
| 6813 | HANMI PHARM CO                                  | 0.001%         | 97.716%      |
| 6814 | DEVRO   | 0.001%         | 97.717%      |
| 6815 | DELEK GROUP                                     | 0.001%         | 97.719%      |
| 6816 | PARQUE ARAUCO S                                 | 0.001%         | 97.720%      |
| 6817 | ACHILLION PHARMACEUTICALS COMMON STOCK USD.001  | 0.001%         | 97.721%      |
| 6818 | BANGKOK LIFE AS                                 | 0.001%         | 97.723%      |
| 6819 | CIA SANEAMENTO                                  | 0.001%         | 97.724%      |
| 6820 | HONGHUA GROUP L                                 | 0.001%         | 97.726%      |
| 6821 | SEAH STEEL                                      | 0.001%         | 97.727%      |
| 6822 | BANK PEKAO                                      | 0.001%         | 97.728%      |
| 6823 | KIKUCHI CO LTD                                  | 0.001%         | 97.730%      |
| 6824 | E CL SA   | 0.001%         | 97.731%      |
| 6825 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | 0.001%         | 97.732%      |
| 6826 | BURSA MALAYSIA                                  | 0.001%         | 97.734%      |
| 6827 | POLA ORBIS HLDG                                 | 0.001%         | 97.735%      |
| 6828 | PROLOGIS PROPER                                 | 0.001%         | 97.736%      |
| 6829 | BASSETT FURNITURE INDS COMMON STOCK USD5.0      | 0.001%         | 97.738%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6830 | CHESNARA PLC                                       | 0.001%         | 97.739%      |
| 6831 | RIKEN CORP   | 0.001%         | 97.741%      |
| 6832 | KOPPERS HOLDINGS INC COMMON STOCK USD.01           | 0.001%         | 97.742%      |
| 6833 | ROBINSONS RETAI                                    | 0.001%         | 97.743%      |
| 6834 | JAPAN PULP & PA                                    | 0.001%         | 97.745%      |
| 6835 | WESTERN ENERGY                                     | 0.001%         | 97.746%      |
| 6836 | SANRIO CO  | 0.001%         | 97.747%      |
| 6837 | BEIJER ALMA AB                                     | 0.001%         | 97.749%      |
| 6838 | COAL INDIA LTD                                     | 0.001%         | 97.750%      |
| 6839 | HANON SYSTEMS                                      | 0.001%         | 97.752%      |
| 6840 | ASTALDI  | 0.001%         | 97.753%      |
| 6841 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0    | 0.001%         | 97.754%      |
| 6842 | ADDUS HOMECARE CORP COMMON STOCK USD.001           | 0.001%         | 97.756%      |
| 6843 | ATEN INTERNATIO                                    | 0.001%         | 97.757%      |
| 6844 | CORP COMERCI SA                                    | 0.001%         | 97.758%      |
| 6845 | DAIDO METAL CO                                     | 0.001%         | 97.760%      |
| 6846 | YANZHOU COAL MI                                    | 0.001%         | 97.761%      |
| 6847 | AGRANA BETEILIG                                    | 0.001%         | 97.762%      |
| 6848 | MCJ CO LTD   | 0.001%         | 97.764%      |
| 6849 | CNB FINANCIAL CORP/PA COMMON STOCK                 | 0.001%         | 97.765%      |
| 6850 | FTD COS INC COMMON STOCK USD.0001                  | 0.001%         | 97.767%      |
| 6851 | HURCO COMPANIES INC COMMON STOCK                   | 0.001%         | 97.768%      |
| 6852 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01     | 0.001%         | 97.769%      |
| 6853 | PENDRAGON PLC                                      | 0.001%         | 97.771%      |
| 6854 | ICONIX BRAND GROUP INC COMMON STOCK USD.001        | 0.001%         | 97.772%      |
| 6855 | SOL SPA  | 0.001%         | 97.773%      |
| 6856 | VAUDOISE ASSURA                                    | 0.001%         | 97.775%      |
| 6857 | JAIPRAKASH ASSO                                    | 0.001%         | 97.776%      |
| 6858 | SYSTEX CORPORAT                                    | 0.001%         | 97.777%      |
| 6859 | RAITO KOGYO CO                                     | 0.001%         | 97.779%      |
| 6860 | VESTEL ELECTRON                                    | 0.001%         | 97.780%      |
| 6861 | INDIAN HOTELS                                      | 0.001%         | 97.781%      |
| 6862 | BANK OF PHILIPP                                    | 0.001%         | 97.783%      |
| 6863 | SINOFERT HOLDIN                                    | 0.001%         | 97.784%      |
| 6864 | DAI-DAN CO   | 0.001%         | 97.785%      |
| 6865 | BANDO CHEMICAL                                     | 0.001%         | 97.787%      |
| 6866 | DAEWOO ENGINEER                                    | 0.001%         | 97.788%      |
| 6867 | CHINA WATER AFF                                    | 0.001%         | 97.790%      |
| 6868 | GO-AHEAD GROUP                                     | 0.001%         | 97.791%      |
| 6869 | SUPERBLOCK PCL                                     | 0.001%         | 97.792%      |
| 6870 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.001%         | 97.794%      |
| 6871 | CIA SANEAMENTO                                     | 0.001%         | 97.795%      |
| 6872 | BLOOMAGE BIOTEC                                    | 0.001%         | 97.796%      |
| 6873 | CIA TRANSM ENER                                    | 0.001%         | 97.798%      |
| 6874 | HAMAKYOREX CO L                                    | 0.001%         | 97.799%      |
| 6875 | WEBJET LTD   | 0.001%         | 97.800%      |
| 6876 | PAX GLOBAL TECH                                    | 0.001%         | 97.802%      |
| 6877 | SOGEFI   | 0.001%         | 97.803%      |
| 6878 | DAESANG CORP                                       | 0.001%         | 97.804%      |
| 6879 | LAI SUN DEVELOP                                    | 0.001%         | 97.806%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6880 | OIL & NATURAL G                                  | 0.001%         | 97.807%      |
| 6881 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | 0.001%         | 97.808%      |
| 6882 | ACHILLES CORP                                    | 0.001%         | 97.810%      |
| 6883 | BIOTEST AG                                       | 0.001%         | 97.811%      |
| 6884 | FERROTEC CORP                                    | 0.001%         | 97.812%      |
| 6885 | TOKAI RUBBER IN                                  | 0.001%         | 97.814%      |
| 6886 | IMMOBILIARE GRA                                  | 0.001%         | 97.815%      |
| 6887 | DIGI INTL INC                                    | 0.001%         | 97.816%      |
| 6888 | GREATVIEW ASEPT                                  | 0.001%         | 97.818%      |
| 6889 | VIACOM INC CLASS A COMMON STOCK USD.001          | 0.001%         | 97.819%      |
| 6890 | YIEH PHUI ENTS                                   | 0.001%         | 97.820%      |
| 6891 | KENKO MAYONNAIS                                  | 0.001%         | 97.822%      |
| 6892 | BANK NEGARA IND                                  | 0.001%         | 97.823%      |
| 6893 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01  | 0.001%         | 97.824%      |
| 6894 | CARL ZEISS MEDI                                  | 0.001%         | 97.826%      |
| 6895 | NOJIMA CORP                                      | 0.001%         | 97.827%      |
| 6896 | YUEXIU REAL ES                                   | 0.001%         | 97.829%      |
| 6897 | AIMS AMP CAPITA                                  | 0.001%         | 97.830%      |
| 6898 | SHIN ZU SHING C                                  | 0.001%         | 97.831%      |
| 6899 | TOYO CONSTRUCTI                                  | 0.001%         | 97.833%      |
| 6900 | WISDOM MARINE L                                  | 0.001%         | 97.834%      |
| 6901 | TEXHONG TEXTILE                                  | 0.001%         | 97.835%      |
| 6902 | BELC CO LTD                                      | 0.001%         | 97.837%      |
| 6903 | PIERRE & VACANC                                  | 0.001%         | 97.838%      |
| 6904 | RESOLUTE FOREST                                  | 0.001%         | 97.839%      |
| 6905 | QIAGEN NV  | 0.001%         | 97.841%      |
| 6906 | KESKO OYJ  | 0.001%         | 97.842%      |
| 6907 | LI NING CO. LTD                                  | 0.001%         | 97.843%      |
| 6908 | SCSK CORPORATIO                                  | 0.001%         | 97.845%      |
| 6909 | SIMMTECH CO LTD                                  | 0.001%         | 97.846%      |
| 6910 | TURKIYE SINAI K                                  | 0.001%         | 97.847%      |
| 6911 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01   | 0.001%         | 97.849%      |
| 6912 | NQ MOBILE INC ADR CLASS A ADR USD.0001           | 0.001%         | 97.850%      |
| 6913 | UMS HLDGS LTD                                    | 0.001%         | 97.851%      |
| 6914 | OITA BANK  | 0.001%         | 97.853%      |
| 6915 | NEUROCRINE BIOS                                  | 0.001%         | 97.854%      |
| 6916 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | 0.001%         | 97.855%      |
| 6917 | JOYFUL HONDA CO                                  | 0.001%         | 97.856%      |
| 6918 | ALGOMA CENTRAL                                   | 0.001%         | 97.858%      |
| 6919 | SP SETIA   | 0.001%         | 97.859%      |
| 6920 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1     | 0.001%         | 97.860%      |
| 6921 | ALIO GOLD INC                                    | 0.001%         | 97.862%      |
| 6922 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | 0.001%         | 97.863%      |
| 6923 | SPARTAN MOTORS INC COMMON STOCK USD.01           | 0.001%         | 97.864%      |
| 6924 | BEIERSDORF AG                                    | 0.001%         | 97.866%      |
| 6925 | HAMAMATSU PHOTO                                  | 0.001%         | 97.867%      |
| 6926 | CIA DE DIST INT                                  | 0.001%         | 97.868%      |
| 6927 | BRISTOW GROUP INC COMMON STOCK USD.01            | 0.001%         | 97.870%      |
| 6928 | JASA MARGA                                       | 0.001%         | 97.871%      |
| 6929 | FISERV INC SR UNSECURED 06/20 2.7                | 0.001%         | 97.872%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6930 | BW LPG LTD                                      | 0.001%         | 97.874%      |
| 6931 | EVEN CONSTRUCTO                                 | 0.001%         | 97.875%      |
| 6932 | TECNICAS REUNID                                 | 0.001%         | 97.876%      |
| 6933 | ICL-ISRAEL CHEM                                 | 0.001%         | 97.878%      |
| 6934 | GENSCRIPT BIOTE                                 | 0.001%         | 97.879%      |
| 6935 | MERIDA INDUSTRY                                 | 0.001%         | 97.880%      |
| 6936 | J-OIL MILLS INC                                 | 0.001%         | 97.882%      |
| 6937 | SILVER SPRING NETWORKS INC COMMON STOCK USD.001 | 0.001%         | 97.883%      |
| 6938 | IDT CORP CLASS B COMMON STOCK USD.01            | 0.001%         | 97.884%      |
| 6939 | THAI AIRWAYS IN                                 | 0.001%         | 97.886%      |
| 6940 | NATIONAL GRID P                                 | 0.001%         | 97.887%      |
| 6941 | AVEO GROUP                                      | 0.001%         | 97.888%      |
| 6942 | SRI TRANG AGRO                                  | 0.001%         | 97.890%      |
| 6943 | EUGENE CORP                                     | 0.001%         | 97.891%      |
| 6944 | STEF-TFE NEW                                    | 0.001%         | 97.892%      |
| 6945 | PT TIMAH TBK                                    | 0.001%         | 97.894%      |
| 6946 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01  | 0.001%         | 97.895%      |
| 6947 | CHINA LIFE INSU                                 | 0.001%         | 97.896%      |
| 6948 | SAS AB  | 0.001%         | 97.897%      |
| 6949 | YAPI VE KREDI B                                 | 0.001%         | 97.899%      |
| 6950 | TOYO KANETSU KK                                 | 0.001%         | 97.900%      |
| 6951 | BANKFINANCIAL CORP COMMON STOCK USD.01          | 0.001%         | 97.901%      |
| 6952 | AKKA TECHNOLOGI                                 | 0.001%         | 97.903%      |
| 6953 | STARHUB LIMITED                                 | 0.001%         | 97.904%      |
| 6954 | FUJI KYUKO CO L                                 | 0.001%         | 97.905%      |
| 6955 | SRA HOLDINGS IN                                 | 0.001%         | 97.907%      |
| 6956 | FORMULA SYST(19                                 | 0.001%         | 97.908%      |
| 6957 | DATANG INTL POW                                 | 0.001%         | 97.909%      |
| 6958 | KASAI KOGYO CO                                  | 0.001%         | 97.911%      |
| 6959 | NOVA MEASURING                                  | 0.001%         | 97.912%      |
| 6960 | ECORODOVIAS INF                                 | 0.001%         | 97.913%      |
| 6961 | MAINSTREET EQUI                                 | 0.001%         | 97.914%      |
| 6962 | SAIBU GAS CO                                    | 0.001%         | 97.916%      |
| 6963 | ARDENTEC CORP                                   | 0.001%         | 97.917%      |
| 6964 | COSTAMARE INC                                   | 0.001%         | 97.918%      |
| 6965 | KOLON CORPORATI                                 | 0.001%         | 97.920%      |
| 6966 | CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001   | 0.001%         | 97.921%      |
| 6967 | COLBUN S.A.                                     | 0.001%         | 97.922%      |
| 6968 | GUANGSHEN RAILW                                 | 0.001%         | 97.924%      |
| 6969 | TI FINANCIAL HO                                 | 0.001%         | 97.925%      |
| 6970 | SEASPAN CORP                                    | 0.001%         | 97.926%      |
| 6971 | SUPER-SOL                                       | 0.001%         | 97.927%      |
| 6972 | UNID CO LTD                                     | 0.001%         | 97.929%      |
| 6973 | LIFETIME BRANDS INC COMMON STOCK USD.01         | 0.001%         | 97.930%      |
| 6974 | CARD FACTORY PL                                 | 0.001%         | 97.931%      |
| 6975 | HULIC CO LTD                                    | 0.001%         | 97.933%      |
| 6976 | T.HASEGAWA CO                                   | 0.001%         | 97.934%      |
| 6977 | IPCA LABORATORI                                 | 0.001%         | 97.935%      |
| 6978 | DNO INTERNATION                                 | 0.001%         | 97.937%      |
| 6979 | KARUR VYSYA BAN                                 | 0.001%         | 97.938%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6980 | KINDOM CONSTRUC                                   | 0.001%         | 97.939%      |
| 6981 | CAFE DE CORAL H                                   | 0.001%         | 97.940%      |
| 6982 | ACCESS NATIONAL CORP COMMON STOCK USD.835         | 0.001%         | 97.942%      |
| 6983 | HIBIYA ENGINEER                                   | 0.001%         | 97.943%      |
| 6984 | S FOODS INC                                       | 0.001%         | 97.944%      |
| 6985 | STAGECOACH GROU                                   | 0.001%         | 97.946%      |
| 6986 | KALBE FARMA                                       | 0.001%         | 97.947%      |
| 6987 | INVESTEC PROP F                                   | 0.001%         | 97.948%      |
| 6988 | CHINA INTL MARI                                   | 0.001%         | 97.949%      |
| 6989 | ARATA CORP  | 0.001%         | 97.951%      |
| 6990 | POWELL INDUSTRIES INC COMMON STOCK USD.01         | 0.001%         | 97.952%      |
| 6991 | OBERBANK AG                                       | 0.001%         | 97.953%      |
| 6992 | TAIWAN COGENERA                                   | 0.001%         | 97.955%      |
| 6993 | GUOCOLAND LTD                                     | 0.001%         | 97.956%      |
| 6994 | MIQUEL Y COSTAS                                   | 0.001%         | 97.957%      |
| 6995 | 361 DEGREES INT                                   | 0.001%         | 97.958%      |
| 6996 | TOCALO CO LTD                                     | 0.001%         | 97.960%      |
| 6997 | SALA CORPORATIO                                   | 0.001%         | 97.961%      |
| 6998 | DHT HOLDINGS IN                                   | 0.001%         | 97.962%      |
| 6999 | ANGLOGOLD LTD                                     | 0.001%         | 97.964%      |
| 7000 | MACATAWA BANK CORP COMMON STOCK                   | 0.001%         | 97.965%      |
| 7001 | OBIC  | 0.001%         | 97.966%      |
| 7002 | VP BANK AG  | 0.001%         | 97.967%      |
| 7003 | PRESTIGE INTERN                                   | 0.001%         | 97.969%      |
| 7004 | BACHEM HLD AG-B                                   | 0.001%         | 97.970%      |
| 7005 | WIZZ AIR HOLDIN                                   | 0.001%         | 97.971%      |
| 7006 | AMERICAN PUBLIC                                   | 0.001%         | 97.973%      |
| 7007 | SINARMAS LAND                                     | 0.001%         | 97.974%      |
| 7008 | KVAERNER ASA                                      | 0.001%         | 97.975%      |
| 7009 | NIPPON ROAD CO                                    | 0.001%         | 97.976%      |
| 7010 | INTREPID POTASH INC COMMON STOCK USD.001          | 0.001%         | 97.978%      |
| 7011 | SATO CORP   | 0.001%         | 97.979%      |
| 7012 | EUROMONEY INST                                    | 0.001%         | 97.980%      |
| 7013 | POLARIS INFRAS                                    | 0.001%         | 97.982%      |
| 7014 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125    | 0.001%         | 97.983%      |
| 7015 | DUNI AB   | 0.001%         | 97.984%      |
| 7016 | COLTENE HOLDI                                     | 0.001%         | 97.985%      |
| 7017 | SEIKA CORP  | 0.001%         | 97.987%      |
| 7018 | DISCO CORPORATI                                   | 0.001%         | 97.988%      |
| 7019 | BREVILLE GROUP                                    | 0.001%         | 97.989%      |
| 7020 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | 0.001%         | 97.990%      |
| 7021 | ALPEK SAB   | 0.001%         | 97.992%      |
| 7022 | TOA CORP  | 0.001%         | 97.993%      |
| 7023 | CHEMRING GROUP                                    | 0.001%         | 97.994%      |
| 7024 | SUN HUNG KAI CO                                   | 0.001%         | 97.996%      |
| 7025 | PETRONAS DAGANG                                   | 0.001%         | 97.997%      |
| 7026 | CAREER TECHNOLO                                   | 0.001%         | 97.998%      |
| 7027 | BOIRON  | 0.001%         | 97.999%      |
| 7028 | NETAS TELEKOMUN                                   | 0.001%         | 98.001%      |
| 7029 | REZIDOR HOTEL G                                   | 0.001%         | 98.002%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7030 | ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001    | 0.001%         | 98.003%      |
| 7031 | HOCHDORF HOLDIN                                    | 0.001%         | 98.004%      |
| 7032 | TENARIS S.A.                                       | 0.001%         | 98.006%      |
| 7033 | INDIGO BOOKS + MUSIC INC COMMON STOCK              | 0.001%         | 98.007%      |
| 7034 | BAUER AG   | 0.001%         | 98.008%      |
| 7035 | SAKAI CHEMICAL                                     | 0.001%         | 98.009%      |
| 7036 | RETAIL ESTATES                                     | 0.001%         | 98.011%      |
| 7037 | NESTLE INDIA                                       | 0.001%         | 98.012%      |
| 7038 | HYUNDAI ELEVATO                                    | 0.001%         | 98.013%      |
| 7039 | CLEARWATER SEAF                                    | 0.001%         | 98.015%      |
| 7040 | NIPPON DENSETSU                                    | 0.001%         | 98.016%      |
| 7041 | SONUS NETWORKS INC COMMON STOCK USD.001            | 0.001%         | 98.017%      |
| 7042 | AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001      | 0.001%         | 98.018%      |
| 7043 | KARNATAKA BANK                                     | 0.001%         | 98.020%      |
| 7044 | UNILEVER INDONE                                    | 0.001%         | 98.021%      |
| 7045 | UTD INDUSTRIAL                                     | 0.001%         | 98.022%      |
| 7046 | TORSTAR CORP CL                                    | 0.001%         | 98.023%      |
| 7047 | HANSOL PAPER CO                                    | 0.001%         | 98.025%      |
| 7048 | BELL AG - REG                                      | 0.001%         | 98.026%      |
| 7049 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01          | 0.001%         | 98.027%      |
| 7050 | AMADA HOLDINGS                                     | 0.001%         | 98.028%      |
| 7051 | TRENCOR  | 0.001%         | 98.030%      |
| 7052 | TIME DOTCOM BHD                                    | 0.001%         | 98.031%      |
| 7053 | CITIZENS INC COMMON STOCK                          | 0.001%         | 98.032%      |
| 7054 | BLACKMORES LTD                                     | 0.001%         | 98.033%      |
| 7055 | VASCO DATA SECURITY INTL COMMON STOCK USD.001      | 0.001%         | 98.035%      |
| 7056 | HAWKINS INC COMMON STOCK USD.05                    | 0.001%         | 98.036%      |
| 7057 | REVLON INC CLASS A COMMON STOCK USD.01             | 0.001%         | 98.037%      |
| 7058 | EMIRA PROPERTY                                     | 0.001%         | 98.038%      |
| 7059 | MORGAN SINDALL                                     | 0.001%         | 98.040%      |
| 7060 | QL RESOURCES BH                                    | 0.001%         | 98.041%      |
| 7061 | GPO AEROPORTUAR                                    | 0.001%         | 98.042%      |
| 7062 | RORZE CORP   | 0.001%         | 98.043%      |
| 7063 | KAMEI CORP   | 0.001%         | 98.045%      |
| 7064 | NIDEC CORPORATI                                    | 0.001%         | 98.046%      |
| 7065 | MODEC INC  | 0.001%         | 98.047%      |
| 7066 | OBEROI REALTY L                                    | 0.001%         | 98.048%      |
| 7067 | KOZA ANADOLU ME                                    | 0.001%         | 98.050%      |
| 7068 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | 0.001%         | 98.051%      |
| 7069 | FUJIBO HOLDINGS                                    | 0.001%         | 98.052%      |
| 7070 | TECHNICOLOR  | 0.001%         | 98.053%      |
| 7071 | KOWLOON DEVMT                                      | 0.001%         | 98.055%      |
| 7072 | FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0      | 0.001%         | 98.056%      |
| 7073 | HORNBACK BAUMAR                                    | 0.001%         | 98.057%      |
| 7074 | SANSHIN ELECTRO                                    | 0.001%         | 98.058%      |
| 7075 | TOSEI CORP   | 0.001%         | 98.060%      |
| 7076 | MURRAY & ROBERT                                    | 0.001%         | 98.061%      |
| 7077 | MOUNT GIBSON IR                                    | 0.001%         | 98.062%      |
| 7078 | ASANUMA CORP                                       | 0.001%         | 98.063%      |
| 7079 | BALDWIN + LYONS INC CL B COMMON STOCK              | 0.001%         | 98.065%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7080 | BANCO DAVIVIEND                                    | 0.001%         | 98.066%      |
| 7081 | GRUPO INDUSTRIA                                    | 0.001%         | 98.067%      |
| 7082 | EASY BIO INC                                       | 0.001%         | 98.068%      |
| 7083 | UOA DEVELOPMENT                                    | 0.001%         | 98.069%      |
| 7084 | TOTETSU KOGYO C                                    | 0.001%         | 98.071%      |
| 7085 | DAEDUCK GDS  | 0.001%         | 98.072%      |
| 7086 | SINTEX PLASTICS                                    | 0.001%         | 98.073%      |
| 7087 | FIRST REIT   | 0.001%         | 98.074%      |
| 7088 | ENPLAS CORP  | 0.001%         | 98.076%      |
| 7089 | SUMITOMO SEIKA                                     | 0.001%         | 98.077%      |
| 7090 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.001%         | 98.078%      |
| 7091 | WELSPUN INDIA L                                    | 0.001%         | 98.079%      |
| 7092 | CT REAL ESTATE                                     | 0.001%         | 98.081%      |
| 7093 | LIPPO MALLS IN                                     | 0.001%         | 98.082%      |
| 7094 | ALUPAR INVEST S                                    | 0.001%         | 98.083%      |
| 7095 | MEYER BURGER TE                                    | 0.001%         | 98.084%      |
| 7096 | WEST BANCORPORATION COMMON STOCK                   | 0.001%         | 98.086%      |
| 7097 | F-TECH INC   | 0.001%         | 98.087%      |
| 7098 | HOUSING DEVELOP                                    | 0.001%         | 98.088%      |
| 7099 | DAI NIPPON TORY                                    | 0.001%         | 98.089%      |
| 7100 | JUST RETIREMENT                                    | 0.001%         | 98.090%      |
| 7101 | HOLY STONE ENTE                                    | 0.001%         | 98.092%      |
| 7102 | SHINDENGEN ELEC                                    | 0.001%         | 98.093%      |
| 7103 | BAOZUN INC SPN ADR ADR USD.0001                    | 0.001%         | 98.094%      |
| 7104 | KINIK CO   | 0.001%         | 98.095%      |
| 7105 | AEKYUNG PETROCH                                    | 0.001%         | 98.097%      |
| 7106 | TEIKOKU SEN-I C                                    | 0.001%         | 98.098%      |
| 7107 | NORDIC SEMICOND                                    | 0.001%         | 98.099%      |
| 7108 | GEMTEK TECHNOLO                                    | 0.001%         | 98.100%      |
| 7109 | RISO KAGAKU COR                                    | 0.001%         | 98.101%      |
| 7110 | TOWA BANK  | 0.001%         | 98.103%      |
| 7111 | GREAT LAKES DRE                                    | 0.001%         | 98.104%      |
| 7112 | HODOGAYA CHEMIC                                    | 0.001%         | 98.105%      |
| 7113 | DATA COMMUNICAT                                    | 0.001%         | 98.106%      |
| 7114 | COSMOS PHARMACE                                    | 0.001%         | 98.108%      |
| 7115 | LIU CHONG HING                                     | 0.001%         | 98.109%      |
| 7116 | OPAP SA  | 0.001%         | 98.110%      |
| 7117 | ACE HARDWARE IN                                    | 0.001%         | 98.111%      |
| 7118 | BEGA CHEESE LTD                                    | 0.001%         | 98.112%      |
| 7119 | BEC WORLD PUBLI                                    | 0.001%         | 98.114%      |
| 7120 | UNION BNK OF IN                                    | 0.001%         | 98.115%      |
| 7121 | ALPHA & OMEGA S                                    | 0.001%         | 98.116%      |
| 7122 | REDCO PROPRTIE                                     | 0.001%         | 98.117%      |
| 7123 | IONIS PHARMACEUTICALS INC COMMON STOCK USD.001     | 0.001%         | 98.119%      |
| 7124 | SENEX ENERGY LT                                    | 0.001%         | 98.120%      |
| 7125 | ALTERRA POWER C                                    | 0.001%         | 98.121%      |
| 7126 | GPO FIN INTERAC                                    | 0.001%         | 98.122%      |
| 7127 | ANANDA DEVELOPM                                    | 0.001%         | 98.123%      |
| 7128 | ANGLO PACIFIC G                                    | 0.001%         | 98.125%      |
| 7129 | SOLOR A/S  | 0.001%         | 98.126%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7130 | G.U.D. HOLDINGS                                 | 0.001%         | 98.127%      |
| 7131 | XINGDA INTERNAT                                 | 0.001%         | 98.128%      |
| 7132 | HUNTER DOUGLAS                                  | 0.001%         | 98.129%      |
| 7133 | AUSTRIA TECHNOL                                 | 0.001%         | 98.131%      |
| 7134 | ARROWHEAD PROR                                  | 0.001%         | 98.132%      |
| 7135 | PIER 1 IMPORTS INC COMMON STOCK USD.001         | 0.001%         | 98.133%      |
| 7136 | ALCONIX CORPORA                                 | 0.001%         | 98.134%      |
| 7137 | VERBIO VEREINIG                                 | 0.001%         | 98.136%      |
| 7138 | CALBEE INC                                      | 0.001%         | 98.137%      |
| 7139 | BANGKOK DUSIT M                                 | 0.001%         | 98.138%      |
| 7140 | FANTASIA HOLDIN                                 | 0.001%         | 98.139%      |
| 7141 | GREE INC  | 0.001%         | 98.140%      |
| 7142 | PHOENIX MECANO                                  | 0.001%         | 98.142%      |
| 7143 | CHINA SHANSHUI                                  | 0.001%         | 98.143%      |
| 7144 | SEAH BESTEEL CO                                 | 0.001%         | 98.144%      |
| 7145 | GDI PROPERTY GR                                 | 0.001%         | 98.145%      |
| 7146 | RMP ENERGY INC                                  | 0.001%         | 98.146%      |
| 7147 | PHILIPPINE NATL                                 | 0.001%         | 98.148%      |
| 7148 | POSCO CHEMTECH                                  | 0.001%         | 98.149%      |
| 7149 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01 | 0.001%         | 98.150%      |
| 7150 | HARASHIN CO LTD                                 | 0.001%         | 98.151%      |
| 7151 | FURUKAWA BATTER                                 | 0.001%         | 98.152%      |
| 7152 | FBD HLDGS                                       | 0.001%         | 98.154%      |
| 7153 | GRAPE KING INC                                  | 0.001%         | 98.155%      |
| 7154 | INABA DENKISANG                                 | 0.001%         | 98.156%      |
| 7155 | TRONC INC COMMON STOCK USD.01                   | 0.001%         | 98.157%      |
| 7156 | EVA PRECISION I                                 | 0.001%         | 98.158%      |
| 7157 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01     | 0.001%         | 98.160%      |
| 7158 | CONNECTICUT WATER SVC INC COMMON STOCK          | 0.001%         | 98.161%      |
| 7159 | BIOGAIA AB                                      | 0.001%         | 98.162%      |
| 7160 | KOC HOLDING AS                                  | 0.001%         | 98.163%      |
| 7161 | ROBERT WALTERS                                  | 0.001%         | 98.164%      |
| 7162 | YURTEC CORPORAT                                 | 0.001%         | 98.166%      |
| 7163 | CHINA AEROSPACE                                 | 0.001%         | 98.167%      |
| 7164 | MAX CO  | 0.001%         | 98.168%      |
| 7165 | AKTIA BANK OYJ                                  | 0.001%         | 98.169%      |
| 7166 | CINCINNATI BELL INC COMMON STOCK USD.01         | 0.001%         | 98.170%      |
| 7167 | CEDAR REALTY TRUST INC REIT USD.06              | 0.001%         | 98.172%      |
| 7168 | SAMYANG HOLDING                                 | 0.001%         | 98.173%      |
| 7169 | BASIC ENERGY SERVICES INC COMMON STOCK USD.01   | 0.001%         | 98.174%      |
| 7170 | NIHON NOHYAKU                                   | 0.001%         | 98.175%      |
| 7171 | ALE PROPERTY TR                                 | 0.001%         | 98.176%      |
| 7172 | NICHIREKI CO LT                                 | 0.001%         | 98.177%      |
| 7173 | G&L BEIJER AB B                                 | 0.001%         | 98.179%      |
| 7174 | NICHIDEN CORP                                   | 0.001%         | 98.180%      |
| 7175 | GR ED L'ESPRESS                                 | 0.001%         | 98.181%      |
| 7176 | RADNET INC COMMON STOCK USD.0001                | 0.001%         | 98.182%      |
| 7177 | MALAYSIA BUILD                                  | 0.001%         | 98.183%      |
| 7178 | CATO CORP CLASS A COMMON STOCK USD.033          | 0.001%         | 98.185%      |
| 7179 | JAHWA ELECTRONI                                 | 0.001%         | 98.186%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7180 | WYNN MACAU LTD                                   | 0.001%         | 98.187%      |
| 7181 | NTT URBAN DEVEL                                  | 0.001%         | 98.188%      |
| 7182 | PCHOME ONLINE I                                  | 0.001%         | 98.189%      |
| 7183 | TOYO ENG CORP                                    | 0.001%         | 98.191%      |
| 7184 | SPAREBANK 1 SMN                                  | 0.001%         | 98.192%      |
| 7185 | TV TOKYO HLDG C                                  | 0.001%         | 98.193%      |
| 7186 | ATUL LTD   | 0.001%         | 98.194%      |
| 7187 | BANK JABAR BANT                                  | 0.001%         | 98.195%      |
| 7188 | HO BEE INVESTME                                  | 0.001%         | 98.196%      |
| 7189 | REGAL HOTELS IN                                  | 0.001%         | 98.198%      |
| 7190 | JSP CORP   | 0.001%         | 98.199%      |
| 7191 | CAVERION CORP                                    | 0.001%         | 98.200%      |
| 7192 | COMDIRECT BANK                                   | 0.001%         | 98.201%      |
| 7193 | WIJAYA KARYA                                     | 0.001%         | 98.202%      |
| 7194 | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | 0.001%         | 98.204%      |
| 7195 | FAGRON   | 0.001%         | 98.205%      |
| 7196 | TECHNOLOGY ONE                                   | 0.001%         | 98.206%      |
| 7197 | SPOK HOLDINGS INC COMMON STOCK USD.0001          | 0.001%         | 98.207%      |
| 7198 | CAPITAL&REG PRO                                  | 0.001%         | 98.208%      |
| 7199 | LINX SA  | 0.001%         | 98.209%      |
| 7200 | TSUKISHIMA KIKA                                  | 0.001%         | 98.211%      |
| 7201 | ZTE CORP   | 0.001%         | 98.212%      |
| 7202 | KOTOBUKI SPIRIT                                  | 0.001%         | 98.213%      |
| 7203 | STOLT-NIELSEN L                                  | 0.001%         | 98.214%      |
| 7204 | G-RESOURCES GP                                   | 0.001%         | 98.215%      |
| 7205 | SCHRODER REAL E                                  | 0.001%         | 98.216%      |
| 7206 | AKEBONO BRAKE I                                  | 0.001%         | 98.218%      |
| 7207 | IES HOLDINGS INC COMMON STOCK USD.01             | 0.001%         | 98.219%      |
| 7208 | HOKUTO CORP                                      | 0.001%         | 98.220%      |
| 7209 | LIVZON PHARMACE                                  | 0.001%         | 98.221%      |
| 7210 | ADANI POWER LTD                                  | 0.001%         | 98.222%      |
| 7211 | KRBL LTD   | 0.001%         | 98.223%      |
| 7212 | CORFICOLOMBIANA                                  | 0.001%         | 98.225%      |
| 7213 | GOLDSUN DEV/CON                                  | 0.001%         | 98.226%      |
| 7214 | YAMAZEN CORPORA                                  | 0.001%         | 98.227%      |
| 7215 | INFOCOM CORP                                     | 0.001%         | 98.228%      |
| 7216 | BRUNELLO CUCINE                                  | 0.001%         | 98.229%      |
| 7217 | MCMILLAN SHAKES                                  | 0.001%         | 98.230%      |
| 7218 | CTCI CORP  | 0.001%         | 98.232%      |
| 7219 | LT GROUP INC                                     | 0.001%         | 98.233%      |
| 7220 | PARIS ORLEANS S                                  | 0.001%         | 98.234%      |
| 7221 | HI SUN TECH CHI                                  | 0.001%         | 98.235%      |
| 7222 | TECHTARGET COMMON STOCK USD.001                  | 0.001%         | 98.236%      |
| 7223 | GODREJ CONSUMER                                  | 0.001%         | 98.237%      |
| 7224 | CT ENVIRONMENTA                                  | 0.001%         | 98.239%      |
| 7225 | BRUNEL INTL                                      | 0.001%         | 98.240%      |
| 7226 | TELENAV INC COMMON STOCK USD.001                 | 0.001%         | 98.241%      |
| 7227 | ALPIQ HOLDING A                                  | 0.001%         | 98.242%      |
| 7228 | KAJARIA CERAMIC                                  | 0.001%         | 98.243%      |
| 7229 | ZOJIRUSHI CORP                                   | 0.001%         | 98.244%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7230 | FINANCIAL PRODU                                    | 0.001%         | 98.246%      |
| 7231 | SFA ENGINEERING                                    | 0.001%         | 98.247%      |
| 7232 | MANITOU  | 0.001%         | 98.248%      |
| 7233 | CITIZENS + NORTHERN CORP COMMON STOCK USD1.0       | 0.001%         | 98.249%      |
| 7234 | TAIWAN SECOM                                       | 0.001%         | 98.250%      |
| 7235 | CERVECERIAS UNI                                    | 0.001%         | 98.251%      |
| 7236 | SMS CO LTD   | 0.001%         | 98.253%      |
| 7237 | MAGNITOGORS-SPO                                    | 0.001%         | 98.254%      |
| 7238 | TYC BROTHER IND                                    | 0.001%         | 98.255%      |
| 7239 | BULTEN AB  | 0.001%         | 98.256%      |
| 7240 | ATRIUM LJUNGBER                                    | 0.001%         | 98.257%      |
| 7241 | NICHII GAKKAN C                                    | 0.001%         | 98.258%      |
| 7242 | NISHIMATSUYA CH                                    | 0.001%         | 98.260%      |
| 7243 | GENMAB A/S   | 0.001%         | 98.261%      |
| 7244 | TENMA CORPORATI                                    | 0.001%         | 98.262%      |
| 7245 | CSW INDUSTRIALS INC COMMON STOCK USD.01            | 0.001%         | 98.263%      |
| 7246 | PRADA SPA  | 0.001%         | 98.264%      |
| 7247 | FUJITSU KIDEN                                      | 0.001%         | 98.265%      |
| 7248 | SUMIDA ELECTRIC                                    | 0.001%         | 98.266%      |
| 7249 | NVE CORP   | 0.001%         | 98.268%      |
| 7250 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | 0.001%         | 98.269%      |
| 7251 | INDIAN BANK  | 0.001%         | 98.270%      |
| 7252 | GRIEG SEAFOOD A                                    | 0.001%         | 98.271%      |
| 7253 | CHINA SUNTIEN G                                    | 0.001%         | 98.272%      |
| 7254 | ALAM SUTERA REA                                    | 0.001%         | 98.273%      |
| 7255 | IRISH CONTINENT                                    | 0.001%         | 98.275%      |
| 7256 | UNIVERSAL MEDIC                                    | 0.001%         | 98.276%      |
| 7257 | FRP HOLDINGS INC COMMON STOCK USD.1                | 0.001%         | 98.277%      |
| 7258 | HIMART CO LTD                                      | 0.001%         | 98.278%      |
| 7259 | BAZAARVOICE INC COMMON STOCK USD.0001              | 0.001%         | 98.279%      |
| 7260 | SURMODICS INC COMMON STOCK USD.05                  | 0.001%         | 98.280%      |
| 7261 | LG INTL CORP                                       | 0.001%         | 98.281%      |
| 7262 | WEYCO GROUP INC                                    | 0.001%         | 98.283%      |
| 7263 | WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0      | 0.001%         | 98.284%      |
| 7264 | CCC SA   | 0.001%         | 98.285%      |
| 7265 | GLU MOBILE INC COMMON STOCK USD.0001               | 0.001%         | 98.286%      |
| 7266 | W-SCOPE CO   | 0.001%         | 98.287%      |
| 7267 | LIFE CORPORATIO                                    | 0.001%         | 98.288%      |
| 7268 | ACETO CORP COMMON STOCK USD.01                     | 0.001%         | 98.289%      |
| 7269 | XIAMEN INTL POR                                    | 0.001%         | 98.291%      |
| 7270 | BINCK NV   | 0.001%         | 98.292%      |
| 7271 | SPH REIT   | 0.001%         | 98.293%      |
| 7272 | E-COMMODITIES H                                    | 0.001%         | 98.294%      |
| 7273 | PLENUS CO  | 0.001%         | 98.295%      |
| 7274 | SUPERIOR UNIFORM GROUP INC COMMON STOCK            | 0.001%         | 98.296%      |
| 7275 | HEINEKEN MALAYS                                    | 0.001%         | 98.297%      |
| 7276 | XEROX CORP 4.07                                    | 0.001%         | 98.299%      |
| 7277 | WEIBO CORP SPON ADR ADR USD.00025                  | 0.001%         | 98.300%      |
| 7278 | NEWALTA INC  | 0.001%         | 98.301%      |
| 7279 | FUSO CHEMICAL C                                    | 0.001%         | 98.302%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7280 | UNITED INTL ENT                                  | 0.001%         | 98.303%      |
| 7281 | QAD INC A COMMON STOCK                           | 0.001%         | 98.304%      |
| 7282 | SANGETSU CO                                      | 0.001%         | 98.305%      |
| 7283 | KONISHI CO LTD                                   | 0.001%         | 98.306%      |
| 7284 | NAMCHOW CHEMICA                                  | 0.001%         | 98.308%      |
| 7285 | GREATEK ELECTRO                                  | 0.001%         | 98.309%      |
| 7286 | YOSHINOYA D&C C                                  | 0.001%         | 98.310%      |
| 7287 | SIGDO KOPPERS S                                  | 0.001%         | 98.311%      |
| 7288 | LOTTE FOOD CO                                    | 0.001%         | 98.312%      |
| 7289 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | 0.001%         | 98.313%      |
| 7290 | AISAN INDUSTRY                                   | 0.001%         | 98.314%      |
| 7291 | mitsui soko co                                   | 0.001%         | 98.316%      |
| 7292 | TAIFLEX SCIENTI                                  | 0.001%         | 98.317%      |
| 7293 | MAIRE TECNIMONT                                  | 0.001%         | 98.318%      |
| 7294 | FUNAI ELECTRIC                                   | 0.001%         | 98.319%      |
| 7295 | UNIBAIL-RODAMCO                                  | 0.001%         | 98.320%      |
| 7296 | LOJAS AMERICANA                                  | 0.001%         | 98.321%      |
| 7297 | VAISALA  | 0.001%         | 98.322%      |
| 7298 | FIBROGEN INC COMMON STOCK USD.01                 | 0.001%         | 98.323%      |
| 7299 | CHINA MANMADE F                                  | 0.001%         | 98.325%      |
| 7300 | BTB REAL ESTATE                                  | 0.001%         | 98.326%      |
| 7301 | EIGHTEENTH BANK                                  | 0.001%         | 98.327%      |
| 7302 | SENECA FOODS CORP CL A COMMON STOCK USD.25       | 0.001%         | 98.328%      |
| 7303 | JAPARA HEALTHCA                                  | 0.001%         | 98.329%      |
| 7304 | WILH. WILHELMSE                                  | 0.001%         | 98.330%      |
| 7305 | GOL LINHAS AERE                                  | 0.001%         | 98.331%      |
| 7306 | CHAUN-CHOUNG TE                                  | 0.001%         | 98.332%      |
| 7307 | SBS HOLDINGS IN                                  | 0.001%         | 98.334%      |
| 7308 | CHIMEI MATERIAL                                  | 0.001%         | 98.335%      |
| 7309 | CORPORATE TRAVE                                  | 0.001%         | 98.336%      |
| 7310 | ENERGISA SA                                      | 0.001%         | 98.337%      |
| 7311 | YAKULT HONSHA C                                  | 0.001%         | 98.338%      |
| 7312 | CIA ENERGETICA                                   | 0.001%         | 98.339%      |
| 7313 | AMBARELLA INC                                    | 0.001%         | 98.340%      |
| 7314 | INFOMART CORP                                    | 0.001%         | 98.341%      |
| 7315 | WINMARK CORP COMMON STOCK                        | 0.001%         | 98.343%      |
| 7316 | MALIBU BOATS INC A COMMON STOCK USD.01           | 0.001%         | 98.344%      |
| 7317 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | 0.001%         | 98.345%      |
| 7318 | SINGAMAS CONTAI                                  | 0.001%         | 98.346%      |
| 7319 | PTC INDIA LTD                                    | 0.001%         | 98.347%      |
| 7320 | HANDSOME CORP                                    | 0.001%         | 98.348%      |
| 7321 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01     | 0.001%         | 98.349%      |
| 7322 | FIAT CHRYSLER A                                  | 0.001%         | 98.350%      |
| 7323 | IGG INC  | 0.001%         | 98.352%      |
| 7324 | TOKAI CORP/GIFU                                  | 0.001%         | 98.353%      |
| 7325 | COMPAGNIE DES A                                  | 0.001%         | 98.354%      |
| 7326 | EUROPAC PAPELES                                  | 0.001%         | 98.355%      |
| 7327 | SCANDI STANDARD                                  | 0.001%         | 98.356%      |
| 7328 | EMPRESA NACIONA                                  | 0.001%         | 98.357%      |
| 7329 | PROSPERITY REIT                                  | 0.001%         | 98.358%      |

|      | SECURITY NAME                     | % OF PORTFOLIO | CUMULATIVE % |
|------|-----------------------------------|----------------|--------------|
| 7330 | EUROPCAR GROUPE                   | 0.001%         | 98.359%      |
| 7331 | EL AL ISRAEL AI                   | 0.001%         | 98.361%      |
| 7332 | LASALLE LOGIPOR                   | 0.001%         | 98.362%      |
| 7333 | STABILUS SA                       | 0.001%         | 98.363%      |
| 7334 | WUESTENROT & WU                   | 0.001%         | 98.364%      |
| 7335 | ROKKO BUTTER CO                   | 0.001%         | 98.365%      |
| 7336 | NAMURA SHIPBUIL                   | 0.001%         | 98.366%      |
| 7337 | AUSTAL LTD                        | 0.001%         | 98.367%      |
| 7338 | CHINESE ESTATES                   | 0.001%         | 98.368%      |
| 7339 | FREIGHTWAYS LTD                   | 0.001%         | 98.369%      |
| 7340 | SPEEDCAST INTL                    | 0.001%         | 98.371%      |
| 7341 | ADITYA BIRLA CA                   | 0.001%         | 98.372%      |
| 7342 | QGEP PARTICIPAC                   | 0.001%         | 98.373%      |
| 7343 | SINGAPORE FINAN                   | 0.001%         | 98.374%      |
| 7344 | ELDORADO RESORTS INC COMMON STOCK | 0.001%         | 98.375%      |
| 7345 | ORACLE CORP JAP                   | 0.001%         | 98.376%      |
| 7346 | PHIBRO ANIMAL H                   | 0.001%         | 98.377%      |
| 7347 | STARZEN CO LTD                    | 0.001%         | 98.378%      |
| 7348 | SCHOELLER BLECK                   | 0.001%         | 98.379%      |
| 7349 | WELCIA HOLDINGS                   | 0.001%         | 98.381%      |
| 7350 | PEGASUS SEWING                    | 0.001%         | 98.382%      |
| 7351 | ADVTECH LTD                       | 0.001%         | 98.383%      |
| 7352 | NISSHIN SEIFUN                    | 0.001%         | 98.384%      |
| 7353 | YOROZU CORP                       | 0.001%         | 98.385%      |
| 7354 | AP THAILAND PCL                   | 0.001%         | 98.386%      |
| 7355 | SHANGHAI FOSUN                    | 0.001%         | 98.387%      |
| 7356 | ESSO(FRANCAISE)                   | 0.001%         | 98.388%      |
| 7357 | ASKUL                             | 0.001%         | 98.389%      |
| 7358 | UNITIL CORP COMMON STOCK          | 0.001%         | 98.390%      |
| 7359 | DR.CI:LABO CO L                   | 0.001%         | 98.392%      |
| 7360 | GERDAU SA                         | 0.001%         | 98.393%      |
| 7361 | QSC AG                            | 0.001%         | 98.394%      |
| 7362 | KOREA KOLMAR CO                   | 0.001%         | 98.395%      |
| 7363 | TUBOS REUNIDOS                    | 0.001%         | 98.396%      |
| 7364 | PARK ELECTROCHE                   | 0.001%         | 98.397%      |
| 7365 | JUSTSYSTEM                        | 0.001%         | 98.398%      |
| 7366 | CELLCOM ISRAEL                    | 0.001%         | 98.399%      |
| 7367 | CIMC ENRIC HOLD                   | 0.001%         | 98.400%      |
| 7368 | MIDDLESEX WATER CO COMMON STOCK   | 0.001%         | 98.401%      |
| 7369 | RECTICEL                          | 0.001%         | 98.403%      |
| 7370 | MK ELECTRON                       | 0.001%         | 98.404%      |
| 7371 | INTOPS CO                         | 0.001%         | 98.405%      |
| 7372 | CHINA LILANG LT                   | 0.001%         | 98.406%      |
| 7373 | FREIGHTCAR AMER                   | 0.001%         | 98.407%      |
| 7374 | PALFINGER AG                      | 0.001%         | 98.408%      |
| 7375 | TOLI CORP                         | 0.001%         | 98.409%      |
| 7376 | AEON FANTASY CO                   | 0.001%         | 98.410%      |
| 7377 | TAMRON CO LTD                     | 0.001%         | 98.411%      |
| 7378 | FINOLEX CABLES                    | 0.001%         | 98.412%      |
| 7379 | CHINA SILVER GR                   | 0.001%         | 98.414%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7380 | FURUKAWA CO                                      | 0.001%         | 98.415%      |
| 7381 | ADHI KARYA PERS                                  | 0.001%         | 98.416%      |
| 7382 | NITTOKU ENG CO                                   | 0.001%         | 98.417%      |
| 7383 | SREI INFRASTRUC                                  | 0.001%         | 98.418%      |
| 7384 | SAMTY CO.LTD.                                    | 0.001%         | 98.419%      |
| 7385 | HUADIAN POWER I                                  | 0.001%         | 98.420%      |
| 7386 | CRAFT BREWERS A                                  | 0.001%         | 98.421%      |
| 7387 | KURODA ELECTRIC                                  | 0.001%         | 98.422%      |
| 7388 | SAMYANG CORP                                     | 0.001%         | 98.423%      |
| 7389 | PAYLOCITY HOLDING CORP COMMON STOCK USD.001      | 0.001%         | 98.424%      |
| 7390 | PHOENIX HLDGS L                                  | 0.001%         | 98.426%      |
| 7391 | IP GROUP   | 0.001%         | 98.427%      |
| 7392 | SWORD GROUP                                      | 0.001%         | 98.428%      |
| 7393 | mitsui HIGH TEC                                  | 0.001%         | 98.429%      |
| 7394 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | 0.001%         | 98.430%      |
| 7395 | HARMONIC INC                                     | 0.001%         | 98.431%      |
| 7396 | TAEKWANG IND CO                                  | 0.001%         | 98.432%      |
| 7397 | LANNETT CO INC COMMON STOCK USD.001              | 0.001%         | 98.433%      |
| 7398 | CENTRAL CHINA S                                  | 0.001%         | 98.434%      |
| 7399 | CYBG PLC   | 0.001%         | 98.435%      |
| 7400 | ALBIS CO LTD                                     | 0.001%         | 98.436%      |
| 7401 | METAWATER CO LT                                  | 0.001%         | 98.437%      |
| 7402 | STHREE   | 0.001%         | 98.439%      |
| 7403 | FUJIMORI KOGYO                                   | 0.001%         | 98.440%      |
| 7404 | TOWA CORP  | 0.001%         | 98.441%      |
| 7405 | HOTAI MOTOR CO                                   | 0.001%         | 98.442%      |
| 7406 | RCR TOMLINSON L                                  | 0.001%         | 98.443%      |
| 7407 | MITANI CORP                                      | 0.001%         | 98.444%      |
| 7408 | GIGA SOLAR MAT                                   | 0.001%         | 98.445%      |
| 7409 | HOCHIKI CORPORA                                  | 0.001%         | 98.446%      |
| 7410 | MEGACHIPS CORP                                   | 0.001%         | 98.447%      |
| 7411 | SIA REIT INC                                     | 0.001%         | 98.448%      |
| 7412 | DIRECIONAL ENGE                                  | 0.001%         | 98.449%      |
| 7413 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.001%         | 98.450%      |
| 7414 | DIVI'S LABORATO                                  | 0.001%         | 98.452%      |
| 7415 | SYNERGIE   | 0.001%         | 98.453%      |
| 7416 | CHAROEN POKPHAN                                  | 0.001%         | 98.454%      |
| 7417 | TATA COMMUNICAT                                  | 0.001%         | 98.455%      |
| 7418 | NETENT AB  | 0.001%         | 98.456%      |
| 7419 | KATAKURA INDS                                    | 0.001%         | 98.457%      |
| 7420 | IMAGINATION TEC                                  | 0.001%         | 98.458%      |
| 7421 | TEAM INC   | 0.001%         | 98.459%      |
| 7422 | KYOEI STEEL LTD                                  | 0.001%         | 98.460%      |
| 7423 | CONA RESOURCES                                   | 0.001%         | 98.461%      |
| 7424 | FORD OTOSAN                                      | 0.001%         | 98.462%      |
| 7425 | ROLAND DG CORP                                   | 0.001%         | 98.463%      |
| 7426 | FLYTECH TECHNOL                                  | 0.001%         | 98.464%      |
| 7427 | AFFICHAGE HOLDI                                  | 0.001%         | 98.466%      |
| 7428 | FEDERAL CORP                                     | 0.001%         | 98.467%      |
| 7429 | ALTRI SGPS S.A.                                  | 0.001%         | 98.468%      |

|      | SECURITY NAME                               | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7430 | DAIRY FARM INTL                             | 0.001%         | 98.469%      |
| 7431 | DSP GROUP INC                               | 0.001%         | 98.470%      |
| 7432 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | 0.001%         | 98.471%      |
| 7433 | TESCO CORP                                  | 0.001%         | 98.472%      |
| 7434 | RAMAYANA LESTAR                             | 0.001%         | 98.473%      |
| 7435 | SOCIEDAD MATRIZ                             | 0.001%         | 98.474%      |
| 7436 | TARENA INTERNATIONAL INC ADR ADR USD.001    | 0.001%         | 98.475%      |
| 7437 | SMK CORP                                    | 0.001%         | 98.476%      |
| 7438 | MUNKSJO OYJ                                 | 0.001%         | 98.477%      |
| 7439 | ECOPETROL SA                                | 0.001%         | 98.478%      |
| 7440 | ATRIUM EUROPEAN                             | 0.001%         | 98.479%      |
| 7441 | KONAI CO LTD                                | 0.001%         | 98.480%      |
| 7442 | RANK GROUP PLC                              | 0.001%         | 98.482%      |
| 7443 | ASSET MANAGERS                              | 0.001%         | 98.483%      |
| 7444 | UMH PROP INC                                | 0.001%         | 98.484%      |
| 7445 | KOREA GAS CORP                              | 0.001%         | 98.485%      |
| 7446 | CENTURY TEXT &                              | 0.001%         | 98.486%      |
| 7447 | AICHI CORPORATI                             | 0.001%         | 98.487%      |
| 7448 | FLEXIGROUP LIMI                             | 0.001%         | 98.488%      |
| 7449 | MITSUBISHI PENC                             | 0.001%         | 98.489%      |
| 7450 | ONE HOSPITALITY                             | 0.001%         | 98.490%      |
| 7451 | CITY OFFICE REI                             | 0.001%         | 98.491%      |
| 7452 | LENZING AG                                  | 0.001%         | 98.492%      |
| 7453 | ST BARBARA MINE                             | 0.001%         | 98.493%      |
| 7454 | HUONS CO LTD                                | 0.001%         | 98.494%      |
| 7455 | DAEHAN FLOUR MI                             | 0.001%         | 98.495%      |
| 7456 | FRONTERA ENERGY                             | 0.001%         | 98.496%      |
| 7457 | PROCTOR&GAMBLE                              | 0.001%         | 98.497%      |
| 7458 | FIRST BANCORP INC/ME COMMON STOCK USD.01    | 0.001%         | 98.498%      |
| 7459 | TEKFEN HOLDING                              | 0.001%         | 98.500%      |
| 7460 | BUKIT SEMBAWNG                              | 0.001%         | 98.501%      |
| 7461 | ALLIED PROPERTI                             | 0.001%         | 98.502%      |
| 7462 | HANNSTOUCH SOLU                             | 0.001%         | 98.503%      |
| 7463 | PARCO CO                                    | 0.001%         | 98.504%      |
| 7464 | VITAL KSK HOLDI                             | 0.001%         | 98.505%      |
| 7465 | SANYANGIndustr                              | 0.001%         | 98.506%      |
| 7466 | ULTRA TECH CEMC                             | 0.001%         | 98.507%      |
| 7467 | INFIGEN ENERGY                              | 0.001%         | 98.508%      |
| 7468 | PARTNER COMMUNI                             | 0.001%         | 98.509%      |
| 7469 | IGB REAL ESTATE                             | 0.001%         | 98.510%      |
| 7470 | CONCENTRADORA                               | 0.001%         | 98.511%      |
| 7471 | STAR MICRONICS                              | 0.001%         | 98.512%      |
| 7472 | RAFFLES MEDICAL                             | 0.001%         | 98.513%      |
| 7473 | SIGURD MICROELE                             | 0.001%         | 98.514%      |
| 7474 | DORIAN LPG LTD                              | 0.001%         | 98.515%      |
| 7475 | DAISO CO                                    | 0.001%         | 98.516%      |
| 7476 | BENEFIT ONE INC                             | 0.001%         | 98.517%      |
| 7477 | KEPPEL INFRASTR                             | 0.001%         | 98.518%      |
| 7478 | BES ENGINEERING                             | 0.001%         | 98.520%      |
| 7479 | CENTURIA INDUST                             | 0.001%         | 98.521%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7480 | GREAT EASTERN H                                | 0.001%         | 98.522%      |
| 7481 | KUSURI NO AOKI                                 | 0.001%         | 98.523%      |
| 7482 | FARGLORY LAND D                                | 0.001%         | 98.524%      |
| 7483 | TONGYANG LIFE I                                | 0.001%         | 98.525%      |
| 7484 | GUANGZHOU PHARM                                | 0.001%         | 98.526%      |
| 7485 | 5N PLUS INC.                                   | 0.001%         | 98.527%      |
| 7486 | WINCANTON                                      | 0.001%         | 98.528%      |
| 7487 | HORIZON GLOBAL CORP COMMON STOCK USD.01        | 0.001%         | 98.529%      |
| 7488 | GRUPO FAMSA SA                                 | 0.001%         | 98.530%      |
| 7489 | TRANS COSMOS                                   | 0.001%         | 98.531%      |
| 7490 | SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01 | 0.001%         | 98.532%      |
| 7491 | PEOPLE S UTAH BANCORP COMMON STOCK USD.01      | 0.001%         | 98.533%      |
| 7492 | SAGAX AB                                       | 0.001%         | 98.534%      |
| 7493 | OKABE CO                                       | 0.001%         | 98.535%      |
| 7494 | GREIF INC CL B COMMON STOCK                    | 0.001%         | 98.536%      |
| 7495 | YUHAN CORP                                     | 0.001%         | 98.537%      |
| 7496 | HARBIN POWER EQ                                | 0.001%         | 98.538%      |
| 7497 | BOUSTEAD HLDGS                                 | 0.001%         | 98.539%      |
| 7498 | DEVELOPMENT SEC                                | 0.001%         | 98.540%      |
| 7499 | DONGJIANG ENVIR                                | 0.001%         | 98.541%      |
| 7500 | PROPERTY FOR IN                                | 0.001%         | 98.542%      |
| 7501 | ARB CORP LTD                                   | 0.001%         | 98.543%      |
| 7502 | EN-JAPAN INC.                                  | 0.001%         | 98.544%      |
| 7503 | HANSOL LCD INC                                 | 0.001%         | 98.545%      |
| 7504 | RIKEN VITAMIN C                                | 0.001%         | 98.547%      |
| 7505 | DOUTOR NICHIRE                                 | 0.001%         | 98.548%      |
| 7506 | GREAT EASTERN S                                | 0.001%         | 98.549%      |
| 7507 | SAKAI MOVING SE                                | 0.001%         | 98.550%      |
| 7508 | MIDAS HLDGS                                    | 0.001%         | 98.551%      |
| 7509 | ESSENTIAL ENERG                                | 0.001%         | 98.552%      |
| 7510 | TOX FREE SOLUTI                                | 0.001%         | 98.553%      |
| 7511 | FRANKLIN FINANCIAL NETWORK COMMON STOCK        | 0.001%         | 98.554%      |
| 7512 | RELIANCE ENERGY                                | 0.001%         | 98.555%      |
| 7513 | CHARTER FINANCIAL CORP COMMON STOCK USD.01     | 0.001%         | 98.556%      |
| 7514 | EMPRESAS LA POL                                | 0.001%         | 98.557%      |
| 7515 | SIAM COMMERCIAL                                | 0.001%         | 98.558%      |
| 7516 | RENEWABLE ENERG                                | 0.001%         | 98.559%      |
| 7517 | FILINVEST LAND                                 | 0.001%         | 98.560%      |
| 7518 | GWA GROUP LTD                                  | 0.001%         | 98.561%      |
| 7519 | CESC   | 0.001%         | 98.562%      |
| 7520 | LOCK&LOCK CO LT                                | 0.001%         | 98.563%      |
| 7521 | ONE LIBERTY PRO                                | 0.001%         | 98.564%      |
| 7522 | NIPPON PISTON R                                | 0.001%         | 98.565%      |
| 7523 | ALMIRALL SA                                    | 0.001%         | 98.566%      |
| 7524 | INGENIA COMMUNI                                | 0.001%         | 98.567%      |
| 7525 | XXENTRIA TECHNO                                | 0.001%         | 98.568%      |
| 7526 | MANDALAY RESOUR                                | 0.001%         | 98.569%      |
| 7527 | TICON INDUSTRIA                                | 0.001%         | 98.570%      |
| 7528 | RIDLEY CORP LTD                                | 0.001%         | 98.571%      |
| 7529 | TIPP24 SE                                      | 0.001%         | 98.572%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7530 | DRAEGERWERK KGA                                  | 0.001%         | 98.573%      |
| 7531 | EMPEROR CAPITAL                                  | 0.001%         | 98.574%      |
| 7532 | GOLDFIELD CORP COMMON STOCK USD.1                | 0.001%         | 98.575%      |
| 7533 | CERVUS EQUIPMEN                                  | 0.001%         | 98.576%      |
| 7534 | BILL BARRETT CORP COMMON STOCK USD.001           | 0.001%         | 98.577%      |
| 7535 | CMC MAGNETICS C                                  | 0.001%         | 98.578%      |
| 7536 | GURUNAVI INC                                     | 0.001%         | 98.579%      |
| 7537 | MARUWA CO LTD                                    | 0.001%         | 98.580%      |
| 7538 | BELLEVUE GROUP                                   | 0.001%         | 98.581%      |
| 7539 | LPP SA   | 0.001%         | 98.582%      |
| 7540 | PTT PUBLIC COMP                                  | 0.001%         | 98.583%      |
| 7541 | SHINKO PLANTECH                                  | 0.001%         | 98.584%      |
| 7542 | SDI CORP   | 0.001%         | 98.585%      |
| 7543 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001   | 0.001%         | 98.586%      |
| 7544 | POTBELLY CORP COMMON STOCK USD.01                | 0.001%         | 98.587%      |
| 7545 | MARINE PRODUCTS CORP COMMON STOCK USD.1          | 0.001%         | 98.588%      |
| 7546 | KPJ HEALTHCARE                                   | 0.001%         | 98.589%      |
| 7547 | FIRST GEN CORPO                                  | 0.001%         | 98.591%      |
| 7548 | SHIMIZU BANK                                     | 0.001%         | 98.592%      |
| 7549 | CHINA SINGYES S                                  | 0.001%         | 98.593%      |
| 7550 | ALLIED MOTION TECHNOLOGIES COMMON STOCK          | 0.001%         | 98.594%      |
| 7551 | MERIDIAN ENERGY                                  | 0.001%         | 98.595%      |
| 7552 | PETROPAVLOVSK                                    | 0.001%         | 98.596%      |
| 7553 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.001%         | 98.597%      |
| 7554 | TORIDOLL CORPOR                                  | 0.001%         | 98.598%      |
| 7555 | CHOLAMANDALAM I                                  | 0.001%         | 98.599%      |
| 7556 | ZEHNDER GROUP A                                  | 0.001%         | 98.600%      |
| 7557 | JAMMU & KASHMIR                                  | 0.001%         | 98.601%      |
| 7558 | SAES GETTERS                                     | 0.001%         | 98.602%      |
| 7559 | BBX CAPITAL CORP COMMON STOCK USD.01             | 0.001%         | 98.603%      |
| 7560 | THAI VEGETABLE                                   | 0.001%         | 98.604%      |
| 7561 | PULSE SEISMIC                                    | 0.001%         | 98.605%      |
| 7562 | GL EVENTS  | 0.001%         | 98.606%      |
| 7563 | MANILA ELECTRIC                                  | 0.001%         | 98.607%      |
| 7564 | MAINSTREET HEAL                                  | 0.001%         | 98.608%      |
| 7565 | ADVA AG  | 0.001%         | 98.609%      |
| 7566 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01    | 0.001%         | 98.610%      |
| 7567 | MOBILEONE LTD.                                   | 0.001%         | 98.611%      |
| 7568 | DELTA DUNIA PET                                  | 0.001%         | 98.612%      |
| 7569 | PARTRON CO LTD                                   | 0.001%         | 98.613%      |
| 7570 | SUNDARAM FINANC                                  | 0.001%         | 98.614%      |
| 7571 | FIDEA HOLDINGS                                   | 0.001%         | 98.615%      |
| 7572 | ECLIPSE RESOURCES CORP COMMON STOCK USD.01       | 0.001%         | 98.616%      |
| 7573 | SILICONWARE PRE                                  | 0.001%         | 98.617%      |
| 7574 | HOTELES CITY EX                                  | 0.001%         | 98.618%      |
| 7575 | RYOYO ELECTRO C                                  | 0.001%         | 98.619%      |
| 7576 | ALONY HETZ                                       | 0.001%         | 98.620%      |
| 7577 | MINATO BANK                                      | 0.001%         | 98.621%      |
| 7578 | ENERCHINA HOLDI                                  | 0.001%         | 98.622%      |
| 7579 | ANGIE S LIST INC COMMON STOCK USD.001            | 0.001%         | 98.623%      |



|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7580 | SK TELECOM ADR                                 | 0.001%         | 98.624%      |
| 7581 | SANKYO TATEYAMA                                | 0.001%         | 98.625%      |
| 7582 | FOLKESTONE EDU                                 | 0.001%         | 98.626%      |
| 7583 | OXFORD INSTRUME                                | 0.001%         | 98.627%      |
| 7584 | GOODBABY INTERN                                | 0.001%         | 98.628%      |
| 7585 | ZUG ESTATES HLD                                | 0.001%         | 98.629%      |
| 7586 | SOLIUM CAPITAL                                 | 0.001%         | 98.630%      |
| 7587 | SONGA OFFSHORE                                 | 0.001%         | 98.631%      |
| 7588 | ORACLE FIN SERV                                | 0.001%         | 98.632%      |
| 7589 | DAIICHI JITSUGY                                | 0.001%         | 98.633%      |
| 7590 | HIRATA TECHNICA                                | 0.001%         | 98.634%      |
| 7591 | T-GAIA CORP                                    | 0.001%         | 98.635%      |
| 7592 | PKP CARGO SA                                   | 0.001%         | 98.636%      |
| 7593 | ASCENDAS HOSPIT                                | 0.001%         | 98.637%      |
| 7594 | SIRTEX MEDICAL                                 | 0.001%         | 98.638%      |
| 7595 | JEOL   | 0.001%         | 98.639%      |
| 7596 | LEXTAR ELECTRON                                | 0.001%         | 98.640%      |
| 7597 | RYOSHOKU LTD                                   | 0.001%         | 98.641%      |
| 7598 | CAC CORPORATION                                | 0.001%         | 98.642%      |
| 7599 | JIH SUN FINANCI                                | 0.001%         | 98.643%      |
| 7600 | BEL FUSE INC CL B COMMON STOCK USD.1           | 0.001%         | 98.644%      |
| 7601 | CHINA SHENGMU O                                | 0.001%         | 98.645%      |
| 7602 | PERUSAHAAN GAS                                 | 0.001%         | 98.646%      |
| 7603 | SENTUL CITY TBK                                | 0.001%         | 98.647%      |
| 7604 | BANK PERMATA TB                                | 0.001%         | 98.648%      |
| 7605 | CHIMERIX INC COMMON STOCK USD.001              | 0.001%         | 98.649%      |
| 7606 | GMR INFRASTRUCT                                | 0.001%         | 98.650%      |
| 7607 | PETRONAS GAS                                   | 0.001%         | 98.651%      |
| 7608 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01 | 0.001%         | 98.652%      |
| 7609 | ALPEN CO LTD                                   | 0.001%         | 98.653%      |
| 7610 | HUANENG POWER I                                | 0.001%         | 98.654%      |
| 7611 | STOCKMANN OYJ A                                | 0.001%         | 98.655%      |
| 7612 | COMPANHIA DE GA                                | 0.001%         | 98.656%      |
| 7613 | INV LA CONSTRUC                                | 0.001%         | 98.657%      |
| 7614 | BIESSE   | 0.001%         | 98.658%      |
| 7615 | TAKAMATSU CONS                                 | 0.001%         | 98.659%      |
| 7616 | SUNGWOO HITECH                                 | 0.001%         | 98.660%      |
| 7617 | TAI CHEUNG HLDG                                | 0.001%         | 98.661%      |
| 7618 | AMERICAS SILVER                                | 0.001%         | 98.662%      |
| 7619 | MACQUARIE ATLAS                                | 0.001%         | 98.662%      |
| 7620 | TONG HSING ELEC                                | 0.001%         | 98.663%      |
| 7621 | XENITH BANKSHARES INC COMMON STOCK USD.01      | 0.001%         | 98.664%      |
| 7622 | VINA CONCHA Y T                                | 0.001%         | 98.665%      |
| 7623 | LONMIN PLC                                     | 0.001%         | 98.666%      |
| 7624 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01   | 0.001%         | 98.667%      |
| 7625 | AJANTA PHARMA                                  | 0.001%         | 98.668%      |
| 7626 | SEIKITOKYU KOGY                                | 0.001%         | 98.669%      |
| 7627 | DUNELM GROUP PL                                | 0.001%         | 98.670%      |
| 7628 | TAKASAGO THML E                                | 0.001%         | 98.671%      |
| 7629 | GLOBERIDE INC                                  | 0.001%         | 98.672%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7630 | SWISSQUOTE GP H                                    | 0.001%         | 98.673%      |
| 7631 | LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001 | 0.001%         | 98.674%      |
| 7632 | SSANGYONG CEMEN                                    | 0.001%         | 98.675%      |
| 7633 | M DIAS BRANCO S                                    | 0.001%         | 98.676%      |
| 7634 | GMO PAYMENT GAT                                    | 0.001%         | 98.677%      |
| 7635 | BANK COOP AG                                       | 0.001%         | 98.678%      |
| 7636 | ETALON GROUP-GD                                    | 0.001%         | 98.679%      |
| 7637 | ZHONG AN REAL E                                    | 0.001%         | 98.680%      |
| 7638 | FREEMAN FINANCI                                    | 0.001%         | 98.681%      |
| 7639 | NICOLET BANKSHARES INC COMMON STOCK                | 0.001%         | 98.682%      |
| 7640 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33       | 0.001%         | 98.683%      |
| 7641 | DAH-ICHI SEIKO                                     | 0.001%         | 98.684%      |
| 7642 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0        | 0.001%         | 98.685%      |
| 7643 | LENNAR CORP B SHS COMMON STOCK USD.1               | 0.001%         | 98.686%      |
| 7644 | NETUREN CO   | 0.001%         | 98.687%      |
| 7645 | PROOFPOINT INC COMMON STOCK USD.0001               | 0.001%         | 98.688%      |
| 7646 | BITTIUM OYJ  | 0.001%         | 98.689%      |
| 7647 | FUKUDA CORP  | 0.001%         | 98.690%      |
| 7648 | GLORIOUS PROPER                                    | 0.001%         | 98.691%      |
| 7649 | RUSHYDRO PJSC ADR ADR                              | 0.001%         | 98.692%      |
| 7650 | TSURUMI MFG CO                                     | 0.001%         | 98.693%      |
| 7651 | NATUREX  | 0.001%         | 98.694%      |
| 7652 | COROMANDEL INTL                                    | 0.001%         | 98.695%      |
| 7653 | CALIX INC COMMON STOCK                             | 0.001%         | 98.696%      |
| 7654 | TUPY SA  | 0.001%         | 98.697%      |
| 7655 | MEARS GROUP PLC                                    | 0.001%         | 98.698%      |
| 7656 | BATA INDIA LTD                                     | 0.001%         | 98.699%      |
| 7657 | NIPPON BEET SUG                                    | 0.001%         | 98.700%      |
| 7658 | ADDTECH AB B SH                                    | 0.001%         | 98.701%      |
| 7659 | CHINA RESOURCES                                    | 0.001%         | 98.702%      |
| 7660 | INTAGE INC   | 0.001%         | 98.703%      |
| 7661 | HAGIHARA INDUST                                    | 0.001%         | 98.704%      |
| 7662 | GATEWAY LIFESTY                                    | 0.001%         | 98.705%      |
| 7663 | EVERLIGHT CHEMI                                    | 0.001%         | 98.705%      |
| 7664 | SHW AG   | 0.001%         | 98.706%      |
| 7665 | GOLD CIRCUIT EL                                    | 0.001%         | 98.707%      |
| 7666 | ENVESTNET INC COMMON STOCK                         | 0.001%         | 98.708%      |
| 7667 | AGRITRADE RESOU                                    | 0.001%         | 98.709%      |
| 7668 | VERA BRADLEY INC COMMON STOCK                      | 0.001%         | 98.710%      |
| 7669 | DIP CORPORATION                                    | 0.001%         | 98.711%      |
| 7670 | WILLDAN GROUP I                                    | 0.001%         | 98.712%      |
| 7671 | LAND MARK OPTOE                                    | 0.001%         | 98.713%      |
| 7672 | NEXPOINT RESIDENTIAL REIT USD.01                   | 0.001%         | 98.714%      |
| 7673 | MEGA WORLD PROP                                    | 0.001%         | 98.715%      |
| 7674 | HYUNDAI HOME SH                                    | 0.001%         | 98.716%      |
| 7675 | KIKKOMAN CORP                                      | 0.001%         | 98.717%      |
| 7676 | RETAIL FOOD GRO                                    | 0.001%         | 98.718%      |
| 7677 | FAR EAST HOSPIT                                    | 0.001%         | 98.719%      |
| 7678 | ANDHRA BANK  | 0.001%         | 98.720%      |
| 7679 | TITAN MACHINERY INC COMMON STOCK USD.00001         | 0.001%         | 98.721%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7680 | XTEP INTERNATIO                                 | 0.001%         | 98.722%      |
| 7681 | SPCG  | 0.001%         | 98.723%      |
| 7682 | SUNPOWER CORP COMMON STOCK USD.001              | 0.001%         | 98.724%      |
| 7683 | BOYAA INTERACTI                                 | 0.001%         | 98.725%      |
| 7684 | NIEN HSING TEXT                                 | 0.001%         | 98.726%      |
| 7685 | HAPPINET CORP                                   | 0.001%         | 98.727%      |
| 7686 | NCC GROUP LTD.                                  | 0.001%         | 98.728%      |
| 7687 | WINGSTOP INC COMMON STOCK USD.01                | 0.001%         | 98.729%      |
| 7688 | GULLIVER INTERN                                 | 0.001%         | 98.730%      |
| 7689 | INOVALIS REAL E                                 | 0.001%         | 98.730%      |
| 7690 | WIRECARD AG                                     | 0.001%         | 98.731%      |
| 7691 | MENORA MIVTACHI                                 | 0.001%         | 98.732%      |
| 7692 | HIQ INTERNATIONAL                               | 0.001%         | 98.733%      |
| 7693 | LOTES CO LTD                                    | 0.001%         | 98.734%      |
| 7694 | IDI INSURANCE C                                 | 0.001%         | 98.735%      |
| 7695 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | 0.001%         | 98.736%      |
| 7696 | CSI PROPERTIES                                  | 0.001%         | 98.737%      |
| 7697 | TSUBAKI NAKASHI                                 | 0.001%         | 98.738%      |
| 7698 | SHORE BANCSHARES INC COMMON STOCK USD.01        | 0.001%         | 98.739%      |
| 7699 | LAYNE CHRISTENS                                 | 0.001%         | 98.740%      |
| 7700 | TOURISM HOLDING                                 | 0.001%         | 98.741%      |
| 7701 | BURKHALTER HOLD                                 | 0.001%         | 98.742%      |
| 7702 | CHINA SHINEWAY                                  | 0.001%         | 98.743%      |
| 7703 | TOKUSHU TOKAI H                                 | 0.001%         | 98.744%      |
| 7704 | HILL INTERNATIONAL INC COMMON STOCK USD.0001    | 0.001%         | 98.745%      |
| 7705 | KANSAI URBAN BA                                 | 0.001%         | 98.746%      |
| 7706 | BKW ENERGIE AG                                  | 0.001%         | 98.747%      |
| 7707 | CPMC HLDGS LTD                                  | 0.001%         | 98.748%      |
| 7708 | OLD SECOND BANCORP INC COMMON STOCK USD1.0      | 0.001%         | 98.749%      |
| 7709 | DASSAULT SYSTEM                                 | 0.001%         | 98.750%      |
| 7710 | RAYMOND LTD                                     | 0.001%         | 98.750%      |
| 7711 | VIRTUS HEALTH L                                 | 0.001%         | 98.751%      |
| 7712 | FUDO CONSTRUCTI                                 | 0.001%         | 98.752%      |
| 7713 | SANSIRI PUBLIC                                  | 0.001%         | 98.753%      |
| 7714 | MEDY-TOX INC                                    | 0.001%         | 98.754%      |
| 7715 | ASTI  | 0.001%         | 98.755%      |
| 7716 | NOVELION THERAP                                 | 0.001%         | 98.756%      |
| 7717 | GUJARAT STATE F                                 | 0.001%         | 98.757%      |
| 7718 | SRI REJEKI ISMA                                 | 0.001%         | 98.758%      |
| 7719 | DAITO PHARM                                     | 0.001%         | 98.759%      |
| 7720 | GLOBAL YATIRIM                                  | 0.001%         | 98.760%      |
| 7721 | CAMBRIDGE INDUS                                 | 0.001%         | 98.761%      |
| 7722 | NORTHEAST BANCORP COMMON STOCK USD1.0           | 0.001%         | 98.762%      |
| 7723 | CHINA OIL & GAS                                 | 0.001%         | 98.763%      |
| 7724 | SDL PLC   | 0.001%         | 98.764%      |
| 7725 | KUKDO CHEMICAL                                  | 0.001%         | 98.765%      |
| 7726 | HIDAY HIDAKA CO                                 | 0.001%         | 98.766%      |
| 7727 | PSG GROUP LTD                                   | 0.001%         | 98.766%      |
| 7728 | TOENEC CORP                                     | 0.001%         | 98.767%      |
| 7729 | WEIQIAO TEXTILE                                 | 0.001%         | 98.768%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7730 | CHONG HONG CONS                                  | 0.001%         | 98.769%      |
| 7731 | CELADON GROUP INC COMMON STOCK USD.033           | 0.001%         | 98.770%      |
| 7732 | SAKAI HEAVY IND                                  | 0.001%         | 98.771%      |
| 7733 | MONTEA SCA                                       | 0.001%         | 98.772%      |
| 7734 | NIPPON SEISEN C                                  | 0.001%         | 98.773%      |
| 7735 | CHINA SHIPPING                                   | 0.001%         | 98.774%      |
| 7736 | CHINA WATER IND                                  | 0.001%         | 98.775%      |
| 7737 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | 0.001%         | 98.776%      |
| 7738 | D-LINK   | 0.001%         | 98.777%      |
| 7739 | JAMCO COPORATIN                                  | 0.001%         | 98.778%      |
| 7740 | SUNNINGDALE TEC                                  | 0.001%         | 98.779%      |
| 7741 | Technopolis Oyj                                  | 0.001%         | 98.779%      |
| 7742 | PACK CORP  | 0.001%         | 98.780%      |
| 7743 | SONG WON IND                                     | 0.001%         | 98.781%      |
| 7744 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.001%         | 98.782%      |
| 7745 | NICE HOLDINGS C                                  | 0.001%         | 98.783%      |
| 7746 | ECOPETROL SA SPONSORED ADR ADR                   | 0.001%         | 98.784%      |
| 7747 | ALTEK CORP                                       | 0.001%         | 98.785%      |
| 7748 | CALIDA HLDG                                      | 0.001%         | 98.786%      |
| 7749 | VALUETRONICS HL                                  | 0.001%         | 98.787%      |
| 7750 | CARILLION  | 0.001%         | 98.788%      |
| 7751 | FRANKLIN COVEY CO COMMON STOCK USD.05            | 0.001%         | 98.789%      |
| 7752 | LIGHT S.A.                                       | 0.001%         | 98.790%      |
| 7753 | NICE INFORMATIO                                  | 0.001%         | 98.791%      |
| 7754 | SHINKO SHOJI CO                                  | 0.001%         | 98.792%      |
| 7755 | GRUPO ROTOPLAS                                   | 0.001%         | 98.792%      |
| 7756 | EZION HOLDINGS                                   | 0.001%         | 98.793%      |
| 7757 | MIYAJI ENGINEER                                  | 0.001%         | 98.794%      |
| 7758 | NORTH MINING SH                                  | 0.001%         | 98.795%      |
| 7759 | TOCHIGI BANK                                     | 0.001%         | 98.796%      |
| 7760 | PLASTIVALOIRE                                    | 0.001%         | 98.797%      |
| 7761 | DAIWA INDUSTRIE                                  | 0.001%         | 98.798%      |
| 7762 | NAN KANG RUBB T                                  | 0.001%         | 98.799%      |
| 7763 | GENESIS ENERGY                                   | 0.001%         | 98.800%      |
| 7764 | TIM PARTICIPACOES SA ADR ADR                     | 0.001%         | 98.801%      |
| 7765 | PARKSON RETAIL                                   | 0.001%         | 98.802%      |
| 7766 | CENTRAL CHINA R                                  | 0.001%         | 98.803%      |
| 7767 | COSTA GROUP HOL                                  | 0.001%         | 98.803%      |
| 7768 | NEWOCEAN ENERGY                                  | 0.001%         | 98.804%      |
| 7769 | ALTICE NV  | 0.001%         | 98.805%      |
| 7770 | MELISRON LTD                                     | 0.001%         | 98.806%      |
| 7771 | RETELIT SPA                                      | 0.001%         | 98.807%      |
| 7772 | UEM SUNRISE BHD                                  | 0.001%         | 98.808%      |
| 7773 | AMER SOFTWARE I                                  | 0.001%         | 98.809%      |
| 7774 | SESA SPA   | 0.001%         | 98.810%      |
| 7775 | OLYMPIC STEEL I                                  | 0.001%         | 98.811%      |
| 7776 | KENTUCKY FRIED                                   | 0.001%         | 98.812%      |
| 7777 | HNZ GROUP INC                                    | 0.001%         | 98.813%      |
| 7778 | MASISA SA  | 0.001%         | 98.813%      |
| 7779 | BROADLEAF CO LT                                  | 0.001%         | 98.814%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7780 | WARABEYA NICHIIY                                 | 0.001%         | 98.815%      |
| 7781 | SL CORP  | 0.001%         | 98.816%      |
| 7782 | BOSCH LTD  | 0.001%         | 98.817%      |
| 7783 | TOBISHIMA CORP                                   | 0.001%         | 98.818%      |
| 7784 | CHINA HUIYUAN J                                  | 0.001%         | 98.819%      |
| 7785 | GRUPO AEROMEXIC                                  | 0.001%         | 98.820%      |
| 7786 | NRW HOLDINGS LT                                  | 0.001%         | 98.821%      |
| 7787 | UCHIDA YOKO CO                                   | 0.001%         | 98.822%      |
| 7788 | ORIENTAL HLDGS                                   | 0.001%         | 98.823%      |
| 7789 | ADANI TRANSMISS                                  | 0.001%         | 98.823%      |
| 7790 | KOREA CIRCUIT C                                  | 0.001%         | 98.824%      |
| 7791 | CELSIA SA ESP                                    | 0.001%         | 98.825%      |
| 7792 | ULTRA PETROLEUM CORP COMMON STOCK                | 0.001%         | 98.826%      |
| 7793 | SEKISUI JUSHI C                                  | 0.001%         | 98.827%      |
| 7794 | ELECOM CO LTD                                    | 0.001%         | 98.828%      |
| 7795 | KJB FINANCIAL G                                  | 0.001%         | 98.829%      |
| 7796 | AJISEN CHINA HO                                  | 0.001%         | 98.830%      |
| 7797 | POU SHENG INTL                                   | 0.001%         | 98.831%      |
| 7798 | TELEFONICA BRAS                                  | 0.001%         | 98.832%      |
| 7799 | DONG-A SOCIO                                     | 0.001%         | 98.832%      |
| 7800 | TOYO TANSO CO L                                  | 0.001%         | 98.833%      |
| 7801 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | 0.001%         | 98.834%      |
| 7802 | HIROCA HOLDINGS                                  | 0.001%         | 98.835%      |
| 7803 | CHINA AVIATION                                   | 0.001%         | 98.836%      |
| 7804 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01     | 0.001%         | 98.837%      |
| 7805 | INTERVEST OFFIC                                  | 0.001%         | 98.838%      |
| 7806 | ELECTRA  | 0.001%         | 98.839%      |
| 7807 | FOSTER (LB) CO A COMMON STOCK USD.01             | 0.001%         | 98.840%      |
| 7808 | SHINOKEN GROUP                                   | 0.001%         | 98.840%      |
| 7809 | MEDIVIR  | 0.001%         | 98.841%      |
| 7810 | ORANGE POLSKA                                    | 0.001%         | 98.842%      |
| 7811 | SIPEF(PLANT FIN                                  | 0.001%         | 98.843%      |
| 7812 | ORDINA NV  | 0.001%         | 98.844%      |
| 7813 | BERJAYA CORPORA                                  | 0.001%         | 98.845%      |
| 7814 | XAAR   | 0.001%         | 98.846%      |
| 7815 | CHINA OVERSEAS                                   | 0.001%         | 98.847%      |
| 7816 | LAMPRELL PLC                                     | 0.001%         | 98.848%      |
| 7817 | PRESIDENT SECS                                   | 0.001%         | 98.848%      |
| 7818 | EVS BROADCAST E                                  | 0.001%         | 98.849%      |
| 7819 | LAWSON PRODUCTS INC COMMON STOCK USD1.0          | 0.001%         | 98.850%      |
| 7820 | RELIANCE COMMUN                                  | 0.001%         | 98.851%      |
| 7821 | IMASEN ELEC IND                                  | 0.001%         | 98.852%      |
| 7822 | KOBAYASHI PHARM                                  | 0.001%         | 98.853%      |
| 7823 | MODERN LAND CHI                                  | 0.001%         | 98.854%      |
| 7824 | MACAU LEGEND DE                                  | 0.001%         | 98.855%      |
| 7825 | BELLE CORPORATI                                  | 0.001%         | 98.856%      |
| 7826 | FRASERS HOSPITA                                  | 0.001%         | 98.856%      |
| 7827 | SEKISUI PLASTIC                                  | 0.001%         | 98.857%      |
| 7828 | CROMPTON GREAVE                                  | 0.001%         | 98.858%      |
| 7829 | HEARTLAND NEW Z                                  | 0.001%         | 98.859%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7830 | FINGERPRINT CAR                                 | 0.001%         | 98.860%      |
| 7831 | HMC INVESTMENT                                  | 0.001%         | 98.861%      |
| 7832 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.001%         | 98.862%      |
| 7833 | DEA CAPITAL SPA                                 | 0.001%         | 98.863%      |
| 7834 | DAE DUCK ELECTR                                 | 0.001%         | 98.864%      |
| 7835 | SHINNIHON CORP                                  | 0.001%         | 98.864%      |
| 7836 | MOMENTUM GROUP                                  | 0.001%         | 98.865%      |
| 7837 | CHINA MOLYBDENU                                 | 0.001%         | 98.866%      |
| 7838 | SINOLINK WORLDW                                 | 0.001%         | 98.867%      |
| 7839 | FRED'S INC                                      | 0.001%         | 98.868%      |
| 7840 | INTERSHOP HOLDI                                 | 0.001%         | 98.869%      |
| 7841 | DOGAN HOLDINGS                                  | 0.001%         | 98.870%      |
| 7842 | IRON FORCE INDU                                 | 0.001%         | 98.871%      |
| 7843 | HYUNDAI DS,OLD                                  | 0.001%         | 98.871%      |
| 7844 | EKOVEST BHD                                     | 0.001%         | 98.872%      |
| 7845 | WHITESTONE REIT REIT USD.001                    | 0.001%         | 98.873%      |
| 7846 | HIBBETT SPORTS INC COMMON STOCK USD.01          | 0.001%         | 98.874%      |
| 7847 | GUJARAT GAS LTD                                 | 0.001%         | 98.875%      |
| 7848 | ASIA VITAL COMP                                 | 0.001%         | 98.876%      |
| 7849 | VITROLIFE AB                                    | 0.001%         | 98.877%      |
| 7850 | T & K TOKA CO L                                 | 0.001%         | 98.878%      |
| 7851 | MANULIFE US REA                                 | 0.001%         | 98.878%      |
| 7852 | FORMOSA LABORAT                                 | 0.001%         | 98.879%      |
| 7853 | CHUNG HSIN ELEC                                 | 0.001%         | 98.880%      |
| 7854 | NORTHWEST PIPE                                  | 0.001%         | 98.881%      |
| 7855 | SHOEI CO LTD                                    | 0.001%         | 98.882%      |
| 7856 | BPOST SA  | 0.001%         | 98.883%      |
| 7857 | O-NET COMMUNICA                                 | 0.001%         | 98.884%      |
| 7858 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01     | 0.001%         | 98.885%      |
| 7859 | CHUNG HUNG STEE                                 | 0.001%         | 98.885%      |
| 7860 | CHINA TELECOM C                                 | 0.001%         | 98.886%      |
| 7861 | RIGNET INC COMMON STOCK USD.001                 | 0.001%         | 98.887%      |
| 7862 | Minerva SA                                      | 0.001%         | 98.888%      |
| 7863 | DEPO AUTO PARTS                                 | 0.001%         | 98.889%      |
| 7864 | AKSA AKRILIK KI                                 | 0.001%         | 98.890%      |
| 7865 | CHN INTL CAP (H                                 | 0.001%         | 98.891%      |
| 7866 | CROPENERGIES AG                                 | 0.001%         | 98.891%      |
| 7867 | DAWNRAYS PHARMS                                 | 0.001%         | 98.892%      |
| 7868 | FOSSIL GROUP INC COMMON STOCK USD.01            | 0.001%         | 98.893%      |
| 7869 | CONSORCIO ARA S                                 | 0.001%         | 98.894%      |
| 7870 | MALAYSIA MINING                                 | 0.001%         | 98.895%      |
| 7871 | UNIVERSAL ROBIN                                 | 0.001%         | 98.896%      |
| 7872 | MINISTOP CO                                     | 0.001%         | 98.897%      |
| 7873 | BORYSZEW SA                                     | 0.001%         | 98.898%      |
| 7874 | YOUYUAN INTERNA                                 | 0.001%         | 98.898%      |
| 7875 | SCATEC SOLAR AS                                 | 0.001%         | 98.899%      |
| 7876 | ASCOPIAVE SPA                                   | 0.001%         | 98.900%      |
| 7877 | LEWIS GROUP LTD                                 | 0.001%         | 98.901%      |
| 7878 | ITOKI CORP                                      | 0.001%         | 98.902%      |
| 7879 | VALID SOLUCOES                                  | 0.001%         | 98.903%      |

|      | SECURITY NAME                              | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7880 | CHINA GREENLAND                            | 0.001%         | 98.904%      |
| 7881 | NOVATEK OAO                                | 0.001%         | 98.904%      |
| 7882 | EMLAK KONUT GYO                            | 0.001%         | 98.905%      |
| 7883 | RTX TELECOM                                | 0.001%         | 98.906%      |
| 7884 | SKF AB                                     | 0.001%         | 98.907%      |
| 7885 | MIRAMAR HTEL &                             | 0.001%         | 98.908%      |
| 7886 | GRAHAM CORP COMMON STOCK USD.1             | 0.001%         | 98.909%      |
| 7887 | KT SKYLIFE CO L                            | 0.001%         | 98.910%      |
| 7888 | TRANCOM CO, LTD                            | 0.001%         | 98.910%      |
| 7889 | XERO LIMITED                               | 0.001%         | 98.911%      |
| 7890 | CHINA STEEL CHE                            | 0.001%         | 98.912%      |
| 7891 | RH COMMON STOCK USD.0001                   | 0.001%         | 98.913%      |
| 7892 | KLOVERN AB B SH                            | 0.001%         | 98.914%      |
| 7893 | COSAN LOGISTICA                            | 0.001%         | 98.915%      |
| 7894 | BEIJING NORTH S                            | 0.001%         | 98.916%      |
| 7895 | GUANGDONG NAN Y                            | 0.001%         | 98.916%      |
| 7896 | STRIDE STAPLED                             | 0.001%         | 98.917%      |
| 7897 | LPN DEVELOPMENT                            | 0.001%         | 98.918%      |
| 7898 | SPEEDY HIRE PLC                            | 0.001%         | 98.919%      |
| 7899 | RELIGARE HEALTH                            | 0.001%         | 98.920%      |
| 7900 | WILH WILHELMSSEN                           | 0.001%         | 98.921%      |
| 7901 | SRE GROUP LTD                              | 0.001%         | 98.922%      |
| 7902 | RTI SURGICAL INC COMMON STOCK USD.001      | 0.001%         | 98.922%      |
| 7903 | AVIANCA HOLDING                            | 0.001%         | 98.923%      |
| 7904 | YPSOMED HOLDING                            | 0.001%         | 98.924%      |
| 7905 | PURE TECHNOLOGI                            | 0.001%         | 98.925%      |
| 7906 | WCT HOLDINGS BH                            | 0.001%         | 98.926%      |
| 7907 | GESCO AG                                   | 0.001%         | 98.927%      |
| 7908 | REGAL REIT                                 | 0.001%         | 98.928%      |
| 7909 | GIANPLUS TECHN                             | 0.001%         | 98.928%      |
| 7910 | GERRY WEBER INT                            | 0.001%         | 98.929%      |
| 7911 | LECTRA SYSTEMES                            | 0.001%         | 98.930%      |
| 7912 | HOTEL SHILLA                               | 0.001%         | 98.931%      |
| 7913 | VILLAGE ROADSHO                            | 0.001%         | 98.932%      |
| 7914 | DAIKEN CORP                                | 0.001%         | 98.933%      |
| 7915 | SHIBAURA ELECTR                            | 0.001%         | 98.934%      |
| 7916 | NETIA SA                                   | 0.001%         | 98.934%      |
| 7917 | SUNPLUS TECHNOL                            | 0.001%         | 98.935%      |
| 7918 | LITE-ON SEMICON                            | 0.001%         | 98.936%      |
| 7919 | MATRIX                                     | 0.001%         | 98.937%      |
| 7920 | HIGASHI NIHON H                            | 0.001%         | 98.938%      |
| 7921 | NISSIN SUGAR HO                            | 0.001%         | 98.939%      |
| 7922 | ANICOM HOLDINGS                            | 0.001%         | 98.939%      |
| 7923 | GENTING PLANTA                             | 0.001%         | 98.940%      |
| 7924 | NIPPON THOMPSON                            | 0.001%         | 98.941%      |
| 7925 | STRAUSS GROUP L                            | 0.001%         | 98.942%      |
| 7926 | DEXCOM INC COMMON STOCK USD.001            | 0.001%         | 98.943%      |
| 7927 | IMDEX LTD                                  | 0.001%         | 98.944%      |
| 7928 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001%         | 98.945%      |
| 7929 | PDF SOLUTIONS INC COMMON STOCK USD.00015   | 0.001%         | 98.945%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7930 | ABEONA THERAPEUTICS INC COMMON STOCK USD.01    | 0.001%         | 98.946%      |
| 7931 | GS RETAIL CO LT                                | 0.001%         | 98.947%      |
| 7932 | DABUR INDIA LTD                                | 0.001%         | 98.948%      |
| 7933 | UMW HLDGS BERHA                                | 0.001%         | 98.949%      |
| 7934 | WOWOW INC                                      | 0.001%         | 98.950%      |
| 7935 | ALTIUM LTD                                     | 0.001%         | 98.950%      |
| 7936 | GRUPO CEMENTOS                                 | 0.001%         | 98.951%      |
| 7937 | MIDLAND STATES BANCORP INC COMMON STOCK USD.01 | 0.001%         | 98.952%      |
| 7938 | S1 CORP  | 0.001%         | 98.953%      |
| 7939 | HEY SONG                                       | 0.001%         | 98.954%      |
| 7940 | UNILEVER PLC                                   | 0.001%         | 98.955%      |
| 7941 | IMF (AUSTRALIA)                                | 0.001%         | 98.955%      |
| 7942 | NIPPON KINZOKU                                 | 0.001%         | 98.956%      |
| 7943 | TA CHEN STAINLE                                | 0.001%         | 98.957%      |
| 7944 | DR REDDYS LABS                                 | 0.001%         | 98.958%      |
| 7945 | MERCURIES & ASS                                | 0.001%         | 98.959%      |
| 7946 | LIBBEY INC COMMON STOCK USD.01                 | 0.001%         | 98.960%      |
| 7947 | CHINA STRATEGIC                                | 0.001%         | 98.961%      |
| 7948 | TOWER SEMICONDU                                | 0.001%         | 98.961%      |
| 7949 | SELECT HARVESTS                                | 0.001%         | 98.962%      |
| 7950 | SYMPHONY HLDGS                                 | 0.001%         | 98.963%      |
| 7951 | TONG YANG CEMEN                                | 0.001%         | 98.964%      |
| 7952 | NICE-SYSTEMS LT                                | 0.001%         | 98.965%      |
| 7953 | PERSISTENT SYST                                | 0.001%         | 98.966%      |
| 7954 | JAPAN DRILLING                                 | 0.001%         | 98.966%      |
| 7955 | DENKI KOGYO CO                                 | 0.001%         | 98.967%      |
| 7956 | GENESIS ENERGY                                 | 0.001%         | 98.968%      |
| 7957 | OSAKA STEEL CO                                 | 0.001%         | 98.969%      |
| 7958 | DARFON ELECTRON                                | 0.001%         | 98.970%      |
| 7959 | HELLENIC EXCH H                                | 0.001%         | 98.971%      |
| 7960 | AIRPORT CITY LT                                | 0.001%         | 98.971%      |
| 7961 | ADVAN CO LTD                                   | 0.001%         | 98.972%      |
| 7962 | FARMERS NATL BANC CORP COMMON STOCK            | 0.001%         | 98.973%      |
| 7963 | RVH INC  | 0.001%         | 98.974%      |
| 7964 | COX & KINGS LTD                                | 0.001%         | 98.975%      |
| 7965 | PICO FAR EAST H                                | 0.001%         | 98.976%      |
| 7966 | KAMEDA SEIKA CO                                | 0.001%         | 98.976%      |
| 7967 | HOWA MACHINERY                                 | 0.001%         | 98.977%      |
| 7968 | BASSO INDUSTRY                                 | 0.001%         | 98.978%      |
| 7969 | TOYO WHARF & W                                 | 0.001%         | 98.979%      |
| 7970 | COSCO CAPITAL I                                | 0.001%         | 98.980%      |
| 7971 | VILLAGE SUPERMA                                | 0.001%         | 98.980%      |
| 7972 | QUANTA STORAGE                                 | 0.001%         | 98.981%      |
| 7973 | CK LIFE SCIENCE                                | 0.001%         | 98.982%      |
| 7974 | ZOOPLA PROPERTY                                | 0.001%         | 98.983%      |
| 7975 | MORITO CO                                      | 0.001%         | 98.984%      |
| 7976 | BESALCO SA                                     | 0.001%         | 98.985%      |
| 7977 | HEIJMANS                                       | 0.001%         | 98.985%      |
| 7978 | MALAYSIAN RES C                                | 0.001%         | 98.986%      |
| 7979 | COSCO INTERNATI                                | 0.001%         | 98.987%      |



|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7980 | HAN JIN TRANSP                                    | 0.001%         | 98.988%      |
| 7981 | UNIQUE ENGINEER                                   | 0.001%         | 98.989%      |
| 7982 | IWAICOSMO HLDGS                                   | 0.001%         | 98.990%      |
| 7983 | MAYNE PHARMA GR                                   | 0.001%         | 98.990%      |
| 7984 | CURRO HOLDINGS                                    | 0.001%         | 98.991%      |
| 7985 | GLOBAL MEDIACOM                                   | 0.001%         | 98.992%      |
| 7986 | SHENG SIONG GRO                                   | 0.001%         | 98.993%      |
| 7987 | YEUN CHYANG IND                                   | 0.001%         | 98.994%      |
| 7988 | SOLARTECH INTL                                    | 0.001%         | 98.994%      |
| 7989 | JASMINE INTERNA                                   | 0.001%         | 98.995%      |
| 7990 | KOREA ELEC TERM                                   | 0.001%         | 98.996%      |
| 7991 | NATIONAL COMMERCE CORP COMMON STOCK               | 0.001%         | 98.997%      |
| 7992 | YICHANG HEC CHA                                   | 0.001%         | 98.998%      |
| 7993 | ALPHA NETWORKS                                    | 0.001%         | 98.999%      |
| 7994 | TIAN AN CHINA I                                   | 0.001%         | 98.999%      |
| 7995 | SAFILO GROUP SP                                   | 0.001%         | 99.000%      |
| 7996 | FUKUSHIMA BANK                                    | 0.001%         | 99.001%      |
| 7997 | GAMEHOST INC                                      | 0.001%         | 99.002%      |
| 7998 | AGILYSYS INC COMMON STOCK USD.3                   | 0.001%         | 99.003%      |
| 7999 | FAIRWOOD HOLDIN                                   | 0.001%         | 99.003%      |
| 8000 | COSMO LADY CHIN                                   | 0.001%         | 99.004%      |
| 8001 | GIKEN LTD   | 0.001%         | 99.005%      |
| 8002 | DAISAN BANK                                       | 0.001%         | 99.006%      |
| 8003 | MORITA HOLDINGS                                   | 0.001%         | 99.007%      |
| 8004 | GUARARAPES CONF                                   | 0.001%         | 99.008%      |
| 8005 | DMC GLOBAL INC COMMON STOCK USD.05                | 0.001%         | 99.008%      |
| 8006 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | 0.001%         | 99.009%      |
| 8007 | YUMESHIN HOLDIN                                   | 0.001%         | 99.010%      |
| 8008 | AURAS TECHNOLOG                                   | 0.001%         | 99.011%      |
| 8009 | TAIWAN SURFACE                                    | 0.001%         | 99.012%      |
| 8010 | CIA DE SANEAMEN                                   | 0.001%         | 99.012%      |
| 8011 | ZHENGZHOU COAL                                    | 0.001%         | 99.013%      |
| 8012 | IWAKI & CO LTD                                    | 0.001%         | 99.014%      |
| 8013 | ANTENA 3 DE TEL                                   | 0.001%         | 99.015%      |
| 8014 | LIANHUA SUPERMA                                   | 0.001%         | 99.016%      |
| 8015 | EASTERN & ORIEN                                   | 0.001%         | 99.017%      |
| 8016 | TELEKOM MALAYSI                                   | 0.001%         | 99.017%      |
| 8017 | KAWADA TECHNOLO                                   | 0.001%         | 99.018%      |
| 8018 | YOUNGONE CORP                                     | 0.001%         | 99.019%      |
| 8019 | MAGNUM BERHAD                                     | 0.001%         | 99.020%      |
| 8020 | HUADIAN FUXIN E                                   | 0.001%         | 99.021%      |
| 8021 | ALPHA CORP  | 0.001%         | 99.021%      |
| 8022 | ASIA STD INTL G                                   | 0.001%         | 99.022%      |
| 8023 | NOBLE GROUP LTD                                   | 0.001%         | 99.023%      |
| 8024 | WONIK IPS CO LT                                   | 0.001%         | 99.024%      |
| 8025 | MARUWA UNYU                                       | 0.001%         | 99.025%      |
| 8026 | MILBON CO   | 0.001%         | 99.025%      |
| 8027 | AJ RENT CAR                                       | 0.001%         | 99.026%      |
| 8028 | TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001 | 0.001%         | 99.027%      |
| 8029 | TEKKEN CORP                                       | 0.001%         | 99.028%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8030 | GREEN SEAL HOLD                                | 0.001%         | 99.029%      |
| 8031 | YADEA GROUP HOL                                | 0.001%         | 99.029%      |
| 8032 | SUNWAY REAL EST                                | 0.001%         | 99.030%      |
| 8033 | LI PENG ENTERPR                                | 0.001%         | 99.031%      |
| 8034 | KURA CORPORATIO                                | 0.001%         | 99.032%      |
| 8035 | EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001%         | 99.033%      |
| 8036 | RADIUM LIFE TEC                                | 0.001%         | 99.033%      |
| 8037 | NUFLARE TECHNOL                                | 0.001%         | 99.034%      |
| 8038 | KITA-NIPPON BAN                                | 0.001%         | 99.035%      |
| 8039 | DONGWON DEVELOP                                | 0.001%         | 99.036%      |
| 8040 | UOB-KAY HIAN HO                                | 0.001%         | 99.037%      |
| 8041 | BUDIMEX  | 0.001%         | 99.037%      |
| 8042 | MIRATI THERAPEU                                | 0.001%         | 99.038%      |
| 8043 | SIAM GLOBAL HOU                                | 0.001%         | 99.039%      |
| 8044 | CITYCHAMP WATCH                                | 0.001%         | 99.040%      |
| 8045 | TELESITES SAB D                                | 0.001%         | 99.041%      |
| 8046 | QINGLING MOTORS                                | 0.001%         | 99.041%      |
| 8047 | STS SEMICONDUCT                                | 0.001%         | 99.042%      |
| 8048 | PT PAN INDONESIA                               | 0.001%         | 99.043%      |
| 8049 | HANWHA NON-LIFE                                | 0.001%         | 99.044%      |
| 8050 | ZIX CORP COMMON STOCK USD.01                   | 0.001%         | 99.045%      |
| 8051 | DENYO CO                                       | 0.001%         | 99.045%      |
| 8052 | SIGMA DESIGNS INC COMMON STOCK                 | 0.001%         | 99.046%      |
| 8053 | MANILA WATER CO                                | 0.001%         | 99.047%      |
| 8054 | PERSEUS MINING                                 | 0.001%         | 99.048%      |
| 8055 | PADINI HLDGS BH                                | 0.001%         | 99.049%      |
| 8056 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0      | 0.001%         | 99.049%      |
| 8057 | SILICON WORKS                                  | 0.001%         | 99.050%      |
| 8058 | AFFIN HLDGS BHD                                | 0.001%         | 99.051%      |
| 8059 | VARDHMAN TEXTIL                                | 0.001%         | 99.052%      |
| 8060 | BANK HANDLOWY W                                | 0.001%         | 99.053%      |
| 8061 | HIRATA CORP                                    | 0.001%         | 99.053%      |
| 8062 | DYNAPACK INTL T                                | 0.001%         | 99.054%      |
| 8063 | TSUGAMI CORP                                   | 0.001%         | 99.055%      |
| 8064 | COWELL E HOLDIN                                | 0.001%         | 99.056%      |
| 8065 | TK DEVELOPMENT                                 | 0.001%         | 99.057%      |
| 8066 | ONOKEN CO LTD                                  | 0.001%         | 99.057%      |
| 8067 | REGIONAL MANAGEMENT CORP COMMON STOCK USD.1    | 0.001%         | 99.058%      |
| 8068 | WALLISER KANTON                                | 0.001%         | 99.059%      |
| 8069 | RICH DEVELOPMEN                                | 0.001%         | 99.060%      |
| 8070 | SILVER LAKE RES                                | 0.001%         | 99.061%      |
| 8071 | NORWEGIAN FINAN                                | 0.001%         | 99.061%      |
| 8072 | DONGJIN SEMICHE                                | 0.001%         | 99.062%      |
| 8073 | CAIRO COMMUNICA                                | 0.001%         | 99.063%      |
| 8074 | OPERA SOFTWARE                                 | 0.001%         | 99.064%      |
| 8075 | VERITEX HOLDINGS INC COMMON STOCK USD.01       | 0.001%         | 99.065%      |
| 8076 | SURGERY PARTNERS INC COMMON STOCK USD.01       | 0.001%         | 99.065%      |
| 8077 | CENTRAL VALLEY COMM BANCORP COMMON STOCK       | 0.001%         | 99.066%      |
| 8078 | FEED ONE CO LTD                                | 0.001%         | 99.067%      |
| 8079 | WAKACHIKU CONST                                | 0.001%         | 99.068%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8080 | YRC WORLDWIDE INC COMMON STOCK USD1.0           | 0.001%         | 99.068%      |
| 8081 | FUJICCO CO                                      | 0.001%         | 99.069%      |
| 8082 | ATLAS FINANCIAL                                 | 0.001%         | 99.070%      |
| 8083 | GLAXOSMITHKLINE                                 | 0.001%         | 99.071%      |
| 8084 | YG ENTERTAINMEN                                 | 0.001%         | 99.072%      |
| 8085 | NIPPON CARBIDE                                  | 0.001%         | 99.072%      |
| 8086 | RED LION HOTELS CORP COMMON STOCK USD.01        | 0.001%         | 99.073%      |
| 8087 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18  | 0.001%         | 99.074%      |
| 8088 | SERITAGE GROWTH PROP A REIT REIT USD.01         | 0.001%         | 99.075%      |
| 8089 | ANEST IWATA COR                                 | 0.001%         | 99.076%      |
| 8090 | ARDMORE SHIPPIN                                 | 0.001%         | 99.076%      |
| 8091 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | 0.001%         | 99.077%      |
| 8092 | KANTO TSUKUBA B                                 | 0.001%         | 99.078%      |
| 8093 | PACT GROUP HOLD                                 | 0.001%         | 99.079%      |
| 8094 | DECEUNINCK                                      | 0.001%         | 99.079%      |
| 8095 | SUNONWEALTH ELE                                 | 0.001%         | 99.080%      |
| 8096 | PASONA GROUP IN                                 | 0.001%         | 99.081%      |
| 8097 | SOLOCAL GROUP                                   | 0.001%         | 99.082%      |
| 8098 | TIPCO ASPHALT P                                 | 0.001%         | 99.083%      |
| 8099 | CHEVALIER INTL                                  | 0.001%         | 99.083%      |
| 8100 | YINSON HOLDINGS                                 | 0.001%         | 99.084%      |
| 8101 | JAPAN PETROLEUM                                 | 0.001%         | 99.085%      |
| 8102 | YEONG GUAN ENER                                 | 0.001%         | 99.086%      |
| 8103 | CATHAY CONST                                    | 0.001%         | 99.086%      |
| 8104 | BANGKOK CHAIN H                                 | 0.001%         | 99.087%      |
| 8105 | SHRIRAM CITY UN                                 | 0.001%         | 99.088%      |
| 8106 | MOSHIMOSHI HOTL                                 | 0.001%         | 99.089%      |
| 8107 | GLOBAL&YUASA BA                                 | 0.001%         | 99.090%      |
| 8108 | BOSIDENG INTL H                                 | 0.001%         | 99.090%      |
| 8109 | RADIANT LOGISTICS INC COMMON STOCK USD.001      | 0.001%         | 99.091%      |
| 8110 | VANACHAI GROUP                                  | 0.001%         | 99.092%      |
| 8111 | GET NICE HOLDIN                                 | 0.001%         | 99.093%      |
| 8112 | SMA SOLAR TECHN                                 | 0.001%         | 99.093%      |
| 8113 | AUBAY   | 0.001%         | 99.094%      |
| 8114 | PAYPOINT  | 0.001%         | 99.095%      |
| 8115 | FALCK RENEWABLE                                 | 0.001%         | 99.096%      |
| 8116 | HANWHA SECS                                     | 0.001%         | 99.097%      |
| 8117 | KOPIN CORP COMMON STOCK USD.01                  | 0.001%         | 99.097%      |
| 8118 | GLOBE TRADE CEN                                 | 0.001%         | 99.098%      |
| 8119 | STANDARD LIFE I                                 | 0.001%         | 99.099%      |
| 8120 | CHINA MERCHANTS                                 | 0.001%         | 99.100%      |
| 8121 | WASION METERS G                                 | 0.001%         | 99.100%      |
| 8122 | YUEXIU TRANSPOR                                 | 0.001%         | 99.101%      |
| 8123 | RINNAI CORP                                     | 0.001%         | 99.102%      |
| 8124 | CHINA ELEC OPTI                                 | 0.001%         | 99.103%      |
| 8125 | TOPBI INTERNATI                                 | 0.001%         | 99.103%      |
| 8126 | MIE BANK LTD/TH                                 | 0.001%         | 99.104%      |
| 8127 | ORIENT SEMICOND                                 | 0.001%         | 99.105%      |
| 8128 | KPIT TECHNOLOGI                                 | 0.001%         | 99.106%      |
| 8129 | HANA MICROELECT                                 | 0.001%         | 99.107%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8130 | SEMPERIT AG HOL                               | 0.001%         | 99.107%      |
| 8131 | NIPPON YUSOKI C                               | 0.001%         | 99.108%      |
| 8132 | LA DORIA SPA                                  | 0.001%         | 99.109%      |
| 8133 | STUDIO ALICE CO                               | 0.001%         | 99.110%      |
| 8134 | ASAHI KOGYOSHA                                | 0.001%         | 99.110%      |
| 8135 | TCL MULTIMEDIA                                | 0.001%         | 99.111%      |
| 8136 | INTERNATIONAL S                               | 0.001%         | 99.112%      |
| 8137 | MALAYSIAN PACIF                               | 0.001%         | 99.113%      |
| 8138 | TIMBERLAND BANCORP INC COMMON STOCK USD.01    | 0.001%         | 99.113%      |
| 8139 | KVH INDUSTRIES INC COMMON STOCK USD.01        | 0.001%         | 99.114%      |
| 8140 | HYUNDAI ROTEM C                               | 0.001%         | 99.115%      |
| 8141 | SHREE CEMENT LT                               | 0.001%         | 99.116%      |
| 8142 | EP ENERGY CORP CL A COMMON STOCK USD.01       | 0.001%         | 99.117%      |
| 8143 | STARTS PROCEED                                | 0.001%         | 99.117%      |
| 8144 | CSBC CORPORATIO                               | 0.001%         | 99.118%      |
| 8145 | WHAN IN PHARMAC                               | 0.001%         | 99.119%      |
| 8146 | COSCO CORPORATI                               | 0.001%         | 99.120%      |
| 8147 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | 0.001%         | 99.120%      |
| 8148 | QUINSTREET INC COMMON STOCK USD.001           | 0.001%         | 99.121%      |
| 8149 | SCHAEFFLER AG P                               | 0.001%         | 99.122%      |
| 8150 | TOA CORP                                      | 0.001%         | 99.123%      |
| 8151 | DOMETIC GROUP A                               | 0.001%         | 99.123%      |
| 8152 | RELIANCE HOME F                               | 0.001%         | 99.124%      |
| 8153 | KYODO PRINTING                                | 0.001%         | 99.125%      |
| 8154 | PANIN FINANCIAL                               | 0.001%         | 99.126%      |
| 8155 | TONAMI HOLDINGS                               | 0.001%         | 99.126%      |
| 8156 | ALDERMORE GROUP                               | 0.001%         | 99.127%      |
| 8157 | ICHINEN CO LTD                                | 0.001%         | 99.128%      |
| 8158 | ASAHI CO LTD                                  | 0.001%         | 99.129%      |
| 8159 | GLOBAL POWER SY                               | 0.001%         | 99.129%      |
| 8160 | Y G-1   | 0.001%         | 99.130%      |
| 8161 | TAKACHIHO ELECT                               | 0.001%         | 99.131%      |
| 8162 | SHN EXPRESSWAY                                | 0.001%         | 99.132%      |
| 8163 | SUNDRAM FASTNER                               | 0.001%         | 99.132%      |
| 8164 | O LUXE HOLDINGS                               | 0.001%         | 99.133%      |
| 8165 | GUANGSHEN RAILW                               | 0.001%         | 99.134%      |
| 8166 | TURKCELL ILETIS                               | 0.001%         | 99.135%      |
| 8167 | HKBN LTD                                      | 0.001%         | 99.135%      |
| 8168 | RAIN INDUSTRIES                               | 0.001%         | 99.136%      |
| 8169 | SOGO MEDICAL CO                               | 0.001%         | 99.137%      |
| 8170 | ARENA REIT                                    | 0.001%         | 99.138%      |
| 8171 | NEC CAPITAL SOL                               | 0.001%         | 99.138%      |
| 8172 | NEXT CO LTD                                   | 0.001%         | 99.139%      |
| 8173 | METAIR INVESTME                               | 0.001%         | 99.140%      |
| 8174 | SAMSUNG CARD                                  | 0.001%         | 99.141%      |
| 8175 | CHINA AIRCRAFT                                | 0.001%         | 99.141%      |
| 8176 | FULLTECH FIBER                                | 0.001%         | 99.142%      |
| 8177 | KISCO CORP                                    | 0.001%         | 99.143%      |
| 8178 | GFT TECHNOLOGY                                | 0.001%         | 99.144%      |
| 8179 | UNIZYX HOLDING                                | 0.001%         | 99.144%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8180 | CRAWFORD & CO                                 | 0.001%         | 99.145%      |
| 8181 | CONCORD NEW ENE                               | 0.001%         | 99.146%      |
| 8182 | F-SECURE OYJ                                  | 0.001%         | 99.147%      |
| 8183 | MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK     | 0.001%         | 99.147%      |
| 8184 | BRIGHT SMART SE                               | 0.001%         | 99.148%      |
| 8185 | BR PROPERTIES S                               | 0.001%         | 99.149%      |
| 8186 | SHIPPING CP IND                               | 0.001%         | 99.150%      |
| 8187 | RENTIAN TECHNOL                               | 0.001%         | 99.150%      |
| 8188 | WPP AUNZ LTD                                  | 0.001%         | 99.151%      |
| 8189 | MBK PCL                                       | 0.001%         | 99.152%      |
| 8190 | NIPPON KOEI CO                                | 0.001%         | 99.153%      |
| 8191 | KAVERI SEED CO                                | 0.001%         | 99.153%      |
| 8192 | EREX CO LTD                                   | 0.001%         | 99.154%      |
| 8193 | ESUN HOLDINGS L                               | 0.001%         | 99.155%      |
| 8194 | MPACT LIMITED                                 | 0.001%         | 99.156%      |
| 8195 | SEKERBANK                                     | 0.001%         | 99.156%      |
| 8196 | RAYSEARCH LABOR                               | 0.001%         | 99.157%      |
| 8197 | NIIT TECHNOLOGI                               | 0.001%         | 99.158%      |
| 8198 | CRH PLC                                       | 0.001%         | 99.159%      |
| 8199 | CREDITO REAL SA                               | 0.001%         | 99.159%      |
| 8200 | FRASERS CENTREP                               | 0.001%         | 99.160%      |
| 8201 | JAPAN CASH MACH                               | 0.001%         | 99.161%      |
| 8202 | OSJB HOLDINGS C                               | 0.001%         | 99.162%      |
| 8203 | NONG SHIM HOLDI                               | 0.001%         | 99.162%      |
| 8204 | OILES CORPORATI                               | 0.001%         | 99.163%      |
| 8205 | BEIJING URBAN C                               | 0.001%         | 99.164%      |
| 8206 | HARIMA CHEMICAL                               | 0.001%         | 99.164%      |
| 8207 | STARTEK INC                                   | 0.001%         | 99.165%      |
| 8208 | AUST WORLDWIDE                                | 0.001%         | 99.166%      |
| 8209 | MAGNACHIP SEMICONDUCT COMMON STOCK USD.01     | 0.001%         | 99.167%      |
| 8210 | ASAHI ORGANIC C                               | 0.001%         | 99.167%      |
| 8211 | BALRAMPUR CHINI                               | 0.001%         | 99.168%      |
| 8212 | MITSUUROKO CO L                               | 0.001%         | 99.169%      |
| 8213 | TAMEDIA AG                                    | 0.001%         | 99.170%      |
| 8214 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01 | 0.001%         | 99.170%      |
| 8215 | CHICONY POWER T                               | 0.001%         | 99.171%      |
| 8216 | HELBOR EMPREEND                               | 0.001%         | 99.172%      |
| 8217 | TODA KOGYO CORP                               | 0.001%         | 99.173%      |
| 8218 | CGN MEIYA POWER                               | 0.001%         | 99.173%      |
| 8219 | BRACK CAPITAL P                               | 0.001%         | 99.174%      |
| 8220 | ROAD KING INFRA                               | 0.001%         | 99.175%      |
| 8221 | TENWOW INTL HLD                               | 0.001%         | 99.176%      |
| 8222 | SANOH INDUSTRIA                               | 0.001%         | 99.176%      |
| 8223 | MATSUDA SANGYO                                | 0.001%         | 99.177%      |
| 8224 | EIKEN CHEMICAL                                | 0.001%         | 99.178%      |
| 8225 | HUSQVARNA AB                                  | 0.001%         | 99.178%      |
| 8226 | BGF RETAIL CO L                               | 0.001%         | 99.179%      |
| 8227 | JINLI GROUP HOL                               | 0.001%         | 99.180%      |
| 8228 | IDEC CORPORATIO                               | 0.001%         | 99.181%      |
| 8229 | TAIHO KOGYO                                   | 0.001%         | 99.181%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8230 | AIPHONE CO                                       | 0.001%         | 99.182%      |
| 8231 | FUJIMI INC                                       | 0.001%         | 99.183%      |
| 8232 | AMUSE INC  | 0.001%         | 99.184%      |
| 8233 | MARS ENGINEERIN                                  | 0.001%         | 99.184%      |
| 8234 | MEISEI INDUSTRI                                  | 0.001%         | 99.185%      |
| 8235 | POCKET CARD CO                                   | 0.001%         | 99.186%      |
| 8236 | INFRASTRUCTURA                                   | 0.001%         | 99.186%      |
| 8237 | DELTA-GALIL IND                                  | 0.001%         | 99.187%      |
| 8238 | YAT SING HOLDIN                                  | 0.001%         | 99.188%      |
| 8239 | TRECORA RESOURCES COMMON STOCK USD.1             | 0.001%         | 99.189%      |
| 8240 | ASHFORD HOSPITALITY PRIME IN REIT USD.01         | 0.001%         | 99.189%      |
| 8241 | TELSTRA CORP-AD                                  | 0.001%         | 99.190%      |
| 8242 | K&O ENERGY GROU                                  | 0.001%         | 99.191%      |
| 8243 | CHAIN STORE OKU                                  | 0.001%         | 99.192%      |
| 8244 | CHINA SOUTHERN AIR SPONS ADR ADR                 | 0.001%         | 99.192%      |
| 8245 | EUROCASH SA                                      | 0.001%         | 99.193%      |
| 8246 | NIPPON VALQUA I                                  | 0.001%         | 99.194%      |
| 8247 | SOLAR APPLIED M                                  | 0.001%         | 99.194%      |
| 8248 | MEDIGENE AG                                      | 0.001%         | 99.195%      |
| 8249 | EHWA TECHNOLOGI                                  | 0.001%         | 99.196%      |
| 8250 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001  | 0.001%         | 99.197%      |
| 8251 | SANEI ARCHITECT                                  | 0.001%         | 99.197%      |
| 8252 | ASIA PACIFIC TE                                  | 0.001%         | 99.198%      |
| 8253 | ADATA TECHNOLOG                                  | 0.001%         | 99.199%      |
| 8254 | NRG YIELD INC CLASS A COMMON STOCK USD.01        | 0.001%         | 99.200%      |
| 8255 | QUESTERRE ENERG                                  | 0.001%         | 99.200%      |
| 8256 | FONTERRA SHAREH                                  | 0.001%         | 99.201%      |
| 8257 | HAICHANG HOLDIN                                  | 0.001%         | 99.202%      |
| 8258 | YASUDA WAREHOUS                                  | 0.001%         | 99.202%      |
| 8259 | SUZLON ENERGY L                                  | 0.001%         | 99.203%      |
| 8260 | UNIVERSAL CEMEN                                  | 0.001%         | 99.204%      |
| 8261 | KOLAO HOLDINGS                                   | 0.001%         | 99.205%      |
| 8262 | LEASINVEST REAL                                  | 0.001%         | 99.205%      |
| 8263 | ATSUGI NYLON IN                                  | 0.001%         | 99.206%      |
| 8264 | TUBACEX SA                                       | 0.001%         | 99.207%      |
| 8265 | CARDNO LIMITED                                   | 0.001%         | 99.207%      |
| 8266 | REBOSIS PROPERT                                  | 0.001%         | 99.208%      |
| 8267 | GIGASTORAGE COR                                  | 0.001%         | 99.209%      |
| 8268 | NICHIRIN CO LTD                                  | 0.001%         | 99.210%      |
| 8269 | BIJOU BRIGITTE                                   | 0.001%         | 99.210%      |
| 8270 | JW PHARMACEUTIC                                  | 0.001%         | 99.211%      |
| 8271 | TOKYO ENERGY&SY                                  | 0.001%         | 99.212%      |
| 8272 | LOPEZ HOLDINGS                                   | 0.001%         | 99.213%      |
| 8273 | EHEALTH INC COMMON STOCK USD.001                 | 0.001%         | 99.213%      |
| 8274 | SOCO INTERNATIO                                  | 0.001%         | 99.214%      |
| 8275 | HOEGH LNG HOLDI                                  | 0.001%         | 99.215%      |
| 8276 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.001%         | 99.215%      |
| 8277 | TOHO TITANIUM C                                  | 0.001%         | 99.216%      |
| 8278 | EHI CAR SERVICES SPON ADR ADR USD.001            | 0.001%         | 99.217%      |
| 8279 | WIZ SOL CORR DE                                  | 0.001%         | 99.218%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8280 | LSB INDUSTRIES INC COMMON STOCK USD.1           | 0.001%         | 99.218%      |
| 8281 | SUPERMAX CORPOR                                 | 0.001%         | 99.219%      |
| 8282 | OMAXE LTD                                       | 0.001%         | 99.220%      |
| 8283 | STANDARD FOODS                                  | 0.001%         | 99.220%      |
| 8284 | SK TELECOM                                      | 0.001%         | 99.221%      |
| 8285 | WAH LEEIndustr                                  | 0.001%         | 99.222%      |
| 8286 | CTT-CORREIOS DE                                 | 0.001%         | 99.222%      |
| 8287 | AHRESTY CORP                                    | 0.001%         | 99.223%      |
| 8288 | PHX ENERGY SERV                                 | 0.001%         | 99.224%      |
| 8289 | OPUS GROUP AB                                   | 0.001%         | 99.225%      |
| 8290 | JIMOTO HLDGS IN                                 | 0.001%         | 99.225%      |
| 8291 | CORONA CORP                                     | 0.001%         | 99.226%      |
| 8292 | RYODEN TRADING                                  | 0.001%         | 99.227%      |
| 8293 | TOYO ELECTRIC                                   | 0.001%         | 99.227%      |
| 8294 | UNITED ENERGY G                                 | 0.001%         | 99.228%      |
| 8295 | MANDOM CORP                                     | 0.001%         | 99.229%      |
| 8296 | MACA LIMITED                                    | 0.001%         | 99.230%      |
| 8297 | BSB BANCORP INC/MA COMMON STOCK USD.01          | 0.001%         | 99.230%      |
| 8298 | GROUPE CRIT                                     | 0.001%         | 99.231%      |
| 8299 | KEC INTERNATION                                 | 0.001%         | 99.232%      |
| 8300 | TAIWAN LAND DEV                                 | 0.001%         | 99.232%      |
| 8301 | APT SATELLITE                                   | 0.001%         | 99.233%      |
| 8302 | PC JEWELLER LIM                                 | 0.001%         | 99.234%      |
| 8303 | BELLAMY'S AUSTR                                 | 0.001%         | 99.235%      |
| 8304 | NEOPHOTONICS CORP COMMON STOCK USD.0025         | 0.001%         | 99.235%      |
| 8305 | TAIWAN PCB TECH                                 | 0.001%         | 99.236%      |
| 8306 | CITY TELECOM (H                                 | 0.001%         | 99.237%      |
| 8307 | FREUND CORP                                     | 0.001%         | 99.237%      |
| 8308 | YAHAGI CONST CO                                 | 0.001%         | 99.238%      |
| 8309 | JUST DIAL LTD                                   | 0.001%         | 99.239%      |
| 8310 | VAN LANSCHOT NV                                 | 0.001%         | 99.240%      |
| 8311 | POLYPLEX THAILA                                 | 0.001%         | 99.240%      |
| 8312 | CHINA SANJIANG                                  | 0.001%         | 99.241%      |
| 8313 | MINOR INTL                                      | 0.001%         | 99.242%      |
| 8314 | LACTO JAPAN CO                                  | 0.001%         | 99.242%      |
| 8315 | CITY LODGE HOTE                                 | 0.001%         | 99.243%      |
| 8316 | E.I.D.-PARRY(IN                                 | 0.001%         | 99.244%      |
| 8317 | ARES ALLERGY HO                                 | 0.001%         | 99.244%      |
| 8318 | KOMBASSAN HOLDI                                 | 0.001%         | 99.245%      |
| 8319 | AVIC INTL HOLD                                  | 0.001%         | 99.246%      |
| 8320 | CHINA OCEANWIDE                                 | 0.001%         | 99.247%      |
| 8321 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01   | 0.001%         | 99.247%      |
| 8322 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | 0.001%         | 99.248%      |
| 8323 | KEYW HOLDING CORP/THE COMMON STOCK              | 0.001%         | 99.249%      |
| 8324 | HI-P INTERNATIO                                 | 0.001%         | 99.249%      |
| 8325 | ISRA VISION AG                                  | 0.001%         | 99.250%      |
| 8326 | PVR LTD   | 0.001%         | 99.251%      |
| 8327 | HANSEN TECHNOLO                                 | 0.001%         | 99.251%      |
| 8328 | RENAISSANCE INC                                 | 0.001%         | 99.252%      |
| 8329 | MESOBLAST LTD                                   | 0.001%         | 99.253%      |

|      | SECURITY NAME                               | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8330 | CENTRAL SPORTS                              | 0.001%         | 99.253%      |
| 8331 | TRUE NORTH COMM                             | 0.001%         | 99.254%      |
| 8332 | KONGSBERG GRUPP                             | 0.001%         | 99.255%      |
| 8333 | IMMSI SPA                                   | 0.001%         | 99.256%      |
| 8334 | MITSUMI + CO LTD SPONS ADR ADR              | 0.001%         | 99.256%      |
| 8335 | COMBA TELECOM S                             | 0.001%         | 99.257%      |
| 8336 | HEUNG-A SHIPPIN                             | 0.001%         | 99.258%      |
| 8337 | KOMATSU SEIREN                              | 0.001%         | 99.258%      |
| 8338 | AMICUS THERAPEUTICS INC COMMON STOCK USD.01 | 0.001%         | 99.259%      |
| 8339 | KANEMATSU ELEC                              | 0.001%         | 99.260%      |
| 8340 | FINOLEXIndustr                              | 0.001%         | 99.260%      |
| 8341 | WATAMI FOOD SER                             | 0.001%         | 99.261%      |
| 8342 | AIXTRON SE                                  | 0.001%         | 99.262%      |
| 8343 | FERRARI NV                                  | 0.001%         | 99.263%      |
| 8344 | OHSHO FOOD SERV                             | 0.001%         | 99.263%      |
| 8345 | HARBORONE BANCORP INC COMMON STOCK          | 0.001%         | 99.264%      |
| 8346 | ACTRON TECHNOLO                             | 0.001%         | 99.265%      |
| 8347 | RIKEN KEIKI CO                              | 0.001%         | 99.265%      |
| 8348 | JUNGFRAUBAHN HL                             | 0.001%         | 99.266%      |
| 8349 | PT PAKUWON JATI                             | 0.001%         | 99.267%      |
| 8350 | CRAWFORD & CO                               | 0.001%         | 99.267%      |
| 8351 | INTL GAME SYSTE                             | 0.001%         | 99.268%      |
| 8352 | ALICO INC COMMON STOCK USD1.0               | 0.001%         | 99.269%      |
| 8353 | MEDIA PRIMA BHD                             | 0.001%         | 99.269%      |
| 8354 | MOMO INC SPON ADR ADR USD.0001              | 0.001%         | 99.270%      |
| 8355 | FORUS S.A.                                  | 0.001%         | 99.271%      |
| 8356 | DONG-A ST CO LT                             | 0.001%         | 99.271%      |
| 8357 | SILVER GRANT IN                             | 0.001%         | 99.272%      |
| 8358 | OYO CORPORATION                             | 0.001%         | 99.273%      |
| 8359 | POONGSAN HOLDIN                             | 0.001%         | 99.274%      |
| 8360 | LIAN BENG GROUP                             | 0.001%         | 99.274%      |
| 8361 | ATRIA GROUP PLC                             | 0.001%         | 99.275%      |
| 8362 | CHIBA KOGYO BAN                             | 0.001%         | 99.276%      |
| 8363 | SIOEN INDUSTRIE                             | 0.001%         | 99.276%      |
| 8364 | PRECIOUS SHIPPI                             | 0.001%         | 99.277%      |
| 8365 | TELE COLUMBUS A                             | 0.001%         | 99.278%      |
| 8366 | CREATE SD HOLDI                             | 0.001%         | 99.278%      |
| 8367 | KEIYO CO                                    | 0.001%         | 99.279%      |
| 8368 | GUOLIAN SECURIT                             | 0.001%         | 99.280%      |
| 8369 | GENESIS LAND DE                             | 0.001%         | 99.280%      |
| 8370 | HAKUTO CO                                   | 0.001%         | 99.281%      |
| 8371 | INNOTECH CORP                               | 0.001%         | 99.282%      |
| 8372 | KYOKUTO SECURIT                             | 0.001%         | 99.282%      |
| 8373 | IHH HEALTHCARE                              | 0.001%         | 99.283%      |
| 8374 | TAIWAN SOGO SHI                             | 0.001%         | 99.284%      |
| 8375 | MERITZ FINANCIA                             | 0.001%         | 99.284%      |
| 8376 | CYFROWY POLSAT                              | 0.001%         | 99.285%      |
| 8377 | AKITA DRILLING                              | 0.001%         | 99.286%      |
| 8378 | CONSTRUTORA TEN                             | 0.001%         | 99.286%      |
| 8379 | LEALEA ENTERPRI                             | 0.001%         | 99.287%      |



|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8380 | ON-BRIGHT ELECT                                 | 0.001%         | 99.288%      |
| 8381 | RONSHINE CHINA                                  | 0.001%         | 99.289%      |
| 8382 | HOPEWELL HIGHWA                                 | 0.001%         | 99.289%      |
| 8383 | SM INVESTMENTS                                  | 0.001%         | 99.290%      |
| 8384 | VISHAY PRECISION GROUP COMMON STOCK             | 0.001%         | 99.291%      |
| 8385 | DELTA APPAREL INC COMMON STOCK USD.01           | 0.001%         | 99.291%      |
| 8386 | SHINKONG INSURA                                 | 0.001%         | 99.292%      |
| 8387 | MICO LTD  | 0.001%         | 99.293%      |
| 8388 | GOCOMPARE.COM G                                 | 0.001%         | 99.293%      |
| 8389 | BOLSA DE VALOR                                  | 0.001%         | 99.294%      |
| 8390 | SCHIBSTED ASA                                   | 0.001%         | 99.295%      |
| 8391 | BANCO DE BOGOTA                                 | 0.001%         | 99.295%      |
| 8392 | INFO SVS INTL                                   | 0.001%         | 99.296%      |
| 8393 | ZINWELL CORP                                    | 0.001%         | 99.297%      |
| 8394 | ENNOCONN CORP                                   | 0.001%         | 99.297%      |
| 8395 | MILLS ESTRUTURA                                 | 0.001%         | 99.298%      |
| 8396 | BASLER AG                                       | 0.001%         | 99.299%      |
| 8397 | CEDAR WOODS PRO                                 | 0.001%         | 99.299%      |
| 8398 | TOMOKU CO                                       | 0.001%         | 99.300%      |
| 8399 | TURVO INTERNATI                                 | 0.001%         | 99.301%      |
| 8400 | LAI SUN GARMENT                                 | 0.001%         | 99.301%      |
| 8401 | HELLENIC PETROL                                 | 0.001%         | 99.302%      |
| 8402 | LIMONEIRA CO COMMON STOCK USD.01                | 0.001%         | 99.303%      |
| 8403 | STOCK SPIRITS G                                 | 0.001%         | 99.303%      |
| 8404 | EAST CAPITAL EX                                 | 0.001%         | 99.304%      |
| 8405 | AA PLC  | 0.001%         | 99.305%      |
| 8406 | OLAV THON EIEND                                 | 0.001%         | 99.305%      |
| 8407 | DIOS FASTIGHETE                                 | 0.001%         | 99.306%      |
| 8408 | JAPAN AIRPORT T                                 | 0.001%         | 99.307%      |
| 8409 | CHIYODA INTEGRE                                 | 0.001%         | 99.307%      |
| 8410 | HONG KONG AIRCR                                 | 0.001%         | 99.308%      |
| 8411 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.001%         | 99.309%      |
| 8412 | TECHNOPRO HLDGS                                 | 0.001%         | 99.309%      |
| 8413 | ERA GROUP INC COMMON STOCK USD.01               | 0.001%         | 99.310%      |
| 8414 | AMARA RAJA BATT                                 | 0.001%         | 99.311%      |
| 8415 | SHANGHAI DASHEN                                 | 0.001%         | 99.311%      |
| 8416 | F&A AQUA HOLDIN                                 | 0.001%         | 99.312%      |
| 8417 | CMIC HOLDINGS C                                 | 0.001%         | 99.313%      |
| 8418 | EAGLE NICE INTE                                 | 0.001%         | 99.313%      |
| 8419 | STRATUS PROPERTIES INC COMMON STOCK USD.01      | 0.001%         | 99.314%      |
| 8420 | BATU KAWAN BHD                                  | 0.001%         | 99.315%      |
| 8421 | JK TYRE & INDUS                                 | 0.001%         | 99.315%      |
| 8422 | PINGUELY-HAULOT                                 | 0.001%         | 99.316%      |
| 8423 | HOLTEK SEMICOND                                 | 0.001%         | 99.317%      |
| 8424 | FOXTONS GROUP P                                 | 0.001%         | 99.317%      |
| 8425 | HINDUSTAN CONST                                 | 0.001%         | 99.318%      |
| 8426 | SWANCOR   | 0.001%         | 99.319%      |
| 8427 | KIRKLAND S INC COMMON STOCK                     | 0.001%         | 99.319%      |
| 8428 | FURUSATO INDUST                                 | 0.001%         | 99.320%      |
| 8429 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1      | 0.001%         | 99.321%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8430 | CASETEK HOLDING                                  | 0.001%         | 99.321%      |
| 8431 | ASCENDIS HEALTH                                  | 0.001%         | 99.322%      |
| 8432 | MITSUBISHI PAPE                                  | 0.001%         | 99.323%      |
| 8433 | VINDA INTERNATI                                  | 0.001%         | 99.323%      |
| 8434 | TOKYO ROPE MFG                                   | 0.001%         | 99.324%      |
| 8435 | MPI CORPORATION                                  | 0.001%         | 99.325%      |
| 8436 | MICROBIO CO LTD                                  | 0.001%         | 99.325%      |
| 8437 | CHU KONG SHIPPI                                  | 0.001%         | 99.326%      |
| 8438 | JAPAN MATERIAL                                   | 0.001%         | 99.327%      |
| 8439 | CHUNG HWA PULP                                   | 0.001%         | 99.327%      |
| 8440 | MARUZEN SHOWA U                                  | 0.001%         | 99.328%      |
| 8441 | NOHMI BOSAI                                      | 0.001%         | 99.329%      |
| 8442 | ZENG HSING INDL                                  | 0.001%         | 99.329%      |
| 8443 | LAOX CO  | 0.001%         | 99.330%      |
| 8444 | ALARKO HOLDINGS                                  | 0.001%         | 99.331%      |
| 8445 | KAROON GAS AUST                                  | 0.001%         | 99.331%      |
| 8446 | MEDCO ENERGI IN                                  | 0.001%         | 99.332%      |
| 8447 | CHENIERE ENERGY PART LP HOLD COMMON STOCK        | 0.001%         | 99.333%      |
| 8448 | SUNSHINE 10                                      | 0.001%         | 99.333%      |
| 8449 | SCHALTBAU HOLDI                                  | 0.001%         | 99.334%      |
| 8450 | EXMAR  | 0.001%         | 99.335%      |
| 8451 | BERJAYA SPORTS                                   | 0.001%         | 99.335%      |
| 8452 | STO AG-PREFERRE                                  | 0.001%         | 99.336%      |
| 8453 | CARLO CAVAZZI H                                  | 0.001%         | 99.337%      |
| 8454 | ADANI ENTERPRIS                                  | 0.001%         | 99.337%      |
| 8455 | F@N COMMUNICATI                                  | 0.001%         | 99.338%      |
| 8456 | GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT     | 0.001%         | 99.339%      |
| 8457 | FENIX OUTDOOR I                                  | 0.001%         | 99.339%      |
| 8458 | CHIP ENG SENG C                                  | 0.001%         | 99.340%      |
| 8459 | VIRBAC   | 0.001%         | 99.340%      |
| 8460 | INAGEYA CO LTD                                   | 0.001%         | 99.341%      |
| 8461 | TYMAN PLC  | 0.001%         | 99.342%      |
| 8462 | LAND & HOUSE PU                                  | 0.001%         | 99.342%      |
| 8463 | POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25 | 0.001%         | 99.343%      |
| 8464 | DAIKOKU DENKI C                                  | 0.001%         | 99.344%      |
| 8465 | TOKYO KEIKI INC                                  | 0.001%         | 99.344%      |
| 8466 | LUNDIN GOLD INC                                  | 0.001%         | 99.345%      |
| 8467 | SA SA INTL HLDG                                  | 0.001%         | 99.346%      |
| 8468 | COMMUNISIS PLC                                   | 0.001%         | 99.346%      |
| 8469 | NISSHIN FUDOSAN                                  | 0.001%         | 99.347%      |
| 8470 | KITANO CONST CO                                  | 0.001%         | 99.348%      |
| 8471 | HANSOL CHEMICAL                                  | 0.001%         | 99.348%      |
| 8472 | BIRLA CORP LTD                                   | 0.001%         | 99.349%      |
| 8473 | OKINAWA CELLULA                                  | 0.001%         | 99.350%      |
| 8474 | HNA HLDGS GP CO                                  | 0.001%         | 99.350%      |
| 8475 | LH FINANCIAL GR                                  | 0.001%         | 99.351%      |
| 8476 | AVIC INTERNATIO                                  | 0.001%         | 99.352%      |
| 8477 | KURIMOTO   | 0.001%         | 99.352%      |
| 8478 | TOKYO ELECTRON                                   | 0.001%         | 99.353%      |
| 8479 | SUNG KWANG BEND                                  | 0.001%         | 99.354%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8480 | ELETROPAULO MET                                  | 0.001%         | 99.354%      |
| 8481 | QLIRO GROUP AB                                   | 0.001%         | 99.355%      |
| 8482 | TV AZTECA  | 0.001%         | 99.356%      |
| 8483 | OMEGA FLEX INC COMMON STOCK USD.01               | 0.001%         | 99.356%      |
| 8484 | CAMBIAN GROUP P                                  | 0.001%         | 99.357%      |
| 8485 | NITTO KOHKI CO                                   | 0.001%         | 99.357%      |
| 8486 | SAETA YIELD SA                                   | 0.001%         | 99.358%      |
| 8487 | ALEXANDER FORBE                                  | 0.001%         | 99.359%      |
| 8488 | SWCC SHOWA HOLD                                  | 0.001%         | 99.359%      |
| 8489 | WESTGOLD RESOUR                                  | 0.001%         | 99.360%      |
| 8490 | ABILITY ENTERPR                                  | 0.001%         | 99.361%      |
| 8491 | MOBILEPHONE TEL                                  | 0.001%         | 99.361%      |
| 8492 | ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0 | 0.001%         | 99.362%      |
| 8493 | MALAYAN CEMENT                                   | 0.001%         | 99.363%      |
| 8494 | KYOBO SECURITIE                                  | 0.001%         | 99.363%      |
| 8495 | MEIKO NETWORK J                                  | 0.001%         | 99.364%      |
| 8496 | TIGA PILAR SEJA                                  | 0.001%         | 99.365%      |
| 8497 | SHILOH INDUSTRIES INC COMMON STOCK USD.01        | 0.001%         | 99.365%      |
| 8498 | CARDINAL ENERGY                                  | 0.001%         | 99.366%      |
| 8499 | SINKO INDUSTRIE                                  | 0.001%         | 99.366%      |
| 8500 | HUA HAN BIO-PHA                                  | 0.001%         | 99.367%      |
| 8501 | KNM GROUP BERHA                                  | 0.001%         | 99.368%      |
| 8502 | NIEN MADE ENTER                                  | 0.001%         | 99.368%      |
| 8503 | YOMIURI LAND CO                                  | 0.001%         | 99.369%      |
| 8504 | FUJI PHARM CO L                                  | 0.001%         | 99.370%      |
| 8505 | WOORI BANK SPON ADR ADR                          | 0.001%         | 99.370%      |
| 8506 | SUN INTL LTD                                     | 0.001%         | 99.371%      |
| 8507 | LASSONDE INDS INC CLASS A COMMON STOCK           | 0.001%         | 99.372%      |
| 8508 | PHARMAENGINE IN                                  | 0.001%         | 99.372%      |
| 8509 | NOKIA CORP ADR                                   | 0.001%         | 99.373%      |
| 8510 | PRUMO LOGISTICA                                  | 0.001%         | 99.374%      |
| 8511 | SHANDONG XINHUA                                  | 0.001%         | 99.374%      |
| 8512 | AOC HOLDINGS IN                                  | 0.001%         | 99.375%      |
| 8513 | AMOT INVESTMENT                                  | 0.001%         | 99.375%      |
| 8514 | ASHIMORI INDUST                                  | 0.001%         | 99.376%      |
| 8515 | H+H INTERNATIONAL                                | 0.001%         | 99.377%      |
| 8516 | FIRST NORTHWEST BANCORP COMMON STOCK             | 0.001%         | 99.377%      |
| 8517 | HOTEL PROPERTY                                   | 0.001%         | 99.378%      |
| 8518 | TACHIBANA ELETE                                  | 0.001%         | 99.379%      |
| 8519 | IJT TECHNOLOGY                                   | 0.001%         | 99.379%      |
| 8520 | ENF TECHNOLOGY                                   | 0.001%         | 99.380%      |
| 8521 | EDREAMS ODIGEO                                   | 0.001%         | 99.381%      |
| 8522 | NAGATANIEN CO L                                  | 0.001%         | 99.381%      |
| 8523 | HENGXING   | 0.001%         | 99.382%      |
| 8524 | FRANCE BED HOLD                                  | 0.001%         | 99.382%      |
| 8525 | LIQUIDITY SERVICES INC COMMON STOCK USD.001      | 0.001%         | 99.383%      |
| 8526 | KAS BANK   | 0.001%         | 99.384%      |
| 8527 | CREATE RESTAURA                                  | 0.001%         | 99.384%      |
| 8528 | NIHON KAGAKU SA                                  | 0.001%         | 99.385%      |
| 8529 | BLUEROCK RESIDENTIAL GROWTH REIT USD.01          | 0.001%         | 99.386%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8530 | KEPCO PLANT SER                               | 0.001%         | 99.386%      |
| 8531 | HASTINGS GROUP                                | 0.001%         | 99.387%      |
| 8532 | GATEWAY DISTRIP                               | 0.001%         | 99.388%      |
| 8533 | MATSUI CONST CO                               | 0.001%         | 99.388%      |
| 8534 | GRO-BELS CO LTD                               | 0.001%         | 99.389%      |
| 8535 | UNITECH PRINTED                               | 0.001%         | 99.389%      |
| 8536 | CHINA XLX FERTI                               | 0.001%         | 99.390%      |
| 8537 | S.M. ENTERTAINM                               | 0.001%         | 99.391%      |
| 8538 | UNIDEN CORP                                   | 0.001%         | 99.391%      |
| 8539 | XINJIANG XINXIN                               | 0.001%         | 99.392%      |
| 8540 | SEOHEE CONSTRUC                               | 0.001%         | 99.393%      |
| 8541 | AIRASIA X BHD                                 | 0.001%         | 99.393%      |
| 8542 | CHUKYO BANK                                   | 0.001%         | 99.394%      |
| 8543 | YUGANG INTL                                   | 0.001%         | 99.394%      |
| 8544 | RADEX-HERAKLITH                               | 0.001%         | 99.395%      |
| 8545 | XIABUXIABU CATE                               | 0.001%         | 99.396%      |
| 8546 | L&K ENGINEERING                               | 0.001%         | 99.396%      |
| 8547 | GRUPO AVAL ACCI                               | 0.001%         | 99.397%      |
| 8548 | NL INDUSTRIES                                 | 0.001%         | 99.398%      |
| 8549 | TA ENTERPRISE B                               | 0.001%         | 99.398%      |
| 8550 | ICOM INCORPORAT                               | 0.001%         | 99.399%      |
| 8551 | VALUE PARTNERS                                | 0.001%         | 99.399%      |
| 8552 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001 | 0.001%         | 99.400%      |
| 8553 | MIMASU SEMICOND                               | 0.001%         | 99.401%      |
| 8554 | BASTIDE LE CONF                               | 0.001%         | 99.401%      |
| 8555 | ENERGA SA                                     | 0.001%         | 99.402%      |
| 8556 | HILONG HOLDING                                | 0.001%         | 99.403%      |
| 8557 | SOBHA LIMITED                                 | 0.001%         | 99.403%      |
| 8558 | HARBOUR CENTRE                                | 0.001%         | 99.404%      |
| 8559 | PLAYMATES TOYS                                | 0.001%         | 99.404%      |
| 8560 | OCEAN-LAND GROU                               | 0.001%         | 99.405%      |
| 8561 | JIAYUAN INTERNA                               | 0.001%         | 99.406%      |
| 8562 | CHUETSU PULP&PA                               | 0.001%         | 99.406%      |
| 8563 | BANCO SANTANDER CHILE ADR ADR                 | 0.001%         | 99.407%      |
| 8564 | METALLURGICAL C                               | 0.001%         | 99.408%      |
| 8565 | CENIT AG SYSTEM                               | 0.001%         | 99.408%      |
| 8566 | ASKA PHARMACEU                                | 0.001%         | 99.409%      |
| 8567 | ODFJELL DRILLIN                               | 0.001%         | 99.409%      |
| 8568 | KROSAKI CORP                                  | 0.001%         | 99.410%      |
| 8569 | SPIRE HEALTHCAR                               | 0.001%         | 99.411%      |
| 8570 | SAM YOUNG ELECT                               | 0.001%         | 99.411%      |
| 8571 | ECKERT & ZIEGLE                               | 0.001%         | 99.412%      |
| 8572 | MEET GROUP INC/THE COMMON STOCK USD.001       | 0.001%         | 99.412%      |
| 8573 | TUAN SING HLDGS                               | 0.001%         | 99.413%      |
| 8574 | ADCOCK INGRAM H                               | 0.001%         | 99.414%      |
| 8575 | COGOBUY GROUP                                 | 0.001%         | 99.414%      |
| 8576 | ZUMTOBEL AG                                   | 0.001%         | 99.415%      |
| 8577 | SINCERE NAVIGAT                               | 0.001%         | 99.416%      |
| 8578 | ITOCHU SHOKUHIN                               | 0.001%         | 99.416%      |
| 8579 | DFS FURNITURE L                               | 0.001%         | 99.417%      |

|      | SECURITY NAME                            | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8580 | JALUX INC                                | 0.001%         | 99.417%      |
| 8581 | ASUNARO AOKI CO                          | 0.001%         | 99.418%      |
| 8582 | JAPAN MEDICAL D                          | 0.001%         | 99.419%      |
| 8583 | YAKUODO CO LTD                           | 0.001%         | 99.419%      |
| 8584 | FORTIS HLTH (IN                          | 0.001%         | 99.420%      |
| 8585 | KANGDA INTERNAT                          | 0.001%         | 99.420%      |
| 8586 | DELTA PROPERTY                           | 0.001%         | 99.421%      |
| 8587 | KENON HLDGS LTD                          | 0.001%         | 99.422%      |
| 8588 | GUJARAT MINERAL                          | 0.001%         | 99.422%      |
| 8589 | PAN JIT INTERNA                          | 0.001%         | 99.423%      |
| 8590 | CHINA ALL ACCES                          | 0.001%         | 99.424%      |
| 8591 | KANAGAWA CHUO K                          | 0.001%         | 99.424%      |
| 8592 | HYFLUX LTD                               | 0.001%         | 99.425%      |
| 8593 | MONOGATARI CORP                          | 0.001%         | 99.425%      |
| 8594 | UNITECH LIMITED                          | 0.001%         | 99.426%      |
| 8595 | SERCO GROUP                              | 0.001%         | 99.427%      |
| 8596 | JIANGNAN GROUP                           | 0.001%         | 99.427%      |
| 8597 | AGUAS ANDINAS S                          | 0.001%         | 99.428%      |
| 8598 | TOYO RADIATOR C                          | 0.001%         | 99.428%      |
| 8599 | EVERI HOLDINGS INC COMMON STOCK USD.001  | 0.001%         | 99.429%      |
| 8600 | SSANGYONG MOTOR                          | 0.001%         | 99.430%      |
| 8601 | TOTAL ACCESS CO                          | 0.001%         | 99.430%      |
| 8602 | SUNSPRING METAL                          | 0.001%         | 99.431%      |
| 8603 | NIHON CHOUZAI C                          | 0.001%         | 99.431%      |
| 8604 | TOYO SECURITIES                          | 0.001%         | 99.432%      |
| 8605 | DYNAGREEN ENVIR                          | 0.001%         | 99.433%      |
| 8606 | SILICONWARE PRE                          | 0.001%         | 99.433%      |
| 8607 | IWASAKI ELECTRI                          | 0.001%         | 99.434%      |
| 8608 | ON THE BEACH GR                          | 0.001%         | 99.434%      |
| 8609 | ESPRINET SPA                             | 0.001%         | 99.435%      |
| 8610 | NAMHAE CHEMICAL                          | 0.001%         | 99.436%      |
| 8611 | GOLD RESOURCE CORP COMMON STOCK USD.001  | 0.001%         | 99.436%      |
| 8612 | RASSINI SAB DE                           | 0.001%         | 99.437%      |
| 8613 | TIANGONG INTERN                          | 0.001%         | 99.437%      |
| 8614 | REGIS HEALTHCAR                          | 0.001%         | 99.438%      |
| 8615 | SCHIBSTED ASA                            | 0.001%         | 99.439%      |
| 8616 | SBW                                      | 0.001%         | 99.439%      |
| 8617 | CONTANGO OIL + GAS COMMON STOCK USD.04   | 0.001%         | 99.440%      |
| 8618 | LEAF GROUP LTD COMMON STOCK USD.0001     | 0.001%         | 99.440%      |
| 8619 | JACKPOTJOY PLC                           | 0.001%         | 99.441%      |
| 8620 | TOKYO THEATRES                           | 0.001%         | 99.442%      |
| 8621 | FJ NEXT CO LTD                           | 0.001%         | 99.442%      |
| 8622 | CEMENTOS ARGOS                           | 0.001%         | 99.443%      |
| 8623 | DORO AB                                  | 0.001%         | 99.443%      |
| 8624 | BEIJING ENT MED                          | 0.001%         | 99.444%      |
| 8625 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | 0.001%         | 99.445%      |
| 8626 | HUNG POO CONSTR                          | 0.001%         | 99.445%      |
| 8627 | DALRADIAN RESOU                          | 0.001%         | 99.446%      |
| 8628 | NITTOC CONST CO                          | 0.001%         | 99.446%      |
| 8629 | OPPENHEIMER HLD                          | 0.001%         | 99.447%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8630 | UNITED SECURITY BANCSHARE/CA COMMON STOCK       | 0.001%         | 99.448%      |
| 8631 | IVE GROUP LTD                                   | 0.001%         | 99.448%      |
| 8632 | GEK GROUP OF CO                                 | 0.001%         | 99.449%      |
| 8633 | KNOW IT AB                                      | 0.001%         | 99.449%      |
| 8634 | KANADEN CORP                                    | 0.001%         | 99.450%      |
| 8635 | SABATE DIOSOS                                   | 0.001%         | 99.451%      |
| 8636 | VILLA WORLD LTD                                 | 0.001%         | 99.451%      |
| 8637 | LIFETECH SCIENT                                 | 0.001%         | 99.452%      |
| 8638 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01      | 0.001%         | 99.452%      |
| 8639 | SUNGCHANG ENTER                                 | 0.001%         | 99.453%      |
| 8640 | ILSHIN SPINNING                                 | 0.001%         | 99.453%      |
| 8641 | DATALOGIC SPA                                   | 0.001%         | 99.454%      |
| 8642 | XP POWER LTD                                    | 0.001%         | 99.455%      |
| 8643 | SANYO ELEC RAIL                                 | 0.001%         | 99.455%      |
| 8644 | ESSA BANCORP INC COMMON STOCK USD.01            | 0.001%         | 99.456%      |
| 8645 | KINGSWAY FINANC                                 | 0.001%         | 99.456%      |
| 8646 | EXEL INDUSTRIES                                 | 0.001%         | 99.457%      |
| 8647 | KUANGCHI SCIENC                                 | 0.001%         | 99.458%      |
| 8648 | SHENGJING BANK                                  | 0.001%         | 99.458%      |
| 8649 | CAPRO CORPN                                     | 0.001%         | 99.459%      |
| 8650 | PHI INC NON VOTING COMMON STOCK USD.1           | 0.001%         | 99.459%      |
| 8651 | I-NET CORP                                      | 0.001%         | 99.460%      |
| 8652 | GUJARAT NARM                                    | 0.001%         | 99.461%      |
| 8653 | COPEL PARANA EN                                 | 0.001%         | 99.461%      |
| 8654 | ELBIT SYSTEMS L                                 | 0.001%         | 99.462%      |
| 8655 | ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0   | 0.001%         | 99.462%      |
| 8656 | CNA GR PHAR                                     | 0.001%         | 99.463%      |
| 8657 | MARVELOUS AQL I                                 | 0.001%         | 99.463%      |
| 8658 | POYA CO LTD                                     | 0.001%         | 99.464%      |
| 8659 | OTOKAR OTOMOTIV                                 | 0.001%         | 99.465%      |
| 8660 | FUSION PARTNERS                                 | 0.001%         | 99.465%      |
| 8661 | PAL CO LTD                                      | 0.001%         | 99.466%      |
| 8662 | TREVI FINANZIAR                                 | 0.001%         | 99.466%      |
| 8663 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.001%         | 99.467%      |
| 8664 | METALS X LTD                                    | 0.001%         | 99.468%      |
| 8665 | NAUTILUS MINERA                                 | 0.001%         | 99.468%      |
| 8666 | ZIG SHENG INDL                                  | 0.001%         | 99.469%      |
| 8667 | YUNGSHIN GLOBAL                                 | 0.001%         | 99.469%      |
| 8668 | NOEVIR HOLDINGS                                 | 0.001%         | 99.470%      |
| 8669 | KEIHANSHIN RL                                   | 0.001%         | 99.470%      |
| 8670 | TIANJIN DEVMT H                                 | 0.001%         | 99.471%      |
| 8671 | CONVOY FINANCIA                                 | 0.001%         | 99.472%      |
| 8672 | PROACT IT GROUP                                 | 0.001%         | 99.472%      |
| 8673 | HISAKA WORKS LT                                 | 0.001%         | 99.473%      |
| 8674 | KAWAI MUSICAL I                                 | 0.001%         | 99.473%      |
| 8675 | SKANDIABANKEN A                                 | 0.001%         | 99.474%      |
| 8676 | PRONEXUS INC                                    | 0.001%         | 99.475%      |
| 8677 | TUNE INS HOLDIN                                 | 0.001%         | 99.475%      |
| 8678 | AJIS CO LTD                                     | 0.001%         | 99.476%      |
| 8679 | CYBERTAN TECHNO                                 | 0.001%         | 99.476%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8680 | HARDINGE INC                                   | 0.001%         | 99.477%      |
| 8681 | HONEYS CO LTD                                  | 0.001%         | 99.477%      |
| 8682 | SC ASSET CORPOR                                | 0.001%         | 99.478%      |
| 8683 | UNION BANK OF P                                | 0.001%         | 99.479%      |
| 8684 | SOUNDWILL HOLDI                                | 0.001%         | 99.479%      |
| 8685 | JHSF PARTICIPAC                                | 0.001%         | 99.480%      |
| 8686 | ISELECT LTD                                    | 0.001%         | 99.480%      |
| 8687 | P S CORPORATION                                | 0.001%         | 99.481%      |
| 8688 | KYOSAN ELECTRIC                                | 0.001%         | 99.481%      |
| 8689 | DAOU DATA CORP                                 | 0.001%         | 99.482%      |
| 8690 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001  | 0.001%         | 99.483%      |
| 8691 | TAEWOONG CO                                    | 0.001%         | 99.483%      |
| 8692 | SHENYIN WANGUO(                                | 0.001%         | 99.484%      |
| 8693 | GNCO   | 0.001%         | 99.484%      |
| 8694 | GODO STEEL                                     | 0.001%         | 99.485%      |
| 8695 | QINHUANGDAO POR                                | 0.001%         | 99.485%      |
| 8696 | BIOTEST AG                                     | 0.001%         | 99.486%      |
| 8697 | TOWER BERSAMA I                                | 0.001%         | 99.487%      |
| 8698 | C UYEMURA & CO                                 | 0.001%         | 99.487%      |
| 8699 | BING-GRAE                                      | 0.001%         | 99.488%      |
| 8700 | PCM INC COMMON STOCK USD.001                   | 0.001%         | 99.488%      |
| 8701 | SCIENTEX BERHAD                                | 0.001%         | 99.489%      |
| 8702 | PALIBURG HOLDIN                                | 0.001%         | 99.489%      |
| 8703 | VOYAGER THERAPEUTICS INC COMMON STOCK USD.001  | 0.001%         | 99.490%      |
| 8704 | DELEK AUTOMOTIV                                | 0.001%         | 99.491%      |
| 8705 | AIZAWA SECURITI                                | 0.001%         | 99.491%      |
| 8706 | BYUCKSAN CORP                                  | 0.001%         | 99.492%      |
| 8707 | ITC PROPERTIES                                 | 0.001%         | 99.492%      |
| 8708 | DOOSAN ENGINE C                                | 0.001%         | 99.493%      |
| 8709 | LIFESTYLE CHINA                                | 0.001%         | 99.493%      |
| 8710 | EQUITY BANCSHARES INC CL A COMMON STOCK USD.01 | 0.001%         | 99.494%      |
| 8711 | HUGEL INC                                      | 0.001%         | 99.494%      |
| 8712 | ALMA MEDIA CORP                                | 0.001%         | 99.495%      |
| 8713 | KWANG DONG PHAR                                | 0.001%         | 99.496%      |
| 8714 | CYBERDYNE INC                                  | 0.001%         | 99.496%      |
| 8715 | ARIAKE JAPAN CO                                | 0.001%         | 99.497%      |
| 8716 | CONSUMER PORTFOLIO SERVICES COMMON STOCK       | 0.001%         | 99.497%      |
| 8717 | PW MEDTECH GROU                                | 0.001%         | 99.498%      |
| 8718 | CIVEO CORP                                     | 0.001%         | 99.498%      |
| 8719 | TI FINANCIAL HO                                | 0.001%         | 99.499%      |
| 8720 | APPLIED DEVELOP                                | 0.001%         | 99.500%      |
| 8721 | CIE FINANCIER T                                | 0.001%         | 99.500%      |
| 8722 | FARADAY TECHNOL                                | 0.001%         | 99.501%      |
| 8723 | HANMI PHARM CO                                 | 0.001%         | 99.501%      |
| 8724 | EKORNES ASA                                    | 0.001%         | 99.502%      |
| 8725 | HANNSTAR BOARD                                 | 0.001%         | 99.502%      |
| 8726 | BROOKFIELD REAL                                | 0.001%         | 99.503%      |
| 8727 | NISSUI PHARM CO                                | 0.001%         | 99.503%      |
| 8728 | ABG SUNDAL COLL                                | 0.001%         | 99.504%      |
| 8729 | TOYO CORPORATIO                                | 0.001%         | 99.505%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8730 | JAPAN BUSINESS                                  | 0.001%         | 99.505%      |
| 8731 | OSK HOLDINGS BH                                 | 0.001%         | 99.506%      |
| 8732 | TAIKO BANK                                      | 0.001%         | 99.506%      |
| 8733 | BEST PACIFIC IN                                 | 0.001%         | 99.507%      |
| 8734 | ACTIA GROUP                                     | 0.001%         | 99.507%      |
| 8735 | SERVCORP  | 0.001%         | 99.508%      |
| 8736 | GLOBE UNION IND                                 | 0.001%         | 99.508%      |
| 8737 | PACIFIC HOSPITA                                 | 0.001%         | 99.509%      |
| 8738 | NATORI CO LTD                                   | 0.001%         | 99.510%      |
| 8739 | EMPEROR WATCH A                                 | 0.001%         | 99.510%      |
| 8740 | YOMEISHU SEIZO                                  | 0.001%         | 99.511%      |
| 8741 | TMAC RESOURCES                                  | 0.001%         | 99.511%      |
| 8742 | INTERSERVE PLC                                  | 0.001%         | 99.512%      |
| 8743 | ORIENTAL BK OF                                  | 0.001%         | 99.512%      |
| 8744 | FEINTOOL INTERN                                 | 0.001%         | 99.513%      |
| 8745 | FOOSUNG CO LTD                                  | 0.001%         | 99.513%      |
| 8746 | MIDSOUTH BANCORP INC COMMON STOCK USD.1         | 0.001%         | 99.514%      |
| 8747 | GUANGDONG KELON                                 | 0.001%         | 99.515%      |
| 8748 | ALTISOURCE PORT                                 | 0.001%         | 99.515%      |
| 8749 | TAKAOKA TOKO HL                                 | 0.001%         | 99.516%      |
| 8750 | LOTUS BAKERIES                                  | 0.001%         | 99.516%      |
| 8751 | JANOME SEWING M                                 | 0.001%         | 99.517%      |
| 8752 | SUGIMOTO & CO L                                 | 0.001%         | 99.517%      |
| 8753 | CABCHARGE AUSTR                                 | 0.001%         | 99.518%      |
| 8754 | JAPAN PILE CORP                                 | 0.001%         | 99.518%      |
| 8755 | ABOITIZ POWER C                                 | 0.001%         | 99.519%      |
| 8756 | SARTORIUS STEDI                                 | 0.001%         | 99.519%      |
| 8757 | KINKI NIPPON TO                                 | 0.001%         | 99.520%      |
| 8758 | NIPPON SHARYO                                   | 0.001%         | 99.521%      |
| 8759 | MAXIS BHD                                       | 0.001%         | 99.521%      |
| 8760 | TOFAS TURK OTOM                                 | 0.001%         | 99.522%      |
| 8761 | CHORI CO LTD                                    | 0.001%         | 99.522%      |
| 8762 | NAKAMURAYA CO L                                 | 0.001%         | 99.523%      |
| 8763 | KYOKUYO CO LTD                                  | 0.001%         | 99.523%      |
| 8764 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01    | 0.001%         | 99.524%      |
| 8765 | PARKER DRILLING CO COMMON STOCK USD.167         | 0.001%         | 99.524%      |
| 8766 | NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01 | 0.001%         | 99.525%      |
| 8767 | SABANA SHARIAH                                  | 0.001%         | 99.525%      |
| 8768 | HILTON FOOD GRO                                 | 0.001%         | 99.526%      |
| 8769 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | 0.001%         | 99.527%      |
| 8770 | KITAGAWA IRON W                                 | 0.001%         | 99.527%      |
| 8771 | SVENSKA HANDELS                                 | 0.001%         | 99.528%      |
| 8772 | CONTROLADORA VUELA CIA ADR ADR                  | 0.001%         | 99.528%      |
| 8773 | FORMOSAN RUBBER                                 | 0.001%         | 99.529%      |
| 8774 | CELLNEX TELECOM                                 | 0.001%         | 99.529%      |
| 8775 | MARKETECH INTL                                  | 0.001%         | 99.530%      |
| 8776 | INTERPARK CORP                                  | 0.001%         | 99.530%      |
| 8777 | ING BANK SLASKI                                 | 0.001%         | 99.531%      |
| 8778 | HSIN KUANG STEE                                 | 0.001%         | 99.531%      |
| 8779 | NITTO SEIKO CO                                  | 0.001%         | 99.532%      |



|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8780 | ARGAN SA                                     | 0.001%         | 99.533%      |
| 8781 | BW PLANTATION                                | 0.001%         | 99.533%      |
| 8782 | G-7 HOLDINGS IN                              | 0.001%         | 99.534%      |
| 8783 | GUNNEBO AB                                   | 0.001%         | 99.534%      |
| 8784 | STAR CRUISES LT                              | 0.001%         | 99.535%      |
| 8785 | LOTTE NON-LIFE                               | 0.001%         | 99.535%      |
| 8786 | NIPPON FINE CHE                              | 0.001%         | 99.536%      |
| 8787 | HARIM CO LTD                                 | 0.001%         | 99.536%      |
| 8788 | AGABANG&COMPANY                              | 0.001%         | 99.537%      |
| 8789 | KOATSU GAS KOGY                              | 0.001%         | 99.537%      |
| 8790 | ASALEO CARE LTD                              | 0.001%         | 99.538%      |
| 8791 | ACBEL POLYTECH                               | 0.001%         | 99.538%      |
| 8792 | NATHAN S FAMOUS INC COMMON STOCK USD.01      | 0.001%         | 99.539%      |
| 8793 | BIMB HLDGS BERH                              | 0.001%         | 99.540%      |
| 8794 | URTHECAST CORP                               | 0.001%         | 99.540%      |
| 8795 | CHUANGS CONS IN                              | 0.001%         | 99.541%      |
| 8796 | SEA HOLDINGS LT                              | 0.001%         | 99.541%      |
| 8797 | KATO WORKS CO                                | 0.001%         | 99.542%      |
| 8798 | AMERESCO INC CL A COMMON STOCK USD.0001      | 0.001%         | 99.542%      |
| 8799 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | 0.001%         | 99.543%      |
| 8800 | U-SHIN                                       | 0.001%         | 99.543%      |
| 8801 | NIHON TOKUSHU T                              | 0.001%         | 99.544%      |
| 8802 | QAF LTD                                      | 0.001%         | 99.544%      |
| 8803 | WELLING HOLD LT                              | 0.001%         | 99.545%      |
| 8804 | SUMMIT R/EST HL                              | 0.001%         | 99.545%      |
| 8805 | GILLETTE INDIA                               | 0.001%         | 99.546%      |
| 8806 | HADERA PAPER LT                              | 0.001%         | 99.547%      |
| 8807 | KITO CORP                                    | 0.001%         | 99.547%      |
| 8808 | KAWASAN INDS JA                              | 0.001%         | 99.548%      |
| 8809 | HENGDELI HOLDIN                              | 0.001%         | 99.548%      |
| 8810 | SINOSOFT TECHNO                              | 0.001%         | 99.549%      |
| 8811 | DONG AH TIRE&RU                              | 0.001%         | 99.549%      |
| 8812 | SANYO SHOKAI                                 | 0.001%         | 99.550%      |
| 8813 | WESTAR ENERGY I                              | 0.001%         | 99.550%      |
| 8814 | MUCKLOW(A&J) GR                              | 0.001%         | 99.551%      |
| 8815 | TOA DORO KOGYO                               | 0.001%         | 99.551%      |
| 8816 | ALLAHABAD BANK                               | 0.001%         | 99.552%      |
| 8817 | GRAND BAOXIN AU                              | 0.001%         | 99.552%      |
| 8818 | AMATA CORP PUBL                              | 0.001%         | 99.553%      |
| 8819 | SHINSEGAE FOOD                               | 0.001%         | 99.553%      |
| 8820 | TECHNOVATOR INT                              | 0.001%         | 99.554%      |
| 8821 | SPARTON CORP COMMON STOCK USD1.25            | 0.001%         | 99.554%      |
| 8822 | TAKIRON CO                                   | 0.001%         | 99.555%      |
| 8823 | CAL-COMP ELECTR                              | 0.001%         | 99.555%      |
| 8824 | TOHO CO LTD                                  | 0.001%         | 99.556%      |
| 8825 | MATSUI SECURITI                              | 0.001%         | 99.557%      |
| 8826 | RAMELIUS RESOUR                              | 0.001%         | 99.557%      |
| 8827 | CLEANUP CORP                                 | 0.001%         | 99.558%      |
| 8828 | GUJARAT FLUOROC                              | 0.001%         | 99.558%      |
| 8829 | ESSITY AKTIEBOL                              | 0.001%         | 99.559%      |

|      | SECURITY NAME                            | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8830 | EMCORE CORP COMMON STOCK                 | 0.001%         | 99.559%      |
| 8831 | FUJI KIKO CO LT                          | 0.001%         | 99.560%      |
| 8832 | SKELLERUP HOLDI                          | 0.001%         | 99.560%      |
| 8833 | OROCOBRE LTD                             | 0.001%         | 99.561%      |
| 8834 | MITSUI MATSUSHI                          | 0.001%         | 99.561%      |
| 8835 | TOYO KOHAN CO                            | 0.001%         | 99.562%      |
| 8836 | OCTODEC                                  | 0.001%         | 99.562%      |
| 8837 | GRUPO NUTRESA S                          | 0.001%         | 99.563%      |
| 8838 | RESTAURANT BRAN                          | 0.001%         | 99.563%      |
| 8839 | USA TRUCK INC COMMON STOCK USD.01        | 0.001%         | 99.564%      |
| 8840 | TOP SPRING INTL                          | 0.001%         | 99.564%      |
| 8841 | HIROSE ELECTRIC                          | 0.001%         | 99.565%      |
| 8842 | CNQC INTERNATIO                          | 0.001%         | 99.565%      |
| 8843 | LGI HOMES INC COMMON STOCK USD.01        | 0.001%         | 99.566%      |
| 8844 | ATOM CORPORATIO                          | 0.001%         | 99.566%      |
| 8845 | SPACE CO LTD                             | 0.001%         | 99.567%      |
| 8846 | PNE WIND AG                              | 0.001%         | 99.567%      |
| 8847 | SIRTEC INTERNAT                          | 0.001%         | 99.568%      |
| 8848 | NAN HAI CORPORA                          | 0.001%         | 99.569%      |
| 8849 | TEEKAY CORP COMMON STOCK USD.001         | 0.001%         | 99.569%      |
| 8850 | LIBERTY TAX INC COMMON STOCK USD.01      | 0.001%         | 99.570%      |
| 8851 | NIPPON YAKIN KO                          | 0.001%         | 99.570%      |
| 8852 | EASTMAN KODAK CO COMMON STOCK USD.01     | 0.001%         | 99.571%      |
| 8853 | ATLANTIC CAPITAL BANCSHARES COMMON STOCK | 0.001%         | 99.571%      |
| 8854 | C + F FINANCIAL CORP COMMON STOCK USD1.0 | 0.001%         | 99.572%      |
| 8855 | LEIFHEIT AG                              | 0.001%         | 99.572%      |
| 8856 | SHINWA KAIUN                             | 0.001%         | 99.573%      |
| 8857 | CENTROTEC SUSTA                          | 0.001%         | 99.573%      |
| 8858 | ICHIKOH INDUSTR                          | 0.001%         | 99.574%      |
| 8859 | DEOLEO SA                                | 0.001%         | 99.574%      |
| 8860 | VETOQUINOL SA                            | 0.001%         | 99.575%      |
| 8861 | CHINA ORIENTAL                           | 0.001%         | 99.575%      |
| 8862 | LIVART CO LTD                            | 0.001%         | 99.576%      |
| 8863 | SHINYOUNG SECS                           | 0.001%         | 99.576%      |
| 8864 | GREAT PANTHER S                          | 0.001%         | 99.577%      |
| 8865 | SURYA CITRA MED                          | 0.001%         | 99.577%      |
| 8866 | OSAKA ORGANIC C                          | 0.001%         | 99.578%      |
| 8867 | MAEZAWA KYUSO I                          | 0.001%         | 99.578%      |
| 8868 | CHIYODA CO                               | 0.001%         | 99.579%      |
| 8869 | NAPHTHA ISRAEL                           | 0.001%         | 99.579%      |
| 8870 | GOLDEN LAND PRO                          | 0.001%         | 99.580%      |
| 8871 | MITSUI HOME CO                           | 0.001%         | 99.580%      |
| 8872 | ELECNOR SA                               | 0.001%         | 99.581%      |
| 8873 | GRAND KOREA LEI                          | 0.001%         | 99.581%      |
| 8874 | SANY HEAVY EQUI                          | 0.001%         | 99.582%      |
| 8875 | SWEDISH ORPHAN                           | 0.001%         | 99.582%      |
| 8876 | HONG FOK CORP                            | 0.001%         | 99.583%      |
| 8877 | SCHAFFNER HOLDI                          | 0.001%         | 99.583%      |
| 8878 | ASCENDAS INDIA                           | 0.001%         | 99.584%      |
| 8879 | ICHIYOSHI SECS                           | 0.001%         | 99.584%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8880 | JOHN LAING GROU                                | 0.001%         | 99.585%      |
| 8881 | TRAVELZOO COMMON STOCK USD.01                  | 0.001%         | 99.585%      |
| 8882 | HO TUNG CHEMICA                                | 0.001%         | 99.586%      |
| 8883 | A MARK PRECIOUS METALS INC COMMON STOCK USD.01 | 0.001%         | 99.586%      |
| 8884 | PRICER AB                                      | 0.001%         | 99.587%      |
| 8885 | BUMRUNGRAD HOPT                                | 0.001%         | 99.587%      |
| 8886 | SUPALAI PCL-NVD                                | 0.001%         | 99.588%      |
| 8887 | CENTURIA METROP                                | 0.001%         | 99.588%      |
| 8888 | RYERSON HOLDING CORP COMMON STOCK USD.01       | 0.001%         | 99.589%      |
| 8889 | POSCO ICT CO LT                                | 0.001%         | 99.589%      |
| 8890 | ERAWAN GROUP                                   | 0.001%         | 99.590%      |
| 8891 | ROMANDE ENERGIE                                | 0.001%         | 99.590%      |
| 8892 | GUN EI CHEM IND                                | 0.001%         | 99.591%      |
| 8893 | HYUNDAI CONSTRU                                | 0.001%         | 99.591%      |
| 8894 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01  | 0.001%         | 99.592%      |
| 8895 | ADO Group Ltd                                  | 0.001%         | 99.592%      |
| 8896 | TOM TAILOR HOLD                                | 0.001%         | 99.593%      |
| 8897 | ANHUI EXPRESSWA                                | 0.001%         | 99.593%      |
| 8898 | RIKEN TECHNOS C                                | 0.001%         | 99.594%      |
| 8899 | SHIN NIPPON AIR                                | 0.001%         | 99.594%      |
| 8900 | TOA OIL CO LTD                                 | 0.001%         | 99.595%      |
| 8901 | TAKEEI CORPORAT                                | 0.001%         | 99.595%      |
| 8902 | ABC ARBITRAGE                                  | 0.000%         | 99.596%      |
| 8903 | FLEURY MICHON                                  | 0.000%         | 99.596%      |
| 8904 | TECK RESOURCES                                 | 0.000%         | 99.597%      |
| 8905 | BAYSIDE LAND CO                                | 0.000%         | 99.597%      |
| 8906 | GULF ISLAND FABRICATION INC COMMON STOCK       | 0.000%         | 99.598%      |
| 8907 | NETMIND FINANCI                                | 0.000%         | 99.598%      |
| 8908 | KISWIRE LTD                                    | 0.000%         | 99.599%      |
| 8909 | KWALITY LTD                                    | 0.000%         | 99.599%      |
| 8910 | HARIM HOLDINGS                                 | 0.000%         | 99.600%      |
| 8911 | MAHLE METAL LEV                                | 0.000%         | 99.600%      |
| 8912 | SOC BAINS DE ME                                | 0.000%         | 99.601%      |
| 8913 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | 0.000%         | 99.601%      |
| 8914 | APCB INC                                       | 0.000%         | 99.602%      |
| 8915 | NIHON ESLEAD CO                                | 0.000%         | 99.602%      |
| 8916 | PRIMO WATER CORP COMMON STOCK                  | 0.000%         | 99.603%      |
| 8917 | EUGENE INVS&SEC                                | 0.000%         | 99.603%      |
| 8918 | ENTRA ASA                                      | 0.000%         | 99.604%      |
| 8919 | NZX LTD  | 0.000%         | 99.604%      |
| 8920 | JASTRZEBSKA SPO                                | 0.000%         | 99.605%      |
| 8921 | SHINAGAWA REFRA                                | 0.000%         | 99.605%      |
| 8922 | FURUNO ELECTRIC                                | 0.000%         | 99.606%      |
| 8923 | BIGBEN INTERACT                                | 0.000%         | 99.606%      |
| 8924 | COLLINS FOOD LT                                | 0.000%         | 99.607%      |
| 8925 | GRUH FINANCE                                   | 0.000%         | 99.607%      |
| 8926 | ARTNATURE INC                                  | 0.000%         | 99.608%      |
| 8927 | CONNECT GROUP                                  | 0.000%         | 99.608%      |
| 8928 | SAC'S BAR HOLDI                                | 0.000%         | 99.609%      |
| 8929 | TAMBURI INVESTM                                | 0.000%         | 99.609%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8930 | YUME INC COMMON STOCK USD.001                     | 0.000%         | 99.610%      |
| 8931 | YUSHIRO CHEMICA                                   | 0.000%         | 99.610%      |
| 8932 | MICROPORT SCIEN                                   | 0.000%         | 99.611%      |
| 8933 | RAUBEX GROUP LT                                   | 0.000%         | 99.611%      |
| 8934 | ICHIA TECHNOLOG                                   | 0.000%         | 99.612%      |
| 8935 | KRS CORPORATION                                   | 0.000%         | 99.612%      |
| 8936 | NHPC LTD  | 0.000%         | 99.613%      |
| 8937 | BUCKLE INC/THE COMMON STOCK USD.01                | 0.000%         | 99.613%      |
| 8938 | HOOSIERS HOLDIN                                   | 0.000%         | 99.614%      |
| 8939 | GENKY STORES IN                                   | 0.000%         | 99.614%      |
| 8940 | CHIPMOS TECHNOL                                   | 0.000%         | 99.615%      |
| 8941 | MAXVALU TOKAI C                                   | 0.000%         | 99.615%      |
| 8942 | PFIZER LTD  | 0.000%         | 99.616%      |
| 8943 | NICHIBAN CO                                       | 0.000%         | 99.616%      |
| 8944 | MISAWA HOMES HO                                   | 0.000%         | 99.617%      |
| 8945 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001     | 0.000%         | 99.617%      |
| 8946 | STP & I PCL-FOR                                   | 0.000%         | 99.618%      |
| 8947 | CENTURY CITY IN                                   | 0.000%         | 99.618%      |
| 8948 | TOEI ANIMATION                                    | 0.000%         | 99.619%      |
| 8949 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001  | 0.000%         | 99.619%      |
| 8950 | MBT FINANCIAL CORP COMMON STOCK                   | 0.000%         | 99.620%      |
| 8951 | EMPERIA HOLDING                                   | 0.000%         | 99.620%      |
| 8952 | FUJIJURA RUBBER                                   | 0.000%         | 99.621%      |
| 8953 | AKER AMERICAN S                                   | 0.000%         | 99.621%      |
| 8954 | CARLSBERG BREWE                                   | 0.000%         | 99.622%      |
| 8955 | HUCHEMS FINE CH                                   | 0.000%         | 99.622%      |
| 8956 | THERMADOR GROUP                                   | 0.000%         | 99.623%      |
| 8957 | UNION BANK OF I                                   | 0.000%         | 99.623%      |
| 8958 | HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001 | 0.000%         | 99.623%      |
| 8959 | THYE MING INDUS                                   | 0.000%         | 99.624%      |
| 8960 | MIKUNI CORP                                       | 0.000%         | 99.624%      |
| 8961 | CLS HOLDINGS PL                                   | 0.000%         | 99.625%      |
| 8962 | DISH TV INDIA L                                   | 0.000%         | 99.625%      |
| 8963 | NIPPON CONCRETE                                   | 0.000%         | 99.626%      |
| 8964 | VITAMIN SHOPPE INC COMMON STOCK USD.01            | 0.000%         | 99.626%      |
| 8965 | SAMART CORP PCL                                   | 0.000%         | 99.627%      |
| 8966 | HANKUK CARBON C                                   | 0.000%         | 99.627%      |
| 8967 | BORUSAN BORU                                      | 0.000%         | 99.628%      |
| 8968 | MANZ AUTOMATION                                   | 0.000%         | 99.628%      |
| 8969 | HFA HOLDINGS LI                                   | 0.000%         | 99.629%      |
| 8970 | LSI INDUSTRIES INC COMMON STOCK                   | 0.000%         | 99.629%      |
| 8971 | EGUARANTEE INC.                                   | 0.000%         | 99.630%      |
| 8972 | RHYTHM WATCH CO                                   | 0.000%         | 99.630%      |
| 8973 | PLAZZA AG REG A                                   | 0.000%         | 99.631%      |
| 8974 | BONHEUR ASA                                       | 0.000%         | 99.631%      |
| 8975 | JW HOLDINGS COR                                   | 0.000%         | 99.632%      |
| 8976 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01      | 0.000%         | 99.632%      |
| 8977 | TAMARACK VALLEY                                   | 0.000%         | 99.633%      |
| 8978 | ZUIKO CORP  | 0.000%         | 99.633%      |
| 8979 | STAMFORD LAND                                     | 0.000%         | 99.633%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8980 | LUMENS CO LTD                                 | 0.000%         | 99.634%      |
| 8981 | TECNISA SA                                    | 0.000%         | 99.634%      |
| 8982 | GUOCO GROUP                                   | 0.000%         | 99.635%      |
| 8983 | BLUE DART EXPRE                               | 0.000%         | 99.635%      |
| 8984 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01    | 0.000%         | 99.636%      |
| 8985 | VA TECH WABAG L                               | 0.000%         | 99.636%      |
| 8986 | AVANCE GAS HOLD                               | 0.000%         | 99.637%      |
| 8987 | BAOYE GROUP CO                                | 0.000%         | 99.637%      |
| 8988 | RIGHT-ON CO                                   | 0.000%         | 99.638%      |
| 8989 | HIOKI EE CORP                                 | 0.000%         | 99.638%      |
| 8990 | SEKONIX CO LTD                                | 0.000%         | 99.639%      |
| 8991 | TORISHIMA PUMP                                | 0.000%         | 99.639%      |
| 8992 | SHINAGAWA FUEL                                | 0.000%         | 99.640%      |
| 8993 | NIPPON DENWA SH                               | 0.000%         | 99.640%      |
| 8994 | FARMSCO                                       | 0.000%         | 99.641%      |
| 8995 | TOSHO PRINTING                                | 0.000%         | 99.641%      |
| 8996 | MAEZAWA KASEI I                               | 0.000%         | 99.641%      |
| 8997 | NS SHOPPING CO                                | 0.000%         | 99.642%      |
| 8998 | TRIVENI ENGINEE                               | 0.000%         | 99.642%      |
| 8999 | S&T DYNAMICS CO                               | 0.000%         | 99.643%      |
| 9000 | JAPAN TRASCITY                                | 0.000%         | 99.643%      |
| 9001 | ORGANO  | 0.000%         | 99.644%      |
| 9002 | NZ REFINING CO                                | 0.000%         | 99.644%      |
| 9003 | VIEWWORKS CO LTD                              | 0.000%         | 99.645%      |
| 9004 | JAGRAN PRAKASHA                               | 0.000%         | 99.645%      |
| 9005 | TOKYO RAKUTENCH                               | 0.000%         | 99.646%      |
| 9006 | WUS PRINTD CIRC                               | 0.000%         | 99.646%      |
| 9007 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | 0.000%         | 99.647%      |
| 9008 | DAIKOKUTENBUSSA                               | 0.000%         | 99.647%      |
| 9009 | MINMETALS LAND                                | 0.000%         | 99.647%      |
| 9010 | HYUNDAI HCN CO                                | 0.000%         | 99.648%      |
| 9011 | ODELIC CO LTD                                 | 0.000%         | 99.648%      |
| 9012 | SHIBUSAWA W'HOU                               | 0.000%         | 99.649%      |
| 9013 | MATSUYA CO (TOK                               | 0.000%         | 99.649%      |
| 9014 | REIS INC COMMON STOCK USD.01                  | 0.000%         | 99.650%      |
| 9015 | BANGKOK BANK                                  | 0.000%         | 99.650%      |
| 9016 | AMADEUS FIRE AG                               | 0.000%         | 99.651%      |
| 9017 | YORK WATER CO COMMON STOCK                    | 0.000%         | 99.651%      |
| 9018 | US Wire Order                                 | 0.000%         | 99.652%      |
| 9019 | LUBELSKI WEGIEL                               | 0.000%         | 99.652%      |
| 9020 | VIA HOLDINGS IN                               | 0.000%         | 99.653%      |
| 9021 | PROGRESS ENERGY INC SR UNSECURED 12/19 4.875  | 0.000%         | 99.653%      |
| 9022 | CARE PROPERTY I                               | 0.000%         | 99.653%      |
| 9023 | COSEL CO                                      | 0.000%         | 99.654%      |
| 9024 | ALPS LOGISTICS                                | 0.000%         | 99.654%      |
| 9025 | HC INTERNATIONAL                              | 0.000%         | 99.655%      |
| 9026 | PARROT  | 0.000%         | 99.655%      |
| 9027 | PAN INTL INDL                                 | 0.000%         | 99.656%      |
| 9028 | CHUNGHWA PICTUR                               | 0.000%         | 99.656%      |
| 9029 | FUJI CORP LTD/O                               | 0.000%         | 99.657%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9030 | CANVEST ENVIRON                                  | 0.000%         | 99.657%      |
| 9031 | CEGEDIM  | 0.000%         | 99.658%      |
| 9032 | SUMMIT ASCENT H                                  | 0.000%         | 99.658%      |
| 9033 | DOTTIKON ES HOL                                  | 0.000%         | 99.658%      |
| 9034 | MITANI SEKISAN                                   | 0.000%         | 99.659%      |
| 9035 | GENCOR INDUSTRIES INC COMMON STOCK USD.1         | 0.000%         | 99.659%      |
| 9036 | ROSENBAUER INTE                                  | 0.000%         | 99.660%      |
| 9037 | REALNETWORKS INC COMMON STOCK USD.001            | 0.000%         | 99.660%      |
| 9038 | CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08 | 0.000%         | 99.661%      |
| 9039 | INSYS THERAPEUTICS INC COMMON STOCK USD.0002145  | 0.000%         | 99.661%      |
| 9040 | RASA INDUSTRIES                                  | 0.000%         | 99.662%      |
| 9041 | YOULCHON CHEMIC                                  | 0.000%         | 99.662%      |
| 9042 | SHOEI FOODS COR                                  | 0.000%         | 99.663%      |
| 9043 | ELDERS LTD                                       | 0.000%         | 99.663%      |
| 9044 | EIDAI CO.LTD.                                    | 0.000%         | 99.663%      |
| 9045 | MCPHERSONS LTD                                   | 0.000%         | 99.664%      |
| 9046 | FIRST TRACTOR C                                  | 0.000%         | 99.664%      |
| 9047 | AMPER SA   | 0.000%         | 99.665%      |
| 9048 | TEST RESEARCH I                                  | 0.000%         | 99.665%      |
| 9049 | TUESDAY MORNING CORP COMMON STOCK USD.01         | 0.000%         | 99.666%      |
| 9050 | ICHIKEN CO LTD                                   | 0.000%         | 99.666%      |
| 9051 | CHENNAI PETROLE                                  | 0.000%         | 99.667%      |
| 9052 | BOURBON SA                                       | 0.000%         | 99.667%      |
| 9053 | IWATSUKA CONFEC                                  | 0.000%         | 99.667%      |
| 9054 | CHINA NEW TOWN                                   | 0.000%         | 99.668%      |
| 9055 | VIJAYA BANK                                      | 0.000%         | 99.668%      |
| 9056 | ANADOLU SIGORTA                                  | 0.000%         | 99.669%      |
| 9057 | MAMEZOU  | 0.000%         | 99.669%      |
| 9058 | F&F COMPANY                                      | 0.000%         | 99.670%      |
| 9059 | MITO SECURITIES                                  | 0.000%         | 99.670%      |
| 9060 | TOP FRONTIER IN                                  | 0.000%         | 99.671%      |
| 9061 | INTERNAP CORP COMMON STOCK USD.001               | 0.000%         | 99.671%      |
| 9062 | RINGER HUT CO L                                  | 0.000%         | 99.671%      |
| 9063 | FERROLIGAS FERB                                  | 0.000%         | 99.672%      |
| 9064 | ENDO LIGHTING C                                  | 0.000%         | 99.672%      |
| 9065 | THAICOM PUBLIC                                   | 0.000%         | 99.673%      |
| 9066 | FOURLIS S.A.                                     | 0.000%         | 99.673%      |
| 9067 | QUALITAS CONTOL                                  | 0.000%         | 99.674%      |
| 9068 | SICHUAN EXPRESS                                  | 0.000%         | 99.674%      |
| 9069 | DE LICACY INDUS                                  | 0.000%         | 99.675%      |
| 9070 | ALINCO INC                                       | 0.000%         | 99.675%      |
| 9071 | HUNTSWORTH PLC                                   | 0.000%         | 99.675%      |
| 9072 | ELECTRA CONSUME                                  | 0.000%         | 99.676%      |
| 9073 | COLOUR LIFE SER                                  | 0.000%         | 99.676%      |
| 9074 | ENERGY FUELS INC COMMON STOCK                    | 0.000%         | 99.677%      |
| 9075 | BANQUE CANTONAL                                  | 0.000%         | 99.677%      |
| 9076 | SPRING REAL EST                                  | 0.000%         | 99.678%      |
| 9077 | CENTRAL SEC PAT                                  | 0.000%         | 99.678%      |
| 9078 | ULKER BISKUVI S                                  | 0.000%         | 99.679%      |
| 9079 | AVID TECHNOLOGY INC COMMON STOCK USD.01          | 0.000%         | 99.679%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9080 | EM-TECH CO LTD                                   | 0.000%         | 99.679%      |
| 9081 | AUSTBROKERS HLD                                  | 0.000%         | 99.680%      |
| 9082 | LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001 | 0.000%         | 99.680%      |
| 9083 | DIC ASSET AG                                     | 0.000%         | 99.681%      |
| 9084 | DHIPAYA INSURAN                                  | 0.000%         | 99.681%      |
| 9085 | CHONGKUNDANG                                     | 0.000%         | 99.682%      |
| 9086 | ORBIS  | 0.000%         | 99.682%      |
| 9087 | TELEFONICA CZEC                                  | 0.000%         | 99.682%      |
| 9088 | SAWADA HOLDINGS                                  | 0.000%         | 99.683%      |
| 9089 | EAST WEST BANKI                                  | 0.000%         | 99.683%      |
| 9090 | TAT HONG HOLDIN                                  | 0.000%         | 99.684%      |
| 9091 | GROUP LEASE PUB                                  | 0.000%         | 99.684%      |
| 9092 | CHINA METAL INT                                  | 0.000%         | 99.685%      |
| 9093 | DISTELL GROUP L                                  | 0.000%         | 99.685%      |
| 9094 | CSE GLOBAL LIMI                                  | 0.000%         | 99.685%      |
| 9095 | DAEWOONG CO LTD                                  | 0.000%         | 99.686%      |
| 9096 | ECLERX SERVICES                                  | 0.000%         | 99.686%      |
| 9097 | NISHIKAWA RUBBE                                  | 0.000%         | 99.687%      |
| 9098 | LUMAX INTERNATI                                  | 0.000%         | 99.687%      |
| 9099 | CIMSA  | 0.000%         | 99.688%      |
| 9100 | GRUPO SANDBORNS                                  | 0.000%         | 99.688%      |
| 9101 | TIVOLI A/S                                       | 0.000%         | 99.689%      |
| 9102 | HEXAGON COMPOSI                                  | 0.000%         | 99.689%      |
| 9103 | ANN JOO RESOURC                                  | 0.000%         | 99.689%      |
| 9104 | GFPT PCL   | 0.000%         | 99.690%      |
| 9105 | SAMPO CORP                                       | 0.000%         | 99.690%      |
| 9106 | PROTO CORP                                       | 0.000%         | 99.691%      |
| 9107 | LPKF LASER & EL                                  | 0.000%         | 99.691%      |
| 9108 | KSL HLDGS BERHA                                  | 0.000%         | 99.692%      |
| 9109 | ELEC DE STRASBO                                  | 0.000%         | 99.692%      |
| 9110 | JMS CO   | 0.000%         | 99.692%      |
| 9111 | NEXEO SOLUTIONS INC COMMON STOCK                 | 0.000%         | 99.693%      |
| 9112 | SK SECURITIES C                                  | 0.000%         | 99.693%      |
| 9113 | MORY INDUSTRIES                                  | 0.000%         | 99.694%      |
| 9114 | MAEDA KOSEN CO.                                  | 0.000%         | 99.694%      |
| 9115 | ATTACQ LTD                                       | 0.000%         | 99.695%      |
| 9116 | FANG HOLDINGS LTD ADR ADR                        | 0.000%         | 99.695%      |
| 9117 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001    | 0.000%         | 99.695%      |
| 9118 | YTL POWER INTL                                   | 0.000%         | 99.696%      |
| 9119 | FUJIKURA KASEI                                   | 0.000%         | 99.696%      |
| 9120 | AIRPORT FACILIT                                  | 0.000%         | 99.697%      |
| 9121 | NAMYANG DAIRY P                                  | 0.000%         | 99.697%      |
| 9122 | KYUNG DONG NAVI                                  | 0.000%         | 99.697%      |
| 9123 | SAMSUNG ENGINEE                                  | 0.000%         | 99.698%      |
| 9124 | AINSWORTH GAME                                   | 0.000%         | 99.698%      |
| 9125 | KOBE BUSSAN CO                                   | 0.000%         | 99.699%      |
| 9126 | JAPAN RADIO CO                                   | 0.000%         | 99.699%      |
| 9127 | INBODY CO LTD                                    | 0.000%         | 99.700%      |
| 9128 | SENSHUKAI CO                                     | 0.000%         | 99.700%      |
| 9129 | EVN AG   | 0.000%         | 99.700%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9130 | TOMOE ENGINEERI                                   | 0.000%         | 99.701%      |
| 9131 | HUANENG POWER INTL SPONS ADR ADR                  | 0.000%         | 99.701%      |
| 9132 | RASSINI SAB DE                                    | 0.000%         | 99.702%      |
| 9133 | SAFEWAY INC                                       | 0.000%         | 99.702%      |
| 9134 | ELITEGROUP COMP                                   | 0.000%         | 99.703%      |
| 9135 | ELECTRICITY GEN                                   | 0.000%         | 99.703%      |
| 9136 | GAMCO INVESTORS INC A COMMON STOCK USD.001        | 0.000%         | 99.703%      |
| 9137 | LE BELIER   | 0.000%         | 99.704%      |
| 9138 | CENTRAL AUTO                                      | 0.000%         | 99.704%      |
| 9139 | HUANG HSIANG CO                                   | 0.000%         | 99.705%      |
| 9140 | MOTHERCARE  | 0.000%         | 99.705%      |
| 9141 | BOUSTEAD SINGAP                                   | 0.000%         | 99.705%      |
| 9142 | CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001  | 0.000%         | 99.706%      |
| 9143 | MAXIM POWER COR                                   | 0.000%         | 99.706%      |
| 9144 | AROTECH CORP COMMON STOCK USD.01                  | 0.000%         | 99.707%      |
| 9145 | INDS BACHOCO SA                                   | 0.000%         | 99.707%      |
| 9146 | PRIMA INDUSTRIE                                   | 0.000%         | 99.708%      |
| 9147 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | 0.000%         | 99.708%      |
| 9148 | TPV TECHNOLOGY                                    | 0.000%         | 99.708%      |
| 9149 | CLEAR MEDIA                                       | 0.000%         | 99.709%      |
| 9150 | UNIFIN FINANCIE                                   | 0.000%         | 99.709%      |
| 9151 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001  | 0.000%         | 99.710%      |
| 9152 | MACROGENICS INC COMMON STOCK USD.01               | 0.000%         | 99.710%      |
| 9153 | VIRGIN AUSTRALI                                   | 0.000%         | 99.710%      |
| 9154 | BERLI JUCKER CO                                   | 0.000%         | 99.711%      |
| 9155 | HITRON TECHNOLO                                   | 0.000%         | 99.711%      |
| 9156 | WILLBROS GROUP INC COMMON STOCK USD.05            | 0.000%         | 99.712%      |
| 9157 | NICK SCALI LTD                                    | 0.000%         | 99.712%      |
| 9158 | KT CORP SP ADR ADR                                | 0.000%         | 99.713%      |
| 9159 | EVERGREEN INTL                                    | 0.000%         | 99.713%      |
| 9160 | SHANGHAI FUDAN                                    | 0.000%         | 99.713%      |
| 9161 | KARO PHARMA AB                                    | 0.000%         | 99.714%      |
| 9162 | KERRY TJ LOGIST                                   | 0.000%         | 99.714%      |
| 9163 | LAURENT-PERRIER                                   | 0.000%         | 99.715%      |
| 9164 | GENIE ENERGY LTD B COMMON STOCK                   | 0.000%         | 99.715%      |
| 9165 | SECHE ENVIRONNE                                   | 0.000%         | 99.715%      |
| 9166 | CN T L GAS  | 0.000%         | 99.716%      |
| 9167 | CLEAR CHANNEL O                                   | 0.000%         | 99.716%      |
| 9168 | MOBILEZONE HOLD                                   | 0.000%         | 99.717%      |
| 9169 | ORBITE TECHNOLO                                   | 0.000%         | 99.717%      |
| 9170 | MIRAE ASSET LIF                                   | 0.000%         | 99.717%      |
| 9171 | CARLIT HOLDINGS                                   | 0.000%         | 99.718%      |
| 9172 | COUNTRYWIDE                                       | 0.000%         | 99.718%      |
| 9173 | EQT HOLDINGS LT                                   | 0.000%         | 99.719%      |
| 9174 | VIEL ET COMPAGN                                   | 0.000%         | 99.719%      |
| 9175 | MARUBUN CORP                                      | 0.000%         | 99.719%      |
| 9176 | SOITEC  | 0.000%         | 99.720%      |
| 9177 | DEUTSCHE BANK M                                   | 0.000%         | 99.720%      |
| 9178 | COSLIGHT TECH I                                   | 0.000%         | 99.721%      |
| 9179 | HOKKO CHEMICAL                                    | 0.000%         | 99.721%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9180 | HEG LIMITED                                      | 0.000%         | 99.721%      |
| 9181 | MALAYAN FLOUR M                                  | 0.000%         | 99.722%      |
| 9182 | SHANGHAI FUDAN-                                  | 0.000%         | 99.722%      |
| 9183 | KOMATSU WALL IN                                  | 0.000%         | 99.723%      |
| 9184 | ROCKY BRANDS INC COMMON STOCK                    | 0.000%         | 99.723%      |
| 9185 | TAIWAN FU HSING                                  | 0.000%         | 99.723%      |
| 9186 | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 | 0.000%         | 99.724%      |
| 9187 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01   | 0.000%         | 99.724%      |
| 9188 | PUBLIC FINANCIA                                  | 0.000%         | 99.725%      |
| 9189 | WONDERFUL SKY F                                  | 0.000%         | 99.725%      |
| 9190 | SOCOVEDSA SA                                     | 0.000%         | 99.726%      |
| 9191 | MIE KOTSU GP HL                                  | 0.000%         | 99.726%      |
| 9192 | MUHAK CO LTD                                     | 0.000%         | 99.726%      |
| 9193 | WARSAW STOCK EX                                  | 0.000%         | 99.727%      |
| 9194 | CK POWER PCL                                     | 0.000%         | 99.727%      |
| 9195 | ASX LTD  | 0.000%         | 99.728%      |
| 9196 | BANK BUKOPIN PT                                  | 0.000%         | 99.728%      |
| 9197 | HIRAKAWA HEWTEC                                  | 0.000%         | 99.728%      |
| 9198 | KEE TAI PROPERT                                  | 0.000%         | 99.729%      |
| 9199 | GUJARAT PIPAVAV                                  | 0.000%         | 99.729%      |
| 9200 | BK OF GREECE                                     | 0.000%         | 99.730%      |
| 9201 | EVEREST TEXTILE                                  | 0.000%         | 99.730%      |
| 9202 | ACNB CORP COMMON STOCK USD2.5                    | 0.000%         | 99.730%      |
| 9203 | JAPFA LTD  | 0.000%         | 99.731%      |
| 9204 | FUJITA KANKO IN                                  | 0.000%         | 99.731%      |
| 9205 | AEON CO. (M) BH                                  | 0.000%         | 99.731%      |
| 9206 | YASHILI INTL HL                                  | 0.000%         | 99.732%      |
| 9207 | HUDACO INDUSTRI                                  | 0.000%         | 99.732%      |
| 9208 | SESODA CORP                                      | 0.000%         | 99.733%      |
| 9209 | LATTICE SEMICON                                  | 0.000%         | 99.733%      |
| 9210 | RM PLC   | 0.000%         | 99.733%      |
| 9211 | TAUNG GOLD INTE                                  | 0.000%         | 99.734%      |
| 9212 | BMTC GROUP INC                                   | 0.000%         | 99.734%      |
| 9213 | DIRECT INSURANC                                  | 0.000%         | 99.735%      |
| 9214 | REALIA BUSINESS                                  | 0.000%         | 99.735%      |
| 9215 | TCI CO LTD                                       | 0.000%         | 99.735%      |
| 9216 | GOOD-YEAR  | 0.000%         | 99.736%      |
| 9217 | ROXGOLD INC                                      | 0.000%         | 99.736%      |
| 9218 | COOKPAD INC                                      | 0.000%         | 99.737%      |
| 9219 | WERELDHAVE BELG                                  | 0.000%         | 99.737%      |
| 9220 | DONGWONIndustr                                   | 0.000%         | 99.737%      |
| 9221 | SANKYO SEIKO CO                                  | 0.000%         | 99.738%      |
| 9222 | GRUPO SECURITY                                   | 0.000%         | 99.738%      |
| 9223 | DUSTIN GROUP AB                                  | 0.000%         | 99.739%      |
| 9224 | NORTHRIM BANCORP INC COMMON STOCK USD1.0         | 0.000%         | 99.739%      |
| 9225 | DAE-IL CORP                                      | 0.000%         | 99.739%      |
| 9226 | SHANGHAI PRIME                                   | 0.000%         | 99.740%      |
| 9227 | COLABOR GROUP I                                  | 0.000%         | 99.740%      |
| 9228 | AYGAZ  | 0.000%         | 99.741%      |
| 9229 | NIPPON KANZAI C                                  | 0.000%         | 99.741%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9230 | BOE VARITRONIX                                  | 0.000%         | 99.741%      |
| 9231 | CHUO SPRING CO                                  | 0.000%         | 99.742%      |
| 9232 | SUPALAI PCL WTS                                 | 0.000%         | 99.742%      |
| 9233 | UNION TOOL CO                                   | 0.000%         | 99.742%      |
| 9234 | GRUPO LALA SAB                                  | 0.000%         | 99.743%      |
| 9235 | CHAMBAL FER                                     | 0.000%         | 99.743%      |
| 9236 | DESTINATION XL GROUP INC COMMON STOCK USD.01    | 0.000%         | 99.744%      |
| 9237 | OSTASIATISKE KO                                 | 0.000%         | 99.744%      |
| 9238 | MIDLAND REALTY                                  | 0.000%         | 99.744%      |
| 9239 | KLCC PROPERTY H                                 | 0.000%         | 99.745%      |
| 9240 | TRISURA GROUP LTD COMMON STOCK                  | 0.000%         | 99.745%      |
| 9241 | EMPRESA DE ENER                                 | 0.000%         | 99.746%      |
| 9242 | TSUTSUMI JEWELR                                 | 0.000%         | 99.746%      |
| 9243 | KSB AG  | 0.000%         | 99.746%      |
| 9244 | NIHON DEMPA KOG                                 | 0.000%         | 99.747%      |
| 9245 | IC COMPANYS                                     | 0.000%         | 99.747%      |
| 9246 | STRATTEC SECURI                                 | 0.000%         | 99.748%      |
| 9247 | SAJO INDUSTRIES                                 | 0.000%         | 99.748%      |
| 9248 | FLOW TRADERS                                    | 0.000%         | 99.748%      |
| 9249 | AMVIG HOLDINGS                                  | 0.000%         | 99.749%      |
| 9250 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | 0.000%         | 99.749%      |
| 9251 | SINDO RICOH                                     | 0.000%         | 99.749%      |
| 9252 | NOMURA CO LTD                                   | 0.000%         | 99.750%      |
| 9253 | PLANET PAYMENT                                  | 0.000%         | 99.750%      |
| 9254 | LENTA LTD REG S DEPOSITORY RECEIPT              | 0.000%         | 99.751%      |
| 9255 | MELBOURNE IT                                    | 0.000%         | 99.751%      |
| 9256 | DAEJAN HOLDINGS                                 | 0.000%         | 99.751%      |
| 9257 | BANK PEMBANGUNA                                 | 0.000%         | 99.752%      |
| 9258 | KALPATARU POWER                                 | 0.000%         | 99.752%      |
| 9259 | UCO BANK  | 0.000%         | 99.752%      |
| 9260 | TRANSCOM WORLDW                                 | 0.000%         | 99.753%      |
| 9261 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | 0.000%         | 99.753%      |
| 9262 | ALBARAKA TURK K                                 | 0.000%         | 99.754%      |
| 9263 | HOUSTON WIRE &                                  | 0.000%         | 99.754%      |
| 9264 | NISSEI ASB MACH                                 | 0.000%         | 99.754%      |
| 9265 | SPRINGLAND INTE                                 | 0.000%         | 99.755%      |
| 9266 | COLLECTION HOUS                                 | 0.000%         | 99.755%      |
| 9267 | NICOX   | 0.000%         | 99.755%      |
| 9268 | MAOYE INTL HOLD                                 | 0.000%         | 99.756%      |
| 9269 | COOLPAD GROUP L                                 | 0.000%         | 99.756%      |
| 9270 | FUSO PHARM                                      | 0.000%         | 99.757%      |
| 9271 | INDOFOOD AGRI R                                 | 0.000%         | 99.757%      |
| 9272 | MANI INC  | 0.000%         | 99.757%      |
| 9273 | MR MAX CORP                                     | 0.000%         | 99.758%      |
| 9274 | IEI INTEGRATION                                 | 0.000%         | 99.758%      |
| 9275 | ASCENCIO  | 0.000%         | 99.759%      |
| 9276 | WING ON CO INT                                  | 0.000%         | 99.759%      |
| 9277 | KOZA ALTIN ISLE                                 | 0.000%         | 99.759%      |
| 9278 | THORN GROUP LTD                                 | 0.000%         | 99.760%      |
| 9279 | TIPTREE INC COMMON STOCK USD.001                | 0.000%         | 99.760%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9280 | VAN DE VELDE                                   | 0.000%         | 99.760%      |
| 9281 | ITALIAN-THAI DE                                | 0.000%         | 99.761%      |
| 9282 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | 0.000%         | 99.761%      |
| 9283 | NEW HOME CO INC/THE COMMON STOCK USD.01        | 0.000%         | 99.761%      |
| 9284 | REPCO HOME FINA                                | 0.000%         | 99.762%      |
| 9285 | VITEC GROUP                                    | 0.000%         | 99.762%      |
| 9286 | MATCH GROUP INC COMMON STOCK USD.001           | 0.000%         | 99.763%      |
| 9287 | KYUNGBANG LTD                                  | 0.000%         | 99.763%      |
| 9288 | SRV GROUP OYJ                                  | 0.000%         | 99.763%      |
| 9289 | SBS MEDIA HOLDI                                | 0.000%         | 99.764%      |
| 9290 | SIMULATIONS PLUS INC COMMON STOCK USD.001      | 0.000%         | 99.764%      |
| 9291 | OIL INDIA LTD                                  | 0.000%         | 99.764%      |
| 9292 | INABA SEISAKUSH                                | 0.000%         | 99.765%      |
| 9293 | WEST HOLDINGS C                                | 0.000%         | 99.765%      |
| 9294 | ALVIVA HOLDINGS                                | 0.000%         | 99.766%      |
| 9295 | YAMATANE CORP N                                | 0.000%         | 99.766%      |
| 9296 | CHINA LNG GROUP                                | 0.000%         | 99.766%      |
| 9297 | SUMINOE TEXTILE                                | 0.000%         | 99.767%      |
| 9298 | BANK OF KAOHSIU                                | 0.000%         | 99.767%      |
| 9299 | LOW & BONAR PLC                                | 0.000%         | 99.767%      |
| 9300 | ELAN MICROELECT                                | 0.000%         | 99.768%      |
| 9301 | KATHMANDU HOLDI                                | 0.000%         | 99.768%      |
| 9302 | ENERGIEDIENST H                                | 0.000%         | 99.769%      |
| 9303 | SURUGA CO LTD                                  | 0.000%         | 99.769%      |
| 9304 | MERAFA RESOURCE                                | 0.000%         | 99.769%      |
| 9305 | YAMAMURA GLASS                                 | 0.000%         | 99.770%      |
| 9306 | mitsui mining c                                | 0.000%         | 99.770%      |
| 9307 | PLAYMATES HOLDI                                | 0.000%         | 99.770%      |
| 9308 | ISENTIA GROUP L                                | 0.000%         | 99.771%      |
| 9309 | ANGLO-EASTN PLA                                | 0.000%         | 99.771%      |
| 9310 | SINTEX INDUSTRI                                | 0.000%         | 99.771%      |
| 9311 | DALIAN PORT (PD                                | 0.000%         | 99.772%      |
| 9312 | FALCO BIOSYSTEM                                | 0.000%         | 99.772%      |
| 9313 | CSS INDUSTRIES                                 | 0.000%         | 99.773%      |
| 9314 | CAYMAN ENGLE Y I                               | 0.000%         | 99.773%      |
| 9315 | HANJIN HEAVY IN                                | 0.000%         | 99.773%      |
| 9316 | LIPPO CHINA RES                                | 0.000%         | 99.774%      |
| 9317 | MONASH IVF GRP                                 | 0.000%         | 99.774%      |
| 9318 | EXCEL CO LTD                                   | 0.000%         | 99.774%      |
| 9319 | THAI STANLEY EL                                | 0.000%         | 99.775%      |
| 9320 | FOLLI FOLLIE GP                                | 0.000%         | 99.775%      |
| 9321 | BOER POWER HOLD                                | 0.000%         | 99.775%      |
| 9322 | GUJARAT ALKALIE                                | 0.000%         | 99.776%      |
| 9323 | INDOSAT TBK PT                                 | 0.000%         | 99.776%      |
| 9324 | FIELDS CORP                                    | 0.000%         | 99.777%      |
| 9325 | HARBIN BANK CO                                 | 0.000%         | 99.777%      |
| 9326 | OP FINANCIAL IN                                | 0.000%         | 99.777%      |
| 9327 | FAR EAST ORCH                                  | 0.000%         | 99.778%      |
| 9328 | OLVI   | 0.000%         | 99.778%      |
| 9329 | 1ST SHANGHAI IN                                | 0.000%         | 99.778%      |

|      | SECURITY NAME                               | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9330 | ALTECH CORP                                 | 0.000%         | 99.779%      |
| 9331 | MASTER GLORY GR                             | 0.000%         | 99.779%      |
| 9332 | SEPTENI CO LTD                              | 0.000%         | 99.779%      |
| 9333 | YOUNG POONG COR                             | 0.000%         | 99.780%      |
| 9334 | TONG-TAI MACHIN                             | 0.000%         | 99.780%      |
| 9335 | ID LOGISTICS GR                             | 0.000%         | 99.781%      |
| 9336 | HIGHLIGHT COMMU                             | 0.000%         | 99.781%      |
| 9337 | KH VATEC                                    | 0.000%         | 99.781%      |
| 9338 | NORDJYSKE BANK                              | 0.000%         | 99.782%      |
| 9339 | FIREEYE INC COMMON STOCK USD.0001           | 0.000%         | 99.782%      |
| 9340 | NAGAWA CO LTD                               | 0.000%         | 99.782%      |
| 9341 | MODERNLAND REAL                             | 0.000%         | 99.783%      |
| 9342 | HIRANO TECSEED                              | 0.000%         | 99.783%      |
| 9343 | ICHIBANYA CO LT                             | 0.000%         | 99.783%      |
| 9344 | ENKA INSAAT VE                              | 0.000%         | 99.784%      |
| 9345 | SPROTT RESOURCE                             | 0.000%         | 99.784%      |
| 9346 | SRG TAKAMI                                  | 0.000%         | 99.784%      |
| 9347 | UBM DEVELOPMENT                             | 0.000%         | 99.785%      |
| 9348 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.000%         | 99.785%      |
| 9349 | ELNUSA TBK                                  | 0.000%         | 99.786%      |
| 9350 | DRIVE SHACK INC COMMON STOCK USD.01         | 0.000%         | 99.786%      |
| 9351 | ASPO OYJ                                    | 0.000%         | 99.786%      |
| 9352 | TUNIU CORP SPON ADR ADR USD.0001            | 0.000%         | 99.787%      |
| 9353 | HUMAX CO LTD                                | 0.000%         | 99.787%      |
| 9354 | MAHINDRA CIE AU                             | 0.000%         | 99.787%      |
| 9355 | REALORD GROUP H                             | 0.000%         | 99.788%      |
| 9356 | TORRENT POWER L                             | 0.000%         | 99.788%      |
| 9357 | KAWASHO GECOSS                              | 0.000%         | 99.788%      |
| 9358 | OHASHI TECHNICA                             | 0.000%         | 99.789%      |
| 9359 | ELANDERS AB                                 | 0.000%         | 99.789%      |
| 9360 | NIPPON CHEMIPHA                             | 0.000%         | 99.789%      |
| 9361 | MAX INDIA LTD/N                             | 0.000%         | 99.790%      |
| 9362 | LAGERCRANTZ GRO                             | 0.000%         | 99.790%      |
| 9363 | HAP SENG PLANTA                             | 0.000%         | 99.791%      |
| 9364 | VICTORY CITY IN                             | 0.000%         | 99.791%      |
| 9365 | SHOFU INC                                   | 0.000%         | 99.791%      |
| 9366 | MANGALORE REF &                             | 0.000%         | 99.792%      |
| 9367 | NET INSIGHT                                 | 0.000%         | 99.792%      |
| 9368 | HILAN LTD                                   | 0.000%         | 99.792%      |
| 9369 | SHINKAWA                                    | 0.000%         | 99.793%      |
| 9370 | ASIA POLYMER                                | 0.000%         | 99.793%      |
| 9371 | TER BEKE SA                                 | 0.000%         | 99.793%      |
| 9372 | STONE ENERGY CORP COMMON STOCK USD.01       | 0.000%         | 99.794%      |
| 9373 | REGIONAL REIT L                             | 0.000%         | 99.794%      |
| 9374 | KI-STAR REAL ES                             | 0.000%         | 99.794%      |
| 9375 | DHI GROUP INC COMMON STOCK USD.01           | 0.000%         | 99.795%      |
| 9376 | BEIJING ENTERPR                             | 0.000%         | 99.795%      |
| 9377 | BRASILAGRO                                  | 0.000%         | 99.795%      |
| 9378 | NIPPON HUME PIP                             | 0.000%         | 99.796%      |
| 9379 | ACTER CO LTD                                | 0.000%         | 99.796%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9380 | ACCURAY INC COMMON STOCK USD.001                | 0.000%         | 99.796%      |
| 9381 | PHOENIX SATELLI                                 | 0.000%         | 99.797%      |
| 9382 | MARUSAN SECUR                                   | 0.000%         | 99.797%      |
| 9383 | RION CO LTD                                     | 0.000%         | 99.798%      |
| 9384 | CHINA VAST INDU                                 | 0.000%         | 99.798%      |
| 9385 | DAISYO CORP                                     | 0.000%         | 99.798%      |
| 9386 | VANTAGE INTERNA                                 | 0.000%         | 99.799%      |
| 9387 | SYNDICATE BANK                                  | 0.000%         | 99.799%      |
| 9388 | HIRAMATSU INC                                   | 0.000%         | 99.799%      |
| 9389 | IMVESCOR RESTAU                                 | 0.000%         | 99.800%      |
| 9390 | 3M INDIA LTD                                    | 0.000%         | 99.800%      |
| 9391 | TAMURA TAIKO HL                                 | 0.000%         | 99.800%      |
| 9392 | KONAKA CO LTD                                   | 0.000%         | 99.801%      |
| 9393 | TNPL  | 0.000%         | 99.801%      |
| 9394 | PINE CLIFF ENER                                 | 0.000%         | 99.801%      |
| 9395 | BAY ENERGY LTD                                  | 0.000%         | 99.802%      |
| 9396 | NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001 | 0.000%         | 99.802%      |
| 9397 | HARMONICARE MED                                 | 0.000%         | 99.802%      |
| 9398 | SARAWAK OIL PAL                                 | 0.000%         | 99.803%      |
| 9399 | ARGO GRAPHICS I                                 | 0.000%         | 99.803%      |
| 9400 | WESTPORTS HOLDI                                 | 0.000%         | 99.803%      |
| 9401 | IL&FS TRANSPORT                                 | 0.000%         | 99.804%      |
| 9402 | EL.EN. SPA                                      | 0.000%         | 99.804%      |
| 9403 | YOKOWO CO LTD                                   | 0.000%         | 99.804%      |
| 9404 | CYIENT LIMITED                                  | 0.000%         | 99.805%      |
| 9405 | GRUPPO MUTUIONL                                 | 0.000%         | 99.805%      |
| 9406 | HALLADOR ENERGY CO COMMON STOCK USD.01          | 0.000%         | 99.805%      |
| 9407 | SYNTHOS SA                                      | 0.000%         | 99.806%      |
| 9408 | REGINA MIRACLE                                  | 0.000%         | 99.806%      |
| 9409 | INUI GLOBAL LOG                                 | 0.000%         | 99.806%      |
| 9410 | CHINOOK ENERGY                                  | 0.000%         | 99.807%      |
| 9411 | KEY COFFEE INC                                  | 0.000%         | 99.807%      |
| 9412 | TAKIHYO CO LTD                                  | 0.000%         | 99.807%      |
| 9413 | CLOUD PEAK ENERGY INC COMMON STOCK USD.01       | 0.000%         | 99.808%      |
| 9414 | V1 GROUP LTD                                    | 0.000%         | 99.808%      |
| 9415 | SPARK ENERGY INC CLASS A COMMON STOCK USD.01    | 0.000%         | 99.808%      |
| 9416 | UNITED UTILITIE                                 | 0.000%         | 99.809%      |
| 9417 | PROMOTORA DE IN                                 | 0.000%         | 99.809%      |
| 9418 | THROMBOGENICS N                                 | 0.000%         | 99.809%      |
| 9419 | HANDY + HARMAN LTD COMMON STOCK USD.01          | 0.000%         | 99.810%      |
| 9420 | CIA ENERGET CEA                                 | 0.000%         | 99.810%      |
| 9421 | WOONGJIN HOLDIN                                 | 0.000%         | 99.810%      |
| 9422 | AP EAGERS LTD                                   | 0.000%         | 99.811%      |
| 9423 | COMP ENG & CONS                                 | 0.000%         | 99.811%      |
| 9424 | INFORMATION SVC                                 | 0.000%         | 99.811%      |
| 9425 | GL LTD  | 0.000%         | 99.812%      |
| 9426 | ROYAL BAFOKENG                                  | 0.000%         | 99.812%      |
| 9427 | CHINA ANIMATION                                 | 0.000%         | 99.812%      |
| 9428 | BOC AVIATION LT                                 | 0.000%         | 99.813%      |
| 9429 | NOZAWA CORP                                     | 0.000%         | 99.813%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9430 | BEP INTERNATION                                 | 0.000%         | 99.813%      |
| 9431 | ISTYLE INC                                      | 0.000%         | 99.814%      |
| 9432 | CHIA HSIN CEMEN                                 | 0.000%         | 99.814%      |
| 9433 | AVON RUBBER                                     | 0.000%         | 99.814%      |
| 9434 | XINYUAN REAL ES                                 | 0.000%         | 99.815%      |
| 9435 | KINGS TOWN CONS                                 | 0.000%         | 99.815%      |
| 9436 | CHUGAI RO CO LT                                 | 0.000%         | 99.815%      |
| 9437 | LUNG KEE(BERMUD                                 | 0.000%         | 99.816%      |
| 9438 | PFSWEB INC COMMON STOCK USD.001                 | 0.000%         | 99.816%      |
| 9439 | NAKABAYASHI CO                                  | 0.000%         | 99.816%      |
| 9440 | 13 HOLDINGS LTD                                 | 0.000%         | 99.817%      |
| 9441 | FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01 | 0.000%         | 99.817%      |
| 9442 | VECTOR  | 0.000%         | 99.817%      |
| 9443 | NITTO FC CO                                     | 0.000%         | 99.818%      |
| 9444 | TIME TECHNO                                     | 0.000%         | 99.818%      |
| 9445 | ALI CORP  | 0.000%         | 99.818%      |
| 9446 | TARSUS GROUP PL                                 | 0.000%         | 99.819%      |
| 9447 | GODFREY PHILLIP                                 | 0.000%         | 99.819%      |
| 9448 | GODREJ PROPERTI                                 | 0.000%         | 99.819%      |
| 9449 | BELL SYSTEM24 H                                 | 0.000%         | 99.820%      |
| 9450 | YUSEN LOGISTICS                                 | 0.000%         | 99.820%      |
| 9451 | RESILUX   | 0.000%         | 99.820%      |
| 9452 | CYBEROPTICS CORP COMMON STOCK                   | 0.000%         | 99.821%      |
| 9453 | SHUNFENG INTL C                                 | 0.000%         | 99.821%      |
| 9454 | OENON HOLDINGS                                  | 0.000%         | 99.821%      |
| 9455 | BUND CENTER INV                                 | 0.000%         | 99.822%      |
| 9456 | CICOR TECHNOLOG                                 | 0.000%         | 99.822%      |
| 9457 | HOKURIKU ELECTR                                 | 0.000%         | 99.822%      |
| 9458 | CHUN YUAN STEEL                                 | 0.000%         | 99.823%      |
| 9459 | SARKUYSAN ELEKT                                 | 0.000%         | 99.823%      |
| 9460 | NUVECTRA CORP COMMON STOCK USD.001              | 0.000%         | 99.823%      |
| 9461 | ASTRONICS CORP CL B COMMON STOCK USD.01         | 0.000%         | 99.824%      |
| 9462 | CHONG KUN DANG                                  | 0.000%         | 99.824%      |
| 9463 | AXWAY SOFTWARE                                  | 0.000%         | 99.824%      |
| 9464 | SINGHA ESTATE P                                 | 0.000%         | 99.825%      |
| 9465 | JOBAN KOSAN CO                                  | 0.000%         | 99.825%      |
| 9466 | BHAKTI INVESTAM                                 | 0.000%         | 99.825%      |
| 9467 | GADANG HOLDINGS                                 | 0.000%         | 99.826%      |
| 9468 | XTREME DRILLING                                 | 0.000%         | 99.826%      |
| 9469 | GLACIER MEDIA I                                 | 0.000%         | 99.826%      |
| 9470 | HAGIWARA ELECTR                                 | 0.000%         | 99.826%      |
| 9471 | CHINA YURUN FOO                                 | 0.000%         | 99.827%      |
| 9472 | ISU CHEMICAL                                    | 0.000%         | 99.827%      |
| 9473 | NICHIEI CO                                      | 0.000%         | 99.827%      |
| 9474 | DAESANG HOLDING                                 | 0.000%         | 99.828%      |
| 9475 | DATA#3 LTD                                      | 0.000%         | 99.828%      |
| 9476 | POINTS INTERNATIONAL LTD COMMON STOCK           | 0.000%         | 99.828%      |
| 9477 | MATRIX CONCEPTS                                 | 0.000%         | 99.829%      |
| 9478 | PENN VIRGINIA CORP COMMON STOCK                 | 0.000%         | 99.829%      |
| 9479 | TOC CO  | 0.000%         | 99.829%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9480 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | 0.000%         | 99.830%      |
| 9481 | BUFAB AB  | 0.000%         | 99.830%      |
| 9482 | OKK CORP  | 0.000%         | 99.830%      |
| 9483 | ESTIA HELATH LT                                   | 0.000%         | 99.831%      |
| 9484 | VIOHALCO SA                                       | 0.000%         | 99.831%      |
| 9485 | IBSTOCK PLC                                       | 0.000%         | 99.831%      |
| 9486 | GSI TECHNOLOGY INC COMMON STOCK USD.001           | 0.000%         | 99.832%      |
| 9487 | FINDEL  | 0.000%         | 99.832%      |
| 9488 | VOCENTO   | 0.000%         | 99.832%      |
| 9489 | SPARX ASSET MAN                                   | 0.000%         | 99.832%      |
| 9490 | HONGKONG CHINES                                   | 0.000%         | 99.833%      |
| 9491 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001       | 0.000%         | 99.833%      |
| 9492 | MAIL.RU GROUP GDR REGS GDR USD.000005             | 0.000%         | 99.833%      |
| 9493 | CJ HELLOVISION                                    | 0.000%         | 99.834%      |
| 9494 | EASTERN WATER R                                   | 0.000%         | 99.834%      |
| 9495 | DATAWATCH CORP COMMON STOCK USD.01                | 0.000%         | 99.834%      |
| 9496 | RUSH ENTERPRISES INC CL B COMMON STOCK USD.01     | 0.000%         | 99.835%      |
| 9497 | WORLDLINE   | 0.000%         | 99.835%      |
| 9498 | GAKKEN CO   | 0.000%         | 99.835%      |
| 9499 | SPORTON INTERNA                                   | 0.000%         | 99.836%      |
| 9500 | PACIFIC CURRENT                                   | 0.000%         | 99.836%      |
| 9501 | CHINA PIONEER P                                   | 0.000%         | 99.836%      |
| 9502 | MARCHEX INC CLASS B COMMON STOCK USD.01           | 0.000%         | 99.837%      |
| 9503 | POLY CULTURE GR                                   | 0.000%         | 99.837%      |
| 9504 | ITAB SHOP CONCE                                   | 0.000%         | 99.837%      |
| 9505 | FONAR CORP COMMON STOCK USD.0001                  | 0.000%         | 99.838%      |
| 9506 | FURYU CORP  | 0.000%         | 99.838%      |
| 9507 | WANG ON GROUP                                     | 0.000%         | 99.838%      |
| 9508 | RAMI LEVI CHAIN                                   | 0.000%         | 99.838%      |
| 9509 | GUANGDONG LAND                                    | 0.000%         | 99.839%      |
| 9510 | TAKISAWA MACHIN                                   | 0.000%         | 99.839%      |
| 9511 | ULTRALIFE CORP COMMON STOCK USD.1                 | 0.000%         | 99.839%      |
| 9512 | CIRCASSIA PHARM                                   | 0.000%         | 99.840%      |
| 9513 | ON DECK CAPITAL INC COMMON STOCK USD.005          | 0.000%         | 99.840%      |
| 9514 | SINCERE WATCH H                                   | 0.000%         | 99.840%      |
| 9515 | A H BELO CORP A COMMON STOCK USD.01               | 0.000%         | 99.841%      |
| 9516 | ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001   | 0.000%         | 99.841%      |
| 9517 | ESCALADE INC COMMON STOCK                         | 0.000%         | 99.841%      |
| 9518 | VICTORIA PARK A                                   | 0.000%         | 99.842%      |
| 9519 | SEBANG CO LTD                                     | 0.000%         | 99.842%      |
| 9520 | GREEN CROSS COR                                   | 0.000%         | 99.842%      |
| 9521 | KINGMAKER FOOTW                                   | 0.000%         | 99.842%      |
| 9522 | S-CONNECT CO LT                                   | 0.000%         | 99.843%      |
| 9523 | HUONS CO LTD                                      | 0.000%         | 99.843%      |
| 9524 | SAMYUNG TRA                                       | 0.000%         | 99.843%      |
| 9525 | BEIJING JINGNEN                                   | 0.000%         | 99.844%      |
| 9526 | DEL MONTE PACIF                                   | 0.000%         | 99.844%      |
| 9527 | POLETOWIN PITCR                                   | 0.000%         | 99.844%      |
| 9528 | ZEALAND PHARMA                                    | 0.000%         | 99.845%      |
| 9529 | UNIPAR UNIAO DE                                   | 0.000%         | 99.845%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9530 | ADDLIFE AB                                      | 0.000%         | 99.845%      |
| 9531 | DONGWON FOOD& B                                 | 0.000%         | 99.846%      |
| 9532 | COOPER ENERGY L                                 | 0.000%         | 99.846%      |
| 9533 | STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001 | 0.000%         | 99.846%      |
| 9534 | PHOENIX NEW MEDIA LTD ADR ADR                   | 0.000%         | 99.846%      |
| 9535 | HANSOL PAPER CO                                 | 0.000%         | 99.847%      |
| 9536 | HKSCAN OYJ                                      | 0.000%         | 99.847%      |
| 9537 | DCM SHRIRAM LTD                                 | 0.000%         | 99.847%      |
| 9538 | CHINA CHEM&PHAR                                 | 0.000%         | 99.848%      |
| 9539 | CHINESE MARITIM                                 | 0.000%         | 99.848%      |
| 9540 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001     | 0.000%         | 99.848%      |
| 9541 | WILMINGTON GROU                                 | 0.000%         | 99.849%      |
| 9542 | METRO KAJANG HL                                 | 0.000%         | 99.849%      |
| 9543 | GAFISA SA                                       | 0.000%         | 99.849%      |
| 9544 | MOROZOFF LIMITE                                 | 0.000%         | 99.849%      |
| 9545 | BCO DESIO E BRI                                 | 0.000%         | 99.850%      |
| 9546 | S&T HOLDINGS CO                                 | 0.000%         | 99.850%      |
| 9547 | D&L INDUSTRIES                                  | 0.000%         | 99.850%      |
| 9548 | LUBY'S INC.                                     | 0.000%         | 99.851%      |
| 9549 | SUHEUNG CAPSULE                                 | 0.000%         | 99.851%      |
| 9550 | GAMEVIL INC                                     | 0.000%         | 99.851%      |
| 9551 | COLLECTORS UNIVERSE COMMON STOCK USD.001        | 0.000%         | 99.852%      |
| 9552 | BANGKOK AVIAT F                                 | 0.000%         | 99.852%      |
| 9553 | ELLAKTOR SA                                     | 0.000%         | 99.852%      |
| 9554 | ORION CORP                                      | 0.000%         | 99.852%      |
| 9555 | AGROFRESH SOLUTIONS INC COMMON STOCK            | 0.000%         | 99.853%      |
| 9556 | CHINA POWER CLE                                 | 0.000%         | 99.853%      |
| 9557 | PLDT INC SPON ADR ADR                           | 0.000%         | 99.853%      |
| 9558 | DAEKYO  | 0.000%         | 99.854%      |
| 9559 | SINYI REALTY IN                                 | 0.000%         | 99.854%      |
| 9560 | LIBERTY MEDIA CORP BRAVES A TRACKING STK        | 0.000%         | 99.854%      |
| 9561 | WAREHOUSE GROUP                                 | 0.000%         | 99.855%      |
| 9562 | DO & CO AG                                      | 0.000%         | 99.855%      |
| 9563 | POS MALAYSIA                                    | 0.000%         | 99.855%      |
| 9564 | MELCO HOLDINGS                                  | 0.000%         | 99.855%      |
| 9565 | ACACIA RESEARCH CORP COMMON STOCK USD.001       | 0.000%         | 99.856%      |
| 9566 | PARTNERS REAL E                                 | 0.000%         | 99.856%      |
| 9567 | ALLIANCE ONE INTERNATIONAL COMMON STOCK         | 0.000%         | 99.856%      |
| 9568 | TAMA HOME CO LT                                 | 0.000%         | 99.857%      |
| 9569 | MANDARIN ORIENT                                 | 0.000%         | 99.857%      |
| 9570 | GCA SAVVIAN COR                                 | 0.000%         | 99.857%      |
| 9571 | ZENITAKA CORP                                   | 0.000%         | 99.858%      |
| 9572 | PTG ENERGY PCL                                  | 0.000%         | 99.858%      |
| 9573 | OUE COMMERCIAL                                  | 0.000%         | 99.858%      |
| 9574 | RUBY TUESDAY INC COMMON STOCK USD.01            | 0.000%         | 99.858%      |
| 9575 | TOUNG LOONG TEX                                 | 0.000%         | 99.859%      |
| 9576 | SAM KWANG GLASS                                 | 0.000%         | 99.859%      |
| 9577 | AREZZO INDUSTRI                                 | 0.000%         | 99.859%      |
| 9578 | CRCC HIGH-TECH                                  | 0.000%         | 99.860%      |
| 9579 | PAB K TJIWI KIM                                 | 0.000%         | 99.860%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9580 | YUKEN KOGYO                                      | 0.000%         | 99.860%      |
| 9581 | SEACHANGE INTL                                   | 0.000%         | 99.861%      |
| 9582 | HIMATSINGKA SEI                                  | 0.000%         | 99.861%      |
| 9583 | TAISEI LAMICK C                                  | 0.000%         | 99.861%      |
| 9584 | XXL ASA  | 0.000%         | 99.861%      |
| 9585 | EUSKALTEL SA                                     | 0.000%         | 99.862%      |
| 9586 | ES-CON JAPAN LT                                  | 0.000%         | 99.862%      |
| 9587 | OZNER WATER INT                                  | 0.000%         | 99.862%      |
| 9588 | OPTEX COMPANY                                    | 0.000%         | 99.863%      |
| 9589 | SERVICE STREAM                                   | 0.000%         | 99.863%      |
| 9590 | ANADOLU CAM                                      | 0.000%         | 99.863%      |
| 9591 | FAITH INC  | 0.000%         | 99.863%      |
| 9592 | HONWORLD GROUP                                   | 0.000%         | 99.864%      |
| 9593 | TTW PUBLIC COMP                                  | 0.000%         | 99.864%      |
| 9594 | MARUKA MACHINER                                  | 0.000%         | 99.864%      |
| 9595 | MASON FINANCIAL                                  | 0.000%         | 99.865%      |
| 9596 | DECMIL GROUP LT                                  | 0.000%         | 99.865%      |
| 9597 | MUNSUN CAPITAL                                   | 0.000%         | 99.865%      |
| 9598 | CTI ENGINEERING                                  | 0.000%         | 99.866%      |
| 9599 | FIBRA SHOP PORT                                  | 0.000%         | 99.866%      |
| 9600 | AMBASSADOR HOTE                                  | 0.000%         | 99.866%      |
| 9601 | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 | 0.000%         | 99.866%      |
| 9602 | FLUIDRA SA                                       | 0.000%         | 99.867%      |
| 9603 | SIEMENS INDIA L                                  | 0.000%         | 99.867%      |
| 9604 | DONGWHA PHARM.C                                  | 0.000%         | 99.867%      |
| 9605 | ZIGNAGO VETRO S                                  | 0.000%         | 99.868%      |
| 9606 | YIZHENG CHEM FI                                  | 0.000%         | 99.868%      |
| 9607 | SRI SPORTS LIMI                                  | 0.000%         | 99.868%      |
| 9608 | LINEDATA SERVIC                                  | 0.000%         | 99.868%      |
| 9609 | ALPHA SYSTEMS I                                  | 0.000%         | 99.869%      |
| 9610 | INTER PARFUMS                                    | 0.000%         | 99.869%      |
| 9611 | EXFO INC   | 0.000%         | 99.869%      |
| 9612 | TECHNOTRANS AG                                   | 0.000%         | 99.870%      |
| 9613 | TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01    | 0.000%         | 99.870%      |
| 9614 | MANNING + NAPIER INC COMMON STOCK USD.01         | 0.000%         | 99.870%      |
| 9615 | GEM DIAMONDS                                     | 0.000%         | 99.870%      |
| 9616 | SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5   | 0.000%         | 99.871%      |
| 9617 | FIRST STEAMSHIP                                  | 0.000%         | 99.871%      |
| 9618 | KEPCO ENGINEERI                                  | 0.000%         | 99.871%      |
| 9619 | KECK SENG(MAL)B                                  | 0.000%         | 99.872%      |
| 9620 | TK CORP  | 0.000%         | 99.872%      |
| 9621 | HANEDA ZENITH H                                  | 0.000%         | 99.872%      |
| 9622 | FLUIDIGM CORP COMMON STOCK USD.001               | 0.000%         | 99.872%      |
| 9623 | NAVA BHARAT VEN                                  | 0.000%         | 99.873%      |
| 9624 | NISSIN FOOD HOL                                  | 0.000%         | 99.873%      |
| 9625 | ZUKEN INC  | 0.000%         | 99.873%      |
| 9626 | ALROV PROPERTIE                                  | 0.000%         | 99.874%      |
| 9627 | PACIFIC CENTURY                                  | 0.000%         | 99.874%      |
| 9628 | MECHEL PJSC SPONSORED ADR ADR                    | 0.000%         | 99.874%      |
| 9629 | NATIONAL AGRICU                                  | 0.000%         | 99.874%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9630 | VECIMA NETWORKS                                  | 0.000%         | 99.875%      |
| 9631 | OHB SE   | 0.000%         | 99.875%      |
| 9632 | PYEONG HWA AUTO                                  | 0.000%         | 99.875%      |
| 9633 | MQ HOLDING AB                                    | 0.000%         | 99.876%      |
| 9634 | MAGMA FINCORP L                                  | 0.000%         | 99.876%      |
| 9635 | CENTURY BANCORP INC CL A COMMON STOCK USD1.0     | 0.000%         | 99.876%      |
| 9636 | CAVOTEC SA                                       | 0.000%         | 99.876%      |
| 9637 | ASIA CEMENT CHI                                  | 0.000%         | 99.877%      |
| 9638 | PRG-SCHULTZ INT                                  | 0.000%         | 99.877%      |
| 9639 | UMW OIL & GAS C                                  | 0.000%         | 99.877%      |
| 9640 | RECRM RESEARCH                                   | 0.000%         | 99.878%      |
| 9641 | SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01 | 0.000%         | 99.878%      |
| 9642 | MUGEN ESTATE CO                                  | 0.000%         | 99.878%      |
| 9643 | SAN SHING FASTE                                  | 0.000%         | 99.878%      |
| 9644 | ACAL   | 0.000%         | 99.879%      |
| 9645 | CATENA AB  | 0.000%         | 99.879%      |
| 9646 | KOBE ELECTRIC R                                  | 0.000%         | 99.879%      |
| 9647 | ROSTELECOM OJSC                                  | 0.000%         | 99.879%      |
| 9648 | AKCANSА CIMENTO                                  | 0.000%         | 99.880%      |
| 9649 | BANKWELL FINANCIAL GROUP INC COMMON STOCK        | 0.000%         | 99.880%      |
| 9650 | REJECT SHOP LTD                                  | 0.000%         | 99.880%      |
| 9651 | PARIS MIKI INC                                   | 0.000%         | 99.881%      |
| 9652 | SEMCON AB  | 0.000%         | 99.881%      |
| 9653 | PSI AG GESELL F                                  | 0.000%         | 99.881%      |
| 9654 | VINY THAI  | 0.000%         | 99.881%      |
| 9655 | SOFT-WORLD INTL                                  | 0.000%         | 99.882%      |
| 9656 | UNITED SPIRITS                                   | 0.000%         | 99.882%      |
| 9657 | EMPEROR ENTERTA                                  | 0.000%         | 99.882%      |
| 9658 | DAIICHI KENSETS                                  | 0.000%         | 99.882%      |
| 9659 | SCORPIO BULKERS                                  | 0.000%         | 99.883%      |
| 9660 | INNER MONGOLIA                                   | 0.000%         | 99.883%      |
| 9661 | DAIDO KOGYO CO                                   | 0.000%         | 99.883%      |
| 9662 | VP PLC   | 0.000%         | 99.884%      |
| 9663 | HANKOOK SHELL O                                  | 0.000%         | 99.884%      |
| 9664 | ASESOR DE ACTIV                                  | 0.000%         | 99.884%      |
| 9665 | ATENOR   | 0.000%         | 99.884%      |
| 9666 | ASIA HOLDINGS C                                  | 0.000%         | 99.885%      |
| 9667 | NICE INFORMATIO                                  | 0.000%         | 99.885%      |
| 9668 | KERUR HOLDINGS                                   | 0.000%         | 99.885%      |
| 9669 | NEW HOPE CORP                                    | 0.000%         | 99.885%      |
| 9670 | UFP TECHNOLOGIES INC COMMON STOCK USD.01         | 0.000%         | 99.886%      |
| 9671 | JK CEMENTS LTD                                   | 0.000%         | 99.886%      |
| 9672 | YC CO LTD  | 0.000%         | 99.886%      |
| 9673 | TOTTORI BANK                                     | 0.000%         | 99.887%      |
| 9674 | ABLYNX NV  | 0.000%         | 99.887%      |
| 9675 | BEADELL RESOURC                                  | 0.000%         | 99.887%      |
| 9676 | AKSIGORTA AS                                     | 0.000%         | 99.887%      |
| 9677 | QUORUM HEALTH CORP COMMON STOCK USD.0001         | 0.000%         | 99.888%      |
| 9678 | LONG BON INTERN                                  | 0.000%         | 99.888%      |
| 9679 | TREASURE ASA                                     | 0.000%         | 99.888%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9680 | ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01 | 0.000%         | 99.888%      |
| 9681 | MODETOUR NETWOR                                  | 0.000%         | 99.889%      |
| 9682 | GEAR ENERGY LTD                                  | 0.000%         | 99.889%      |
| 9683 | UNION BK OF TAI                                  | 0.000%         | 99.889%      |
| 9684 | FIDELITY + GUARANTY LIFE COMMON STOCK USD.01     | 0.000%         | 99.889%      |
| 9685 | KUOYANG CONSTRU                                  | 0.000%         | 99.890%      |
| 9686 | HOVNANIAN ENTERPRISES A COMMON STOCK USD.01      | 0.000%         | 99.890%      |
| 9687 | CODAN LTD  | 0.000%         | 99.890%      |
| 9688 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01      | 0.000%         | 99.891%      |
| 9689 | NEXEN CORPORATI                                  | 0.000%         | 99.891%      |
| 9690 | AMIYAKI TEI CO                                   | 0.000%         | 99.891%      |
| 9691 | NIPPON COMMER D                                  | 0.000%         | 99.891%      |
| 9692 | SEOHAN CO LTD                                    | 0.000%         | 99.892%      |
| 9693 | ENERGY RESOURCE                                  | 0.000%         | 99.892%      |
| 9694 | OTONOMY INC COMMON STOCK USD.001                 | 0.000%         | 99.892%      |
| 9695 | TOMORROW FOCUS                                   | 0.000%         | 99.892%      |
| 9696 | GEO ENERGY RESO                                  | 0.000%         | 99.893%      |
| 9697 | NIKKO CO   | 0.000%         | 99.893%      |
| 9698 | NIPPON CHEM IND                                  | 0.000%         | 99.893%      |
| 9699 | MICRONICS JAPAN                                  | 0.000%         | 99.893%      |
| 9700 | TOMOE CORP                                       | 0.000%         | 99.894%      |
| 9701 | BasicNet S.p.A.                                  | 0.000%         | 99.894%      |
| 9702 | SAKAI OVEX CO L                                  | 0.000%         | 99.894%      |
| 9703 | MEDIA GEN INC CVR COMMON STOCK                   | 0.000%         | 99.894%      |
| 9704 | RCF  | 0.000%         | 99.895%      |
| 9705 | ASIA FINANCIAL                                   | 0.000%         | 99.895%      |
| 9706 | BIG SHOPPING CE                                  | 0.000%         | 99.895%      |
| 9707 | SAM JIN PHARM                                    | 0.000%         | 99.896%      |
| 9708 | WHA CORP PCL                                     | 0.000%         | 99.896%      |
| 9709 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01       | 0.000%         | 99.896%      |
| 9710 | PMP COMMUNICATI                                  | 0.000%         | 99.896%      |
| 9711 | NEPI ROCKCASTLE                                  | 0.000%         | 99.897%      |
| 9712 | FURSYS   | 0.000%         | 99.897%      |
| 9713 | SUMITOMO PRECIS                                  | 0.000%         | 99.897%      |
| 9714 | HYUNDAI ENGINEE                                  | 0.000%         | 99.897%      |
| 9715 | NESCO LTD  | 0.000%         | 99.898%      |
| 9716 | KINKI SHARYO CO                                  | 0.000%         | 99.898%      |
| 9717 | BEIJINGWEST IND                                  | 0.000%         | 99.898%      |
| 9718 | OVER FIFTY GP L                                  | 0.000%         | 99.898%      |
| 9719 | AWARE INC  | 0.000%         | 99.899%      |
| 9720 | WESTPORT INNOVA                                  | 0.000%         | 99.899%      |
| 9721 | MITSUBISHI RESE                                  | 0.000%         | 99.899%      |
| 9722 | AXACTOR AB                                       | 0.000%         | 99.899%      |
| 9723 | CMMB VISION HOL                                  | 0.000%         | 99.900%      |
| 9724 | TOKYO TEKKO CO                                   | 0.000%         | 99.900%      |
| 9725 | DONG A ELTEK CO                                  | 0.000%         | 99.900%      |
| 9726 | ENERGY EQUITY C                                  | 0.000%         | 99.900%      |
| 9727 | GRUPO ARGOS SA                                   | 0.000%         | 99.901%      |
| 9728 | YELP INC COMMON STOCK USD.000001                 | 0.000%         | 99.901%      |
| 9729 | RATCHABURI ELEC                                  | 0.000%         | 99.901%      |

|      | SECURITY NAME                             | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9730 | NEMAK SAB DE CV                           | 0.000%         | 99.901%      |
| 9731 | REGIONAL CONT L                           | 0.000%         | 99.902%      |
| 9732 | SECOM JOSHINETS                           | 0.000%         | 99.902%      |
| 9733 | OCWEN FINANCIAL CORP COMMON STOCK USD.01  | 0.000%         | 99.902%      |
| 9734 | SATORI ELECTRIC                           | 0.000%         | 99.902%      |
| 9735 | SANDRIDGE ENERGY INC COMMON STOCK USD.001 | 0.000%         | 99.903%      |
| 9736 | CELLCOM ISRAEL                            | 0.000%         | 99.903%      |
| 9737 | CHEUK NANG HLDG                           | 0.000%         | 99.903%      |
| 9738 | EVERBRIGHT SECU                           | 0.000%         | 99.903%      |
| 9739 | KEY TECHNOLOGY INC COMMON STOCK           | 0.000%         | 99.904%      |
| 9740 | AFRICA ISRAEL P                           | 0.000%         | 99.904%      |
| 9741 | WEATHERNEWS INC                           | 0.000%         | 99.904%      |
| 9742 | CARASSO MOTORS                            | 0.000%         | 99.904%      |
| 9743 | KORADIOR HOLDIN                           | 0.000%         | 99.905%      |
| 9744 | LIBERTY MEDIA CORP BRAVES C TRACKING STK  | 0.000%         | 99.905%      |
| 9745 | AUSNUTRIA DAIRY                           | 0.000%         | 99.905%      |
| 9746 | HSIN CHONG CONS                           | 0.000%         | 99.905%      |
| 9747 | HIAG IMMOBILIEN                           | 0.000%         | 99.906%      |
| 9748 | CAPIO AB                                  | 0.000%         | 99.906%      |
| 9749 | BLACK BOX CORP                            | 0.000%         | 99.906%      |
| 9750 | SUNRUN INC COMMON STOCK USD.0001          | 0.000%         | 99.906%      |
| 9751 | TECHNO RYOWA LT                           | 0.000%         | 99.907%      |
| 9752 | HALCYON AGRI CO                           | 0.000%         | 99.907%      |
| 9753 | SFP DINING                                | 0.000%         | 99.907%      |
| 9754 | RHODES FOOD GRO                           | 0.000%         | 99.907%      |
| 9755 | STEIN MART INC COMMON STOCK USD.01        | 0.000%         | 99.908%      |
| 9756 | NAKAYAMA STEEL                            | 0.000%         | 99.908%      |
| 9757 | SUNLAND GROUP L                           | 0.000%         | 99.908%      |
| 9758 | ROBINSON PCL                              | 0.000%         | 99.908%      |
| 9759 | KEY TRONIC CORP COMMON STOCK              | 0.000%         | 99.908%      |
| 9760 | ECHELON FINANCI                           | 0.000%         | 99.909%      |
| 9761 | HKC HOLDINGS LT                           | 0.000%         | 99.909%      |
| 9762 | FUTURE SYSTEMS                            | 0.000%         | 99.909%      |
| 9763 | PEET LIMITED                              | 0.000%         | 99.909%      |
| 9764 | SAMCHULLY                                 | 0.000%         | 99.910%      |
| 9765 | GYM GROUP PLC/T                           | 0.000%         | 99.910%      |
| 9766 | CHAMPION TECHNO                           | 0.000%         | 99.910%      |
| 9767 | FUJI CORP/MIYAG                           | 0.000%         | 99.910%      |
| 9768 | SAN FANG CHEMIC                           | 0.000%         | 99.911%      |
| 9769 | MALAKOFF CORP B                           | 0.000%         | 99.911%      |
| 9770 | C.BANNER INTERN                           | 0.000%         | 99.911%      |
| 9771 | DAISHINKU CORP                            | 0.000%         | 99.911%      |
| 9772 | DA MING INTERNA                           | 0.000%         | 99.912%      |
| 9773 | CHONGQING MACHI                           | 0.000%         | 99.912%      |
| 9774 | KYERYONG CONST                            | 0.000%         | 99.912%      |
| 9775 | SNAI SPA                                  | 0.000%         | 99.912%      |
| 9776 | AEON CREDIT SER                           | 0.000%         | 99.913%      |
| 9777 | ANF IMMOBILIER                            | 0.000%         | 99.913%      |
| 9778 | KG CHEMICAL COR                           | 0.000%         | 99.913%      |
| 9779 | PHOSAGRO OJSC                             | 0.000%         | 99.913%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9780 | REPLIGEN CORP COMMON STOCK USD.01                | 0.000%         | 99.913%      |
| 9781 | MINERA FRISCO S                                  | 0.000%         | 99.914%      |
| 9782 | NAGANO BANK                                      | 0.000%         | 99.914%      |
| 9783 | NICHOLAS FINANCIAL INC COMMON STOCK              | 0.000%         | 99.914%      |
| 9784 | HT&E LTD   | 0.000%         | 99.914%      |
| 9785 | GILAT SATELLITE                                  | 0.000%         | 99.915%      |
| 9786 | PHARMA MAR SA                                    | 0.000%         | 99.915%      |
| 9787 | SEOBU T&D  | 0.000%         | 99.915%      |
| 9788 | TOSHO CO LTD                                     | 0.000%         | 99.915%      |
| 9789 | MK RESTAURANT G                                  | 0.000%         | 99.916%      |
| 9790 | TOWER LTD  | 0.000%         | 99.916%      |
| 9791 | CLARK INC COMMO                                  | 0.000%         | 99.916%      |
| 9792 | QUABIT IMMOBILI                                  | 0.000%         | 99.916%      |
| 9793 | TRANSACTION CAP                                  | 0.000%         | 99.916%      |
| 9794 | STAR ASIAN INVE                                  | 0.000%         | 99.917%      |
| 9795 | SHOUGANG CNCRD                                   | 0.000%         | 99.917%      |
| 9796 | HUDSON GLOBAL INC COMMON STOCK USD.001           | 0.000%         | 99.917%      |
| 9797 | BSL CORPORATION                                  | 0.000%         | 99.917%      |
| 9798 | INDUSTRIA REIT                                   | 0.000%         | 99.918%      |
| 9799 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01   | 0.000%         | 99.918%      |
| 9800 | LANDS END INC COMMON STOCK USD.01                | 0.000%         | 99.918%      |
| 9801 | DAIDOH   | 0.000%         | 99.918%      |
| 9802 | INVICTA HOLDING                                  | 0.000%         | 99.919%      |
| 9803 | TRADELINK ELECT                                  | 0.000%         | 99.919%      |
| 9804 | CHEETAH MOBILE INC ADR ADR USD.000025            | 0.000%         | 99.919%      |
| 9805 | PREMIER FINANCIAL BANCORP COMMON STOCK           | 0.000%         | 99.919%      |
| 9806 | POLYTEC ASSET H                                  | 0.000%         | 99.919%      |
| 9807 | ENTERPRISE BANCORP INC COMMON STOCK USD.01       | 0.000%         | 99.920%      |
| 9808 | TAO HEUNG HOLDI                                  | 0.000%         | 99.920%      |
| 9809 | REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01   | 0.000%         | 99.920%      |
| 9810 | KYOWA LEATHER                                    | 0.000%         | 99.920%      |
| 9811 | CAN DO CO LTD                                    | 0.000%         | 99.921%      |
| 9812 | TOMATO BANK LTD                                  | 0.000%         | 99.921%      |
| 9813 | ECO'S CO LTD/JA                                  | 0.000%         | 99.921%      |
| 9814 | GRUPO GICSA SA                                   | 0.000%         | 99.921%      |
| 9815 | INDUSTRIAL BLDG                                  | 0.000%         | 99.921%      |
| 9816 | CARPETRIGHT                                      | 0.000%         | 99.922%      |
| 9817 | RUENTEX INDUSTR                                  | 0.000%         | 99.922%      |
| 9818 | ALLIED ELECTRON                                  | 0.000%         | 99.922%      |
| 9819 | DIALIGHT PLC                                     | 0.000%         | 99.922%      |
| 9820 | SCOPE METALS GR                                  | 0.000%         | 99.923%      |
| 9821 | ARDELYX INC COMMON STOCK USD.000001              | 0.000%         | 99.923%      |
| 9822 | HY LOK   | 0.000%         | 99.923%      |
| 9823 | UNISYS CORP                                      | 0.000%         | 99.923%      |
| 9824 | MIVTACH SHAMIR                                   | 0.000%         | 99.923%      |
| 9825 | SAMSE SA   | 0.000%         | 99.924%      |
| 9826 | BGP HOLDINGS (P                                  | 0.000%         | 99.924%      |
| 9827 | KURIYAMA HOLDIN                                  | 0.000%         | 99.924%      |
| 9828 | GULF KEYSTONE P                                  | 0.000%         | 99.924%      |
| 9829 | PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01 | 0.000%         | 99.925%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9830 | KAWASUMI LABS I                                  | 0.000%         | 99.925%      |
| 9831 | MEGAWIDE CONS C                                  | 0.000%         | 99.925%      |
| 9832 | KONDOTEC INC                                     | 0.000%         | 99.925%      |
| 9833 | BEAR STATE FINANCIAL INC COMMON STOCK USD.01     | 0.000%         | 99.925%      |
| 9834 | SAFETY GODOWN C                                  | 0.000%         | 99.926%      |
| 9835 | NICHIA STEEL WO                                  | 0.000%         | 99.926%      |
| 9836 | RATNAMANI METAL                                  | 0.000%         | 99.926%      |
| 9837 | ALKANE RESOURCE                                  | 0.000%         | 99.926%      |
| 9838 | SINO THAI EN,FG                                  | 0.000%         | 99.927%      |
| 9839 | KOMEHYO  | 0.000%         | 99.927%      |
| 9840 | IDP EDUCATION L                                  | 0.000%         | 99.927%      |
| 9841 | TOBU STORE CO L                                  | 0.000%         | 99.927%      |
| 9842 | EMPERADOR INC                                    | 0.000%         | 99.927%      |
| 9843 | BOUSTEAD PLANTA                                  | 0.000%         | 99.928%      |
| 9844 | ITFOR INC  | 0.000%         | 99.928%      |
| 9845 | STRONG PETROCHE                                  | 0.000%         | 99.928%      |
| 9846 | ESSEL PROP                                       | 0.000%         | 99.928%      |
| 9847 | OTSUKA KAGU                                      | 0.000%         | 99.929%      |
| 9848 | MYSTATE LTD                                      | 0.000%         | 99.929%      |
| 9849 | ADCORP HLDGS                                     | 0.000%         | 99.929%      |
| 9850 | MORTGAGE CHOICE                                  | 0.000%         | 99.929%      |
| 9851 | FOX WIZEL LTD                                    | 0.000%         | 99.929%      |
| 9852 | CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01 | 0.000%         | 99.930%      |
| 9853 | TUNAS BARU LAMP                                  | 0.000%         | 99.930%      |
| 9854 | CENTER LABORATO                                  | 0.000%         | 99.930%      |
| 9855 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001   | 0.000%         | 99.930%      |
| 9856 | PC TEL INC COMMON STOCK USD.001                  | 0.000%         | 99.930%      |
| 9857 | TOMSON GROUP                                     | 0.000%         | 99.931%      |
| 9858 | ION BEAM APPLIC                                  | 0.000%         | 99.931%      |
| 9859 | UTD PLANTATION                                   | 0.000%         | 99.931%      |
| 9860 | IFG GROUP PLC                                    | 0.000%         | 99.931%      |
| 9861 | UNITY OPTO TECH                                  | 0.000%         | 99.932%      |
| 9862 | AGRO-KANESHO CO                                  | 0.000%         | 99.932%      |
| 9863 | LIFCO AB-B SHS                                   | 0.000%         | 99.932%      |
| 9864 | KASEN INTERNATI                                  | 0.000%         | 99.932%      |
| 9865 | IMPEXMETAL                                       | 0.000%         | 99.932%      |
| 9866 | GETIN NOBLE BA                                   | 0.000%         | 99.933%      |
| 9867 | RICHARDSON ELEC LTD COMMON STOCK USD.05          | 0.000%         | 99.933%      |
| 9868 | SHIMOJIMA CO LT                                  | 0.000%         | 99.933%      |
| 9869 | SHELL REFINING(                                  | 0.000%         | 99.933%      |
| 9870 | FDM GROUP PLC                                    | 0.000%         | 99.933%      |
| 9871 | NEPES CORPORATI                                  | 0.000%         | 99.934%      |
| 9872 | KORTEK CORPN                                     | 0.000%         | 99.934%      |
| 9873 | NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25  | 0.000%         | 99.934%      |
| 9874 | AMERIGO RESOURC                                  | 0.000%         | 99.934%      |
| 9875 | HSIL LTD   | 0.000%         | 99.934%      |
| 9876 | OVERSEAS CHINES                                  | 0.000%         | 99.935%      |
| 9877 | AES GENER SA                                     | 0.000%         | 99.935%      |
| 9878 | TMK PAO GDR REG S GDR                            | 0.000%         | 99.935%      |
| 9879 | AARTI INDS                                       | 0.000%         | 99.935%      |

|      | SECURITY NAME                              | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9880 | ALEXCO RESOURCE CORP COMMON STOCK          | 0.000%         | 99.935%      |
| 9881 | HANKUK PAPER MF                            | 0.000%         | 99.936%      |
| 9882 | NISSEI PLSTIC I                            | 0.000%         | 99.936%      |
| 9883 | FAR LTD                                    | 0.000%         | 99.936%      |
| 9884 | SINO GRANDNESS                             | 0.000%         | 99.936%      |
| 9885 | SI FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.000%         | 99.937%      |
| 9886 | DY CORP                                    | 0.000%         | 99.937%      |
| 9887 | PERENNIAL REAL                             | 0.000%         | 99.937%      |
| 9888 | FLEETWOOD CORP                             | 0.000%         | 99.937%      |
| 9889 | FOOD EMPIRE HOL                            | 0.000%         | 99.937%      |
| 9890 | MAHARASHTRA SEA                            | 0.000%         | 99.938%      |
| 9891 | YAIZU SUISANKAG                            | 0.000%         | 99.938%      |
| 9892 | FUJISHOJI CO.LT                            | 0.000%         | 99.938%      |
| 9893 | IMPERIAL HOTEL                             | 0.000%         | 99.938%      |
| 9894 | HANIL E-HWA CO                             | 0.000%         | 99.938%      |
| 9895 | POLYMET MINING                             | 0.000%         | 99.939%      |
| 9896 | CHINA DYNAMICS                             | 0.000%         | 99.939%      |
| 9897 | AEROPORTO VENEZ                            | 0.000%         | 99.939%      |
| 9898 | TVA GROUP INC B SHRS COMMON STOCK          | 0.000%         | 99.939%      |
| 9899 | KAORI HEAT TREA                            | 0.000%         | 99.939%      |
| 9900 | DAIHATSU DIESEL                            | 0.000%         | 99.940%      |
| 9901 | FAG BEARINGS IN                            | 0.000%         | 99.940%      |
| 9902 | HALOWS CO LTD                              | 0.000%         | 99.940%      |
| 9903 | COCA-COLA ICECE                            | 0.000%         | 99.940%      |
| 9904 | THURGAUER KANTO                            | 0.000%         | 99.940%      |
| 9905 | APPROACH RESOUR                            | 0.000%         | 99.941%      |
| 9906 | CASTINGS                                   | 0.000%         | 99.941%      |
| 9907 | PACASMAYO                                  | 0.000%         | 99.941%      |
| 9908 | COFFEE DAY ENTE                            | 0.000%         | 99.941%      |
| 9909 | EIH LTD                                    | 0.000%         | 99.941%      |
| 9910 | KAPSCH TRAFFICC                            | 0.000%         | 99.942%      |
| 9911 | CAPITALAND COMM                            | 0.000%         | 99.942%      |
| 9912 | UEM EDGENTA BHD                            | 0.000%         | 99.942%      |
| 9913 | LIPPO CIKARANG                             | 0.000%         | 99.942%      |
| 9914 | NEFF CORP CLASS A COMMON STOCK USD.01      | 0.000%         | 99.942%      |
| 9915 | CROOZ INC                                  | 0.000%         | 99.943%      |
| 9916 | DAEHAN STEEL CO                            | 0.000%         | 99.943%      |
| 9917 | E TEC E&C LTD                              | 0.000%         | 99.943%      |
| 9918 | MUTOW CO LTD                               | 0.000%         | 99.943%      |
| 9919 | TAKANA CO LTD                              | 0.000%         | 99.943%      |
| 9920 | YANCHANG PETROL                            | 0.000%         | 99.944%      |
| 9921 | CUMBERLAND PHARMACEUTICALS COMMON STOCK    | 0.000%         | 99.944%      |
| 9922 | YONDENKO CORP                              | 0.000%         | 99.944%      |
| 9923 | MCCLATCHY CO CLASS A COMMON STOCK USD.01   | 0.000%         | 99.944%      |
| 9924 | SUNCALL CORP                               | 0.000%         | 99.944%      |
| 9925 | KOREA TECH BANK                            | 0.000%         | 99.944%      |
| 9926 | ATTENDO AB                                 | 0.000%         | 99.945%      |
| 9927 | NSL LTD                                    | 0.000%         | 99.945%      |
| 9928 | PROGRESS WERK A                            | 0.000%         | 99.945%      |
| 9929 | HAINAN MEILAN A                            | 0.000%         | 99.945%      |

|      | SECURITY NAME                        | % OF PORTFOLIO | CUMULATIVE % |
|------|--------------------------------------|----------------|--------------|
| 9930 | CHINA FINANCIAL                      | 0.000%         | 99.945%      |
| 9931 | SKF INDIA LTD                        | 0.000%         | 99.946%      |
| 9932 | INTEGRAL DIAGNO                      | 0.000%         | 99.946%      |
| 9933 | MJ GLEESON PLC                       | 0.000%         | 99.946%      |
| 9934 | BLUE SQUARE REA                      | 0.000%         | 99.946%      |
| 9935 | GODREJ INDUSTRI                      | 0.000%         | 99.946%      |
| 9936 | MONEY3 CORP LTD                      | 0.000%         | 99.947%      |
| 9937 | HOIST FINANCE A                      | 0.000%         | 99.947%      |
| 9938 | KRAKATAU STEEL                       | 0.000%         | 99.947%      |
| 9939 | FORMOSAN UNION                       | 0.000%         | 99.947%      |
| 9940 | PLATZER FASTIGH                      | 0.000%         | 99.947%      |
| 9941 | TRAKCJA SA                           | 0.000%         | 99.948%      |
| 9942 | YAMATO CORPORAT                      | 0.000%         | 99.948%      |
| 9943 | YNH PROPERTY BH                      | 0.000%         | 99.948%      |
| 9944 | SILVER CHEF LTD                      | 0.000%         | 99.948%      |
| 9945 | T COOK IND                           | 0.000%         | 99.948%      |
| 9946 | GOLD ROAD RESOU                      | 0.000%         | 99.949%      |
| 9947 | NATURAL ALTERNT                      | 0.000%         | 99.949%      |
| 9948 | SHIHLIN ELEC &                       | 0.000%         | 99.949%      |
| 9949 | ZHUHAI HLDGS IN                      | 0.000%         | 99.949%      |
| 9950 | YESCO CO LTD                         | 0.000%         | 99.949%      |
| 9951 | COCO'S JAPAN CO                      | 0.000%         | 99.949%      |
| 9952 | CARBORUNDUM                          | 0.000%         | 99.950%      |
| 9953 | VIVA INDUSTRIAL                      | 0.000%         | 99.950%      |
| 9954 | HWA SHIN CO                          | 0.000%         | 99.950%      |
| 9955 | CROWN CONFECTIO                      | 0.000%         | 99.950%      |
| 9956 | INDO COUNT INDU                      | 0.000%         | 99.950%      |
| 9957 | NOBINA AB                            | 0.000%         | 99.951%      |
| 9958 | NIHON PLAST CO                       | 0.000%         | 99.951%      |
| 9959 | TAINAN ENTERPRI                      | 0.000%         | 99.951%      |
| 9960 | STRAITS TRADING                      | 0.000%         | 99.951%      |
| 9961 | PIPAVAV DEFENCE                      | 0.000%         | 99.951%      |
| 9962 | SEVERFIELD-ROWE                      | 0.000%         | 99.952%      |
| 9963 | TOHOKU BANK                          | 0.000%         | 99.952%      |
| 9964 | IMMOBEL                              | 0.000%         | 99.952%      |
| 9965 | UNICHEM LABS                         | 0.000%         | 99.952%      |
| 9966 | Phoenix Mills L                      | 0.000%         | 99.952%      |
| 9967 | BANYAN TREE HOL                      | 0.000%         | 99.952%      |
| 9968 | CATHAY NO 1 REI                      | 0.000%         | 99.953%      |
| 9969 | SANYO TRADING C                      | 0.000%         | 99.953%      |
| 9970 | TECHNO ELECTRIC                      | 0.000%         | 99.953%      |
| 9971 | SKANDINAVISKA E                      | 0.000%         | 99.953%      |
| 9972 | MONGOLIAN MININ                      | 0.000%         | 99.953%      |
| 9973 | PICANOL                              | 0.000%         | 99.954%      |
| 9974 | STAGE STORES INC COMMON STOCK USD.01 | 0.000%         | 99.954%      |
| 9975 | GRANULES INDIA                       | 0.000%         | 99.954%      |
| 9976 | HONG LEONG ASIA                      | 0.000%         | 99.954%      |
| 9977 | YUANSHENGTAI DA                      | 0.000%         | 99.954%      |
| 9978 | GOOD RESOURCES                       | 0.000%         | 99.954%      |
| 9979 | STREET CAPITAL                       | 0.000%         | 99.955%      |



|       | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 9980  | VON ROLL HOLDIN                               | 0.000%         | 99.955%      |
| 9981  | mitsui fudosan                                | 0.000%         | 99.955%      |
| 9982  | INTL PAPER                                    | 0.000%         | 99.955%      |
| 9983  | BASWARE OYJ                                   | 0.000%         | 99.955%      |
| 9984  | CW GROUP HLDGS                                | 0.000%         | 99.955%      |
| 9985  | INTER CARS SA                                 | 0.000%         | 99.956%      |
| 9986  | COUNTRYSIDE PRO                               | 0.000%         | 99.956%      |
| 9987  | BRAEMAR SHIPPIN                               | 0.000%         | 99.956%      |
| 9988  | MANNATECH INC COMMON STOCK USD.0001           | 0.000%         | 99.956%      |
| 9989  | ASHTROM PROPERT                               | 0.000%         | 99.956%      |
| 9990  | SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01 | 0.000%         | 99.957%      |
| 9991  | NNIT A/S                                      | 0.000%         | 99.957%      |
| 9992  | HOME INVEST BEL                               | 0.000%         | 99.957%      |
| 9993  | AGORA   | 0.000%         | 99.957%      |
| 9994  | GHCL LTD                                      | 0.000%         | 99.957%      |
| 9995  | FULLER SMITH &                                | 0.000%         | 99.957%      |
| 9996  | HOGG ROBINSON G                               | 0.000%         | 99.958%      |
| 9997  | GFOOT CO LTD                                  | 0.000%         | 99.958%      |
| 9998  | CARR'S GROUP PL                               | 0.000%         | 99.958%      |
| 9999  | DRDGOLD LTD                                   | 0.000%         | 99.958%      |
| 10000 | PETRA FOODS LTD                               | 0.000%         | 99.958%      |
| 10001 | GROUP FIVE                                    | 0.000%         | 99.958%      |
| 10002 | BANK INTERNASIO                               | 0.000%         | 99.959%      |
| 10003 | NORCROS PLC                                   | 0.000%         | 99.959%      |
| 10004 | AGV PRODUCTS                                  | 0.000%         | 99.959%      |
| 10005 | ORIGIN ELECTRIC                               | 0.000%         | 99.959%      |
| 10006 | WATAHAN & CO LT                               | 0.000%         | 99.959%      |
| 10007 | HIROSHIMA ELEC                                | 0.000%         | 99.960%      |
| 10008 | SINO GAS & ENER                               | 0.000%         | 99.960%      |
| 10009 | JAKKS PACIFIC INC COMMON STOCK USD.001        | 0.000%         | 99.960%      |
| 10010 | MINEROS S.A.                                  | 0.000%         | 99.960%      |
| 10011 | NEW ZEALAND OIL                               | 0.000%         | 99.960%      |
| 10012 | DAPHNE INTERNA                                | 0.000%         | 99.960%      |
| 10013 | CENTURY PACIFIC                               | 0.000%         | 99.961%      |
| 10014 | TAIKO PHARMACEU                               | 0.000%         | 99.961%      |
| 10015 | KHON KAEN SUGAR                               | 0.000%         | 99.961%      |
| 10016 | ADO PROPERTIES                                | 0.000%         | 99.961%      |
| 10017 | KEPPEL TELECOM&                               | 0.000%         | 99.961%      |
| 10018 | SVENSKA CELLULO                               | 0.000%         | 99.961%      |
| 10019 | INFOMEDIA                                     | 0.000%         | 99.962%      |
| 10020 | PLATINUM GROUP                                | 0.000%         | 99.962%      |
| 10021 | IBI GROUP INC.                                | 0.000%         | 99.962%      |
| 10022 | CHORUS LTD ADR ADR                            | 0.000%         | 99.962%      |
| 10023 | SELVAAG BOLIG A                               | 0.000%         | 99.962%      |
| 10024 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01     | 0.000%         | 99.962%      |
| 10025 | MACMAHON HOLDIN                               | 0.000%         | 99.963%      |
| 10026 | AICHI TOKEI DEN                               | 0.000%         | 99.963%      |
| 10027 | TA ANN HOLDINGS                               | 0.000%         | 99.963%      |
| 10028 | SALEM COMM CORP                               | 0.000%         | 99.963%      |
| 10029 | OCL INDIA LTD                                 | 0.000%         | 99.963%      |

|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10030 | ANTON OILFIELD                                   | 0.000%         | 99.963%      |
| 10031 | MCLEOD RUSSEL I                                  | 0.000%         | 99.964%      |
| 10032 | WMIH CORP COMMON STOCK USD.00001                 | 0.000%         | 99.964%      |
| 10033 | BALLANTYNE STRONG INC COMMON STOCK USD.01        | 0.000%         | 99.964%      |
| 10034 | BURWILL HOLDING                                  | 0.000%         | 99.964%      |
| 10035 | KOHSOKU CORP                                     | 0.000%         | 99.964%      |
| 10036 | TWIN DISC INC COMMON STOCK                       | 0.000%         | 99.964%      |
| 10037 | QUINTIS LTD                                      | 0.000%         | 99.965%      |
| 10038 | DICKSON CONCEPT                                  | 0.000%         | 99.965%      |
| 10039 | ASCENTIAL PLC                                    | 0.000%         | 99.965%      |
| 10040 | YAC CO LTD                                       | 0.000%         | 99.965%      |
| 10041 | SITTOY GROUP HLD                                 | 0.000%         | 99.965%      |
| 10042 | RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001   | 0.000%         | 99.965%      |
| 10043 | SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01 | 0.000%         | 99.966%      |
| 10044 | NVC LIGHTING HO                                  | 0.000%         | 99.966%      |
| 10045 | FAMUR SA   | 0.000%         | 99.966%      |
| 10046 | PACIFIC ONLINE                                   | 0.000%         | 99.966%      |
| 10047 | NORWEGIAN PROPE                                  | 0.000%         | 99.966%      |
| 10048 | TURK TRKTOR VE                                   | 0.000%         | 99.966%      |
| 10049 | ELEMENTIA SAB D                                  | 0.000%         | 99.966%      |
| 10050 | KPX CHEMICAL                                     | 0.000%         | 99.967%      |
| 10051 | CGN MINING CO L                                  | 0.000%         | 99.967%      |
| 10052 | UNITED MICROELECTRON SP ADR ADR                  | 0.000%         | 99.967%      |
| 10053 | GRANDVISION BV                                   | 0.000%         | 99.967%      |
| 10054 | HONG KONG FERRY                                  | 0.000%         | 99.967%      |
| 10055 | HOKUETSU INDS C                                  | 0.000%         | 99.967%      |
| 10056 | SELCUK ECZA DEP                                  | 0.000%         | 99.968%      |
| 10057 | VINA CONCHA Y T                                  | 0.000%         | 99.968%      |
| 10058 | YUNNAN WATER IN                                  | 0.000%         | 99.968%      |
| 10059 | VOLT INFO SCIEN                                  | 0.000%         | 99.968%      |
| 10060 | FDC LTD/INDIA                                    | 0.000%         | 99.968%      |
| 10061 | TOPPS TILES                                      | 0.000%         | 99.968%      |
| 10062 | CALEDONIA MININ                                  | 0.000%         | 99.968%      |
| 10063 | HATHWAY CABLE                                    | 0.000%         | 99.969%      |
| 10064 | SCALES CORP LTD                                  | 0.000%         | 99.969%      |
| 10065 | SOCAM DEVELOPME                                  | 0.000%         | 99.969%      |
| 10066 | INVESTORS TITLE CO COMMON STOCK                  | 0.000%         | 99.969%      |
| 10067 | CPI AEROSTRUCTURES INC COMMON STOCK USD.001      | 0.000%         | 99.969%      |
| 10068 | WOONGJIN THINKB                                  | 0.000%         | 99.969%      |
| 10069 | TRIFAST PLC                                      | 0.000%         | 99.970%      |
| 10070 | R.E.A. HOLDINGS                                  | 0.000%         | 99.970%      |
| 10071 | OXLEY HOLDINGS                                   | 0.000%         | 99.970%      |
| 10072 | SALIM IVOMAS                                     | 0.000%         | 99.970%      |
| 10073 | LEMMINKAINEN OY                                  | 0.000%         | 99.970%      |
| 10074 | CHINA RUNDONG A                                  | 0.000%         | 99.970%      |
| 10075 | HUA ENG WIRE&CA                                  | 0.000%         | 99.970%      |
| 10076 | BARON DE LEY                                     | 0.000%         | 99.971%      |
| 10077 | CHC HEALTHCARE                                   | 0.000%         | 99.971%      |
| 10078 | NATURES SUNSHIN                                  | 0.000%         | 99.971%      |
| 10079 | GETIN HOLDING S                                  | 0.000%         | 99.971%      |

|       | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10080 | SILICON INTEG S                                   | 0.000%         | 99.971%      |
| 10081 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01      | 0.000%         | 99.971%      |
| 10082 | BOOT(HENRY) & S                                   | 0.000%         | 99.972%      |
| 10083 | CORP BANK   | 0.000%         | 99.972%      |
| 10084 | GRANA Y MONTERO SA SPON ADR ADR                   | 0.000%         | 99.972%      |
| 10085 | G SHANK ENTERPR                                   | 0.000%         | 99.972%      |
| 10086 | Tessi S.A.  | 0.000%         | 99.972%      |
| 10087 | CGG SA  | 0.000%         | 99.972%      |
| 10088 | KINTETSU DPT ST                                   | 0.000%         | 99.972%      |
| 10089 | CONTINENTAL HLD                                   | 0.000%         | 99.973%      |
| 10090 | FORTRESS BIOTECH INC COMMON STOCK USD.001         | 0.000%         | 99.973%      |
| 10091 | WIN HANVERKY HO                                   | 0.000%         | 99.973%      |
| 10092 | D.B. CORP LIMIT                                   | 0.000%         | 99.973%      |
| 10093 | K1 VENTURES LTD                                   | 0.000%         | 99.973%      |
| 10094 | GWANGJU SHINSEG                                   | 0.000%         | 99.973%      |
| 10095 | NORDAX GROUP AB                                   | 0.000%         | 99.973%      |
| 10096 | OZFOREX GROUP L                                   | 0.000%         | 99.974%      |
| 10097 | CROWN CONFECTIO                                   | 0.000%         | 99.974%      |
| 10098 | REXLOT HOLDINGS                                   | 0.000%         | 99.974%      |
| 10099 | ENEA AB   | 0.000%         | 99.974%      |
| 10100 | AEGIS LOGISTICS                                   | 0.000%         | 99.974%      |
| 10101 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001      | 0.000%         | 99.974%      |
| 10102 | EUROTECH SPA                                      | 0.000%         | 99.974%      |
| 10103 | FLYBE GROUP PLC                                   | 0.000%         | 99.975%      |
| 10104 | HAGOROMO FOODS                                    | 0.000%         | 99.975%      |
| 10105 | RIVERVIEW BANCORP INC COMMON STOCK USD.01         | 0.000%         | 99.975%      |
| 10106 | MEDUSA MINING L                                   | 0.000%         | 99.975%      |
| 10107 | LAKSHMI VILAS B                                   | 0.000%         | 99.975%      |
| 10108 | AREALINK CO LTD                                   | 0.000%         | 99.975%      |
| 10109 | TBK Co., Ltd.                                     | 0.000%         | 99.975%      |
| 10110 | BIO PAPPEL SAB                                    | 0.000%         | 99.976%      |
| 10111 | TOW CO LTD  | 0.000%         | 99.976%      |
| 10112 | CIA ENERGETICA                                    | 0.000%         | 99.976%      |
| 10113 | NEO-NEON HOLDIN                                   | 0.000%         | 99.976%      |
| 10114 | AVENG   | 0.000%         | 99.976%      |
| 10115 | INOX LEISURE LT                                   | 0.000%         | 99.976%      |
| 10116 | ASIA SATELLITE                                    | 0.000%         | 99.976%      |
| 10117 | TAKE AND GIVE                                     | 0.000%         | 99.976%      |
| 10118 | HANMI SEMICONDU                                   | 0.000%         | 99.977%      |
| 10119 | CONSTANTIN MEDI                                   | 0.000%         | 99.977%      |
| 10120 | SANYO HOUSING N                                   | 0.000%         | 99.977%      |
| 10121 | TSUI WAH HOLDIN                                   | 0.000%         | 99.977%      |
| 10122 | FREQUENCY ELEC                                    | 0.000%         | 99.977%      |
| 10123 | GLAXO SMITHKLIN                                   | 0.000%         | 99.977%      |
| 10124 | FUJISASH CO LTD                                   | 0.000%         | 99.977%      |
| 10125 | LINK NET TBK PT                                   | 0.000%         | 99.978%      |
| 10126 | BEST BRIDAL INC                                   | 0.000%         | 99.978%      |
| 10127 | LIPOCINE INC COMMON STOCK USD.0001                | 0.000%         | 99.978%      |
| 10128 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024   | 0.000%         | 99.978%      |
| 10129 | ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001 | 0.000%         | 99.978%      |

|       | SECURITY NAME                         | % OF PORTFOLIO | CUMULATIVE % |
|-------|---------------------------------------|----------------|--------------|
| 10130 | TOTAL ACCESS CO                       | 0.000%         | 99.978%      |
| 10131 | VOLUTION GROUP                        | 0.000%         | 99.978%      |
| 10132 | LOW KENG HUAT(S                       | 0.000%         | 99.978%      |
| 10133 | RGC RESOURCES INC COMMON STOCK USD5.0 | 0.000%         | 99.979%      |
| 10134 | SURYA SEMESTA I                       | 0.000%         | 99.979%      |
| 10135 | PT INTERNATIONA                       | 0.000%         | 99.979%      |
| 10136 | TILT RENEWABLES                       | 0.000%         | 99.979%      |
| 10137 | SHIDAX CORP                           | 0.000%         | 99.979%      |
| 10138 | FAR EAST HOLDIN                       | 0.000%         | 99.979%      |
| 10139 | TOMEN DEVICES C                       | 0.000%         | 99.979%      |
| 10140 | SADBHAV ENGINEE                       | 0.000%         | 99.980%      |
| 10141 | LIBERTY GOLD CO                       | 0.000%         | 99.980%      |
| 10142 | ISE CHEMICAL CO                       | 0.000%         | 99.980%      |
| 10143 | TAKASHIMA & CO                        | 0.000%         | 99.980%      |
| 10144 | SHIKIBO LTD                           | 0.000%         | 99.980%      |
| 10145 | WARTECK INVEST                        | 0.000%         | 99.980%      |
| 10146 | TRIVENI TURBINE                       | 0.000%         | 99.980%      |
| 10147 | ATHENS WATER SU                       | 0.000%         | 99.980%      |
| 10148 | IRC LIMITED                           | 0.000%         | 99.981%      |
| 10149 | CSG LIMITED                           | 0.000%         | 99.981%      |
| 10150 | THERMAX LTD                           | 0.000%         | 99.981%      |
| 10151 | VGI GLOBAL MEDI                       | 0.000%         | 99.981%      |
| 10152 | ALIMAK GROUP AB                       | 0.000%         | 99.981%      |
| 10153 | HOSTELWORLD GRO                       | 0.000%         | 99.981%      |
| 10154 | SEJONG INDUSTRI                       | 0.000%         | 99.981%      |
| 10155 | HEIDELBERGCEMEN                       | 0.000%         | 99.981%      |
| 10156 | GET NICE FINANC                       | 0.000%         | 99.982%      |
| 10157 | WHIRLPOOL OF IN                       | 0.000%         | 99.982%      |
| 10158 | MEITO SANGYO CO                       | 0.000%         | 99.982%      |
| 10159 | CHEROKEE INC COMMON STOCK USD.02      | 0.000%         | 99.982%      |
| 10160 | ORIENTAL WATCH                        | 0.000%         | 99.982%      |
| 10161 | DIXIE GROUP INC COMMON STOCK USD3.0   | 0.000%         | 99.982%      |
| 10162 | DONGBU SECURITI                       | 0.000%         | 99.982%      |
| 10163 | EASTERN MEDIA                         | 0.000%         | 99.982%      |
| 10164 | KIMOTO CO LTD                         | 0.000%         | 99.982%      |
| 10165 | HOKKAI CAN CO                         | 0.000%         | 99.983%      |
| 10166 | ANTALIS INTERNA                       | 0.000%         | 99.983%      |
| 10167 | NEW YORK & CO I                       | 0.000%         | 99.983%      |
| 10168 | WAH SEONG                             | 0.000%         | 99.983%      |
| 10169 | WEE HUR HOLDING                       | 0.000%         | 99.983%      |
| 10170 | KIAN JOO CAN FC                       | 0.000%         | 99.983%      |
| 10171 | INTERSECTIONS INC COMMON STOCK USD.01 | 0.000%         | 99.983%      |
| 10172 | CRISIL LTD                            | 0.000%         | 99.983%      |
| 10173 | IPE GROUP LTD                         | 0.000%         | 99.984%      |
| 10174 | TERNA ENERGY SA                       | 0.000%         | 99.984%      |
| 10175 | CHINA BANKING C                       | 0.000%         | 99.984%      |
| 10176 | URSTADT BIDDLE PROPERTIES REIT USD.01 | 0.000%         | 99.984%      |
| 10177 | TRINITY LTD                           | 0.000%         | 99.984%      |
| 10178 | CERAGON NETWORK                       | 0.000%         | 99.984%      |
| 10179 | BSQUARE CORP COMMON STOCK             | 0.000%         | 99.984%      |

|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10180 | RIZAL COMML BAN                                  | 0.000%         | 99.984%      |
| 10181 | INTEVAC INC                                      | 0.000%         | 99.984%      |
| 10182 | BALMER LAWRIE                                    | 0.000%         | 99.985%      |
| 10183 | DYNAMIC ELECTRO                                  | 0.000%         | 99.985%      |
| 10184 | NATIONAL RESEARCH CORP A COMMON STOCK USD.001    | 0.000%         | 99.985%      |
| 10185 | HARTE HANKS INC COMMON STOCK USD1.0              | 0.000%         | 99.985%      |
| 10186 | PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0   | 0.000%         | 99.985%      |
| 10187 | EQUITAL  | 0.000%         | 99.985%      |
| 10188 | THE BASIC HOUSE                                  | 0.000%         | 99.985%      |
| 10189 | PRIME MEDIA GRO                                  | 0.000%         | 99.985%      |
| 10190 | CB INDUSTRIAL P                                  | 0.000%         | 99.985%      |
| 10191 | APN OUTDOOR GRO                                  | 0.000%         | 99.986%      |
| 10192 | ERICSSON LM-A S                                  | 0.000%         | 99.986%      |
| 10193 | BCB BANCORP INC COMMON STOCK                     | 0.000%         | 99.986%      |
| 10194 | MODUSLINK GLOBA                                  | 0.000%         | 99.986%      |
| 10195 | NAPEC INC  | 0.000%         | 99.986%      |
| 10196 | EUROZ LTD  | 0.000%         | 99.986%      |
| 10197 | LOGISTEC CORP C                                  | 0.000%         | 99.986%      |
| 10198 | LSL PROPERTY SE                                  | 0.000%         | 99.986%      |
| 10199 | S.T.CHEMICAL CO                                  | 0.000%         | 99.986%      |
| 10200 | MIMEDX GROUP INC COMMON STOCK USD.001            | 0.000%         | 99.986%      |
| 10201 | SUPALAI PCL WTS                                  | 0.000%         | 99.987%      |
| 10202 | TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01    | 0.000%         | 99.987%      |
| 10203 | AFFINE   | 0.000%         | 99.987%      |
| 10204 | BRIGADE ENTERPR                                  | 0.000%         | 99.987%      |
| 10205 | NIPPON FILCON C                                  | 0.000%         | 99.987%      |
| 10206 | MARUYAMA MFG CO                                  | 0.000%         | 99.987%      |
| 10207 | TOWN HEALTH INT                                  | 0.000%         | 99.987%      |
| 10208 | MIYOSHI OIL & F                                  | 0.000%         | 99.987%      |
| 10209 | RADISYS CORP COMMON STOCK                        | 0.000%         | 99.987%      |
| 10210 | INTRALOT SA - I                                  | 0.000%         | 99.988%      |
| 10211 | CATABASIS PHARM                                  | 0.000%         | 99.988%      |
| 10212 | PETRUS RESOURCE                                  | 0.000%         | 99.988%      |
| 10213 | RATTANINDIA                                      | 0.000%         | 99.988%      |
| 10214 | COXON PRECISE I                                  | 0.000%         | 99.988%      |
| 10215 | VITRO SA   | 0.000%         | 99.988%      |
| 10216 | JBF INDUSTRIES                                   | 0.000%         | 99.988%      |
| 10217 | PROMOTORA Y OPE                                  | 0.000%         | 99.988%      |
| 10218 | REAL INDUSTRY I                                  | 0.000%         | 99.988%      |
| 10219 | SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001 | 0.000%         | 99.988%      |
| 10220 | ATLANTICUS HOLDINGS CORP COMMON STOCK            | 0.000%         | 99.989%      |
| 10221 | HYUNDAI HEAVY I                                  | 0.000%         | 99.989%      |
| 10222 | CEQUENCE ENERGY                                  | 0.000%         | 99.989%      |
| 10223 | SUGIH ENERGY TB                                  | 0.000%         | 99.989%      |
| 10224 | ROSETTA STONE INC COMMON STOCK USD.00005         | 0.000%         | 99.989%      |
| 10225 | MEIWA ESTATE CO                                  | 0.000%         | 99.989%      |
| 10226 | KONA GRILL INC COMMON STOCK USD.01               | 0.000%         | 99.989%      |
| 10227 | RECKON LTD                                       | 0.000%         | 99.989%      |
| 10228 | WORLD HOLDINGS                                   | 0.000%         | 99.989%      |
| 10229 | EQUITY FIN HOLD                                  | 0.000%         | 99.989%      |

|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10230 | TOWN CENTRE SEC                                  | 0.000%         | 99.989%      |
| 10231 | CROCODILE GARME                                  | 0.000%         | 99.990%      |
| 10232 | MIMAKI ENGINEER                                  | 0.000%         | 99.990%      |
| 10233 | BORYUNG PHARM                                    | 0.000%         | 99.990%      |
| 10234 | NEDAP(NED APP)N                                  | 0.000%         | 99.990%      |
| 10235 | HC2 HOLDINGS INC COMMON STOCK USD.001            | 0.000%         | 99.990%      |
| 10236 | KOSEI SECURITIE                                  | 0.000%         | 99.990%      |
| 10237 | GUANGNAN(HLDGS)                                  | 0.000%         | 99.990%      |
| 10238 | LAURA ASHLEY HO                                  | 0.000%         | 99.990%      |
| 10239 | VIRCO MFG CORPORATION COMMON STOCK USD.01        | 0.000%         | 99.990%      |
| 10240 | CHINA LOTSYNERG                                  | 0.000%         | 99.990%      |
| 10241 | SKYLINE CORP                                     | 0.000%         | 99.991%      |
| 10242 | KAM HING INTERN                                  | 0.000%         | 99.991%      |
| 10243 | GALLANT VENTURE                                  | 0.000%         | 99.991%      |
| 10244 | SYRAH RESOURCES                                  | 0.000%         | 99.991%      |
| 10245 | COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05   | 0.000%         | 99.991%      |
| 10246 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | 0.000%         | 99.991%      |
| 10247 | NISSEI INDUSTRI                                  | 0.000%         | 99.991%      |
| 10248 | EASTMAIN RES IN                                  | 0.000%         | 99.991%      |
| 10249 | BERKSHIRE BANCORP INC COMMON STOCK USD.1         | 0.000%         | 99.991%      |
| 10250 | OLYMPIC CORP                                     | 0.000%         | 99.991%      |
| 10251 | INES CORPORATIO                                  | 0.000%         | 99.991%      |
| 10252 | HANISON CONSTRU                                  | 0.000%         | 99.991%      |
| 10253 | DEPOMED INC COMMON STOCK                         | 0.000%         | 99.992%      |
| 10254 | PT MULTIFLOAR C                                  | 0.000%         | 99.992%      |
| 10255 | STARK TECHNOLOG                                  | 0.000%         | 99.992%      |
| 10256 | TORIGOE CO LTD                                   | 0.000%         | 99.992%      |
| 10257 | GLORIOUS SUN EN                                  | 0.000%         | 99.992%      |
| 10258 | ASPEN GROUP                                      | 0.000%         | 99.992%      |
| 10259 | FRAGRANCE GROUP                                  | 0.000%         | 99.992%      |
| 10260 | BOLU CIMENTO SA                                  | 0.000%         | 99.992%      |
| 10261 | ASANTE INC                                       | 0.000%         | 99.992%      |
| 10262 | PFENEX INC COMMON STOCK USD.001                  | 0.000%         | 99.992%      |
| 10263 | ABTERRA LTD                                      | 0.000%         | 99.992%      |
| 10264 | BILLABONG INTER                                  | 0.000%         | 99.992%      |
| 10265 | CONSTRUCTORA CO                                  | 0.000%         | 99.993%      |
| 10266 | CVC BRASIL OP A                                  | 0.000%         | 99.993%      |
| 10267 | BANCO ABC BRASI                                  | 0.000%         | 99.993%      |
| 10268 | DYNASTY FINE WI                                  | 0.000%         | 99.993%      |
| 10269 | ORASCOM DEVELOP                                  | 0.000%         | 99.993%      |
| 10270 | SUNWAY CONSTRUC                                  | 0.000%         | 99.993%      |
| 10271 | AUSWIDE BANK LT                                  | 0.000%         | 99.993%      |
| 10272 | ALANDSBANKEN                                     | 0.000%         | 99.993%      |
| 10273 | HOKKAIDO GAS CO                                  | 0.000%         | 99.993%      |
| 10274 | SAPEC  | 0.000%         | 99.993%      |
| 10275 | MEDICAL SYSTEM                                   | 0.000%         | 99.993%      |
| 10276 | ONO SOKKI CO                                     | 0.000%         | 99.993%      |
| 10277 | CHINA PROPERTIE                                  | 0.000%         | 99.994%      |
| 10278 | AMREP CORP COMMON STOCK USD.1                    | 0.000%         | 99.994%      |
| 10279 | TROY RESOURCES                                   | 0.000%         | 99.994%      |

|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10280 | EXCELSIOR MEDIC                                  | 0.000%         | 99.994%      |
| 10281 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0          | 0.000%         | 99.994%      |
| 10282 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01    | 0.000%         | 99.994%      |
| 10283 | JINDAL SAW LTD                                   | 0.000%         | 99.994%      |
| 10284 | FOUNTAIN SET HL                                  | 0.000%         | 99.994%      |
| 10285 | SILVER BASE GRO                                  | 0.000%         | 99.994%      |
| 10286 | ADDNODE GROUP A                                  | 0.000%         | 99.994%      |
| 10287 | TSH RESOURCES B                                  | 0.000%         | 99.994%      |
| 10288 | PALADIN ENERGY                                   | 0.000%         | 99.994%      |
| 10289 | FORTRESS PAPER                                   | 0.000%         | 99.994%      |
| 10290 | K.P.R. MILL                                      | 0.000%         | 99.994%      |
| 10291 | NRJ GROUP  | 0.000%         | 99.995%      |
| 10292 | CHINA RARE EART                                  | 0.000%         | 99.995%      |
| 10293 | MCKAY SECURITIE                                  | 0.000%         | 99.995%      |
| 10294 | BOUSTEAD PROJEC                                  | 0.000%         | 99.995%      |
| 10295 | NAGARJUNA FERTI                                  | 0.000%         | 99.995%      |
| 10296 | KONG SUN HLDGS                                   | 0.000%         | 99.995%      |
| 10297 | CACHE LOGISTICS                                  | 0.000%         | 99.995%      |
| 10298 | US AUTO PARTS N                                  | 0.000%         | 99.995%      |
| 10299 | ANXIN-CHINA HOL                                  | 0.000%         | 99.995%      |
| 10300 | NIHON TRIM CO                                    | 0.000%         | 99.995%      |
| 10301 | GROUPE OPEN                                      | 0.000%         | 99.995%      |
| 10302 | GAJAH TUNGGAL                                    | 0.000%         | 99.995%      |
| 10303 | HIPAY GROUP SA                                   | 0.000%         | 99.995%      |
| 10304 | QAD INC B COMMON STOCK USD.001                   | 0.000%         | 99.995%      |
| 10305 | NICE SPA   | 0.000%         | 99.996%      |
| 10306 | PARADISE ENTERT                                  | 0.000%         | 99.996%      |
| 10307 | PYI CORPORATION                                  | 0.000%         | 99.996%      |
| 10308 | MIN XIN HLDGS                                    | 0.000%         | 99.996%      |
| 10309 | PROSAFE ASA                                      | 0.000%         | 99.996%      |
| 10310 | JONES ENERGY INC A COMMON STOCK USD.001          | 0.000%         | 99.996%      |
| 10311 | HITE HOLDINGS C                                  | 0.000%         | 99.996%      |
| 10312 | ROULARTA MEDIA                                   | 0.000%         | 99.996%      |
| 10313 | ASHFORD INC COMMON STOCK USD.01                  | 0.000%         | 99.996%      |
| 10314 | STEEL & TUBE HL                                  | 0.000%         | 99.996%      |
| 10315 | SINON CORP                                       | 0.000%         | 99.996%      |
| 10316 | MEGASTUDY CO LT                                  | 0.000%         | 99.996%      |
| 10317 | IRADIMED CORP COMMON STOCK USD.0001              | 0.000%         | 99.996%      |
| 10318 | XERIUM TECHNOLO                                  | 0.000%         | 99.996%      |
| 10319 | INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001 | 0.000%         | 99.996%      |
| 10320 | ARCELORMITTAL S                                  | 0.000%         | 99.996%      |
| 10321 | A&D CO LTD                                       | 0.000%         | 99.997%      |
| 10322 | I-CABLE COMMUNI                                  | 0.000%         | 99.997%      |
| 10323 | INNODATA INC COMMON STOCK USD.01                 | 0.000%         | 99.997%      |
| 10324 | BGR ENERGY SYST                                  | 0.000%         | 99.997%      |
| 10325 | DELTICOM AG                                      | 0.000%         | 99.997%      |
| 10326 | ABAN OFFSHORE                                    | 0.000%         | 99.997%      |
| 10327 | CHINA FIBER OPT                                  | 0.000%         | 99.997%      |
| 10328 | BEACH ENERGY LT                                  | 0.000%         | 99.997%      |
| 10329 | SRI TRANG AGRO-                                  | 0.000%         | 99.997%      |

|       | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10330 | FUELCELL ENERGY INC COMMON STOCK USD.0001          | 0.000%         | 99.997%      |
| 10331 | SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01   | 0.000%         | 99.997%      |
| 10332 | BIOSCRIP INC COMMON STOCK USD.0001                 | 0.000%         | 99.997%      |
| 10333 | BANK OF KOCHI L                                    | 0.000%         | 99.997%      |
| 10334 | SUPERBLOCK PCL                                     | 0.000%         | 99.997%      |
| 10335 | TONLY ELECTRONI                                    | 0.000%         | 99.997%      |
| 10336 | TRUBA ALAM MANU                                    | 0.000%         | 99.997%      |
| 10337 | ENGLOBAL CORP COMMON STOCK USD.001                 | 0.000%         | 99.997%      |
| 10338 | TELEGRAAF MEDIA                                    | 0.000%         | 99.997%      |
| 10339 | ALTISOURCE ASSET MANAGEMENT COMMON STOCK           | 0.000%         | 99.998%      |
| 10340 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01    | 0.000%         | 99.998%      |
| 10341 | QUMU CORP COMMON STOCK USD.01                      | 0.000%         | 99.998%      |
| 10342 | ECOSYNTHETIX IN                                    | 0.000%         | 99.998%      |
| 10343 | LEES PHARMACEUT                                    | 0.000%         | 99.998%      |
| 10344 | AXTEL SAB DE CV                                    | 0.000%         | 99.998%      |
| 10345 | PEARL ORIENTAL                                     | 0.000%         | 99.998%      |
| 10346 | CHINA DAYE NON-                                    | 0.000%         | 99.998%      |
| 10347 | BROCKMAN MINING                                    | 0.000%         | 99.998%      |
| 10348 | YONGNAM HOLDING                                    | 0.000%         | 99.998%      |
| 10349 | ZEDGE INC CL B COMMON STOCK                        | 0.000%         | 99.998%      |
| 10350 | AFRICAN PHOENIX                                    | 0.000%         | 99.998%      |
| 10351 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | 0.000%         | 99.998%      |
| 10352 | MINGFA GROUP                                       | 0.000%         | 99.998%      |
| 10353 | PERCEPTRON INC COMMON STOCK USD.01                 | 0.000%         | 99.998%      |
| 10354 | BRILLIANT CIRCL                                    | 0.000%         | 99.998%      |
| 10355 | MEGASTUDY EDUCA                                    | 0.000%         | 99.998%      |
| 10356 | SALMAT LTD   | 0.000%         | 99.998%      |
| 10357 | PERPETUAL ENERG                                    | 0.000%         | 99.998%      |
| 10358 | LUKS GROUP (VH)                                    | 0.000%         | 99.998%      |
| 10359 | MITCHAM INDUSTRIES INC COMMON STOCK USD.01         | 0.000%         | 99.998%      |
| 10360 | YEO HIAP SENG                                      | 0.000%         | 99.999%      |
| 10361 | QUNXING PAPER H                                    | 0.000%         | 99.999%      |
| 10362 | HYUNDAI CONSTRU                                    | 0.000%         | 99.999%      |
| 10363 | MANULIFE US REA                                    | 0.000%         | 99.999%      |
| 10364 | BLOOMSBURY PUBL                                    | 0.000%         | 99.999%      |
| 10365 | ARALEZ PHARMACE                                    | 0.000%         | 99.999%      |
| 10366 | JAKARTA INTL HT                                    | 0.000%         | 99.999%      |
| 10367 | VIDEOCON INDUST                                    | 0.000%         | 99.999%      |
| 10368 | BRAVO BRIO RESTAURANT GROUP COMMON STOCK           | 0.000%         | 99.999%      |
| 10369 | AEGON NV   | 0.000%         | 99.999%      |
| 10370 | DAN FORM HOLDIN                                    | 0.000%         | 99.999%      |
| 10371 | TEEKAY TANKERS                                     | 0.000%         | 99.999%      |
| 10372 | RCM TECHNOLOGIES INC COMMON STOCK USD.05           | 0.000%         | 99.999%      |
| 10373 | ARRIUM LTD   | 0.000%         | 99.999%      |
| 10374 | JINDAL POLY FIL                                    | 0.000%         | 99.999%      |
| 10375 | TUNAS RIDEAN                                       | 0.000%         | 99.999%      |
| 10376 | TAKACHIHO KOHEK                                    | 0.000%         | 99.999%      |
| 10377 | DYAX CORPORATIO                                    | 0.000%         | 99.999%      |
| 10378 | ENERGY ABSOLUTE                                    | 0.000%         | 99.999%      |
| 10379 | WATPAC LIMITED                                     | 0.000%         | 99.999%      |



|       | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10380 | SINAR MAS MULTI                                 | 0.000%         | 99.999%      |
| 10381 | CARINDALE PROPE                                 | 0.000%         | 99.999%      |
| 10382 | ALTIMMUNE INC COMMON STOCK USD.0001             | 0.000%         | 99.999%      |
| 10383 | MAX VENTURES &                                  | 0.000%         | 99.999%      |
| 10384 | COSAN LOGISTICA                                 | 0.000%         | 99.999%      |
| 10385 | DOGUS OTOMOTIV                                  | 0.000%         | 99.999%      |
| 10386 | MAPLETREE LOGIS                                 | 0.000%         | 99.999%      |
| 10387 | PACIFIC ANDES I                                 | 0.000%         | 99.999%      |
| 10388 | EZRA HOLDINGS                                   | 0.000%         | 99.999%      |
| 10389 | LYDIAN INTERNAT                                 | 0.000%         | 99.999%      |
| 10390 | EMPRESAS ICA SA                                 | 0.000%         | 99.999%      |
| 10391 | CHINA SOFT POWE                                 | 0.000%         | 100.000%     |
| 10392 | SOCIETE MANUTAN                                 | 0.000%         | 100.000%     |
| 10393 | BE GROUP AB                                     | 0.000%         | 100.000%     |
| 10394 | DESTINATION MATERNITY CORP COMMON STOCK USD.01  | 0.000%         | 100.000%     |
| 10395 | SAFEWAY INC                                     | 0.000%         | 100.000%     |
| 10396 | SHENGUAN HOLDIN                                 | 0.000%         | 100.000%     |
| 10397 | TEN NETWORK HLD                                 | 0.000%         | 100.000%     |
| 10398 | AFRICA ISRAEL I                                 | 0.000%         | 100.000%     |
| 10399 | POLARIS SOFTWARE                                | 0.000%         | 100.000%     |
| 10400 | ITE TECH INC                                    | 0.000%         | 100.000%     |
| 10401 | HANWHA GENERAL                                  | 0.000%         | 100.000%     |
| 10402 | ASTA FUNDING INC COMMON STOCK USD.01            | 0.000%         | 100.000%     |
| 10403 | MICRON SOLUTIONS INC COMMON STOCK USD.01        | 0.000%         | 100.000%     |
| 10404 | YANG MING MARIN                                 | 0.000%         | 100.000%     |
| 10405 | MIDLAND IC&I LT                                 | 0.000%         | 100.000%     |
| 10406 | PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1 | 0.000%         | 100.000%     |
| 10407 | PESCANOVA SA                                    | 0.000%         | 100.000%     |
| 10408 | QINQIN FOODSTUF                                 | 0.000%         | 100.000%     |
| 10409 | SWIBER HOLDINGS                                 | 0.000%         | 100.000%     |
| 10410 | UMW OIL & GAS C                                 | 0.000%         | 100.000%     |
| 10411 | D AMICO INTL SH                                 | 0.000%         | 100.000%     |
| 10412 | TPI TRIUNFO PAR                                 | 0.000%         | 100.000%     |
| 10413 | GETBUSY PLC                                     | 0.000%         | 100.000%     |
| 10414 | PROBI AB  | 0.000%         | 100.000%     |
| 10415 | NOVUS HOLDINGS                                  | 0.000%         | 100.000%     |
| 10416 | ASTRO JAPAN PR                                  | 0.000%         | 100.000%     |
| 10417 | SPORTECH PLC                                    | 0.000%         | 100.000%     |
| 10418 | MANITOK ENERGY                                  | 0.000%         | 100.000%     |
| 10419 | DAEWOO SHIPBUIL                                 | 0.000%         | 100.000%     |
| 10420 | TALVIVAARA MINI                                 | 0.000%         | 100.000%     |
| 10421 | NORDIC AMERICAN                                 | 0.000%         | 100.000%     |
| 10422 | CHENNAI SUPER K                                 | 0.000%         | 100.000%     |
| 10423 | ZENITH CAPITAL                                  | 0.000%         | 100.000%     |
| 10424 | SING HOLDINGS L                                 | 0.000%         | 100.000%     |
| 10425 | SEOBU T&D RTS E                                 | 0.000%         | 100.000%     |
| 10426 | CHINA STATE CON                                 | 0.000%         | 100.000%     |
| 10427 | STRAD ENERGY SE                                 | 0.000%         | 100.000%     |
| 10428 | JITF INFRALOGIS                                 | 0.000%         | 100.000%     |
| 10429 | BERJAYA LAND BH                                 | 0.000%         | 100.000%     |

|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10430 | MANITOK ENERGY                                   | 0.000%         | 100.000%     |
| 10431 | CHINA HUIZHAN D                                  | 0.000%         | 100.000%     |
| 10432 | AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01 | 0.000%         | 100.000%     |
| 10433 | ID SYSTEMS INC COMMON STOCK USD.01               | 0.000%         | 100.000%     |
| 10434 | BANCA MONTE DEI                                  | 0.000%         | 100.000%     |
| 10435 | RB ENERGY INC                                    | 0.000%         | 100.000%     |
| 10436 | ORMAT TECHNOLOG                                  | 0.000%         | 100.000%     |
| 10437 | DEVA HLDG  | 0.000%         | 100.000%     |
| 10438 | ENERGIX-RENEWAB                                  | 0.000%         | 100.000%     |
| 10439 | FERROGLOBE PLC                                   | -              | 100.000%     |
| 10440 | PRIME RETIREMEN                                  | -              | 100.000%     |
| 10441 | SNS REAAL GROEP                                  | -              | 100.000%     |
| 10442 | MINCO BASE META                                  | -              | 100.000%     |
| 10443 | BCO ESPIR SANTO                                  | -              | 100.000%     |
| 10444 | PRIME AET & D H                                  | -              | 100.000%     |
| 10445 | RHB CAPITAL BHD                                  | -              | 100.000%     |
| 10446 | GERBER SCIENTIFIC INC COM COMMON STOCK           | -              | 100.000%     |
| 10447 | SYRAH RESOURCES                                  | -              | 100.000%     |
| 10448 | C A DE MEDITERR                                  | -              | 100.000%     |
| 10449 | PEACE MARK HLDG                                  | -              | 100.000%     |
| 10450 | AFREN PLC COMMO                                  | -              | 100.000%     |
| 10451 | RREEF CHINA COM                                  | -              | 100.000%     |
| 10452 | CHINA METAL REC                                  | -              | 100.000%     |
| 10453 | CHINA LUMENA NE                                  | -              | 100.000%     |
| 10454 | LIGHTSTREAM RES                                  | -              | 100.000%     |
| 10455 | VIRGIN AUSTRALI                                  | -              | 100.000%     |
| 10456 | WESTGOLD RESOUR                                  | -              | 100.000%     |
| 10457 | QLT INC WTS EXP                                  | -              | 100.000%     |
| 10458 | HANFENG EVERGRE                                  | -              | 100.000%     |
| 10459 | QLT INC DOJ/SEC                                  | -              | 100.000%     |
| 10460 | QLT INC CLASS A                                  | -              | 100.000%     |
| 10461 | KARDEMIR KARABU                                  | -              | 100.000%     |
| 10462 | ETABLISSEMENTS                                   | -              | 100.000%     |
| 10463 | MACQUARIE ATLAS                                  | -              | 100.000%     |
| 10464 | SUNWAY BHD WTS                                   | -              | 100.000%     |
| 10465 | TOUCHSTONE EXPL                                  | -              | 100.000%     |
| 10466 | EGANAGOLDPFEIL                                   | -              | 100.000%     |
| 10467 | ANGLO IRISH BAN                                  | -              | 100.000%     |
| 10468 | UNION BANK OF T                                  | -              | 100.000%     |
| 10469 | BERLIAN LAJU TA                                  | -              | 100.000%     |
| 10470 | INTERCELL AG RI                                  | -              | 100.000%     |
| 10471 | MEDCATH CORPORATION COMMON STOCK USD.01          | -              | 100.000%     |