

DFA Canada Global 80EQ-20FI Portfolio - Class I

As of March 29, 2018 (Updated Monthly)

Source: RBC

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

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

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 1 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | 0.783% | 0.783% |
| 2 | AT+T INC COMMON STOCK USD1.0 | 0.720% | 1.503% |
| 3 | APPLE INC | 0.712% | 2.215% |
| 4 | BANK OF MONTREAL COMMON STOCK | 0.708% | 2.923% |
| 5 | EXXON MOBIL CORP COMMON STOCK | 0.655% | 3.578% |
| 6 | TORONTO DOMINION BANK COMMON STOCK | 0.581% | 4.159% |
| 7 | BANK OF NOVA SCOTIA COMMON STOCK | 0.581% | 4.739% |
| 8 | SUNCOR ENERGY INC COMMON STOCK | 0.537% | 5.276% |
| 9 | WELLS FARGO + CO COMMON STOCK USD1.666 | 0.533% | 5.809% |
| 10 | INTEL CORP COMMON STOCK USD.001 | 0.515% | 6.324% |
| 11 | ROYAL BANK OF CANADA COMMON STOCK | 0.483% | 6.807% |
| 12 | BANK OF AMERICA | 0.453% | 7.261% |
| 13 | CAD - London | 0.434% | 7.694% |
| 14 | MICROSOFT CORP COMMON STOCK USD.00000625 | 0.391% | 8.086% |
| 15 | PFIZER INC COMMON STOCK USD.05 | 0.371% | 8.457% |
| 16 | CAN IMPERIAL BK OF COMMERCE COMMON STOCK | 0.366% | 8.823% |
| 17 | CANADIAN NATURAL RESOURCES COMMON STOCK | 0.357% | 9.181% |
| 18 | COMCAST CORP CLASS A COMMON STOCK USD.01 | 0.355% | 9.535% |
| 19 | CHEVRON CORP COMMON STOCK USD.75 | 0.341% | 9.877% |
| 20 | TECK RESOURCES LTD CLS B COMMON STOCK | 0.340% | 10.217% |
| 21 | CISCO SYSTEMS | 0.313% | 10.530% |
| 22 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | 0.307% | 10.837% |
| 23 | WAL-MART STORES | 0.283% | 11.119% |
| 24 | AMAZON.COM INC | 0.274% | 11.393% |
| 25 | SAMSUNG ELECTRO | 0.271% | 11.664% |
| 26 | MANULIFE FINANCIAL CORP COMMON STOCK | 0.263% | 11.927% |
| 27 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | 0.261% | 12.188% |
| 28 | MAGNA INTERNATIONAL INC COMMON STOCK | 0.261% | 12.450% |
| 29 | CITIGROUP INC COMMON STOCK USD.01 | 0.235% | 12.685% |
| 30 | TOTAL SA | 0.233% | 12.917% |
| 31 | SUN LIFE FINANCIAL INC COMMON STOCK | 0.230% | 13.148% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 32 | BP PLC | 0.221% | 13.368% |
| 33 | BARRICK GOLD CORP COMMON STOCK | 0.219% | 13.587% |
| 34 | DAIMLER AG | 0.211% | 13.798% |
| 35 | DOWDUPONT INC COMMON STOCK USD.01 | 0.211% | 14.009% |
| 36 | NUTRIEN LTD COMMON STOCK | 0.200% | 14.210% |
| 37 | CHINA CONST BK | 0.198% | 14.408% |
| 38 | ALPHABET INC CL C COMMON STOCK USD.001 | 0.196% | 14.603% |
| 39 | NESTLE SA | 0.191% | 14.794% |
| 40 | BROOKFIELD ASSET MANAGE CL A COMMON STOCK | 0.188% | 14.982% |
| 41 | ALPHABET INC CL A COMMON STOCK USD.001 | 0.186% | 15.168% |
| 42 | TOYOTA MOTOR CO | 0.185% | 15.353% |
| 43 | UNITEDHEALTH GR | 0.178% | 15.531% |
| 44 | FACEBOOK INC A COMMON STOCK USD.000006 | 0.177% | 15.708% |
| 45 | HSBC HOLDINGS PLC SPONS ADR | 0.174% | 15.882% |
| 46 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | 0.167% | 16.050% |
| 47 | MICRON TECHNOLO | 0.167% | 16.217% |
| 48 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | 0.162% | 16.379% |
| 49 | PROCTER + GAMBLE CO/THE COMMON STOCK | 0.160% | 16.539% |
| 50 | BHP BILLITON LT | 0.157% | 16.696% |
| 51 | GENERAL MOTORS CO COMMON STOCK USD.01 | 0.156% | 16.853% |
| 52 | ENBRIDGE INC COMMON STOCK | 0.152% | 17.004% |
| 53 | VODAFONE GROUP | 0.151% | 17.155% |
| 54 | CANADIAN NATL RAILWAY CO COMMON STOCK | 0.149% | 17.304% |
| 55 | MORGAN STANLEY COMMON STOCK USD.01 | 0.148% | 17.452% |
| 56 | WALT DISNEY(HLD | 0.145% | 17.597% |
| 57 | AMERICAN TOWER CORP REIT USD.01 | 0.139% | 17.736% |
| 58 | REP AUSTRIA GOV | 0.137% | 17.873% |
| 59 | EUROPEAN STABIL | 0.136% | 18.009% |
| 60 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | 0.135% | 18.144% |
| 61 | FINLAND GOVERNMENT | 0.134% | 18.278% |
| 62 | ORACLE CORP COMMON STOCK USD.01 | 0.134% | 18.412% |
| 63 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | 0.132% | 18.545% |
| 64 | UNION PACIFIC CORP COMMON STOCK USD2.5 | 0.132% | 18.677% |
| 65 | CHINA NATIONAL | 0.127% | 18.804% |
| 66 | SWEDISH GOVT 3. | 0.126% | 18.930% |
| 67 | HONDA MOTOR CO | 0.125% | 19.055% |
| 68 | FORD MOTOR CO COMMON STOCK USD.01 | 0.124% | 19.178% |
| 69 | NATIONAL BK CDA | 0.120% | 19.299% |
| 70 | CAISSE D'AMORT | 0.120% | 19.418% |
| 71 | ROYAL DUTCH SHE | 0.119% | 19.537% |
| 72 | CANADA HOUSING | 0.119% | 19.656% |
| 73 | ENCANA CORP COMMON STOCK | 0.118% | 19.774% |
| 74 | BASF SE | 0.118% | 19.892% |
| 75 | NOVARTIS AG | 0.118% | 20.010% |
| 76 | KINROSS GOLD CORP COMMON STOCK | 0.117% | 20.127% |
| 77 | BCE INC COMMON STOCK | 0.117% | 20.244% |
| 78 | FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK | 0.116% | 20.360% |
| 79 | TRAVELERS COS | 0.116% | 20.476% |
| 80 | QUALCOMM INC COMMON STOCK USD.0001 | 0.116% | 20.592% |
| 81 | INDUSTRIAL & CO | 0.115% | 20.707% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 82 | VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV | 0.114% | 20.821% |
| 83 | US BANCORP COMMON STOCK USD.01 | 0.113% | 20.933% |
| 84 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | 0.112% | 21.046% |
| 85 | TRANSCANADA CORP COMMON STOCK | 0.112% | 21.158% |
| 86 | VOLKSWAGEN AG | 0.112% | 21.270% |
| 87 | TENCENT HLDGS L | 0.112% | 21.382% |
| 88 | LUNDIN MINING C | 0.111% | 21.492% |
| 89 | TIME WARNER INC COMMON STOCK USD.01 | 0.111% | 21.603% |
| 90 | CVS HEALTH CORP COMMON STOCK USD.01 | 0.111% | 21.714% |
| 91 | NETHERLANDS GOV | 0.110% | 21.823% |
| 92 | MERCK + CO. INC. COMMON STOCK USD.5 | 0.108% | 21.931% |
| 93 | ROYAL DUTCH SHELL SPON ADR A ADR | 0.107% | 22.038% |
| 94 | PROVINCE OF ALBERTA UNSECURED 09/21 1.35 | 0.107% | 22.145% |
| 95 | SIMON PROPERTY GROUP INC REIT USD.0001 | 0.107% | 22.252% |
| 96 | ORACLE CORP SR UNSECURED 09/21 1.9 | 0.106% | 22.357% |
| 97 | UK(GOVT OF) 4.2 | 0.105% | 22.463% |
| 98 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | 0.105% | 22.568% |
| 99 | AMGEN INC COMMON STOCK USD.0001 | 0.105% | 22.672% |
| 100 | BANCO SANTANDER | 0.104% | 22.776% |
| 101 | PNC BANK | 0.101% | 22.877% |
| 102 | PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9 | 0.101% | 22.978% |
| 103 | ANGLO AMERICAN | 0.101% | 23.079% |
| 104 | DELTA AIRLINES | 0.100% | 23.179% |
| 105 | MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25 | 0.100% | 23.280% |
| 106 | MEDTRONIC PLC | 0.100% | 23.380% |
| 107 | SWEDEN GOVERNME | 0.099% | 23.480% |
| 108 | COCA-COLA CO | 0.099% | 23.578% |
| 109 | CROWN CASTLE INTL CORP REIT USD.01 | 0.098% | 23.676% |
| 110 | ROYAL DUTCH SH- | 0.098% | 23.773% |
| 111 | FRENCH REPUBLIC | 0.097% | 23.870% |
| 112 | GILEAD SCIENCES | 0.094% | 23.965% |
| 113 | NETWORK RAIL IN | 0.094% | 24.059% |
| 114 | WEST FRASER TIM | 0.094% | 24.153% |
| 115 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 0.094% | 24.247% |
| 116 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | 0.094% | 24.341% |
| 117 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | 0.094% | 24.435% |
| 118 | VALERO ENERGY C | 0.094% | 24.528% |
| 119 | HOME DEPOT INC COMMON STOCK USD.05 | 0.093% | 24.622% |
| 120 | US TREASURY N/B 05/25 2.125 | 0.093% | 24.715% |
| 121 | BAYERISCHE MOTO | 0.093% | 24.808% |
| 122 | TARGET CORPORAT | 0.093% | 24.901% |
| 123 | FIRST QUANTUM M | 0.092% | 24.993% |
| 124 | ACE LTD | 0.092% | 25.085% |
| 125 | CATERPILLAR INC COMMON STOCK USD1.0 | 0.091% | 25.176% |
| 126 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | 0.090% | 25.266% |
| 127 | GOLDCORP INC COMMON STOCK | 0.090% | 25.357% |
| 128 | VALE SA | 0.090% | 25.446% |
| 129 | HITACHI | 0.090% | 25.536% |
| 130 | ANTHEM INC COMMON STOCK USD.01 | 0.089% | 25.625% |
| 131 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | 0.088% | 25.713% |

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|-----|---|----------------|--------------|
| 132 | BOEING CO/THE COMMON STOCK USD5.0 | 0.088% | 25.801% |
| 133 | FRENCH REP GOVT | 0.087% | 25.888% |
| 134 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | 0.086% | 25.974% |
| 135 | BLACKROCK INC COMMON STOCK USD.01 | 0.085% | 26.059% |
| 136 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | 0.085% | 26.144% |
| 137 | STATE OF NORTH | 0.085% | 26.229% |
| 138 | UNIBAIL-RODAMCO | 0.085% | 26.314% |
| 139 | PEMBINA PIPELINE CORP COMMON STOCK NPV | 0.085% | 26.398% |
| 140 | NATL AUSTRALIA | 0.083% | 26.482% |
| 141 | AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625 | 0.083% | 26.565% |
| 142 | AIA GROUP LTD | 0.082% | 26.647% |
| 143 | CAPITAL ONE FIN | 0.082% | 26.729% |
| 144 | FEDEX CORPORATI | 0.082% | 26.811% |
| 145 | KINGDOM BELGIUM | 0.081% | 26.892% |
| 146 | ORANGE SA | 0.081% | 26.974% |
| 147 | CONOCOPHILLIPS COMMON STOCK USD.01 | 0.080% | 27.054% |
| 148 | MARATHON PETROLEUM CORP COMMON STOCK | 0.080% | 27.134% |
| 149 | BNP PARIBAS SA | 0.080% | 27.214% |
| 150 | FORTIS INC COMMON STOCK | 0.080% | 27.294% |
| 151 | CANADIAN TIRE C | 0.079% | 27.374% |
| 152 | ZURICH FIN SVS | 0.079% | 27.453% |
| 153 | NORFOLK STHN CO | 0.079% | 27.532% |
| 154 | RIO TINTO PLC SPON ADR ADR | 0.079% | 27.611% |
| 155 | INDUSTRIAL ALLI | 0.079% | 27.690% |
| 156 | SCHLUMBERGER LTD COMMON STOCK USD.01 | 0.078% | 27.768% |
| 157 | ARC RESOURCES L | 0.078% | 27.846% |
| 158 | LINAMAR CORP | 0.077% | 27.923% |
| 159 | ENERPLUS CORP COMMON STOCK | 0.077% | 28.000% |
| 160 | DEUTSCHE TELEKO | 0.076% | 28.076% |
| 161 | BROADCOM LTD | 0.076% | 28.152% |
| 162 | MICHELIN(CGDE) | 0.075% | 28.228% |
| 163 | PING AN INSURAN | 0.075% | 28.303% |
| 164 | WESTPAC BANK CO | 0.075% | 28.377% |
| 165 | CENOVUS ENERGY INC COMMON STOCK | 0.075% | 28.452% |
| 166 | MASTERCARD INC A COMMON STOCK USD.0001 | 0.075% | 28.527% |
| 167 | BRIT AMER TOBAC | 0.075% | 28.602% |
| 168 | GLENORE XSTRA | 0.074% | 28.676% |
| 169 | KREDIT FUER WIE | 0.074% | 28.749% |
| 170 | FINNING INTL LT | 0.073% | 28.822% |
| 171 | PROLOGIS INC REIT USD.01 | 0.073% | 28.895% |
| 172 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | 0.073% | 28.967% |
| 173 | ABB LTD | 0.072% | 29.040% |
| 174 | LOBLAW COS LTD | 0.072% | 29.112% |
| 175 | ALLERGAN PLC | 0.072% | 29.184% |
| 176 | EQUINIX INC REIT USD.001 | 0.072% | 29.256% |
| 177 | TESCO PLC | 0.072% | 29.327% |
| 178 | NVIDIA CORP | 0.071% | 29.399% |
| 179 | NEWBELCO SA/NV | 0.071% | 29.470% |
| 180 | PHILIP MORRIS INTERNATIONAL COMMON STOCK | 0.071% | 29.541% |
| 181 | AUST & NZ BANK | 0.071% | 29.612% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 182 | SHAW COMMUNICATIONS INC B COMMON STOCK | 0.071% | 29.683% |
| 183 | CANADIAN PACIFIC RAILWAY LTD COMMON STOCK | 0.071% | 29.753% |
| 184 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | 0.070% | 29.823% |
| 185 | PEPSICO INC COMMON STOCK USD.017 | 0.070% | 29.893% |
| 186 | ABBVIE INC COMMON STOCK USD.01 | 0.070% | 29.963% |
| 187 | GEORGE WESTON L | 0.069% | 30.032% |
| 188 | AFLAC INC COMMON STOCK USD.1 | 0.069% | 30.102% |
| 189 | TAIWAN SEMI-ADR | 0.069% | 30.171% |
| 190 | FREEMPORT-MCMORA | 0.069% | 30.240% |
| 191 | DENMARK GOVT BO | 0.068% | 30.308% |
| 192 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | 0.068% | 30.377% |
| 193 | NISSAN MOTOR CO | 0.068% | 30.444% |
| 194 | PUBLIC STORAGE | 0.067% | 30.511% |
| 195 | ALLSTATE CORP COMMON STOCK USD.01 | 0.067% | 30.578% |
| 196 | SUMITOMO MITSUI | 0.067% | 30.645% |
| 197 | CRESCENT POINT ENERGY CORP COMMON STOCK | 0.066% | 30.711% |
| 198 | ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4 | 0.066% | 30.777% |
| 199 | ABBOTT LABORATORIES COMMON STOCK | 0.066% | 30.843% |
| 200 | STARS GROUP INC/THE COMMON STOCK | 0.066% | 30.909% |
| 201 | IBERDROLA SA | 0.065% | 30.974% |
| 202 | SINGAPORE GOVT | 0.065% | 31.039% |
| 203 | ENGIE | 0.065% | 31.104% |
| 204 | NESTLE FINANCE | 0.064% | 31.168% |
| 205 | BAYER AG | 0.064% | 31.232% |
| 206 | UPM-KYMMENE OYJ | 0.064% | 31.296% |
| 207 | TELUS CORPORATI | 0.064% | 31.360% |
| 208 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | 0.063% | 31.423% |
| 209 | TE CONNECTIVITY | 0.063% | 31.487% |
| 210 | AIR CANADA | 0.063% | 31.550% |
| 211 | ROCHE HOLDING A | 0.063% | 31.613% |
| 212 | BEST BUY CO INC | 0.063% | 31.677% |
| 213 | COOPERATIEVE RA | 0.063% | 31.740% |
| 214 | WASTE CONNECTIONS INC COMMON STOCK | 0.063% | 31.802% |
| 215 | CAMECO CORP COMMON STOCK | 0.063% | 31.865% |
| 216 | CSX CORP | 0.063% | 31.927% |
| 217 | AGNICO EAGLE MINES LTD COMMON STOCK | 0.062% | 31.990% |
| 218 | BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85 | 0.062% | 32.052% |
| 219 | CIGNA CORP | 0.062% | 32.114% |
| 220 | ALIBABA GROUP HOLDING SP ADR ADR USD.000025 | 0.062% | 32.176% |
| 221 | KOMMUNINVEST I | 0.062% | 32.237% |
| 222 | CONSTELLATION S | 0.062% | 32.299% |
| 223 | ASSIC GENERALI | 0.061% | 32.360% |
| 224 | AETNA INC COMMON STOCK USD.01 | 0.061% | 32.422% |
| 225 | BK NEDERLANDSE | 0.061% | 32.483% |
| 226 | JOHNSON CONTROL | 0.061% | 32.544% |
| 227 | METHANEX CORP COMMON STOCK | 0.061% | 32.605% |
| 228 | DEUTSCHE BAHN F | 0.061% | 32.665% |
| 229 | MCDONALD S CORP COMMON STOCK USD.01 | 0.061% | 32.726% |
| 230 | 3M CO COMMON STOCK USD.01 | 0.061% | 32.787% |
| 231 | TEXAS INSTRUMEN | 0.061% | 32.847% |

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|-----|---|----------------|--------------|
| 232 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | 0.060% | 32.907% |
| 233 | MAXAR TECHNOLOGIES LTD COMMON STOCK | 0.060% | 32.968% |
| 234 | KBC GROEP NV | 0.059% | 33.027% |
| 235 | STANDARD BANK G | 0.059% | 33.086% |
| 236 | CANADIAN WESTER | 0.059% | 33.145% |
| 237 | DANAHER CORP COMMON STOCK USD.01 | 0.059% | 33.204% |
| 238 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | 0.059% | 33.262% |
| 239 | IAMGOLD CORP COMMON STOCK | 0.059% | 33.321% |
| 240 | SANOFI-AVENTIS | 0.059% | 33.380% |
| 241 | SONY CORP | 0.059% | 33.438% |
| 242 | SWEDISH EXP CRE | 0.058% | 33.497% |
| 243 | CHINA MOBILE LT | 0.058% | 33.555% |
| 244 | WHITECAP RESOUR | 0.058% | 33.613% |
| 245 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | 0.058% | 33.671% |
| 246 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | 0.058% | 33.729% |
| 247 | METLIFE INC COMMON STOCK USD.01 | 0.058% | 33.787% |
| 248 | TFI INTERNATION | 0.058% | 33.845% |
| 249 | KINDER MORGAN INC COMMON STOCK USD.01 | 0.057% | 33.902% |
| 250 | WESTPAC BKG COR | 0.057% | 33.960% |
| 251 | UBS GROUP | 0.057% | 34.017% |
| 252 | PAN AMERICAN SILVER CORP COMMON STOCK | 0.057% | 34.075% |
| 253 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | 0.057% | 34.132% |
| 254 | SEVEN GENERATIO | 0.057% | 34.189% |
| 255 | UNEDIC ASSEO 0. | 0.057% | 34.245% |
| 256 | PEUGEOT SA | 0.056% | 34.301% |
| 257 | BB+T CORP COMMON STOCK USD5.0 | 0.056% | 34.358% |
| 258 | ALLIANZ AG | 0.056% | 34.414% |
| 259 | AGENCE FRANCAIS | 0.056% | 34.470% |
| 260 | INTESA SANPAOLO | 0.056% | 34.526% |
| 261 | ENI S.P.A. | 0.056% | 34.582% |
| 262 | ANDEAVOR COMMON STOCK USD.167 | 0.056% | 34.638% |
| 263 | DISCOVER FINL S | 0.056% | 34.693% |
| 264 | SOUTHWEST AIRLI | 0.056% | 34.749% |
| 265 | EATON CORP PLC | 0.056% | 34.804% |
| 266 | EUROPEAN FIN ST | 0.055% | 34.860% |
| 267 | YAMANA GOLD INC COMMON STOCK | 0.055% | 34.915% |
| 268 | COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875 | 0.055% | 34.970% |
| 269 | EMPIRE CO LTD N | 0.055% | 35.026% |
| 270 | ALTRIA GROUP INC COMMON STOCK USD.333 | 0.055% | 35.080% |
| 271 | CHEVRON CORP SR UNSECURED 06/23 3.191 | 0.055% | 35.135% |
| 272 | SIEMENS AG | 0.054% | 35.189% |
| 273 | FIAT CHRYSLER A | 0.054% | 35.244% |
| 274 | HUMANA INC | 0.054% | 35.298% |
| 275 | NOVARTIS AG SPONSORED ADR ADR | 0.054% | 35.352% |
| 276 | WHEATON PRECIOUS METALS CORP COMMON STOCK | 0.054% | 35.407% |
| 277 | MOLSONCOORS-B-U | 0.054% | 35.461% |
| 278 | ALIMENTATION CO | 0.054% | 35.514% |
| 279 | JX HOLDINGS INC | 0.054% | 35.568% |
| 280 | CME GROUP INC COMMON STOCK USD.01 | 0.053% | 35.622% |
| 281 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | 0.053% | 35.675% |

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|-----|---|----------------|--------------|
| 282 | CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25 | 0.053% | 35.728% |
| 283 | DOLLARAMA INC | 0.053% | 35.782% |
| 284 | CGI GROUP INC CLASS A COMMON STOCK | 0.053% | 35.835% |
| 285 | WOODSIDE PETROL | 0.053% | 35.888% |
| 286 | ROYAL BK OF CAN | 0.053% | 35.941% |
| 287 | WESTERN DIGITAL | 0.053% | 35.994% |
| 288 | ITAU UNIBANCO S | 0.053% | 36.047% |
| 289 | INTER PIPELINE | 0.052% | 36.099% |
| 290 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | 0.052% | 36.151% |
| 291 | KONINKLIJKE AHO | 0.052% | 36.203% |
| 292 | DIGITAL REALTY | 0.052% | 36.255% |
| 293 | TOYOTA MOTOR CO | 0.052% | 36.307% |
| 294 | COSTCO WHOLESALE | 0.052% | 36.359% |
| 295 | SNC-LAVALIN GRO | 0.052% | 36.411% |
| 296 | COTT CORP | 0.051% | 36.462% |
| 297 | WESTJET AIRLINE | 0.051% | 36.513% |
| 298 | BANK OF CHINA L | 0.051% | 36.564% |
| 299 | WALMART INC SR UNSECURED 04/23 2.55 | 0.051% | 36.615% |
| 300 | NIKE INC CL B COMMON STOCK USD1.0 | 0.051% | 36.665% |
| 301 | PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375 | 0.051% | 36.716% |
| 302 | FIFTH THIRD BAN | 0.050% | 36.766% |
| 303 | EQUITY RESIDENT | 0.050% | 36.817% |
| 304 | MCKESSON CORP. | 0.050% | 36.867% |
| 305 | AVALONBAY COMMUNITIES INC REIT USD.01 | 0.050% | 36.917% |
| 306 | RENAULT | 0.050% | 36.967% |
| 307 | METRO INC | 0.050% | 37.018% |
| 308 | SOC GENERALE | 0.050% | 37.068% |
| 309 | SEVEN & I HOLDI | 0.050% | 37.118% |
| 310 | IMPERIAL OIL LTD COMMON STOCK | 0.050% | 37.168% |
| 311 | ENBRIDGE | 0.050% | 37.218% |
| 312 | CAE INC COMMON STOCK | 0.050% | 37.268% |
| 313 | HYNIX SEMICONDU | 0.050% | 37.318% |
| 314 | ORIX CORP | 0.050% | 37.367% |
| 315 | SNCF RESEAU 3.1 | 0.050% | 37.417% |
| 316 | OPEN TEXT CORPO | 0.050% | 37.467% |
| 317 | B2GOLD CORP COM | 0.049% | 37.516% |
| 318 | KOMMUNINVEST I | 0.049% | 37.566% |
| 319 | ING GROEP NV | 0.049% | 37.615% |
| 320 | MIZUHO FINANCIA | 0.049% | 37.664% |
| 321 | PACCAR INC | 0.049% | 37.713% |
| 322 | CMNWLTB BK OF A | 0.049% | 37.762% |
| 323 | STATOIL ASA | 0.049% | 37.811% |
| 324 | MGM MIRAGE INC | 0.049% | 37.859% |
| 325 | LENNAR CORP CL | 0.049% | 37.908% |
| 326 | CORNING INC COMMON STOCK USD.5 | 0.048% | 37.956% |
| 327 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | 0.048% | 38.005% |
| 328 | RAYTHEON COMPANY COMMON STOCK USD.01 | 0.048% | 38.053% |
| 329 | ROGERS COMMUNICATIONS INC B COMMON STOCK | 0.048% | 38.101% |
| 330 | CK HUTCHINSON H | 0.048% | 38.149% |
| 331 | TOURMALINE OIL | 0.048% | 38.197% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 332 | SUNTRUST BANKS | 0.048% | 38.246% |
| 333 | CHINA O/SEAS LA | 0.048% | 38.294% |
| 334 | PARKLAND FUEL C | 0.048% | 38.342% |
| 335 | CHEVRON CORP 2. | 0.048% | 38.390% |
| 336 | HON HAI PRECISI | 0.048% | 38.438% |
| 337 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75 | 0.048% | 38.486% |
| 338 | IBM CORP SR UNSECURED 01/22 2.5 | 0.048% | 38.534% |
| 339 | ASTRAZENECA PLC SPONS ADR ADR | 0.048% | 38.581% |
| 340 | EOG RESOURCES | 0.048% | 38.629% |
| 341 | HUSKY ENERGY IN | 0.048% | 38.677% |
| 342 | LVMH MOET HENNE | 0.047% | 38.724% |
| 343 | AXA | 0.047% | 38.771% |
| 344 | MITSUBISHI CHEM | 0.047% | 38.819% |
| 345 | AKZO NOBEL NV | 0.047% | 38.866% |
| 346 | NOVARTIS CAP CO | 0.047% | 38.913% |
| 347 | BOOKING HOLDINGS INC COMMON STOCK USD.008 | 0.047% | 38.960% |
| 348 | ALLIANZ SE SPON ADR ADR | 0.047% | 39.007% |
| 349 | BUNDESOBLIGATIO | 0.047% | 39.053% |
| 350 | XPO LOGISTICS INC COMMON STOCK USD.001 | 0.046% | 39.100% |
| 351 | RWE AG (NEU) | 0.046% | 39.146% |
| 352 | NUCOR CORP | 0.046% | 39.192% |
| 353 | EASTMAN CHEMICA | 0.046% | 39.238% |
| 354 | BHP BILLITON PL | 0.046% | 39.285% |
| 355 | ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35 | 0.046% | 39.331% |
| 356 | MYLAN INC/PA | 0.046% | 39.376% |
| 357 | TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994 | 0.046% | 39.422% |
| 358 | KOHL'S CORPORATI | 0.046% | 39.468% |
| 359 | CONTINENTAL AG | 0.046% | 39.514% |
| 360 | SBA COMMUNICATIONS CORP REIT USD.01 | 0.046% | 39.560% |
| 361 | MACY'S INC COMMON STOCK USD.01 | 0.046% | 39.605% |
| 362 | WSP GLOBAL INC | 0.046% | 39.651% |
| 363 | HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01 | 0.045% | 39.696% |
| 364 | DIAGEO PLC ADR | 0.045% | 39.742% |
| 365 | CREDIT SUISSE G | 0.045% | 39.787% |
| 366 | BLACKBERRY LTD COMMON STOCK | 0.045% | 39.832% |
| 367 | BOSTON PROPERTIES INC REIT USD.01 | 0.045% | 39.877% |
| 368 | SCHNEIDER SA | 0.045% | 39.922% |
| 369 | VINCI SA | 0.045% | 39.966% |
| 370 | DAVITA INC COMMON STOCK USD.001 | 0.045% | 40.011% |
| 371 | THOMSON REUTERS CORP COMMON STOCK | 0.045% | 40.056% |
| 372 | HUBBAY MINERALS INC COMMON STOCK NPV | 0.045% | 40.101% |
| 373 | EURO STABILITY | 0.045% | 40.145% |
| 374 | TMX GROUP LTD | 0.044% | 40.189% |
| 375 | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375 | 0.044% | 40.234% |
| 376 | CHINA EVERGRAND | 0.044% | 40.278% |
| 377 | WELLTOWER INC REIT USD1.0 | 0.044% | 40.322% |
| 378 | PROVINCE OF QUE | 0.044% | 40.366% |
| 379 | CENTENE CORP COMMON STOCK USD.001 | 0.044% | 40.410% |
| 380 | LEAR CORP | 0.044% | 40.454% |
| 381 | SCHWAB(CHARLES) | 0.044% | 40.498% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 382 | ASAHI KASEI COR | 0.044% | 40.542% |
| 383 | RELIANCE INDS | 0.044% | 40.586% |
| 384 | E.ON SE | 0.044% | 40.630% |
| 385 | UNICREDIT SPA | 0.044% | 40.673% |
| 386 | FINLAND GOVERNMENT | 0.044% | 40.717% |
| 387 | SOFTBANK CORP | 0.044% | 40.761% |
| 388 | GILDAN ACTIVEWEAR INC COMMON STOCK | 0.044% | 40.804% |
| 389 | LAURENTIAN BANK | 0.044% | 40.848% |
| 390 | CISCO SYSTEMS INC SR UNSECURED 09/21 1.85 | 0.043% | 40.891% |
| 391 | ANADARKO PETROL | 0.043% | 40.935% |
| 392 | STANTEC INC COMMON STOCK | 0.043% | 40.978% |
| 393 | KREDITANSTALT F | 0.043% | 41.022% |
| 394 | SOLVAY | 0.043% | 41.065% |
| 395 | BERKSHIRE HATHA | 0.043% | 41.108% |
| 396 | DEVON ENERGY CORP COMMON STOCK USD.1 | 0.043% | 41.152% |
| 397 | COMPAGNIE DE SA | 0.043% | 41.195% |
| 398 | GEN DYNAMICS CO | 0.043% | 41.238% |
| 399 | RIO TINTO | 0.043% | 41.281% |
| 400 | ROCKWELL COLLIN | 0.043% | 41.324% |
| 401 | CONCHO RESOURCE | 0.043% | 41.367% |
| 402 | T MOBILE US INC COMMON STOCK USD.0001 | 0.043% | 41.410% |
| 403 | GENERAL ELECTRI | 0.043% | 41.453% |
| 404 | TAIWAN SEMICOND | 0.043% | 41.496% |
| 405 | PETROBRAS PREFE | 0.043% | 41.539% |
| 406 | ACCENTURE PLC A | 0.043% | 41.581% |
| 407 | KIRKLAND LAKE G | 0.043% | 41.624% |
| 408 | APPLIED MATERIALS INC COMMON STOCK USD.01 | 0.043% | 41.666% |
| 409 | ARCELORMITTAL | 0.042% | 41.709% |
| 410 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9 | 0.042% | 41.751% |
| 411 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | 0.042% | 41.793% |
| 412 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | 0.042% | 41.835% |
| 413 | NATL AUST BANK | 0.042% | 41.877% |
| 414 | BOMBARDIER INC | 0.042% | 41.919% |
| 415 | H&R REIT UNITS | 0.042% | 41.960% |
| 416 | EFSF ZC 17NOV22 | 0.042% | 42.002% |
| 417 | ROLLS-ROYCE GRO | 0.041% | 42.043% |
| 418 | LG Electronics | 0.041% | 42.085% |
| 419 | EBAY INC | 0.041% | 42.126% |
| 420 | TYSON FOODS INC | 0.041% | 42.167% |
| 421 | NOVO-NORDISK AS | 0.041% | 42.208% |
| 422 | MITSUBISHI UFJ | 0.041% | 42.250% |
| 423 | CENTURYLINK INC COMMON STOCK USD1.0 | 0.041% | 42.291% |
| 424 | TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35 | 0.041% | 42.332% |
| 425 | PHILLIPS 66 COMMON STOCK | 0.041% | 42.372% |
| 426 | BIOGEN IDEC INC | 0.041% | 42.413% |
| 427 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | 0.041% | 42.454% |
| 428 | AUST & NZ BANKI | 0.040% | 42.494% |
| 429 | LOCKHEED MARTIN | 0.040% | 42.534% |
| 430 | PTT PUBLIC COMP | 0.040% | 42.575% |
| 431 | KINGDOM OF BELG | 0.040% | 42.615% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 432 | CANFOR CORPORAT | 0.040% | 42.655% |
| 433 | LINK R/EST INVE | 0.040% | 42.695% |
| 434 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | 0.040% | 42.735% |
| 435 | DSV A/S | 0.040% | 42.775% |
| 436 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | 0.040% | 42.815% |
| 437 | ALGONQUIN POWER + UTILITIES COMMON STOCK | 0.040% | 42.854% |
| 438 | GEELY AUTOMOBIL | 0.039% | 42.894% |
| 439 | STORA ENSO OYJ | 0.039% | 42.933% |
| 440 | DR HORTON INC COMMON STOCK USD.01 | 0.039% | 42.972% |
| 441 | ENEL S.p.A. | 0.039% | 43.010% |
| 442 | VENTAS INC-REIT | 0.039% | 43.049% |
| 443 | BRIDGESTONE COR | 0.039% | 43.088% |
| 444 | WESTPAC BANKING CORP SR UNSECURED 08/21 2 | 0.039% | 43.126% |
| 445 | CHINA PETROLEUM | 0.038% | 43.165% |
| 446 | ONTARIO(PROV OF | 0.038% | 43.203% |
| 447 | CRH | 0.038% | 43.241% |
| 448 | ONEX CORP SUB V | 0.038% | 43.279% |
| 449 | VOLVO AB | 0.038% | 43.318% |
| 450 | APPLE INC SR UNSECURED 05/23 2.4 | 0.038% | 43.356% |
| 451 | RIOCAN REAL EST | 0.038% | 43.394% |
| 452 | LLOYDS BANKING | 0.038% | 43.432% |
| 453 | NORTHROP GRUMMA | 0.038% | 43.470% |
| 454 | REPSOL SA | 0.038% | 43.508% |
| 455 | CARNIVAL CORP COMMON STOCK USD.01 | 0.038% | 43.545% |
| 456 | BARCLAYS AFRICA | 0.038% | 43.583% |
| 457 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75 | 0.037% | 43.620% |
| 458 | ALLY FINANCIAL INC COMMON STOCK USD.1 | 0.037% | 43.657% |
| 459 | MACQUARIE GP LT | 0.037% | 43.695% |
| 460 | STATE STREET CORP COMMON STOCK USD1.0 | 0.037% | 43.732% |
| 461 | CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75 | 0.037% | 43.769% |
| 462 | AGENCE FRANCAIS | 0.037% | 43.806% |
| 463 | PANASONIC CORP | 0.037% | 43.843% |
| 464 | SWISS RE AG | 0.037% | 43.880% |
| 465 | TRANSALTA CORP COMMON STOCK | 0.037% | 43.917% |
| 466 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | 0.037% | 43.954% |
| 467 | KROGER CO | 0.037% | 43.990% |
| 468 | ARCHER DANIELS | 0.037% | 44.027% |
| 469 | OLD MUTUAL PLC | 0.037% | 44.064% |
| 470 | CCL INDS INC CL | 0.037% | 44.100% |
| 471 | STANDARD CHARTE | 0.037% | 44.137% |
| 472 | COUNTRY GARDEN | 0.037% | 44.174% |
| 473 | ESSEX PROP TRUS | 0.037% | 44.210% |
| 474 | NORDEA BANK AB SR UNSECURED 144A 05/21 2.25 | 0.036% | 44.247% |
| 475 | BP PLC SPONS ADR ADR | 0.036% | 44.283% |
| 476 | WOLTERS KLUWERS | 0.036% | 44.319% |
| 477 | MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125 | 0.036% | 44.356% |
| 478 | NEW GOLD INC COMMON STOCK | 0.036% | 44.392% |
| 479 | DEUTSCHE LUFTHA | 0.036% | 44.429% |
| 480 | CNOOC LTD | 0.036% | 44.465% |
| 481 | DEERE + CO COMMON STOCK USD1.0 | 0.036% | 44.501% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 482 | AIR LIQUIDE(L') | 0.036% | 44.538% |
| 483 | BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2 | 0.036% | 44.574% |
| 484 | STARBUCKS CORP | 0.036% | 44.610% |
| 485 | NEXTERA ENERGY INC COMMON STOCK USD.01 | 0.036% | 44.647% |
| 486 | GAP INC | 0.036% | 44.683% |
| 487 | SCOTTISH AND SO | 0.036% | 44.719% |
| 488 | INTL BUSINESS M | 0.036% | 44.755% |
| 489 | RESTAURANT BRANDS INTERN COMMON STOCK | 0.036% | 44.791% |
| 490 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | 0.036% | 44.827% |
| 491 | APPLE INC SR UNSECURED 02/22 2.5 | 0.036% | 44.863% |
| 492 | TEXTRON INC COMMON STOCK USD.125 | 0.036% | 44.898% |
| 493 | OCEANAGOLD CORP | 0.036% | 44.934% |
| 494 | MTN GROUP LTD | 0.036% | 44.970% |
| 495 | GENWORTH MI CAN | 0.036% | 45.005% |
| 496 | GREAT WEST LIFE | 0.036% | 45.041% |
| 497 | TORONTO DOMINION BANK SR UNSECURED 04/21 2.125 | 0.035% | 45.077% |
| 498 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 | 0.035% | 45.112% |
| 499 | MAPLE LEAF FOOD | 0.035% | 45.147% |
| 500 | NESTE OIL OYJ | 0.035% | 45.183% |
| 501 | PETROBRAS COMMO | 0.035% | 45.218% |
| 502 | TURQUOISE HILL RESOURCES LTD COMMON STOCK | 0.035% | 45.254% |
| 503 | INGERSOLL-RAND | 0.035% | 45.289% |
| 504 | NORDEA AB | 0.035% | 45.324% |
| 505 | KOMMUNALBANKEN | 0.035% | 45.360% |
| 506 | AVIVA PLC | 0.035% | 45.395% |
| 507 | MUNCHENER RUCKV | 0.035% | 45.430% |
| 508 | SWEDISH GOVERNMENT | 0.035% | 45.465% |
| 509 | INFOSYS TECHNOL | 0.035% | 45.499% |
| 510 | TRANSCONTINENTA | 0.035% | 45.534% |
| 511 | ALAMOS GOLD INC CLASS A COMMON STOCK | 0.035% | 45.569% |
| 512 | NETAPP INC. | 0.035% | 45.604% |
| 513 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01 | 0.035% | 45.638% |
| 514 | EUROPEAN INVEST | 0.035% | 45.673% |
| 515 | PROV OF SASK CA | 0.035% | 45.708% |
| 516 | BCO BILBAO VIZC | 0.035% | 45.742% |
| 517 | M + T BANK CORP COMMON STOCK USD.5 | 0.035% | 45.777% |
| 518 | WHIRLPOOL CORP | 0.035% | 45.811% |
| 519 | DETOUR GOLD COR | 0.034% | 45.846% |
| 520 | DOLLAR TREE INC | 0.034% | 45.880% |
| 521 | ADOBE SYSTEMS I | 0.034% | 45.915% |
| 522 | AGEAS | 0.034% | 45.949% |
| 523 | ITALY BUONI POL | 0.034% | 45.983% |
| 524 | CANADIAN APARTM | 0.034% | 46.018% |
| 525 | SCENTRE GROUP | 0.034% | 46.052% |
| 526 | INTERFOR CORP | 0.034% | 46.086% |
| 527 | HORMEL FOODS CORP COMMON STOCK USD.01465 | 0.034% | 46.120% |
| 528 | WESTFIELD CORP | 0.034% | 46.154% |
| 529 | QUEST DIAGNOSTI | 0.034% | 46.188% |
| 530 | CARDINAL HEALTH | 0.034% | 46.222% |
| 531 | SKYWORX SOLUTIONS INC COMMON STOCK USD.25 | 0.034% | 46.256% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 532 | BANK NEDERLANDS | 0.034% | 46.290% |
| 533 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | 0.034% | 46.324% |
| 534 | REALTY INCOME C | 0.034% | 46.358% |
| 535 | SIKA FINANZ AG | 0.034% | 46.392% |
| 536 | DOVER CORP | 0.034% | 46.425% |
| 537 | ELI LILLY + CO COMMON STOCK | 0.034% | 46.459% |
| 538 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | 0.034% | 46.493% |
| 539 | WILLIAMS COS IN | 0.034% | 46.526% |
| 540 | TOROMONT INDS L | 0.034% | 46.560% |
| 541 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | 0.033% | 46.594% |
| 542 | TORONTO DOMINION BANK SR UNSECURED 07/21 1.8 | 0.033% | 46.627% |
| 543 | COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75 | 0.033% | 46.660% |
| 544 | ARKEMA | 0.033% | 46.694% |
| 545 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | 0.033% | 46.727% |
| 546 | PETROCHINA CO | 0.033% | 46.761% |
| 547 | ALTAGAS LTD | 0.033% | 46.794% |
| 548 | NEWMONT MINING CORP COMMON STOCK USD1.6 | 0.033% | 46.827% |
| 549 | LLOYDS BANKING | 0.033% | 46.861% |
| 550 | mitsui & CO | 0.033% | 46.894% |
| 551 | LINDE AG | 0.033% | 46.927% |
| 552 | NOKIA CORP | 0.033% | 46.960% |
| 553 | SASOL | 0.033% | 46.993% |
| 554 | CBRE GROUP INC A COMMON STOCK USD.01 | 0.033% | 47.026% |
| 555 | CI FINANCIAL CO | 0.033% | 47.059% |
| 556 | OVERSEA-CHINESE | 0.033% | 47.092% |
| 557 | SAPUTO GROUP IN | 0.033% | 47.125% |
| 558 | KDDI CORP | 0.033% | 47.158% |
| 559 | STMICROELECTRON | 0.033% | 47.190% |
| 560 | COCA-COLA CO/TH | 0.033% | 47.223% |
| 561 | SHIN-ETSU CHEM | 0.033% | 47.256% |
| 562 | PRUDENTIAL ADR | 0.033% | 47.288% |
| 563 | BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2 | 0.033% | 47.321% |
| 564 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | 0.033% | 47.353% |
| 565 | TAPESTRY INC COMMON STOCK USD.01 | 0.032% | 47.386% |
| 566 | AIR PRODS & CHE | 0.032% | 47.418% |
| 567 | BOLIDEN AB | 0.032% | 47.451% |
| 568 | KREDITANSTALT F | 0.032% | 47.483% |
| 569 | UTD PARCEL SERV | 0.032% | 47.515% |
| 570 | NRW BANK 0% 080 | 0.032% | 47.548% |
| 571 | TOKIO MARINE HL | 0.032% | 47.580% |
| 572 | PERSIMMON PLC | 0.032% | 47.612% |
| 573 | CA INC COMMON STOCK USD.1 | 0.032% | 47.644% |
| 574 | APACHE CORP COMMON STOCK USD.625 | 0.032% | 47.676% |
| 575 | mitsubishi ELEC | 0.032% | 47.708% |
| 576 | CUMMINS INC | 0.032% | 47.740% |
| 577 | UTD RENTALS INC | 0.032% | 47.771% |
| 578 | TELECOM ITALIA | 0.032% | 47.803% |
| 579 | INTACT FINANCIA | 0.032% | 47.835% |
| 580 | AEON CO., LTD | 0.032% | 47.866% |
| 581 | WESFARMERS LTD | 0.032% | 47.898% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 582 | ASAHI GLASS CO | 0.032% | 47.929% |
| 583 | HOUSING DEVEL F | 0.032% | 47.961% |
| 584 | LEGAL & GENERAL | 0.031% | 47.992% |
| 585 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | 0.031% | 48.024% |
| 586 | ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15 | 0.031% | 48.055% |
| 587 | ECOLAB INC COMMON STOCK USD1.0 | 0.031% | 48.087% |
| 588 | HARRIS CORP | 0.031% | 48.118% |
| 589 | CHINA RES BEIJI | 0.031% | 48.149% |
| 590 | MULLEN GROUP LT | 0.031% | 48.181% |
| 591 | PREMIUM BRANDS | 0.031% | 48.212% |
| 592 | AMETEK INC COMMON STOCK USD.01 | 0.031% | 48.243% |
| 593 | LOWE'S COS INC | 0.031% | 48.274% |
| 594 | ACTIVISION BLIZ | 0.031% | 48.305% |
| 595 | REPUBLIC SERVIC | 0.031% | 48.336% |
| 596 | STEEL DYNAMICS INC COMMON STOCK USD.005 | 0.031% | 48.367% |
| 597 | BOUYGUES | 0.031% | 48.398% |
| 598 | DEXIA CREDIT LO | 0.031% | 48.429% |
| 599 | HARTFORD FINANC | 0.031% | 48.460% |
| 600 | ETRADE FINANCIA | 0.031% | 48.491% |
| 601 | CHINA COMMUNICA | 0.031% | 48.522% |
| 602 | HOST HOTELS & | 0.031% | 48.552% |
| 603 | VIACOM INC CLASS B COMMON STOCK USD.001 | 0.031% | 48.583% |
| 604 | CNOOC LTD | 0.031% | 48.614% |
| 605 | BECTON DICKINSON | 0.031% | 48.644% |
| 606 | HUNTINGTON BANC | 0.031% | 48.675% |
| 607 | GKN PLC | 0.031% | 48.706% |
| 608 | SMURFIT KAPPA P | 0.031% | 48.736% |
| 609 | CHINA MOBILE | 0.030% | 48.767% |
| 610 | AUTOLIV INC | 0.030% | 48.797% |
| 611 | BLUESCOPE STEEL | 0.030% | 48.828% |
| 612 | KOMATSU | 0.030% | 48.858% |
| 613 | CELGENE CORP | 0.030% | 48.888% |
| 614 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | 0.030% | 48.919% |
| 615 | DEUTSCHE BANK A | 0.030% | 48.949% |
| 616 | SUPERIOR PLUS C | 0.030% | 48.979% |
| 617 | KEYERA CORP | 0.030% | 49.010% |
| 618 | FMS WERTMANAGEM | 0.030% | 49.040% |
| 619 | CENTERRA GOLD INC COMMON STOCK | 0.030% | 49.070% |
| 620 | ASHTREAD GROUP | 0.030% | 49.100% |
| 621 | ANALOG DEVICES INC COMMON STOCK USD.167 | 0.030% | 49.130% |
| 622 | ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968 | 0.030% | 49.160% |
| 623 | NORWEGIAN CRUIS | 0.030% | 49.190% |
| 624 | COLLIERS INTERNATIONAL GROUP COMMON STOCK | 0.030% | 49.220% |
| 625 | MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55 | 0.030% | 49.250% |
| 626 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | 0.030% | 49.280% |
| 627 | ENERFLEX LTD | 0.030% | 49.310% |
| 628 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25 | 0.030% | 49.339% |
| 629 | SPARK INFRASTRU | 0.030% | 49.369% |
| 630 | NORTHERN TRUST | 0.029% | 49.398% |
| 631 | EUROPEAN INVEST | 0.029% | 49.428% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 632 | TAHOE RESOURCES INC COMMON STOCK | 0.029% | 49.457% |
| 633 | CIE FINANCIERE | 0.029% | 49.487% |
| 634 | UNILEVER NV | 0.029% | 49.516% |
| 635 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | 0.029% | 49.545% |
| 636 | DEN DANSKE BANK | 0.029% | 49.575% |
| 637 | GGP INC REIT USD.01 | 0.029% | 49.604% |
| 638 | OWENS CORNING COMMON STOCK USD.001 | 0.029% | 49.633% |
| 639 | DANONE S.A. COM | 0.029% | 49.663% |
| 640 | INVESCO LTD COMMON STOCK USD.2 | 0.029% | 49.692% |
| 641 | CELESTICA INC COMMON STOCK NPV | 0.029% | 49.721% |
| 642 | PROCTER & GAMBL | 0.029% | 49.750% |
| 643 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | 0.029% | 49.779% |
| 644 | CANON INC | 0.029% | 49.808% |
| 645 | AGENCE FRANCAIS | 0.029% | 49.837% |
| 646 | MTU AERO ENGINE | 0.029% | 49.866% |
| 647 | TELEFONICA SA | 0.029% | 49.895% |
| 648 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | 0.029% | 49.924% |
| 649 | GOODYEAR TIRE & | 0.029% | 49.953% |
| 650 | UNEDIC ASSEO 0. | 0.029% | 49.982% |
| 651 | INTL BK RECON & | 0.029% | 50.011% |
| 652 | MINITUBISHI HVY | 0.029% | 50.039% |
| 653 | FIRSTSERVICE CORP COMMON STOCK | 0.029% | 50.068% |
| 654 | STRYKER CORP | 0.029% | 50.097% |
| 655 | BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3 | 0.029% | 50.126% |
| 656 | CHEVRON CORP SR UNSECURED 03/22 2.411 | 0.029% | 50.154% |
| 657 | LAM RESEARCH CORP COMMON STOCK USD.001 | 0.029% | 50.183% |
| 658 | MARTINREA INTER | 0.029% | 50.212% |
| 659 | MINITUBISHI CORP | 0.029% | 50.240% |
| 660 | PHILIPS ELECTRO | 0.029% | 50.269% |
| 661 | WESTROCK CO COMMON STOCK | 0.029% | 50.297% |
| 662 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | 0.029% | 50.326% |
| 663 | VERMILION ENERGY INC COMMON STOCK | 0.028% | 50.354% |
| 664 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | 0.028% | 50.383% |
| 665 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | 0.028% | 50.411% |
| 666 | LKQ CORP COMMON STOCK USD.01 | 0.028% | 50.439% |
| 667 | TELIASONERA AB | 0.028% | 50.468% |
| 668 | CANADIAN (GOVT | 0.028% | 50.496% |
| 669 | EMERA INC. | 0.028% | 50.524% |
| 670 | NETFLIX INC COMMON STOCK USD.001 | 0.028% | 50.552% |
| 671 | RAGING RIVER EX | 0.028% | 50.580% |
| 672 | MICROSEMI | 0.028% | 50.609% |
| 673 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | 0.028% | 50.637% |
| 674 | NEW FLYER COMMO | 0.028% | 50.665% |
| 675 | TELEPERFORMANCE | 0.028% | 50.693% |
| 676 | RADIANT OPTO EL | 0.028% | 50.721% |
| 677 | MINITUBISHI UFJ FINL SPON ADR ADR | 0.028% | 50.748% |
| 678 | KONINKLIJKE DSM | 0.028% | 50.776% |
| 679 | OSISKO GOLD ROYALTIES LTD COMMON STOCK | 0.028% | 50.804% |
| 680 | BORGWARNER INC COMMON STOCK USD.01 | 0.028% | 50.831% |
| 681 | ROYAL MAIL PLC- | 0.028% | 50.859% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 682 | BK OF NOVA SCOT | 0.028% | 50.887% |
| 683 | ALCOA CORP COMMON STOCK USD.01 | 0.028% | 50.914% |
| 684 | KEYCORP | 0.028% | 50.942% |
| 685 | IQVIA HOLDINGS INC COMMON STOCK USD.01 | 0.028% | 50.969% |
| 686 | FRENCH REPUBLIC | 0.028% | 50.997% |
| 687 | UBISOFT ENTERTA | 0.027% | 51.024% |
| 688 | VORNADO REALTY TRUST REIT USD.04 | 0.027% | 51.052% |
| 689 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | 0.027% | 51.079% |
| 690 | COMERICA INC | 0.027% | 51.106% |
| 691 | WESTPAC BANKING CORP SR UNSECURED 05/26 2.85 | 0.027% | 51.134% |
| 692 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | 0.027% | 51.161% |
| 693 | INGREDION INC COMMON STOCK USD.01 | 0.027% | 51.188% |
| 694 | NETEASE INC ADR ADR USD.0001 | 0.027% | 51.215% |
| 695 | GLAXOSMITHKLINE PLC SPON ADR ADR | 0.027% | 51.242% |
| 696 | LANXESS | 0.027% | 51.269% |
| 697 | COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85 | 0.027% | 51.296% |
| 698 | DUKE ENERGY CORP COMMON STOCK USD.001 | 0.027% | 51.323% |
| 699 | IGM FINANCIAL I | 0.027% | 51.350% |
| 700 | KONINKLIJKE PHILIPS NVR NY NY REG SHRS | 0.027% | 51.377% |
| 701 | PAREX RESOURCES | 0.027% | 51.404% |
| 702 | SWISSCOM AG | 0.027% | 51.431% |
| 703 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5 | 0.027% | 51.458% |
| 704 | CHINA PHARMACEU | 0.027% | 51.485% |
| 705 | TOTAL CAPITAL I | 0.027% | 51.511% |
| 706 | GRAN TIERRA ENE | 0.027% | 51.538% |
| 707 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | 0.027% | 51.565% |
| 708 | LAFARGEHOLCIM L | 0.027% | 51.591% |
| 709 | MID AMERICA APARTMENT COMM REIT USD.01 | 0.027% | 51.618% |
| 710 | ZIMMER HLDGS IN | 0.027% | 51.644% |
| 711 | CELANESE CORP SERIES A COMMON STOCK USD.0001 | 0.027% | 51.671% |
| 712 | FLEXTRONICS INT | 0.026% | 51.697% |
| 713 | LYONDELLBASELL | 0.026% | 51.724% |
| 714 | UNIVERSAL HLTH | 0.026% | 51.750% |
| 715 | JM SMUCKER CO/THE COMMON STOCK | 0.026% | 51.777% |
| 716 | NIPPON STEEL CO | 0.026% | 51.803% |
| 717 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | 0.026% | 51.829% |
| 718 | VIVENDI SA | 0.026% | 51.855% |
| 719 | ESSILOR INTERNA | 0.026% | 51.881% |
| 720 | PRAXAIR STK | 0.026% | 51.907% |
| 721 | STATE OF NORTH | 0.026% | 51.933% |
| 722 | COGECO COMMUNIC | 0.026% | 51.959% |
| 723 | TDC A/S | 0.026% | 51.985% |
| 724 | FUJITSU | 0.026% | 52.011% |
| 725 | ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5 | 0.026% | 52.037% |
| 726 | BK NED GEMEENTE | 0.026% | 52.063% |
| 727 | HSBC HOLDINGS P | 0.026% | 52.089% |
| 728 | CLARIANT AG | 0.026% | 52.115% |
| 729 | ELECTR DE FRANC | 0.026% | 52.141% |
| 730 | NTT DOCOMO INC | 0.026% | 52.166% |
| 731 | MERCK + CO INC SR UNSECURED 02/22 2.35 | 0.026% | 52.192% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 732 | RHEINMETALL AG | 0.026% | 52.218% |
| 733 | GOODMAN GROUP | 0.026% | 52.244% |
| 734 | NASDAQ INC COMMON STOCK USD.01 | 0.026% | 52.269% |
| 735 | HCP INC. | 0.026% | 52.295% |
| 736 | TUI AG | 0.026% | 52.321% |
| 737 | ATOS ORIGIN SA | 0.026% | 52.346% |
| 738 | ALLIED PPTY,REI | 0.026% | 52.372% |
| 739 | SUMITOMO CHEMIC | 0.026% | 52.397% |
| 740 | HOLOGIC INC COMMON STOCK USD.01 | 0.026% | 52.423% |
| 741 | HALLIBURTON CO | 0.026% | 52.449% |
| 742 | FISCHER(GEORG)A | 0.026% | 52.474% |
| 743 | SVENSKA HANDELS | 0.026% | 52.500% |
| 744 | COCA COLA CO/THE SR UNSECURED 11/23 3.2 | 0.026% | 52.525% |
| 745 | ING GROEP NV | 0.025% | 52.551% |
| 746 | AGENCE FRANCAIS | 0.025% | 52.576% |
| 747 | RELIANCE STEEL + ALUMINUM COMMON STOCK | 0.025% | 52.602% |
| 748 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | 0.025% | 52.627% |
| 749 | MKS INSTRUMENTS INC COMMON STOCK | 0.025% | 52.653% |
| 750 | MARSH & MCLENNA | 0.025% | 52.678% |
| 751 | SANLAM LIMITED | 0.025% | 52.704% |
| 752 | SHELL INTL.FIN. | 0.025% | 52.729% |
| 753 | NEDERLANDSE WAT | 0.025% | 52.754% |
| 754 | FNF GROUP TRACKING STK USD.0001 | 0.025% | 52.780% |
| 755 | POST HOLDINGS INC COMMON STOCK USD.01 | 0.025% | 52.805% |
| 756 | MAZDA MOTOR COR | 0.025% | 52.830% |
| 757 | CHINA MERCHANTS | 0.025% | 52.856% |
| 758 | SHOWA DENKO KK | 0.025% | 52.881% |
| 759 | ROYAL BANK OF C | 0.025% | 52.906% |
| 760 | SANOFI 0.5% 13J | 0.025% | 52.931% |
| 761 | EXTRA SPACE STO | 0.025% | 52.956% |
| 762 | GERMANY(FED REP | 0.025% | 52.982% |
| 763 | FAURECIA | 0.025% | 53.007% |
| 764 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | 0.025% | 53.032% |
| 765 | AKAMAI TECHNOLO | 0.025% | 53.057% |
| 766 | Cineplex Inc. | 0.025% | 53.082% |
| 767 | CANADIAN REAL E | 0.025% | 53.107% |
| 768 | SECURE ENERGY S | 0.025% | 53.132% |
| 769 | SUZUKI MOTOR CO | 0.025% | 53.157% |
| 770 | NIELSEN HOLDING | 0.025% | 53.182% |
| 771 | GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342 | 0.025% | 53.207% |
| 772 | HESS CORPORATIO | 0.025% | 53.232% |
| 773 | ARAMARK COMMON STOCK USD.01 | 0.025% | 53.257% |
| 774 | GIBSON ENERGY I | 0.025% | 53.282% |
| 775 | FIRST HORIZON N | 0.025% | 53.306% |
| 776 | MICHAEL KORS HO | 0.025% | 53.331% |
| 777 | TAYLOR WIMPEY | 0.025% | 53.356% |
| 778 | ON SEMICONDUCTOR CORP COMMON STOCK USD.01 | 0.025% | 53.381% |
| 779 | WH GROUP LTD | 0.025% | 53.405% |
| 780 | AMP LIMITED | 0.025% | 53.430% |
| 781 | UNITED OVERSEAS | 0.025% | 53.455% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 782 | GENUINE PARTS C | 0.025% | 53.479% |
| 783 | LINCOLN NATL CO | 0.025% | 53.504% |
| 784 | CARMAX INC COMMON STOCK USD.5 | 0.025% | 53.529% |
| 785 | HUNTSMAN CORP COMMON STOCK USD.01 | 0.025% | 53.553% |
| 786 | TDK CORP | 0.025% | 53.578% |
| 787 | ABBVIE INC SR UNSECURED 11/22 2.9 | 0.024% | 53.602% |
| 788 | LOEWS CORP COMMON STOCK USD.01 | 0.024% | 53.627% |
| 789 | DEXIA CREDIT LO | 0.024% | 53.651% |
| 790 | TOTAL SA SPON ADR ADR | 0.024% | 53.675% |
| 791 | RUSSEL METALS I | 0.024% | 53.700% |
| 792 | FORTESCUE METAL | 0.024% | 53.724% |
| 793 | DEUTSCHE POST A | 0.024% | 53.748% |
| 794 | RSP PERMIAN INC COMMON STOCK USD.01 | 0.024% | 53.773% |
| 795 | SMITHS GROUP | 0.024% | 53.797% |
| 796 | IRELAND GOVT BO | 0.024% | 53.821% |
| 797 | SPIRIT AEROSYST | 0.024% | 53.846% |
| 798 | BELLWAY | 0.024% | 53.870% |
| 799 | SSR MINING INC COMMON STOCK | 0.024% | 53.894% |
| 800 | PFIZER INC 0.25 | 0.024% | 53.918% |
| 801 | MARKEL CORP COMMON STOCK | 0.024% | 53.942% |
| 802 | BANK RAKYAT IND | 0.024% | 53.966% |
| 803 | QUEBECOR INC 'B | 0.024% | 53.990% |
| 804 | WESTPAC BKG COR | 0.024% | 54.014% |
| 805 | FRESENIUS MEDIC | 0.024% | 54.038% |
| 806 | VODAFONE GROUP PLC SP ADR ADR | 0.024% | 54.062% |
| 807 | NUVISTA ENERGY | 0.024% | 54.086% |
| 808 | LOGAN PROPERTY | 0.024% | 54.110% |
| 809 | CARREFOUR SA | 0.024% | 54.134% |
| 810 | XEROX CORP COMMON STOCK USD1.0 | 0.024% | 54.157% |
| 811 | TWITTER INC COMMON STOCK USD.000005 | 0.024% | 54.181% |
| 812 | UTD MICRO ELECT | 0.024% | 54.205% |
| 813 | ADECCO SA | 0.024% | 54.229% |
| 814 | JABIL CIRCUIT I | 0.024% | 54.253% |
| 815 | PROGRESSIVE CORP COMMON STOCK USD1.0 | 0.024% | 54.276% |
| 816 | GIVAUDAN | 0.024% | 54.300% |
| 817 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | 0.024% | 54.324% |
| 818 | GRUPO MEXICO SA | 0.024% | 54.348% |
| 819 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | 0.024% | 54.371% |
| 820 | COTY INC CL A COMMON STOCK USD.01 | 0.024% | 54.395% |
| 821 | GECINA SA | 0.024% | 54.418% |
| 822 | ANTERO RESOURCES CORP COMMON STOCK USD.01 | 0.024% | 54.442% |
| 823 | SANDSTORM GOLD | 0.024% | 54.465% |
| 824 | BANK OF IRELAND | 0.024% | 54.489% |
| 825 | SEMAFO INC COMM | 0.024% | 54.512% |
| 826 | ENCOMPASS HEALTH CORP COMMON STOCK USD.01 | 0.023% | 54.536% |
| 827 | NORTHLAND POWER | 0.023% | 54.559% |
| 828 | AGRICULTURAL BK | 0.023% | 54.583% |
| 829 | WM MORRISON SUP | 0.023% | 54.606% |
| 830 | MEG ENERGY CORP | 0.023% | 54.630% |
| 831 | PPG INDUSTRIES INC COMMON STOCK USD1.67 | 0.023% | 54.653% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 832 | IDEMITSU KOSAN | 0.023% | 54.677% |
| 833 | SBERBANK OF RUS | 0.023% | 54.700% |
| 834 | SEGRO PLC | 0.023% | 54.723% |
| 835 | SMART REAL ESTA | 0.023% | 54.747% |
| 836 | BANCO BBPM SPA | 0.023% | 54.770% |
| 837 | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01 | 0.023% | 54.793% |
| 838 | 3M CO 0.375% 15 | 0.023% | 54.817% |
| 839 | SK ENERGY CO LT | 0.023% | 54.840% |
| 840 | HYUNDAI MOTOR C | 0.023% | 54.863% |
| 841 | BAE SYSTEMS | 0.023% | 54.886% |
| 842 | LG DISPLAY CO | 0.023% | 54.910% |
| 843 | JOHNSON MATTHEY | 0.023% | 54.933% |
| 844 | XL GROUP LTD | 0.023% | 54.956% |
| 845 | FLIR SYSTEMS INC COMMON STOCK USD.01 | 0.023% | 54.979% |
| 846 | GENTEX CORP COMMON STOCK USD.06 | 0.023% | 55.003% |
| 847 | BORALEX INC CL | 0.023% | 55.026% |
| 848 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | 0.023% | 55.049% |
| 849 | EIFFAGE SA | 0.023% | 55.072% |
| 850 | UMICORE | 0.023% | 55.095% |
| 851 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | 0.023% | 55.118% |
| 852 | AUTONATION INC | 0.023% | 55.141% |
| 853 | SHIRE PLC | 0.023% | 55.164% |
| 854 | SL GREEN REALTY | 0.023% | 55.187% |
| 855 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | 0.023% | 55.210% |
| 856 | PVH CORP COMMON STOCK USD1.0 | 0.023% | 55.233% |
| 857 | REXEL PROMESSES | 0.023% | 55.256% |
| 858 | MCCORMICK & CO | 0.023% | 55.278% |
| 859 | UCB | 0.023% | 55.301% |
| 860 | BANK LEUMI LE-I | 0.023% | 55.324% |
| 861 | GCI LIBERTY INC CLASS A COMMON STOCK | 0.023% | 55.347% |
| 862 | LPL FINANCIAL HOLDINGS INC COMMON STOCK | 0.023% | 55.370% |
| 863 | TJX COS INC | 0.023% | 55.392% |
| 864 | SUMITOMO ELEC I | 0.023% | 55.415% |
| 865 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | 0.023% | 55.438% |
| 866 | ORBITAL ATK INC COMMON STOCK USD.01 | 0.023% | 55.460% |
| 867 | POSCO | 0.023% | 55.483% |
| 868 | INTERNATIONAL G | 0.023% | 55.505% |
| 869 | VIFOR PHARMA AG | 0.023% | 55.528% |
| 870 | K&S AG | 0.023% | 55.550% |
| 871 | TIFFANY & CO | 0.022% | 55.573% |
| 872 | BRITISH LAND CO | 0.022% | 55.595% |
| 873 | WESTERN FOREST | 0.022% | 55.618% |
| 874 | ECN CAPITAL COR | 0.022% | 55.640% |
| 875 | BOC HONG KONG H | 0.022% | 55.662% |
| 876 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | 0.022% | 55.685% |
| 877 | ADIANT PLC | 0.022% | 55.707% |
| 878 | PARAMOUNT RESOU | 0.022% | 55.729% |
| 879 | AFFILIATED MNGR | 0.022% | 55.752% |
| 880 | EUROPEAN INVEST | 0.022% | 55.774% |
| 881 | CREDIT AGRICOLE | 0.022% | 55.796% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 882 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | 0.022% | 55.818% |
| 883 | KINGSPAN GROUP | 0.022% | 55.840% |
| 884 | FIRSTSTRAND LIMIT | 0.022% | 55.862% |
| 885 | BRITISH AMERICAN TOB SP ADR ADR | 0.022% | 55.884% |
| 886 | BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45 | 0.022% | 55.906% |
| 887 | INFINEON TECHNO | 0.022% | 55.928% |
| 888 | UNIONE DI BAN. | 0.022% | 55.951% |
| 889 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | 0.022% | 55.973% |
| 890 | TRINITY INDS | 0.022% | 55.995% |
| 891 | JONES LANG LASA | 0.022% | 56.017% |
| 892 | BALL CORP | 0.022% | 56.039% |
| 893 | JFE HOLDINGS IN | 0.022% | 56.061% |
| 894 | QUANTA SERVICES | 0.022% | 56.082% |
| 895 | PENTAIR PLC | 0.022% | 56.104% |
| 896 | DOMINION RES(VI | 0.022% | 56.126% |
| 897 | WEX INC COMMON STOCK USD.01 | 0.022% | 56.148% |
| 898 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | 0.022% | 56.170% |
| 899 | FERRARI NV | 0.022% | 56.192% |
| 900 | TOTAL CAPITAL I | 0.022% | 56.214% |
| 901 | RYDER SYSTEM IN | 0.022% | 56.236% |
| 902 | GENERAL ELECTRI | 0.022% | 56.258% |
| 903 | LAND SECURITIES | 0.022% | 56.280% |
| 904 | BAXTER INTL INC | 0.022% | 56.301% |
| 905 | WILLIS TOWERS W | 0.022% | 56.323% |
| 906 | MARTIN MARIETTA | 0.022% | 56.345% |
| 907 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | 0.022% | 56.367% |
| 908 | UNILEVER PLC SPONSORED ADR ADR | 0.022% | 56.389% |
| 909 | SUMITOMO RLTY&D | 0.022% | 56.410% |
| 910 | SK C&C CO LTD | 0.022% | 56.432% |
| 911 | KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001 | 0.022% | 56.454% |
| 912 | NATIONAL OILWEL | 0.022% | 56.475% |
| 913 | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | 0.022% | 56.497% |
| 914 | SHELL INTERNATI | 0.022% | 56.519% |
| 915 | NEC CORP | 0.022% | 56.540% |
| 916 | AIRBUS GROUP NV | 0.022% | 56.562% |
| 917 | ENDEAVOUR MININ | 0.022% | 56.583% |
| 918 | HP INC COMMON STOCK USD.01 | 0.022% | 56.605% |
| 919 | SOUTHERN CO | 0.022% | 56.626% |
| 920 | EXCHANGE INCOME | 0.021% | 56.648% |
| 921 | LOCALIZA RENT A | 0.021% | 56.669% |
| 922 | SINOPHARM GROUP | 0.021% | 56.691% |
| 923 | UTD THERAPEUTIC | 0.021% | 56.712% |
| 924 | Banco Sabadell | 0.021% | 56.734% |
| 925 | S+P GLOBAL INC COMMON STOCK USD1.0 | 0.021% | 56.755% |
| 926 | ARROW ELECTRONI | 0.021% | 56.776% |
| 927 | FORTUNA SILVER MINES INC COMMON STOCK | 0.021% | 56.798% |
| 928 | LIBERTY BROADBAND C COMMON STOCK USD.01 | 0.021% | 56.819% |
| 929 | BANK OF THE OZARKS COMMON STOCK USD.01 | 0.021% | 56.840% |
| 930 | UDR INC REIT USD.01 | 0.021% | 56.862% |
| 931 | INPEX CORPORATI | 0.021% | 56.883% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 932 | KLEPIERRE | 0.021% | 56.904% |
| 933 | FRESENIUS SE & | 0.021% | 56.925% |
| 934 | DENSO CORP | 0.021% | 56.947% |
| 935 | ELISA OYJ-A | 0.021% | 56.968% |
| 936 | DUKE REALTY CORP REIT USD.01 | 0.021% | 56.989% |
| 937 | NRW BANK 0% 11N | 0.021% | 57.010% |
| 938 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | 0.021% | 57.031% |
| 939 | AGCO CORP | 0.021% | 57.052% |
| 940 | CSL LIMITED | 0.021% | 57.073% |
| 941 | COMMERZBANK AG | 0.021% | 57.095% |
| 942 | SPAIN GOVERNMENT | 0.021% | 57.116% |
| 943 | NN GROUP NV | 0.021% | 57.137% |
| 944 | JSW STEEL LTD | 0.021% | 57.158% |
| 945 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | 0.021% | 57.179% |
| 946 | SUN HUNG KAI PR | 0.021% | 57.200% |
| 947 | OJI PAPER CO | 0.021% | 57.221% |
| 948 | YAMAHA MOTOR CO | 0.021% | 57.242% |
| 949 | AMADEUS IT HLDG | 0.021% | 57.263% |
| 950 | PERRIGO CO PLC | 0.021% | 57.284% |
| 951 | COMMERCE BANCSH | 0.021% | 57.304% |
| 952 | IRON MOUNTAIN INC REIT USD.01 | 0.021% | 57.325% |
| 953 | MEDNAX INC | 0.021% | 57.346% |
| 954 | DST SYST INC DE | 0.021% | 57.367% |
| 955 | TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621 | 0.021% | 57.388% |
| 956 | XYLEM INC COMMON STOCK | 0.021% | 57.409% |
| 957 | FIRST CAPITAL R | 0.021% | 57.430% |
| 958 | SHOPIFY INC CLASS A COMMON STOCK | 0.021% | 57.450% |
| 959 | BERKELEY GROUP | 0.021% | 57.471% |
| 960 | ROSS STORES INC | 0.021% | 57.492% |
| 961 | YASKAWA ELEC CO | 0.021% | 57.513% |
| 962 | BK NED GEMEENTE | 0.021% | 57.533% |
| 963 | HILL ROM HOLDINGS INC COMMON STOCK | 0.021% | 57.554% |
| 964 | NOBLE ENERGY IN | 0.021% | 57.575% |
| 965 | AISIN SEIKI CO | 0.021% | 57.595% |
| 966 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | 0.021% | 57.616% |
| 967 | AIR LIQUIDE FIN | 0.021% | 57.637% |
| 968 | WPX ENERGY INC COMMON STOCK | 0.021% | 57.657% |
| 969 | KONINKLIJKE KPN | 0.021% | 57.678% |
| 970 | ATCO LTD CL I N | 0.021% | 57.698% |
| 971 | BIDVEST GROUP L | 0.021% | 57.719% |
| 972 | OSHKOSH CORP COMMON STOCK USD.01 | 0.021% | 57.739% |
| 973 | PEYTO EXPLORATI | 0.020% | 57.760% |
| 974 | THOR INDUSTRIES INC COMMON STOCK USD.1 | 0.020% | 57.780% |
| 975 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | 0.020% | 57.801% |
| 976 | KELT EXPLORATIO | 0.020% | 57.821% |
| 977 | VALEO SA | 0.020% | 57.841% |
| 978 | JOHNSON + JOHNSON SR UNSECURED 03/26 2.45 | 0.020% | 57.861% |
| 979 | SHAWCOR LTD | 0.020% | 57.882% |
| 980 | AIR LEASE CORP | 0.020% | 57.902% |
| 981 | US FOODS HOLDING CORP COMMON STOCK USD.01 | 0.020% | 57.922% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 982 | VOLKSWAGEN AG | 0.020% | 57.943% |
| 983 | LABRADOR IRON O | 0.020% | 57.963% |
| 984 | HALMA | 0.020% | 57.983% |
| 985 | ASML HOLDING NV | 0.020% | 58.003% |
| 986 | SWEDBANK AB | 0.020% | 58.023% |
| 987 | FORTUM OYJ | 0.020% | 58.043% |
| 988 | PULTEGROUP INC. | 0.020% | 58.064% |
| 989 | SINO BIOPHAMACE | 0.020% | 58.084% |
| 990 | TAKEDA PHARMACE | 0.020% | 58.104% |
| 991 | NOMURA HOLD INC | 0.020% | 58.124% |
| 992 | PORSCHE AUTOMOB | 0.020% | 58.144% |
| 993 | SVENSKA HANDELS | 0.020% | 58.164% |
| 994 | ENERCARE INC | 0.020% | 58.184% |
| 995 | TORC OIL & GAS | 0.020% | 58.204% |
| 996 | MINEBEA CO | 0.020% | 58.224% |
| 997 | STERLING BANCORP/DE COMMON STOCK USD.01 | 0.020% | 58.244% |
| 998 | ELEMENT FINANCI | 0.020% | 58.264% |
| 999 | SONY CORP SPONSORED ADR ADR | 0.020% | 58.284% |
| 1000 | CHARTWELL RETIR | 0.020% | 58.304% |
| 1001 | MARKS & SPENCER | 0.020% | 58.324% |
| 1002 | AECOM COMMON STOCK USD.01 | 0.020% | 58.344% |
| 1003 | AGILE PROPERTY | 0.020% | 58.364% |
| 1004 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01 | 0.020% | 58.384% |
| 1005 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | 0.020% | 58.404% |
| 1006 | SUN COMMUNITIES INC REIT USD.01 | 0.020% | 58.424% |
| 1007 | ADIDAS AG | 0.020% | 58.444% |
| 1008 | AECON GROUP INC | 0.020% | 58.463% |
| 1009 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.020% | 58.483% |
| 1010 | PRECISION DRILLING CORP COMMON STOCK | 0.020% | 58.503% |
| 1011 | TECHNIPFMC PLC | 0.020% | 58.523% |
| 1012 | HEXCEL CORP COMMON STOCK USD.01 | 0.020% | 58.543% |
| 1013 | BCO BRADESCO,AD | 0.020% | 58.563% |
| 1014 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001 | 0.020% | 58.582% |
| 1015 | ASB FINANCE LTD | 0.020% | 58.602% |
| 1016 | LG CHEM LTD | 0.020% | 58.622% |
| 1017 | REGENCY CENTERS CORP REIT USD.01 | 0.020% | 58.642% |
| 1018 | SENSATA TECHNOL | 0.020% | 58.661% |
| 1019 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | 0.020% | 58.681% |
| 1020 | CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01 | 0.020% | 58.701% |
| 1021 | CHINA RESOURCES | 0.020% | 58.721% |
| 1022 | GARMIN LTD. | 0.020% | 58.740% |
| 1023 | SOUTH32 LTD | 0.020% | 58.760% |
| 1024 | MANPOWER INC | 0.020% | 58.780% |
| 1025 | CARLISLE COS IN | 0.020% | 58.800% |
| 1026 | BROTHERIndustr | 0.020% | 58.819% |
| 1027 | PADDY POWER PLC | 0.020% | 58.839% |
| 1028 | PFIZER INC | 0.020% | 58.859% |
| 1029 | FIRST SOLAR INC | 0.020% | 58.878% |
| 1030 | CATCHER TECHNOL | 0.020% | 58.898% |
| 1031 | WR BERKLEY CORP COMMON STOCK USD.2 | 0.020% | 58.917% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1032 | USG CORP | 0.020% | 58.937% |
| 1033 | SNAP-ON INC | 0.020% | 58.957% |
| 1034 | VULCAN MATERIAL | 0.020% | 58.976% |
| 1035 | SESA STERLITE | 0.019% | 58.996% |
| 1036 | AALBERTS INDUST | 0.019% | 59.015% |
| 1037 | UNIPER SE | 0.019% | 59.035% |
| 1038 | CHINA UNICOM LT | 0.019% | 59.054% |
| 1039 | WP CAREY INC REIT USD.001 | 0.019% | 59.073% |
| 1040 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | 0.019% | 59.093% |
| 1041 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | 0.019% | 59.112% |
| 1042 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | 0.019% | 59.132% |
| 1043 | CHINA PETROLEUM | 0.019% | 59.151% |
| 1044 | KION GROUP AG | 0.019% | 59.170% |
| 1045 | HOWARD HUGHES CORP/THE COMMON STOCK | 0.019% | 59.190% |
| 1046 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | 0.019% | 59.209% |
| 1047 | CREE INC COMMON STOCK USD.00125 | 0.019% | 59.228% |
| 1048 | AAC TECHNOLOGIE | 0.019% | 59.248% |
| 1049 | GAS NATURAL SDG | 0.019% | 59.267% |
| 1050 | UNUM GROUP | 0.019% | 59.286% |
| 1051 | EVEREST RE GROU | 0.019% | 59.306% |
| 1052 | HEIDELBERGCEMEN | 0.019% | 59.325% |
| 1053 | MASTEC INC | 0.019% | 59.344% |
| 1054 | SVENSKA HANDELS | 0.019% | 59.363% |
| 1055 | DUFREY AG-REG | 0.019% | 59.382% |
| 1056 | FUJIFILM HLDGS | 0.019% | 59.402% |
| 1057 | MEDIOBANCA SPA | 0.019% | 59.421% |
| 1058 | GALP ENERGIA | 0.019% | 59.440% |
| 1059 | WOLSELEY PLC | 0.019% | 59.459% |
| 1060 | HDFC BANK LTD | 0.019% | 59.478% |
| 1061 | BCO BRADESCO,PR | 0.019% | 59.498% |
| 1062 | DEXIA CREDIT LO | 0.019% | 59.517% |
| 1063 | SWISS LIFE HLDG | 0.019% | 59.536% |
| 1064 | LONGFOR PROPERT | 0.019% | 59.555% |
| 1065 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | 0.019% | 59.574% |
| 1066 | FUBON FINANCIAL | 0.019% | 59.593% |
| 1067 | BRUNSWICK CORP | 0.019% | 59.612% |
| 1068 | MITSUBISHI ESTA | 0.019% | 59.631% |
| 1069 | ANTHEM INC SR UNSECURED 05/22 3.125 | 0.019% | 59.650% |
| 1070 | US dollar - Lon | 0.019% | 59.669% |
| 1071 | ASML HOLDING NV | 0.019% | 59.688% |
| 1072 | BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9 | 0.019% | 59.707% |
| 1073 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | 0.019% | 59.726% |
| 1074 | INTERTEK TESTIN | 0.019% | 59.745% |
| 1075 | JUNIPER NETWORK | 0.019% | 59.764% |
| 1076 | STOCKLAND TRUST | 0.019% | 59.783% |
| 1077 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | 0.019% | 59.802% |
| 1078 | OMV AG | 0.019% | 59.821% |
| 1079 | TERADYNE INC | 0.019% | 59.840% |
| 1080 | ZOETIS INC COMMON STOCK USD.01 | 0.019% | 59.858% |
| 1081 | AEGON N.V. | 0.019% | 59.877% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1082 | CREDIT ACCEPTAN | 0.019% | 59.896% |
| 1083 | COCA COLA HBC A | 0.019% | 59.915% |
| 1084 | SHINHAN FINANCI | 0.019% | 59.934% |
| 1085 | GN STORE NORD | 0.019% | 59.952% |
| 1086 | KILROY REALTY C | 0.019% | 59.971% |
| 1087 | SYNNEX CORP COMMON STOCK USD.001 | 0.019% | 59.990% |
| 1088 | APTARGROUP INC COMMON STOCK USD.01 | 0.019% | 60.008% |
| 1089 | TCF FINL CORP | 0.019% | 60.027% |
| 1090 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | 0.019% | 60.046% |
| 1091 | GREAT CANADIAN | 0.019% | 60.064% |
| 1092 | GLOBAL PAYMENTS INC COMMON STOCK | 0.019% | 60.083% |
| 1093 | UNEDIC ASSEO 1. | 0.019% | 60.102% |
| 1094 | FRANCO NEVADA CORP COMMON STOCK | 0.019% | 60.120% |
| 1095 | KIRIN HOLDINGS | 0.019% | 60.139% |
| 1096 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01 | 0.019% | 60.158% |
| 1097 | CAPITAL POWER C | 0.019% | 60.176% |
| 1098 | VIPSHOP HOLDINGS LTD ADR ADR USD.0001 | 0.019% | 60.195% |
| 1099 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01 | 0.019% | 60.213% |
| 1100 | NEVSUN RESOURCES LTD COMMON STOCK | 0.019% | 60.232% |
| 1101 | VALIDUS HOLDING | 0.019% | 60.251% |
| 1102 | HYDRO ONE LTD | 0.019% | 60.269% |
| 1103 | DELL TECHNOLOGIES INC CL V TRACKING STK | 0.019% | 60.288% |
| 1104 | SKAND ENSKILDA | 0.019% | 60.306% |
| 1105 | SONOCO PRODUCTS | 0.019% | 60.325% |
| 1106 | NIPPON BUILDING | 0.019% | 60.343% |
| 1107 | ELECTRONIC ARTS | 0.018% | 60.362% |
| 1108 | ARCONIC INC COMMON STOCK | 0.018% | 60.380% |
| 1109 | NORDEA BANK AB SR UNSECURED 144A 09/20 2.5 | 0.018% | 60.399% |
| 1110 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8 | 0.018% | 60.417% |
| 1111 | ARRIS INTERNATI | 0.018% | 60.436% |
| 1112 | COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55 | 0.018% | 60.454% |
| 1113 | ORACLE CORP SR UNSECURED 05/22 2.5 | 0.018% | 60.472% |
| 1114 | TOSOH CORP | 0.018% | 60.491% |
| 1115 | MIZUHO FINANCIA | 0.018% | 60.509% |
| 1116 | SPARTAN ENERGY | 0.018% | 60.528% |
| 1117 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | 0.018% | 60.546% |
| 1118 | TRICAN WELL SER | 0.018% | 60.564% |
| 1119 | DEXIA CREDIT LO | 0.018% | 60.583% |
| 1120 | PRICELINE GROUP | 0.018% | 60.601% |
| 1121 | COOPER COS INC | 0.018% | 60.619% |
| 1122 | ABN AMRO GROUP | 0.018% | 60.637% |
| 1123 | BALOISE- HOLDIN | 0.018% | 60.656% |
| 1124 | EXPEDIA GROUP INC COMMON STOCK USD.001 | 0.018% | 60.674% |
| 1125 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | 0.018% | 60.692% |
| 1126 | MARUBENI CORP | 0.018% | 60.710% |
| 1127 | TORAY INDS INC | 0.018% | 60.728% |
| 1128 | TOYOTA TSUSHO C | 0.018% | 60.747% |
| 1129 | INTUIT INC COMMON STOCK USD.01 | 0.018% | 60.765% |
| 1130 | EQUIFAX INC | 0.018% | 60.783% |
| 1131 | MARATHON OIL CO | 0.018% | 60.801% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1132 | RANDSTAD HOLDIN | 0.018% | 60.819% |
| 1133 | RAIFFEISEN BANK | 0.018% | 60.837% |
| 1134 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | 0.018% | 60.855% |
| 1135 | SPIRAX-SARCO EN | 0.018% | 60.873% |
| 1136 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15 | 0.018% | 60.892% |
| 1137 | CATALENT INC COMMON STOCK USD.01 | 0.018% | 60.910% |
| 1138 | NORDEA BANK AB | 0.018% | 60.928% |
| 1139 | AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5 | 0.018% | 60.946% |
| 1140 | BANK OF MONTREA | 0.018% | 60.964% |
| 1141 | DIRECT LINE INS | 0.018% | 60.982% |
| 1142 | NATIONAL RETAIL PROPERTIES REIT USD.01 | 0.018% | 61.000% |
| 1143 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | 0.018% | 61.018% |
| 1144 | SUMITOMO MITSUI | 0.018% | 61.036% |
| 1145 | OLIN CORP | 0.018% | 61.054% |
| 1146 | MURATA MFG CO | 0.018% | 61.072% |
| 1147 | EXELON CORP COMMON STOCK | 0.018% | 61.090% |
| 1148 | SAINSBURY (J) P | 0.018% | 61.108% |
| 1149 | JAZZ PHARMACEUT | 0.018% | 61.126% |
| 1150 | PTT EXP&PROD-FG | 0.018% | 61.144% |
| 1151 | SHIMAO PROPERTY | 0.018% | 61.161% |
| 1152 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | 0.018% | 61.179% |
| 1153 | GALAXY ENTERTAI | 0.018% | 61.197% |
| 1154 | L'OREAL | 0.018% | 61.215% |
| 1155 | LAS VEGAS SANDS | 0.018% | 61.233% |
| 1156 | ROYAL DUTCH SH- | 0.018% | 61.251% |
| 1157 | HAMMERSON | 0.018% | 61.269% |
| 1158 | PRIMERICA INC COMMON STOCK | 0.018% | 61.286% |
| 1159 | CIMAREX ENERGY CO COMMON STOCK USD.01 | 0.018% | 61.304% |
| 1160 | MURPHY OIL CORP | 0.018% | 61.322% |
| 1161 | FEDERAL REALTY INVS TRUST REIT USD.01 | 0.018% | 61.340% |
| 1162 | SALESFORCE.COM | 0.018% | 61.357% |
| 1163 | SKF AB - B SHAR | 0.018% | 61.375% |
| 1164 | WILLIAMS-SONOMA | 0.018% | 61.393% |
| 1165 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | 0.018% | 61.411% |
| 1166 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | 0.018% | 61.428% |
| 1167 | SPAIN GOVERNMEN | 0.018% | 61.446% |
| 1168 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | 0.018% | 61.464% |
| 1169 | AJINOMOTO CO IN | 0.018% | 61.481% |
| 1170 | SWATCH GROUP | 0.018% | 61.499% |
| 1171 | GAMING AND LEISURE PROPERTIE REIT | 0.018% | 61.517% |
| 1172 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | 0.018% | 61.534% |
| 1173 | ORIGIN ENERGY L | 0.018% | 61.552% |
| 1174 | FLOWSERVE CORP COMMON STOCK USD1.25 | 0.018% | 61.570% |
| 1175 | DOUGLAS EMMETT INC REIT USD.01 | 0.018% | 61.587% |
| 1176 | SLM CORP COMMON STOCK USD.2 | 0.018% | 61.605% |
| 1177 | IMPERIAL TOBACC | 0.018% | 61.622% |
| 1178 | CINTAS CORP | 0.018% | 61.640% |
| 1179 | LIBERTY PROPERTY TRUST REIT USD.001 | 0.018% | 61.657% |
| 1180 | MACERICH CO | 0.018% | 61.675% |
| 1181 | ITOCHU CORP | 0.018% | 61.693% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1182 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.018% | 61.710% |
| 1183 | BUNGE LTD COMMON STOCK USD.01 | 0.018% | 61.728% |
| 1184 | CANACCORD FINAN | 0.018% | 61.745% |
| 1185 | CERNER CORP | 0.018% | 61.763% |
| 1186 | PHOENIX GROUP H | 0.017% | 61.780% |
| 1187 | DOVER CORP | 0.017% | 61.798% |
| 1188 | LOGMEIN INC COMMON STOCK USD.01 | 0.017% | 61.815% |
| 1189 | DAI-ICHI LIFE | 0.017% | 61.832% |
| 1190 | RENAISSANCE RE | 0.017% | 61.850% |
| 1191 | EMCOR GROUP INC COMMON STOCK USD.01 | 0.017% | 61.867% |
| 1192 | LAZARD LTD CL A COMMON STOCK USD.01 | 0.017% | 61.885% |
| 1193 | VESTAS WIND SYS | 0.017% | 61.902% |
| 1194 | NEWELL BRANDS INC COMMON STOCK USD1.0 | 0.017% | 61.920% |
| 1195 | ONEOK INC | 0.017% | 61.937% |
| 1196 | ENAGAS | 0.017% | 61.954% |
| 1197 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 0.017% | 61.972% |
| 1198 | BRITISH TELECOM | 0.017% | 61.989% |
| 1199 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | 0.017% | 62.007% |
| 1200 | VENTURE CORP | 0.017% | 62.024% |
| 1201 | LLOYDS BANKING | 0.017% | 62.041% |
| 1202 | AMDOCS LTD COMMON STOCK GBP.0001 | 0.017% | 62.059% |
| 1203 | DEUTSCHE BOERSE | 0.017% | 62.076% |
| 1204 | STATOIL ASA COMPANY GUAR 01/24 2.65 | 0.017% | 62.093% |
| 1205 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | 0.017% | 62.111% |
| 1206 | LANDWIRT RENTEN | 0.017% | 62.128% |
| 1207 | ERICSSON LM-B S | 0.017% | 62.145% |
| 1208 | MITEL NETWORKS | 0.017% | 62.163% |
| 1209 | DEXUS PROPERTY | 0.017% | 62.180% |
| 1210 | WW GRAINGER INC | 0.017% | 62.197% |
| 1211 | FLUGHAFEN ZUERI | 0.017% | 62.214% |
| 1212 | EAST WEST BANCORP INC COMMON STOCK USD.001 | 0.017% | 62.232% |
| 1213 | GENERAL MILLS I | 0.017% | 62.249% |
| 1214 | SOMPO JAPAN NIP | 0.017% | 62.266% |
| 1215 | KAPSTONE PAPER | 0.017% | 62.283% |
| 1216 | E TRADE FINANCI | 0.017% | 62.300% |
| 1217 | CTRP.COM INTERNATIONAL ADR ADR USD.01 | 0.017% | 62.317% |
| 1218 | HYUNDAI MOBIS | 0.017% | 62.335% |
| 1219 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | 0.017% | 62.352% |
| 1220 | CHRISTIAN HANSE | 0.017% | 62.369% |
| 1221 | mitsui chemical | 0.017% | 62.386% |
| 1222 | ZIONS BANCORP | 0.017% | 62.403% |
| 1223 | ATS AUTOMATION | 0.017% | 62.420% |
| 1224 | APPLE INC 1.55% | 0.017% | 62.437% |
| 1225 | CAMDEN PROPERTY | 0.017% | 62.454% |
| 1226 | AMERICAN AIRLINES GROUP INC COMMON STOCK | 0.017% | 62.471% |
| 1227 | AON PLC | 0.017% | 62.488% |
| 1228 | HARLEY DAVIDSON | 0.017% | 62.505% |
| 1229 | HELVETIA HOLDIN | 0.017% | 62.522% |
| 1230 | AMERICAN HOMES 4 RENT A REIT USD.01 | 0.017% | 62.539% |
| 1231 | NOKIAN RENKAAT | 0.017% | 62.556% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1232 | JYSKE BANK A/S | 0.017% | 62.573% |
| 1233 | SINGAPORE AIRLI | 0.017% | 62.590% |
| 1234 | BARLOWORLD LTD | 0.017% | 62.607% |
| 1235 | FLUOR CORP COMMON STOCK USD.01 | 0.017% | 62.624% |
| 1236 | ACKERMANS & VAN | 0.017% | 62.641% |
| 1237 | SVENSKA CELLULO | 0.017% | 62.658% |
| 1238 | KIMBERLY-CLARK | 0.017% | 62.675% |
| 1239 | SEKISUI CHEMICA | 0.017% | 62.692% |
| 1240 | ASSURANT INC COMMON STOCK USD.01 | 0.017% | 62.709% |
| 1241 | MEGGITT | 0.017% | 62.726% |
| 1242 | MARVELL TECH GR | 0.017% | 62.743% |
| 1243 | FORTIVE CORP COMMON STOCK USD.01 | 0.017% | 62.759% |
| 1244 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | 0.017% | 62.776% |
| 1245 | PEABODY ENERGY CORP COMMON STOCK | 0.017% | 62.793% |
| 1246 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625 | 0.017% | 62.810% |
| 1247 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.017% | 62.827% |
| 1248 | TOTAL CAPITAL I | 0.017% | 62.844% |
| 1249 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | 0.017% | 62.860% |
| 1250 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01 | 0.017% | 62.877% |
| 1251 | RECKITT BENCKIS | 0.017% | 62.894% |
| 1252 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | 0.017% | 62.911% |
| 1253 | BARCLAYS ADR-EA | 0.017% | 62.928% |
| 1254 | HUHTAMAKI OY | 0.017% | 62.944% |
| 1255 | SKECHERS USA INC CL A COMMON STOCK USD.001 | 0.017% | 62.961% |
| 1256 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | 0.017% | 62.978% |
| 1257 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | 0.017% | 62.994% |
| 1258 | IAC/INTERACTIVECORP COMMON STOCK USD.001 | 0.017% | 63.011% |
| 1259 | PACWEST BANCORP COMMON STOCK | 0.017% | 63.028% |
| 1260 | AMER ELEC POWER | 0.017% | 63.044% |
| 1261 | ON ASSIGNMENT INC COMMON STOCK USD.01 | 0.017% | 63.061% |
| 1262 | GROWTHPOINT PRO | 0.017% | 63.078% |
| 1263 | GALAPAGOS NV | 0.017% | 63.094% |
| 1264 | LEGGETT + PLATT INC COMMON STOCK USD.01 | 0.017% | 63.111% |
| 1265 | CTBC FINANCIAL | 0.017% | 63.128% |
| 1266 | DAIWA HOUSE IND | 0.017% | 63.144% |
| 1267 | CASCADES INC | 0.017% | 63.161% |
| 1268 | MICROCHIP TECHN | 0.017% | 63.177% |
| 1269 | WINTRUST FINANCIAL CORP COMMON STOCK | 0.017% | 63.194% |
| 1270 | MIRVAC GROUP RE | 0.017% | 63.211% |
| 1271 | JPMORGAN CHASE | 0.017% | 63.227% |
| 1272 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | 0.017% | 63.244% |
| 1273 | COLUMBIA SPORTSWEAR CO COMMON STOCK | 0.017% | 63.260% |
| 1274 | FOOT LOCKER INC COMMON STOCK USD.01 | 0.017% | 63.277% |
| 1275 | JOHNSON + JOHNSON SR UNSECURED 03/22 2.25 | 0.017% | 63.293% |
| 1276 | FUJI HEAVY INDS | 0.017% | 63.310% |
| 1277 | HELMERICH & PAY | 0.017% | 63.326% |
| 1278 | MOL HUNGARIAN O | 0.017% | 63.343% |
| 1279 | NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01 | 0.016% | 63.359% |
| 1280 | PURE INDUSTRIAL | 0.016% | 63.376% |
| 1281 | SPECTRIS PLC | 0.016% | 63.392% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1282 | EQUITY LIFESTYLE PROPERTIES REIT USD.01 | 0.016% | 63.409% |
| 1283 | ELECTRICITE DE | 0.016% | 63.425% |
| 1284 | NATIONAL AUSTRA | 0.016% | 63.442% |
| 1285 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3 | 0.016% | 63.458% |
| 1286 | GLAXOSMITHKLINE | 0.016% | 63.474% |
| 1287 | HOME CAP GRP IN | 0.016% | 63.491% |
| 1288 | GRUBHUB INC COMMON STOCK USD.0001 | 0.016% | 63.507% |
| 1289 | DISCOVERY HLDGS | 0.016% | 63.523% |
| 1290 | SBI HOLDINGS IN | 0.016% | 63.540% |
| 1291 | FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0 | 0.016% | 63.556% |
| 1292 | CENTENNIAL RESO | 0.016% | 63.573% |
| 1293 | CDN UTILS LTD N | 0.016% | 63.589% |
| 1294 | ISUZU MOTORS | 0.016% | 63.605% |
| 1295 | INCITEC PIVOT | 0.016% | 63.621% |
| 1296 | IBM CORP SR UNSECURED 02/21 2.25 | 0.016% | 63.638% |
| 1297 | ENTEGRIS INC COMMON STOCK USD.01 | 0.016% | 63.654% |
| 1298 | BEMIS COMPANY COMMON STOCK USD.1 | 0.016% | 63.670% |
| 1299 | COMINAR REAL ES | 0.016% | 63.686% |
| 1300 | THE FOSCHINI GR | 0.016% | 63.703% |
| 1301 | HEALTHCARE TRUST OF AME CL A REIT USD.01 | 0.016% | 63.719% |
| 1302 | LAGARDERE S.C.A | 0.016% | 63.735% |
| 1303 | HANCOCK HOLDING | 0.016% | 63.751% |
| 1304 | ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2 | 0.016% | 63.767% |
| 1305 | AVNET INC | 0.016% | 63.784% |
| 1306 | BNP PARIBAS SA | 0.016% | 63.800% |
| 1307 | AGILENT TECHNOL | 0.016% | 63.816% |
| 1308 | CYPRESS SEMICON | 0.016% | 63.832% |
| 1309 | MS&AD INSURANCE | 0.016% | 63.848% |
| 1310 | CUBESMART REIT USD.01 | 0.016% | 63.864% |
| 1311 | BHARTI AIRTEL L | 0.016% | 63.880% |
| 1312 | BROWN + BROWN INC COMMON STOCK USD.1 | 0.016% | 63.897% |
| 1313 | EUROPEAN INVEST | 0.016% | 63.913% |
| 1314 | ROYAL GOLD INC | 0.016% | 63.929% |
| 1315 | AMKOR TECHNOLOG | 0.016% | 63.945% |
| 1316 | GEMALTO NV | 0.016% | 63.961% |
| 1317 | JAPAN REAL ESTA | 0.016% | 63.977% |
| 1318 | INCHCAPE PLC | 0.016% | 63.993% |
| 1319 | INNERGEX RENEWA | 0.016% | 64.009% |
| 1320 | PRAIRIESKY ROYA | 0.016% | 64.025% |
| 1321 | TREVALI MINING | 0.016% | 64.041% |
| 1322 | DOREL INDS INC | 0.016% | 64.057% |
| 1323 | KIRBY CORP | 0.016% | 64.073% |
| 1324 | BAYTEX ENERGY CORP COMMON STOCK | 0.016% | 64.089% |
| 1325 | HD SUPPLY HOLDINGS INC COMMON STOCK USD.01 | 0.016% | 64.105% |
| 1326 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | 0.016% | 64.121% |
| 1327 | DEXIA CREDIT LO | 0.016% | 64.137% |
| 1328 | BANKUNITED INC COMMON STOCK USD.01 | 0.016% | 64.153% |
| 1329 | OBAYASHI CORP | 0.016% | 64.169% |
| 1330 | TORCHMARK CORP COMMON STOCK USD1.0 | 0.016% | 64.185% |
| 1331 | MERLIN PROPERTI | 0.016% | 64.201% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1332 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | 0.016% | 64.216% |
| 1333 | MONDI PLC | 0.016% | 64.232% |
| 1334 | DANA HOLDING CO | 0.016% | 64.248% |
| 1335 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | 0.016% | 64.264% |
| 1336 | DYCOM INDUSTRIE | 0.016% | 64.280% |
| 1337 | ILG INC COMMON STOCK USD.01 | 0.016% | 64.296% |
| 1338 | CHINA UNICOM | 0.016% | 64.312% |
| 1339 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | 0.016% | 64.327% |
| 1340 | DELPHI AUTOMOTI | 0.016% | 64.343% |
| 1341 | MURPHY USA INC COMMON STOCK | 0.016% | 64.359% |
| 1342 | IMPERIAL HOLDIN | 0.016% | 64.375% |
| 1343 | GRANITE REAL ES | 0.016% | 64.391% |
| 1344 | PT UNITED TRACT | 0.016% | 64.406% |
| 1345 | FAMILYMART CO | 0.016% | 64.422% |
| 1346 | OC OERLIKON COR | 0.016% | 64.438% |
| 1347 | HILLENBRAND INC COMMON STOCK | 0.016% | 64.454% |
| 1348 | TULLOW OIL PLC | 0.016% | 64.469% |
| 1349 | ANZ (INT'L) LD | 0.016% | 64.485% |
| 1350 | HOME BANCSHARES INC COMMON STOCK USD.01 | 0.016% | 64.501% |
| 1351 | LOJAS RENNER SA | 0.016% | 64.516% |
| 1352 | KB FINANCIAL GR | 0.016% | 64.532% |
| 1353 | INTL BANK FOR R | 0.016% | 64.548% |
| 1354 | ASTELLAS PHARMA | 0.016% | 64.563% |
| 1355 | MICROSOFT CORP | 0.016% | 64.579% |
| 1356 | CBS CORP CLASS B NON VOTING COMMON STOCK USD.001 | 0.016% | 64.594% |
| 1357 | NSK | 0.016% | 64.610% |
| 1358 | DREAM GLOBAL RE | 0.016% | 64.626% |
| 1359 | MOSAIC CO | 0.016% | 64.641% |
| 1360 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | 0.016% | 64.657% |
| 1361 | STELLA JONES IN | 0.016% | 64.672% |
| 1362 | GENTING BHD | 0.015% | 64.688% |
| 1363 | AMPHENOL CORP | 0.015% | 64.703% |
| 1364 | CANADA HOUSING | 0.015% | 64.719% |
| 1365 | BHP BILLITON PL | 0.015% | 64.734% |
| 1366 | FREEHOLD ROYALT | 0.015% | 64.749% |
| 1367 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | 0.015% | 64.765% |
| 1368 | ERSTE GROUP BAN | 0.015% | 64.780% |
| 1369 | BURBERRY GROUP | 0.015% | 64.796% |
| 1370 | GENPACT LIMITED | 0.015% | 64.811% |
| 1371 | NAVIENT CORP COMMON STOCK USD.01 | 0.015% | 64.826% |
| 1372 | BPCE SA COMPANY GUAR 04/24 4 | 0.015% | 64.842% |
| 1373 | COPART INC | 0.015% | 64.857% |
| 1374 | SOUTH STATE CORP COMMON STOCK USD2.5 | 0.015% | 64.873% |
| 1375 | GPT GROUP | 0.015% | 64.888% |
| 1376 | ANHEUSER-BUSCH | 0.015% | 64.903% |
| 1377 | ASSURED GUARANT | 0.015% | 64.919% |
| 1378 | TELEFLEX INC COMMON STOCK USD1.0 | 0.015% | 64.934% |
| 1379 | WILLIAM HILL PL | 0.015% | 64.949% |
| 1380 | DAIWA SECURITIE | 0.015% | 64.965% |
| 1381 | INTL CONS AIRLI | 0.015% | 64.980% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1382 | TELE2 AB-B SHS | 0.015% | 64.995% |
| 1383 | ENSIGN ENERGY S | 0.015% | 65.010% |
| 1384 | FEDERATED INVES | 0.015% | 65.026% |
| 1385 | REDEFINE PROPER | 0.015% | 65.041% |
| 1386 | COMMSCOPE HOLDING CO INC COMMON STOCK USD.01 | 0.015% | 65.056% |
| 1387 | KIMCO REALTY | 0.015% | 65.071% |
| 1388 | KLX INC COMMON STOCK USD.01 | 0.015% | 65.087% |
| 1389 | MORNEAU SHEPELL | 0.015% | 65.102% |
| 1390 | WHITBREAD PLC | 0.015% | 65.117% |
| 1391 | CBOE GLOBAL MARKETS INC COMMON STOCK | 0.015% | 65.132% |
| 1392 | TOKYU FUDOSAN H | 0.015% | 65.148% |
| 1393 | DARDEN RESTAURA | 0.015% | 65.163% |
| 1394 | POSCO | 0.015% | 65.178% |
| 1395 | CAIXABANK | 0.015% | 65.193% |
| 1396 | WILLIAM DEMANT | 0.015% | 65.208% |
| 1397 | AXIS CAPITAL HO | 0.015% | 65.224% |
| 1398 | VEREIT INC REIT USD.01 | 0.015% | 65.239% |
| 1399 | ITALY BUONI POL | 0.015% | 65.254% |
| 1400 | FURUKAWA ELECTR | 0.015% | 65.269% |
| 1401 | TRUWORTHS INTER | 0.015% | 65.284% |
| 1402 | CASEYS GEN STOR | 0.015% | 65.300% |
| 1403 | WOOD GROUP (JOH | 0.015% | 65.315% |
| 1404 | INTERDIGITAL IN | 0.015% | 65.330% |
| 1405 | VF CORP | 0.015% | 65.345% |
| 1406 | ADVANCED SEMICO | 0.015% | 65.360% |
| 1407 | ESSENT GROUP LT | 0.015% | 65.375% |
| 1408 | COPA HOLDINGS S | 0.015% | 65.390% |
| 1409 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | 0.015% | 65.406% |
| 1410 | ANGLOGOLD ASHANTI SPON ADR ADR | 0.015% | 65.421% |
| 1411 | WATSCO INC COMMON STOCK USD.5 | 0.015% | 65.436% |
| 1412 | PANDORA A/S | 0.015% | 65.451% |
| 1413 | Arch Capital Gr | 0.015% | 65.466% |
| 1414 | HCL TECHNOLOGIE | 0.015% | 65.481% |
| 1415 | BEAZLEY PLC | 0.015% | 65.496% |
| 1416 | SEMICONDUCTOR M | 0.015% | 65.511% |
| 1417 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | 0.015% | 65.526% |
| 1418 | YES BANK LTD | 0.015% | 65.541% |
| 1419 | TEIJIN | 0.015% | 65.556% |
| 1420 | NORBORD INC COMMON STOCK | 0.015% | 65.571% |
| 1421 | GROUP 4 SECURIC | 0.015% | 65.586% |
| 1422 | GS HOLDINGS COR | 0.015% | 65.601% |
| 1423 | HUDSON PACIFIC PROPERTIES IN REIT USD.01 | 0.015% | 65.616% |
| 1424 | HANA FINANCIAL | 0.015% | 65.631% |
| 1425 | CHIMEI INNOLUX | 0.015% | 65.646% |
| 1426 | INVITATION HOMES INC REIT USD.01 | 0.015% | 65.661% |
| 1427 | ISHIKAWAJIMA HA | 0.015% | 65.676% |
| 1428 | HANG SENG BANK | 0.015% | 65.690% |
| 1429 | PFIZER INC SR UNSECURED 12/21 2.2 | 0.015% | 65.705% |
| 1430 | ALLEGHANY CORP COMMON STOCK USD1.0 | 0.015% | 65.720% |
| 1431 | H.B. FULLER CO. COMMON STOCK USD1.0 | 0.015% | 65.735% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1432 | DCT INDUSTRIAL TRUST INC REIT USD.01 | 0.015% | 65.750% |
| 1433 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | 0.015% | 65.764% |
| 1434 | LARSEN & TOUBRO | 0.015% | 65.779% |
| 1435 | HCA HEALTHCARE INC COMMON STOCK USD.01 | 0.015% | 65.794% |
| 1436 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | 0.015% | 65.809% |
| 1437 | VOYA FINANCIAL INC COMMON STOCK USD.01 | 0.015% | 65.823% |
| 1438 | SANDERSON FARMS INC COMMON STOCK USD1.0 | 0.015% | 65.838% |
| 1439 | KNIGHT THERAPEU | 0.015% | 65.853% |
| 1440 | MICROSOFT CORP SR UNSECURED 12/23 3.625 | 0.015% | 65.868% |
| 1441 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | 0.015% | 65.882% |
| 1442 | REXNORD CORP COMMON STOCK USD.01 | 0.015% | 65.897% |
| 1443 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | 0.015% | 65.912% |
| 1444 | TARGET CORP SR UNSECURED 01/22 2.9 | 0.015% | 65.926% |
| 1445 | EASTMAN CHEMICA | 0.015% | 65.941% |
| 1446 | ENBRIDGE INC SR UNSECURED 07/22 2.9 | 0.015% | 65.956% |
| 1447 | EXTENDED STAY AMERICA INC UNIT USD.01 | 0.015% | 65.970% |
| 1448 | SUMITOMO HEAVY | 0.015% | 65.985% |
| 1449 | CHINA SHENHUA E | 0.015% | 66.000% |
| 1450 | NU SKIN ENTERPR | 0.015% | 66.014% |
| 1451 | ITT INC COMMON STOCK USD1.0 | 0.015% | 66.029% |
| 1452 | ABN AMRO BANK N | 0.015% | 66.044% |
| 1453 | ST JAMES PLACE | 0.015% | 66.058% |
| 1454 | MAPFRE SA | 0.015% | 66.073% |
| 1455 | FIRSTCASH INC COMMON STOCK USD.01 | 0.015% | 66.088% |
| 1456 | LENOVO GROUP LT | 0.015% | 66.102% |
| 1457 | TRACTOR SUPPLY | 0.015% | 66.117% |
| 1458 | TATA MOTORS LTD | 0.015% | 66.131% |
| 1459 | AMERCO COMMON STOCK USD.25 | 0.015% | 66.146% |
| 1460 | MIDDLEBY CORP COMMON STOCK USD.01 | 0.015% | 66.160% |
| 1461 | IG GROUP HLDGS | 0.015% | 66.175% |
| 1462 | ANHUI CONCH CEM | 0.015% | 66.190% |
| 1463 | APARTMENT INVT + MGMT CO A REIT USD.01 | 0.015% | 66.204% |
| 1464 | DREAM OFFICE RE | 0.015% | 66.219% |
| 1465 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75 | 0.015% | 66.233% |
| 1466 | INTERNATIONAL F | 0.015% | 66.248% |
| 1467 | KINGBOARD CHEMI | 0.015% | 66.262% |
| 1468 | MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1 | 0.015% | 66.277% |
| 1469 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | 0.014% | 66.291% |
| 1470 | KESKO | 0.014% | 66.306% |
| 1471 | BANK HAPOALIM B | 0.014% | 66.320% |
| 1472 | CRANE CO | 0.014% | 66.335% |
| 1473 | CARLSBERG | 0.014% | 66.349% |
| 1474 | ITAU UNIBANCO H SPON PRF ADR ADR | 0.014% | 66.363% |
| 1475 | BBA AVIATION | 0.014% | 66.378% |
| 1476 | KERRY GROUP PLC | 0.014% | 66.392% |
| 1477 | DS SMITH PLC | 0.014% | 66.407% |
| 1478 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | 0.014% | 66.421% |
| 1479 | BRITISH SKY BRO | 0.014% | 66.435% |
| 1480 | DELUXE CORP | 0.014% | 66.450% |
| 1481 | JAPAN TOBACCO I | 0.014% | 66.464% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1482 | NIPPON TEL&TEL | 0.014% | 66.478% |
| 1483 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01 | 0.014% | 66.493% |
| 1484 | MAXIM INTEGRATE | 0.014% | 66.507% |
| 1485 | VICINITY CENTER | 0.014% | 66.521% |
| 1486 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01 | 0.014% | 66.536% |
| 1487 | UBS GROUP | 0.014% | 66.550% |
| 1488 | FRAPORT AG | 0.014% | 66.564% |
| 1489 | HKT TRUST | 0.014% | 66.579% |
| 1490 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | 0.014% | 66.593% |
| 1491 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65 | 0.014% | 66.607% |
| 1492 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | 0.014% | 66.622% |
| 1493 | HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268 | 0.014% | 66.636% |
| 1494 | IPG PHOTONICS C | 0.014% | 66.650% |
| 1495 | SHOPRITE HLDGS | 0.014% | 66.664% |
| 1496 | FNB CORP COMMON STOCK USD.01 | 0.014% | 66.678% |
| 1497 | STATE OF NORTH | 0.014% | 66.693% |
| 1498 | SHERWIN WILLIAM | 0.014% | 66.707% |
| 1499 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5 | 0.014% | 66.721% |
| 1500 | ALARIS ROYALTY | 0.014% | 66.735% |
| 1501 | DERWENT LONDON | 0.014% | 66.749% |
| 1502 | KAO CORP | 0.014% | 66.763% |
| 1503 | AMER SPORTS OYJ | 0.014% | 66.777% |
| 1504 | HONG KONG EXCHA | 0.014% | 66.792% |
| 1505 | CALLON PETROLEUM CO COMMON STOCK USD.01 | 0.014% | 66.806% |
| 1506 | LIVANOVA PLC | 0.014% | 66.820% |
| 1507 | INDIABULLS HOUS | 0.014% | 66.834% |
| 1508 | TEMASEK FINANCI | 0.014% | 66.848% |
| 1509 | XILINX INC | 0.014% | 66.862% |
| 1510 | CHINA COMMUNICA | 0.014% | 66.876% |
| 1511 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | 0.014% | 66.890% |
| 1512 | AVIGILON CORP C | 0.014% | 66.904% |
| 1513 | COMCAST CORP COMPANY GUAR 08/25 3.375 | 0.014% | 66.918% |
| 1514 | TRANSOCEAN LTD | 0.014% | 66.932% |
| 1515 | BRIXMOR PROPERTY GROUP INC REIT USD.01 | 0.014% | 66.946% |
| 1516 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | 0.014% | 66.960% |
| 1517 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | 0.014% | 66.974% |
| 1518 | SKYWEST INC COMMON STOCK | 0.014% | 66.988% |
| 1519 | PARK HOTELS + RESORTS INC REIT USD.01 | 0.014% | 67.002% |
| 1520 | HUBBELL INC COMMON STOCK USD.01 | 0.014% | 67.016% |
| 1521 | MOODY S CORP COMMON STOCK USD.01 | 0.014% | 67.030% |
| 1522 | JEAN COUTU GRP | 0.014% | 67.044% |
| 1523 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | 0.014% | 67.058% |
| 1524 | CLEAN HARBOR IN | 0.014% | 67.072% |
| 1525 | CNH INDUSTRIAL | 0.014% | 67.086% |
| 1526 | ALBEMARLE CORP | 0.014% | 67.100% |
| 1527 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | 0.014% | 67.114% |
| 1528 | UMPQUA HOLDINGS CORP COMMON STOCK | 0.014% | 67.128% |
| 1529 | TOKYO ELECTRON | 0.014% | 67.142% |
| 1530 | CYRUSONE INC REIT USD.01 | 0.014% | 67.156% |
| 1531 | CORELOGIC INC COMMON STOCK USD1.0 | 0.014% | 67.170% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1532 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | 0.014% | 67.184% |
| 1533 | SUMITOMO CORP | 0.014% | 67.198% |
| 1534 | EPR PROPERTIES REIT USD.01 | 0.014% | 67.211% |
| 1535 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | 0.014% | 67.225% |
| 1536 | MICROSOFT CORP | 0.014% | 67.239% |
| 1537 | WOODWARD INC COMMON STOCK USD.00292 | 0.014% | 67.253% |
| 1538 | EMPRESA BRASILE | 0.014% | 67.267% |
| 1539 | ALSTOM | 0.014% | 67.281% |
| 1540 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | 0.014% | 67.295% |
| 1541 | CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55 | 0.014% | 67.308% |
| 1542 | OSRAM LICHT AG | 0.014% | 67.322% |
| 1543 | JULIUS BAER GRO | 0.014% | 67.336% |
| 1544 | FILA KOREA LTD | 0.014% | 67.350% |
| 1545 | NORTH WEST CO I | 0.014% | 67.364% |
| 1546 | SCOR | 0.014% | 67.377% |
| 1547 | SUZANO PAPEL E | 0.014% | 67.391% |
| 1548 | IBERIABANK CORP | 0.014% | 67.405% |
| 1549 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | 0.014% | 67.419% |
| 1550 | BCA POP EMILIA | 0.014% | 67.432% |
| 1551 | ORICA LIMITED | 0.014% | 67.446% |
| 1552 | HAEMONETICS COR | 0.014% | 67.460% |
| 1553 | DONALDSON CO IN | 0.014% | 67.473% |
| 1554 | CNX RESOURCES CORP COMMON STOCK USD.01 | 0.014% | 67.487% |
| 1555 | ANSYS INC COMMON STOCK USD.01 | 0.014% | 67.501% |
| 1556 | CIFI HOLDINGS G | 0.014% | 67.514% |
| 1557 | POPULAR INC COMMON STOCK USD.01 | 0.014% | 67.528% |
| 1558 | BP CAPITAL MARK | 0.014% | 67.542% |
| 1559 | YUM BRANDS INC COMMON STOCK | 0.014% | 67.555% |
| 1560 | TARGA RESOURCES CORP COMMON STOCK USD.001 | 0.014% | 67.569% |
| 1561 | BUCHER IND-REGD | 0.014% | 67.583% |
| 1562 | TD AMERITRADE HOLDING CORP COMMON STOCK USD.01 | 0.014% | 67.596% |
| 1563 | CENTRICA PLC | 0.014% | 67.610% |
| 1564 | STORE CAPITAL CORP REIT USD.01 | 0.014% | 67.624% |
| 1565 | CIRRUS LOGIC IN | 0.014% | 67.637% |
| 1566 | DISCOVERY INC C COMMON STOCK USD.01 | 0.014% | 67.651% |
| 1567 | VONOVIA SE | 0.014% | 67.664% |
| 1568 | MEDICAL PROPERTIES TRUST INC REIT USD.001 | 0.014% | 67.678% |
| 1569 | FOREST CITY REALTY TRUST A REIT USD.01 | 0.014% | 67.692% |
| 1570 | TATE & LYLE | 0.014% | 67.705% |
| 1571 | EAST JAPAN RAIL | 0.014% | 67.719% |
| 1572 | BARRY CALLEBAUT | 0.014% | 67.732% |
| 1573 | VISTRA ENERGY CORP COMMON STOCK | 0.014% | 67.746% |
| 1574 | SANDVIK AB | 0.014% | 67.760% |
| 1575 | SVENSKA HANDELS | 0.014% | 67.773% |
| 1576 | YY INC ADR ADR USD.00001 | 0.014% | 67.787% |
| 1577 | CAP GEMINI | 0.014% | 67.800% |
| 1578 | SEB SA | 0.014% | 67.814% |
| 1579 | TAIWAN CEMENT | 0.014% | 67.827% |
| 1580 | AMGEN INC 1.25% | 0.014% | 67.841% |
| 1581 | CONDUENT INC COMMON STOCK USD.01 | 0.014% | 67.855% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1582 | SYSCO CORP COMMON STOCK USD1.0 | 0.014% | 67.868% |
| 1583 | COLFAX CORP | 0.014% | 67.882% |
| 1584 | SAPPI | 0.014% | 67.895% |
| 1585 | WESTSHORE TERMI | 0.014% | 67.909% |
| 1586 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | 0.014% | 67.922% |
| 1587 | SUNNY OPTICAL T | 0.013% | 67.936% |
| 1588 | BGC PARTNERS INC CL A COMMON STOCK USD.01 | 0.013% | 67.949% |
| 1589 | KEMPER CORP COMMON STOCK USD.1 | 0.013% | 67.963% |
| 1590 | WELLS FARGO + COMPANY SR UNSECURED 04/26 3 | 0.013% | 67.976% |
| 1591 | HANKYU CORP | 0.013% | 67.990% |
| 1592 | FISERV INC COMMON STOCK USD.01 | 0.013% | 68.003% |
| 1593 | EAGLE MATERIALS | 0.013% | 68.016% |
| 1594 | KURARAY CO | 0.013% | 68.030% |
| 1595 | PRICELINE GROUP | 0.013% | 68.043% |
| 1596 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | 0.013% | 68.057% |
| 1597 | BCO DO BRASIL S | 0.013% | 68.070% |
| 1598 | BCO BRADESCO SA | 0.013% | 68.084% |
| 1599 | NOVOZYMES A/S | 0.013% | 68.097% |
| 1600 | TATA CONSULTANC | 0.013% | 68.110% |
| 1601 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | 0.013% | 68.124% |
| 1602 | MOMO INC SPON ADR ADR USD.0001 | 0.013% | 68.137% |
| 1603 | SUNRISE COMMUNC | 0.013% | 68.151% |
| 1604 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | 0.013% | 68.164% |
| 1605 | GAM HOLDING LTD | 0.013% | 68.177% |
| 1606 | KERING | 0.013% | 68.191% |
| 1607 | WESCO INTERNATI | 0.013% | 68.204% |
| 1608 | ASSOCD BANC-COR | 0.013% | 68.218% |
| 1609 | CIGNA CORP SR UNSECURED 02/22 4 | 0.013% | 68.231% |
| 1610 | BIO TECHNE CORP COMMON STOCK USD.01 | 0.013% | 68.244% |
| 1611 | BARNES GROUP INC COMMON STOCK USD.01 | 0.013% | 68.258% |
| 1612 | BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375 | 0.013% | 68.271% |
| 1613 | UNI-SELECT INC | 0.013% | 68.284% |
| 1614 | NUVASIVE INC COMMON STOCK USD.001 | 0.013% | 68.297% |
| 1615 | CHINA GAS HOLDI | 0.013% | 68.311% |
| 1616 | IVANHOE MINES L | 0.013% | 68.324% |
| 1617 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | 0.013% | 68.337% |
| 1618 | SPIRIT AIRLINES INC COMMON STOCK USD.0001 | 0.013% | 68.351% |
| 1619 | UBE INDUSTRIES | 0.013% | 68.364% |
| 1620 | HOSPITALITY PROPERTIES TRUST REIT USD.01 | 0.013% | 68.377% |
| 1621 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | 0.013% | 68.390% |
| 1622 | HENRY SCHEIN CO | 0.013% | 68.404% |
| 1623 | UNITED URBAN IN | 0.013% | 68.417% |
| 1624 | ARTIS REAL ESTA | 0.013% | 68.430% |
| 1625 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | 0.013% | 68.443% |
| 1626 | INTESA SANPAOLO | 0.013% | 68.457% |
| 1627 | RALPH LAUREN CORP COMMON STOCK USD.01 | 0.013% | 68.470% |
| 1628 | DOWNER EDI LTD | 0.013% | 68.483% |
| 1629 | LEGG MASON INC COMMON STOCK USD.1 | 0.013% | 68.496% |
| 1630 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | 0.013% | 68.510% |
| 1631 | SLEEP COUNTRY C | 0.013% | 68.523% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1632 | INNOGY SE | 0.013% | 68.536% |
| 1633 | CHINA STEEL | 0.013% | 68.549% |
| 1634 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | 0.013% | 68.562% |
| 1635 | BENDIGO AND ADE | 0.013% | 68.576% |
| 1636 | DAIWA SECS GROU | 0.013% | 68.589% |
| 1637 | CARTER S INC COMMON STOCK USD.01 | 0.013% | 68.602% |
| 1638 | LIXIL GROUP COR | 0.013% | 68.615% |
| 1639 | BRENTAG AG | 0.013% | 68.628% |
| 1640 | CHINA GOLD INTL | 0.013% | 68.641% |
| 1641 | CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875 | 0.013% | 68.655% |
| 1642 | DENMARK GOVERN | 0.013% | 68.668% |
| 1643 | PINNACLE FOODS INC COMMON STOCK USD.01 | 0.013% | 68.681% |
| 1644 | SAFRAN SA | 0.013% | 68.694% |
| 1645 | ANGLOVAAL INDS | 0.013% | 68.707% |
| 1646 | ASSA ABLOY AB | 0.013% | 68.720% |
| 1647 | WORTHINGTON IND | 0.013% | 68.733% |
| 1648 | PRUDENTIAL CORP | 0.013% | 68.746% |
| 1649 | SEKISUI HOUSE | 0.013% | 68.760% |
| 1650 | HIGHWOODS PROPE | 0.013% | 68.773% |
| 1651 | CIMB GROUP HOLD | 0.013% | 68.786% |
| 1652 | PDC ENERGY INC COMMON STOCK USD.01 | 0.013% | 68.799% |
| 1653 | CRODA INTERNATI | 0.013% | 68.812% |
| 1654 | TAIHEIYO CEMENT | 0.013% | 68.825% |
| 1655 | LITTELFUSE INC COMMON STOCK USD.01 | 0.013% | 68.838% |
| 1656 | TERADATA CORP COMMON STOCK USD.01 | 0.013% | 68.851% |
| 1657 | EURO FIN STABIL | 0.013% | 68.864% |
| 1658 | COBHAM PLC | 0.013% | 68.877% |
| 1659 | OLD NATIONAL BANCORP COMMON STOCK | 0.013% | 68.890% |
| 1660 | ICICI BANK LTD | 0.013% | 68.903% |
| 1661 | TEMENOS GROUP A | 0.013% | 68.916% |
| 1662 | MITSUBISHI GAS | 0.013% | 68.929% |
| 1663 | VOESTALPINE AG | 0.013% | 68.942% |
| 1664 | FASTENAL | 0.013% | 68.955% |
| 1665 | L-BANK BW FOERD | 0.013% | 68.968% |
| 1666 | MILLICOM INTL C | 0.013% | 68.981% |
| 1667 | FMC CORP | 0.013% | 68.994% |
| 1668 | ARCH COAL INC A COMMON STOCK USD.01 | 0.013% | 69.007% |
| 1669 | NEDERLANDSE | 0.013% | 69.020% |
| 1670 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | 0.013% | 69.033% |
| 1671 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | 0.013% | 69.046% |
| 1672 | ASTRAZENECA PLC SR UNSECURED 06/22 2.375 | 0.013% | 69.059% |
| 1673 | NEDCOR LTD ZAR1 | 0.013% | 69.072% |
| 1674 | EXXON MOBIL COR | 0.013% | 69.085% |
| 1675 | SPRINT CORP COMMON STOCK USD.01 | 0.013% | 69.097% |
| 1676 | SONOVA HOLDING | 0.013% | 69.110% |
| 1677 | BIG LOTS INC COMMON STOCK USD.01 | 0.013% | 69.123% |
| 1678 | KONICA MINOLTA | 0.013% | 69.136% |
| 1679 | SHUTTERFLY INC | 0.013% | 69.149% |
| 1680 | HEINEKEN NV | 0.013% | 69.162% |
| 1681 | CINEWORLD GROUP | 0.013% | 69.175% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1682 | BAYER MOTOREN W | 0.013% | 69.187% |
| 1683 | SASOL | 0.013% | 69.200% |
| 1684 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | 0.013% | 69.213% |
| 1685 | TOPBUILD CORP COMMON STOCK | 0.013% | 69.226% |
| 1686 | ASIAN DEVELOPME | 0.013% | 69.239% |
| 1687 | POLSKI KON NAF | 0.013% | 69.252% |
| 1688 | UNI-PRESIDENT E | 0.013% | 69.264% |
| 1689 | PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375 | 0.013% | 69.277% |
| 1690 | MATADOR RESOURCES CO COMMON STOCK USD.01 | 0.013% | 69.290% |
| 1691 | PLASTIC OMNIUM | 0.013% | 69.303% |
| 1692 | TRI POINTE GROUP INC COMMON STOCK USD.01 | 0.013% | 69.316% |
| 1693 | LIFE STORAGE INC REIT USD.01 | 0.013% | 69.328% |
| 1694 | ROYAL UNIBREW A | 0.013% | 69.341% |
| 1695 | POLARISIndustr | 0.013% | 69.354% |
| 1696 | APPLE INC SR UNSECURED 02/27 3.35 | 0.013% | 69.367% |
| 1697 | REGAL BELOIT CORP COMMON STOCK USD.01 | 0.013% | 69.380% |
| 1698 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | 0.013% | 69.392% |
| 1699 | SAP AG | 0.013% | 69.405% |
| 1700 | CH ROBINSON WOR | 0.013% | 69.418% |
| 1701 | MAN STRATEGIC H | 0.013% | 69.431% |
| 1702 | RIO TINTO PLC | 0.013% | 69.443% |
| 1703 | PARTNERS GROUP | 0.013% | 69.456% |
| 1704 | HONDA MOTOR CO LTD SPONS ADR ADR | 0.013% | 69.469% |
| 1705 | CHILDRENS PLACE | 0.013% | 69.481% |
| 1706 | PEGATRON CORP | 0.013% | 69.494% |
| 1707 | ORIX JREIT INC | 0.013% | 69.507% |
| 1708 | LITHIA MOTORS INC CL A COMMON STOCK | 0.013% | 69.520% |
| 1709 | INVESTORS BANCORP INC COMMON STOCK USD.01 | 0.013% | 69.532% |
| 1710 | NIPPON EXPRESS | 0.013% | 69.545% |
| 1711 | CITRIX SYSTEMS | 0.013% | 69.558% |
| 1712 | GOLD FIELDS LTD SPONS ADR ADR | 0.013% | 69.570% |
| 1713 | BELDEN INC COMMON STOCK USD.01 | 0.013% | 69.583% |
| 1714 | ALLEGIANT TRAVE | 0.013% | 69.596% |
| 1715 | LCI INDUSTRIES COMMON STOCK USD.01 | 0.013% | 69.608% |
| 1716 | EQUITABLE GROUP | 0.013% | 69.621% |
| 1717 | INTERMEDIATE CA | 0.013% | 69.634% |
| 1718 | CALFRAC WELL SE | 0.013% | 69.646% |
| 1719 | KEPPEL CORP | 0.013% | 69.659% |
| 1720 | NETSCOUT SYSTEMS | 0.013% | 69.672% |
| 1721 | COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2 | 0.013% | 69.684% |
| 1722 | HUGO BOSS AG | 0.013% | 69.697% |
| 1723 | ANIXTER INTL IN | 0.013% | 69.709% |
| 1724 | J2 GLOBAL INC COMMON STOCK USD.01 | 0.013% | 69.722% |
| 1725 | TOLL BROTHERS INC COMMON STOCK USD.01 | 0.013% | 69.735% |
| 1726 | MSC INDUSTRIAL | 0.013% | 69.747% |
| 1727 | BLUEBIRD BIO IN | 0.013% | 69.760% |
| 1728 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | 0.013% | 69.773% |
| 1729 | NRG ENERGY | 0.013% | 69.785% |
| 1730 | NETSCOUT SYSTEMS | 0.013% | 69.798% |
| 1731 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | 0.013% | 69.810% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1732 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.013% | 69.823% |
| 1733 | IDEX CORP | 0.013% | 69.836% |
| 1734 | ASAHI BREWERIES | 0.013% | 69.848% |
| 1735 | HYUNDAI ENG & C | 0.013% | 69.861% |
| 1736 | SEMPRA ENERGY COMMON STOCK | 0.013% | 69.873% |
| 1737 | FIBRA UNO ADMIN | 0.013% | 69.886% |
| 1738 | LEGRAND SA | 0.013% | 69.898% |
| 1739 | BARCLAYS PLC | 0.013% | 69.911% |
| 1740 | AARON S INC COMMON STOCK USD.5 | 0.013% | 69.924% |
| 1741 | LAMAR ADVERTISING CO A REIT USD.001 | 0.013% | 69.936% |
| 1742 | AAREAL BANK AG | 0.013% | 69.949% |
| 1743 | EDENRED | 0.013% | 69.961% |
| 1744 | LOTTE CHEMICAL | 0.013% | 69.974% |
| 1745 | PERKINELMER INC COMMON STOCK USD1.0 | 0.013% | 69.986% |
| 1746 | TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01 | 0.013% | 69.999% |
| 1747 | 3I GROUP PLC | 0.013% | 70.011% |
| 1748 | ESTEE LAUDER CO | 0.013% | 70.024% |
| 1749 | KINAXIS INC | 0.013% | 70.036% |
| 1750 | ALTUS GROUP LTD | 0.012% | 70.049% |
| 1751 | BANK TOKYO-MITS | 0.012% | 70.061% |
| 1752 | SAMSUNG ELEC-ME | 0.012% | 70.074% |
| 1753 | KAZAKHMYS PLC | 0.012% | 70.086% |
| 1754 | SERVICE CORP IN | 0.012% | 70.099% |
| 1755 | ALACER GOLD COR | 0.012% | 70.111% |
| 1756 | NEX GROUP PLC | 0.012% | 70.124% |
| 1757 | FREENET AG | 0.012% | 70.136% |
| 1758 | ENSTAR GROUP LT | 0.012% | 70.149% |
| 1759 | CLOSE BROS GROU | 0.012% | 70.161% |
| 1760 | FLOWERS FOODS INC COMMON STOCK USD.01 | 0.012% | 70.173% |
| 1761 | ALFA SA DE CV | 0.012% | 70.186% |
| 1762 | CNO FINANCIAL | 0.012% | 70.198% |
| 1763 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | 0.012% | 70.211% |
| 1764 | CHINA CONCH VEN | 0.012% | 70.223% |
| 1765 | HAYS | 0.012% | 70.236% |
| 1766 | WINPAK LTD | 0.012% | 70.248% |
| 1767 | TIMKEN CO | 0.012% | 70.261% |
| 1768 | TATA STEEL LIMI | 0.012% | 70.273% |
| 1769 | NASPERS LIMITED | 0.012% | 70.285% |
| 1770 | SYNEOS HEALTH INC COMMON STOCK USD.01 | 0.012% | 70.298% |
| 1771 | OMEGA HEALTHCARE INVESTORS REIT USD.1 | 0.012% | 70.310% |
| 1772 | CIENA CORP COMMON STOCK USD.01 | 0.012% | 70.323% |
| 1773 | RPC GROUP | 0.012% | 70.335% |
| 1774 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3 | 0.012% | 70.347% |
| 1775 | BLACK KNIGHT INC COMMON STOCK | 0.012% | 70.360% |
| 1776 | MAXIMUS INC COMMON STOCK | 0.012% | 70.372% |
| 1777 | AMERICA MOVIL S | 0.012% | 70.384% |
| 1778 | BABCOCK INTL GR | 0.012% | 70.397% |
| 1779 | SES GLOBAL | 0.012% | 70.409% |
| 1780 | TENNECO AUTOMOT | 0.012% | 70.422% |
| 1781 | NIPPON PROLOGIS | 0.012% | 70.434% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1782 | METRO WHOLESALE | 0.012% | 70.446% |
| 1783 | RESONA HOLDINGS | 0.012% | 70.458% |
| 1784 | ENGHOUSE SYSTEM | 0.012% | 70.471% |
| 1785 | WIENERBERGER AG | 0.012% | 70.483% |
| 1786 | ADVANTAGE OIL + GAS LTD COMMON STOCK | 0.012% | 70.495% |
| 1787 | ANTOFAGASTA HLD | 0.012% | 70.508% |
| 1788 | CEZ AS | 0.012% | 70.520% |
| 1789 | China Mengniu D | 0.012% | 70.532% |
| 1790 | DOMTAR CORP USD | 0.012% | 70.545% |
| 1791 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | 0.012% | 70.557% |
| 1792 | DEUTSCHE WOHNEN | 0.012% | 70.569% |
| 1793 | BRP INC/CA- SUB | 0.012% | 70.581% |
| 1794 | JAPAN RETAIL FU | 0.012% | 70.594% |
| 1795 | WOORI BANK | 0.012% | 70.606% |
| 1796 | GUANGZHOU R&F P | 0.012% | 70.618% |
| 1797 | KAWASAKI HEAVY | 0.012% | 70.630% |
| 1798 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | 0.012% | 70.643% |
| 1799 | SEAGATE TECHNOL | 0.012% | 70.655% |
| 1800 | ASPEN INSURANCE | 0.012% | 70.667% |
| 1801 | AMERICAN CAMPUS COMMUNITIES REIT USD.01 | 0.012% | 70.679% |
| 1802 | NGK INSULATORS | 0.012% | 70.692% |
| 1803 | CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3 | 0.012% | 70.704% |
| 1804 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | 0.012% | 70.716% |
| 1805 | RICHELIEU HARDW | 0.012% | 70.728% |
| 1806 | AURUBIS AG | 0.012% | 70.741% |
| 1807 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | 0.012% | 70.753% |
| 1808 | GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2 | 0.012% | 70.765% |
| 1809 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | 0.012% | 70.777% |
| 1810 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | 0.012% | 70.789% |
| 1811 | INGENICO | 0.012% | 70.801% |
| 1812 | ORPEA | 0.012% | 70.814% |
| 1813 | GEBERIT AG-REG | 0.012% | 70.826% |
| 1814 | CORUS ENTERTAIN | 0.012% | 70.838% |
| 1815 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.012% | 70.850% |
| 1816 | COMMERCIAL METALS CO COMMON STOCK USD.01 | 0.012% | 70.862% |
| 1817 | ESTACIO PARTICI | 0.012% | 70.874% |
| 1818 | NOMURA REAL EST | 0.012% | 70.886% |
| 1819 | ELECTROCOMPONEN | 0.012% | 70.899% |
| 1820 | WOOLWORTHS HLDG | 0.012% | 70.911% |
| 1821 | HUSQVARNA AB - | 0.012% | 70.923% |
| 1822 | NIPPON YUSEN KK | 0.012% | 70.935% |
| 1823 | TEVA PHARMACEUTICAL SP ADR ADR | 0.012% | 70.947% |
| 1824 | PROASSURANCE CORP COMMON STOCK USD.01 | 0.012% | 70.959% |
| 1825 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | 0.012% | 70.971% |
| 1826 | CENTRAL JAPAN R | 0.012% | 70.983% |
| 1827 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | 0.012% | 70.995% |
| 1828 | MITSUBISHI MATE | 0.012% | 71.007% |
| 1829 | BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25 | 0.012% | 71.019% |
| 1830 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | 0.012% | 71.032% |
| 1831 | KENNAMETAL INC COMMON STOCK USD1.25 | 0.012% | 71.044% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1832 | HENGAN INTL | 0.012% | 71.056% |
| 1833 | ACS, ACTIVIDADE | 0.012% | 71.068% |
| 1834 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | 0.012% | 71.080% |
| 1835 | MEDIATEK INC | 0.012% | 71.092% |
| 1836 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | 0.012% | 71.104% |
| 1837 | CABOT CORP | 0.012% | 71.116% |
| 1838 | TOTAL ENERGY SE | 0.012% | 71.128% |
| 1839 | GPE EUROTUNNEL | 0.012% | 71.140% |
| 1840 | HUDSON'S BAY CO | 0.012% | 71.152% |
| 1841 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | 0.012% | 71.164% |
| 1842 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001 | 0.012% | 71.176% |
| 1843 | IMI PLC | 0.012% | 71.188% |
| 1844 | MEREDITH CORP | 0.012% | 71.200% |
| 1845 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | 0.012% | 71.212% |
| 1846 | NATIONAL GENERA | 0.012% | 71.224% |
| 1847 | Atlantia SpA | 0.012% | 71.236% |
| 1848 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875 | 0.012% | 71.247% |
| 1849 | SVENSKA HANDELS | 0.012% | 71.259% |
| 1850 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01 | 0.012% | 71.271% |
| 1851 | VISTEON CORP COMMON STOCK | 0.012% | 71.283% |
| 1852 | COLRUYT SA | 0.012% | 71.295% |
| 1853 | CAPITALAND | 0.012% | 71.307% |
| 1854 | GUYANA GOLDFIEL | 0.012% | 71.319% |
| 1855 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001 | 0.012% | 71.331% |
| 1856 | EXPERIAN PLC | 0.012% | 71.342% |
| 1857 | CIT GROUP INC COMMON STOCK USD.01 | 0.012% | 71.354% |
| 1858 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | 0.012% | 71.366% |
| 1859 | FIRST MAJESTIC SILVER CORP COMMON STOCK | 0.012% | 71.378% |
| 1860 | GLOBUS MEDICAL | 0.012% | 71.390% |
| 1861 | TETRA TECH INC COMMON STOCK USD.01 | 0.012% | 71.402% |
| 1862 | NETSCOUT SYSTEMS INC COMMON STOCK USD.01 | 0.012% | 71.413% |
| 1863 | CORESITE REALTY CORP REIT USD.01 | 0.012% | 71.425% |
| 1864 | TRELLEBORG AB | 0.012% | 71.437% |
| 1865 | BID CORP LTD | 0.012% | 71.449% |
| 1866 | NATIONAL GRID PLC SP ADR ADR | 0.012% | 71.461% |
| 1867 | SHINHAN FIN GRO | 0.012% | 71.472% |
| 1868 | LANDESKREDITBAN | 0.012% | 71.484% |
| 1869 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | 0.012% | 71.496% |
| 1870 | NEW YORK TIMES | 0.012% | 71.508% |
| 1871 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | 0.012% | 71.520% |
| 1872 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | 0.012% | 71.531% |
| 1873 | WALKER + DUNLOP INC COMMON STOCK | 0.012% | 71.543% |
| 1874 | VOPAK (KON) | 0.012% | 71.555% |
| 1875 | VALLEY NATIONAL BANCORP COMMON STOCK | 0.012% | 71.567% |
| 1876 | NATIONAL AUSTRAL | 0.012% | 71.578% |
| 1877 | MEGA FINANCIAL | 0.012% | 71.590% |
| 1878 | CATTOLICA ASSIC | 0.012% | 71.602% |
| 1879 | STANDARD LIFE P | 0.012% | 71.613% |
| 1880 | LINCOLN ELEC HL | 0.012% | 71.625% |
| 1881 | CONVERGYS CORP COMMON STOCK | 0.012% | 71.637% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1882 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | 0.012% | 71.649% |
| 1883 | QORVO INC COMMON STOCK USD.0001 | 0.012% | 71.660% |
| 1884 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | 0.012% | 71.672% |
| 1885 | CATHAY FINANCIA | 0.012% | 71.684% |
| 1886 | KBR INC COMMON STOCK USD.001 | 0.012% | 71.695% |
| 1887 | SANTOS LIMITED | 0.012% | 71.707% |
| 1888 | COUNCIL OF EURO | 0.012% | 71.719% |
| 1889 | BYD CO | 0.012% | 71.730% |
| 1890 | LIFE HEALTHCARE | 0.012% | 71.742% |
| 1891 | OBSIDIAN ENERGY LTD COMMON STOCK | 0.012% | 71.754% |
| 1892 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | 0.012% | 71.765% |
| 1893 | LUKOIL PJSC - A | 0.012% | 71.777% |
| 1894 | CLICLS GROUP | 0.012% | 71.789% |
| 1895 | LEUCADIA NATIONAL CORP COMMON STOCK USD1.0 | 0.012% | 71.800% |
| 1896 | NABORS INDUSTRI | 0.012% | 71.812% |
| 1897 | DILLARD DEPT ST | 0.012% | 71.823% |
| 1898 | PROVINCE OF QUE | 0.012% | 71.835% |
| 1899 | VISHAY INTERTEC | 0.012% | 71.847% |
| 1900 | CABOT OIL & GAS | 0.012% | 71.858% |
| 1901 | ROYAL BANK OF SCOT SPON ADR ADR | 0.012% | 71.870% |
| 1902 | COMPASS GROUP P | 0.012% | 71.881% |
| 1903 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 0.012% | 71.893% |
| 1904 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | 0.012% | 71.905% |
| 1905 | OMNICOM GROUP I | 0.012% | 71.916% |
| 1906 | NATIXIS | 0.012% | 71.928% |
| 1907 | KIA MOTORS CORP | 0.012% | 71.939% |
| 1908 | ATLAS COPCO AB- | 0.012% | 71.951% |
| 1909 | JBG SMITH PROPERTIES REIT USD.01 | 0.011% | 71.962% |
| 1910 | HERMAN MILLER I | 0.011% | 71.974% |
| 1911 | METSO OYJ | 0.011% | 71.985% |
| 1912 | NEW WORLD DEVEL | 0.011% | 71.997% |
| 1913 | CITIC LTD | 0.011% | 72.008% |
| 1914 | DANSKE BANK A/S | 0.011% | 72.020% |
| 1915 | BOARDWALK REIT | 0.011% | 72.031% |
| 1916 | TECH DATA CORP COMMON STOCK USD.0015 | 0.011% | 72.042% |
| 1917 | MERCURY GENERAL | 0.011% | 72.054% |
| 1918 | QEP RESOURCES INC COMMON STOCK USD.01 | 0.011% | 72.065% |
| 1919 | RICOH CO | 0.011% | 72.077% |
| 1920 | HANWHA CHEMICAL | 0.011% | 72.088% |
| 1921 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | 0.011% | 72.100% |
| 1922 | CANACOL ENERGY | 0.011% | 72.111% |
| 1923 | PRA HEALTH SCIE | 0.011% | 72.122% |
| 1924 | ENERSYS COMMON STOCK USD.01 | 0.011% | 72.134% |
| 1925 | SUMMIT MATERIALS INC CL A COMMON STOCK USD.01 | 0.011% | 72.145% |
| 1926 | NITTO DENKO COR | 0.011% | 72.157% |
| 1927 | E L FINL CORP L | 0.011% | 72.168% |
| 1928 | PUBLIC SERVICE | 0.011% | 72.179% |
| 1929 | SEMBCORP INDUST | 0.011% | 72.191% |
| 1930 | CHURCH & DWIGHT | 0.011% | 72.202% |
| 1931 | DENKI KAGAKU KO | 0.011% | 72.213% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1932 | VERISK ANALYTICS INC COMMON STOCK USD.001 | 0.011% | 72.225% |
| 1933 | RENTOKIL INITIA | 0.011% | 72.236% |
| 1934 | DEUTSCHE BANK A | 0.011% | 72.247% |
| 1935 | BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01 | 0.011% | 72.259% |
| 1936 | ESSITY AKTIEBOL | 0.011% | 72.270% |
| 1937 | AIR FRANCE-KLM | 0.011% | 72.281% |
| 1938 | SERVICEMASTER G | 0.011% | 72.293% |
| 1939 | TRICON CAPITAL | 0.011% | 72.304% |
| 1940 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | 0.011% | 72.315% |
| 1941 | NICHIREI CORP | 0.011% | 72.327% |
| 1942 | ASCENDAS REAL E | 0.011% | 72.338% |
| 1943 | ASPEN PHARMACAR | 0.011% | 72.349% |
| 1944 | HAIER ELECTRONI | 0.011% | 72.361% |
| 1945 | BANK OF NT BUTT | 0.011% | 72.372% |
| 1946 | LEONI AG | 0.011% | 72.383% |
| 1947 | COGECO INC COMMON STOCK | 0.011% | 72.394% |
| 1948 | HEXAGON AB | 0.011% | 72.406% |
| 1949 | RSA INSURANCE G | 0.011% | 72.417% |
| 1950 | COVESTRO AG | 0.011% | 72.428% |
| 1951 | NATIONAL EXPRES | 0.011% | 72.440% |
| 1952 | LEGG MASON INC SR UNSECURED 03/26 4.75 | 0.011% | 72.451% |
| 1953 | EQUITY COMMONWEALTH REIT USD.01 | 0.011% | 72.462% |
| 1954 | SAIPEM SPA | 0.011% | 72.473% |
| 1955 | BE SEMICONDUCTO | 0.011% | 72.485% |
| 1956 | APPLE HOSPITALITY REIT INC REIT NPV | 0.011% | 72.496% |
| 1957 | LG TELECOM LTD | 0.011% | 72.507% |
| 1958 | SUMITOMO RUBBER | 0.011% | 72.518% |
| 1959 | QBE INSURANCE | 0.011% | 72.529% |
| 1960 | Dongbu Insuranc | 0.011% | 72.541% |
| 1961 | BED BATH & BEYO | 0.011% | 72.552% |
| 1962 | WATERS CORP | 0.011% | 72.563% |
| 1963 | STUDENT TRANSPORTATION INC COMMON STOCK | 0.011% | 72.574% |
| 1964 | WHITE MOUNTAINS | 0.011% | 72.585% |
| 1965 | DESCARTES SYSTEMS GRP/THE COMMON STOCK | 0.011% | 72.597% |
| 1966 | ONEOK INC COMPANY GUAR 02/22 4.25 | 0.011% | 72.608% |
| 1967 | RYMAN HOSPITALITY PROPERTIES REIT USD.01 | 0.011% | 72.619% |
| 1968 | J FRONT RETAILI | 0.011% | 72.630% |
| 1969 | XCEL ENERGY INC SR UNSECURED 03/21 2.4 | 0.011% | 72.641% |
| 1970 | DTE ENERGY INC | 0.011% | 72.653% |
| 1971 | VIASAT INC COMMON STOCK USD.0001 | 0.011% | 72.664% |
| 1972 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | 0.011% | 72.675% |
| 1973 | BIRCHCLIFF ENER | 0.011% | 72.686% |
| 1974 | CNPC (HONG KONG | 0.011% | 72.697% |
| 1975 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | 0.011% | 72.709% |
| 1976 | KOBE STEEL | 0.011% | 72.720% |
| 1977 | BANCO COMERCIAL | 0.011% | 72.731% |
| 1978 | POLYONE CORPORATION COMMON STOCK USD.01 | 0.011% | 72.742% |
| 1979 | ABM INDUSTRIES INC COMMON STOCK USD.01 | 0.011% | 72.753% |
| 1980 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | 0.011% | 72.764% |
| 1981 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | 0.011% | 72.776% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1982 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | 0.011% | 72.787% |
| 1983 | CRACKER BARREL | 0.011% | 72.798% |
| 1984 | CHINA VANKE CO | 0.011% | 72.809% |
| 1985 | GATX CORP | 0.011% | 72.820% |
| 1986 | MICROSOFT CORP SR UNSECURED 11/22 2.65 | 0.011% | 72.831% |
| 1987 | HASEKO CORP | 0.011% | 72.842% |
| 1988 | ROBERT HALF INT | 0.011% | 72.853% |
| 1989 | RELX NV | 0.011% | 72.865% |
| 1990 | BANK OF HAWAII CORP COMMON STOCK USD.01 | 0.011% | 72.876% |
| 1991 | CLOROX CO | 0.011% | 72.887% |
| 1992 | DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375 | 0.011% | 72.898% |
| 1993 | GRAMERCY PROPERTY TRUST REIT USD.01 | 0.011% | 72.909% |
| 1994 | EDISON INTERNATIONAL SR UNSECURED 09/22 2.4 | 0.011% | 72.920% |
| 1995 | ORIX CORP | 0.011% | 72.931% |
| 1996 | RLI CORP COMMON STOCK USD1.0 | 0.011% | 72.942% |
| 1997 | WYNN RESORTS LTD COMMON STOCK USD.01 | 0.011% | 72.953% |
| 1998 | KB HOME COMMON STOCK USD1.0 | 0.011% | 72.964% |
| 1999 | SUNCORP GROUP | 0.011% | 72.975% |
| 2000 | WANT WANT CHINA | 0.011% | 72.986% |
| 2001 | TRINSEO SA | 0.011% | 72.997% |
| 2002 | TRITON INTERNAT | 0.011% | 73.008% |
| 2003 | KERRY PROPETIE | 0.011% | 73.019% |
| 2004 | HOPE BANCORP INC COMMON STOCK USD.001 | 0.011% | 73.030% |
| 2005 | PREMIER GOLD MI | 0.011% | 73.041% |
| 2006 | CA INC SR UNSECURED 03/27 4.7 | 0.011% | 73.053% |
| 2007 | EUROPEAN FIN ST | 0.011% | 73.064% |
| 2008 | SAMSONITE INTL | 0.011% | 73.075% |
| 2009 | COMPAL ELECTRON | 0.011% | 73.086% |
| 2010 | NOMURA REAL EST | 0.011% | 73.097% |
| 2011 | NETWORK HEALTHC | 0.011% | 73.108% |
| 2012 | FIRST FINANCIAL | 0.011% | 73.119% |
| 2013 | JUPITER PLC | 0.011% | 73.130% |
| 2014 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | 0.011% | 73.141% |
| 2015 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | 0.011% | 73.152% |
| 2016 | TARO PHARMACEUT | 0.011% | 73.163% |
| 2017 | STERIS PLC | 0.011% | 73.174% |
| 2018 | US BANCORP SR UNSECURED 01/24 3.7 | 0.011% | 73.184% |
| 2019 | ROTORK PLC | 0.011% | 73.195% |
| 2020 | II VI INC COMMON STOCK | 0.011% | 73.206% |
| 2021 | BANK OF AMERICA | 0.011% | 73.217% |
| 2022 | ACUITY BRANDS INC COMMON STOCK USD.01 | 0.011% | 73.228% |
| 2023 | MB FINANCIAL INC COMMON STOCK USD.01 | 0.011% | 73.239% |
| 2024 | RITCHIE BROS. A | 0.011% | 73.250% |
| 2025 | CELLTRION INC K | 0.011% | 73.261% |
| 2026 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | 0.011% | 73.272% |
| 2027 | T&D HOLDINGS IN | 0.011% | 73.283% |
| 2028 | TEGNA INC COMMON STOCK USD1.0 | 0.011% | 73.294% |
| 2029 | ROLLS ROYCE | 0.011% | 73.305% |
| 2030 | FIRST MERCHANTS CORP COMMON STOCK | 0.011% | 73.316% |
| 2031 | ANGLO AMERICAN | 0.011% | 73.327% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2032 | INTERTAPE POLYM | 0.011% | 73.338% |
| 2033 | SENIOR HOUSING PROP TRUST REIT USD.01 | 0.011% | 73.348% |
| 2034 | NATIONWIDE B/S | 0.011% | 73.359% |
| 2035 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | 0.011% | 73.370% |
| 2036 | LEG IMMOBILIEN | 0.011% | 73.381% |
| 2037 | ROCKWELL AUTO | 0.011% | 73.392% |
| 2038 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | 0.011% | 73.403% |
| 2039 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | 0.011% | 73.414% |
| 2040 | mitsui mining & | 0.011% | 73.424% |
| 2041 | MSCI INC | 0.011% | 73.435% |
| 2042 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | 0.011% | 73.446% |
| 2043 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | 0.011% | 73.457% |
| 2044 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01 | 0.011% | 73.468% |
| 2045 | RELX PLC SPON ADR ADR | 0.011% | 73.479% |
| 2046 | BANK OF MONTREAL SR UNSECURED 08/21 1.9 | 0.011% | 73.489% |
| 2047 | SYNOPSIS INC | 0.011% | 73.500% |
| 2048 | ELECTRICITE DE | 0.011% | 73.511% |
| 2049 | CAMBREX CORP COMMON STOCK USD.1 | 0.011% | 73.522% |
| 2050 | Samsung Life In | 0.011% | 73.533% |
| 2051 | SBM OFFSHORE NV | 0.011% | 73.543% |
| 2052 | CARPENTER TECH | 0.011% | 73.554% |
| 2053 | B&M EUROPEAN VA | 0.011% | 73.565% |
| 2054 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | 0.011% | 73.576% |
| 2055 | SINO-OCEAN LAND | 0.011% | 73.587% |
| 2056 | SYMANTEC CORP | 0.011% | 73.597% |
| 2057 | COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85 | 0.011% | 73.608% |
| 2058 | PASON SYSTEMS I | 0.011% | 73.619% |
| 2059 | GOLDCORP INC SR UNSECURED 06/21 3.625 | 0.011% | 73.630% |
| 2060 | UNILEVER NV 0.5 | 0.011% | 73.640% |
| 2061 | RECRUIT HOLDING | 0.011% | 73.651% |
| 2062 | CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35 | 0.011% | 73.662% |
| 2063 | EVERCORE PARTNE | 0.011% | 73.673% |
| 2064 | DENTSU INC. | 0.011% | 73.683% |
| 2065 | VERINT SYSTEMS | 0.011% | 73.694% |
| 2066 | ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01 | 0.011% | 73.705% |
| 2067 | WEC ENERGY GROU | 0.011% | 73.716% |
| 2068 | PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9 | 0.011% | 73.726% |
| 2069 | UPL LTD | 0.011% | 73.737% |
| 2070 | EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4 | 0.011% | 73.748% |
| 2071 | AUTOCANADA INC | 0.011% | 73.758% |
| 2072 | HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01 | 0.011% | 73.769% |
| 2073 | PRICESMART INC | 0.011% | 73.780% |
| 2074 | A2A SPA | 0.011% | 73.790% |
| 2075 | TINGYI(CAYMAN I | 0.011% | 73.801% |
| 2076 | YOKOHAMA RUBBER | 0.011% | 73.812% |
| 2077 | CELGENE CORP SR UNSECURED 08/22 3.55 | 0.011% | 73.822% |
| 2078 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | 0.011% | 73.833% |
| 2079 | SABRE CORP COMMON STOCK USD.01 | 0.011% | 73.844% |
| 2080 | OASIS PETROLEUM INC COMMON STOCK USD.01 | 0.011% | 73.854% |
| 2081 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.011% | 73.865% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2082 | B3 SA - BRASIL | 0.011% | 73.876% |
| 2083 | KANEKA CORP | 0.011% | 73.886% |
| 2084 | LI & FUNG LIMIT | 0.011% | 73.897% |
| 2085 | SAMSUNG FIRE & | 0.011% | 73.908% |
| 2086 | AU OPTRONICS CO | 0.011% | 73.918% |
| 2087 | SUBSEA 7 SA | 0.011% | 73.929% |
| 2088 | KEY BANK NA SR UNSECURED 06/25 3.3 | 0.011% | 73.940% |
| 2089 | ITRON INC | 0.011% | 73.950% |
| 2090 | HERBALIFE LTD COMMON STOCK USD.002 | 0.011% | 73.961% |
| 2091 | ASM INTL NV | 0.011% | 73.971% |
| 2092 | DISCOVERY INC A COMMON STOCK USD.01 | 0.011% | 73.982% |
| 2093 | STAR ENTERTAINM | 0.011% | 73.993% |
| 2094 | ORORA LTD | 0.011% | 74.003% |
| 2095 | CHEMED CORP COMMON STOCK USD1.0 | 0.011% | 74.014% |
| 2096 | TOPDANMARK A/S | 0.011% | 74.024% |
| 2097 | ENERSIS SA | 0.011% | 74.035% |
| 2098 | CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75 | 0.011% | 74.046% |
| 2099 | BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25 | 0.011% | 74.056% |
| 2100 | YAMATO HOLDINGS | 0.011% | 74.067% |
| 2101 | WILLIAMS PARTNERS LP SR UNSECURED 11/21 4 | 0.011% | 74.077% |
| 2102 | SWIRE PACIFIC | 0.011% | 74.088% |
| 2103 | TELEFONICA EMIS | 0.011% | 74.098% |
| 2104 | THYSSEN KRUPP A | 0.011% | 74.109% |
| 2105 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | 0.011% | 74.120% |
| 2106 | UNIPOLSAI SPA | 0.011% | 74.130% |
| 2107 | HITACHI CONST M | 0.011% | 74.141% |
| 2108 | ACCIONA SA | 0.011% | 74.151% |
| 2109 | ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3 | 0.011% | 74.162% |
| 2110 | FORMOSA CHEMICA | 0.011% | 74.172% |
| 2111 | AXEL SPRINGER A | 0.011% | 74.183% |
| 2112 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | 0.011% | 74.193% |
| 2113 | MINTH GROUP LTD | 0.011% | 74.204% |
| 2114 | NORMA GROUP AG | 0.011% | 74.214% |
| 2115 | COUSINS PROPERTIES INC REIT USD1.0 | 0.011% | 74.225% |
| 2116 | DAINIPPON INK&C | 0.011% | 74.235% |
| 2117 | T GARANTI BANKA | 0.011% | 74.246% |
| 2118 | FERROVIAL SA | 0.011% | 74.256% |
| 2119 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85 | 0.010% | 74.267% |
| 2120 | CONCORDIA FINAN | 0.010% | 74.277% |
| 2121 | GERRESHEIMER GR | 0.010% | 74.288% |
| 2122 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | 0.010% | 74.298% |
| 2123 | SRC ENERGY INC COMMON STOCK USD.001 | 0.010% | 74.309% |
| 2124 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | 0.010% | 74.319% |
| 2125 | JOHN DEERE CAP | 0.010% | 74.330% |
| 2126 | ALLERGAN FINANCE LLC COMPANY GUAR 10/22 3.25 | 0.010% | 74.340% |
| 2127 | ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 | 0.010% | 74.351% |
| 2128 | CENTAMIN PLC | 0.010% | 74.361% |
| 2129 | BODYCOTE PLC | 0.010% | 74.372% |
| 2130 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01 | 0.010% | 74.382% |
| 2131 | LOOMIS AB | 0.010% | 74.392% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2132 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | 0.010% | 74.403% |
| 2133 | ROGERS SUGAR IN | 0.010% | 74.413% |
| 2134 | CHARLES SCHWAB CORP SR UNSECURED 03/25 3 | 0.010% | 74.424% |
| 2135 | HOWDEN JOINERY | 0.010% | 74.434% |
| 2136 | MEXICHEM SAB DE | 0.010% | 74.445% |
| 2137 | AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 | 0.010% | 74.455% |
| 2138 | ARISTOCRAT LEIS | 0.010% | 74.466% |
| 2139 | HEALTHCARE REALTY TRUST INC REIT USD.01 | 0.010% | 74.476% |
| 2140 | ROCKWELL COLLIN | 0.010% | 74.486% |
| 2141 | MALAYAN BKG BHD | 0.010% | 74.497% |
| 2142 | VARIAN MEDICAL | 0.010% | 74.507% |
| 2143 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | 0.010% | 74.518% |
| 2144 | CARS.COM INC COMMON STOCK USD.01 | 0.010% | 74.528% |
| 2145 | IT HOLDINGS COR | 0.010% | 74.538% |
| 2146 | ROCKWOOL INTL | 0.010% | 74.549% |
| 2147 | FONCIERE DES RE | 0.010% | 74.559% |
| 2148 | INVESTEC PLC | 0.010% | 74.570% |
| 2149 | AT+T INC SR UNSECURED 05/25 3.4 | 0.010% | 74.580% |
| 2150 | TECH MAHINDRA L | 0.010% | 74.590% |
| 2151 | ZYNGA INC CL A COMMON STOCK USD.00000625 | 0.010% | 74.601% |
| 2152 | CANFOR PULP PRO | 0.010% | 74.611% |
| 2153 | SOPRA | 0.010% | 74.621% |
| 2154 | BRINK S CO/THE COMMON STOCK USD1.0 | 0.010% | 74.632% |
| 2155 | AGGREKO PLC | 0.010% | 74.642% |
| 2156 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | 0.010% | 74.653% |
| 2157 | PTT GLOBAL CHEM | 0.010% | 74.663% |
| 2158 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | 0.010% | 74.673% |
| 2159 | NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55 | 0.010% | 74.684% |
| 2160 | SYDBANK | 0.010% | 74.694% |
| 2161 | J + J SNACK FOODS CORP COMMON STOCK | 0.010% | 74.704% |
| 2162 | JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2 | 0.010% | 74.715% |
| 2163 | ECOLAB INC 2.37 | 0.010% | 74.725% |
| 2164 | LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5 | 0.010% | 74.735% |
| 2165 | MOOG INC CLASS A COMMON STOCK USD1.0 | 0.010% | 74.746% |
| 2166 | ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875 | 0.010% | 74.756% |
| 2167 | SIERRA WIRELESS INC COMMON STOCK | 0.010% | 74.766% |
| 2168 | CVB FINANCIAL CORP COMMON STOCK | 0.010% | 74.777% |
| 2169 | NIDEC CORPORATI | 0.010% | 74.787% |
| 2170 | DONGFENG MOTOR | 0.010% | 74.797% |
| 2171 | KOHL S CORPORATION SR UNSECURED 11/21 4 | 0.010% | 74.808% |
| 2172 | ANTA SPORTS PRO | 0.010% | 74.818% |
| 2173 | GRACO INC COMMON STOCK USD1.0 | 0.010% | 74.828% |
| 2174 | OAO GAZPROM-SPO | 0.010% | 74.839% |
| 2175 | RENASANT CORP COMMON STOCK USD5.0 | 0.010% | 74.849% |
| 2176 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001 | 0.010% | 74.859% |
| 2177 | UNIQA INSURANCE | 0.010% | 74.869% |
| 2178 | KLA TENCOR CORP COMMON STOCK USD.001 | 0.010% | 74.880% |
| 2179 | CHINA RESOURCES | 0.010% | 74.890% |
| 2180 | AGF MGMT LTD CL | 0.010% | 74.900% |
| 2181 | KOREA INVESTMEN | 0.010% | 74.911% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2182 | SPAR GROUP LIMI | 0.010% | 74.921% |
| 2183 | MONDI LTD | 0.010% | 74.931% |
| 2184 | HANG LUNG DEVEL | 0.010% | 74.941% |
| 2185 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | 0.010% | 74.952% |
| 2186 | HALYARD HEALTH INC COMMON STOCK USD.01 | 0.010% | 74.962% |
| 2187 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8 | 0.010% | 74.972% |
| 2188 | MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1 | 0.010% | 74.983% |
| 2189 | CANOPY GROWTH C | 0.010% | 74.993% |
| 2190 | FIRST INDL REAL | 0.010% | 75.003% |
| 2191 | TAUBMAN CENTERS INC REIT USD.01 | 0.010% | 75.013% |
| 2192 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | 0.010% | 75.024% |
| 2193 | DANONE SA | 0.010% | 75.034% |
| 2194 | E.SUN FINANCIAL | 0.010% | 75.044% |
| 2195 | EDISON INTERNATIONAL COMMON STOCK | 0.010% | 75.054% |
| 2196 | XCEL ENERGY INC COMMON STOCK USD2.5 | 0.010% | 75.064% |
| 2197 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | 0.010% | 75.075% |
| 2198 | EUTELSAT COMMUN | 0.010% | 75.085% |
| 2199 | SIGNET JEWELERS | 0.010% | 75.095% |
| 2200 | BRITISH SKY BRO | 0.010% | 75.105% |
| 2201 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | 0.010% | 75.116% |
| 2202 | VIA VAREJO SA | 0.010% | 75.126% |
| 2203 | COCA-COLA EUROP | 0.010% | 75.136% |
| 2204 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | 0.010% | 75.146% |
| 2205 | CES ENERGY SOLU | 0.010% | 75.156% |
| 2206 | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2 | 0.010% | 75.167% |
| 2207 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | 0.010% | 75.177% |
| 2208 | RLJ LODGING TRUST REIT | 0.010% | 75.187% |
| 2209 | BROWN-FORMAN CO | 0.010% | 75.197% |
| 2210 | METCASH LTD | 0.010% | 75.207% |
| 2211 | EPAM SYSTEMS INC COMMON STOCK USD.001 | 0.010% | 75.217% |
| 2212 | FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766 | 0.010% | 75.228% |
| 2213 | BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | 0.010% | 75.238% |
| 2214 | CREDICORP | 0.010% | 75.248% |
| 2215 | LANDSTAR SYSTEM | 0.010% | 75.258% |
| 2216 | AUTOZONE INC COMMON STOCK USD.01 | 0.010% | 75.268% |
| 2217 | WACKER CHEMIE A | 0.010% | 75.278% |
| 2218 | ASTRA INTERNATI | 0.010% | 75.288% |
| 2219 | ELDORADO GOLD CORP COMMON STOCK | 0.010% | 75.298% |
| 2220 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | 0.010% | 75.309% |
| 2221 | SOJITZ CORP COM | 0.010% | 75.319% |
| 2222 | WORLDPAY INC CLASS A COMMON STOCK USD.00001 | 0.010% | 75.329% |
| 2223 | SILGAN HLDGS | 0.010% | 75.339% |
| 2224 | PROXIMUS | 0.010% | 75.349% |
| 2225 | RESMED INC | 0.010% | 75.359% |
| 2226 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | 0.010% | 75.369% |
| 2227 | WOOLWORTHS LTD | 0.010% | 75.379% |
| 2228 | BANCORPSOUTH BANK COMMON STOCK | 0.010% | 75.389% |
| 2229 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | 0.010% | 75.399% |
| 2230 | PLAYTECH | 0.010% | 75.409% |
| 2231 | SEABOARD CORP COMMON STOCK USD1.0 | 0.010% | 75.419% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2232 | TEREX CORP | 0.010% | 75.429% |
| 2233 | SPROTT INC COMM | 0.010% | 75.439% |
| 2234 | ICADE | 0.010% | 75.449% |
| 2235 | HERC HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 75.459% |
| 2236 | EATON VANCE CORP COMMON STOCK USD.00390625 | 0.010% | 75.469% |
| 2237 | A P MOLLER - MA | 0.010% | 75.480% |
| 2238 | CHINA MERCHANT | 0.010% | 75.490% |
| 2239 | TOTAL CAPITAL I | 0.010% | 75.500% |
| 2240 | TRANSALTA RENEW | 0.010% | 75.510% |
| 2241 | XINYI GLASS HOL | 0.010% | 75.520% |
| 2242 | LA QUINTA HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 75.530% |
| 2243 | FINMECCANICA SP | 0.010% | 75.540% |
| 2244 | GUESS? INC COMMON STOCK USD.01 | 0.010% | 75.550% |
| 2245 | ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4 | 0.010% | 75.560% |
| 2246 | DAIWAHOUSE RE | 0.010% | 75.570% |
| 2247 | APERAM SA | 0.010% | 75.579% |
| 2248 | BMW US CAPITAL | 0.010% | 75.589% |
| 2249 | CHAILEASE HOLDI | 0.010% | 75.599% |
| 2250 | ICU MEDICAL INC COMMON STOCK USD.1 | 0.010% | 75.609% |
| 2251 | WPP PLC | 0.010% | 75.619% |
| 2252 | PG&E CORP | 0.010% | 75.629% |
| 2253 | NEWS CORP CLASS A COMMON STOCK USD.01 | 0.010% | 75.639% |
| 2254 | HYUNDAI MARINE& | 0.010% | 75.649% |
| 2255 | LONDON STOCK EX | 0.010% | 75.659% |
| 2256 | JAPAN PRIME REA | 0.010% | 75.669% |
| 2257 | SPIRIT REALTY CAPITAL INC REIT USD.01 | 0.010% | 75.679% |
| 2258 | RUBIS SCA | 0.010% | 75.689% |
| 2259 | FTI CONSULTING INC COMMON STOCK USD.01 | 0.010% | 75.699% |
| 2260 | JTEKT CORP. | 0.010% | 75.709% |
| 2261 | ASTRAZENECA PLC SR UNSECURED 11/25 3.375 | 0.010% | 75.719% |
| 2262 | UNIPOL GRUPPO F | 0.010% | 75.729% |
| 2263 | CLEANAWAY WASTE | 0.010% | 75.739% |
| 2264 | SALZGITTER AG | 0.010% | 75.748% |
| 2265 | SINGAPORE TELEC | 0.010% | 75.758% |
| 2266 | GRUPO AEROPORTU | 0.010% | 75.768% |
| 2267 | CARRIZO OIL + GAS INC COMMON STOCK USD.01 | 0.010% | 75.778% |
| 2268 | ALTIUS MINERALS | 0.010% | 75.788% |
| 2269 | VICTREX PLC | 0.010% | 75.798% |
| 2270 | SANKYU INC | 0.010% | 75.808% |
| 2271 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 75.818% |
| 2272 | SYMRISE AG | 0.010% | 75.828% |
| 2273 | MAJOR DRILLING | 0.010% | 75.837% |
| 2274 | CAPITACOMMERCIA | 0.010% | 75.847% |
| 2275 | TRANSDIGM GROUP INC COMMON STOCK USD.01 | 0.010% | 75.857% |
| 2276 | HELLA KGAA HUEC | 0.010% | 75.867% |
| 2277 | SUNSTONE HOTEL | 0.010% | 75.877% |
| 2278 | INDITEX SA | 0.010% | 75.887% |
| 2279 | CHORUS AVIATION | 0.010% | 75.897% |
| 2280 | PROVINCE OF ALB | 0.010% | 75.906% |
| 2281 | MOSAIC CO SR UNSECURED 11/21 3.75 | 0.010% | 75.916% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2282 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | 0.010% | 75.926% |
| 2283 | DASSAULT SYSTEM | 0.010% | 75.936% |
| 2284 | SEMTECH CORP | 0.010% | 75.946% |
| 2285 | SIGNATURE BANK COMMON STOCK USD.01 | 0.010% | 75.956% |
| 2286 | INMOBILIARIA CO | 0.010% | 75.965% |
| 2287 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | 0.010% | 75.975% |
| 2288 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | 0.010% | 75.985% |
| 2289 | JBS SA | 0.010% | 75.995% |
| 2290 | ALLREAL HOLDING | 0.010% | 76.005% |
| 2291 | SUNTEC REIT | 0.010% | 76.014% |
| 2292 | GRAHAM HOLDINGS | 0.010% | 76.024% |
| 2293 | BAIDU INC SPON ADR ADR USD.00005 | 0.010% | 76.034% |
| 2294 | ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7 | 0.010% | 76.044% |
| 2295 | ATHENAHEALTH IN | 0.010% | 76.053% |
| 2296 | GEN DYNAMICS CO | 0.010% | 76.063% |
| 2297 | SANMINA CORP COMMON STOCK USD.01 | 0.010% | 76.073% |
| 2298 | MASONITE INTERNATIONAL CORP COMMON STOCK | 0.010% | 76.083% |
| 2299 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | 0.010% | 76.092% |
| 2300 | JANUS HENDERSON | 0.010% | 76.102% |
| 2301 | HP ENTERPRISE CO SR UNSECURED 10/20 3.6 | 0.010% | 76.112% |
| 2302 | LASALLE HOTEL PROPERTIES REIT USD.01 | 0.010% | 76.122% |
| 2303 | SOTHEBY S COMMON STOCK USD.01 | 0.010% | 76.131% |
| 2304 | WENDY S CO/THE COMMON STOCK USD.1 | 0.010% | 76.141% |
| 2305 | TRUSTMARK CORP COMMON STOCK | 0.010% | 76.151% |
| 2306 | HANKOOK TIRE CO | 0.010% | 76.160% |
| 2307 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | 0.010% | 76.170% |
| 2308 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 76.180% |
| 2309 | FANUC | 0.010% | 76.189% |
| 2310 | SINGAPORE PRESS | 0.010% | 76.199% |
| 2311 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | 0.010% | 76.209% |
| 2312 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | 0.010% | 76.218% |
| 2313 | NTN CORPORATION | 0.010% | 76.228% |
| 2314 | INDOFOODS SUKSE | 0.010% | 76.238% |
| 2315 | WESTPAC BANKING | 0.010% | 76.247% |
| 2316 | WAJAX CORP | 0.010% | 76.257% |
| 2317 | TGS NOPEC GEOPH | 0.010% | 76.267% |
| 2318 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25 | 0.010% | 76.276% |
| 2319 | LITE-ON TECHNOL | 0.010% | 76.286% |
| 2320 | LIFEPOINT HOSPI | 0.010% | 76.296% |
| 2321 | NVR INC COMMON STOCK USD.01 | 0.010% | 76.305% |
| 2322 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | 0.010% | 76.315% |
| 2323 | TURK HAVA YOLLA | 0.010% | 76.324% |
| 2324 | TIGER BRANDS | 0.010% | 76.334% |
| 2325 | JUNGHEINRICH - | 0.010% | 76.344% |
| 2326 | OZ MINERALS LTD | 0.010% | 76.353% |
| 2327 | INSURANCE AUSTR | 0.010% | 76.363% |
| 2328 | WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25 | 0.010% | 76.372% |
| 2329 | TRIBUNE MEDIA C | 0.010% | 76.382% |
| 2330 | VALMET CORP | 0.010% | 76.392% |
| 2331 | SIENNA SENIOR L | 0.010% | 76.401% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2332 | WEINGARTEN REALTY INVESTORS REIT USD.03 | 0.010% | 76.411% |
| 2333 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | 0.010% | 76.420% |
| 2334 | CENTURY TOKYO | 0.010% | 76.430% |
| 2335 | CHENIERE ENERGY INC COMMON STOCK USD.003 | 0.010% | 76.439% |
| 2336 | SHISEIDO CO | 0.010% | 76.449% |
| 2337 | NINE DRAGONS PA | 0.010% | 76.459% |
| 2338 | LIBERTY MUTUAL | 0.010% | 76.468% |
| 2339 | MINERAL RESOURC | 0.010% | 76.478% |
| 2340 | CONTINENTAL GOL | 0.010% | 76.487% |
| 2341 | WARTSILA OYJ AB | 0.010% | 76.497% |
| 2342 | DEUTSCHE TELEKO | 0.010% | 76.506% |
| 2343 | MARUTI SUZUKI | 0.010% | 76.516% |
| 2344 | CABLE ONE INC COMMON STOCK USD.01 | 0.010% | 76.525% |
| 2345 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | 0.010% | 76.535% |
| 2346 | ORANGE SA SR UNSECURED 09/21 4.125 | 0.010% | 76.544% |
| 2347 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | 0.010% | 76.554% |
| 2348 | HORIZON PHARMA | 0.010% | 76.563% |
| 2349 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | 0.010% | 76.573% |
| 2350 | WABTEC CORP COMMON STOCK USD.01 | 0.010% | 76.582% |
| 2351 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | 0.010% | 76.592% |
| 2352 | DAIKIN INDUSTRI | 0.010% | 76.601% |
| 2353 | BEIJING ENT WAT | 0.009% | 76.611% |
| 2354 | LIBERTY MUTUAL | 0.009% | 76.620% |
| 2355 | BNK FINANCIAL G | 0.009% | 76.630% |
| 2356 | NIPRO CORP | 0.009% | 76.639% |
| 2357 | SINOPAC HLDG | 0.009% | 76.649% |
| 2358 | SUNTRUST BANK A | 0.009% | 76.658% |
| 2359 | ADVANCE RESIDEN | 0.009% | 76.668% |
| 2360 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | 0.009% | 76.677% |
| 2361 | TOWNE BANK COMMON STOCK USD1.667 | 0.009% | 76.687% |
| 2362 | KULICKE&SOFFA I | 0.009% | 76.696% |
| 2363 | SINCLAIR BROADC | 0.009% | 76.705% |
| 2364 | CAPITAMALL TRUS | 0.009% | 76.715% |
| 2365 | GREIF INC CL A COMMON STOCK | 0.009% | 76.724% |
| 2366 | STRYKER CORP SR UNSECURED 03/21 2.625 | 0.009% | 76.734% |
| 2367 | ASICS CORP | 0.009% | 76.743% |
| 2368 | GOEASY LTD | 0.009% | 76.753% |
| 2369 | NORSK HYDRO AS | 0.009% | 76.762% |
| 2370 | BRUKER CORP COMMON STOCK USD.01 | 0.009% | 76.772% |
| 2371 | Straumann AG | 0.009% | 76.781% |
| 2372 | WHEELOCK & COMP | 0.009% | 76.790% |
| 2373 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | 0.009% | 76.800% |
| 2374 | FERRO CORP | 0.009% | 76.809% |
| 2375 | CARA OPERATIONS | 0.009% | 76.819% |
| 2376 | ASUSTEK COMPUTE | 0.009% | 76.828% |
| 2377 | ENVISION HEALTHCARE CORP COMMON STOCK | 0.009% | 76.837% |
| 2378 | BK OF KYOTO | 0.009% | 76.847% |
| 2379 | ADARO ENERGY TB | 0.009% | 76.856% |
| 2380 | HYOSUNG CORP | 0.009% | 76.866% |
| 2381 | ALPS ELECTRIC C | 0.009% | 76.875% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2382 | MACRONIX INTERN | 0.009% | 76.884% |
| 2383 | MONRO INC COMMON STOCK USD.01 | 0.009% | 76.894% |
| 2384 | OWENS-ILLINOIS | 0.009% | 76.903% |
| 2385 | HINDALCO INDS | 0.009% | 76.913% |
| 2386 | CASINO GUICH-PE | 0.009% | 76.922% |
| 2387 | GLACIER BANCORP INC COMMON STOCK USD.01 | 0.009% | 76.931% |
| 2388 | TERNA RETE ELET | 0.009% | 76.941% |
| 2389 | BANK OF QUEENSL | 0.009% | 76.950% |
| 2390 | BANNER CORPORATION COMMON STOCK USD.01 | 0.009% | 76.959% |
| 2391 | EBARA CORP | 0.009% | 76.969% |
| 2392 | STRYKER CORP SR UNSECURED 05/24 3.375 | 0.009% | 76.978% |
| 2393 | TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875 | 0.009% | 76.987% |
| 2394 | INFOSYS LTD SP ADR ADR | 0.009% | 76.997% |
| 2395 | MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4 | 0.009% | 77.006% |
| 2396 | NGK SPARK PLUG | 0.009% | 77.015% |
| 2397 | HERA | 0.009% | 77.025% |
| 2398 | YUM CHINA HOLDINGS INC COMMON STOCK USD.01 | 0.009% | 77.034% |
| 2399 | AXA-UAP | 0.009% | 77.043% |
| 2400 | THERMO FISHER S | 0.009% | 77.053% |
| 2401 | QUANTA COMPUTER | 0.009% | 77.062% |
| 2402 | FUTURE LAND DEV | 0.009% | 77.071% |
| 2403 | FIRSTENERGY CORP COMMON STOCK USD.1 | 0.009% | 77.081% |
| 2404 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | 0.009% | 77.090% |
| 2405 | BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25 | 0.009% | 77.099% |
| 2406 | F5 NETWORKS INC COMMON STOCK | 0.009% | 77.108% |
| 2407 | ING GROEP NV 0. | 0.009% | 77.118% |
| 2408 | GREAT WALL AUTO | 0.009% | 77.127% |
| 2409 | SMITH AND NEPHE | 0.009% | 77.136% |
| 2410 | CMS ENERGY CORP | 0.009% | 77.146% |
| 2411 | NHK SPRING CO | 0.009% | 77.155% |
| 2412 | CHINA RESOURCES | 0.009% | 77.164% |
| 2413 | ARGONAUT GOLD I | 0.009% | 77.173% |
| 2414 | ENN ENERGY HOLD | 0.009% | 77.182% |
| 2415 | AMBEV SA | 0.009% | 77.192% |
| 2416 | REINSURANCE GRO | 0.009% | 77.201% |
| 2417 | ABERCROMBIE & F | 0.009% | 77.210% |
| 2418 | MORNINGSTAR INC COMMON STOCK | 0.009% | 77.219% |
| 2419 | MYRIAD GENETICS | 0.009% | 77.229% |
| 2420 | ZHONGSHENG GROU | 0.009% | 77.238% |
| 2421 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | 0.009% | 77.247% |
| 2422 | MCDERMOTT INTL | 0.009% | 77.256% |
| 2423 | BOSKALIS WESTMN | 0.009% | 77.265% |
| 2424 | FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5 | 0.009% | 77.275% |
| 2425 | KRATON CORP COMMON STOCK USD.01 | 0.009% | 77.284% |
| 2426 | EVOLUTION MININ | 0.009% | 77.293% |
| 2427 | ASTRAZENECA PLC SR UNSECURED 11/20 2.375 | 0.009% | 77.302% |
| 2428 | GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375 | 0.009% | 77.312% |
| 2429 | DAICEL CHEM IND | 0.009% | 77.321% |
| 2430 | ATHABASCA OIL C | 0.009% | 77.330% |
| 2431 | BT GROUP PLC | 0.009% | 77.339% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2432 | ECHOSTAR CORP A COMMON STOCK USD.001 | 0.009% | 77.348% |
| 2433 | BANK OF NY MELL | 0.009% | 77.357% |
| 2434 | MYLAN NV 3.125% | 0.009% | 77.367% |
| 2435 | HOMESERVE PLC | 0.009% | 77.376% |
| 2436 | PRETIUM RESOURC | 0.009% | 77.385% |
| 2437 | ARGO GROUP INTE | 0.009% | 77.394% |
| 2438 | VONAGE HLDGS CO | 0.009% | 77.403% |
| 2439 | TKH GROUP NV DU | 0.009% | 77.412% |
| 2440 | TAISEI CORP | 0.009% | 77.421% |
| 2441 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | 0.009% | 77.431% |
| 2442 | PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5 | 0.009% | 77.440% |
| 2443 | CK ASSET HOLDIN | 0.009% | 77.449% |
| 2444 | PT BANK CENTRAL | 0.009% | 77.458% |
| 2445 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | 0.009% | 77.467% |
| 2446 | KINGFISHER PLC | 0.009% | 77.476% |
| 2447 | Alten | 0.009% | 77.485% |
| 2448 | UBIQUITI NETWORKS INC COMMON STOCK USD.001 | 0.009% | 77.494% |
| 2449 | CALERES INC COMMON STOCK USD.01 | 0.009% | 77.503% |
| 2450 | HASBRO INC | 0.009% | 77.512% |
| 2451 | JPMORGAN CHASE | 0.009% | 77.521% |
| 2452 | ROGERS CORP COMMON STOCK USD1.0 | 0.009% | 77.530% |
| 2453 | EQT CORPORATION | 0.009% | 77.539% |
| 2454 | GRUPA LOTOS S.A | 0.009% | 77.549% |
| 2455 | COOPERATIEVE RA | 0.009% | 77.558% |
| 2456 | TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625 | 0.009% | 77.567% |
| 2457 | UNILEVER NV | 0.009% | 77.576% |
| 2458 | ELECTROLUX AB-S | 0.009% | 77.585% |
| 2459 | SPX FLOW INC COMMON STOCK USD.01 | 0.009% | 77.594% |
| 2460 | CAMPBELL SOUP CO SR UNSECURED 03/25 3.3 | 0.009% | 77.603% |
| 2461 | DAVE & BUSTER'S | 0.009% | 77.612% |
| 2462 | CHINA MEDICAL S | 0.009% | 77.621% |
| 2463 | PUBLIC BNK-LOCA | 0.009% | 77.630% |
| 2464 | GILEAD SCIENCES INC SR UNSECURED 04/24 3.7 | 0.009% | 77.639% |
| 2465 | PUBLICIS GROUPE | 0.009% | 77.648% |
| 2466 | FUKUOKA FINANCI | 0.009% | 77.657% |
| 2467 | MEDICAL FACILIT | 0.009% | 77.666% |
| 2468 | METLIFE INC SR UNSECURED 04/24 3.6 | 0.009% | 77.675% |
| 2469 | COUNCIL OF EURO | 0.009% | 77.684% |
| 2470 | HYUNDAI ROBOTIC | 0.009% | 77.693% |
| 2471 | FRESH DEL MONTE | 0.009% | 77.702% |
| 2472 | DUNDEE PRECIOUS | 0.009% | 77.711% |
| 2473 | SAAB AB | 0.009% | 77.720% |
| 2474 | NATIONAL AUSTRAL | 0.009% | 77.729% |
| 2475 | BANCO SANTANDER SA SPON ADR | 0.009% | 77.738% |
| 2476 | TOREX GOLD RESO | 0.009% | 77.747% |
| 2477 | DRIL QUIP INC | 0.009% | 77.756% |
| 2478 | YOKOGAWA ELECTR | 0.009% | 77.764% |
| 2479 | MOBILE MINI INC COMMON STOCK USD.01 | 0.009% | 77.773% |
| 2480 | NAGACORP LTD | 0.009% | 77.782% |
| 2481 | SARTORIUS AG-VO | 0.009% | 77.791% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2482 | EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95 | 0.009% | 77.800% |
| 2483 | NEXANS | 0.009% | 77.809% |
| 2484 | LOGITECH INTERN | 0.009% | 77.818% |
| 2485 | SWISS PRIME SIT | 0.009% | 77.827% |
| 2486 | TELENOR AS | 0.009% | 77.836% |
| 2487 | SHAFTESBURY | 0.009% | 77.845% |
| 2488 | MGM RESORTS INTL COMPANY GUAR 03/22 7.75 | 0.009% | 77.854% |
| 2489 | CEMBRA MONEY BA | 0.009% | 77.863% |
| 2490 | ABERTIS INFRAES | 0.009% | 77.872% |
| 2491 | BANK OF COMMUNI | 0.009% | 77.881% |
| 2492 | WEICHAI POWER-H | 0.009% | 77.890% |
| 2493 | UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75 | 0.009% | 77.898% |
| 2494 | SABRA HEALTH CARE REIT INC REIT USD.01 | 0.009% | 77.907% |
| 2495 | LEOPALACE 21 | 0.009% | 77.916% |
| 2496 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | 0.009% | 77.925% |
| 2497 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | 0.009% | 77.934% |
| 2498 | GRANITE CONST | 0.009% | 77.943% |
| 2499 | PEARSON | 0.009% | 77.952% |
| 2500 | FIRST FINANCIAL BANCORP COMMON STOCK | 0.009% | 77.961% |
| 2501 | ENSCO PLC CLASS | 0.009% | 77.970% |
| 2502 | EASYJET | 0.009% | 77.978% |
| 2503 | TAKASHIMAYA CO | 0.009% | 77.987% |
| 2504 | SHENZHOU INT GR | 0.009% | 77.996% |
| 2505 | DCC PLC | 0.009% | 78.005% |
| 2506 | SMITH + NEPHEW PLC SPON ADR ADR | 0.009% | 78.014% |
| 2507 | BAKER HUGHES A GE CO COMMON STOCK USD.0001 | 0.009% | 78.023% |
| 2508 | FINECOBANK BANC | 0.009% | 78.032% |
| 2509 | SANWA SHUTTER C | 0.009% | 78.041% |
| 2510 | AQUA AMERICA INC COMMON STOCK USD.5 | 0.009% | 78.050% |
| 2511 | HELEN OF TROY C | 0.009% | 78.058% |
| 2512 | SUL AMERICA SA | 0.009% | 78.067% |
| 2513 | SEI INVESTMENT | 0.009% | 78.076% |
| 2514 | DUN + BRADSTREET CORP COMMON STOCK USD.01 | 0.009% | 78.085% |
| 2515 | CJ CHEILJEDANG | 0.009% | 78.094% |
| 2516 | ZIJIN MINING GR | 0.009% | 78.103% |
| 2517 | HYUNDAI STEEL C | 0.009% | 78.112% |
| 2518 | PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5 | 0.009% | 78.120% |
| 2519 | FUJI ELECTRIC C | 0.009% | 78.129% |
| 2520 | CENTERSTATE BANK CORP COMMON STOCK USD.01 | 0.009% | 78.138% |
| 2521 | CHINA EVERBRIGH | 0.009% | 78.147% |
| 2522 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | 0.009% | 78.156% |
| 2523 | MEDIASET | 0.009% | 78.165% |
| 2524 | ENERGEN CORP COMMON STOCK USD.01 | 0.009% | 78.173% |
| 2525 | SURGE ENERGY IN | 0.009% | 78.182% |
| 2526 | LG CABLE &MCHY | 0.009% | 78.191% |
| 2527 | MR PRICE GROUP | 0.009% | 78.200% |
| 2528 | COSMO ENERGY HO | 0.009% | 78.209% |
| 2529 | WISTRON CORP | 0.009% | 78.217% |
| 2530 | KILLAM APART RE | 0.009% | 78.226% |
| 2531 | EVONIK INDUSTRI | 0.009% | 78.235% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2532 | PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01 | 0.009% | 78.244% |
| 2533 | OTP BANK PLC | 0.009% | 78.253% |
| 2534 | PEARSON STK | 0.009% | 78.261% |
| 2535 | DYNEGY INC COMMON STOCK USD.01 | 0.009% | 78.270% |
| 2536 | FIVE BELOW COMMON STOCK USD.01 | 0.009% | 78.279% |
| 2537 | HEROUX DEVTEK | 0.009% | 78.288% |
| 2538 | PRYSMIAN SPA CO | 0.009% | 78.296% |
| 2539 | BEACH PETROLEUM | 0.009% | 78.305% |
| 2540 | MMI HOLDINGS LT | 0.009% | 78.314% |
| 2541 | ENTERGY CORP | 0.009% | 78.323% |
| 2542 | AAR CORP | 0.009% | 78.332% |
| 2543 | PHYSICIANS REALTY TRUST REIT USD.01 | 0.009% | 78.340% |
| 2544 | STATOIL ASA SPON ADR ADR | 0.009% | 78.349% |
| 2545 | SHIMAMURA CO | 0.009% | 78.358% |
| 2546 | VALIANT HOLDING | 0.009% | 78.367% |
| 2547 | YUE YUEN INDUST | 0.009% | 78.375% |
| 2548 | BALCHEM CORP COMMON STOCK USD.0667 | 0.009% | 78.384% |
| 2549 | PLEXUS CORP COMMON STOCK USD.01 | 0.009% | 78.393% |
| 2550 | MDU RES GROUP I | 0.009% | 78.402% |
| 2551 | BOFI HOLDING INC COMMON STOCK USD.01 | 0.009% | 78.410% |
| 2552 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | 0.009% | 78.419% |
| 2553 | MARUI CO | 0.009% | 78.428% |
| 2554 | SM ENERGY CO COMMON STOCK USD.01 | 0.009% | 78.436% |
| 2555 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | 0.009% | 78.445% |
| 2556 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | 0.009% | 78.454% |
| 2557 | LULULEMON | 0.009% | 78.463% |
| 2558 | BHARAT FORGE LT | 0.009% | 78.471% |
| 2559 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | 0.009% | 78.480% |
| 2560 | ZEON CO | 0.009% | 78.489% |
| 2561 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.009% | 78.497% |
| 2562 | BERRY GLOBAL GROUP INC COMMON STOCK USD.01 | 0.009% | 78.506% |
| 2563 | CSR LIMITED | 0.009% | 78.515% |
| 2564 | QISDA CORP | 0.009% | 78.524% |
| 2565 | ASHLAND LLC COMPANY GUAR 08/22 4.75 | 0.009% | 78.532% |
| 2566 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | 0.009% | 78.541% |
| 2567 | BILLERUD AB | 0.009% | 78.550% |
| 2568 | CHIBA BANK | 0.009% | 78.558% |
| 2569 | NEXT PLC | 0.009% | 78.567% |
| 2570 | ILLUMINA INC | 0.009% | 78.576% |
| 2571 | WESTPAC BANKING | 0.009% | 78.584% |
| 2572 | SHIN KONG FINL | 0.009% | 78.593% |
| 2573 | NIPPON PAPER IN | 0.009% | 78.602% |
| 2574 | ACTIVIA PROPERT | 0.009% | 78.610% |
| 2575 | DAINIPPON SCREE | 0.009% | 78.619% |
| 2576 | YAGEO CORP | 0.009% | 78.628% |
| 2577 | PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375 | 0.009% | 78.636% |
| 2578 | AMERIS BANCORP COMMON STOCK USD1.0 | 0.009% | 78.645% |
| 2579 | TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95 | 0.009% | 78.654% |
| 2580 | OCEANEERING INT | 0.009% | 78.662% |
| 2581 | KEYENCE CORP | 0.009% | 78.671% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2582 | SHINSEGAE DEPT | 0.009% | 78.680% |
| 2583 | AIR WATER INC. | 0.009% | 78.688% |
| 2584 | COVANTA HOLDING CORP COMMON STOCK USD.1 | 0.009% | 78.697% |
| 2585 | RAIA DROGASIL S | 0.009% | 78.705% |
| 2586 | THK CO | 0.009% | 78.714% |
| 2587 | SHIMIZU CORP | 0.009% | 78.723% |
| 2588 | SAIA INC COMMON STOCK USD.001 | 0.009% | 78.731% |
| 2589 | FBL FINANCIAL G | 0.009% | 78.740% |
| 2590 | WAL-MART DE MEX | 0.009% | 78.748% |
| 2591 | SPARK NEW ZEA | 0.009% | 78.757% |
| 2592 | PARAMOUNT GROUP INC REIT USD.01 | 0.009% | 78.766% |
| 2593 | TOTAL CAPITAL C | 0.009% | 78.774% |
| 2594 | CAPITEC BANK HL | 0.009% | 78.783% |
| 2595 | PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75 | 0.009% | 78.791% |
| 2596 | STEPAN CO COMMON STOCK USD1.0 | 0.009% | 78.800% |
| 2597 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | 0.009% | 78.809% |
| 2598 | K'S HOLDINGS | 0.009% | 78.817% |
| 2599 | KGHM POLSKA MIE | 0.009% | 78.826% |
| 2600 | NAMCO BANDAI HO | 0.009% | 78.834% |
| 2601 | GLP J-REIT | 0.009% | 78.843% |
| 2602 | PRA GROUP INC COMMON STOCK USD.01 | 0.009% | 78.852% |
| 2603 | PAYCHEX INC | 0.009% | 78.860% |
| 2604 | RED HAT INC COMMON STOCK USD.0001 | 0.009% | 78.869% |
| 2605 | BURLINGTON STORES INC COMMON STOCK USD.0001 | 0.009% | 78.877% |
| 2606 | JAPAN HOTEL REI | 0.009% | 78.886% |
| 2607 | AMBU A/S | 0.009% | 78.894% |
| 2608 | PPL CORPORATION | 0.009% | 78.903% |
| 2609 | AT&T INC 1.45% | 0.009% | 78.911% |
| 2610 | HYATT HOTELS CO | 0.009% | 78.920% |
| 2611 | SETAN MITSUKOS | 0.009% | 78.928% |
| 2612 | EAGLE BANCORP INC COMMON STOCK USD.01 | 0.009% | 78.937% |
| 2613 | TOKUYAMA CORP | 0.009% | 78.946% |
| 2614 | MORI SEIKI CO | 0.009% | 78.954% |
| 2615 | SEIKO EPSON COR | 0.009% | 78.963% |
| 2616 | NATL HEALTH INVESTORS INC REIT USD.01 | 0.009% | 78.971% |
| 2617 | MERITAGE HOMES CORP COMMON STOCK USD.01 | 0.009% | 78.980% |
| 2618 | AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85 | 0.009% | 78.988% |
| 2619 | COOPER TIRE&RUB | 0.008% | 78.997% |
| 2620 | KOSMOS ENERGY L | 0.008% | 79.005% |
| 2621 | CENTERPOINT ENE | 0.008% | 79.014% |
| 2622 | SEMGROUP CORP CLASS A COMMON STOCK | 0.008% | 79.022% |
| 2623 | SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45 | 0.008% | 79.031% |
| 2624 | HFF INC CLASS A COMMON STOCK USD.01 | 0.008% | 79.039% |
| 2625 | CAIRN ENERGY PL | 0.008% | 79.047% |
| 2626 | FRANSHION PROPE | 0.008% | 79.056% |
| 2627 | IMERYS SA | 0.008% | 79.064% |
| 2628 | LEND LEASE CORP | 0.008% | 79.073% |
| 2629 | SERVIFIRST BANCSHARES INC COMMON STOCK USD.001 | 0.008% | 79.081% |
| 2630 | BADGER DAYLIGHT | 0.008% | 79.090% |
| 2631 | BAJAJ FINSERV L | 0.008% | 79.098% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2632 | KURITA WATER IN | 0.008% | 79.107% |
| 2633 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | 0.008% | 79.115% |
| 2634 | BRANDYWINE REAL | 0.008% | 79.124% |
| 2635 | METSA BOARD | 0.008% | 79.132% |
| 2636 | CARDINAL ENERGY | 0.008% | 79.141% |
| 2637 | DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25 | 0.008% | 79.149% |
| 2638 | HINO MOTORS | 0.008% | 79.157% |
| 2639 | ACI WORLDWIDE INC COMMON STOCK USD.005 | 0.008% | 79.166% |
| 2640 | ULVAC INC. | 0.008% | 79.174% |
| 2641 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1 | 0.008% | 79.183% |
| 2642 | HRG GROUP INC COMMON STOCK USD.01 | 0.008% | 79.191% |
| 2643 | RED ELECTRICA C | 0.008% | 79.200% |
| 2644 | CHART INDUSTRIE | 0.008% | 79.208% |
| 2645 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001 | 0.008% | 79.216% |
| 2646 | OMRON CORP | 0.008% | 79.225% |
| 2647 | SUNOPTA INC COMMON STOCK | 0.008% | 79.233% |
| 2648 | HERMES INTL | 0.008% | 79.242% |
| 2649 | ARYZTA AG | 0.008% | 79.250% |
| 2650 | AMEREN CORP | 0.008% | 79.258% |
| 2651 | ZILLOW GROUP INC C COMMON STOCK | 0.008% | 79.267% |
| 2652 | EDUCATION REALTY TRUST INC REIT USD.01 | 0.008% | 79.275% |
| 2653 | EASTGROUP PROPERTIES INC REIT | 0.008% | 79.283% |
| 2654 | IDEA CELLULAR L | 0.008% | 79.292% |
| 2655 | HNI CORP | 0.008% | 79.300% |
| 2656 | TRIMBLE INC COMMON STOCK | 0.008% | 79.309% |
| 2657 | LG HOUSEHOLD HE | 0.008% | 79.317% |
| 2658 | PLANTRONICS INC COMMON STOCK USD.01 | 0.008% | 79.325% |
| 2659 | AMERICAN WOODMARK CORP COMMON STOCK | 0.008% | 79.334% |
| 2660 | UNITE GROUP PLC | 0.008% | 79.342% |
| 2661 | TRAVIS PERKINS | 0.008% | 79.350% |
| 2662 | MDC HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 79.359% |
| 2663 | COLGATE-PALMOLI | 0.008% | 79.367% |
| 2664 | ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.008% | 79.376% |
| 2665 | PHILLIPS 66 COMPANY GUAR 04/22 4.3 | 0.008% | 79.384% |
| 2666 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | 0.008% | 79.392% |
| 2667 | DOWA HOLDING CO | 0.008% | 79.400% |
| 2668 | NORDSON CORP COMMON STOCK | 0.008% | 79.409% |
| 2669 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | 0.008% | 79.417% |
| 2670 | NAVER CORP | 0.008% | 79.425% |
| 2671 | OPEN HOUSE CO L | 0.008% | 79.434% |
| 2672 | REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55 | 0.008% | 79.442% |
| 2673 | GREENE KING | 0.008% | 79.450% |
| 2674 | AG GROWTH INTER | 0.008% | 79.459% |
| 2675 | STAMPS.COM INC COMMON STOCK USD.001 | 0.008% | 79.467% |
| 2676 | KASIKORNBANK PL | 0.008% | 79.475% |
| 2677 | SUMITOMO FOREST | 0.008% | 79.484% |
| 2678 | SIMCORP A/S | 0.008% | 79.492% |
| 2679 | SECOM CO | 0.008% | 79.500% |
| 2680 | COM2US CORPORAT | 0.008% | 79.508% |
| 2681 | NOLATO AB | 0.008% | 79.517% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2682 | WIPRO | 0.008% | 79.525% |
| 2683 | GS YUASA CORP | 0.008% | 79.533% |
| 2684 | ASTRAZENECA | 0.008% | 79.541% |
| 2685 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | 0.008% | 79.550% |
| 2686 | GPO FIN BANORTE | 0.008% | 79.558% |
| 2687 | ARMSTRONG WORLD | 0.008% | 79.566% |
| 2688 | SAPPORO BREWERI | 0.008% | 79.575% |
| 2689 | INDEPENDENCE GR | 0.008% | 79.583% |
| 2690 | GREAT PLAINS ENERGY INC COMMON STOCK | 0.008% | 79.591% |
| 2691 | EURONEXT NV | 0.008% | 79.599% |
| 2692 | OUTOKUMPU OY | 0.008% | 79.608% |
| 2693 | GPO TELEVISA | 0.008% | 79.616% |
| 2694 | CHINA HUARONG A | 0.008% | 79.624% |
| 2695 | CUBIC CORP COMMON STOCK | 0.008% | 79.632% |
| 2696 | CAL MAINE FOODS INC COMMON STOCK USD.01 | 0.008% | 79.641% |
| 2697 | KINGBOARD LAMIN | 0.008% | 79.649% |
| 2698 | TECHTRONIC INDU | 0.008% | 79.657% |
| 2699 | VALLOUREC SA | 0.008% | 79.665% |
| 2700 | CHONGQING RURAL | 0.008% | 79.674% |
| 2701 | TOYOTA MOTOR CR | 0.008% | 79.682% |
| 2702 | GLANBIA PLC | 0.008% | 79.690% |
| 2703 | CORPORATE OFFICE PROPERTIES REIT USD.01 | 0.008% | 79.698% |
| 2704 | SEEK LTD. | 0.008% | 79.706% |
| 2705 | SHENZHEN INTERN | 0.008% | 79.715% |
| 2706 | US Wire Order | 0.008% | 79.723% |
| 2707 | SAMSUNG SECS CO | 0.008% | 79.731% |
| 2708 | WESBANCO INC COMMON STOCK USD2.0833 | 0.008% | 79.739% |
| 2709 | KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75 | 0.008% | 79.748% |
| 2710 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | 0.008% | 79.756% |
| 2711 | HANWHA CORP | 0.008% | 79.764% |
| 2712 | NASDAQ INC SR UNSECURED 06/24 4.25 | 0.008% | 79.772% |
| 2713 | BLOCK(H&R)INC | 0.008% | 79.780% |
| 2714 | ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92 | 0.008% | 79.789% |
| 2715 | MERCK KGAA | 0.008% | 79.797% |
| 2716 | INTL FLAVORS&FR | 0.008% | 79.805% |
| 2717 | BUNZL PLC | 0.008% | 79.813% |
| 2718 | AXIS BANK | 0.008% | 79.821% |
| 2719 | NELNET INC CL A COMMON STOCK USD.01 | 0.008% | 79.829% |
| 2720 | CHINA RESOURCES | 0.008% | 79.838% |
| 2721 | CONAGRA BRANDS INC SR UNSECURED 01/23 3.2 | 0.008% | 79.846% |
| 2722 | VALVOLINE INC COMMON STOCK USD.01 | 0.008% | 79.854% |
| 2723 | ENTEL EMP NAC T | 0.008% | 79.862% |
| 2724 | CARGOTEC CORP-B | 0.008% | 79.870% |
| 2725 | KYUDENKO CORP | 0.008% | 79.878% |
| 2726 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | 0.008% | 79.887% |
| 2727 | SUN ART RETAIL | 0.008% | 79.895% |
| 2728 | CAPSTONE MINING | 0.008% | 79.903% |
| 2729 | RENGO CO | 0.008% | 79.911% |
| 2730 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | 0.008% | 79.919% |
| 2731 | THALES SA | 0.008% | 79.927% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2732 | SEVERN TRENT | 0.008% | 79.935% |
| 2733 | EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9 | 0.008% | 79.944% |
| 2734 | ACXIOM CORP COMMON STOCK USD.1 | 0.008% | 79.952% |
| 2735 | GREENBRIER COMPANIES INC COMMON STOCK | 0.008% | 79.960% |
| 2736 | TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75 | 0.008% | 79.968% |
| 2737 | TOKYO TATEMONO | 0.008% | 79.976% |
| 2738 | COFINIMMO | 0.008% | 79.984% |
| 2739 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | 0.008% | 79.992% |
| 2740 | H. LUNDBECK A/S | 0.008% | 80.000% |
| 2741 | NOVO NORDISK A/S SPONS ADR ADR | 0.008% | 80.008% |
| 2742 | HANG LUNG PROPE | 0.008% | 80.016% |
| 2743 | JSE LTD | 0.008% | 80.025% |
| 2744 | CSRA INC COMMON STOCK USD.001 | 0.008% | 80.033% |
| 2745 | NOBLE ENERGY INC SR UNSECURED 12/21 4.15 | 0.008% | 80.041% |
| 2746 | YAMAZAKI BAKING | 0.008% | 80.049% |
| 2747 | DKSH HOLDING LT | 0.008% | 80.057% |
| 2748 | SCHROEDERS PLC | 0.008% | 80.065% |
| 2749 | TRITAX BIG BOX | 0.008% | 80.073% |
| 2750 | LYONDELLBASELL IND NV SR UNSECURED 11/21 6 | 0.008% | 80.081% |
| 2751 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.008% | 80.089% |
| 2752 | GREAT PORTLAND | 0.008% | 80.097% |
| 2753 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | 0.008% | 80.105% |
| 2754 | FINISAR CORPORATION COMMON STOCK USD.001 | 0.008% | 80.113% |
| 2755 | AMERISOURCEBERG | 0.008% | 80.121% |
| 2756 | UNIVAR INC COMMON STOCK USD.01 | 0.008% | 80.129% |
| 2757 | ELEMENTIS (1998 | 0.008% | 80.137% |
| 2758 | MASCO CORP | 0.008% | 80.145% |
| 2759 | KELLOGG CO | 0.008% | 80.153% |
| 2760 | LLOYD THOMPSON | 0.008% | 80.161% |
| 2761 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | 0.008% | 80.169% |
| 2762 | WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094 | 0.008% | 80.178% |
| 2763 | B+G FOODS INC COMMON STOCK USD.01 | 0.008% | 80.186% |
| 2764 | VAIL RESORTS | 0.008% | 80.194% |
| 2765 | COCHLEAR LTD | 0.008% | 80.202% |
| 2766 | TRONOX LTD-CL A | 0.008% | 80.210% |
| 2767 | BEIJING ENTERPR | 0.008% | 80.218% |
| 2768 | AMERICAN INTL GROUP SR UNSECURED 03/21 3.3 | 0.008% | 80.226% |
| 2769 | KEWPIE CORP | 0.008% | 80.234% |
| 2770 | BANKIA SA | 0.008% | 80.242% |
| 2771 | DSW INC CLASS A COMMON STOCK | 0.008% | 80.250% |
| 2772 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | 0.008% | 80.258% |
| 2773 | WHITEHAVEN COAL | 0.008% | 80.266% |
| 2774 | TIME WARNER INC | 0.008% | 80.274% |
| 2775 | TRINIDAD DRILLI | 0.008% | 80.282% |
| 2776 | HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5 | 0.008% | 80.290% |
| 2777 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | 0.008% | 80.298% |
| 2778 | WPG HOLDINGS | 0.008% | 80.306% |
| 2779 | ALEXANDER + BALDWIN INC REIT | 0.008% | 80.314% |
| 2780 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | 0.008% | 80.322% |
| 2781 | MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3 | 0.008% | 80.330% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2782 | EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176 | 0.008% | 80.338% |
| 2783 | ANIXTER INC COMPANY GUAR 10/21 5.125 | 0.008% | 80.345% |
| 2784 | FAR EAST HORIZO | 0.008% | 80.353% |
| 2785 | MORGAN STANLEY SR UNSECURED 04/24 3.875 | 0.008% | 80.361% |
| 2786 | SSAB SVENSKT ST | 0.008% | 80.369% |
| 2787 | MERITZ SECURITI | 0.008% | 80.377% |
| 2788 | CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75 | 0.008% | 80.385% |
| 2789 | KELLOGG CO 0.8% | 0.008% | 80.393% |
| 2790 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | 0.008% | 80.401% |
| 2791 | CAMPBELL SOUP C | 0.008% | 80.409% |
| 2792 | ONTARIO(PROV OF | 0.008% | 80.417% |
| 2793 | SANOFI ADR ADR | 0.008% | 80.425% |
| 2794 | ULTA BEAUTY INC COMMON STOCK USD.01 | 0.008% | 80.433% |
| 2795 | CEMEX SA | 0.008% | 80.441% |
| 2796 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | 0.008% | 80.449% |
| 2797 | DELPHI TECHNOLO | 0.008% | 80.457% |
| 2798 | KINGSOFT CORP L | 0.008% | 80.464% |
| 2799 | MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75 | 0.008% | 80.472% |
| 2800 | YANZHOU COAL MI | 0.008% | 80.480% |
| 2801 | DUERR AG | 0.008% | 80.488% |
| 2802 | KONE OYJ | 0.008% | 80.496% |
| 2803 | BWX TECHNOLOGIES INC COMMON STOCK USD.01 | 0.008% | 80.504% |
| 2804 | NEWCREST MINING | 0.008% | 80.512% |
| 2805 | OGE ENERGY CORP COMMON STOCK USD.01 | 0.008% | 80.520% |
| 2806 | REGIONS FINANCI | 0.008% | 80.527% |
| 2807 | BRADY(WH) | 0.008% | 80.535% |
| 2808 | NOKIA OYJ SR UNSECURED 06/22 3.375 | 0.008% | 80.543% |
| 2809 | WALGREEN CO COMPANY GUAR 09/22 3.1 | 0.008% | 80.551% |
| 2810 | ENDESA S.A. | 0.008% | 80.559% |
| 2811 | NORTHVIEW APART | 0.008% | 80.567% |
| 2812 | CITIZEN WATCH C | 0.008% | 80.575% |
| 2813 | SINO-AMERICAN S | 0.008% | 80.582% |
| 2814 | PNC BANK NA 2.6 | 0.008% | 80.590% |
| 2815 | EMPRESAS CMPC S | 0.008% | 80.598% |
| 2816 | INTEGRATED DEVI | 0.008% | 80.606% |
| 2817 | VONTOBEL HLDGS | 0.008% | 80.614% |
| 2818 | DUZONBIZON CO L | 0.008% | 80.622% |
| 2819 | EATON CORP COMPANY GUAR 11/22 2.75 | 0.008% | 80.629% |
| 2820 | TTM TECHNOLOGIES COMMON STOCK USD.001 | 0.008% | 80.637% |
| 2821 | PROTO LABS INC COMMON STOCK USD.001 | 0.008% | 80.645% |
| 2822 | KAMAN CORP COMMON STOCK USD1.0 | 0.008% | 80.653% |
| 2823 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | 0.008% | 80.661% |
| 2824 | KUMBA IRON ORE | 0.008% | 80.668% |
| 2825 | PENTA OCEAN CON | 0.008% | 80.676% |
| 2826 | ADANI PORT & SE | 0.008% | 80.684% |
| 2827 | HOPEWELL HLDGS | 0.008% | 80.692% |
| 2828 | GVC HOLDINGS PL | 0.008% | 80.700% |
| 2829 | TOYO SEIKAN KAI | 0.008% | 80.707% |
| 2830 | NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1 | 0.008% | 80.715% |
| 2831 | SGS SA-REG COMM | 0.008% | 80.723% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2832 | RANGE RESOURCES CORP COMMON STOCK USD.01 | 0.008% | 80.731% |
| 2833 | FLS INDUSTRIES | 0.008% | 80.739% |
| 2834 | TRIPADVISOR INC COMMON STOCK USD.001 | 0.008% | 80.746% |
| 2835 | EBIX INC COMMON STOCK USD.1 | 0.008% | 80.754% |
| 2836 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | 0.008% | 80.762% |
| 2837 | EXLSERVICE HLDG | 0.008% | 80.770% |
| 2838 | ADELAIDE BRIGHT | 0.008% | 80.777% |
| 2839 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6 | 0.008% | 80.785% |
| 2840 | NOF CORP | 0.008% | 80.793% |
| 2841 | INTU PROPERTIES | 0.008% | 80.801% |
| 2842 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | 0.008% | 80.809% |
| 2843 | ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.008% | 80.816% |
| 2844 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | 0.008% | 80.824% |
| 2845 | INDUSTRIAL BANK | 0.008% | 80.832% |
| 2846 | BAIC MOTOR CORP | 0.008% | 80.840% |
| 2847 | COM HEM HLDG AB | 0.008% | 80.847% |
| 2848 | RBC BEARINGS INC COMMON STOCK USD.01 | 0.008% | 80.855% |
| 2849 | OESTERREIC KONT | 0.008% | 80.863% |
| 2850 | GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85 | 0.008% | 80.871% |
| 2851 | UNIFIRST CORP/MA COMMON STOCK USD.1 | 0.008% | 80.878% |
| 2852 | MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45 | 0.008% | 80.886% |
| 2853 | SAP SE SPONSORED ADR ADR | 0.008% | 80.894% |
| 2854 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | 0.008% | 80.901% |
| 2855 | PERNOD-RICARD | 0.008% | 80.909% |
| 2856 | KAJIMA CORP | 0.008% | 80.917% |
| 2857 | SUNTRUST BANK SR UNSECURED 08/22 2.45 | 0.008% | 80.925% |
| 2858 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2 | 0.008% | 80.932% |
| 2859 | TOTO | 0.008% | 80.940% |
| 2860 | FERROGLOBE PLC | 0.008% | 80.948% |
| 2861 | KONECRANES O | 0.008% | 80.956% |
| 2862 | WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15 | 0.008% | 80.963% |
| 2863 | MUELLER WATER P | 0.008% | 80.971% |
| 2864 | GROUP 1 AUTO | 0.008% | 80.979% |
| 2865 | LUCARA DIAMOND | 0.008% | 80.986% |
| 2866 | HOYA CORP | 0.008% | 80.994% |
| 2867 | GCL-POLY ENERGY | 0.008% | 81.002% |
| 2868 | AURIZON HOLDING | 0.008% | 81.009% |
| 2869 | TRYGVESTA AS | 0.008% | 81.017% |
| 2870 | PGE POLSKA GRUP | 0.008% | 81.025% |
| 2871 | PATRICK INDUSTRIES INC COMMON STOCK | 0.008% | 81.032% |
| 2872 | NEXITY | 0.008% | 81.040% |
| 2873 | RIGHTMOVE GROUP | 0.008% | 81.048% |
| 2874 | RPC INC COMMON STOCK USD.1 | 0.008% | 81.055% |
| 2875 | SILTRONIC AG | 0.008% | 81.063% |
| 2876 | CHEMOURS CO/THE COMMON STOCK | 0.008% | 81.071% |
| 2877 | ING BANK | 0.008% | 81.078% |
| 2878 | IDACORP INC COMMON STOCK | 0.008% | 81.086% |
| 2879 | BAXTER INTL INC | 0.008% | 81.094% |
| 2880 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.008% | 81.101% |
| 2881 | LA Z BOY INC COMMON STOCK USD1.0 | 0.008% | 81.109% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2882 | NETGEAR INC COMMON STOCK USD.001 | 0.008% | 81.117% |
| 2883 | REDROW | 0.008% | 81.124% |
| 2884 | WPP PLC SPONSORED ADR ADR | 0.008% | 81.132% |
| 2885 | THOMAS COOK GRO | 0.008% | 81.139% |
| 2886 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | 0.008% | 81.147% |
| 2887 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | 0.008% | 81.155% |
| 2888 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | 0.008% | 81.162% |
| 2889 | MIRACA HOLDIN | 0.008% | 81.170% |
| 2890 | GILDEMEISTER AG | 0.008% | 81.178% |
| 2891 | HUANENG RENEWAB | 0.008% | 81.185% |
| 2892 | MORINAGA MILK I | 0.008% | 81.193% |
| 2893 | L BRANDS INC COMMON STOCK USD.5 | 0.008% | 81.200% |
| 2894 | T IS BANKASI | 0.008% | 81.208% |
| 2895 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01 | 0.008% | 81.215% |
| 2896 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | 0.008% | 81.223% |
| 2897 | ACCO BRANDS CORP COMMON STOCK USD.01 | 0.008% | 81.231% |
| 2898 | SUMITOMO OSAKA | 0.008% | 81.238% |
| 2899 | POU CHEN | 0.008% | 81.246% |
| 2900 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57 | 0.008% | 81.253% |
| 2901 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | 0.008% | 81.261% |
| 2902 | PIEDMONT OFFICE | 0.008% | 81.268% |
| 2903 | COLUMBIA PROPERTY TRUST INC REIT USD.01 | 0.008% | 81.276% |
| 2904 | JAPAN STEEL WOR | 0.008% | 81.283% |
| 2905 | BRAMBLES LIMITE | 0.008% | 81.291% |
| 2906 | BIOMERIEUX | 0.008% | 81.299% |
| 2907 | GRIFOLS SA | 0.008% | 81.306% |
| 2908 | VOLVO AB | 0.008% | 81.314% |
| 2909 | OMNICOM GROUP I | 0.008% | 81.321% |
| 2910 | NIPPON GAS CO L | 0.008% | 81.329% |
| 2911 | TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8 | 0.008% | 81.336% |
| 2912 | TIETO CORP OYJ | 0.008% | 81.344% |
| 2913 | TRANSUNION COMMON STOCK USD.01 | 0.008% | 81.351% |
| 2914 | HANNOVER RUECKV | 0.008% | 81.359% |
| 2915 | AT HOME GROUP INC COMMON STOCK USD.01 | 0.008% | 81.366% |
| 2916 | JANUS CAPITAL G | 0.008% | 81.374% |
| 2917 | KENEDIX REALTY | 0.008% | 81.381% |
| 2918 | YUEXIU PROPERTY | 0.008% | 81.389% |
| 2919 | TERANGA GOLD CO | 0.007% | 81.396% |
| 2920 | MARINE HARVEST | 0.007% | 81.404% |
| 2921 | WILMAR INTERL L | 0.007% | 81.411% |
| 2922 | TAL EDUCATION GROUP ADR ADR | 0.007% | 81.419% |
| 2923 | AVX CORP COMMON STOCK USD.01 | 0.007% | 81.426% |
| 2924 | NIFCO INC | 0.007% | 81.434% |
| 2925 | CIA BRASILEIRA | 0.007% | 81.441% |
| 2926 | SSP GROUP PLC | 0.007% | 81.449% |
| 2927 | A.P. MOLLER-MAE | 0.007% | 81.456% |
| 2928 | RETAIL PROPERTIES OF AME A REIT USD.001 | 0.007% | 81.464% |
| 2929 | STERICYCLE INC COMMON STOCK USD.01 | 0.007% | 81.471% |
| 2930 | DAI NIPPON PRIN | 0.007% | 81.479% |
| 2931 | SEGA SAMMY HOLD | 0.007% | 81.486% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2932 | ALFA LAVAL AB | 0.007% | 81.494% |
| 2933 | COCA-COLA EUROP | 0.007% | 81.501% |
| 2934 | HARVEY NORMAN H | 0.007% | 81.508% |
| 2935 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35 | 0.007% | 81.516% |
| 2936 | CALLAWAY GOLF C | 0.007% | 81.523% |
| 2937 | HP ENTERPRISE CO SR UNSECURED 10/25 4.9 | 0.007% | 81.531% |
| 2938 | MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5 | 0.007% | 81.538% |
| 2939 | DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9 | 0.007% | 81.546% |
| 2940 | YUANTA FINL HOL | 0.007% | 81.553% |
| 2941 | NTHN STAR RES L | 0.007% | 81.561% |
| 2942 | SYNTHOMER PLC | 0.007% | 81.568% |
| 2943 | KOREAN AIR LINE | 0.007% | 81.575% |
| 2944 | HENKEL KGAA-PRE | 0.007% | 81.583% |
| 2945 | BENCHMARK ELECT | 0.007% | 81.590% |
| 2946 | TOYOBO CO | 0.007% | 81.598% |
| 2947 | HOULIHAN LOKEY INC COMMON STOCK USD.001 | 0.007% | 81.605% |
| 2948 | SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5 | 0.007% | 81.613% |
| 2949 | VECTREN CORP COMMON STOCK | 0.007% | 81.620% |
| 2950 | AURORA CANNABIS | 0.007% | 81.627% |
| 2951 | ERG SPA | 0.007% | 81.635% |
| 2952 | SHIZUOKA BANK | 0.007% | 81.642% |
| 2953 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | 0.007% | 81.650% |
| 2954 | HYPROP INVESTME | 0.007% | 81.657% |
| 2955 | NABTESCO CORP | 0.007% | 81.664% |
| 2956 | NIBE INDUSTRIER | 0.007% | 81.672% |
| 2957 | CREDIT SAISON C | 0.007% | 81.679% |
| 2958 | VEOLIA ENVIRONM | 0.007% | 81.687% |
| 2959 | CYRELA BRAZIL R | 0.007% | 81.694% |
| 2960 | AVERY DENNISON | 0.007% | 81.701% |
| 2961 | KROGER CO SR UNSECURED 04/22 3.4 | 0.007% | 81.709% |
| 2962 | MICROSOFT CORP SR UNSECURED 02/22 2.4 | 0.007% | 81.716% |
| 2963 | UNITED UTILITIE | 0.007% | 81.724% |
| 2964 | NIPPON MEAT PAC | 0.007% | 81.731% |
| 2965 | BOLLORE | 0.007% | 81.738% |
| 2966 | BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125 | 0.007% | 81.746% |
| 2967 | KAMIGUMI CO | 0.007% | 81.753% |
| 2968 | ONTEX GROUP NV | 0.007% | 81.760% |
| 2969 | MONSTER BEVERAGE CORP COMMON STOCK | 0.007% | 81.768% |
| 2970 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | 0.007% | 81.775% |
| 2971 | CDW CORP/DE COMMON STOCK USD.01 | 0.007% | 81.783% |
| 2972 | PATTERSON COS INC COMMON STOCK USD.01 | 0.007% | 81.790% |
| 2973 | WADDELL & REED | 0.007% | 81.797% |
| 2974 | ORIENTAL LAND C | 0.007% | 81.805% |
| 2975 | TATA GLOBAL | 0.007% | 81.812% |
| 2976 | FAR EAST TEXTIL | 0.007% | 81.819% |
| 2977 | JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5 | 0.007% | 81.827% |
| 2978 | PENGROWTH ENERGY CORP COMMON STOCK | 0.007% | 81.834% |
| 2979 | KREDITANST FUR | 0.007% | 81.841% |
| 2980 | AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55 | 0.007% | 81.849% |
| 2981 | BEST BUY CO INC | 0.007% | 81.856% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2982 | BROWN + BROWN INC SR UNSECURED 09/24 4.2 | 0.007% | 81.863% |
| 2983 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | 0.007% | 81.871% |
| 2984 | LAB CORP OF AME | 0.007% | 81.878% |
| 2985 | CLP HOLDINGS | 0.007% | 81.885% |
| 2986 | FIRSTGROUP | 0.007% | 81.893% |
| 2987 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.007% | 81.900% |
| 2988 | AXALTA COATING | 0.007% | 81.907% |
| 2989 | SIDERURGICA NAC | 0.007% | 81.915% |
| 2990 | MOSAIC CO SR UNSECURED 11/23 4.25 | 0.007% | 81.922% |
| 2991 | INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2 | 0.007% | 81.929% |
| 2992 | TAIYO YUDEN CO | 0.007% | 81.937% |
| 2993 | JAPAN AIRLINES | 0.007% | 81.944% |
| 2994 | KLONDEX MINES L | 0.007% | 81.951% |
| 2995 | APPLE INC SR UNSECURED 05/22 2.3 | 0.007% | 81.959% |
| 2996 | INTERFACE INC COMMON STOCK USD.1 | 0.007% | 81.966% |
| 2997 | GENERAL MILLS INC SR UNSECURED 12/21 3.15 | 0.007% | 81.973% |
| 2998 | BOYD GAMING COR | 0.007% | 81.980% |
| 2999 | GERDAU SA SIDER | 0.007% | 81.988% |
| 3000 | CREST NICHOLSON | 0.007% | 81.995% |
| 3001 | IBM CORP SR UNSECURED 02/24 3.625 | 0.007% | 82.002% |
| 3002 | SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5 | 0.007% | 82.010% |
| 3003 | SANTANDER UK PLC SR UNSECURED 03/24 4 | 0.007% | 82.017% |
| 3004 | BILFINGER BERGE | 0.007% | 82.024% |
| 3005 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4 | 0.007% | 82.031% |
| 3006 | MTY FOOD GROUP | 0.007% | 82.039% |
| 3007 | CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875 | 0.007% | 82.046% |
| 3008 | OP CORPORATE BA | 0.007% | 82.053% |
| 3009 | FUJIKURA | 0.007% | 82.061% |
| 3010 | HISCOX LTD | 0.007% | 82.068% |
| 3011 | DRAX GROUP PLC | 0.007% | 82.075% |
| 3012 | BANK OF GEORGIA | 0.007% | 82.082% |
| 3013 | LEONS FURNITURE | 0.007% | 82.090% |
| 3014 | ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85 | 0.007% | 82.097% |
| 3015 | CROMBIE REAL ES | 0.007% | 82.104% |
| 3016 | PROVINCE OF ONT | 0.007% | 82.111% |
| 3017 | UNITI GROUP INC REIT USD.0001 | 0.007% | 82.119% |
| 3018 | WEIGHT WATCHERS INTL INC COMMON STOCK | 0.007% | 82.126% |
| 3019 | CHINA STATE CON | 0.007% | 82.133% |
| 3020 | MATSON INC COMMON STOCK | 0.007% | 82.140% |
| 3021 | MASTERCARD INC SR UNSECURED 04/24 3.375 | 0.007% | 82.148% |
| 3022 | DNB NOR ASA | 0.007% | 82.155% |
| 3023 | COHERENT INC | 0.007% | 82.162% |
| 3024 | POWERTECH TECHN | 0.007% | 82.169% |
| 3025 | LOEWS CORP SR UNSECURED 04/26 3.75 | 0.007% | 82.177% |
| 3026 | PARAGON GROUP O | 0.007% | 82.184% |
| 3027 | ASSURANT INC | 0.007% | 82.191% |
| 3028 | MASIMO CORP COMMON STOCK USD.001 | 0.007% | 82.198% |
| 3029 | COMPUTER MODELL | 0.007% | 82.206% |
| 3030 | APPLE INC SR UNSECURED 09/22 2.1 | 0.007% | 82.213% |
| 3031 | NCR CORP | 0.007% | 82.220% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3032 | AMGEN INC SR UNSECURED 05/24 3.625 | 0.007% | 82.227% |
| 3033 | UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125 | 0.007% | 82.235% |
| 3034 | COMPEQ MFG | 0.007% | 82.242% |
| 3035 | NOVATEK MICROEL | 0.007% | 82.249% |
| 3036 | PCCW LIMITED | 0.007% | 82.256% |
| 3037 | BAT INTL FINANC | 0.007% | 82.263% |
| 3038 | STATE STREET CORP SR UNSECURED 08/25 3.55 | 0.007% | 82.271% |
| 3039 | MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9 | 0.007% | 82.278% |
| 3040 | FORMOSA PLASTIC | 0.007% | 82.285% |
| 3041 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55 | 0.007% | 82.292% |
| 3042 | A2 MILK CO LTD | 0.007% | 82.299% |
| 3043 | AIRCASTLE LTD | 0.007% | 82.307% |
| 3044 | MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85 | 0.007% | 82.314% |
| 3045 | HAITIAN INTL HL | 0.007% | 82.321% |
| 3046 | DIODES INC COMMON STOCK USD.667 | 0.007% | 82.328% |
| 3047 | ERAMET | 0.007% | 82.335% |
| 3048 | ROWAN COMPANIES | 0.007% | 82.343% |
| 3049 | ITC HOLDINGS CORP SR UNSECURED 06/24 3.65 | 0.007% | 82.350% |
| 3050 | NORDSTROM INC SR UNSECURED 05/20 4.75 | 0.007% | 82.357% |
| 3051 | MEDTRONIC INC 3 | 0.007% | 82.364% |
| 3052 | UNDER ARMOUR IN | 0.007% | 82.371% |
| 3053 | CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7 | 0.007% | 82.378% |
| 3054 | AVNET INC SR UNSECURED 04/26 4.625 | 0.007% | 82.386% |
| 3055 | SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784 | 0.007% | 82.393% |
| 3056 | PS BUSINESS PARKS INC/CA REIT USD.01 | 0.007% | 82.400% |
| 3057 | PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5 | 0.007% | 82.407% |
| 3058 | MATTEL INC COMMON STOCK USD1.0 | 0.007% | 82.414% |
| 3059 | SKANDINAVISKA E | 0.007% | 82.421% |
| 3060 | TESSENDERLO CHE | 0.007% | 82.429% |
| 3061 | TRIUMPH GROUP I | 0.007% | 82.436% |
| 3062 | MANITOBA PROVIN | 0.007% | 82.443% |
| 3063 | MCKESSON CORP SR UNSECURED 03/24 3.796 | 0.007% | 82.450% |
| 3064 | FINANCIAL ENGINES INC COMMON STOCK USD.0001 | 0.007% | 82.457% |
| 3065 | BANK OF AMERICA CORP SR UNSECURED 01/23 3.3 | 0.007% | 82.464% |
| 3066 | CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625 | 0.007% | 82.471% |
| 3067 | SUNTRUST BANK SR UNSECURED 05/23 2.75 | 0.007% | 82.479% |
| 3068 | MOBIMO HLDG AG | 0.007% | 82.486% |
| 3069 | SENIOR PLC | 0.007% | 82.493% |
| 3070 | KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95 | 0.007% | 82.500% |
| 3071 | INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65 | 0.007% | 82.507% |
| 3072 | HOME DEPOT INC SR UNSECURED 09/25 3.35 | 0.007% | 82.514% |
| 3073 | HSBC USA INC SR UNSECURED 06/24 3.5 | 0.007% | 82.522% |
| 3074 | TIME WARNER CABLE LLC SR SECURED 02/20 5 | 0.007% | 82.529% |
| 3075 | MUELLER INDS IN | 0.007% | 82.536% |
| 3076 | TAPESTRY INC SR UNSECURED 04/25 4.25 | 0.007% | 82.543% |
| 3077 | TOYODA GOSEI | 0.007% | 82.550% |
| 3078 | GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35 | 0.007% | 82.557% |
| 3079 | PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3 | 0.007% | 82.564% |
| 3080 | USIMINAS USI SD | 0.007% | 82.572% |
| 3081 | COMFORT SYSTEMS | 0.007% | 82.579% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3082 | OIL SEARCH LTD | 0.007% | 82.586% |
| 3083 | QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5 | 0.007% | 82.593% |
| 3084 | OUTFRONT MEDIA INC REIT USD.01 | 0.007% | 82.600% |
| 3085 | CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75 | 0.007% | 82.607% |
| 3086 | UNUM GROUP | 0.007% | 82.614% |
| 3087 | POOL CORP COMMON STOCK USD.001 | 0.007% | 82.621% |
| 3088 | MARUHA NICHIRO | 0.007% | 82.629% |
| 3089 | DAIDO STEEL CO | 0.007% | 82.636% |
| 3090 | NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75 | 0.007% | 82.643% |
| 3091 | BROOKS AUTOMATI | 0.007% | 82.650% |
| 3092 | HUTCHISON PORT | 0.007% | 82.657% |
| 3093 | DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25 | 0.007% | 82.664% |
| 3094 | FED SIGNAL CORP | 0.007% | 82.671% |
| 3095 | CHINA RAILWAY C | 0.007% | 82.678% |
| 3096 | RADIAN GROUP | 0.007% | 82.685% |
| 3097 | LAIRD PLC | 0.007% | 82.693% |
| 3098 | NEWMARKET CORP COMMON STOCK | 0.007% | 82.700% |
| 3099 | STATE STREET CORP SR UNSECURED 12/24 3.3 | 0.007% | 82.707% |
| 3100 | RENISHAW | 0.007% | 82.714% |
| 3101 | CELGENE CORP SR UNSECURED 05/24 3.625 | 0.007% | 82.721% |
| 3102 | BANK TOKYO-MIT | 0.007% | 82.728% |
| 3103 | YTL CORP | 0.007% | 82.735% |
| 3104 | ALLIANT ENERGY | 0.007% | 82.742% |
| 3105 | ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3 | 0.007% | 82.749% |
| 3106 | IWG PLC | 0.007% | 82.756% |
| 3107 | ADEKA CORPORATI | 0.007% | 82.763% |
| 3108 | HOKUHOKU FINANC | 0.007% | 82.770% |
| 3109 | BELIMO HOLDING | 0.007% | 82.778% |
| 3110 | AMERICAN INTL GROUP SR UNSECURED 07/25 3.75 | 0.007% | 82.785% |
| 3111 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | 0.007% | 82.792% |
| 3112 | ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15 | 0.007% | 82.799% |
| 3113 | BEAM SUNTORY INC COMPANY GUAR 06/23 3.25 | 0.007% | 82.806% |
| 3114 | PEBBLEBROOK HOT | 0.007% | 82.813% |
| 3115 | DGB FINANCIAL G | 0.007% | 82.820% |
| 3116 | SECURITAS | 0.007% | 82.827% |
| 3117 | AETNA INC SR UNSECURED 11/24 3.5 | 0.007% | 82.834% |
| 3118 | OCI COMPANY LTD | 0.007% | 82.841% |
| 3119 | ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8 | 0.007% | 82.848% |
| 3120 | BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375 | 0.007% | 82.855% |
| 3121 | FIRM CAPITAL MO | 0.007% | 82.862% |
| 3122 | OTSUKA HLDGS CO | 0.007% | 82.869% |
| 3123 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3 | 0.007% | 82.876% |
| 3124 | DET N O A | 0.007% | 82.883% |
| 3125 | ANTHEM INC | 0.007% | 82.890% |
| 3126 | VISA INC SR UNSECURED 12/25 3.15 | 0.007% | 82.898% |
| 3127 | EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043 | 0.007% | 82.905% |
| 3128 | AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5 | 0.007% | 82.912% |
| 3129 | NEENAH INC COMMON STOCK USD.01 | 0.007% | 82.919% |
| 3130 | ALLETE INC | 0.007% | 82.926% |
| 3131 | KRUNGTHAI CARD | 0.007% | 82.933% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3132 | NORTHWEST HEALT | 0.007% | 82.940% |
| 3133 | UNION PACIFIC CORP SR UNSECURED 04/23 2.75 | 0.007% | 82.947% |
| 3134 | PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25 | 0.007% | 82.954% |
| 3135 | N B T BANCORP INC COMMON STOCK USD.01 | 0.007% | 82.961% |
| 3136 | MELROSE INDUSTR | 0.007% | 82.968% |
| 3137 | E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8 | 0.007% | 82.975% |
| 3138 | THERMO FISHER S | 0.007% | 82.982% |
| 3139 | QUALCOMM INC SR UNSECURED 05/25 3.45 | 0.007% | 82.989% |
| 3140 | BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3 | 0.007% | 82.996% |
| 3141 | TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875 | 0.007% | 83.003% |
| 3142 | HK & CHINA GAS | 0.007% | 83.010% |
| 3143 | SYNAPTICS INC COMMON STOCK USD.001 | 0.007% | 83.017% |
| 3144 | VERISIGN | 0.007% | 83.024% |
| 3145 | NORDSTROM INC | 0.007% | 83.031% |
| 3146 | SULZER AG | 0.007% | 83.038% |
| 3147 | AMEDISYS INC COMMON STOCK USD.001 | 0.007% | 83.045% |
| 3148 | CIPLA LTD | 0.007% | 83.052% |
| 3149 | ATMOS ENERGY CO | 0.007% | 83.059% |
| 3150 | ALTRAN TECHNOLO | 0.007% | 83.066% |
| 3151 | YAMAGUCHI FINAN | 0.007% | 83.073% |
| 3152 | NOVANTA INC COMMON STOCK | 0.007% | 83.080% |
| 3153 | TIME WARNER INC COMPANY GUAR 07/25 3.6 | 0.007% | 83.087% |
| 3154 | ASHIKAGA HOLDIN | 0.007% | 83.094% |
| 3155 | FORWARD AIR COR | 0.007% | 83.101% |
| 3156 | CME GROUP INC SR UNSECURED 03/25 3 | 0.007% | 83.108% |
| 3157 | BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75 | 0.007% | 83.115% |
| 3158 | EXTENDICARE INC | 0.007% | 83.122% |
| 3159 | ASIA CEMENT | 0.007% | 83.129% |
| 3160 | VOLKSWAGEN LEAS | 0.007% | 83.136% |
| 3161 | DECHRA PHARMA | 0.007% | 83.143% |
| 3162 | CITIGROUP INC SR UNSECURED 04/25 3.3 | 0.007% | 83.150% |
| 3163 | PKO BANK POLSKI | 0.007% | 83.157% |
| 3164 | LANCASTER COLON | 0.007% | 83.164% |
| 3165 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | 0.007% | 83.170% |
| 3166 | H&E EQUIPMENT S | 0.007% | 83.177% |
| 3167 | REALPAGE INC COMMON STOCK USD.001 | 0.007% | 83.184% |
| 3168 | COTIVITI HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 83.191% |
| 3169 | SEALED AIR CORP COMMON STOCK USD.1 | 0.007% | 83.198% |
| 3170 | LIC HOUSING FIN | 0.007% | 83.205% |
| 3171 | BANK OF NY MELLON CORP SR UNSECURED 02/25 3 | 0.007% | 83.212% |
| 3172 | KREDITANSTALT F | 0.007% | 83.219% |
| 3173 | PFIZER INC SR UNSECURED 12/26 3 | 0.007% | 83.226% |
| 3174 | STATOIL ASA COMPANY GUAR 01/23 2.45 | 0.007% | 83.233% |
| 3175 | KORIAN | 0.007% | 83.240% |
| 3176 | TAIWAN UNION TE | 0.007% | 83.247% |
| 3177 | GEORGIA POWER CO SR UNSECURED 03/27 3.25 | 0.007% | 83.254% |
| 3178 | EXELON CORP SR UNSECURED 04/26 3.4 | 0.007% | 83.261% |
| 3179 | DOMINO S PIZZA INC COMMON STOCK USD.01 | 0.007% | 83.268% |
| 3180 | PEAB AB | 0.007% | 83.275% |
| 3181 | VIDEOTRON LTD COMPANY GUAR 07/22 5 | 0.007% | 83.282% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3182 | DEUTSCHE BK AG | 0.007% | 83.289% |
| 3183 | FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664 | 0.007% | 83.296% |
| 3184 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | 0.007% | 83.302% |
| 3185 | PRIMARY HEALTH | 0.007% | 83.309% |
| 3186 | AENA SA | 0.007% | 83.316% |
| 3187 | SONIC HEALTHCAR | 0.007% | 83.323% |
| 3188 | BARCLAYS PLC SR UNSECURED 03/25 3.65 | 0.007% | 83.330% |
| 3189 | KWG PROPERTY HL | 0.007% | 83.337% |
| 3190 | LEE & MAN PAPER | 0.007% | 83.344% |
| 3191 | SILICON LABORAT | 0.007% | 83.351% |
| 3192 | QUBE HOLDINGS L | 0.007% | 83.358% |
| 3193 | SIMS GROUP LTD | 0.007% | 83.365% |
| 3194 | BUZZI UNICEM SP | 0.007% | 83.372% |
| 3195 | EUROFINS SCIENT | 0.007% | 83.379% |
| 3196 | COHEN + STEERS INC COMMON STOCK USD.01 | 0.007% | 83.385% |
| 3197 | TAISHIN FINANCI | 0.007% | 83.392% |
| 3198 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | 0.007% | 83.399% |
| 3199 | BONTERRA ENERGY | 0.007% | 83.406% |
| 3200 | ABIOMED INC COMMON STOCK USD.01 | 0.007% | 83.413% |
| 3201 | JAFCO CO LTD | 0.007% | 83.420% |
| 3202 | SHOWA SHELL SEK | 0.007% | 83.427% |
| 3203 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | 0.007% | 83.434% |
| 3204 | FAST RETAILING | 0.007% | 83.440% |
| 3205 | IMCD GROUP NV | 0.007% | 83.447% |
| 3206 | GETINGE AB, B S | 0.007% | 83.454% |
| 3207 | BANREGIO GRUPO | 0.007% | 83.461% |
| 3208 | DIPLOMA (NEW) | 0.007% | 83.468% |
| 3209 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | 0.007% | 83.475% |
| 3210 | DINEQUITY INC | 0.007% | 83.482% |
| 3211 | CD PROJEKT SA | 0.007% | 83.488% |
| 3212 | 77TH BANK | 0.007% | 83.495% |
| 3213 | FIRST BUSEY CORP COMMON STOCK USD.001 | 0.007% | 83.502% |
| 3214 | BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017 | 0.007% | 83.509% |
| 3215 | BEIJING CAPITAL | 0.007% | 83.516% |
| 3216 | NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75 | 0.007% | 83.523% |
| 3217 | TIVO CORP COMMON STOCK USD.001 | 0.007% | 83.530% |
| 3218 | NORDSTROM INC COMMON STOCK | 0.007% | 83.536% |
| 3219 | ULTRAPAR PARTIC | 0.007% | 83.543% |
| 3220 | CEMEX SA | 0.007% | 83.550% |
| 3221 | BOEING CO SR UNSECURED 03/25 2.5 | 0.007% | 83.557% |
| 3222 | IBIDEN CO | 0.007% | 83.564% |
| 3223 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | 0.007% | 83.571% |
| 3224 | ALABAMA POWER CO SR UNSECURED 04/25 2.8 | 0.007% | 83.577% |
| 3225 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | 0.007% | 83.584% |
| 3226 | POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3 | 0.007% | 83.591% |
| 3227 | BOVIS HOMES GRO | 0.007% | 83.598% |
| 3228 | JOHNSON ELECTRI | 0.007% | 83.605% |
| 3229 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01 | 0.007% | 83.611% |
| 3230 | SIXT AG | 0.007% | 83.618% |
| 3231 | AMER NATL INS | 0.007% | 83.625% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3232 | JAMES HARDIE IN | 0.007% | 83.632% |
| 3233 | WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45 | 0.007% | 83.639% |
| 3234 | NOK CORP | 0.007% | 83.645% |
| 3235 | HEICO CORP CLASS A COMMON STOCK USD.01 | 0.007% | 83.652% |
| 3236 | LIONS GATE ENTERTAINMENT B COMMON STOCK | 0.007% | 83.659% |
| 3237 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.007% | 83.666% |
| 3238 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | 0.007% | 83.673% |
| 3239 | WINBOND ELECTRO | 0.007% | 83.679% |
| 3240 | EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7 | 0.007% | 83.686% |
| 3241 | WESTERN UNION CO COMMON STOCK USD.01 | 0.007% | 83.693% |
| 3242 | CRANSWICK | 0.007% | 83.700% |
| 3243 | ARCONIC INC SR UNSECURED 02/22 5.87 | 0.007% | 83.706% |
| 3244 | UTD TECHNOLOGIE | 0.007% | 83.713% |
| 3245 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | 0.007% | 83.720% |
| 3246 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 83.727% |
| 3247 | OCADO GROUP PLC | 0.007% | 83.733% |
| 3248 | GENTHERM INC COMMON STOCK | 0.007% | 83.740% |
| 3249 | ALSTRIA OFFICE | 0.007% | 83.747% |
| 3250 | INFINERA CORP | 0.007% | 83.754% |
| 3251 | ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6 | 0.007% | 83.760% |
| 3252 | VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001 | 0.007% | 83.767% |
| 3253 | WORLEYPARSONS | 0.007% | 83.774% |
| 3254 | CENCOSUD SA | 0.007% | 83.781% |
| 3255 | BANCA POPOLARE | 0.007% | 83.787% |
| 3256 | STATE BK OF IND | 0.007% | 83.794% |
| 3257 | ACERINOX SA | 0.007% | 83.801% |
| 3258 | KYOCERA CORP | 0.007% | 83.807% |
| 3259 | MTR CORP | 0.007% | 83.814% |
| 3260 | SFS GROUP AG | 0.007% | 83.821% |
| 3261 | EMPIRE STATE RE | 0.007% | 83.827% |
| 3262 | GRAINCORP LTD | 0.007% | 83.834% |
| 3263 | FIDESA | 0.007% | 83.841% |
| 3264 | BANCA MEDIOLANU | 0.007% | 83.848% |
| 3265 | DDR CORP REIT USD.1 | 0.007% | 83.854% |
| 3266 | URBAN EDGE PROPERTIES REIT USD.01 | 0.007% | 83.861% |
| 3267 | ENI | 0.007% | 83.868% |
| 3268 | MICHAEL PAGE IN | 0.007% | 83.874% |
| 3269 | ENEL FINANCE IN | 0.007% | 83.881% |
| 3270 | HECLA MINING CO | 0.007% | 83.888% |
| 3271 | BHP BILLITON FI | 0.007% | 83.894% |
| 3272 | SABINA SILVER C | 0.007% | 83.901% |
| 3273 | ATLAS COPCO AB | 0.007% | 83.908% |
| 3274 | HANESBRANDS INC COMMON STOCK USD.01 | 0.007% | 83.914% |
| 3275 | INNOSPEC INC COMMON STOCK USD.01 | 0.007% | 83.921% |
| 3276 | TARGET CORP SR UNSECURED 04/26 2.5 | 0.007% | 83.928% |
| 3277 | JM AB | 0.007% | 83.934% |
| 3278 | UBM PLC | 0.007% | 83.941% |
| 3279 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | 0.007% | 83.948% |
| 3280 | APPLIED MATERIALS INC SR UNSECURED 04/27 3.3 | 0.007% | 83.954% |
| 3281 | WABASH NATIONAL | 0.007% | 83.961% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3282 | UGI CORP COMMON STOCK | 0.007% | 83.968% |
| 3283 | EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5 | 0.007% | 83.974% |
| 3284 | TALANX AG | 0.007% | 83.981% |
| 3285 | HITACHI METALS | 0.007% | 83.988% |
| 3286 | MCGRATH RENTCORP COMMON STOCK | 0.007% | 83.994% |
| 3287 | CASIO COMPUTER | 0.007% | 84.001% |
| 3288 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | 0.007% | 84.008% |
| 3289 | INDIVIOR PLC | 0.007% | 84.014% |
| 3290 | WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3 | 0.007% | 84.021% |
| 3291 | GMS INC COMMON STOCK USD.01 | 0.007% | 84.028% |
| 3292 | ASSOCIATED BRIT | 0.007% | 84.034% |
| 3293 | KAWASAKI KISEN | 0.007% | 84.041% |
| 3294 | MRC GLOBAL INC COMMON STOCK USD.01 | 0.007% | 84.048% |
| 3295 | INFINITY PROPERTY + CASUALTY COMMON STOCK | 0.007% | 84.054% |
| 3296 | TAMARACK VALLEY | 0.007% | 84.061% |
| 3297 | KOREA LIFE INSU | 0.007% | 84.067% |
| 3298 | AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3 | 0.007% | 84.074% |
| 3299 | SAWAI PHARM CO | 0.007% | 84.081% |
| 3300 | TTEC HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 84.087% |
| 3301 | TS TECH CO.LTD | 0.007% | 84.094% |
| 3302 | SOUTHERN CO SR UNSECURED 06/20 2.75 | 0.007% | 84.101% |
| 3303 | ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5 | 0.007% | 84.107% |
| 3304 | TIVITY HEALTH INC COMMON STOCK USD.001 | 0.007% | 84.114% |
| 3305 | APOLLO TYRES | 0.007% | 84.120% |
| 3306 | BANCFIRST CORP | 0.007% | 84.127% |
| 3307 | NIPPON KONPO UN | 0.007% | 84.134% |
| 3308 | POLYONE CORP SR UNSECURED 03/23 5.25 | 0.007% | 84.140% |
| 3309 | HACHIJUNI BANK | 0.007% | 84.147% |
| 3310 | SIXT SE PFD | 0.007% | 84.153% |
| 3311 | HITACHI CAPITAL | 0.007% | 84.160% |
| 3312 | KEIHAN ELECTRIC | 0.007% | 84.167% |
| 3313 | UTD INTERNET AG | 0.007% | 84.173% |
| 3314 | ACORDA THERAPEU | 0.007% | 84.180% |
| 3315 | CHINA MINSHENG | 0.007% | 84.186% |
| 3316 | SAVILLS PLC | 0.007% | 84.193% |
| 3317 | MITSUBISHI UFJ | 0.007% | 84.199% |
| 3318 | GANNETT CO INC COMMON STOCK USD.01 | 0.007% | 84.206% |
| 3319 | GOLDEN AGRI RES | 0.007% | 84.213% |
| 3320 | KEMIRA OY | 0.007% | 84.219% |
| 3321 | SPIN MASTER COR | 0.007% | 84.226% |
| 3322 | ISS A/S | 0.007% | 84.232% |
| 3323 | TAIYO NIPPON SA | 0.007% | 84.239% |
| 3324 | METHODE ELEC IN | 0.007% | 84.245% |
| 3325 | FIERA SCEPTRE I | 0.007% | 84.252% |
| 3326 | SHERRITT INTERN | 0.007% | 84.258% |
| 3327 | QUALICORP SA | 0.007% | 84.265% |
| 3328 | TOYO TIRE & RUB | 0.007% | 84.271% |
| 3329 | ADMIRAL GROUP | 0.007% | 84.278% |
| 3330 | CBS CORP COMPANY GUAR 01/27 2.9 | 0.007% | 84.284% |
| 3331 | BOISE CASCADE CO COMMON STOCK USD.01 | 0.007% | 84.291% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3332 | HISPANIA ACTIVO | 0.007% | 84.297% |
| 3333 | EXXARO | 0.007% | 84.304% |
| 3334 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | 0.007% | 84.310% |
| 3335 | POWER ASSETS HO | 0.006% | 84.317% |
| 3336 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | 0.006% | 84.323% |
| 3337 | INSPERITY INC | 0.006% | 84.330% |
| 3338 | TOKYO GAS CO | 0.006% | 84.336% |
| 3339 | PETRONET LNG LT | 0.006% | 84.343% |
| 3340 | PETROFAC LTD | 0.006% | 84.349% |
| 3341 | ISRAEL DISCOUNT | 0.006% | 84.356% |
| 3342 | TATNEFT PAO SPONSORED ADR ADR | 0.006% | 84.362% |
| 3343 | WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125 | 0.006% | 84.369% |
| 3344 | VALENER INC | 0.006% | 84.375% |
| 3345 | KRONOS WORLDWIDE INC COMMON STOCK USD.01 | 0.006% | 84.382% |
| 3346 | HORIZON NORTH L | 0.006% | 84.388% |
| 3347 | SANTEN PHARM CO | 0.006% | 84.395% |
| 3348 | TASEKO MINES LT | 0.006% | 84.401% |
| 3349 | GRAFTON GROUP P | 0.006% | 84.407% |
| 3350 | OXFORD INDUSTRI | 0.006% | 84.414% |
| 3351 | S + T BANCORP INC COMMON STOCK USD2.5 | 0.006% | 84.420% |
| 3352 | CREDITO VALTELL | 0.006% | 84.427% |
| 3353 | CNP ASSURANCES | 0.006% | 84.433% |
| 3354 | CBS CORP COMPANY GUAR 01/25 3.5 | 0.006% | 84.440% |
| 3355 | AKBANK TAS | 0.006% | 84.446% |
| 3356 | ELIOR | 0.006% | 84.452% |
| 3357 | AKER ASA | 0.006% | 84.459% |
| 3358 | HORIBA | 0.006% | 84.465% |
| 3359 | CHINA DEVELOPME | 0.006% | 84.472% |
| 3360 | FMG RESOURCES A | 0.006% | 84.478% |
| 3361 | ADVANCED | 0.006% | 84.484% |
| 3362 | CJ CORP. | 0.006% | 84.491% |
| 3363 | PICC PROPERTY & | 0.006% | 84.497% |
| 3364 | HUNTING PLC | 0.006% | 84.504% |
| 3365 | 1ST SOURCE CORP COMMON STOCK | 0.006% | 84.510% |
| 3366 | FUCHS PETROLUB | 0.006% | 84.516% |
| 3367 | NISHI-NIPPON FI | 0.006% | 84.523% |
| 3368 | DON QUIJOTE | 0.006% | 84.529% |
| 3369 | NAN YA PLASTIC | 0.006% | 84.535% |
| 3370 | NIPPON PAINT CO | 0.006% | 84.542% |
| 3371 | HUA NAN FINANCI | 0.006% | 84.548% |
| 3372 | ERICSSON LM SR UNSECURED 05/22 4.125 | 0.006% | 84.555% |
| 3373 | AEROPORTS DE PA | 0.006% | 84.561% |
| 3374 | SOUTH32 ADR ADR | 0.006% | 84.567% |
| 3375 | IIDA GROUP HOLD | 0.006% | 84.574% |
| 3376 | VISCOFAN SA | 0.006% | 84.580% |
| 3377 | HARRIS CORPORATION SR UNSECURED 04/20 2.7 | 0.006% | 84.586% |
| 3378 | VOLKSWAGEN LEAS | 0.006% | 84.593% |
| 3379 | GREGGS PLC | 0.006% | 84.599% |
| 3380 | AMEREN CORP SR UNSECURED 11/20 2.7 | 0.006% | 84.605% |
| 3381 | HEALTH AND HAPP | 0.006% | 84.612% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3382 | CAREER EDUCATION CORP COMMON STOCK USD.01 | 0.006% | 84.618% |
| 3383 | TELKOM GROUP LT | 0.006% | 84.624% |
| 3384 | CHICO'S FAS INC | 0.006% | 84.631% |
| 3385 | KOITO MFG CO | 0.006% | 84.637% |
| 3386 | CHINA HONGQIAO | 0.006% | 84.643% |
| 3387 | MAPLETREE COMME | 0.006% | 84.650% |
| 3388 | CONMED CORP COMMON STOCK USD.01 | 0.006% | 84.656% |
| 3389 | SAMSUNG HEAVY | 0.006% | 84.662% |
| 3390 | AVICHINA INDUST | 0.006% | 84.669% |
| 3391 | NIPPON SUISAN | 0.006% | 84.675% |
| 3392 | SHINSEI BANK | 0.006% | 84.681% |
| 3393 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 84.688% |
| 3394 | DORMA+KABA HOLD | 0.006% | 84.694% |
| 3395 | CORBION NV | 0.006% | 84.700% |
| 3396 | SKY CITY | 0.006% | 84.707% |
| 3397 | BEKAERT SA | 0.006% | 84.713% |
| 3398 | BT GROUP PLC SPON ADR ADR | 0.006% | 84.719% |
| 3399 | NITORI CO LTD | 0.006% | 84.725% |
| 3400 | NUFARM | 0.006% | 84.732% |
| 3401 | COGNEX CORP | 0.006% | 84.738% |
| 3402 | BENESSE CORP | 0.006% | 84.744% |
| 3403 | WH SMITH PLC | 0.006% | 84.751% |
| 3404 | TOYO SUISAN KAI | 0.006% | 84.757% |
| 3405 | ARCBEST CORP COMMON STOCK USD.01 | 0.006% | 84.763% |
| 3406 | COMPUTERSHARE L | 0.006% | 84.769% |
| 3407 | BQE CANT VAUDOI | 0.006% | 84.776% |
| 3408 | UNILEVER NV | 0.006% | 84.782% |
| 3409 | SARAS SPA | 0.006% | 84.788% |
| 3410 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | 0.006% | 84.795% |
| 3411 | AEON FINANCIAL | 0.006% | 84.801% |
| 3412 | SURUGA BANK | 0.006% | 84.807% |
| 3413 | SIAS SPA | 0.006% | 84.813% |
| 3414 | QUAD GRAPHICS INC COMMON STOCK USD.025 | 0.006% | 84.820% |
| 3415 | CARGOJET INC. | 0.006% | 84.826% |
| 3416 | SMC CORP | 0.006% | 84.832% |
| 3417 | SHENZHEN INVEST | 0.006% | 84.838% |
| 3418 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | 0.006% | 84.845% |
| 3419 | AGT FOOD AND IN | 0.006% | 84.851% |
| 3420 | MSA SAFETY INC COMMON STOCK | 0.006% | 84.857% |
| 3421 | TATUNG | 0.006% | 84.863% |
| 3422 | KYOWA EXEO CORP | 0.006% | 84.870% |
| 3423 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0 | 0.006% | 84.876% |
| 3424 | S-OIL CORPORATI | 0.006% | 84.882% |
| 3425 | INTERPUMP GROUP | 0.006% | 84.888% |
| 3426 | JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625 | 0.006% | 84.895% |
| 3427 | JAPAN EXCHANGE | 0.006% | 84.901% |
| 3428 | SUMCO CORPORATI | 0.006% | 84.907% |
| 3429 | HIROSHIMA BANK | 0.006% | 84.913% |
| 3430 | DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95 | 0.006% | 84.919% |
| 3431 | MASSMART HOLDIN | 0.006% | 84.926% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3432 | CITY DEVELOPMEN | 0.006% | 84.932% |
| 3433 | HERSHEY FOODS C | 0.006% | 84.938% |
| 3434 | HOSTESS BRANDS INC COMMON STOCK USD.0001 | 0.006% | 84.944% |
| 3435 | CENOVUS ENERGY INC SR UNSECURED 08/22 3 | 0.006% | 84.950% |
| 3436 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.006% | 84.957% |
| 3437 | MEDICLINIC INTE | 0.006% | 84.963% |
| 3438 | LATAM AIRLINES GROUP SP ADR ADR | 0.006% | 84.969% |
| 3439 | MBIA INC | 0.006% | 84.975% |
| 3440 | TRIPOD TECHNOLO | 0.006% | 84.981% |
| 3441 | NIHON M&A CENTE | 0.006% | 84.987% |
| 3442 | UNIBET GROUP PL | 0.006% | 84.994% |
| 3443 | DELTA ELECTRONI | 0.006% | 85.000% |
| 3444 | WOORI INVESTMEN | 0.006% | 85.006% |
| 3445 | WABCO HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 85.012% |
| 3446 | LENDINGCLUB CORP COMMON STOCK USD.01 | 0.006% | 85.018% |
| 3447 | AIR NEW ZEALAND | 0.006% | 85.024% |
| 3448 | NIPPON SHOKUBAI | 0.006% | 85.030% |
| 3449 | DREAM UNLIMIITE | 0.006% | 85.037% |
| 3450 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | 0.006% | 85.043% |
| 3451 | SJM HOLDINGS LT | 0.006% | 85.049% |
| 3452 | ABAXIS INC COMMON STOCK | 0.006% | 85.055% |
| 3453 | PIZZA PIZZA ROY | 0.006% | 85.061% |
| 3454 | LIBERTY HLDGS | 0.006% | 85.067% |
| 3455 | FIRST INTERSTATE BANCYSYS A COMMON STOCK | 0.006% | 85.074% |
| 3456 | QINETIQ GROUP P | 0.006% | 85.080% |
| 3457 | WGL HOLDINGS INC COMMON STOCK | 0.006% | 85.086% |
| 3458 | COSCO PACIFIC | 0.006% | 85.092% |
| 3459 | ALSEA SAB DE CV | 0.006% | 85.098% |
| 3460 | IYO BANK | 0.006% | 85.104% |
| 3461 | NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6 | 0.006% | 85.110% |
| 3462 | SLEEP NUMBER CORP COMMON STOCK USD.01 | 0.006% | 85.116% |
| 3463 | FORBO HLDG | 0.006% | 85.123% |
| 3464 | L BRANDS INC COMPANY GUAR 02/22 5.625 | 0.006% | 85.129% |
| 3465 | WAREHOUSES DE P | 0.006% | 85.135% |
| 3466 | DAITO TRUST CON | 0.006% | 85.141% |
| 3467 | CHINA INSURANCE | 0.006% | 85.147% |
| 3468 | JIANGXI COPPER | 0.006% | 85.153% |
| 3469 | CHINA AIRLINES | 0.006% | 85.159% |
| 3470 | CRH (DUBLIN) | 0.006% | 85.165% |
| 3471 | CAPCOM CO | 0.006% | 85.171% |
| 3472 | MEDIFAST INC COMMON STOCK USD.001 | 0.006% | 85.178% |
| 3473 | SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375 | 0.006% | 85.184% |
| 3474 | AUTO TRADER GRO | 0.006% | 85.190% |
| 3475 | NEW ORIENTAL ED | 0.006% | 85.196% |
| 3476 | AUST & NZ BK GP | 0.006% | 85.202% |
| 3477 | MEDIASET ESPANA | 0.006% | 85.208% |
| 3478 | STAG INDUSTRIAL INC REIT USD.01 | 0.006% | 85.214% |
| 3479 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | 0.006% | 85.220% |
| 3480 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | 0.006% | 85.226% |
| 3481 | BPCE | 0.006% | 85.232% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3482 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | 0.006% | 85.239% |
| 3483 | THAI OIL PCL-FR | 0.006% | 85.245% |
| 3484 | USHIO INC | 0.006% | 85.251% |
| 3485 | NIPPON LIGHT ME | 0.006% | 85.257% |
| 3486 | SPIE SA | 0.006% | 85.263% |
| 3487 | GUNMA BANK | 0.006% | 85.269% |
| 3488 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01 | 0.006% | 85.275% |
| 3489 | HAPAG-LLOYD AG | 0.006% | 85.281% |
| 3490 | TIMBERCREEK FIN | 0.006% | 85.287% |
| 3491 | COEUR MINING IN | 0.006% | 85.293% |
| 3492 | BARCLAYS PLC 1. | 0.006% | 85.299% |
| 3493 | MERITOR INC COMMON STOCK USD1.0 | 0.006% | 85.305% |
| 3494 | GOME ELECTRICAL | 0.006% | 85.311% |
| 3495 | CONZZETA AG | 0.006% | 85.318% |
| 3496 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | 0.006% | 85.324% |
| 3497 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | 0.006% | 85.330% |
| 3498 | SUMITOMO MITSUI | 0.006% | 85.336% |
| 3499 | SAN IN GODO BAN | 0.006% | 85.342% |
| 3500 | DEUTSCHE PFANDB | 0.006% | 85.348% |
| 3501 | GRUPO AEROPORTUARIO SUR ADR ADR | 0.006% | 85.354% |
| 3502 | ASHOK LEYLAND | 0.006% | 85.360% |
| 3503 | PREMIER INC CLASS A COMMON STOCK USD.01 | 0.006% | 85.366% |
| 3504 | THIRD POINT REI | 0.006% | 85.372% |
| 3505 | CDK GLOBAL INC COMMON STOCK USD.01 | 0.006% | 85.378% |
| 3506 | CORE LABORATORI | 0.006% | 85.384% |
| 3507 | XENIA HOTELS + RESORTS INC REIT USD.01 | 0.006% | 85.390% |
| 3508 | BREWIN DOLPHIN | 0.006% | 85.396% |
| 3509 | HIKMA PHARMACEU | 0.006% | 85.402% |
| 3510 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | 0.006% | 85.408% |
| 3511 | MODERN TIMES GR | 0.006% | 85.414% |
| 3512 | KELLOGG CO 4% 1 | 0.006% | 85.420% |
| 3513 | EXPONENT INC COMMON STOCK USD.001 | 0.006% | 85.426% |
| 3514 | DIAMONDROCK HOSPITALITY CO REIT USD.01 | 0.006% | 85.432% |
| 3515 | MAEDA CORP | 0.006% | 85.438% |
| 3516 | CHINA AOYUAN PR | 0.006% | 85.444% |
| 3517 | ERIE INDEMNITY COMPANY CL A COMMON STOCK | 0.006% | 85.450% |
| 3518 | DOOSAN INFRACOR | 0.006% | 85.456% |
| 3519 | TANGER FACTORY OUTLET CENTER REIT USD.01 | 0.006% | 85.462% |
| 3520 | INMARSAT PLC | 0.006% | 85.468% |
| 3521 | AXIATA GROUP | 0.006% | 85.474% |
| 3522 | DENA CO LTD | 0.006% | 85.480% |
| 3523 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | 0.006% | 85.486% |
| 3524 | LUZERNER KTBK | 0.006% | 85.492% |
| 3525 | WASHINGTON REIT REIT USD.01 | 0.006% | 85.498% |
| 3526 | AIR CHINA LTD | 0.006% | 85.504% |
| 3527 | EUROCOMMERCIAL | 0.006% | 85.510% |
| 3528 | ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5 | 0.006% | 85.516% |
| 3529 | TABCORP HLDGS L | 0.006% | 85.522% |
| 3530 | LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0 | 0.006% | 85.528% |
| 3531 | NIPPON KAYAKU C | 0.006% | 85.534% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3532 | PULTEGROUP INC COMPANY GUAR 03/21 4.25 | 0.006% | 85.540% |
| 3533 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01 | 0.006% | 85.546% |
| 3534 | KUBOTA CORP | 0.006% | 85.552% |
| 3535 | HYUNDAI DEVELOP | 0.006% | 85.558% |
| 3536 | JD SPORTS FASHI | 0.006% | 85.563% |
| 3537 | NTT DATA | 0.006% | 85.569% |
| 3538 | FUJI OIL CO | 0.006% | 85.575% |
| 3539 | CA INC 3.6% 01A | 0.006% | 85.581% |
| 3540 | SHANGHAI INDL | 0.006% | 85.587% |
| 3541 | SCHWEITZER-MAUD | 0.006% | 85.593% |
| 3542 | TOPPAN PRINTING | 0.006% | 85.599% |
| 3543 | NIPPON ACCOMMOD | 0.006% | 85.605% |
| 3544 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | 0.006% | 85.611% |
| 3545 | MAHINDRA &MAHIN | 0.006% | 85.617% |
| 3546 | NINE ENTERTAINM | 0.006% | 85.623% |
| 3547 | LIQUOR STORES N | 0.006% | 85.629% |
| 3548 | GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75 | 0.006% | 85.634% |
| 3549 | SERVICENOW INC COMMON STOCK USD.001 | 0.006% | 85.640% |
| 3550 | REXFORDIndustr | 0.006% | 85.646% |
| 3551 | NILFISK HOLDING | 0.006% | 85.652% |
| 3552 | AIN PHARMACIEZ | 0.006% | 85.658% |
| 3553 | MITSUBISHI MOTO | 0.006% | 85.664% |
| 3554 | PARK NATIONAL CORP COMMON STOCK | 0.006% | 85.670% |
| 3555 | ACTUANT CORP A COMMON STOCK USD.2 | 0.006% | 85.676% |
| 3556 | A.P. MOLLER-MAE | 0.006% | 85.682% |
| 3557 | VERBUND AG | 0.006% | 85.687% |
| 3558 | KYORITSU MAINTe | 0.006% | 85.693% |
| 3559 | EMMI AG | 0.006% | 85.699% |
| 3560 | CHINA CITIC BK | 0.006% | 85.705% |
| 3561 | KCC CORP | 0.006% | 85.711% |
| 3562 | SAGE GROUP PLC/ | 0.006% | 85.717% |
| 3563 | MORGAN STANLEY SR UNSECURED 08/21 3.125 | 0.006% | 85.723% |
| 3564 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6 | 0.006% | 85.729% |
| 3565 | PSP SWISS PROPE | 0.006% | 85.734% |
| 3566 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | 0.006% | 85.740% |
| 3567 | INVENTEC CORP | 0.006% | 85.746% |
| 3568 | ANGLOVAAL MININ | 0.006% | 85.752% |
| 3569 | INGEVITY CORP COMMON STOCK USD.01 | 0.006% | 85.758% |
| 3570 | SEINO TRANSPORT | 0.006% | 85.764% |
| 3571 | CALAVO GROWERS INC COMMON STOCK USD.001 | 0.006% | 85.770% |
| 3572 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001 | 0.006% | 85.775% |
| 3573 | WETHERSPOON (J. | 0.006% | 85.781% |
| 3574 | TEMASEK FINL I | 0.006% | 85.787% |
| 3575 | P/F BAKKAFROST | 0.006% | 85.793% |
| 3576 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | 0.006% | 85.799% |
| 3577 | NAVISTAR INTL C | 0.006% | 85.805% |
| 3578 | DURATEX SA | 0.006% | 85.810% |
| 3579 | DFDS A/S | 0.006% | 85.816% |
| 3580 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | 0.006% | 85.822% |
| 3581 | KREDITANST FUER | 0.006% | 85.828% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3582 | INVINCIBLE INVE | 0.006% | 85.834% |
| 3583 | CTS EVENTIM | 0.006% | 85.840% |
| 3584 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | 0.006% | 85.845% |
| 3585 | SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65 | 0.006% | 85.851% |
| 3586 | HAWAIIAN ELECTRIC INDS COMMON STOCK | 0.006% | 85.857% |
| 3587 | SCHOLASTIC CORP | 0.006% | 85.863% |
| 3588 | GRAY TELEVISION INC COMMON STOCK | 0.006% | 85.869% |
| 3589 | GRAND PACIF PET | 0.006% | 85.874% |
| 3590 | SNAM SPA | 0.006% | 85.880% |
| 3591 | Rural Electrifi | 0.006% | 85.886% |
| 3592 | OSG CORP | 0.006% | 85.892% |
| 3593 | ENERGIZER HOLDINGS INC COMMON STOCK | 0.006% | 85.898% |
| 3594 | AOYAMA TRADING | 0.006% | 85.903% |
| 3595 | STANLEY ELECTRI | 0.006% | 85.909% |
| 3596 | COMMONWEALTH BA | 0.006% | 85.915% |
| 3597 | AF AB | 0.006% | 85.921% |
| 3598 | BANK MILLENIUM | 0.006% | 85.926% |
| 3599 | ST GALLER KTBK | 0.006% | 85.932% |
| 3600 | FISHER & PAYKEL | 0.006% | 85.938% |
| 3601 | TOPCON CORPORAT | 0.006% | 85.944% |
| 3602 | VERIFONE SYSTEMS INC COMMON STOCK USD.01 | 0.006% | 85.950% |
| 3603 | MEGACABLE HOLDI | 0.006% | 85.955% |
| 3604 | CHIYODA CORP | 0.006% | 85.961% |
| 3605 | ENERGIAS DE POR | 0.006% | 85.967% |
| 3606 | AARHUSKARLSHAMN | 0.006% | 85.973% |
| 3607 | CHINA PACIFIC I | 0.006% | 85.978% |
| 3608 | OSI SYSTEMS INC | 0.006% | 85.984% |
| 3609 | INTRUM JUSTITIA | 0.006% | 85.990% |
| 3610 | SUMITOMO BAKELI | 0.006% | 85.996% |
| 3611 | DA OFFICE INV C | 0.006% | 86.001% |
| 3612 | CHUGOKU BANK | 0.006% | 86.007% |
| 3613 | HARSCO CORP | 0.006% | 86.013% |
| 3614 | DENBURY RESOURC | 0.006% | 86.019% |
| 3615 | MAPLETREE INDUS | 0.006% | 86.024% |
| 3616 | ASTEC INDUSTRIE | 0.006% | 86.030% |
| 3617 | WILLIAMS COS INC SR UNSECURED 09/21 7.875 | 0.006% | 86.036% |
| 3618 | GUANGDONG INVES | 0.006% | 86.042% |
| 3619 | VAREX IMAGING CORP COMMON STOCK USD.01 | 0.006% | 86.047% |
| 3620 | DISH NETWORK | 0.006% | 86.053% |
| 3621 | AMCOR LIMITED | 0.006% | 86.059% |
| 3622 | NCC AB-B | 0.006% | 86.065% |
| 3623 | COCA COLA CO/THE SR UNSECURED 05/22 2.2 | 0.006% | 86.070% |
| 3624 | BLACK HILLS CORP COMMON STOCK USD1.0 | 0.006% | 86.076% |
| 3625 | FUJI SEAL INC | 0.006% | 86.082% |
| 3626 | SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75 | 0.006% | 86.088% |
| 3627 | FUYO GENERAL LE | 0.006% | 86.093% |
| 3628 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.006% | 86.099% |
| 3629 | FIRST BANCORP/NC COMMON STOCK | 0.006% | 86.105% |
| 3630 | CHIPOTLE MEXICA | 0.006% | 86.110% |
| 3631 | MULTI COLOR CORP COMMON STOCK | 0.006% | 86.116% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3632 | HUB GROUP INC CL A COMMON STOCK USD.01 | 0.006% | 86.122% |
| 3633 | ANDRITZ AG | 0.006% | 86.128% |
| 3634 | SCHOUW & CO | 0.006% | 86.133% |
| 3635 | ACADIA REALTY TRUST REIT USD.001 | 0.006% | 86.139% |
| 3636 | SUPER GROUP | 0.006% | 86.145% |
| 3637 | FLEXIUM INTERCO | 0.006% | 86.150% |
| 3638 | ENDO INTERNATIO | 0.006% | 86.156% |
| 3639 | TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02 | 0.006% | 86.162% |
| 3640 | COSTAR GROUP INC COMMON STOCK USD.01 | 0.006% | 86.167% |
| 3641 | INTER PARFUMS INC COMMON STOCK USD.001 | 0.006% | 86.173% |
| 3642 | EDF | 0.006% | 86.179% |
| 3643 | DAELIM INDUSTRI | 0.006% | 86.185% |
| 3644 | ASHMORE GROUP | 0.006% | 86.190% |
| 3645 | LIBERTY EXPEDIA HOLD A COMMON STOCK | 0.006% | 86.196% |
| 3646 | CHARTER HALL GR | 0.006% | 86.202% |
| 3647 | DAIICHI KOSHO C | 0.006% | 86.207% |
| 3648 | RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01 | 0.006% | 86.213% |
| 3649 | X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT | 0.006% | 86.219% |
| 3650 | STEELCASE INC | 0.006% | 86.224% |
| 3651 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | 0.006% | 86.230% |
| 3652 | CHINA CINDA ASS | 0.006% | 86.236% |
| 3653 | VF CORP SR UNSECURED 09/21 3.5 | 0.006% | 86.241% |
| 3654 | SWEDISH MATCH C | 0.006% | 86.247% |
| 3655 | MARKEL CORPORATION SR UNSECURED 06/21 5.35 | 0.006% | 86.253% |
| 3656 | GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25 | 0.006% | 86.258% |
| 3657 | VIDRALA S.A. | 0.006% | 86.264% |
| 3658 | ABB LTD SPON ADR ADR | 0.006% | 86.270% |
| 3659 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01 | 0.006% | 86.275% |
| 3660 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | 0.006% | 86.281% |
| 3661 | LOGITECH INTERN | 0.006% | 86.286% |
| 3662 | EQUATORIAL ENER | 0.006% | 86.292% |
| 3663 | DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95 | 0.006% | 86.298% |
| 3664 | INNOVIVA INC COMMON STOCK | 0.006% | 86.303% |
| 3665 | SPORTS DIRECT I | 0.006% | 86.309% |
| 3666 | MILACRON HOLDINGS CORP COMMON STOCK USD.01 | 0.006% | 86.315% |
| 3667 | SUEZ ENVIRONMEN | 0.006% | 86.320% |
| 3668 | NISOURCE INC | 0.006% | 86.326% |
| 3669 | JOY CITY PROPER | 0.006% | 86.331% |
| 3670 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01 | 0.006% | 86.337% |
| 3671 | SOFTWARE AG | 0.006% | 86.343% |
| 3672 | RANDGOLD RESOUR | 0.006% | 86.348% |
| 3673 | KINDEN CORPORAT | 0.006% | 86.354% |
| 3674 | FLIGHT CENTRE L | 0.006% | 86.360% |
| 3675 | GAP INC/THE SR UNSECURED 04/21 5.95 | 0.006% | 86.365% |
| 3676 | BYD ELECTRONIC | 0.006% | 86.371% |
| 3677 | UNIVERSAL CORP | 0.006% | 86.376% |
| 3678 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001 | 0.006% | 86.382% |
| 3679 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | 0.006% | 86.388% |
| 3680 | AAON INC COMMON STOCK USD.004 | 0.006% | 86.393% |
| 3681 | HENNES & MAURIT | 0.006% | 86.399% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3682 | VIRGIN MONEY HL | 0.006% | 86.404% |
| 3683 | CROWN HOLDINGS INC COMMON STOCK USD5.0 | 0.006% | 86.410% |
| 3684 | CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3 | 0.006% | 86.416% |
| 3685 | WIRECARD AG | 0.006% | 86.421% |
| 3686 | SIRIUS XM HOLDINGS INC COMMON STOCK USD.001 | 0.006% | 86.427% |
| 3687 | OFFICE DEPOT IN | 0.006% | 86.432% |
| 3688 | IJM CORP BERHAD | 0.006% | 86.438% |
| 3689 | MONCLER SPA | 0.006% | 86.444% |
| 3690 | JUBILANT LIFE S | 0.006% | 86.449% |
| 3691 | MAGELLAN AEROSP | 0.006% | 86.455% |
| 3692 | GROUPE FNAC | 0.006% | 86.460% |
| 3693 | AYALA CORP | 0.006% | 86.466% |
| 3694 | KROTON EDUCACIO | 0.006% | 86.471% |
| 3695 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | 0.006% | 86.477% |
| 3696 | MODINE MFG CO | 0.006% | 86.483% |
| 3697 | KANSAI ELEC POW | 0.006% | 86.488% |
| 3698 | KINROSS GOLD CORP COMPANY GUAR 09/21 5.125 | 0.006% | 86.494% |
| 3699 | GILEAD SCIENCES INC SR UNSECURED 12/21 4.4 | 0.006% | 86.499% |
| 3700 | FP CORP | 0.006% | 86.505% |
| 3701 | QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7 | 0.006% | 86.510% |
| 3702 | NIPPON ELEC GLA | 0.006% | 86.516% |
| 3703 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | 0.006% | 86.522% |
| 3704 | AMMB HOLDINGS B | 0.006% | 86.527% |
| 3705 | GENUS PLC | 0.006% | 86.533% |
| 3706 | QUIDEL CORP COMMON STOCK USD.001 | 0.006% | 86.538% |
| 3707 | NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375 | 0.006% | 86.544% |
| 3708 | ELECTA AB B SHS | 0.006% | 86.549% |
| 3709 | NISSAN CHEMICAL | 0.006% | 86.555% |
| 3710 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | 0.006% | 86.560% |
| 3711 | BALL CORP COMPANY GUAR 03/22 5 | 0.006% | 86.566% |
| 3712 | FOSUN INTERNATI | 0.006% | 86.571% |
| 3713 | SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01 | 0.006% | 86.577% |
| 3714 | BAT INTL FINANC | 0.006% | 86.583% |
| 3715 | STRAYER EDUCATION INC COMMON STOCK USD.01 | 0.006% | 86.588% |
| 3716 | IROBOT CORP | 0.006% | 86.594% |
| 3717 | ZHUZHOU CSR TIM | 0.006% | 86.599% |
| 3718 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | 0.006% | 86.605% |
| 3719 | CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5 | 0.006% | 86.610% |
| 3720 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.006% | 86.616% |
| 3721 | T MOBILE USA INC COMPANY GUAR 04/22 4 | 0.006% | 86.621% |
| 3722 | GLORY | 0.006% | 86.627% |
| 3723 | ICA GRUPPEN AB | 0.006% | 86.632% |
| 3724 | DAIO PAPER CORP | 0.006% | 86.638% |
| 3725 | KING YUAN ELECT | 0.006% | 86.643% |
| 3726 | MORI HILLS REIT | 0.006% | 86.649% |
| 3727 | ARCELORMITTAL NY REGISTERED NY REG SHRS | 0.006% | 86.654% |
| 3728 | ARCELORMITTAL SR UNSECURED 06/20 5.125 | 0.006% | 86.660% |
| 3729 | NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5 | 0.006% | 86.665% |
| 3730 | INDO TAMBANGRAY | 0.006% | 86.671% |
| 3731 | YIT OYJ | 0.006% | 86.677% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3732 | HEIDELBERGER DR | 0.006% | 86.682% |
| 3733 | MINDTREE LTD | 0.006% | 86.688% |
| 3734 | LONDOMETRIC PR | 0.006% | 86.693% |
| 3735 | WESTERN POWER W | 0.006% | 86.699% |
| 3736 | CHANG HWA COMME | 0.006% | 86.704% |
| 3737 | PETKIM | 0.006% | 86.710% |
| 3738 | MAEDA ROAD CONS | 0.006% | 86.715% |
| 3739 | SLIGRO FOOD GRO | 0.006% | 86.721% |
| 3740 | MINMETALS RES | 0.005% | 86.726% |
| 3741 | ULTRA ELECTRONI | 0.005% | 86.732% |
| 3742 | JAPAN LOGISTICS | 0.005% | 86.737% |
| 3743 | TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75 | 0.005% | 86.743% |
| 3744 | ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5 | 0.005% | 86.748% |
| 3745 | CASTELLUM AB NE | 0.005% | 86.754% |
| 3746 | AWA BANK | 0.005% | 86.759% |
| 3747 | YAMATAKE CORP Y | 0.005% | 86.765% |
| 3748 | HAZAMA CORP(NEW | 0.005% | 86.770% |
| 3749 | AECI | 0.005% | 86.775% |
| 3750 | TORO CO | 0.005% | 86.781% |
| 3751 | GENERAL CABLE CORP COMMON STOCK USD.01 | 0.005% | 86.786% |
| 3752 | HITACHI TRNSPT | 0.005% | 86.792% |
| 3753 | FRONTIER REIT | 0.005% | 86.797% |
| 3754 | AETNA INC 4.125 | 0.005% | 86.803% |
| 3755 | AMGEN INC SR UNSECURED 11/21 3.875 | 0.005% | 86.808% |
| 3756 | DHX MEDIA LTD | 0.005% | 86.814% |
| 3757 | MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25 | 0.005% | 86.819% |
| 3758 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV | 0.005% | 86.825% |
| 3759 | CMS ENERGY CORP SR UNSECURED 03/24 3.875 | 0.005% | 86.830% |
| 3760 | HYUNDAI HEAVY I | 0.005% | 86.836% |
| 3761 | NISHIMATSU CONS | 0.005% | 86.841% |
| 3762 | HITACHI HIGH-TE | 0.005% | 86.846% |
| 3763 | ORION CORP | 0.005% | 86.852% |
| 3764 | SCIENTIFIC GAME | 0.005% | 86.857% |
| 3765 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 86.863% |
| 3766 | NOMURA RESEARCH | 0.005% | 86.868% |
| 3767 | AMANO CORPORATI | 0.005% | 86.874% |
| 3768 | PINNACLE WEST CAPITAL COMMON STOCK | 0.005% | 86.879% |
| 3769 | CHINA LODGING GROUP SPON ADR ADR | 0.005% | 86.885% |
| 3770 | SYSMEX CORP | 0.005% | 86.890% |
| 3771 | CAPELLA EDUCATI | 0.005% | 86.895% |
| 3772 | BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62 | 0.005% | 86.901% |
| 3773 | MEDIBANK PVT LT | 0.005% | 86.906% |
| 3774 | SUEDZUCKER AG | 0.005% | 86.912% |
| 3775 | BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45 | 0.005% | 86.917% |
| 3776 | Denison Mines C | 0.005% | 86.923% |
| 3777 | FACTSET RESEARC | 0.005% | 86.928% |
| 3778 | EBAY INC SR UNSECURED 03/22 3.8 | 0.005% | 86.933% |
| 3779 | WR BERKLEY CORP | 0.005% | 86.939% |
| 3780 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01 | 0.005% | 86.944% |
| 3781 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | 0.005% | 86.950% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3782 | ADVANSIX INC COMMON STOCK USD.01 | 0.005% | 86.955% |
| 3783 | MALAYSIA AIRPOR | 0.005% | 86.961% |
| 3784 | SYMANTEC CORP SR UNSECURED 09/20 4.2 | 0.005% | 86.966% |
| 3785 | ENCORE WIRE CORP COMMON STOCK USD.01 | 0.005% | 86.971% |
| 3786 | VIACOM INC SR UNSECURED 12/21 3.875 | 0.005% | 86.977% |
| 3787 | SSY GROUP LTD | 0.005% | 86.982% |
| 3788 | BCO SANTANDER-C | 0.005% | 86.988% |
| 3789 | MATERION CORP COMMON STOCK | 0.005% | 86.993% |
| 3790 | GENTING MALAYSI | 0.005% | 86.998% |
| 3791 | SONAE, S.G.P.S. | 0.005% | 87.004% |
| 3792 | ACCTON | 0.005% | 87.009% |
| 3793 | KAP IND HLDG LT | 0.005% | 87.015% |
| 3794 | SOUTHERN COPPER CORP COMMON STOCK USD.01 | 0.005% | 87.020% |
| 3795 | DAIICHI SANKYO | 0.005% | 87.025% |
| 3796 | TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8 | 0.005% | 87.031% |
| 3797 | ORKLA ASA | 0.005% | 87.036% |
| 3798 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.005% | 87.042% |
| 3799 | REALTEK SEMICON | 0.005% | 87.047% |
| 3800 | HMS HOLDINGS CORP COMMON STOCK USD.01 | 0.005% | 87.052% |
| 3801 | WELLS FARGO & C | 0.005% | 87.058% |
| 3802 | ORSTED A/S | 0.005% | 87.063% |
| 3803 | VODACOM GP-PRPT | 0.005% | 87.069% |
| 3804 | LINTEC CORP | 0.005% | 87.074% |
| 3805 | SUZUKEN CO LTD | 0.005% | 87.079% |
| 3806 | PENNON GROUP | 0.005% | 87.085% |
| 3807 | VALORA HOLDING | 0.005% | 87.090% |
| 3808 | YANGARRA RESOUR | 0.005% | 87.095% |
| 3809 | FUJITSU GENERAL | 0.005% | 87.101% |
| 3810 | CIELO SA | 0.005% | 87.106% |
| 3811 | NEWS CORP CLASS B COMMON STOCK | 0.005% | 87.112% |
| 3812 | PGT INC | 0.005% | 87.117% |
| 3813 | RADIAN GROUP INC SR UNSECURED 03/21 7 | 0.005% | 87.122% |
| 3814 | ANDREW PELLER-A | 0.005% | 87.128% |
| 3815 | QEP RESOURCES INC SR UNSECURED 10/22 5.375 | 0.005% | 87.133% |
| 3816 | SHRIRAM TRANSP | 0.005% | 87.138% |
| 3817 | SA DES CEMENTS | 0.005% | 87.144% |
| 3818 | QANTAS AIRWAYS | 0.005% | 87.149% |
| 3819 | RELIANCE INDS-S | 0.005% | 87.154% |
| 3820 | MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5 | 0.005% | 87.160% |
| 3821 | MEGMILK SNOW BR | 0.005% | 87.165% |
| 3822 | AUTODESK INC SR UNSECURED 06/20 3.125 | 0.005% | 87.170% |
| 3823 | NOS SGPS | 0.005% | 87.176% |
| 3824 | PROMOTORA Y OPE | 0.005% | 87.181% |
| 3825 | XPERI CORP COMMON STOCK USD.001 | 0.005% | 87.186% |
| 3826 | NETAPP INC SR UNSECURED 06/21 3.375 | 0.005% | 87.192% |
| 3827 | KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5 | 0.005% | 87.197% |
| 3828 | ITEQ CORP | 0.005% | 87.203% |
| 3829 | TUTOR PERINI CORP COMMON STOCK USD1.0 | 0.005% | 87.208% |
| 3830 | GLUSKIN SHEFF & | 0.005% | 87.213% |
| 3831 | ASAHI INTECC CO | 0.005% | 87.218% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3832 | BUREAU VERITAS | 0.005% | 87.224% |
| 3833 | ROPER TECHNOLOG | 0.005% | 87.229% |
| 3834 | YUZHOU PROPERTI | 0.005% | 87.234% |
| 3835 | CBS CORP COMPANY GUAR 03/22 3.375 | 0.005% | 87.240% |
| 3836 | LEGG MASON INC SR UNSECURED 07/19 2.7 | 0.005% | 87.245% |
| 3837 | MRV ENGENHARIA | 0.005% | 87.250% |
| 3838 | FIRST HAWAIIAN INC COMMON STOCK USD.01 | 0.005% | 87.256% |
| 3839 | BADGER METER INC COMMON STOCK USD1.0 | 0.005% | 87.261% |
| 3840 | FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3 | 0.005% | 87.266% |
| 3841 | MOVADO GROUP INC COMMON STOCK USD.01 | 0.005% | 87.272% |
| 3842 | ST JOE CO/THE COMMON STOCK | 0.005% | 87.277% |
| 3843 | LUK FOOK HOLDIN | 0.005% | 87.282% |
| 3844 | WIENER STAEDTIS | 0.005% | 87.288% |
| 3845 | SING AIRP TRM S | 0.005% | 87.293% |
| 3846 | IWATANI INTL CO | 0.005% | 87.298% |
| 3847 | GAIL INDIA LTD | 0.005% | 87.304% |
| 3848 | VERIZON COMMUN | 0.005% | 87.309% |
| 3849 | INDUSTRIAS PENO | 0.005% | 87.314% |
| 3850 | CIMPRESS NV | 0.005% | 87.319% |
| 3851 | HULIC REIT INC | 0.005% | 87.325% |
| 3852 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75 | 0.005% | 87.330% |
| 3853 | MIZRAHI TEFAHOT | 0.005% | 87.335% |
| 3854 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.005% | 87.341% |
| 3855 | BANCOLOMBIA SA | 0.005% | 87.346% |
| 3856 | DR REDDYS LABS | 0.005% | 87.351% |
| 3857 | CRAY INC COMMON STOCK USD.01 | 0.005% | 87.357% |
| 3858 | KYUSHU FINANCIA | 0.005% | 87.362% |
| 3859 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | 0.005% | 87.367% |
| 3860 | BOSSARD HOLDING | 0.005% | 87.372% |
| 3861 | BELMOND LTD | 0.005% | 87.378% |
| 3862 | ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45 | 0.005% | 87.383% |
| 3863 | UNUM GROUP SR UNSECURED 05/21 3 | 0.005% | 87.388% |
| 3864 | AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875 | 0.005% | 87.394% |
| 3865 | CHINA STHN AIRL | 0.005% | 87.399% |
| 3866 | TRIGANO | 0.005% | 87.404% |
| 3867 | AES CORP COMMON STOCK USD.01 | 0.005% | 87.410% |
| 3868 | BENEFICIAL BANCORP INC COMMON STOCK USD.01 | 0.005% | 87.415% |
| 3869 | CIT GROUP INC SR UNSECURED 05/20 5.375 | 0.005% | 87.420% |
| 3870 | PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9 | 0.005% | 87.425% |
| 3871 | SHIP HEALTHCARE | 0.005% | 87.431% |
| 3872 | BAE SYSTEMS HLD | 0.005% | 87.436% |
| 3873 | DUKE ENERGY CORP SR UNSECURED 04/24 3.75 | 0.005% | 87.441% |
| 3874 | SCHNEIDER NATIONAL INC CL B COMMON STOCK | 0.005% | 87.447% |
| 3875 | IPSEN | 0.005% | 87.452% |
| 3876 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75 | 0.005% | 87.457% |
| 3877 | SINOPEC ENGINEE | 0.005% | 87.462% |
| 3878 | FAIR ISAAC CORP COMMON STOCK USD.01 | 0.005% | 87.468% |
| 3879 | CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45 | 0.005% | 87.473% |
| 3880 | SANTANDER HLDG | 0.005% | 87.478% |
| 3881 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85 | 0.005% | 87.484% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3882 | VALE SA SP ADR ADR | 0.005% | 87.489% |
| 3883 | SHARP CORP | 0.005% | 87.494% |
| 3884 | MELCO INTERNATI | 0.005% | 87.499% |
| 3885 | GPO FIN INBURSA | 0.005% | 87.505% |
| 3886 | ING BANK NV SR UNSECURED 144A 03/21 2.75 | 0.005% | 87.510% |
| 3887 | EVA AIRWAYS | 0.005% | 87.515% |
| 3888 | POWER INTEGRATI | 0.005% | 87.520% |
| 3889 | AZIMUT HOLDING | 0.005% | 87.526% |
| 3890 | SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625 | 0.005% | 87.531% |
| 3891 | TRANSURBAN GROU | 0.005% | 87.536% |
| 3892 | CREW ENERGY INC | 0.005% | 87.542% |
| 3893 | CBIZ INC COMMON STOCK USD.01 | 0.005% | 87.547% |
| 3894 | CITIGROUP INC SR UNSECURED 03/21 2.7 | 0.005% | 87.552% |
| 3895 | BHP BILLITON LTD SPON ADR ADR | 0.005% | 87.557% |
| 3896 | ST MODWEN PROPS | 0.005% | 87.563% |
| 3897 | US BANCORP SR UNSECURED 01/22 2.625 | 0.005% | 87.568% |
| 3898 | QUALCOMM INC SR UNSECURED 05/22 3 | 0.005% | 87.573% |
| 3899 | BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45 | 0.005% | 87.578% |
| 3900 | MALIBU BOATS INC A COMMON STOCK USD.01 | 0.005% | 87.584% |
| 3901 | INDUS HOLDING A | 0.005% | 87.589% |
| 3902 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55 | 0.005% | 87.594% |
| 3903 | BRIGGS & STRATT | 0.005% | 87.599% |
| 3904 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219 | 0.005% | 87.605% |
| 3905 | DEUTSCHE BANK AG SR UNSECURED 08/20 2.95 | 0.005% | 87.610% |
| 3906 | COMFORTDELGRO C | 0.005% | 87.615% |
| 3907 | TRUE CORP PCL | 0.005% | 87.620% |
| 3908 | TREND MICRO INC | 0.005% | 87.626% |
| 3909 | KLOECKNER & CO | 0.005% | 87.631% |
| 3910 | WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55 | 0.005% | 87.636% |
| 3911 | SACYR SA | 0.005% | 87.641% |
| 3912 | OMNICELL INC COMMON STOCK USD.001 | 0.005% | 87.647% |
| 3913 | TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45 | 0.005% | 87.652% |
| 3914 | TREX COMPANY INC COMMON STOCK USD.01 | 0.005% | 87.657% |
| 3915 | HITACHI CHEMICA | 0.005% | 87.662% |
| 3916 | SHIGA BANK | 0.005% | 87.668% |
| 3917 | MICRO FOCUS INT | 0.005% | 87.673% |
| 3918 | TAIWAN HON CHUA | 0.005% | 87.678% |
| 3919 | MACQUARIE ATLAS | 0.005% | 87.683% |
| 3920 | SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875 | 0.005% | 87.689% |
| 3921 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | 0.005% | 87.694% |
| 3922 | DAISHI BANK | 0.005% | 87.699% |
| 3923 | ASIANA AIRLINES | 0.005% | 87.704% |
| 3924 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | 0.005% | 87.709% |
| 3925 | GENERAL MOTORS | 0.005% | 87.715% |
| 3926 | INVESTA OFFICE | 0.005% | 87.720% |
| 3927 | REPLIGEN CORP COMMON STOCK USD.01 | 0.005% | 87.725% |
| 3928 | HOCHTIEF AG | 0.005% | 87.730% |
| 3929 | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55 | 0.005% | 87.736% |
| 3930 | GREENTOWN CHINA | 0.005% | 87.741% |
| 3931 | BJ S RESTAURANTS INC COMMON STOCK | 0.005% | 87.746% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3932 | MORINAGA & CO | 0.005% | 87.751% |
| 3933 | NIHON PARKERIZI | 0.005% | 87.756% |
| 3934 | CAP SA | 0.005% | 87.762% |
| 3935 | TOKAI RIKAI CO | 0.005% | 87.767% |
| 3936 | INTL BANK FOR R | 0.005% | 87.772% |
| 3937 | VIRTUSA CORP COMMON STOCK USD.01 | 0.005% | 87.777% |
| 3938 | CHINA LIFE INS | 0.005% | 87.782% |
| 3939 | TRINET GROUP INC COMMON STOCK USD.000025 | 0.005% | 87.788% |
| 3940 | MITSUMI ENG&SHIP | 0.005% | 87.793% |
| 3941 | CONSTELLATION B | 0.005% | 87.798% |
| 3942 | PROSIEBENSAT.1 | 0.005% | 87.803% |
| 3943 | NVIDIA CORP | 0.005% | 87.808% |
| 3944 | NOW INC COMMON STOCK USD.01 | 0.005% | 87.813% |
| 3945 | IPSOS | 0.005% | 87.819% |
| 3946 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01 | 0.005% | 87.824% |
| 3947 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01 | 0.005% | 87.829% |
| 3948 | WIN SEMICONDUCT | 0.005% | 87.834% |
| 3949 | CNA FINANCIAL CORP SR UNSECURED 08/21 5.75 | 0.005% | 87.839% |
| 3950 | PLAINS ALL AMER | 0.005% | 87.844% |
| 3951 | INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125 | 0.005% | 87.850% |
| 3952 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | 0.005% | 87.855% |
| 3953 | FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25 | 0.005% | 87.860% |
| 3954 | BP CAPITAL MARK | 0.005% | 87.865% |
| 3955 | TERUMO CORP | 0.005% | 87.870% |
| 3956 | GREAT EAGLE HLD | 0.005% | 87.875% |
| 3957 | CONSOLIDATED EDISON INC SR UNSECURED 05/21 2 | 0.005% | 87.881% |
| 3958 | PT TAMBANG BATU | 0.005% | 87.886% |
| 3959 | INTERRENT REAL | 0.005% | 87.891% |
| 3960 | JD.COM INC ADR ADR USD.00002 | 0.005% | 87.896% |
| 3961 | ORANGE SPON ADR ADR | 0.005% | 87.901% |
| 3962 | SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058 | 0.005% | 87.906% |
| 3963 | PEOPLE'S INSURA | 0.005% | 87.911% |
| 3964 | EMC CORP(MASS) | 0.005% | 87.917% |
| 3965 | VIAD CORP | 0.005% | 87.922% |
| 3966 | ALMACENES EXITO | 0.005% | 87.927% |
| 3967 | CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75 | 0.005% | 87.932% |
| 3968 | MGP INGREDIENTS INC COMMON STOCK | 0.005% | 87.937% |
| 3969 | CHINASOFT INTER | 0.005% | 87.942% |
| 3970 | CHAROEN PKPD-FG | 0.005% | 87.948% |
| 3971 | HENKEL KGAA-BEA | 0.005% | 87.953% |
| 3972 | ELECTRONICS | 0.005% | 87.958% |
| 3973 | ALAMO GROUP INC | 0.005% | 87.963% |
| 3974 | CHUBU ELEC POWE | 0.005% | 87.968% |
| 3975 | BLUCORA INC COMMON STOCK USD.0001 | 0.005% | 87.973% |
| 3976 | BANK DANAMON PT | 0.005% | 87.978% |
| 3977 | KEMET CORP | 0.005% | 87.983% |
| 3978 | SOHO CHINA LTD | 0.005% | 87.989% |
| 3979 | CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7 | 0.005% | 87.994% |
| 3980 | SOCIETE TELEVIS | 0.005% | 87.999% |
| 3981 | TPK HOLDINGS CO | 0.005% | 88.004% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3982 | CAVIUM INC COMMON STOCK USD.001 | 0.005% | 88.009% |
| 3983 | SKYFAME REALTY | 0.005% | 88.014% |
| 3984 | TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875 | 0.005% | 88.019% |
| 3985 | BRITVIC | 0.005% | 88.024% |
| 3986 | US ECOLOGY INC COMMON STOCK USD.01 | 0.005% | 88.029% |
| 3987 | AEDIFICA | 0.005% | 88.035% |
| 3988 | RAMBUS INC | 0.005% | 88.040% |
| 3989 | AICA KOGYO CO | 0.005% | 88.045% |
| 3990 | WELLS FARGO & C | 0.005% | 88.050% |
| 3991 | CANNAE HOLDINGS INC COMMON STOCK | 0.005% | 88.055% |
| 3992 | SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7 | 0.005% | 88.060% |
| 3993 | SANOFI 0.5% 21M | 0.005% | 88.065% |
| 3994 | BNP PARIBAS | 0.005% | 88.070% |
| 3995 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | 0.005% | 88.075% |
| 3996 | HYUNDAI DS,NEW | 0.005% | 88.080% |
| 3997 | DIASORIN SPA EU | 0.005% | 88.086% |
| 3998 | SPAREBANK 1 SR | 0.005% | 88.091% |
| 3999 | SANKYO CO LTD | 0.005% | 88.096% |
| 4000 | TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0 | 0.005% | 88.101% |
| 4001 | BIRD CONSTRUCTI | 0.005% | 88.106% |
| 4002 | COCA-COLA BOTTL | 0.005% | 88.111% |
| 4003 | BOLSAS Y MERCAD | 0.005% | 88.116% |
| 4004 | SWATCH GROUP AG | 0.005% | 88.121% |
| 4005 | INTL BUSINESS M | 0.005% | 88.126% |
| 4006 | EBRO FOODS SA | 0.005% | 88.131% |
| 4007 | RITE AID CORP | 0.005% | 88.136% |
| 4008 | WACKER CONSTRUC | 0.005% | 88.141% |
| 4009 | CARDTRONICS PLC | 0.005% | 88.147% |
| 4010 | LCY CHEMICAL CO | 0.005% | 88.152% |
| 4011 | IMPLENIA AG | 0.005% | 88.157% |
| 4012 | KNOWLES CORP COMMON STOCK USD.01 | 0.005% | 88.162% |
| 4013 | TSUMURA & CO | 0.005% | 88.167% |
| 4014 | NIHON UNISYS | 0.005% | 88.172% |
| 4015 | ASSURA PLC | 0.005% | 88.177% |
| 4016 | SCHWEITER TECH | 0.005% | 88.182% |
| 4017 | AMC NETWORKS INC A COMMON STOCK | 0.005% | 88.187% |
| 4018 | CARSALES.COM LT | 0.005% | 88.192% |
| 4019 | SYNNEX TECH INT | 0.005% | 88.197% |
| 4020 | EPLUS INC | 0.005% | 88.202% |
| 4021 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | 0.005% | 88.207% |
| 4022 | GASLOG LTD | 0.005% | 88.212% |
| 4023 | TSINGTAO BREWER | 0.005% | 88.217% |
| 4024 | ONE GAS INC COMMON STOCK | 0.005% | 88.222% |
| 4025 | FULLSHARE HOLDI | 0.005% | 88.227% |
| 4026 | OKUMA CORP | 0.005% | 88.232% |
| 4027 | BREMBO SPA | 0.005% | 88.237% |
| 4028 | ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75 | 0.005% | 88.242% |
| 4029 | NAN YA PRINTED | 0.005% | 88.247% |
| 4030 | WACOAL CORP | 0.005% | 88.252% |
| 4031 | NIPPON HODO CO | 0.005% | 88.257% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4032 | SHIMACHU CO | 0.005% | 88.262% |
| 4033 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | 0.005% | 88.268% |
| 4034 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | 0.005% | 88.273% |
| 4035 | WOONGJIN COWAY | 0.005% | 88.278% |
| 4036 | CATHAY PACIFIC | 0.005% | 88.283% |
| 4037 | MITSUBISHI LOGI | 0.005% | 88.288% |
| 4038 | ALUMINIUM CORP | 0.005% | 88.293% |
| 4039 | GARDNER DENVER HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 88.298% |
| 4040 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | 0.005% | 88.303% |
| 4041 | BLACKPEARL RESO | 0.005% | 88.308% |
| 4042 | TRANSAT AT INC | 0.005% | 88.313% |
| 4043 | SUN TV NETWORK | 0.005% | 88.318% |
| 4044 | TAIWAN SEMICOND | 0.005% | 88.323% |
| 4045 | CARDINAL HEALTH INC SR UNSECURED 12/20 4.625 | 0.005% | 88.328% |
| 4046 | ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625 | 0.005% | 88.333% |
| 4047 | KOREA KUMHO PET | 0.005% | 88.338% |
| 4048 | DBS GROUP HLDGS | 0.005% | 88.343% |
| 4049 | SIEGFRIED HOLDI | 0.005% | 88.348% |
| 4050 | POTLATCHDELTIC CORP REIT USD1.0 | 0.005% | 88.353% |
| 4051 | ANALOGIC CORP | 0.005% | 88.358% |
| 4052 | OUTOTEC OYJ | 0.005% | 88.363% |
| 4053 | NACHI-FUJIKOSHI | 0.005% | 88.368% |
| 4054 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | 0.005% | 88.373% |
| 4055 | LHC GROUP INC COMMON STOCK USD.01 | 0.005% | 88.378% |
| 4056 | SEVEN BANK LTD. | 0.005% | 88.383% |
| 4057 | K-REIT ASIA | 0.005% | 88.387% |
| 4058 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | 0.005% | 88.392% |
| 4059 | RATIONAL | 0.005% | 88.397% |
| 4060 | STATE AUTO FINANCIAL CORP COMMON STOCK | 0.005% | 88.402% |
| 4061 | WORKSPACE GROUP | 0.005% | 88.407% |
| 4062 | PFEIFFER VAC TE | 0.005% | 88.412% |
| 4063 | WEST JAPAN RAIL | 0.005% | 88.417% |
| 4064 | STOREBRAND ASA | 0.005% | 88.422% |
| 4065 | KONAMI CO | 0.005% | 88.427% |
| 4066 | WONIK IPS CO LT | 0.005% | 88.432% |
| 4067 | GAMUDA BERHAD | 0.005% | 88.437% |
| 4068 | STROER OUT-OF-H | 0.005% | 88.442% |
| 4069 | TATA MOTORS LTD | 0.005% | 88.447% |
| 4070 | EMPRESAS COPEC | 0.005% | 88.452% |
| 4071 | TAURON POLSKA E | 0.005% | 88.457% |
| 4072 | JINDAL STEEL & | 0.005% | 88.462% |
| 4073 | AKORN INC COMMON STOCK | 0.005% | 88.467% |
| 4074 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | 0.005% | 88.472% |
| 4075 | DOMINION ENERGY INC SR UNSECURED 03/21 4.45 | 0.005% | 88.477% |
| 4076 | CHASE CORP COMMON STOCK USD.1 | 0.005% | 88.482% |
| 4077 | AVISTA CORP | 0.005% | 88.487% |
| 4078 | ATEA ASA | 0.005% | 88.492% |
| 4079 | CHINA ZHONGWANG | 0.005% | 88.497% |
| 4080 | POLARIS INFRAS | 0.005% | 88.502% |
| 4081 | BIG YELLOW GROU | 0.005% | 88.507% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4082 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | 0.005% | 88.512% |
| 4083 | SINOPEC SHANGHA | 0.005% | 88.516% |
| 4084 | KELLY SERVICES | 0.005% | 88.521% |
| 4085 | CORNING INC SR UNSECURED 08/20 4.25 | 0.005% | 88.526% |
| 4086 | ITAU UNIBANCO H | 0.005% | 88.531% |
| 4087 | HEICO CORP | 0.005% | 88.536% |
| 4088 | SAN MIGUEL CORP | 0.005% | 88.541% |
| 4089 | TOMRA SYSTEMS A | 0.005% | 88.546% |
| 4090 | VERSUM MATERIALS INC COMMON STOCK USD1.0 | 0.005% | 88.551% |
| 4091 | QTS REALTY TRUST INC CL A REIT USD.01 | 0.005% | 88.556% |
| 4092 | ONWARD KASHIYAM | 0.005% | 88.561% |
| 4093 | BALKRISHNA INDS | 0.005% | 88.566% |
| 4094 | JAPAN EXCELLENT | 0.005% | 88.571% |
| 4095 | ALLIANCE FINANC | 0.005% | 88.576% |
| 4096 | LION CORP | 0.005% | 88.580% |
| 4097 | SIHUAN PHARMACE | 0.005% | 88.585% |
| 4098 | KOREA ZINC | 0.005% | 88.590% |
| 4099 | OAD ROSNEFT OIL | 0.005% | 88.595% |
| 4100 | AZZ INC COMMON STOCK USD1.0 | 0.005% | 88.600% |
| 4101 | OM ASSET MANAGE | 0.005% | 88.605% |
| 4102 | CITY HOLDING CO COMMON STOCK USD2.5 | 0.005% | 88.610% |
| 4103 | COSMAX INC | 0.005% | 88.615% |
| 4104 | CARPENTER TECHN | 0.005% | 88.620% |
| 4105 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | 0.005% | 88.625% |
| 4106 | CHUGOKU ELEC PO | 0.005% | 88.630% |
| 4107 | TOHO HOLDINGS C | 0.005% | 88.634% |
| 4108 | HEWLETT PACKARD | 0.005% | 88.639% |
| 4109 | SUN HYDRAULICS CORP COMMON STOCK USD.001 | 0.005% | 88.644% |
| 4110 | TURKIYE VAKIFLA | 0.005% | 88.649% |
| 4111 | KADANT INC COMMON STOCK USD.01 | 0.005% | 88.654% |
| 4112 | CNH INDUSTRIAL | 0.005% | 88.659% |
| 4113 | SAMPO OYJ | 0.005% | 88.664% |
| 4114 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.005% | 88.669% |
| 4115 | KARDEMIR KARABU | 0.005% | 88.673% |
| 4116 | EDION CORP | 0.005% | 88.678% |
| 4117 | JACK IN THE BOX INC COMMON STOCK USD.01 | 0.005% | 88.683% |
| 4118 | CORONATION FUND | 0.005% | 88.688% |
| 4119 | TERRENO REALTY CORP REIT USD.01 | 0.005% | 88.693% |
| 4120 | H.I.S.CO | 0.005% | 88.698% |
| 4121 | NAGASE & CO | 0.005% | 88.703% |
| 4122 | D'IETEREN TRADI | 0.005% | 88.708% |
| 4123 | ASTRAL FOODS | 0.005% | 88.712% |
| 4124 | MERLIN ENTERTAI | 0.005% | 88.717% |
| 4125 | MERIDIAN BANCORP INC COMMON STOCK | 0.005% | 88.722% |
| 4126 | MY EG SERVICES | 0.005% | 88.727% |
| 4127 | ASSECO POLAND S | 0.005% | 88.732% |
| 4128 | HOME PRODUCT CE | 0.005% | 88.737% |
| 4129 | TOKYU CORP | 0.005% | 88.741% |
| 4130 | KING'S TOWN BAN | 0.005% | 88.746% |
| 4131 | XINYI SOLAR HOL | 0.005% | 88.751% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4132 | TENAGA NASIONL | 0.005% | 88.756% |
| 4133 | LANCASHIRE HLDG | 0.005% | 88.761% |
| 4134 | KOREAN REINSURA | 0.005% | 88.766% |
| 4135 | BAJAJ FINANCE L | 0.005% | 88.771% |
| 4136 | MANDO CORPORATI | 0.005% | 88.775% |
| 4137 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | 0.005% | 88.780% |
| 4138 | MATTEL INC SR UNSECURED 08/21 2.35 | 0.005% | 88.785% |
| 4139 | FOMENTO ECON ME | 0.005% | 88.790% |
| 4140 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | 0.005% | 88.795% |
| 4141 | NEXTEER AUTOMOT | 0.005% | 88.799% |
| 4142 | OKASAN SECURITI | 0.005% | 88.804% |
| 4143 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 0.005% | 88.809% |
| 4144 | BANK NEGARA IND | 0.005% | 88.814% |
| 4145 | CVR ENERGY INC | 0.005% | 88.819% |
| 4146 | DRILLISCH AG | 0.005% | 88.823% |
| 4147 | HAITONG SECURIT | 0.005% | 88.828% |
| 4148 | FABRINET | 0.005% | 88.833% |
| 4149 | TRIMAS CORP COMMON STOCK USD.01 | 0.005% | 88.838% |
| 4150 | INVESTEC LIMITE | 0.005% | 88.843% |
| 4151 | DEWAN HOUSING F | 0.005% | 88.848% |
| 4152 | NOMURA HOLDINGS INC SPON ADR ADR | 0.005% | 88.852% |
| 4153 | KIWOOM SECURITI | 0.005% | 88.857% |
| 4154 | RAKUTEN INC | 0.005% | 88.862% |
| 4155 | CFE | 0.005% | 88.867% |
| 4156 | KEIYO BANK | 0.005% | 88.871% |
| 4157 | EXCO TECHNOLOGIES LTD COMMON STOCK | 0.005% | 88.876% |
| 4158 | COCA-COLA CO | 0.005% | 88.881% |
| 4159 | RELO HOLDINGS I | 0.005% | 88.886% |
| 4160 | IBM CORP | 0.005% | 88.891% |
| 4161 | SPIRE INC COMMON STOCK USD1.0 | 0.005% | 88.895% |
| 4162 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | 0.005% | 88.900% |
| 4163 | TIANNENG POWER | 0.005% | 88.905% |
| 4164 | CVS HEALTH CORP SR UNSECURED 07/20 2.8 | 0.005% | 88.910% |
| 4165 | COFACE SA | 0.005% | 88.914% |
| 4166 | CANWEL BUILDING | 0.005% | 88.919% |
| 4167 | AEON REIT INVES | 0.005% | 88.924% |
| 4168 | EVRAZ PLC | 0.005% | 88.929% |
| 4169 | OCI | 0.005% | 88.934% |
| 4170 | MRF LTD | 0.005% | 88.938% |
| 4171 | HTC CORP COMMON | 0.005% | 88.943% |
| 4172 | SAMSUNG FINE CH | 0.005% | 88.948% |
| 4173 | BOINGO WIRELESS INC COMMON STOCK | 0.005% | 88.953% |
| 4174 | DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75 | 0.005% | 88.957% |
| 4175 | ENCE ENERGIA | 0.005% | 88.962% |
| 4176 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.005% | 88.967% |
| 4177 | K WAH INTL HLDG | 0.005% | 88.972% |
| 4178 | B2W-CIA GLOBAL | 0.005% | 88.976% |
| 4179 | TSUBAKIMOTO CHA | 0.005% | 88.981% |
| 4180 | BOBST GROUP AG | 0.005% | 88.986% |
| 4181 | MAPLETREE LOGIS | 0.005% | 88.991% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4182 | TOTVS SA | 0.005% | 88.995% |
| 4183 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01 | 0.005% | 89.000% |
| 4184 | HAW PAR CORP LT | 0.005% | 89.005% |
| 4185 | HYAKUGO BANK(10 | 0.005% | 89.010% |
| 4186 | MANAPPURAM FINA | 0.005% | 89.014% |
| 4187 | KUMAGAI GUMI CO | 0.005% | 89.019% |
| 4188 | SUNTORY BEVERAG | 0.005% | 89.024% |
| 4189 | AIRTAC INTERNAT | 0.005% | 89.029% |
| 4190 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | 0.005% | 89.033% |
| 4191 | KFORCE INC COMMON STOCK USD.01 | 0.005% | 89.038% |
| 4192 | BLACKBAUD INC | 0.005% | 89.043% |
| 4193 | LEXINGTON REALTY TRUST REIT USD.0001 | 0.005% | 89.048% |
| 4194 | LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3 | 0.005% | 89.052% |
| 4195 | ZILLOW GROUP INC A COMMON STOCK USD.0001 | 0.005% | 89.057% |
| 4196 | BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125 | 0.005% | 89.062% |
| 4197 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | 0.005% | 89.067% |
| 4198 | RECORDATI SPA | 0.005% | 89.071% |
| 4199 | SHIONOGI & CO | 0.005% | 89.076% |
| 4200 | IMPALA PLATINUM | 0.005% | 89.081% |
| 4201 | SIG | 0.005% | 89.086% |
| 4202 | FCC CO LTD | 0.005% | 89.090% |
| 4203 | TOPRE CORPORATI | 0.005% | 89.095% |
| 4204 | MORGAN ADVANCE | 0.005% | 89.100% |
| 4205 | BK NED GEMEENTE | 0.005% | 89.104% |
| 4206 | CHINA SYNTH RUB | 0.005% | 89.109% |
| 4207 | SIAM COMMERCIAL | 0.005% | 89.114% |
| 4208 | E-MART CO. LTD. | 0.005% | 89.118% |
| 4209 | SIAM CEMENT PCL | 0.005% | 89.123% |
| 4210 | HEALTHQUITY INC COMMON STOCK USD.0001 | 0.005% | 89.128% |
| 4211 | UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125 | 0.005% | 89.133% |
| 4212 | HALFORDS GROUP | 0.005% | 89.137% |
| 4213 | TURK SISE VE CA | 0.005% | 89.142% |
| 4214 | CHINA GALAXY SE | 0.005% | 89.147% |
| 4215 | EURONAV SA | 0.005% | 89.151% |
| 4216 | ROUND ONE CORP | 0.005% | 89.156% |
| 4217 | KOENIG & BAUER | 0.005% | 89.161% |
| 4218 | HILL & SMITH HL | 0.005% | 89.165% |
| 4219 | EVERTZ TECHNOLO | 0.005% | 89.170% |
| 4220 | OSAKA GAS CO | 0.005% | 89.175% |
| 4221 | CLEVELAND CLIFFS INC COMMON STOCK USD.125 | 0.005% | 89.179% |
| 4222 | IOCHPE-MAXION | 0.005% | 89.184% |
| 4223 | CHINA TRADITION | 0.005% | 89.189% |
| 4224 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.005% | 89.193% |
| 4225 | PIGEON CORP | 0.005% | 89.198% |
| 4226 | ALMOST FAMILY INC COMMON STOCK USD.1 | 0.005% | 89.202% |
| 4227 | PORTO SEGURO SA | 0.005% | 89.207% |
| 4228 | MYTILINEOS | 0.005% | 89.212% |
| 4229 | CHINA LIFE INSURANCE CO ADR ADR | 0.005% | 89.216% |
| 4230 | AGREE REALTY CORP REIT USD.0001 | 0.005% | 89.221% |
| 4231 | KT & G | 0.005% | 89.226% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4232 | OCLARO INC COMMON STOCK USD.01 | 0.005% | 89.230% |
| 4233 | CCR SA | 0.005% | 89.235% |
| 4234 | PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646 | 0.005% | 89.240% |
| 4235 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | 0.005% | 89.244% |
| 4236 | ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5 | 0.005% | 89.249% |
| 4237 | NAGOYA RAILROAD | 0.005% | 89.253% |
| 4238 | QUARTERHILL INC | 0.005% | 89.258% |
| 4239 | TESLA INC COMMON STOCK USD.001 | 0.005% | 89.263% |
| 4240 | LASERTEC CORP | 0.005% | 89.267% |
| 4241 | SUMMERSET GROUP | 0.005% | 89.272% |
| 4242 | CIE AUTOMOTIVE | 0.005% | 89.277% |
| 4243 | KOMERI CO | 0.005% | 89.281% |
| 4244 | UTD STATES CELL | 0.005% | 89.286% |
| 4245 | DONGYUE GROUP | 0.005% | 89.290% |
| 4246 | ITV PLC | 0.005% | 89.295% |
| 4247 | FRUTAROM | 0.005% | 89.300% |
| 4248 | UNIT CORP | 0.005% | 89.304% |
| 4249 | JAPAN LIFELINE | 0.005% | 89.309% |
| 4250 | FORTUNE REIT | 0.005% | 89.313% |
| 4251 | QUALITY CARE PROPERTIES REIT USD.01 | 0.005% | 89.318% |
| 4252 | GUARDIAN CAP GR | 0.005% | 89.323% |
| 4253 | MABUCHI MOTOR C | 0.005% | 89.327% |
| 4254 | KOMMUNEKREDIT | 0.005% | 89.332% |
| 4255 | ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03 | 0.005% | 89.336% |
| 4256 | STRATASYS LTD | 0.005% | 89.341% |
| 4257 | TOKAI TOKYO SEC | 0.005% | 89.346% |
| 4258 | SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.005% | 89.350% |
| 4259 | LEGEND HOLDINGS | 0.005% | 89.355% |
| 4260 | CHESAPEAKE LODG | 0.005% | 89.359% |
| 4261 | ENGLITY HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 89.364% |
| 4262 | CROCS INC COMMON STOCK USD.001 | 0.005% | 89.369% |
| 4263 | BANRISUL | 0.005% | 89.373% |
| 4264 | FAR EASTONE TEL | 0.005% | 89.378% |
| 4265 | CANCOM SE | 0.005% | 89.382% |
| 4266 | TECAN AG | 0.005% | 89.387% |
| 4267 | FLETCHER BUILDI | 0.005% | 89.391% |
| 4268 | TOYOTA BOSHOKU | 0.005% | 89.396% |
| 4269 | LG INNOTEK CO | 0.005% | 89.401% |
| 4270 | YAMADA DENKI CO | 0.005% | 89.405% |
| 4271 | FERREXPO PLC | 0.005% | 89.410% |
| 4272 | GLOVIS | 0.005% | 89.414% |
| 4273 | JUBLIANT FOODWO | 0.005% | 89.419% |
| 4274 | GRASIM INDUSTRI | 0.005% | 89.424% |
| 4275 | LUKOIL PJSC- SP | 0.005% | 89.428% |
| 4276 | AEROVIRONMENT I | 0.005% | 89.433% |
| 4277 | TSOGO SUN HOLDI | 0.005% | 89.437% |
| 4278 | WEB.COM GROUP INC COMMON STOCK USD.001 | 0.005% | 89.442% |
| 4279 | L&T FINANCE HOL | 0.005% | 89.446% |
| 4280 | GOVERNMENT PROPERTIES INCOME REIT USD.01 | 0.005% | 89.451% |
| 4281 | TONGAAT-HULETT | 0.005% | 89.455% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4282 | NICHIAS CORP | 0.005% | 89.460% |
| 4283 | MORGAN STANLEY | 0.005% | 89.465% |
| 4284 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | 0.005% | 89.469% |
| 4285 | M3 INC | 0.005% | 89.474% |
| 4286 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | 0.005% | 89.478% |
| 4287 | Z ENERGY LTD | 0.005% | 89.483% |
| 4288 | HOKKOKU BANK | 0.005% | 89.487% |
| 4289 | COMTECH TELE CO | 0.005% | 89.492% |
| 4290 | ECONOCOM GROUP | 0.005% | 89.497% |
| 4291 | MITCHELLS & BUT | 0.005% | 89.501% |
| 4292 | VECTOR GROUP LTD COMMON STOCK USD.1 | 0.005% | 89.506% |
| 4293 | TELSTRA CORP | 0.005% | 89.510% |
| 4294 | GIANT MFG CO | 0.005% | 89.515% |
| 4295 | FENNER | 0.005% | 89.519% |
| 4296 | TELECOM ITALIA | 0.005% | 89.524% |
| 4297 | IREN SPA | 0.005% | 89.528% |
| 4298 | BANG & OLUFSEN | 0.005% | 89.533% |
| 4299 | CHINA EVERBRIGH | 0.005% | 89.537% |
| 4300 | UNI-CHARM CORP | 0.005% | 89.542% |
| 4301 | GLATFELTER(PH)C | 0.005% | 89.547% |
| 4302 | CANON MARKETING | 0.005% | 89.551% |
| 4303 | MORGAN STANLEY | 0.005% | 89.556% |
| 4304 | YAMATO KOGYO CO | 0.005% | 89.560% |
| 4305 | VALOR CO LTD | 0.005% | 89.565% |
| 4306 | NEXON CO LTD | 0.005% | 89.569% |
| 4307 | MARSHALLS PLC | 0.005% | 89.574% |
| 4308 | LAKELAND FINANCIAL CORP COMMON STOCK | 0.005% | 89.578% |
| 4309 | PIONEER FOODS L | 0.005% | 89.583% |
| 4310 | SHUI ON LAND LT | 0.005% | 89.587% |
| 4311 | KANDENKO CO | 0.005% | 89.592% |
| 4312 | PRESIDENT CHAIN | 0.005% | 89.596% |
| 4313 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | 0.005% | 89.601% |
| 4314 | HANNSTAR DISPLA | 0.005% | 89.605% |
| 4315 | KUREHA CHEM IND | 0.005% | 89.610% |
| 4316 | UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6 | 0.005% | 89.614% |
| 4317 | ROLLINS INC | 0.005% | 89.619% |
| 4318 | CALTEX AUSTRALI | 0.005% | 89.623% |
| 4319 | ALLEGION PLC | 0.004% | 89.628% |
| 4320 | NORTH PACIFIC B | 0.004% | 89.632% |
| 4321 | FORTINET INC | 0.004% | 89.637% |
| 4322 | SIMPLO TECHNOLO | 0.004% | 89.641% |
| 4323 | WEIS MARKETS IN | 0.004% | 89.646% |
| 4324 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | 0.004% | 89.650% |
| 4325 | MAKALOT INDUSTR | 0.004% | 89.655% |
| 4326 | FERROTEC CORP | 0.004% | 89.659% |
| 4327 | VESUVIUS PLC | 0.004% | 89.664% |
| 4328 | VTB BANK(JSC) | 0.004% | 89.668% |
| 4329 | WPT INDUSTRIAL | 0.004% | 89.673% |
| 4330 | ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01 | 0.004% | 89.677% |
| 4331 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.004% | 89.682% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4332 | AUSNET SERVICES | 0.004% | 89.686% |
| 4333 | TOKYU REIT INC | 0.004% | 89.691% |
| 4334 | DREAM INDUSTRIA | 0.004% | 89.695% |
| 4335 | CHICAGO BRIDGE | 0.004% | 89.699% |
| 4336 | UNIMICRON TECHN | 0.004% | 89.704% |
| 4337 | GE CAPITAL EURO | 0.004% | 89.708% |
| 4338 | SUMITOMO METAL | 0.004% | 89.713% |
| 4339 | CARNIVAL PLC | 0.004% | 89.717% |
| 4340 | WT MICROELECTRO | 0.004% | 89.722% |
| 4341 | AUTONEUM HOLDIN | 0.004% | 89.726% |
| 4342 | CHINA EVERBRIGH | 0.004% | 89.731% |
| 4343 | BIC CAMERA INC. | 0.004% | 89.735% |
| 4344 | LEROY SEAFOOD G | 0.004% | 89.740% |
| 4345 | TOYOTA INDUSTRI | 0.004% | 89.744% |
| 4346 | CHINA OILFIELD | 0.004% | 89.749% |
| 4347 | FAIRFAX MEDIA L | 0.004% | 89.753% |
| 4348 | BAT INTL FIN PL | 0.004% | 89.757% |
| 4349 | KUEHNE & NAGEL | 0.004% | 89.762% |
| 4350 | BALFOUR BEATTY | 0.004% | 89.766% |
| 4351 | KANEMATSU CORP | 0.004% | 89.771% |
| 4352 | VIACOM INC SR UNSECURED 04/24 3.875 | 0.004% | 89.775% |
| 4353 | MEIJI HOLDINGS | 0.004% | 89.780% |
| 4354 | CERVED INFORMAT | 0.004% | 89.784% |
| 4355 | TF ADNUBUSTRADO | 0.004% | 89.788% |
| 4356 | OKINAWA BANK | 0.004% | 89.793% |
| 4357 | JAMES RIVER GRO | 0.004% | 89.797% |
| 4358 | GODADDY INC CLASS A COMMON STOCK USD.001 | 0.004% | 89.802% |
| 4359 | SHANGHAI PHARMA | 0.004% | 89.806% |
| 4360 | STONERIDGE INC COMMON STOCK | 0.004% | 89.811% |
| 4361 | KIYO BANK | 0.004% | 89.815% |
| 4362 | NORTHGATE | 0.004% | 89.819% |
| 4363 | GALLIFORD TRY P | 0.004% | 89.824% |
| 4364 | KNOLL INC COMMON STOCK USD.01 | 0.004% | 89.828% |
| 4365 | COMSYS HOLDINGS | 0.004% | 89.833% |
| 4366 | AVANGRID INC COMMON STOCK USD.01 | 0.004% | 89.837% |
| 4367 | CHINA REINSURAN | 0.004% | 89.841% |
| 4368 | SYNTEL INC COMMON STOCK | 0.004% | 89.846% |
| 4369 | OGAKI KYORITSU | 0.004% | 89.850% |
| 4370 | AMERISAFE INC COMMON STOCK USD.01 | 0.004% | 89.855% |
| 4371 | INDIA INFOLINE | 0.004% | 89.859% |
| 4372 | MORI TRUST SOGO | 0.004% | 89.863% |
| 4373 | CITIC SECURITIE | 0.004% | 89.868% |
| 4374 | DIPLOMAT PHARMACY INC COMMON STOCK | 0.004% | 89.872% |
| 4375 | FISSION URANIUM | 0.004% | 89.877% |
| 4376 | MO OCH DOMSJO A | 0.004% | 89.881% |
| 4377 | UNIPRES CORP. | 0.004% | 89.885% |
| 4378 | BIOCON | 0.004% | 89.890% |
| 4379 | DAILY MAIL&GEN | 0.004% | 89.894% |
| 4380 | REGIS RESOURCES | 0.004% | 89.899% |
| 4381 | VMWARE INC CLASS A COMMON STOCK USD.01 | 0.004% | 89.903% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4382 | ASM PACIFIC TEC | 0.004% | 89.907% |
| 4383 | AUSTEVOLL SEAFO | 0.004% | 89.912% |
| 4384 | MAPLETREE GREAT | 0.004% | 89.916% |
| 4385 | BECHTLE AG | 0.004% | 89.921% |
| 4386 | BARCO(NEW) | 0.004% | 89.925% |
| 4387 | ARVIND LTD | 0.004% | 89.929% |
| 4388 | BCO CREDITO INV | 0.004% | 89.934% |
| 4389 | DERICHEBOURG | 0.004% | 89.938% |
| 4390 | SUPERGROUP PLC | 0.004% | 89.942% |
| 4391 | SOHGO SECURITY | 0.004% | 89.947% |
| 4392 | EXTERRAN CORP COMMON STOCK USD.01 | 0.004% | 89.951% |
| 4393 | STARTS CORP INC | 0.004% | 89.956% |
| 4394 | CORE-MARK HLDG | 0.004% | 89.960% |
| 4395 | JUST ENERGY GROUP INC COMMON STOCK | 0.004% | 89.964% |
| 4396 | ADTRAN INC | 0.004% | 89.969% |
| 4397 | FINNAIR | 0.004% | 89.973% |
| 4398 | BONAVISTA ENERG | 0.004% | 89.977% |
| 4399 | XEROX CORP 2.75 | 0.004% | 89.982% |
| 4400 | WERELDHAVE NV | 0.004% | 89.986% |
| 4401 | WHIRLPOOL CORP | 0.004% | 89.990% |
| 4402 | TFS FINANCIAL CORP COMMON STOCK USD.01 | 0.004% | 89.995% |
| 4403 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125 | 0.004% | 89.999% |
| 4404 | ANSALDO STS SPA | 0.004% | 90.003% |
| 4405 | HANWA CO | 0.004% | 90.008% |
| 4406 | TENNANT CO | 0.004% | 90.012% |
| 4407 | POLY HONG KONG | 0.004% | 90.016% |
| 4408 | ITAU CORPBANCA | 0.004% | 90.021% |
| 4409 | BRICKWORKS | 0.004% | 90.025% |
| 4410 | KIMBERLY CLARK | 0.004% | 90.029% |
| 4411 | TPG TELECOM | 0.004% | 90.034% |
| 4412 | CHINA LESSO GRO | 0.004% | 90.038% |
| 4413 | FIBRIA CELULOSE | 0.004% | 90.042% |
| 4414 | KOSE | 0.004% | 90.047% |
| 4415 | LTC PROPERTIES | 0.004% | 90.051% |
| 4416 | REV GROUP INC COMMON STOCK USD.001 | 0.004% | 90.055% |
| 4417 | WEIR GROUP | 0.004% | 90.060% |
| 4418 | FOUR CORNERS PROPERTY TRUST REIT USD.0001 | 0.004% | 90.064% |
| 4419 | SCHNITZER STEEL | 0.004% | 90.068% |
| 4420 | DCM JAPAN HOLDI | 0.004% | 90.073% |
| 4421 | REUNERT | 0.004% | 90.077% |
| 4422 | HIWIN TECH CORP | 0.004% | 90.081% |
| 4423 | PNM RESOURCES I | 0.004% | 90.085% |
| 4424 | ARCA CONTINEN | 0.004% | 90.090% |
| 4425 | MACK CALI REALTY CORP REIT USD.01 | 0.004% | 90.094% |
| 4426 | SHOWA CORP | 0.004% | 90.098% |
| 4427 | BARITO PAC TBK | 0.004% | 90.103% |
| 4428 | SANDS CHINA LTD | 0.004% | 90.107% |
| 4429 | ACER INC | 0.004% | 90.111% |
| 4430 | LOWE S COS INC SR UNSECURED 09/25 3.375 | 0.004% | 90.115% |
| 4431 | C & C GROUP PLC | 0.004% | 90.120% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4432 | OTTER TAIL CORP COMMON STOCK USD5.0 | 0.004% | 90.124% |
| 4433 | NEOPOST | 0.004% | 90.128% |
| 4434 | SHOPPING CENTRE | 0.004% | 90.133% |
| 4435 | HEALTHSCOPE LTD | 0.004% | 90.137% |
| 4436 | SEBFCORP MARINE | 0.004% | 90.141% |
| 4437 | FUKUYAMA TRANSP | 0.004% | 90.145% |
| 4438 | MICHAELS COS INC/THE COMMON STOCK USD.06775 | 0.004% | 90.150% |
| 4439 | SEIBU HOLDINGS | 0.004% | 90.154% |
| 4440 | COLOPLAST AS | 0.004% | 90.158% |
| 4441 | EL PASO ELECTRIC CO COMMON STOCK | 0.004% | 90.162% |
| 4442 | RINGKJOEBING LA | 0.004% | 90.167% |
| 4443 | APA GROUP | 0.004% | 90.171% |
| 4444 | KAISA GROUP HLD | 0.004% | 90.175% |
| 4445 | NATUS MEDICAL INC COMMON STOCK USD.001 | 0.004% | 90.179% |
| 4446 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK | 0.004% | 90.184% |
| 4447 | KITE REALTY GROUP TRUST REIT USD.01 | 0.004% | 90.188% |
| 4448 | THERMO FISHER S | 0.004% | 90.192% |
| 4449 | DEXIA CREDIT LO | 0.004% | 90.196% |
| 4450 | ENEA SA | 0.004% | 90.201% |
| 4451 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | 0.004% | 90.205% |
| 4452 | PREMIER INVESTM | 0.004% | 90.209% |
| 4453 | ASTRONICS CORP COMMON STOCK USD.01 | 0.004% | 90.213% |
| 4454 | ANSELL LTD | 0.004% | 90.218% |
| 4455 | TOKYO SEIMITSU | 0.004% | 90.222% |
| 4456 | KINTETSU CORP | 0.004% | 90.226% |
| 4457 | MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875 | 0.004% | 90.230% |
| 4458 | INDUSTRIAL & IN | 0.004% | 90.235% |
| 4459 | MILLENNIUM&COPT | 0.004% | 90.239% |
| 4460 | FIRST NATIONAL | 0.004% | 90.243% |
| 4461 | JB HI-FI | 0.004% | 90.247% |
| 4462 | AIRPORTS OF THA | 0.004% | 90.251% |
| 4463 | GENESCO INC COMMON STOCK USD1.0 | 0.004% | 90.256% |
| 4464 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | 0.004% | 90.260% |
| 4465 | UTD INTEGRATION | 0.004% | 90.264% |
| 4466 | AMOREPACIFIC GR | 0.004% | 90.268% |
| 4467 | LAKELAND BANCORP INC COMMON STOCK | 0.004% | 90.273% |
| 4468 | MANITOWOC COMPANY INC COMMON STOCK USD.01 | 0.004% | 90.277% |
| 4469 | PPC LTD | 0.004% | 90.281% |
| 4470 | RICHTER GEDEON | 0.004% | 90.285% |
| 4471 | EREGLI DEMIR CE | 0.004% | 90.289% |
| 4472 | SWEDISH EXP CRE | 0.004% | 90.294% |
| 4473 | POSTE ITALIANE | 0.004% | 90.298% |
| 4474 | LONG CHEN PAPER | 0.004% | 90.302% |
| 4475 | OWENS + MINOR INC COMMON STOCK USD2.0 | 0.004% | 90.306% |
| 4476 | LADBROKES CORAL | 0.004% | 90.311% |
| 4477 | SPAR NORD BANK | 0.004% | 90.315% |
| 4478 | SAMSUNG C&T COR | 0.004% | 90.319% |
| 4479 | BPCE SA SR UNSECURED 02/21 2.65 | 0.004% | 90.323% |
| 4480 | SIBANYE GOLD LT | 0.004% | 90.327% |
| 4481 | PICK'N PAY STOR | 0.004% | 90.332% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4482 | TRUEBLUE INC COMMON STOCK | 0.004% | 90.336% |
| 4483 | MONEYSUPERMARKE | 0.004% | 90.340% |
| 4484 | TOWER SEMICONDU | 0.004% | 90.344% |
| 4485 | NISSHINBO IND I | 0.004% | 90.348% |
| 4486 | KRONES AG | 0.004% | 90.352% |
| 4487 | TOHOKU ELEC POW | 0.004% | 90.357% |
| 4488 | SKYWORTH DIGITA | 0.004% | 90.361% |
| 4489 | HARMONY GOLD MN | 0.004% | 90.365% |
| 4490 | GS ENGINEERING | 0.004% | 90.369% |
| 4491 | ALS LTD | 0.004% | 90.373% |
| 4492 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | 0.004% | 90.378% |
| 4493 | HOMESTREET INC COMMON STOCK | 0.004% | 90.382% |
| 4494 | COCA COLA CO/THE SR UNSECURED 09/21 3.3 | 0.004% | 90.386% |
| 4495 | SEKISUI HOUSE R | 0.004% | 90.390% |
| 4496 | BEMIS CO INC | 0.004% | 90.394% |
| 4497 | UTD ENGINEERS | 0.004% | 90.398% |
| 4498 | ABC-MART INC | 0.004% | 90.403% |
| 4499 | SELECT INCOME REIT REIT USD.01 | 0.004% | 90.407% |
| 4500 | PERFICIENT INC COMMON STOCK USD.001 | 0.004% | 90.411% |
| 4501 | GLOBAL NET LEASE INC REIT USD.01 | 0.004% | 90.415% |
| 4502 | SANFIRE RESOURC | 0.004% | 90.419% |
| 4503 | DISTRIBUIDORA I | 0.004% | 90.423% |
| 4504 | KAKEN PHARM | 0.004% | 90.428% |
| 4505 | DEAN FOODS CO COMMON STOCK USD.01 | 0.004% | 90.432% |
| 4506 | RMR GROUP INC/THE A COMMON STOCK | 0.004% | 90.436% |
| 4507 | EDELWEISS FIN S | 0.004% | 90.440% |
| 4508 | AIRASIA BHD | 0.004% | 90.444% |
| 4509 | ALM. BRAND | 0.004% | 90.448% |
| 4510 | DAH SING FINANC | 0.004% | 90.453% |
| 4511 | NIPPON STEEL | 0.004% | 90.457% |
| 4512 | ANIMA HOLDING S | 0.004% | 90.461% |
| 4513 | CEAT LTD | 0.004% | 90.465% |
| 4514 | ENEL CHILE SA ADR ADR | 0.004% | 90.469% |
| 4515 | ALIOR BANK SA | 0.004% | 90.473% |
| 4516 | INVERSIONES AGU | 0.004% | 90.477% |
| 4517 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | 0.004% | 90.481% |
| 4518 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | 0.004% | 90.486% |
| 4519 | OLYMPUS OPTICAL | 0.004% | 90.490% |
| 4520 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | 0.004% | 90.494% |
| 4521 | PLANET FITNESS INC CL A COMMON STOCK USD.0001 | 0.004% | 90.498% |
| 4522 | MARSTON'S PLC | 0.004% | 90.502% |
| 4523 | NIKON CORP | 0.004% | 90.506% |
| 4524 | NH HOTELES | 0.004% | 90.510% |
| 4525 | ADVANCED INFO S | 0.004% | 90.514% |
| 4526 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | 0.004% | 90.519% |
| 4527 | DAEWOO INTERNAT | 0.004% | 90.523% |
| 4528 | SMILES FIDELIDA | 0.004% | 90.527% |
| 4529 | DIAMOND HILL INVESTMENT GRP COMMON STOCK | 0.004% | 90.531% |
| 4530 | NATIONAL BANK HOLD CL A COMMON STOCK | 0.004% | 90.535% |
| 4531 | CA IMMOBILIEN A | 0.004% | 90.539% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4532 | GIMV NV | 0.004% | 90.543% |
| 4533 | ULTRAPAR PARTIC | 0.004% | 90.547% |
| 4534 | MIXI INC | 0.004% | 90.551% |
| 4535 | BRASKEM SA | 0.004% | 90.555% |
| 4536 | HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3 | 0.004% | 90.560% |
| 4537 | PATRIZIA IMMO A | 0.004% | 90.564% |
| 4538 | ENTERPRISE INNS | 0.004% | 90.568% |
| 4539 | KAYABA INDUSTRY | 0.004% | 90.572% |
| 4540 | CyberAgent, Inc | 0.004% | 90.576% |
| 4541 | GREEN BANCORP INC COMMON STOCK USD.01 | 0.004% | 90.580% |
| 4542 | ROBINSONS LAND | 0.004% | 90.584% |
| 4543 | MEIKO ELECTRONI | 0.004% | 90.588% |
| 4544 | SKC CO | 0.004% | 90.592% |
| 4545 | PAZ OIL CO LTD | 0.004% | 90.596% |
| 4546 | CHINA RESOURCES | 0.004% | 90.600% |
| 4547 | TAG TEGERNSEE I | 0.004% | 90.604% |
| 4548 | FIRST INTER BK | 0.004% | 90.609% |
| 4549 | HEXPOL AB | 0.004% | 90.613% |
| 4550 | TOYO INK MFG CO | 0.004% | 90.617% |
| 4551 | SUMITOMO MITSUI | 0.004% | 90.621% |
| 4552 | SARACEN MINERAL | 0.004% | 90.625% |
| 4553 | INDAH KIAT PULP | 0.004% | 90.629% |
| 4554 | INOGEN INC COMMON STOCK USD.001 | 0.004% | 90.633% |
| 4555 | ESCORTS LTD | 0.004% | 90.637% |
| 4556 | COSAN SA INDUST | 0.004% | 90.641% |
| 4557 | MUSASHINO BANK | 0.004% | 90.645% |
| 4558 | DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23 | 0.004% | 90.649% |
| 4559 | KONINKLIJKE BAM | 0.004% | 90.653% |
| 4560 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | 0.004% | 90.657% |
| 4561 | DAINIPPON PHARM | 0.004% | 90.661% |
| 4562 | NIPPON SEIKI CO | 0.004% | 90.666% |
| 4563 | ANDERSONS INC/THE COMMON STOCK | 0.004% | 90.670% |
| 4564 | SINOTRUK HONG K | 0.004% | 90.674% |
| 4565 | PERRIGO FIN UNL | 0.004% | 90.678% |
| 4566 | UPC TECHNOLOGY | 0.004% | 90.682% |
| 4567 | UNITED FINANCIAL BANCORP INC COMMON STOCK | 0.004% | 90.686% |
| 4568 | TUPRAS-TURKIYE | 0.004% | 90.690% |
| 4569 | COLGATE-PALM (I | 0.004% | 90.694% |
| 4570 | LIBERTY BROADBAND A COMMON STOCK USD.01 | 0.004% | 90.698% |
| 4571 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | 0.004% | 90.702% |
| 4572 | TAIWAN COOPERAT | 0.004% | 90.706% |
| 4573 | PARADE TECHNOLO | 0.004% | 90.710% |
| 4574 | BAJAJ AUTO | 0.004% | 90.714% |
| 4575 | VISTA OUTDOOR INC COMMON STOCK USD.01 | 0.004% | 90.718% |
| 4576 | NEOGEN CORP COMMON STOCK USD.16 | 0.004% | 90.722% |
| 4577 | AU OPTRONICS CORP SPON ADR ADR | 0.004% | 90.726% |
| 4578 | EICHER MOTORS | 0.004% | 90.730% |
| 4579 | RATOS AB-B SHS | 0.004% | 90.734% |
| 4580 | ALIBABA PICTURE | 0.004% | 90.738% |
| 4581 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | 0.004% | 90.742% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4582 | FIRST DATA CORP CLASS A COMMON STOCK USD.01 | 0.004% | 90.746% |
| 4583 | MISUMI CORPORAT | 0.004% | 90.750% |
| 4584 | FIELMANN AG | 0.004% | 90.754% |
| 4585 | DULUXGROUP LTD | 0.004% | 90.758% |
| 4586 | DAOU TECHNOLOGY | 0.004% | 90.762% |
| 4587 | TELENET GROUP H | 0.004% | 90.766% |
| 4588 | HARGREAVES LANS | 0.004% | 90.770% |
| 4589 | BK OF EAST ASIA | 0.004% | 90.774% |
| 4590 | DOMINO'S PIZZA | 0.004% | 90.779% |
| 4591 | NATIONAL STORAGE AFFILIATES REIT USD.01 | 0.004% | 90.783% |
| 4592 | EXIDE INDUSTRIE | 0.004% | 90.787% |
| 4593 | FORMFACTOR INC COMMON STOCK USD.001 | 0.004% | 90.791% |
| 4594 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 90.795% |
| 4595 | TOKYO DOME CORP | 0.004% | 90.799% |
| 4596 | AXON ENTERPRISE INC COMMON STOCK USD.00001 | 0.004% | 90.803% |
| 4597 | PETROLEUM GEO-S | 0.004% | 90.807% |
| 4598 | U-BLOX AG | 0.004% | 90.811% |
| 4599 | COCOKARA FINE H | 0.004% | 90.815% |
| 4600 | TELECOM PLUS | 0.004% | 90.819% |
| 4601 | C.P. ALL PCL-FG | 0.004% | 90.823% |
| 4602 | INTERTAIN GROUP | 0.004% | 90.827% |
| 4603 | QUALYS INC COMMON STOCK USD.001 | 0.004% | 90.831% |
| 4604 | FIRST PACIFIC C | 0.004% | 90.835% |
| 4605 | RYOHIN KEIKAKU | 0.004% | 90.839% |
| 4606 | EFG INTERNATION | 0.004% | 90.843% |
| 4607 | OPUS BANK | 0.004% | 90.847% |
| 4608 | LARGAN PRECISIO | 0.004% | 90.851% |
| 4609 | FUJI MACHINE MF | 0.004% | 90.855% |
| 4610 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | 0.004% | 90.859% |
| 4611 | CHINA GEN PLAST | 0.004% | 90.863% |
| 4612 | SANYO DENKI CO | 0.004% | 90.867% |
| 4613 | PETROCHINA COMP | 0.004% | 90.871% |
| 4614 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | 0.004% | 90.875% |
| 4615 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | 0.004% | 90.878% |
| 4616 | DAETWYLER HOLDI | 0.004% | 90.882% |
| 4617 | 3SBIO INC | 0.004% | 90.886% |
| 4618 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | 0.004% | 90.890% |
| 4619 | ORTHOFIX INTL N | 0.004% | 90.894% |
| 4620 | NIKE INC SR UNSECURED 11/26 2.375 | 0.004% | 90.898% |
| 4621 | AFLAC INC SR UNSECURED 06/23 3.625 | 0.004% | 90.902% |
| 4622 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.004% | 90.906% |
| 4623 | WAGeworks INC COMMON STOCK USD.001 | 0.004% | 90.910% |
| 4624 | FUFENG GROUP LT | 0.004% | 90.914% |
| 4625 | KMG CHEMICALS INC COMMON STOCK USD.01 | 0.004% | 90.918% |
| 4626 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85 | 0.004% | 90.922% |
| 4627 | SHIMADZU CORP | 0.004% | 90.926% |
| 4628 | SEABRIDGE GOLD INC COMMON STOCK | 0.004% | 90.930% |
| 4629 | STOCK YARDS BANCORP INC COMMON STOCK | 0.004% | 90.934% |
| 4630 | SENSHU IKEDA HL | 0.004% | 90.938% |
| 4631 | ROHTO PHARM | 0.004% | 90.942% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4632 | WESTAMERICA BANCORPORATION COMMON STOCK | 0.004% | 90.946% |
| 4633 | NET ONE SYSTEMS | 0.004% | 90.950% |
| 4634 | HERITAGE FINANCIAL CORP COMMON STOCK | 0.004% | 90.954% |
| 4635 | TADANO | 0.004% | 90.958% |
| 4636 | BHARAT HEAVY EL | 0.004% | 90.962% |
| 4637 | SQUARE INC A COMMON STOCK USD.000001 | 0.004% | 90.966% |
| 4638 | SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95 | 0.004% | 90.970% |
| 4639 | KELLER GROUP | 0.004% | 90.973% |
| 4640 | HOSHINO RESORTS | 0.004% | 90.977% |
| 4641 | ALLIED GROUP LT | 0.004% | 90.981% |
| 4642 | BW OFFSHORE LTD | 0.004% | 90.985% |
| 4643 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | 0.004% | 90.989% |
| 4644 | BELLAMY'S AUSTR | 0.004% | 90.993% |
| 4645 | ACACIA MINING | 0.004% | 90.997% |
| 4646 | CHINA TRAVEL IN | 0.004% | 91.001% |
| 4647 | CKD CORP | 0.004% | 91.005% |
| 4648 | ITC LTD | 0.004% | 91.009% |
| 4649 | NCC LTD/INDIA | 0.004% | 91.013% |
| 4650 | SINO LAND CO | 0.004% | 91.017% |
| 4651 | RINNAI CORP | 0.004% | 91.020% |
| 4652 | FRONTERA ENERGY | 0.004% | 91.024% |
| 4653 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0 | 0.004% | 91.028% |
| 4654 | TELEFONICA EMIS | 0.004% | 91.032% |
| 4655 | INTERCONTINENTAL HOTELS ADR ADR | 0.004% | 91.036% |
| 4656 | SPX CORP COMMON STOCK USD.01 | 0.004% | 91.040% |
| 4657 | CONNECTONE BANCORP INC COMMON STOCK | 0.004% | 91.044% |
| 4658 | ASANKO GOLD INC | 0.004% | 91.048% |
| 4659 | TOMY CO LTD | 0.004% | 91.052% |
| 4660 | CHENG SHIN RUBB | 0.004% | 91.056% |
| 4661 | SYSTEMAX INC COMMON STOCK USD.01 | 0.004% | 91.059% |
| 4662 | FENG TAY ENTRPR | 0.004% | 91.063% |
| 4663 | GIGABYTE TECHNO | 0.004% | 91.067% |
| 4664 | MERIDIAN BIOSCIENCE INC COMMON STOCK | 0.004% | 91.071% |
| 4665 | STATE STREET CORP SR UNSECURED 05/21 1.95 | 0.004% | 91.075% |
| 4666 | CHINA LONGYUAN | 0.004% | 91.079% |
| 4667 | MYCRONIC AB | 0.004% | 91.083% |
| 4668 | SUMMIT HOTEL PROPERTIES INC REIT | 0.004% | 91.087% |
| 4669 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | 0.004% | 91.091% |
| 4670 | STORNOWAY DIAMO | 0.004% | 91.094% |
| 4671 | PALTAC CORP | 0.004% | 91.098% |
| 4672 | BANCA IFIS | 0.004% | 91.102% |
| 4673 | TURKIYE HALK | 0.004% | 91.106% |
| 4674 | CHENG LOONG | 0.004% | 91.110% |
| 4675 | IMMOFINANZ IMMO | 0.004% | 91.114% |
| 4676 | HOKUETSU KISHU | 0.004% | 91.118% |
| 4677 | NORTHWESTERN CORP COMMON STOCK USD.01 | 0.004% | 91.121% |
| 4678 | JAPAN RENTAL HO | 0.004% | 91.125% |
| 4679 | SAFESTORE HOLDI | 0.004% | 91.129% |
| 4680 | DIAMOND OFFSHOR | 0.004% | 91.133% |
| 4681 | NIPPON FLOUR MI | 0.004% | 91.137% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4682 | FISHER (JAMES) | 0.004% | 91.141% |
| 4683 | HINDUSTAN PETRO | 0.004% | 91.145% |
| 4684 | HEALTHCARE SERV | 0.004% | 91.148% |
| 4685 | Meritz Fire & M | 0.004% | 91.152% |
| 4686 | Rocky Mountain | 0.004% | 91.156% |
| 4687 | BORAL LIMITED | 0.004% | 91.160% |
| 4688 | PROSEGUR CIA DE | 0.004% | 91.164% |
| 4689 | FRESNILLO PLC | 0.004% | 91.168% |
| 4690 | ODAKYU ELEC RLW | 0.004% | 91.171% |
| 4691 | BEIERSDORF AG | 0.004% | 91.175% |
| 4692 | COMPUTACENTER P | 0.004% | 91.179% |
| 4693 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | 0.004% | 91.183% |
| 4694 | OBARA CORP | 0.004% | 91.187% |
| 4695 | DAVIDE CAMPARI- | 0.004% | 91.191% |
| 4696 | CHINA OVERASEA | 0.004% | 91.194% |
| 4697 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | 0.004% | 91.198% |
| 4698 | SHINMAYWA INDS | 0.004% | 91.202% |
| 4699 | MAINFREIGHT LTD | 0.004% | 91.206% |
| 4700 | NIB HOLDINGS LT | 0.004% | 91.210% |
| 4701 | EXELIXIS INC | 0.004% | 91.214% |
| 4702 | PAINTED PONY EN | 0.004% | 91.217% |
| 4703 | TRICO BANCSHARES COMMON STOCK | 0.004% | 91.221% |
| 4704 | GPO CARSO SA DE | 0.004% | 91.225% |
| 4705 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | 0.004% | 91.229% |
| 4706 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | 0.004% | 91.233% |
| 4707 | FREEMAN FINANCI | 0.004% | 91.236% |
| 4708 | HIGH LINER FOOD | 0.004% | 91.240% |
| 4709 | KEIHIN CORP | 0.004% | 91.244% |
| 4710 | CAR INC | 0.004% | 91.248% |
| 4711 | COHU INC COMMON STOCK USD1.0 | 0.004% | 91.252% |
| 4712 | INTL FCSTONE INC COMMON STOCK USD.01 | 0.004% | 91.255% |
| 4713 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | 0.004% | 91.259% |
| 4714 | ALEXANDERS INC | 0.004% | 91.263% |
| 4715 | WASHINGTON PRIME GROUP INC REIT USD.0001 | 0.004% | 91.267% |
| 4716 | PARTY CITY HOLDCO INC COMMON STOCK USD.01 | 0.004% | 91.271% |
| 4717 | TOKAI HOLDINGS | 0.004% | 91.274% |
| 4718 | DIALOG GROUP BH | 0.004% | 91.278% |
| 4719 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | 0.004% | 91.282% |
| 4720 | EXEDY CORP | 0.004% | 91.286% |
| 4721 | FINCANTIERI SPA | 0.004% | 91.290% |
| 4722 | CHIPBOND TECHNO | 0.004% | 91.293% |
| 4723 | SQUARE ENIX HOL | 0.004% | 91.297% |
| 4724 | MERCIALYS | 0.004% | 91.301% |
| 4725 | NOBIA AB NEW | 0.004% | 91.305% |
| 4726 | INDS BACHOCO SA | 0.004% | 91.309% |
| 4727 | MELEXIS | 0.004% | 91.312% |
| 4728 | BOMBARDIER INC | 0.004% | 91.316% |
| 4729 | TEMP HOLDINGS C | 0.004% | 91.320% |
| 4730 | HINDUSTAN LEVER | 0.004% | 91.324% |
| 4731 | GRANGES AB | 0.004% | 91.327% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4732 | AUROBINDO PHARM | 0.004% | 91.331% |
| 4733 | CROWN LTD. | 0.004% | 91.335% |
| 4734 | MATSUMOTOKIYOSH | 0.004% | 91.339% |
| 4735 | US CONCRETE INC COMMON STOCK USD.001 | 0.004% | 91.343% |
| 4736 | CIPUTRA DEVELOP | 0.004% | 91.346% |
| 4737 | KINGDEE INTERNA | 0.004% | 91.350% |
| 4738 | SALFACORP SA | 0.004% | 91.354% |
| 4739 | VISUAL PHOTONIC | 0.004% | 91.358% |
| 4740 | SUGI HOLDINGS C | 0.004% | 91.361% |
| 4741 | ZENSHO CO LTD | 0.004% | 91.365% |
| 4742 | SCHULMAN (A.) INC COMMON STOCK USD1.0 | 0.004% | 91.369% |
| 4743 | MONOTARO CO.LTD | 0.004% | 91.373% |
| 4744 | DIEBOLD INC | 0.004% | 91.376% |
| 4745 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | 0.004% | 91.380% |
| 4746 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01 | 0.004% | 91.384% |
| 4747 | ASCOM HOLDING A | 0.004% | 91.388% |
| 4748 | TEC CORPORATION | 0.004% | 91.391% |
| 4749 | TAIWAN PAIHO | 0.004% | 91.395% |
| 4750 | APPLUS SERVICES | 0.004% | 91.399% |
| 4751 | CHINA SCE PROPE | 0.004% | 91.403% |
| 4752 | MERRY ELECTRONI | 0.004% | 91.406% |
| 4753 | LINDT & SPRUENG | 0.004% | 91.410% |
| 4754 | CALIFORNIA WATE | 0.004% | 91.414% |
| 4755 | ARCADIS NV | 0.004% | 91.418% |
| 4756 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | 0.004% | 91.421% |
| 4757 | WESTERN GAS PARTNERS SR UNSECURED 07/22 4 | 0.004% | 91.425% |
| 4758 | KENEDIX RETAIL | 0.004% | 91.429% |
| 4759 | UTD DRUG | 0.004% | 91.432% |
| 4760 | HAREL INSURANCE | 0.004% | 91.436% |
| 4761 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | 0.004% | 91.440% |
| 4762 | LINDSAY CORP COMMON STOCK USD1.0 | 0.004% | 91.444% |
| 4763 | CHINA RAILWAY G | 0.004% | 91.447% |
| 4764 | MERCER INTL INC | 0.004% | 91.451% |
| 4765 | TOHO BANK | 0.004% | 91.455% |
| 4766 | EMAMI LTD | 0.004% | 91.459% |
| 4767 | GARTNER GROUP I | 0.004% | 91.462% |
| 4768 | 21VIANET GROUP INC ADR ADR USD.00001 | 0.004% | 91.466% |
| 4769 | AMERIPRISE FINA | 0.004% | 91.470% |
| 4770 | CHORUS LIMITED | 0.004% | 91.473% |
| 4771 | GRIFFON CORP COMMON STOCK USD.25 | 0.004% | 91.477% |
| 4772 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | 0.004% | 91.481% |
| 4773 | EPISTAR CORP | 0.004% | 91.485% |
| 4774 | KERRY LOGISTICS | 0.004% | 91.488% |
| 4775 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65 | 0.004% | 91.492% |
| 4776 | US BANK NA/CINC | 0.004% | 91.496% |
| 4777 | AFG ARBONIA-FOR | 0.004% | 91.499% |
| 4778 | LLOYDS BANK PLC COMPANY GUAR 08/20 2.7 | 0.004% | 91.503% |
| 4779 | MAYORA INDAH | 0.004% | 91.507% |
| 4780 | CHINA SHIPPING | 0.004% | 91.510% |
| 4781 | GAZTRANSPORT ET | 0.004% | 91.514% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4782 | ST NRTH RHINE-W | 0.004% | 91.518% |
| 4783 | NORTHAM PLATINU | 0.004% | 91.522% |
| 4784 | HITACHI ZOSEN C | 0.004% | 91.525% |
| 4785 | IOOF HOLDINGS L | 0.004% | 91.529% |
| 4786 | DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8 | 0.004% | 91.533% |
| 4787 | INDUTRADE AB | 0.004% | 91.536% |
| 4788 | SAMSUNG SDS CO | 0.004% | 91.540% |
| 4789 | AXFOOD AB | 0.004% | 91.544% |
| 4790 | AMERICAN ASSETS TRUST INC REIT USD.01 | 0.004% | 91.547% |
| 4791 | ITO EN | 0.004% | 91.551% |
| 4792 | BRILLIANCE CHIN | 0.004% | 91.555% |
| 4793 | UACJ CORP | 0.004% | 91.558% |
| 4794 | PREMIER INVESTM | 0.004% | 91.562% |
| 4795 | SWIRE PACIFIC | 0.004% | 91.566% |
| 4796 | ESSO (THAILAND) | 0.004% | 91.569% |
| 4797 | SINOTRANS LIMIT | 0.004% | 91.573% |
| 4798 | SCANSOURCE INC COMMON STOCK | 0.004% | 91.577% |
| 4799 | STUART OLSON IN | 0.004% | 91.580% |
| 4800 | HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3 | 0.004% | 91.584% |
| 4801 | CHEVRON CORP SR UNSECURED 05/21 2.1 | 0.004% | 91.588% |
| 4802 | NIC INC COMMON STOCK | 0.004% | 91.591% |
| 4803 | NICE SYSTEMS | 0.004% | 91.595% |
| 4804 | OTSUKA CORP | 0.004% | 91.599% |
| 4805 | SODEXHO ALLIANC | 0.004% | 91.602% |
| 4806 | INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75 | 0.004% | 91.606% |
| 4807 | ILLINOIS TOOL W | 0.004% | 91.610% |
| 4808 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | 0.004% | 91.613% |
| 4809 | SEIREN CO | 0.004% | 91.617% |
| 4810 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | 0.004% | 91.621% |
| 4811 | LOTTE SHOPPING | 0.004% | 91.624% |
| 4812 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | 0.004% | 91.628% |
| 4813 | DONGBU HITEK CO | 0.004% | 91.632% |
| 4814 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01 | 0.004% | 91.635% |
| 4815 | BEFIMMO SCA | 0.004% | 91.639% |
| 4816 | SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5 | 0.004% | 91.643% |
| 4817 | IMAX CORP | 0.004% | 91.646% |
| 4818 | KRUNG THAI BNK | 0.004% | 91.650% |
| 4819 | YOOX NET-A-PORT | 0.004% | 91.654% |
| 4820 | AUSDRILL LIMITE | 0.004% | 91.657% |
| 4821 | MAN WAH HOLDING | 0.004% | 91.661% |
| 4822 | ZIMMER HOLDINGS | 0.004% | 91.665% |
| 4823 | SCRIPPS(EW)CO(N | 0.004% | 91.668% |
| 4824 | SIBANYE GOLD LTD SPONS ADR ADR | 0.004% | 91.672% |
| 4825 | RUMO SA | 0.004% | 91.676% |
| 4826 | TOHO GAS CO | 0.004% | 91.679% |
| 4827 | CHINA LIFE INSU | 0.004% | 91.683% |
| 4828 | BAJAJ AUTO LTD | 0.004% | 91.686% |
| 4829 | TONG REN TANG T | 0.004% | 91.690% |
| 4830 | DAIWABO CO LTD | 0.004% | 91.694% |
| 4831 | MINITUBISHI TANA | 0.004% | 91.697% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4832 | CGN POWER CO LT | 0.004% | 91.701% |
| 4833 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | 0.004% | 91.705% |
| 4834 | AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7 | 0.004% | 91.708% |
| 4835 | CNA FINANCIAL CORP SR UNSECURED 05/24 3.95 | 0.004% | 91.712% |
| 4836 | MERITAGE HOMES | 0.004% | 91.715% |
| 4837 | ACEA SPA | 0.004% | 91.719% |
| 4838 | RAMSAY HEALTH C | 0.004% | 91.723% |
| 4839 | PTC INC COMMON STOCK USD.01 | 0.004% | 91.726% |
| 4840 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | 0.004% | 91.730% |
| 4841 | BRYN MAWR BANK CORP COMMON STOCK USD1.0 | 0.004% | 91.734% |
| 4842 | PAN OCEAN CO | 0.004% | 91.737% |
| 4843 | FISKARS OYJ | 0.004% | 91.741% |
| 4844 | VOCUS COMMUN LT | 0.004% | 91.744% |
| 4845 | SUMMIT INDUSTRI | 0.004% | 91.748% |
| 4846 | SENKO CO | 0.004% | 91.752% |
| 4847 | CIA SANEAMENTO | 0.004% | 91.755% |
| 4848 | CVS HEALTH CORP SR UNSECURED 06/21 2.125 | 0.004% | 91.759% |
| 4849 | WELBILT INC COMMON STOCK USD.01 | 0.004% | 91.762% |
| 4850 | JG SUMMIT HLDGS | 0.004% | 91.766% |
| 4851 | DAEWOO SECURITI | 0.004% | 91.770% |
| 4852 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | 0.004% | 91.773% |
| 4853 | HYUNDAI WIA COR | 0.004% | 91.777% |
| 4854 | MPHISIS LTD | 0.004% | 91.781% |
| 4855 | WALSIN LIHWA CO | 0.004% | 91.784% |
| 4856 | LYDALL INC COMMON STOCK USD.1 | 0.004% | 91.788% |
| 4857 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | 0.004% | 91.791% |
| 4858 | HUMANA INC SR UNSECURED 10/24 3.85 | 0.004% | 91.795% |
| 4859 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | 0.004% | 91.799% |
| 4860 | INDORAMA VENTUR | 0.004% | 91.802% |
| 4861 | ARGAN INC COMMON STOCK USD.15 | 0.004% | 91.806% |
| 4862 | MARUICHI STL TU | 0.004% | 91.809% |
| 4863 | CATERPILLAR INC SR UNSECURED 05/24 3.4 | 0.004% | 91.813% |
| 4864 | LI NING CO. LTD | 0.004% | 91.817% |
| 4865 | SANTAM | 0.004% | 91.820% |
| 4866 | INFICON HOLDING | 0.004% | 91.824% |
| 4867 | CHIN-POON INDL | 0.004% | 91.827% |
| 4868 | DAIRY CREST GRO | 0.004% | 91.831% |
| 4869 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | 0.004% | 91.835% |
| 4870 | H2O RETAILING C | 0.004% | 91.838% |
| 4871 | FAES FARMA SA | 0.004% | 91.842% |
| 4872 | JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625 | 0.004% | 91.845% |
| 4873 | ACADIAN TIMBER | 0.004% | 91.849% |
| 4874 | SEMAPA SOC INVE | 0.004% | 91.852% |
| 4875 | ENTERPRISE PROD | 0.004% | 91.856% |
| 4876 | COCA-COLA AMATI | 0.004% | 91.860% |
| 4877 | ALLSTATE CORP SR UNSECURED 06/23 3.15 | 0.004% | 91.863% |
| 4878 | CORVEL CORP COMMON STOCK USD.0001 | 0.004% | 91.867% |
| 4879 | FORMOSA TAFFETA | 0.004% | 91.870% |
| 4880 | ORIFLAME HOLDIN | 0.004% | 91.874% |
| 4881 | SEMPRA ENERGY SR UNSECURED 06/24 3.55 | 0.004% | 91.877% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4882 | DEUTZ AG | 0.004% | 91.881% |
| 4883 | OSISKO MINING I | 0.004% | 91.885% |
| 4884 | TRAVELPORT WORL | 0.004% | 91.888% |
| 4885 | NEKTAR THERAPEUTICS COMMON STOCK USD.0001 | 0.004% | 91.892% |
| 4886 | TOD'S SPA | 0.004% | 91.895% |
| 4887 | INVESTMENT TECH | 0.004% | 91.899% |
| 4888 | CVS HEALTH CORP SR UNSECURED 07/25 3.875 | 0.004% | 91.902% |
| 4889 | DOMINION ENERGY INC SR UNSECURED 12/24 3.625 | 0.004% | 91.906% |
| 4890 | ELLIE MAE INC COMMON STOCK USD.0001 | 0.004% | 91.909% |
| 4891 | TOKYO ELEC POWE | 0.004% | 91.913% |
| 4892 | VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 | 0.004% | 91.917% |
| 4893 | CHINA COAL ENER | 0.004% | 91.920% |
| 4894 | UNI-PRESIDENT C | 0.004% | 91.924% |
| 4895 | 58.COM INC ADR ADR | 0.004% | 91.927% |
| 4896 | SAN-A CO LTD | 0.004% | 91.931% |
| 4897 | PARK 24 CO | 0.004% | 91.934% |
| 4898 | NKT HOLDING A/S | 0.004% | 91.938% |
| 4899 | FAR EAST INTL B | 0.004% | 91.941% |
| 4900 | CENTRAL GLASS C | 0.004% | 91.945% |
| 4901 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9 | 0.004% | 91.949% |
| 4902 | DOOSAN HEAVY IN | 0.004% | 91.952% |
| 4903 | COMFORIA RESIDE | 0.004% | 91.956% |
| 4904 | GO-AHEAD GROUP | 0.004% | 91.959% |
| 4905 | LIBERBANK SA | 0.004% | 91.963% |
| 4906 | RYOBI | 0.004% | 91.966% |
| 4907 | EVOLENT HEALTH INC A COMMON STOCK USD.01 | 0.004% | 91.970% |
| 4908 | AMUNDI SA | 0.004% | 91.973% |
| 4909 | PARMALAT S.P.A | 0.004% | 91.977% |
| 4910 | MITIE GROUP | 0.004% | 91.980% |
| 4911 | JAIN IRRIGATION | 0.004% | 91.984% |
| 4912 | PIPER JAFFRAY COS COMMON STOCK USD.01 | 0.004% | 91.988% |
| 4913 | EBAY INC 3.45% | 0.004% | 91.991% |
| 4914 | BONDUELLE SCA | 0.004% | 91.995% |
| 4915 | MIRAIT HLDG COR | 0.004% | 91.998% |
| 4916 | THE NISSHIN OIL | 0.004% | 92.002% |
| 4917 | GOLD FIELDS LTD | 0.004% | 92.005% |
| 4918 | TOMTOM NV | 0.004% | 92.009% |
| 4919 | NETAPP INC SR UNSECURED 12/22 3.25 | 0.004% | 92.012% |
| 4920 | SHIKOKU ELEC PO | 0.004% | 92.016% |
| 4921 | POWER FINANCE C | 0.004% | 92.019% |
| 4922 | INDUSTRIAS CH S | 0.004% | 92.023% |
| 4923 | SP PLUS CORP COMMON STOCK USD.001 | 0.004% | 92.026% |
| 4924 | EZCORP INC CL A COMMON STOCK USD.01 | 0.004% | 92.030% |
| 4925 | INNOPHOS HOLDINGS INC COMMON STOCK USD.001 | 0.004% | 92.033% |
| 4926 | ALFRESA HOLDING | 0.004% | 92.037% |
| 4927 | MGM GROWTH PROPERTIES LLC A REIT | 0.004% | 92.040% |
| 4928 | GUNZE | 0.004% | 92.044% |
| 4929 | HEMFOSA FASTIGH | 0.004% | 92.047% |
| 4930 | COBIZ FINANCIAL INC COMMON STOCK USD.01 | 0.004% | 92.051% |
| 4931 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | 0.004% | 92.055% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4932 | BB SEGURIDADE P | 0.004% | 92.058% |
| 4933 | JERONIMO MARTIN | 0.004% | 92.062% |
| 4934 | DUSKIN CO LTD | 0.004% | 92.065% |
| 4935 | BARRATT DEVEL | 0.004% | 92.069% |
| 4936 | PREFERRED BANK/LOS ANGELES COMMON STOCK | 0.004% | 92.072% |
| 4937 | MAXLINEAR INC COMMON STOCK | 0.004% | 92.076% |
| 4938 | BANK OF AMERICA CORP SR UNSECURED 01/22 5.7 | 0.003% | 92.079% |
| 4939 | INTERCONTINENTA | 0.003% | 92.083% |
| 4940 | WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9 | 0.003% | 92.086% |
| 4941 | ENDEAVOUR SILVE | 0.003% | 92.090% |
| 4942 | KIWI PROPERTY G | 0.003% | 92.093% |
| 4943 | AGFA GEVAERT NV | 0.003% | 92.097% |
| 4944 | CHINA EASTERN A | 0.003% | 92.100% |
| 4945 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 92.103% |
| 4946 | TRADE ME LTD | 0.003% | 92.107% |
| 4947 | TOKYO OHKA KOGY | 0.003% | 92.110% |
| 4948 | NEMETSCHKE AG | 0.003% | 92.114% |
| 4949 | ASSORE | 0.003% | 92.117% |
| 4950 | WR GRACE + CO COMMON STOCK USD.01 | 0.003% | 92.121% |
| 4951 | BERNER KTBK | 0.003% | 92.124% |
| 4952 | ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55 | 0.003% | 92.128% |
| 4953 | TOKYU CONST | 0.003% | 92.131% |
| 4954 | RESILIENT REIT | 0.003% | 92.135% |
| 4955 | SHANGRI-LA ASIA | 0.003% | 92.138% |
| 4956 | TOMONY HOLDINGS | 0.003% | 92.142% |
| 4957 | V TECHNOLOGY | 0.003% | 92.145% |
| 4958 | RATHBONE BROTHE | 0.003% | 92.149% |
| 4959 | NOBLE CORP PLC | 0.003% | 92.152% |
| 4960 | AMERICAN STATES WATER CO COMMON STOCK | 0.003% | 92.156% |
| 4961 | CJ E&M CORPORAT | 0.003% | 92.159% |
| 4962 | GUNGHO ONLINE E | 0.003% | 92.163% |
| 4963 | TJX COS INC SR UNSECURED 05/23 2.5 | 0.003% | 92.166% |
| 4964 | MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3 | 0.003% | 92.170% |
| 4965 | TATA POWER CO L | 0.003% | 92.173% |
| 4966 | VAKRANGEE LTD | 0.003% | 92.177% |
| 4967 | LIECHTENSTEINIS | 0.003% | 92.180% |
| 4968 | APACHE CORP SR UNSECURED 04/22 3.25 | 0.003% | 92.184% |
| 4969 | MUTHOOT FINANCE | 0.003% | 92.187% |
| 4970 | KOLON INDUSTRIE | 0.003% | 92.190% |
| 4971 | INTERROLL HOLDI | 0.003% | 92.194% |
| 4972 | AMGEN INC SR UNSECURED 05/25 3.125 | 0.003% | 92.197% |
| 4973 | NAVIGANT CONSUL | 0.003% | 92.201% |
| 4974 | CLOETTA AB B SH | 0.003% | 92.204% |
| 4975 | GUARANTY BANCORP COMMON STOCK USD.001 | 0.003% | 92.208% |
| 4976 | RECTICEL | 0.003% | 92.211% |
| 4977 | AUTODESK INC | 0.003% | 92.215% |
| 4978 | SHIMANO INC | 0.003% | 92.218% |
| 4979 | ILIAD | 0.003% | 92.222% |
| 4980 | METROPOLE TV-(M | 0.003% | 92.225% |
| 4981 | VANGUARD INTL S | 0.003% | 92.229% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4982 | CAPITAL & COUNT | 0.003% | 92.232% |
| 4983 | HAMBORNER AG | 0.003% | 92.235% |
| 4984 | LUMINEX CORP COMMON STOCK USD.001 | 0.003% | 92.239% |
| 4985 | KERNEL HOLDING | 0.003% | 92.242% |
| 4986 | BROWN FORMAN CORP SR UNSECURED 01/23 2.25 | 0.003% | 92.246% |
| 4987 | YUHAN CORP | 0.003% | 92.249% |
| 4988 | ZZZSAN-AI OIL C | 0.003% | 92.253% |
| 4989 | BURCKHARDT COMP | 0.003% | 92.256% |
| 4990 | ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 | 0.003% | 92.260% |
| 4991 | HYAKUJUSHI BANK | 0.003% | 92.263% |
| 4992 | ANGLOGOLD LTD | 0.003% | 92.266% |
| 4993 | BONAVA AB - B S | 0.003% | 92.270% |
| 4994 | SOMFY SA | 0.003% | 92.273% |
| 4995 | HOPSON DEVELOPM | 0.003% | 92.277% |
| 4996 | NICHIHA CORP | 0.003% | 92.280% |
| 4997 | TOP GLOVE CORP | 0.003% | 92.284% |
| 4998 | PLDT INC | 0.003% | 92.287% |
| 4999 | GREEN REIT PLC | 0.003% | 92.290% |
| 5000 | ALPINE ELECTRON | 0.003% | 92.294% |
| 5001 | LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9 | 0.003% | 92.297% |
| 5002 | MATCH GROUP INC COMMON STOCK USD.001 | 0.003% | 92.301% |
| 5003 | ANGIODYNAMICS INC COMMON STOCK USD.01 | 0.003% | 92.304% |
| 5004 | HIGHWEALTH CONS | 0.003% | 92.308% |
| 5005 | SITC INTERNATIO | 0.003% | 92.311% |
| 5006 | ITALGAS SPA | 0.003% | 92.314% |
| 5007 | MYERS INDUSTRIES INC COMMON STOCK | 0.003% | 92.318% |
| 5008 | NS SOLUTIONS CO | 0.003% | 92.321% |
| 5009 | UNITED LABORATO | 0.003% | 92.325% |
| 5010 | RYMAN HEALTHCAR | 0.003% | 92.328% |
| 5011 | QUALITY SYSTEMS INC COMMON STOCK USD.01 | 0.003% | 92.332% |
| 5012 | AMBEV SA ADR ADR | 0.003% | 92.335% |
| 5013 | SINGAPORE POST | 0.003% | 92.338% |
| 5014 | DEUTSCHE EUROSH | 0.003% | 92.342% |
| 5015 | PRIMAX ELECTRON | 0.003% | 92.345% |
| 5016 | DNO INTERNATIONAL | 0.003% | 92.349% |
| 5017 | SANKEN ELECTRIC | 0.003% | 92.352% |
| 5018 | JIAYUAN INTERNA | 0.003% | 92.355% |
| 5019 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 0.003% | 92.359% |
| 5020 | INVACARE CORP | 0.003% | 92.362% |
| 5021 | LG CORP | 0.003% | 92.366% |
| 5022 | DAI-ICHI KOGYO | 0.003% | 92.369% |
| 5023 | AMERICA MOVIL SPN ADR CL L ADR | 0.003% | 92.373% |
| 5024 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | 0.003% | 92.376% |
| 5025 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | 0.003% | 92.379% |
| 5026 | BRINKER INTL IN | 0.003% | 92.383% |
| 5027 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | 0.003% | 92.386% |
| 5028 | COSCO HOLDINGS | 0.003% | 92.390% |
| 5029 | CTS CORP COMMON STOCK | 0.003% | 92.393% |
| 5030 | MAANSHAN IRON & | 0.003% | 92.396% |
| 5031 | SSAB SVENSKT ST | 0.003% | 92.400% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5032 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625 | 0.003% | 92.403% |
| 5033 | GJENSIDIGE FORS | 0.003% | 92.407% |
| 5034 | PANDOX AB | 0.003% | 92.410% |
| 5035 | LISI | 0.003% | 92.413% |
| 5036 | KINPO ELECTRONI | 0.003% | 92.417% |
| 5037 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | 0.003% | 92.420% |
| 5038 | HIBERNIA REIT P | 0.003% | 92.424% |
| 5039 | PAYLOCITY HOLDING CORP COMMON STOCK USD.001 | 0.003% | 92.427% |
| 5040 | NEWRIVER REIT P | 0.003% | 92.430% |
| 5041 | SOL MELIA SA | 0.003% | 92.434% |
| 5042 | IBJ LEASING CO | 0.003% | 92.437% |
| 5043 | GRUPO ELEKTRA(N | 0.003% | 92.441% |
| 5044 | BWP TRUST | 0.003% | 92.444% |
| 5045 | DLF LIMITED | 0.003% | 92.447% |
| 5046 | SERIA CO LTD | 0.003% | 92.451% |
| 5047 | LASALLE LOGIPOR | 0.003% | 92.454% |
| 5048 | DIALOG SEMICOND | 0.003% | 92.457% |
| 5049 | SOCIETE BIC SA | 0.003% | 92.461% |
| 5050 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | 0.003% | 92.464% |
| 5051 | HAITONG INTL SE | 0.003% | 92.468% |
| 5052 | UNITED ARROWS L | 0.003% | 92.471% |
| 5053 | LUYE PHARMA GRO | 0.003% | 92.474% |
| 5054 | CHARGEURS SA | 0.003% | 92.478% |
| 5055 | AIRBOSS OF AMER | 0.003% | 92.481% |
| 5056 | NHN ENTERTAINME | 0.003% | 92.484% |
| 5057 | NAMPAK LTD. | 0.003% | 92.488% |
| 5058 | INV LA CONSTRUC | 0.003% | 92.491% |
| 5059 | SHIP FINANCE IN | 0.003% | 92.495% |
| 5060 | NANTO BANK | 0.003% | 92.498% |
| 5061 | HEIWADO CO LTD | 0.003% | 92.501% |
| 5062 | KYORIN CO LTD. | 0.003% | 92.505% |
| 5063 | ST BARBARA MINE | 0.003% | 92.508% |
| 5064 | SERCOMM CORP | 0.003% | 92.511% |
| 5065 | DUKE ENERGY COR | 0.003% | 92.515% |
| 5066 | NN INC COMMON STOCK USD.01 | 0.003% | 92.518% |
| 5067 | SHELL INTERNATI | 0.003% | 92.521% |
| 5068 | CRED SUIS GP FU | 0.003% | 92.525% |
| 5069 | AEON DELIGHT | 0.003% | 92.528% |
| 5070 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2 | 0.003% | 92.532% |
| 5071 | SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45 | 0.003% | 92.535% |
| 5072 | CORETRONICS COR | 0.003% | 92.538% |
| 5073 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 0.003% | 92.542% |
| 5074 | PANALPINA WELT | 0.003% | 92.545% |
| 5075 | IZUMI CO | 0.003% | 92.548% |
| 5076 | JUST RETIREMENT | 0.003% | 92.552% |
| 5077 | ALSO HOLDING-RE | 0.003% | 92.555% |
| 5078 | RENEWABLE ENERG | 0.003% | 92.558% |
| 5079 | LEAGOLD MINING | 0.003% | 92.562% |
| 5080 | SHANDONG WEIGAO | 0.003% | 92.565% |
| 5081 | OLAM INTERNATIO | 0.003% | 92.568% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5082 | IMP DEL DES Y E | 0.003% | 92.572% |
| 5083 | FUKUOKA REIT CO | 0.003% | 92.575% |
| 5084 | TOBU RAILWAY CO | 0.003% | 92.578% |
| 5085 | ASIA OPTICAL CO | 0.003% | 92.582% |
| 5086 | PRADA SPA | 0.003% | 92.585% |
| 5087 | MAGELLAN FINANC | 0.003% | 92.588% |
| 5088 | IRISO ELECTRONI | 0.003% | 92.592% |
| 5089 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | 0.003% | 92.595% |
| 5090 | YAMANASHI CHUO | 0.003% | 92.598% |
| 5091 | BRAIT SA | 0.003% | 92.602% |
| 5092 | PZU GR | 0.003% | 92.605% |
| 5093 | M/I HOMES INC COMMON STOCK USD.01 | 0.003% | 92.608% |
| 5094 | AUTOGRILL SPA | 0.003% | 92.612% |
| 5095 | VTECH HLDGS | 0.003% | 92.615% |
| 5096 | MTS SYSTEMS CORP COMMON STOCK USD.25 | 0.003% | 92.618% |
| 5097 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | 0.003% | 92.622% |
| 5098 | GEO CO LTD | 0.003% | 92.625% |
| 5099 | SUN PHARMACEUTI | 0.003% | 92.628% |
| 5100 | EMEMORY TECHNOL | 0.003% | 92.632% |
| 5101 | TIM PARTICIPA | 0.003% | 92.635% |
| 5102 | THANACHART CAPI | 0.003% | 92.638% |
| 5103 | HONG KONG LAND | 0.003% | 92.642% |
| 5104 | Ayala Land Inc | 0.003% | 92.645% |
| 5105 | PITNEY BOWES INC COMMON STOCK USD1.0 | 0.003% | 92.648% |
| 5106 | BANGCHAK CORP P | 0.003% | 92.652% |
| 5107 | KATO SANGYO CO | 0.003% | 92.655% |
| 5108 | TOPCO SCIENTIFI | 0.003% | 92.658% |
| 5109 | ENTERCOM COMMUN | 0.003% | 92.661% |
| 5110 | GETAC TECHNOLOG | 0.003% | 92.665% |
| 5111 | LUNDIN PERTOLEU | 0.003% | 92.668% |
| 5112 | KANAMOTO CO LTD | 0.003% | 92.671% |
| 5113 | SEVERSTAL GDR REG S GDR | 0.003% | 92.675% |
| 5114 | KITZ CORPORATIO | 0.003% | 92.678% |
| 5115 | OUTSOURCING INC | 0.003% | 92.681% |
| 5116 | WESTPAC BANKING | 0.003% | 92.685% |
| 5117 | GPO DE INVERSIO | 0.003% | 92.688% |
| 5118 | USS CO. LTD. | 0.003% | 92.691% |
| 5119 | ARCHROCK INC COMMON STOCK USD.01 | 0.003% | 92.694% |
| 5120 | TARKETT SA | 0.003% | 92.698% |
| 5121 | WALGREEN BOOTS | 0.003% | 92.701% |
| 5122 | MEDIPAL HOLDING | 0.003% | 92.704% |
| 5123 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | 0.003% | 92.708% |
| 5124 | MEDY-TOX INC | 0.003% | 92.711% |
| 5125 | IRPC PUBLIC CO | 0.003% | 92.714% |
| 5126 | REGIS CORP COMMON STOCK USD.05 | 0.003% | 92.717% |
| 5127 | KYUSHU ELEC POW | 0.003% | 92.721% |
| 5128 | HULIC CO LTD | 0.003% | 92.724% |
| 5129 | TACHI-S CO | 0.003% | 92.727% |
| 5130 | NANKAI ELEC RAI | 0.003% | 92.731% |
| 5131 | MORGUARD CORP | 0.003% | 92.734% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5132 | THAI UNION GROU | 0.003% | 92.737% |
| 5133 | RUENTEX DEVELOP | 0.003% | 92.740% |
| 5134 | BARR(A.G.) | 0.003% | 92.744% |
| 5135 | SEIKO CORPORATI | 0.003% | 92.747% |
| 5136 | EDP RENOVAVEIS | 0.003% | 92.750% |
| 5137 | BBMG CORPORATIO | 0.003% | 92.753% |
| 5138 | ZAKLADY METALI | 0.003% | 92.757% |
| 5139 | ANHEUSER BUSCH INBEV SPN ADR ADR | 0.003% | 92.760% |
| 5140 | MARCUS CORP | 0.003% | 92.763% |
| 5141 | MICRO-STAR INTL | 0.003% | 92.767% |
| 5142 | INVESCO OFFICE | 0.003% | 92.770% |
| 5143 | LG PHILIPS LCD | 0.003% | 92.773% |
| 5144 | TAKKT AG | 0.003% | 92.776% |
| 5145 | DAIHEN CORP | 0.003% | 92.780% |
| 5146 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01 | 0.003% | 92.783% |
| 5147 | COCA-COLA FEMSA | 0.003% | 92.786% |
| 5148 | RIETER HLDGS AG | 0.003% | 92.789% |
| 5149 | CHINA RAILWAY S | 0.003% | 92.793% |
| 5150 | ENGIE BRASIL SA | 0.003% | 92.796% |
| 5151 | EXPRESS INC COMMON STOCK | 0.003% | 92.799% |
| 5152 | ENTERTAINMENT O | 0.003% | 92.802% |
| 5153 | GPO IND BIMBO | 0.003% | 92.806% |
| 5154 | BOC AVIATION LT | 0.003% | 92.809% |
| 5155 | TULLETT PREBON | 0.003% | 92.812% |
| 5156 | PRIMARY HEALTH | 0.003% | 92.815% |
| 5157 | GRAPHITE INDIA | 0.003% | 92.819% |
| 5158 | MAKINO MILLING | 0.003% | 92.822% |
| 5159 | KOMORI CORPORAT | 0.003% | 92.825% |
| 5160 | LEIDOS HOLDINGS | 0.003% | 92.828% |
| 5161 | TOYOTA MOTOR CR | 0.003% | 92.832% |
| 5162 | PEGASYSTEMS INC COMMON STOCK USD.01 | 0.003% | 92.835% |
| 5163 | NWS HOLDINGS LT | 0.003% | 92.838% |
| 5164 | AOKI INTL | 0.003% | 92.841% |
| 5165 | ARCS CO LTD | 0.003% | 92.844% |
| 5166 | JUST EAT PLC | 0.003% | 92.848% |
| 5167 | AUTOMOTIVE HOLD | 0.003% | 92.851% |
| 5168 | ORGANIZACI SORI | 0.003% | 92.854% |
| 5169 | JC DECAUX SA | 0.003% | 92.857% |
| 5170 | CAMDEN NATIONAL CORP COMMON STOCK | 0.003% | 92.861% |
| 5171 | AOZORA BANK | 0.003% | 92.864% |
| 5172 | TRAVELSKY TECHN | 0.003% | 92.867% |
| 5173 | NTT DOCOMO INC SPON ADR ADR | 0.003% | 92.870% |
| 5174 | ORION CORP | 0.003% | 92.874% |
| 5175 | CHEUNG KONG INF | 0.003% | 92.877% |
| 5176 | SHUTTERSTOCK INC COMMON STOCK USD.01 | 0.003% | 92.880% |
| 5177 | AEGION CORP COMMON STOCK USD.01 | 0.003% | 92.883% |
| 5178 | HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4 | 0.003% | 92.886% |
| 5179 | BANCA GENERALI | 0.003% | 92.890% |
| 5180 | ANADOLU EFES BI | 0.003% | 92.893% |
| 5181 | SANGAMO THERAPEUTICS INC COMMON STOCK USD.01 | 0.003% | 92.896% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5182 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 0.003% | 92.899% |
| 5183 | WD 40 CO COMMON STOCK USD.001 | 0.003% | 92.902% |
| 5184 | NESTLE FINANCE | 0.003% | 92.906% |
| 5185 | KONINKLIJKE WES | 0.003% | 92.909% |
| 5186 | SCANA CORP COMMON STOCK | 0.003% | 92.912% |
| 5187 | GREAT WALL ENTE | 0.003% | 92.915% |
| 5188 | ZUGER KANTONALB | 0.003% | 92.919% |
| 5189 | PHILIPS LIGHTIN | 0.003% | 92.922% |
| 5190 | TITAN INDUSTRIE | 0.003% | 92.925% |
| 5191 | CHINA DONGXIANG | 0.003% | 92.928% |
| 5192 | UNIFI INC | 0.003% | 92.931% |
| 5193 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 0.003% | 92.934% |
| 5194 | LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2 | 0.003% | 92.938% |
| 5195 | ANGANG NEW STEE | 0.003% | 92.941% |
| 5196 | KEYCORP | 0.003% | 92.944% |
| 5197 | RESORTTRUST INC | 0.003% | 92.947% |
| 5198 | FARMER BROS CO COMMON STOCK USD1.0 | 0.003% | 92.950% |
| 5199 | HUMANA INC SR UNSECURED 10/19 2.625 | 0.003% | 92.954% |
| 5200 | F E CONSORTM IN | 0.003% | 92.957% |
| 5201 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.003% | 92.960% |
| 5202 | VITASOY INTL | 0.003% | 92.963% |
| 5203 | KEPPEL DC REIT | 0.003% | 92.966% |
| 5204 | COCA-COLA WEST | 0.003% | 92.970% |
| 5205 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.003% | 92.973% |
| 5206 | CHINA NATIONAL | 0.003% | 92.976% |
| 5207 | PC CONNECTION | 0.003% | 92.979% |
| 5208 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | 0.003% | 92.982% |
| 5209 | POLYPIPE GROUP | 0.003% | 92.985% |
| 5210 | NIHON KOHDEN CO | 0.003% | 92.989% |
| 5211 | JGC CORP | 0.003% | 92.992% |
| 5212 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | 0.003% | 92.995% |
| 5213 | FOMENTO ECON ME | 0.003% | 92.998% |
| 5214 | CJ O SHOPPING C | 0.003% | 93.001% |
| 5215 | HENDERSON LAND | 0.003% | 93.004% |
| 5216 | ECHO GLOBAL LOG | 0.003% | 93.008% |
| 5217 | K-BRO LINEN INC | 0.003% | 93.011% |
| 5218 | SANFILIPPO(JOHN | 0.003% | 93.014% |
| 5219 | LENNAR CORP COMPANY GUAR 01/22 4.125 | 0.003% | 93.017% |
| 5220 | ALKERMES PLC | 0.003% | 93.020% |
| 5221 | PILOT CORP (NEW | 0.003% | 93.023% |
| 5222 | MACQUARIE LEISU | 0.003% | 93.027% |
| 5223 | LAR ESPANA REAL | 0.003% | 93.030% |
| 5224 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | 0.003% | 93.033% |
| 5225 | TRAKYA CAM SANA | 0.003% | 93.036% |
| 5226 | ELIS SA | 0.003% | 93.039% |
| 5227 | INFOMART CORP | 0.003% | 93.042% |
| 5228 | GERMAN AMERICAN BANCORP COMMON STOCK | 0.003% | 93.045% |
| 5229 | TAKEUCHI MANUFA | 0.003% | 93.049% |
| 5230 | BEAZER HOMES USA INC COMMON STOCK USD.001 | 0.003% | 93.052% |
| 5231 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | 0.003% | 93.055% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5232 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.003% | 93.058% |
| 5233 | ENBRIDGE ENERGY | 0.003% | 93.061% |
| 5234 | BANCORP INC/THE COMMON STOCK USD1.0 | 0.003% | 93.064% |
| 5235 | APOLLO HOSPITAL | 0.003% | 93.068% |
| 5236 | TISCO FINANCIAL | 0.003% | 93.071% |
| 5237 | TRANSPORT INTL | 0.003% | 93.074% |
| 5238 | GREEN PLAINS INC COMMON STOCK USD.001 | 0.003% | 93.077% |
| 5239 | POWERLONG REAL | 0.003% | 93.080% |
| 5240 | G8 EDUCATION LT | 0.003% | 93.083% |
| 5241 | TLG IMMOBILIEN | 0.003% | 93.086% |
| 5242 | RAIN INDUSTRIES | 0.003% | 93.090% |
| 5243 | JAPAN SECS FINA | 0.003% | 93.093% |
| 5244 | VASTNED RETAIL | 0.003% | 93.096% |
| 5245 | TONG YANG INDUS | 0.003% | 93.099% |
| 5246 | NISSAN SHATAI C | 0.003% | 93.102% |
| 5247 | BCO ABC BRASIL | 0.003% | 93.105% |
| 5248 | LG INTL CORP | 0.003% | 93.108% |
| 5249 | SINBON ELECTRON | 0.003% | 93.112% |
| 5250 | SAMSUNG SDI CO | 0.003% | 93.115% |
| 5251 | VEON LTD ADR | 0.003% | 93.118% |
| 5252 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001 | 0.003% | 93.121% |
| 5253 | IDBI BANK LTD | 0.003% | 93.124% |
| 5254 | SAMSUNG CARD | 0.003% | 93.127% |
| 5255 | DE'LONGHI SPA | 0.003% | 93.130% |
| 5256 | BORREGAARD ASA | 0.003% | 93.133% |
| 5257 | HONG LEONG CRED | 0.003% | 93.137% |
| 5258 | TAICHUNG | 0.003% | 93.140% |
| 5259 | Mobistar SA | 0.003% | 93.143% |
| 5260 | CARETRUST REIT INC REIT USD.01 | 0.003% | 93.146% |
| 5261 | SYDNEY AIRPORT | 0.003% | 93.149% |
| 5262 | ERCROS SA | 0.003% | 93.152% |
| 5263 | MGE ENERGY INC COMMON STOCK USD1.0 | 0.003% | 93.155% |
| 5264 | TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001 | 0.003% | 93.158% |
| 5265 | FUSHAN INTL ENE | 0.003% | 93.162% |
| 5266 | COMPUGROUP HOLD | 0.003% | 93.165% |
| 5267 | FUTABA CORP | 0.003% | 93.168% |
| 5268 | PALO ALTO NETWORKS INC COMMON STOCK USD.0001 | 0.003% | 93.171% |
| 5269 | KOC HOLDING AS | 0.003% | 93.174% |
| 5270 | DR PEPPER SNAPP | 0.003% | 93.177% |
| 5271 | MACQUARIE MEXIC | 0.003% | 93.180% |
| 5272 | MBANK | 0.003% | 93.183% |
| 5273 | JINRO LTD | 0.003% | 93.186% |
| 5274 | CREDITO EMILIAN | 0.003% | 93.190% |
| 5275 | GMO INTERNET IN | 0.003% | 93.193% |
| 5276 | TOKYO TY FINANC | 0.003% | 93.196% |
| 5277 | GMP CAPITAL COR | 0.003% | 93.199% |
| 5278 | PACIFIC INDUSTR | 0.003% | 93.202% |
| 5279 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01 | 0.003% | 93.205% |
| 5280 | AOMORI BANK | 0.003% | 93.208% |
| 5281 | FOXCONN INTERNA | 0.003% | 93.211% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5282 | FIDELITY SOUTHERN CORP COMMON STOCK | 0.003% | 93.214% |
| 5283 | CHINA BLUECHEMI | 0.003% | 93.218% |
| 5284 | FOXCONN TECHNOL | 0.003% | 93.221% |
| 5285 | NANYA TECHNOLOG | 0.003% | 93.224% |
| 5286 | KOMAX HOLDING A | 0.003% | 93.227% |
| 5287 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.003% | 93.230% |
| 5288 | WESTERN AREAS N | 0.003% | 93.233% |
| 5289 | PAPA JOHN'S INT | 0.003% | 93.236% |
| 5290 | CHAMPION REAL E | 0.003% | 93.239% |
| 5291 | LATAM AIRLINES | 0.003% | 93.242% |
| 5292 | CONSOL ENERGY INC COMMON STOCK USD.01 | 0.003% | 93.245% |
| 5293 | PORTUCEL EMPRES | 0.003% | 93.248% |
| 5294 | OMNIA HOLDINGS | 0.003% | 93.252% |
| 5295 | CASHBUILD LTD | 0.003% | 93.255% |
| 5296 | PACIFIC BASIN S | 0.003% | 93.258% |
| 5297 | EBOS GROUP LTD | 0.003% | 93.261% |
| 5298 | TAIWAN FERTILIZ | 0.003% | 93.264% |
| 5299 | YELLOW PAGES LT | 0.003% | 93.267% |
| 5300 | FENG HSIN IRON& | 0.003% | 93.270% |
| 5301 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | 0.003% | 93.273% |
| 5302 | TV18 BROADCAST | 0.003% | 93.276% |
| 5303 | DAH SING BANKIN | 0.003% | 93.279% |
| 5304 | JOWA HLDGS CO L | 0.003% | 93.282% |
| 5305 | AMERICAN PUBLIC | 0.003% | 93.285% |
| 5306 | EVERGREEN MARIN | 0.003% | 93.288% |
| 5307 | PZ CUSSONS PLC | 0.003% | 93.292% |
| 5308 | AVEVA GROUP PLC | 0.003% | 93.295% |
| 5309 | AFRICA OIL CORP | 0.003% | 93.298% |
| 5310 | SK NETWORKS CO | 0.003% | 93.301% |
| 5311 | CHARTER HALL | 0.003% | 93.304% |
| 5312 | HOTA INDUSTRIAL | 0.003% | 93.307% |
| 5313 | SWISSQUOTE GP H | 0.003% | 93.310% |
| 5314 | WORLD ACCEPTANCE CORP COMMON STOCK | 0.003% | 93.313% |
| 5315 | INTL METAL SERV | 0.003% | 93.316% |
| 5316 | COPPER MTN MNG | 0.003% | 93.319% |
| 5317 | PAN JIT INTERNA | 0.003% | 93.322% |
| 5318 | JUMBO SA | 0.003% | 93.325% |
| 5319 | FUJITEC CO | 0.003% | 93.328% |
| 5320 | SLATE RETAIL RE | 0.003% | 93.331% |
| 5321 | DXP ENTERPRISES | 0.003% | 93.334% |
| 5322 | KARDEX | 0.003% | 93.337% |
| 5323 | EMBOTELLA ANDIN | 0.003% | 93.340% |
| 5324 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | 0.003% | 93.344% |
| 5325 | DIRTT ENVIRONME | 0.003% | 93.347% |
| 5326 | FIBRIA CELULOSE SA SPON ADR ADR | 0.003% | 93.350% |
| 5327 | MONMOUTH REAL E | 0.003% | 93.353% |
| 5328 | CRAMO OYJ B SHS | 0.003% | 93.356% |
| 5329 | KOREA PETROCHEM | 0.003% | 93.359% |
| 5330 | NIPPON REIT INV | 0.003% | 93.362% |
| 5331 | SAO MARTINHO SA | 0.003% | 93.365% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5332 | DAIFUKU CO | 0.003% | 93.368% |
| 5333 | HEXAWARE TECHNO | 0.003% | 93.371% |
| 5334 | REITMANS (CANADA) LTD A COMMON STOCK | 0.003% | 93.374% |
| 5335 | MORGUARD REAL E | 0.003% | 93.377% |
| 5336 | NISHIO RENT ALL | 0.003% | 93.380% |
| 5337 | FUGRO NV-CVA | 0.003% | 93.383% |
| 5338 | YAKO CO | 0.003% | 93.386% |
| 5339 | KEIHIN ELEC EXP | 0.003% | 93.389% |
| 5340 | DIGI.COM BHD | 0.003% | 93.392% |
| 5341 | PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01 | 0.003% | 93.395% |
| 5342 | JM FINANCIAL | 0.003% | 93.398% |
| 5343 | TOWER INTL INC | 0.003% | 93.401% |
| 5344 | CROMPTON GREAVE | 0.003% | 93.404% |
| 5345 | LG INDL SYSTEMS | 0.003% | 93.407% |
| 5346 | DELPHI ENERGY C | 0.003% | 93.410% |
| 5347 | JOLLIBEE FOODS | 0.003% | 93.413% |
| 5348 | FU SHOU YUAN IN | 0.003% | 93.416% |
| 5349 | WING TAI HOLDIN | 0.003% | 93.419% |
| 5350 | POSTNL | 0.003% | 93.422% |
| 5351 | NICHI-KO PHARM | 0.003% | 93.425% |
| 5352 | HEIWA REAL ESTA | 0.003% | 93.428% |
| 5353 | JB FINANCIAL GR | 0.003% | 93.431% |
| 5354 | MID REIT INC | 0.003% | 93.434% |
| 5355 | HEIWA CORP | 0.003% | 93.438% |
| 5356 | SINGAPORE TECH | 0.003% | 93.441% |
| 5357 | HOCHSCHILD MINI | 0.003% | 93.444% |
| 5358 | MONEX GROUP INC | 0.003% | 93.447% |
| 5359 | EZAKI GLICO CO | 0.003% | 93.450% |
| 5360 | BELLUNA CO.LTD | 0.003% | 93.453% |
| 5361 | NATURA COSMETIC | 0.003% | 93.456% |
| 5362 | CROMWELL PROPER | 0.003% | 93.459% |
| 5363 | CHOW SANG SANG | 0.003% | 93.461% |
| 5364 | YUEN FOONG YU M | 0.003% | 93.464% |
| 5365 | NEW WAVE GROUP | 0.003% | 93.467% |
| 5366 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 93.470% |
| 5367 | ADVANTEST | 0.003% | 93.473% |
| 5368 | HELICAL BAR PLC | 0.003% | 93.476% |
| 5369 | INDRA SISTEMAS | 0.003% | 93.479% |
| 5370 | LATECOERE | 0.003% | 93.482% |
| 5371 | PROCTER & GAMBL | 0.003% | 93.485% |
| 5372 | ZARDOYA-OTIS | 0.003% | 93.488% |
| 5373 | SUPER RETAIL GR | 0.003% | 93.491% |
| 5374 | ULTIMATE | 0.003% | 93.494% |
| 5375 | RESOLUTE MINING | 0.003% | 93.497% |
| 5376 | LUXOTTICA GROUP | 0.003% | 93.500% |
| 5377 | ROCHE HOLDING A | 0.003% | 93.503% |
| 5378 | GUOTAI JUNAN IN | 0.003% | 93.506% |
| 5379 | HAYNES INTL INC | 0.003% | 93.509% |
| 5380 | LENNAR CORP 8.3 | 0.003% | 93.512% |
| 5381 | CONSTRUCCIONES | 0.003% | 93.515% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5382 | DIVERS RES BHD | 0.003% | 93.518% |
| 5383 | RPS GROUP PLC | 0.003% | 93.521% |
| 5384 | CHOICE PROPERTI | 0.003% | 93.524% |
| 5385 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | 0.003% | 93.527% |
| 5386 | IMA(IND MACC AU | 0.003% | 93.530% |
| 5387 | OKI ELECTRIC IN | 0.003% | 93.533% |
| 5388 | JIANGSU EXPRESS | 0.003% | 93.536% |
| 5389 | INABATA & CO | 0.003% | 93.539% |
| 5390 | WIHLBORGS FASTI | 0.003% | 93.542% |
| 5391 | MACQUARIE KOREA | 0.003% | 93.545% |
| 5392 | PARAMOUNT BED H | 0.003% | 93.548% |
| 5393 | TOAGOSEI CO LTD | 0.003% | 93.551% |
| 5394 | ARCADYAN TECHNO | 0.003% | 93.554% |
| 5395 | DATATEC | 0.003% | 93.557% |
| 5396 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | 0.003% | 93.560% |
| 5397 | ATRION CORPORATION COMMON STOCK USD.1 | 0.003% | 93.562% |
| 5398 | MANTRA GROUP LT | 0.003% | 93.565% |
| 5399 | HERITAGE COMMERCE CORP COMMON STOCK | 0.003% | 93.568% |
| 5400 | WALSIN TECHNOLO | 0.003% | 93.571% |
| 5401 | SELECT HARVESTS | 0.003% | 93.574% |
| 5402 | KEIO CORP | 0.003% | 93.577% |
| 5403 | ROXGOLD INC | 0.003% | 93.580% |
| 5404 | HUA HONG SEMICO | 0.003% | 93.583% |
| 5405 | WHIRLPOOL CORP SR UNSECURED 06/21 4.85 | 0.003% | 93.586% |
| 5406 | TOKEN CORP | 0.003% | 93.589% |
| 5407 | SA CORP REAL ES | 0.003% | 93.592% |
| 5408 | WESTERN GAS PAR | 0.003% | 93.595% |
| 5409 | SAMSUNG TECHWIN | 0.003% | 93.598% |
| 5410 | ZHEN DING TECHN | 0.003% | 93.601% |
| 5411 | FASTIGHETS AB B | 0.003% | 93.604% |
| 5412 | GUDANG GARAM(PE | 0.003% | 93.607% |
| 5413 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | 0.003% | 93.610% |
| 5414 | HUAKU DEVELOPME | 0.003% | 93.613% |
| 5415 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | 0.003% | 93.615% |
| 5416 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | 0.003% | 93.618% |
| 5417 | JCU CORP | 0.003% | 93.621% |
| 5418 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 0.003% | 93.624% |
| 5419 | CUMMINS INDIA | 0.003% | 93.627% |
| 5420 | SHUN TAK HLDGS | 0.003% | 93.630% |
| 5421 | JAPAN AIRPORT T | 0.003% | 93.633% |
| 5422 | SEKISUI HOUSE | 0.003% | 93.636% |
| 5423 | GENTING INTERNA | 0.003% | 93.639% |
| 5424 | LAWSON | 0.003% | 93.642% |
| 5425 | TITAN INTERNATIONAL INC COMMON STOCK | 0.003% | 93.645% |
| 5426 | RHB Capital | 0.003% | 93.648% |
| 5427 | MOCHIDA PHARM C | 0.003% | 93.651% |
| 5428 | AEON MALL CO LT | 0.003% | 93.654% |
| 5429 | BAT INTL FINANC | 0.003% | 93.656% |
| 5430 | EN-JAPAN INC. | 0.003% | 93.659% |
| 5431 | TELEFONICA DEUT | 0.003% | 93.662% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5432 | JAPAN AVIATN EL | 0.003% | 93.665% |
| 5433 | CHINA HARMONY N | 0.003% | 93.668% |
| 5434 | BURE INVESTMENT | 0.003% | 93.671% |
| 5435 | RUTH'S HOSPITAL | 0.003% | 93.674% |
| 5436 | COMMONWEALTH BA | 0.003% | 93.677% |
| 5437 | BEIJING CAP LAN | 0.003% | 93.680% |
| 5438 | INTL BK RECON & | 0.003% | 93.683% |
| 5439 | NIKKISO CO | 0.003% | 93.686% |
| 5440 | SHINOKEN GROUP | 0.003% | 93.689% |
| 5441 | ECLIPX GROUP LT | 0.003% | 93.691% |
| 5442 | INTERNATIONAL P | 0.003% | 93.694% |
| 5443 | KAKAKU.COM INC | 0.003% | 93.697% |
| 5444 | MEITEC CORPORAT | 0.003% | 93.700% |
| 5445 | RITEK INC | 0.003% | 93.703% |
| 5446 | COMMONWEALTH BA | 0.003% | 93.706% |
| 5447 | HUBER & SUHNER | 0.003% | 93.709% |
| 5448 | HORIZON BANCORP INDIANA COMMON STOCK | 0.003% | 93.712% |
| 5449 | ASIAN DEVELOPME | 0.003% | 93.715% |
| 5450 | MEIDENSHA CORP | 0.003% | 93.718% |
| 5451 | KIATNAKIN FIN&S | 0.003% | 93.720% |
| 5452 | ONESAVINGS BANK | 0.003% | 93.723% |
| 5453 | NIPPON DENSETSU | 0.003% | 93.726% |
| 5454 | CONSORT MEDICAL | 0.003% | 93.729% |
| 5455 | PEOPLES BANCORP INC COMMON STOCK | 0.003% | 93.732% |
| 5456 | SYNCMOLD ENTERP | 0.003% | 93.735% |
| 5457 | TRANSM ALIANCA | 0.003% | 93.738% |
| 5458 | OKINAWA ELEC PO | 0.003% | 93.741% |
| 5459 | BUMI ARMADA BER | 0.003% | 93.744% |
| 5460 | AXCELIS TECHNOL | 0.003% | 93.747% |
| 5461 | CHINA MOTOR CO | 0.003% | 93.749% |
| 5462 | IINO KAIUN KAIS | 0.003% | 93.752% |
| 5463 | TUNG HO STEEL E | 0.003% | 93.755% |
| 5464 | BOLSA MEXICANA | 0.003% | 93.758% |
| 5465 | CHICONY ELECTRO | 0.003% | 93.761% |
| 5466 | GRAMMER AG | 0.003% | 93.764% |
| 5467 | SUNDRUG CO LTD | 0.003% | 93.767% |
| 5468 | DAIKYO INC | 0.003% | 93.770% |
| 5469 | GROUPON INC COMMON STOCK USD.0001 | 0.003% | 93.772% |
| 5470 | CATERPILLAR INC SR UNSECURED 05/21 3.9 | 0.003% | 93.775% |
| 5471 | GRIEG SEAFOOD A | 0.003% | 93.778% |
| 5472 | GIORDANO INTL L | 0.003% | 93.781% |
| 5473 | OKUMURA CORP | 0.003% | 93.784% |
| 5474 | JOHN LAING GROU | 0.003% | 93.787% |
| 5475 | TAISHO PHARMACE | 0.003% | 93.790% |
| 5476 | XCERRA CORP COMMON STOCK USD.05 | 0.003% | 93.793% |
| 5477 | SKY PERFECT JSA | 0.003% | 93.796% |
| 5478 | FLEURY SA | 0.003% | 93.798% |
| 5479 | DIGITAL CHINA H | 0.003% | 93.801% |
| 5480 | POONGSAN CORP(N | 0.003% | 93.804% |
| 5481 | SAIZERIYA COMPA | 0.003% | 93.807% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5482 | PER AARSLEFF A/ | 0.003% | 93.810% |
| 5483 | YAMAGATA BANK | 0.003% | 93.813% |
| 5484 | RAJESH EXPORTS | 0.003% | 93.816% |
| 5485 | G&L BEIJER AB B | 0.003% | 93.818% |
| 5486 | GRAINGER TRUST | 0.003% | 93.821% |
| 5487 | HANA TOUR SERVI | 0.003% | 93.824% |
| 5488 | SATO CORP | 0.003% | 93.827% |
| 5489 | UNITED ENERGY G | 0.003% | 93.830% |
| 5490 | ITOHAM YONEKYU | 0.003% | 93.833% |
| 5491 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | 0.003% | 93.836% |
| 5492 | CITI TRENDS INC COMMON STOCK USD.01 | 0.003% | 93.839% |
| 5493 | CYFROWY POLSAT | 0.003% | 93.841% |
| 5494 | KABU.COM SECURI | 0.003% | 93.844% |
| 5495 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | 0.003% | 93.847% |
| 5496 | AGRITRADE RESOU | 0.003% | 93.850% |
| 5497 | SKYLARK CO LTD | 0.003% | 93.853% |
| 5498 | AKER SOLUTIONS | 0.003% | 93.856% |
| 5499 | ALL NIPPON AIRW | 0.003% | 93.858% |
| 5500 | SCORPIO TANKERS | 0.003% | 93.861% |
| 5501 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 93.864% |
| 5502 | ESURE GROUP PLC | 0.003% | 93.867% |
| 5503 | SAINT MARC HLDG | 0.003% | 93.870% |
| 5504 | ELITE MATERIAL | 0.003% | 93.873% |
| 5505 | AUTOZONE INC SR UNSECURED 04/22 3.7 | 0.003% | 93.876% |
| 5506 | BAYWA AG (BAYER | 0.003% | 93.878% |
| 5507 | IS DONGSEO CO L | 0.003% | 93.881% |
| 5508 | HACKETT GROUP INC/THE COMMON STOCK USD.001 | 0.003% | 93.884% |
| 5509 | JSW ENERGY LTD | 0.003% | 93.887% |
| 5510 | BLOOMBERRY RESO | 0.003% | 93.890% |
| 5511 | CRA INTERNATIONAL INC COMMON STOCK | 0.003% | 93.893% |
| 5512 | REPUBLIC BANCORP INC CLASS A COMMON STOCK | 0.003% | 93.895% |
| 5513 | INVESQUE INC | 0.003% | 93.898% |
| 5514 | TRUSCO NAKAYAMA | 0.003% | 93.901% |
| 5515 | SLC AGRICOLA SA | 0.003% | 93.904% |
| 5516 | PT ANEKA TAMBAN | 0.003% | 93.907% |
| 5517 | LENDINGTREE INC COMMON STOCK USD.01 | 0.003% | 93.910% |
| 5518 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | 0.003% | 93.912% |
| 5519 | XENCOR INC COMMON STOCK USD.01 | 0.003% | 93.915% |
| 5520 | BITAUTO HOLDINGS LTD ADR ADR USD.00004 | 0.003% | 93.918% |
| 5521 | SAGAMI RAILWAY | 0.003% | 93.921% |
| 5522 | ETERNAL CHEMICA | 0.003% | 93.924% |
| 5523 | TSI HOLDINGS CO | 0.003% | 93.927% |
| 5524 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5 | 0.003% | 93.929% |
| 5525 | SHINKO ELEC IND | 0.003% | 93.932% |
| 5526 | CAHYA MATA SARA | 0.003% | 93.935% |
| 5527 | CASTROL INDIA L | 0.003% | 93.938% |
| 5528 | ELEC POWER DEV | 0.003% | 93.941% |
| 5529 | WORKDAY INC CLASS A COMMON STOCK USD.001 | 0.003% | 93.944% |
| 5530 | VECTOR INC | 0.003% | 93.946% |
| 5531 | GROUP COMERCIAL | 0.003% | 93.949% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5532 | CHOW TAI FOOK J | 0.003% | 93.952% |
| 5533 | GAMESA CORP TEC | 0.003% | 93.955% |
| 5534 | CHINA TELECOM CORP LTD ADR ADR | 0.003% | 93.958% |
| 5535 | GREENCORE GROUP | 0.003% | 93.960% |
| 5536 | ADVANCED SEMICONDUCTOR E ADR ADR | 0.003% | 93.963% |
| 5537 | DOOSAN CORP | 0.003% | 93.966% |
| 5538 | AUSTRIA TECHNOL | 0.003% | 93.969% |
| 5539 | WEST CHINA CEME | 0.003% | 93.972% |
| 5540 | OESTERREICHISCH | 0.003% | 93.974% |
| 5541 | JARDINE CYCLE | 0.003% | 93.977% |
| 5542 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125 | 0.003% | 93.980% |
| 5543 | VST HLDGS | 0.003% | 93.983% |
| 5544 | MAHINDRA & MAHI | 0.003% | 93.986% |
| 5545 | SINGAPORE EXCHA | 0.003% | 93.989% |
| 5546 | VTG AG | 0.003% | 93.991% |
| 5547 | NOJIMA CORP | 0.003% | 93.994% |
| 5548 | CHINA AGRI-INDU | 0.003% | 93.997% |
| 5549 | RIPLEY CORP SA | 0.003% | 94.000% |
| 5550 | GUANGZHOU AUTOM | 0.003% | 94.003% |
| 5551 | TASSAL GROUP | 0.003% | 94.005% |
| 5552 | SEOUL SEMICONDU | 0.003% | 94.008% |
| 5553 | GS RETAIL CO LT | 0.003% | 94.011% |
| 5554 | BLUE HILLS BANCORP INC COMMON STOCK USD.01 | 0.003% | 94.014% |
| 5555 | ZZZPRIMA MEAT P | 0.003% | 94.016% |
| 5556 | KENDRION NV | 0.003% | 94.019% |
| 5557 | KLAB INC | 0.003% | 94.022% |
| 5558 | VOLKSWAGEN LEAS | 0.003% | 94.025% |
| 5559 | ALTRIA GROUP INC COMPANY GUAR 05/21 4.75 | 0.003% | 94.028% |
| 5560 | CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.003% | 94.030% |
| 5561 | PETS AT HOME GR | 0.003% | 94.033% |
| 5562 | TAKARA STANDARD | 0.003% | 94.036% |
| 5563 | PETRONAS CHEMIC | 0.003% | 94.039% |
| 5564 | EI TOWERS SPA | 0.003% | 94.042% |
| 5565 | KENEDIX RESIDEN | 0.003% | 94.044% |
| 5566 | GREENLAND HONG | 0.003% | 94.047% |
| 5567 | SUPALAI PUBLIC | 0.003% | 94.050% |
| 5568 | ZENKOKU HOSHO C | 0.003% | 94.053% |
| 5569 | EVERLIGHT ELECT | 0.003% | 94.056% |
| 5570 | ODONTOPREV SA | 0.003% | 94.058% |
| 5571 | BINCK NV | 0.003% | 94.061% |
| 5572 | HUONS CO LTD | 0.003% | 94.064% |
| 5573 | ZUMIEZ INC COMMON STOCK | 0.003% | 94.067% |
| 5574 | GLAXOSMITHKLINE | 0.003% | 94.069% |
| 5575 | MARICO LTD | 0.003% | 94.072% |
| 5576 | TRISTATE CAPITAL HLDGS INC COMMON STOCK | 0.003% | 94.075% |
| 5577 | GEA GROUP AG | 0.003% | 94.078% |
| 5578 | SPEEDWAY MOTORS | 0.003% | 94.081% |
| 5579 | AMOREPACIFIC-NE | 0.003% | 94.083% |
| 5580 | EVENT HOSPITALI | 0.003% | 94.086% |
| 5581 | IWATE(BANK OF) | 0.003% | 94.089% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5582 | PREMIER OIL | 0.003% | 94.092% |
| 5583 | ARC LAND SAKAMO | 0.003% | 94.094% |
| 5584 | PERLIS PLANTATI | 0.003% | 94.097% |
| 5585 | PERPETUAL TST A | 0.003% | 94.100% |
| 5586 | ZCL COMPOSITES | 0.003% | 94.103% |
| 5587 | S FOODS INC | 0.003% | 94.105% |
| 5588 | SPARKASSEN IMMO | 0.003% | 94.108% |
| 5589 | TAKARA LEBEN CO | 0.003% | 94.111% |
| 5590 | SUDAMERICANA VA | 0.003% | 94.114% |
| 5591 | SHANKS GROUP PL | 0.003% | 94.116% |
| 5592 | EXACT SCIENCES | 0.003% | 94.119% |
| 5593 | TAIWAN STYRENE | 0.003% | 94.122% |
| 5594 | HIKARI TSUSHIN | 0.003% | 94.125% |
| 5595 | EXELON GENERATI | 0.003% | 94.128% |
| 5596 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1 | 0.003% | 94.130% |
| 5597 | ITOCHU TECHNO S | 0.003% | 94.133% |
| 5598 | TXC CORPN | 0.003% | 94.136% |
| 5599 | KUNGSLEDEN AB N | 0.003% | 94.139% |
| 5600 | MEDPACE HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 94.141% |
| 5601 | GENMAB A/S | 0.003% | 94.144% |
| 5602 | FB FINANCIAL CORP COMMON STOCK USD1.0 | 0.003% | 94.147% |
| 5603 | ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5 | 0.003% | 94.150% |
| 5604 | SEED CO LTD/TOK | 0.003% | 94.152% |
| 5605 | TELEKOM AUSTRIA | 0.003% | 94.155% |
| 5606 | GENTERA SAB DE | 0.003% | 94.158% |
| 5607 | KUNG LONG BATTE | 0.003% | 94.161% |
| 5608 | PRINCE HOUSING | 0.003% | 94.163% |
| 5609 | METLIFECARE LTD | 0.003% | 94.166% |
| 5610 | TOEI CO | 0.003% | 94.169% |
| 5611 | YODOGAWA STEEL | 0.003% | 94.172% |
| 5612 | GRINDROD LIMITE | 0.003% | 94.174% |
| 5613 | JAPAN DISPLAY I | 0.003% | 94.177% |
| 5614 | RONSHINE CHINA | 0.003% | 94.180% |
| 5615 | JACCS CO | 0.003% | 94.182% |
| 5616 | PETMED EXPRESS INC COMMON STOCK USD.001 | 0.003% | 94.185% |
| 5617 | BT INVESTMENT M | 0.003% | 94.188% |
| 5618 | SUMITOMO WAREHO | 0.003% | 94.191% |
| 5619 | HUTCHISON TEL-H | 0.003% | 94.193% |
| 5620 | DAIHO CONSTRUCT | 0.003% | 94.196% |
| 5621 | ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8 | 0.003% | 94.199% |
| 5622 | CSR CORP | 0.003% | 94.202% |
| 5623 | DAIBIRU CORP | 0.003% | 94.204% |
| 5624 | TAV HAVALIMANLA | 0.003% | 94.207% |
| 5625 | GOODMAN PROPERT | 0.003% | 94.210% |
| 5626 | MUSASHI SEIMITS | 0.003% | 94.213% |
| 5627 | GUOCO GROUP | 0.003% | 94.215% |
| 5628 | NORDSTROM INC | 0.003% | 94.218% |
| 5629 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | 0.003% | 94.221% |
| 5630 | MANHATTAN ASSOC | 0.003% | 94.223% |
| 5631 | SPARTANNASH CO COMMON STOCK | 0.003% | 94.226% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5632 | DOMINOS PIZZA E | 0.003% | 94.229% |
| 5633 | FELDA GLOBAL VE | 0.003% | 94.232% |
| 5634 | CIA HERING | 0.003% | 94.234% |
| 5635 | CELLNEX TELECOM | 0.003% | 94.237% |
| 5636 | ABACUS PROPERTY | 0.003% | 94.240% |
| 5637 | RAMIRENT OYJ | 0.003% | 94.243% |
| 5638 | ZEE ENTERTAIN E | 0.003% | 94.245% |
| 5639 | J.C. PENNEY CO INC COMMON STOCK USD.5 | 0.003% | 94.248% |
| 5640 | CDL HOSPITALITY | 0.003% | 94.251% |
| 5641 | INTERCONEXION E | 0.003% | 94.253% |
| 5642 | INTERNET INITIA | 0.003% | 94.256% |
| 5643 | HAKUHODO DY HLD | 0.003% | 94.259% |
| 5644 | LAM RESEARCH CORP SR UNSECURED 03/25 3.8 | 0.003% | 94.262% |
| 5645 | VEDANTA RESOURC | 0.003% | 94.264% |
| 5646 | GRUPO AEROPORTU | 0.003% | 94.267% |
| 5647 | BIOTELEMETRY INC COMMON STOCK USD.001 | 0.003% | 94.270% |
| 5648 | IGG INC | 0.003% | 94.272% |
| 5649 | HOUSE FOODS COR | 0.003% | 94.275% |
| 5650 | ENNIS INC COMMON STOCK USD2.5 | 0.003% | 94.278% |
| 5651 | INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001 | 0.003% | 94.281% |
| 5652 | ELIA SYS OPERAT | 0.003% | 94.283% |
| 5653 | HYUNDAI MIPO DO | 0.003% | 94.286% |
| 5654 | ORIENTAL UNION | 0.003% | 94.289% |
| 5655 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | 0.003% | 94.291% |
| 5656 | RHONE-KLINIKUM | 0.003% | 94.294% |
| 5657 | ENQUEST PLC | 0.003% | 94.297% |
| 5658 | MISC BERHAD | 0.003% | 94.299% |
| 5659 | EMC INS GROUP INC COMMON STOCK USD1.0 | 0.003% | 94.302% |
| 5660 | HANJIN KAL CORP | 0.003% | 94.305% |
| 5661 | CHINA SOUTH CIT | 0.003% | 94.308% |
| 5662 | VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5 | 0.003% | 94.310% |
| 5663 | RETROPHIN INC COMMON STOCK USD.0001 | 0.003% | 94.313% |
| 5664 | SONY FINANCIAL | 0.003% | 94.316% |
| 5665 | ALBIOMA | 0.003% | 94.318% |
| 5666 | GPO CATALANA OC | 0.003% | 94.321% |
| 5667 | OBRASCON HUAR L | 0.003% | 94.324% |
| 5668 | SANYO SPEC STEE | 0.003% | 94.326% |
| 5669 | KYOKUTO KAIHATS | 0.003% | 94.329% |
| 5670 | BLUEPRINT MEDICINES CORP COMMON STOCK USD.001 | 0.003% | 94.332% |
| 5671 | AIA ENGINEERING | 0.003% | 94.334% |
| 5672 | GETTY PETROLEUM | 0.003% | 94.337% |
| 5673 | MOTOR OIL SA | 0.003% | 94.340% |
| 5674 | HAILIANG EDUCAT | 0.003% | 94.342% |
| 5675 | NISHI NIPPON RR | 0.003% | 94.345% |
| 5676 | GORMAN-RUPP CO | 0.003% | 94.348% |
| 5677 | NEWMONT MINING CORP COMPANY GUAR 03/22 3.5 | 0.003% | 94.350% |
| 5678 | FORMOSA PETROCH | 0.003% | 94.353% |
| 5679 | BUKIT SEMBAWNG | 0.003% | 94.356% |
| 5680 | RAMCO-GERSHENSO | 0.003% | 94.358% |
| 5681 | YUNG TAY ENGINE | 0.003% | 94.361% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5682 | FRASERS CENTREP | 0.003% | 94.364% |
| 5683 | ATLANTICA YIELD | 0.003% | 94.366% |
| 5684 | LASSILA & TIKAN | 0.003% | 94.369% |
| 5685 | CHUGOKU MAR PAI | 0.003% | 94.372% |
| 5686 | ONO PHARMACEUTI | 0.003% | 94.374% |
| 5687 | ASCOTT RESIDENC | 0.003% | 94.377% |
| 5688 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | 0.003% | 94.380% |
| 5689 | EXPRESS SCRIPTS | 0.003% | 94.382% |
| 5690 | PT BUMI SERPONG | 0.003% | 94.385% |
| 5691 | D.A. CONSORTIUM | 0.003% | 94.388% |
| 5692 | KOKUYO CO | 0.003% | 94.390% |
| 5693 | BECTON DICKINSON | 0.003% | 94.393% |
| 5694 | BANPU PUBLIC CO | 0.003% | 94.396% |
| 5695 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | 0.003% | 94.398% |
| 5696 | CONN S INC COMMON STOCK USD.01 | 0.003% | 94.401% |
| 5697 | REDES ENERGETIC | 0.003% | 94.404% |
| 5698 | JSR CORPORATION | 0.003% | 94.406% |
| 5699 | CENTRL PLAZA HO | 0.003% | 94.409% |
| 5700 | SUPERVALU INC COMMON STOCK USD.01 | 0.003% | 94.412% |
| 5701 | ALCONIX CORPORA | 0.003% | 94.414% |
| 5702 | TEXTAINER GROUP | 0.003% | 94.417% |
| 5703 | BARCLAYS PLC SR UNSECURED 01/21 3.25 | 0.003% | 94.420% |
| 5704 | PUREGOLD PRICE | 0.003% | 94.422% |
| 5705 | SRF LTD | 0.003% | 94.425% |
| 5706 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2 | 0.003% | 94.428% |
| 5707 | MIGDAL INSURAN | 0.003% | 94.430% |
| 5708 | CEBU AIR INC | 0.003% | 94.433% |
| 5709 | STURM RUGER + CO INC COMMON STOCK USD1.0 | 0.003% | 94.436% |
| 5710 | CHINA HIGH SPEE | 0.003% | 94.438% |
| 5711 | CHUNGHWA TELECOM LT SPON ADR ADR | 0.003% | 94.441% |
| 5712 | AT+T INC SR UNSECURED 02/21 2.8 | 0.003% | 94.444% |
| 5713 | PIONEER CORP JP | 0.003% | 94.446% |
| 5714 | VSE CORP COMMON STOCK USD.05 | 0.003% | 94.449% |
| 5715 | RTL GROUP SA | 0.003% | 94.452% |
| 5716 | CHUNGHWA TELECO | 0.003% | 94.454% |
| 5717 | CIA ENERGETICA | 0.003% | 94.457% |
| 5718 | TIMKENSTEEL CORP COMMON STOCK | 0.003% | 94.459% |
| 5719 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7 | 0.003% | 94.462% |
| 5720 | CAROLINA FINANCIAL CORP COMMON STOCK | 0.003% | 94.465% |
| 5721 | PEAPACK GLADSTONE FINL CORP COMMON STOCK | 0.003% | 94.467% |
| 5722 | EUROPAC PAPELES | 0.003% | 94.470% |
| 5723 | CJ CGV | 0.003% | 94.473% |
| 5724 | ASR NEDERLAND N | 0.003% | 94.475% |
| 5725 | POLSKIE GORNICT | 0.003% | 94.478% |
| 5726 | KADOKAWA DWANGO | 0.003% | 94.481% |
| 5727 | BANCO SANTANDER | 0.003% | 94.483% |
| 5728 | SSANGYONG CEMEN | 0.003% | 94.486% |
| 5729 | EVERSOURCE ENER | 0.003% | 94.488% |
| 5730 | HOGY MEDICAL CO | 0.003% | 94.491% |
| 5731 | TENARIS S.A. | 0.003% | 94.494% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5732 | NISSHIN SEIFUN | 0.003% | 94.496% |
| 5733 | PACIFIC TEXTILE | 0.003% | 94.499% |
| 5734 | HYUNDAI ELEVATO | 0.003% | 94.502% |
| 5735 | MUNICIPALITY FI | 0.003% | 94.504% |
| 5736 | JAPFA COMFEED I | 0.003% | 94.507% |
| 5737 | HUFVUDSTADEN AB | 0.003% | 94.509% |
| 5738 | MSG NETWORKS INC A COMMON STOCK USD.01 | 0.003% | 94.512% |
| 5739 | FRESENIUS MEDIC | 0.003% | 94.515% |
| 5740 | KOMBASSAN HOLDI | 0.003% | 94.517% |
| 5741 | BANK OF BARODA | 0.003% | 94.520% |
| 5742 | TVS MOTOR CO | 0.003% | 94.523% |
| 5743 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | 0.003% | 94.525% |
| 5744 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625 | 0.003% | 94.528% |
| 5745 | PARKWAY LIFE RE | 0.003% | 94.530% |
| 5746 | HONG LEONG BANK | 0.003% | 94.533% |
| 5747 | RICARDO | 0.003% | 94.536% |
| 5748 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01 | 0.003% | 94.538% |
| 5749 | SANTANDER HOLDINGS USA SR UNSECURED 01/23 3.4 | 0.003% | 94.541% |
| 5750 | K12 INC COMMON STOCK USD.0001 | 0.003% | 94.543% |
| 5751 | SEMEN GRESIK | 0.003% | 94.546% |
| 5752 | SAF-HOLLAND SA | 0.003% | 94.549% |
| 5753 | HANSTEEN HOLDIN | 0.003% | 94.551% |
| 5754 | KEYBANK NA/CLEV | 0.003% | 94.554% |
| 5755 | MARR SPA | 0.003% | 94.556% |
| 5756 | MORGAN STANLEY SR UNSECURED 11/21 2.625 | 0.003% | 94.559% |
| 5757 | EASTERLY GOVERNMENT PROPERTI REIT USD.01 | 0.003% | 94.562% |
| 5758 | SKS MICROFINANC | 0.003% | 94.564% |
| 5759 | GPO TELEVISA | 0.003% | 94.567% |
| 5760 | PHH CORP COMMON STOCK USD.01 | 0.003% | 94.569% |
| 5761 | IBSTOCK PLC | 0.003% | 94.572% |
| 5762 | OIL REFINERIES | 0.003% | 94.575% |
| 5763 | KRUK SA | 0.003% | 94.577% |
| 5764 | KANSAI PAINT CO | 0.003% | 94.580% |
| 5765 | METALL ZUG AG | 0.003% | 94.582% |
| 5766 | KOHNAN SHOJI | 0.003% | 94.585% |
| 5767 | INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0 | 0.003% | 94.588% |
| 5768 | HALCON RESOURCES CORP COMMON STOCK USD.0001 | 0.003% | 94.590% |
| 5769 | LIVE OAK BANCSHARES INC COMMON STOCK | 0.003% | 94.593% |
| 5770 | BANCO SANTANDER | 0.003% | 94.595% |
| 5771 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01 | 0.003% | 94.598% |
| 5772 | D/S NORDEN | 0.003% | 94.601% |
| 5773 | AK STEEL HOLDIN | 0.003% | 94.603% |
| 5774 | KINSUS INTERCON | 0.003% | 94.606% |
| 5775 | ROYAL CO | 0.003% | 94.608% |
| 5776 | NORDEA BANK AB | 0.003% | 94.611% |
| 5777 | CHINA ORIENTAL | 0.003% | 94.614% |
| 5778 | TAIWAN ACCEPTAN | 0.003% | 94.616% |
| 5779 | ORIOR AG | 0.003% | 94.619% |
| 5780 | REALESTATE.COM. | 0.003% | 94.621% |
| 5781 | BETSSON AB | 0.003% | 94.624% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5782 | STRIDES ARCOLAB | 0.003% | 94.627% |
| 5783 | HITACHI MAXELL | 0.003% | 94.629% |
| 5784 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | 0.003% | 94.632% |
| 5785 | EBAY INC SR UNSECURED 07/22 2.6 | 0.003% | 94.634% |
| 5786 | GT CAPITAL HOLD | 0.003% | 94.637% |
| 5787 | TATA CHEMICALS | 0.003% | 94.640% |
| 5788 | YIRENDAI LTD AD | 0.003% | 94.642% |
| 5789 | BPOST SA | 0.003% | 94.645% |
| 5790 | Alliance Global | 0.003% | 94.647% |
| 5791 | YARA INTERNATIO | 0.003% | 94.650% |
| 5792 | FINISH LINE INC | 0.003% | 94.652% |
| 5793 | CHENG UEI PRECI | 0.003% | 94.655% |
| 5794 | JOSHIN DENKI CO | 0.003% | 94.658% |
| 5795 | SUMITOMO DENSET | 0.003% | 94.660% |
| 5796 | RESOLUTE FOREST | 0.003% | 94.663% |
| 5797 | KINGSTON COMM(H | 0.003% | 94.665% |
| 5798 | MIRATI THERAPEU | 0.003% | 94.668% |
| 5799 | YANGTZE OPT FIB | 0.003% | 94.670% |
| 5800 | CAFE DE CORAL H | 0.003% | 94.673% |
| 5801 | EXTREME NETWORKS INC COMMON STOCK USD.001 | 0.003% | 94.676% |
| 5802 | XINJIANG GOLDWI | 0.003% | 94.678% |
| 5803 | OPHIR ENERGY PL | 0.003% | 94.681% |
| 5804 | EMS-CHEMIE HLDG | 0.003% | 94.683% |
| 5805 | WUESTENROT & WU | 0.003% | 94.686% |
| 5806 | CHATHAM LODGING | 0.003% | 94.688% |
| 5807 | CIECH SA | 0.003% | 94.691% |
| 5808 | DAINICHISEIKA C | 0.003% | 94.694% |
| 5809 | EMP NAC ELECTRI | 0.003% | 94.696% |
| 5810 | TOPPAN FORMS | 0.003% | 94.699% |
| 5811 | PHOTRONICS INC COMMON STOCK USD.01 | 0.003% | 94.701% |
| 5812 | MIZUHO FINL GP | 0.003% | 94.704% |
| 5813 | NISSIN KOGYO | 0.003% | 94.706% |
| 5814 | CONSTRUTORA TEN | 0.003% | 94.709% |
| 5815 | MALLINCKRODT PL | 0.003% | 94.711% |
| 5816 | SALMAR ASA | 0.003% | 94.714% |
| 5817 | KINTETSU WORLD | 0.003% | 94.717% |
| 5818 | CEWE COLOR HLDG | 0.003% | 94.719% |
| 5819 | RIB SOFTWARE AG | 0.003% | 94.722% |
| 5820 | TAIWAN BUSINESS | 0.003% | 94.724% |
| 5821 | GREIF INC CL B COMMON STOCK | 0.003% | 94.727% |
| 5822 | ARDENTEC CORP | 0.003% | 94.729% |
| 5823 | CHINA POWER INT | 0.003% | 94.732% |
| 5824 | SAUL CENTERS INC REIT USD.01 | 0.003% | 94.734% |
| 5825 | JUROKU BANK | 0.003% | 94.737% |
| 5826 | MAGNESITA REFRA | 0.003% | 94.739% |
| 5827 | FRANKLIN STREET PROPERTIES C REIT USD.0001 | 0.003% | 94.742% |
| 5828 | FORTUNE R/EST I | 0.003% | 94.745% |
| 5829 | DRAEGERWERK AG | 0.003% | 94.747% |
| 5830 | ST SHINE OPTICA | 0.003% | 94.750% |
| 5831 | DAISEKI CO LTD | 0.003% | 94.752% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5832 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | 0.003% | 94.755% |
| 5833 | SVENSKA HANDELS | 0.003% | 94.757% |
| 5834 | TAEYOUNG ENGINE | 0.003% | 94.760% |
| 5835 | ALTAREA SCA | 0.003% | 94.762% |
| 5836 | SPLUNK INC COMMON STOCK USD.001 | 0.003% | 94.765% |
| 5837 | ASIA PACIFIC TE | 0.003% | 94.767% |
| 5838 | JVC KENWOOD HLD | 0.003% | 94.770% |
| 5839 | EZ TEC EMPREEND | 0.003% | 94.772% |
| 5840 | TECO ELEC&MACHI | 0.003% | 94.775% |
| 5841 | MENICON CO LTD | 0.003% | 94.777% |
| 5842 | NIPPON SODA CO | 0.003% | 94.780% |
| 5843 | PI INDUSTRIES L | 0.003% | 94.782% |
| 5844 | TRIUMPH BANCORP INC COMMON STOCK USD.01 | 0.003% | 94.785% |
| 5845 | MENZIES(JOHN) | 0.003% | 94.788% |
| 5846 | SANGETSU CO | 0.003% | 94.790% |
| 5847 | PACIFIC METALS | 0.003% | 94.793% |
| 5848 | SANOFI INDIA LT | 0.003% | 94.795% |
| 5849 | SAO PAU ALPARGA | 0.003% | 94.798% |
| 5850 | GWA GROUP LTD | 0.003% | 94.800% |
| 5851 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | 0.003% | 94.803% |
| 5852 | UNITED SUPER MA | 0.003% | 94.805% |
| 5853 | FUYAO GLASS IND | 0.003% | 94.808% |
| 5854 | BILIA AB | 0.003% | 94.810% |
| 5855 | MORGUARD NORTH | 0.003% | 94.813% |
| 5856 | TTY BIPHARM CO | 0.003% | 94.815% |
| 5857 | FRASERS LOGISTI | 0.003% | 94.818% |
| 5858 | PAZ CORP SA | 0.003% | 94.820% |
| 5859 | ALK-ABELLO A/S | 0.003% | 94.823% |
| 5860 | HEIWA REAL ESTA | 0.003% | 94.825% |
| 5861 | LINDAB INTL AB | 0.003% | 94.828% |
| 5862 | CT REAL ESTATE | 0.003% | 94.830% |
| 5863 | KOREA EXPRESS C | 0.003% | 94.833% |
| 5864 | BIZLINK HOLDING | 0.003% | 94.835% |
| 5865 | WATERLAND FIN H | 0.003% | 94.838% |
| 5866 | HUNG SHENG CONS | 0.003% | 94.840% |
| 5867 | TOHO ZINC CO LT | 0.003% | 94.843% |
| 5868 | MERCANTILE BANK CORP COMMON STOCK | 0.002% | 94.845% |
| 5869 | ELRINGKLINGER | 0.002% | 94.848% |
| 5870 | NAKANISHI INC | 0.002% | 94.850% |
| 5871 | INABA DENKISANG | 0.002% | 94.853% |
| 5872 | UMS HLDGS LTD | 0.002% | 94.855% |
| 5873 | MORGAN STANLEY | 0.002% | 94.858% |
| 5874 | INDIGO BOOKS + MUSIC INC COMMON STOCK | 0.002% | 94.860% |
| 5875 | CHEMRING GROUP | 0.002% | 94.863% |
| 5876 | RED STAR MACALL | 0.002% | 94.865% |
| 5877 | FUCHS PETRO AG | 0.002% | 94.868% |
| 5878 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | 0.002% | 94.870% |
| 5879 | GRUMA SA DE CV | 0.002% | 94.873% |
| 5880 | BRF SA ADR ADR | 0.002% | 94.875% |
| 5881 | INARI AMERTRON | 0.002% | 94.878% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5882 | AIXTRON AG | 0.002% | 94.880% |
| 5883 | AMPLIFON SPA NE | 0.002% | 94.883% |
| 5884 | LUNDIN GOLD INC | 0.002% | 94.885% |
| 5885 | DYDO DRINCO INC | 0.002% | 94.888% |
| 5886 | AMERICAN RAILCA | 0.002% | 94.890% |
| 5887 | ILUKA RESOURCES | 0.002% | 94.893% |
| 5888 | SM PRIME HLDGS | 0.002% | 94.895% |
| 5889 | HOSIDEN CORP | 0.002% | 94.898% |
| 5890 | CAMPBELL SOUP CO SR UNSECURED 04/21 4.25 | 0.002% | 94.900% |
| 5891 | MAIDEN HLDGS LT | 0.002% | 94.902% |
| 5892 | STEADFAST GROUP | 0.002% | 94.905% |
| 5893 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | 0.002% | 94.907% |
| 5894 | RYDER SYSTEM IN | 0.002% | 94.910% |
| 5895 | NYRSTAR NV | 0.002% | 94.912% |
| 5896 | RUENTEX INDUSTR | 0.002% | 94.915% |
| 5897 | XTEP INTERNATIO | 0.002% | 94.917% |
| 5898 | SIAMGAS AND PET | 0.002% | 94.920% |
| 5899 | PLAYA HOTELS & | 0.002% | 94.922% |
| 5900 | BENI STABILI IT | 0.002% | 94.925% |
| 5901 | NISSIN ELECTRIC | 0.002% | 94.927% |
| 5902 | AK HOLDINGS INC | 0.002% | 94.930% |
| 5903 | SBS HOLDINGS IN | 0.002% | 94.932% |
| 5904 | THAI MILITARY B | 0.002% | 94.935% |
| 5905 | SPARTAN MOTORS INC COMMON STOCK USD.01 | 0.002% | 94.937% |
| 5906 | NORTH AMERICAN ENERGY PARTNE COMMON STOCK | 0.002% | 94.939% |
| 5907 | VUKILE PROPERTY | 0.002% | 94.942% |
| 5908 | BOJANGLES INC COMMON STOCK USD.01 | 0.002% | 94.944% |
| 5909 | 888 HOLDINGS | 0.002% | 94.947% |
| 5910 | HYSAN DEVELOPME | 0.002% | 94.949% |
| 5911 | MARINEMAX INC COMMON STOCK USD.001 | 0.002% | 94.952% |
| 5912 | HUATAI SECURITI | 0.002% | 94.954% |
| 5913 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | 0.002% | 94.957% |
| 5914 | DEXERIALS CORP | 0.002% | 94.959% |
| 5915 | GPO FIN INTERAC | 0.002% | 94.961% |
| 5916 | NSD CO LTD | 0.002% | 94.964% |
| 5917 | SIRTEX MEDICAL | 0.002% | 94.966% |
| 5918 | PRECINT PRO | 0.002% | 94.969% |
| 5919 | NIPPON SHEET GL | 0.002% | 94.971% |
| 5920 | ACCELL GROUP | 0.002% | 94.974% |
| 5921 | HOSHIZAKI ELECT | 0.002% | 94.976% |
| 5922 | BERTRANDT AG | 0.002% | 94.979% |
| 5923 | PLY GEM HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 94.981% |
| 5924 | IMAX CHINA HOLD | 0.002% | 94.983% |
| 5925 | VINA CONCHA Y T | 0.002% | 94.986% |
| 5926 | OAO GAZPROM | 0.002% | 94.988% |
| 5927 | BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561 | 0.002% | 94.991% |
| 5928 | ADASTRIA HOLDI | 0.002% | 94.993% |
| 5929 | CHINA SHIPPING | 0.002% | 94.996% |
| 5930 | CAPITARETAIL CH | 0.002% | 94.998% |
| 5931 | ENGINEERS INDIA | 0.002% | 95.001% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5932 | TANSEISHA CO | 0.002% | 95.003% |
| 5933 | COSTAIN GROUP P | 0.002% | 95.005% |
| 5934 | CORBY SPIRIT AN | 0.002% | 95.008% |
| 5935 | CLARKSON(HORACE | 0.002% | 95.010% |
| 5936 | ELDORADO RESORTS INC COMMON STOCK | 0.002% | 95.013% |
| 5937 | VESTEL ELECTRON | 0.002% | 95.015% |
| 5938 | NORITZ CORP | 0.002% | 95.018% |
| 5939 | SK CHEMICALS CO | 0.002% | 95.020% |
| 5940 | KOTAK MAHINDRA | 0.002% | 95.022% |
| 5941 | SUPREME ELECTRO | 0.002% | 95.025% |
| 5942 | KOREA LINE CORP | 0.002% | 95.027% |
| 5943 | SIIX CORPORATIO | 0.002% | 95.030% |
| 5944 | ZHAOJIN MINING | 0.002% | 95.032% |
| 5945 | VAUDOISE ASSURA | 0.002% | 95.034% |
| 5946 | CLAL INSURANCE | 0.002% | 95.037% |
| 5947 | 1ST PHILIPPINE | 0.002% | 95.039% |
| 5948 | DIXONS CARPHONE | 0.002% | 95.042% |
| 5949 | YUEXIU REAL ES | 0.002% | 95.044% |
| 5950 | SITRONIX TECHNO | 0.002% | 95.047% |
| 5951 | ACUSHNET HOLDINGS CORP COMMON STOCK USD.001 | 0.002% | 95.049% |
| 5952 | CHINA FOOD LTD | 0.002% | 95.051% |
| 5953 | ITOCHU FUEL COR | 0.002% | 95.054% |
| 5954 | HERO HONDA | 0.002% | 95.056% |
| 5955 | BML INC | 0.002% | 95.059% |
| 5956 | MARCOPOLO SA | 0.002% | 95.061% |
| 5957 | QCR HOLDINGS INC COMMON STOCK USD1.0 | 0.002% | 95.063% |
| 5958 | TONGDA GROUP HL | 0.002% | 95.066% |
| 5959 | INCYTE PHARMACE | 0.002% | 95.068% |
| 5960 | SODA SANAYII | 0.002% | 95.071% |
| 5961 | IRESS MARKET TE | 0.002% | 95.073% |
| 5962 | BROWN FORMAN CORP CLASS A COMMON STOCK USD.15 | 0.002% | 95.075% |
| 5963 | SHIMA SEIKI MFG | 0.002% | 95.078% |
| 5964 | KYUSHU RAILWAY | 0.002% | 95.080% |
| 5965 | GRUPO HERDEZ SA | 0.002% | 95.083% |
| 5966 | CRYOLIFE INC | 0.002% | 95.085% |
| 5967 | SINOTRANS SHIPP | 0.002% | 95.087% |
| 5968 | SONDA S.A. | 0.002% | 95.090% |
| 5969 | AMADA HOLDINGS | 0.002% | 95.092% |
| 5970 | MERSEN SA | 0.002% | 95.095% |
| 5971 | TOKYOTOKEIBA CO | 0.002% | 95.097% |
| 5972 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | 0.002% | 95.099% |
| 5973 | SHOWA SANGYO CO | 0.002% | 95.102% |
| 5974 | WAKITA & CO | 0.002% | 95.104% |
| 5975 | ENERGY FUELS INC COMMON STOCK | 0.002% | 95.107% |
| 5976 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.002% | 95.109% |
| 5977 | TOKYO STEEL MFG | 0.002% | 95.111% |
| 5978 | FUJI MEDIA HOLD | 0.002% | 95.114% |
| 5979 | VERITIV CORP COMMON STOCK USD.01 | 0.002% | 95.116% |
| 5980 | SALINI IMPREGIL | 0.002% | 95.119% |
| 5981 | CONCENTRIC AB | 0.002% | 95.121% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5982 | QL RESOURCES BH | 0.002% | 95.123% |
| 5983 | POWER GRID CORP | 0.002% | 95.126% |
| 5984 | POU SHENG INTL | 0.002% | 95.128% |
| 5985 | NIPPON SIGNAL C | 0.002% | 95.130% |
| 5986 | PIOLAX CO | 0.002% | 95.133% |
| 5987 | ITE GROUP | 0.002% | 95.135% |
| 5988 | MIZUNO CORP | 0.002% | 95.138% |
| 5989 | FLEXIGROUP LIMI | 0.002% | 95.140% |
| 5990 | HEALTHSTREAM INC COMMON STOCK | 0.002% | 95.142% |
| 5991 | ICHIGO REAL EST | 0.002% | 95.145% |
| 5992 | BHARAT PETROL C | 0.002% | 95.147% |
| 5993 | ALPEN CO LTD | 0.002% | 95.149% |
| 5994 | SHANGHAI JIN JI | 0.002% | 95.152% |
| 5995 | COLOWIDE CO LTD | 0.002% | 95.154% |
| 5996 | YULON MOTOR | 0.002% | 95.157% |
| 5997 | INDIAN HOTELS | 0.002% | 95.159% |
| 5998 | YAHOO JAPAN COR | 0.002% | 95.161% |
| 5999 | INDIABULL REAL | 0.002% | 95.164% |
| 6000 | NIPPON KOEI CO | 0.002% | 95.166% |
| 6001 | GENSCRIPT BIOTE | 0.002% | 95.168% |
| 6002 | CONSUN PHARMACE | 0.002% | 95.171% |
| 6003 | AV HOMES INC COMMON STOCK USD1.0 | 0.002% | 95.173% |
| 6004 | TIER REIT INC REIT USD.0001 | 0.002% | 95.175% |
| 6005 | CHUDENKO CORP | 0.002% | 95.178% |
| 6006 | NESTLE FINANCE | 0.002% | 95.180% |
| 6007 | ADVTECH LTD | 0.002% | 95.183% |
| 6008 | CHINA MAPLE LEA | 0.002% | 95.185% |
| 6009 | NOVOLIPET STEEL | 0.002% | 95.187% |
| 6010 | NIIT TECHNOLOGI | 0.002% | 95.190% |
| 6011 | QINGDAO PORT IN | 0.002% | 95.192% |
| 6012 | INSTEEL INDUSTRIES INC COMMON STOCK | 0.002% | 95.194% |
| 6013 | BIM BIRLESIK MA | 0.002% | 95.197% |
| 6014 | CENTRAL GARDEN& | 0.002% | 95.199% |
| 6015 | ADANI ENTERPRIS | 0.002% | 95.201% |
| 6016 | CHROMA ATE INC | 0.002% | 95.204% |
| 6017 | DONGKUK STEEL M | 0.002% | 95.206% |
| 6018 | CITIC 1616 HLDG | 0.002% | 95.208% |
| 6019 | CONEXIO CORP | 0.002% | 95.211% |
| 6020 | EARTH CHEMICAL | 0.002% | 95.213% |
| 6021 | PARQUE ARAUCO S | 0.002% | 95.215% |
| 6022 | ALGOMA CENTRAL | 0.002% | 95.218% |
| 6023 | NAVITAS LTD | 0.002% | 95.220% |
| 6024 | FURUKAWA CO | 0.002% | 95.223% |
| 6025 | SALVATORE FERRA | 0.002% | 95.225% |
| 6026 | PAGE INDUSTRIES | 0.002% | 95.227% |
| 6027 | FUTABA INDUSTRI | 0.002% | 95.230% |
| 6028 | DENNY S CORP COMMON STOCK USD.01 | 0.002% | 95.232% |
| 6029 | TAMURA CORP | 0.002% | 95.234% |
| 6030 | RPX CORP COMMON STOCK USD.0001 | 0.002% | 95.237% |
| 6031 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | 0.002% | 95.239% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6032 | JENOPTIK AG | 0.002% | 95.241% |
| 6033 | IP GROUP | 0.002% | 95.244% |
| 6034 | OPKO HEALTH INC COMMON STOCK USD.01 | 0.002% | 95.246% |
| 6035 | RICOH LEASING | 0.002% | 95.248% |
| 6036 | IOI CORPORATION | 0.002% | 95.250% |
| 6037 | FIVE PRIME THER | 0.002% | 95.253% |
| 6038 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | 0.002% | 95.255% |
| 6039 | CYBG PLC | 0.002% | 95.257% |
| 6040 | BQE NATL BELGIQ | 0.002% | 95.260% |
| 6041 | MERCURIES LIFE | 0.002% | 95.262% |
| 6042 | MIYAZAKI BANK | 0.002% | 95.264% |
| 6043 | SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4 | 0.002% | 95.267% |
| 6044 | OVS SPA | 0.002% | 95.269% |
| 6045 | WILSON BAYLY HO | 0.002% | 95.271% |
| 6046 | SHIKOKU BANK | 0.002% | 95.274% |
| 6047 | STONE ENERGY CORP COMMON STOCK USD.01 | 0.002% | 95.276% |
| 6048 | GOLDEN STAR RES | 0.002% | 95.278% |
| 6049 | CHAROEN POKPHAN | 0.002% | 95.281% |
| 6050 | SODICK CO | 0.002% | 95.283% |
| 6051 | O/SEAS UNION EN | 0.002% | 95.285% |
| 6052 | TOOTSIE ROLL IN | 0.002% | 95.288% |
| 6053 | NOAH HOLDINGS LTD SPON ADS ADR USD.0005 | 0.002% | 95.290% |
| 6054 | SHANGHAI ELECTR | 0.002% | 95.292% |
| 6055 | NANOMETRICS | 0.002% | 95.295% |
| 6056 | NISSHIN STEEL H | 0.002% | 95.297% |
| 6057 | YAPI VE KREDI B | 0.002% | 95.299% |
| 6058 | EVN AG | 0.002% | 95.301% |
| 6059 | WISTRON NEWEB C | 0.002% | 95.304% |
| 6060 | NIPPON CHEMI-CO | 0.002% | 95.306% |
| 6061 | TEJON RANCH CO | 0.002% | 95.308% |
| 6062 | BAVARIAN NORDIC | 0.002% | 95.311% |
| 6063 | SPIRENT COMMUNI | 0.002% | 95.313% |
| 6064 | RELIANCE POWER | 0.002% | 95.315% |
| 6065 | THAI AIRWAYS IN | 0.002% | 95.318% |
| 6066 | GEMDALE PROPERT | 0.002% | 95.320% |
| 6067 | ELITE ADVANCED | 0.002% | 95.322% |
| 6068 | PROVIDENT FINAN | 0.002% | 95.324% |
| 6069 | THERATECHNOLOGI | 0.002% | 95.327% |
| 6070 | FUTUREFUEL CORP COMMON STOCK USD.0001 | 0.002% | 95.329% |
| 6071 | RYOSAN CO | 0.002% | 95.331% |
| 6072 | KANTO DENKA KOG | 0.002% | 95.334% |
| 6073 | ECOPETROL SA | 0.002% | 95.336% |
| 6074 | TECHTARGET COMMON STOCK USD.001 | 0.002% | 95.338% |
| 6075 | RENEAS ELECTRO | 0.002% | 95.340% |
| 6076 | PAX GLOBAL TECH | 0.002% | 95.343% |
| 6077 | HCI GROUP INC COMMON STOCK | 0.002% | 95.345% |
| 6078 | POLA ORBIS HLDG | 0.002% | 95.347% |
| 6079 | MYOB GROUP LTD | 0.002% | 95.350% |
| 6080 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | 0.002% | 95.352% |
| 6081 | PORT OF TAURANG | 0.002% | 95.354% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6082 | KISSEI PHARM CO | 0.002% | 95.356% |
| 6083 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | 0.002% | 95.359% |
| 6084 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.002% | 95.361% |
| 6085 | LENNAR CORP 6.6 | 0.002% | 95.363% |
| 6086 | AVANZA BANK HOL | 0.002% | 95.366% |
| 6087 | ECOLAB INC SR UNSECURED 12/21 4.35 | 0.002% | 95.368% |
| 6088 | KIMBALL ELECTRONICS INC COMMON STOCK | 0.002% | 95.370% |
| 6089 | CHINA WATER AFF | 0.002% | 95.372% |
| 6090 | STEEL AUTHORITY | 0.002% | 95.375% |
| 6091 | HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125 | 0.002% | 95.377% |
| 6092 | LG HAUSYS LTD | 0.002% | 95.379% |
| 6093 | NIPPON VALQUA I | 0.002% | 95.381% |
| 6094 | TSRC CORP | 0.002% | 95.384% |
| 6095 | CORP MOCTEZUMA | 0.002% | 95.386% |
| 6096 | GRAPE KING INC | 0.002% | 95.388% |
| 6097 | START TODAY CO | 0.002% | 95.391% |
| 6098 | TAIWAN GLASS | 0.002% | 95.393% |
| 6099 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | 0.002% | 95.395% |
| 6100 | SLATE OFFICE RE | 0.002% | 95.397% |
| 6101 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | 0.002% | 95.400% |
| 6102 | AKITA BANK | 0.002% | 95.402% |
| 6103 | HAWKINS INC COMMON STOCK USD.05 | 0.002% | 95.404% |
| 6104 | TAILORED BRANDS INC COMMON STOCK USD.01 | 0.002% | 95.406% |
| 6105 | UNIBAIL-RODAMCO | 0.002% | 95.409% |
| 6106 | VISTA LAND & LI | 0.002% | 95.411% |
| 6107 | LG HOME SHOPPIN | 0.002% | 95.413% |
| 6108 | TURKCELL ILETISIM HIZMET ADR ADR TRY1.0 | 0.002% | 95.415% |
| 6109 | PUBLICIS GROUPE | 0.002% | 95.418% |
| 6110 | VP BANK AG | 0.002% | 95.420% |
| 6111 | DOMETIC GROUP A | 0.002% | 95.422% |
| 6112 | NORWEGIAN AIR S | 0.002% | 95.425% |
| 6113 | VEIDEKKE ASA | 0.002% | 95.427% |
| 6114 | REDINGTON INDIA | 0.002% | 95.429% |
| 6115 | SANYO CHEMICAL | 0.002% | 95.431% |
| 6116 | DMCI HLDGS INC | 0.002% | 95.434% |
| 6117 | CITIC RESOURCES | 0.002% | 95.436% |
| 6118 | FUJIMORI KOGYO | 0.002% | 95.438% |
| 6119 | ZHEJIANG EXPRES | 0.002% | 95.440% |
| 6120 | YOKOGAWA BRIDGE | 0.002% | 95.443% |
| 6121 | KENKO MAYONNAIS | 0.002% | 95.445% |
| 6122 | ORBCOMM INC COMMON STOCK USD.001 | 0.002% | 95.447% |
| 6123 | BANGKOK LAND PC | 0.002% | 95.449% |
| 6124 | SUNWAY BHD | 0.002% | 95.452% |
| 6125 | FUKUSHIMA IND C | 0.002% | 95.454% |
| 6126 | JUKI CORP | 0.002% | 95.456% |
| 6127 | STELLA INTERNAT | 0.002% | 95.458% |
| 6128 | GLOBE TELECOM I | 0.002% | 95.460% |
| 6129 | DAISHIN SECURIT | 0.002% | 95.463% |
| 6130 | PRESS KOGYO CO | 0.002% | 95.465% |
| 6131 | TAYCA CORP | 0.002% | 95.467% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6132 | GENWORTH MORTGA | 0.002% | 95.469% |
| 6133 | RAMCO CEMENTS | 0.002% | 95.472% |
| 6134 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | 0.002% | 95.474% |
| 6135 | TATSUTA ELEC WI | 0.002% | 95.476% |
| 6136 | BENETEAU | 0.002% | 95.478% |
| 6137 | FIRST RESOURCES | 0.002% | 95.481% |
| 6138 | CP POKPHAND CO | 0.002% | 95.483% |
| 6139 | SEMICONDUCTOR M | 0.002% | 95.485% |
| 6140 | HANSON INTL TBK | 0.002% | 95.487% |
| 6141 | CALIFORNIA AMPL | 0.002% | 95.489% |
| 6142 | WAN HAI LINES | 0.002% | 95.492% |
| 6143 | TOYO KOHAN CO | 0.002% | 95.494% |
| 6144 | YICHANG HEC CHA | 0.002% | 95.496% |
| 6145 | O'REILLY AUTOMO | 0.002% | 95.498% |
| 6146 | BK OF RYUKYUS | 0.002% | 95.501% |
| 6147 | SANSHIN ELECTRO | 0.002% | 95.503% |
| 6148 | DEVELOPMENT CRE | 0.002% | 95.505% |
| 6149 | TOHO CO | 0.002% | 95.507% |
| 6150 | ZOJIRUSHI CORP | 0.002% | 95.510% |
| 6151 | KOSSAN RUBBER I | 0.002% | 95.512% |
| 6152 | J-OIL MILLS INC | 0.002% | 95.514% |
| 6153 | JOEL-JERUSALEM | 0.002% | 95.516% |
| 6154 | CEVA INC COMMON STOCK USD.001 | 0.002% | 95.518% |
| 6155 | TSURUHA HOLDING | 0.002% | 95.521% |
| 6156 | CIR-COMPAGNIE I | 0.002% | 95.523% |
| 6157 | RESTAURANT GROU | 0.002% | 95.525% |
| 6158 | KUALA LUMPUR KE | 0.002% | 95.527% |
| 6159 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75 | 0.002% | 95.529% |
| 6160 | AT+T INC SR UNSECURED 02/21 4.6 | 0.002% | 95.532% |
| 6161 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0 | 0.002% | 95.534% |
| 6162 | PEMBANGUNAN P | 0.002% | 95.536% |
| 6163 | DUCOMMUN INC COMMON STOCK USD.01 | 0.002% | 95.538% |
| 6164 | BK ZACHODNI WBK | 0.002% | 95.541% |
| 6165 | QOL CO LTD | 0.002% | 95.543% |
| 6166 | KCE ELECTRONICS | 0.002% | 95.545% |
| 6167 | NITTO BOSEKI CO | 0.002% | 95.547% |
| 6168 | JASTRZEBSKA SPO | 0.002% | 95.549% |
| 6169 | SWIRE PROPERTIE | 0.002% | 95.552% |
| 6170 | CARBONITE INC COMMON STOCK USD.01 | 0.002% | 95.554% |
| 6171 | REDCO PROPERTIE | 0.002% | 95.556% |
| 6172 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01 | 0.002% | 95.558% |
| 6173 | ASAHI DIAMOND I | 0.002% | 95.560% |
| 6174 | GLOBANT SA | 0.002% | 95.563% |
| 6175 | NSI NV | 0.002% | 95.565% |
| 6176 | UTD COMMUNITY F | 0.002% | 95.567% |
| 6177 | CIMIC GROUP LTD | 0.002% | 95.569% |
| 6178 | PROGRESS ENERGY | 0.002% | 95.571% |
| 6179 | TEIKOKU PISTON | 0.002% | 95.574% |
| 6180 | RANDON SA IMPL | 0.002% | 95.576% |
| 6181 | PROTECTOR FORSI | 0.002% | 95.578% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6182 | FOSTER ELECTRIC | 0.002% | 95.580% |
| 6183 | SONIC CORP | 0.002% | 95.582% |
| 6184 | YANG MING MARIN | 0.002% | 95.584% |
| 6185 | CHESSWOOD GROUP | 0.002% | 95.587% |
| 6186 | KARDEMIR KARABU | 0.002% | 95.589% |
| 6187 | SAVENCIA SA | 0.002% | 95.591% |
| 6188 | KOREA ELEC POWE | 0.002% | 95.593% |
| 6189 | BENEFIT ONE INC | 0.002% | 95.595% |
| 6190 | BRIDGE BANCORP INC COMMON STOCK USD.01 | 0.002% | 95.598% |
| 6191 | DESCENTE LTD. | 0.002% | 95.600% |
| 6192 | UNIVERSAL MEDIC | 0.002% | 95.602% |
| 6193 | PEREGRINE HLDGS | 0.002% | 95.604% |
| 6194 | TRANSCEND INFOR | 0.002% | 95.606% |
| 6195 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | 0.002% | 95.609% |
| 6196 | TAIWAN MOBILE | 0.002% | 95.611% |
| 6197 | ANGLO AMERICAN | 0.002% | 95.613% |
| 6198 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 95.615% |
| 6199 | DAIDO METAL CO | 0.002% | 95.617% |
| 6200 | TOWA PHARM CO L | 0.002% | 95.619% |
| 6201 | OSSTEM IMPLANT | 0.002% | 95.622% |
| 6202 | LENNAR CORP 4.7 | 0.002% | 95.624% |
| 6203 | CONTACT ENERGY | 0.002% | 95.626% |
| 6204 | AUST WORLDWIDE | 0.002% | 95.628% |
| 6205 | LIPPO KARAWACI | 0.002% | 95.630% |
| 6206 | SAPURAKENCANA P | 0.002% | 95.633% |
| 6207 | COVENANT TRANSP | 0.002% | 95.635% |
| 6208 | CRH MEDICAL COR | 0.002% | 95.637% |
| 6209 | BANGKOK AIRWAYS | 0.002% | 95.639% |
| 6210 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | 0.002% | 95.641% |
| 6211 | CHESNARA PLC | 0.002% | 95.643% |
| 6212 | ESPRIT HOLDINGS | 0.002% | 95.646% |
| 6213 | ROCK FIELD CO | 0.002% | 95.648% |
| 6214 | STABILUS SA | 0.002% | 95.650% |
| 6215 | CIA TRANSM ENER | 0.002% | 95.652% |
| 6216 | DOGAN HOLDINGS | 0.002% | 95.654% |
| 6217 | GF SECURITIES C | 0.002% | 95.656% |
| 6218 | HOKURIKU ELEC P | 0.002% | 95.659% |
| 6219 | BRISTOW GROUP INC COMMON STOCK USD.01 | 0.002% | 95.661% |
| 6220 | LANDING INTL DE | 0.002% | 95.663% |
| 6221 | S&T AG | 0.002% | 95.665% |
| 6222 | MAGYAR TELEKOM | 0.002% | 95.667% |
| 6223 | DEUTSCHE BETEI | 0.002% | 95.669% |
| 6224 | DALMIA BHARAT L | 0.002% | 95.672% |
| 6225 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | 0.002% | 95.674% |
| 6226 | HIGHPOINT RESOURCES CORP COMMON STOCK USD.001 | 0.002% | 95.676% |
| 6227 | ELMOS SEMICONDU | 0.002% | 95.678% |
| 6228 | FARADAY TECHNOL | 0.002% | 95.680% |
| 6229 | GREENTOWN SERVI | 0.002% | 95.682% |
| 6230 | WALLENSTAM AB | 0.002% | 95.685% |
| 6231 | CHOFU SEISAKUSH | 0.002% | 95.687% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6232 | BOOT BARN HOLDINGS INC COMMON STOCK | 0.002% | 95.689% |
| 6233 | AVON PRODUCTS I | 0.002% | 95.691% |
| 6234 | CACHE LOGISTICS | 0.002% | 95.693% |
| 6235 | PLAZA RETAIL RE | 0.002% | 95.695% |
| 6236 | LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95 | 0.002% | 95.697% |
| 6237 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | 0.002% | 95.700% |
| 6238 | STRABAG SE | 0.002% | 95.702% |
| 6239 | KIKUCHI CO LTD | 0.002% | 95.704% |
| 6240 | SOULBRAIN CO LT | 0.002% | 95.706% |
| 6241 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | 0.002% | 95.708% |
| 6242 | LE NOBLE AGE | 0.002% | 95.710% |
| 6243 | HANSSEM CO | 0.002% | 95.713% |
| 6244 | CALIAN GROUP LT | 0.002% | 95.715% |
| 6245 | TAIWAN TEA CORP | 0.002% | 95.717% |
| 6246 | HESKA CORP | 0.002% | 95.719% |
| 6247 | TED BAKER PLC | 0.002% | 95.721% |
| 6248 | MITRA ADIPERKAS | 0.002% | 95.723% |
| 6249 | ARROW ELECTRONI | 0.002% | 95.725% |
| 6250 | UNIPAR UNIAO DE | 0.002% | 95.728% |
| 6251 | TELEVISION BROA | 0.002% | 95.730% |
| 6252 | ECLAT TEXTILE C | 0.002% | 95.732% |
| 6253 | INTREPID POTASH INC COMMON STOCK USD.001 | 0.002% | 95.734% |
| 6254 | XEBIO CO | 0.002% | 95.736% |
| 6255 | GLOBAL ONE REAL | 0.002% | 95.738% |
| 6256 | TSUKUI CORP | 0.002% | 95.740% |
| 6257 | JELD WEN HOLDING INC COMMON STOCK USD.01 | 0.002% | 95.743% |
| 6258 | HALLA HOLDINGS | 0.002% | 95.745% |
| 6259 | DOMAIN HOLDINGS | 0.002% | 95.747% |
| 6260 | BLACKMORES LTD | 0.002% | 95.749% |
| 6261 | WINGSTOP INC COMMON STOCK USD.01 | 0.002% | 95.751% |
| 6262 | DEVOTEAM SA | 0.002% | 95.753% |
| 6263 | HAVERTY FURNITURE COMMON STOCK USD1.0 | 0.002% | 95.755% |
| 6264 | SEIKAGAKU CORP | 0.002% | 95.757% |
| 6265 | TOSEI CORP | 0.002% | 95.760% |
| 6266 | HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15 | 0.002% | 95.762% |
| 6267 | LINK ADMINISTRA | 0.002% | 95.764% |
| 6268 | SOHU.COM INC | 0.002% | 95.766% |
| 6269 | WESDOME GOLD MINES LTD COMMON STOCK | 0.002% | 95.768% |
| 6270 | MONADELPHOUS GR | 0.002% | 95.770% |
| 6271 | ENERGIAS DO BRA | 0.002% | 95.772% |
| 6272 | CARL ZEISS MEDI | 0.002% | 95.774% |
| 6273 | HOSOKAWA MICRON | 0.002% | 95.777% |
| 6274 | UNITIKA | 0.002% | 95.779% |
| 6275 | CROMPTON GREAVE | 0.002% | 95.781% |
| 6276 | INVESTEC PROP F | 0.002% | 95.783% |
| 6277 | CAPITAL SECURIT | 0.002% | 95.785% |
| 6278 | SUNTRUST BANKS INC SR UNSECURED 03/21 2.9 | 0.002% | 95.787% |
| 6279 | TV ASAHI CORP | 0.002% | 95.789% |
| 6280 | SMS CO LTD | 0.002% | 95.791% |
| 6281 | TRENCOR | 0.002% | 95.794% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6282 | TELEFONICA DE E | 0.002% | 95.796% |
| 6283 | MORITA HOLDINGS | 0.002% | 95.798% |
| 6284 | DAESANG CORP | 0.002% | 95.800% |
| 6285 | LIFESTYLE INTER | 0.002% | 95.802% |
| 6286 | MASTERLINK SECS | 0.002% | 95.804% |
| 6287 | ASX LTD | 0.002% | 95.806% |
| 6288 | KENDA RUBBER IN | 0.002% | 95.808% |
| 6289 | TREDEGAR CORP COMMON STOCK | 0.002% | 95.810% |
| 6290 | BUNKA SHUTTER C | 0.002% | 95.813% |
| 6291 | SOUTHERN CROSS | 0.002% | 95.815% |
| 6292 | TAKUMA CO | 0.002% | 95.817% |
| 6293 | HAMBURGER HAFEN | 0.002% | 95.819% |
| 6294 | THULE GROUP AB/ | 0.002% | 95.821% |
| 6295 | SIGMA PHARMACEU | 0.002% | 95.823% |
| 6296 | KEISEI ELEC RY | 0.002% | 95.825% |
| 6297 | AIMIA INC | 0.002% | 95.827% |
| 6298 | HUANENG POWER I | 0.002% | 95.829% |
| 6299 | ISHIHARA SANGYO | 0.002% | 95.832% |
| 6300 | RING ENERGY INC COMMON STOCK USD.001 | 0.002% | 95.834% |
| 6301 | DEL TACO RESTAURANTS INC COMMON STOCK | 0.002% | 95.836% |
| 6302 | CASETEK HOLDING | 0.002% | 95.838% |
| 6303 | BEZEQ ISRAEL TE | 0.002% | 95.840% |
| 6304 | JINKOSOLAR HOLDING CO ADR ADR USD.00002 | 0.002% | 95.842% |
| 6305 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | 0.002% | 95.844% |
| 6306 | RECHI PRECISION | 0.002% | 95.846% |
| 6307 | MATAHARI DEPART | 0.002% | 95.848% |
| 6308 | ALPEK SAB | 0.002% | 95.850% |
| 6309 | SIME DARBY PLAN | 0.002% | 95.853% |
| 6310 | COSMOS PHARMACE | 0.002% | 95.855% |
| 6311 | SKANSKA AB | 0.002% | 95.857% |
| 6312 | SHOEI FOODS COR | 0.002% | 95.859% |
| 6313 | EISAI CO | 0.002% | 95.861% |
| 6314 | METROPOLITAN BA | 0.002% | 95.863% |
| 6315 | BANCOLOMBIA SA | 0.002% | 95.865% |
| 6316 | TRANSGLOBE ENERGY CORP COMMON STOCK | 0.002% | 95.867% |
| 6317 | RYDER SYSTEM INC SR UNSECURED 11/21 3.45 | 0.002% | 95.869% |
| 6318 | GENOMMA LAB INT | 0.002% | 95.871% |
| 6319 | FRASERS CENTREP | 0.002% | 95.873% |
| 6320 | NOBINA AB | 0.002% | 95.876% |
| 6321 | MITSUBA CORP | 0.002% | 95.878% |
| 6322 | PAO DE ACUCAR C | 0.002% | 95.880% |
| 6323 | STEF-TFE NEW | 0.002% | 95.882% |
| 6324 | KOMMUNALBANKEN | 0.002% | 95.884% |
| 6325 | SCHAEFFLER AG P | 0.002% | 95.886% |
| 6326 | DAH CHONG HONG | 0.002% | 95.888% |
| 6327 | GRUPO ARGOS S.A | 0.002% | 95.890% |
| 6328 | SUNLIGHT REAL E | 0.002% | 95.892% |
| 6329 | ADVANCED MICRO | 0.002% | 95.894% |
| 6330 | BANCO DE CHILE ADR ADR | 0.002% | 95.896% |
| 6331 | VS INDUSTRY BHD | 0.002% | 95.898% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6332 | BEGA CHEESE LTD | 0.002% | 95.901% |
| 6333 | SHIBAURA ELECTR | 0.002% | 95.903% |
| 6334 | SANKI ENGINEERI | 0.002% | 95.905% |
| 6335 | SCHINDLER-HDLG | 0.002% | 95.907% |
| 6336 | OP CORPORATE BA | 0.002% | 95.909% |
| 6337 | SINOPEC KANTONS | 0.002% | 95.911% |
| 6338 | BLUE LABEL TELE | 0.002% | 95.913% |
| 6339 | MCJ CO LTD | 0.002% | 95.915% |
| 6340 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | 0.002% | 95.917% |
| 6341 | TOX FREE SOLUTI | 0.002% | 95.919% |
| 6342 | NEW SENIOR INVESTMENT GROUP REIT | 0.002% | 95.921% |
| 6343 | XL AXIATA TBK P | 0.002% | 95.923% |
| 6344 | ECOPETROL SA SPONSORED ADR ADR | 0.002% | 95.925% |
| 6345 | SUPREMEIndustr | 0.002% | 95.927% |
| 6346 | KONOIKE TRANSP | 0.002% | 95.930% |
| 6347 | PATTERN ENERGY GROUP INC A COMMON STOCK USD.01 | 0.002% | 95.932% |
| 6348 | J TRUST CO. LTD | 0.002% | 95.934% |
| 6349 | TAINAN SPINNING | 0.002% | 95.936% |
| 6350 | ABSOLUTE SOFTWA | 0.002% | 95.938% |
| 6351 | TRULY INTL HLDG | 0.002% | 95.940% |
| 6352 | ZENRIN CO LTD | 0.002% | 95.942% |
| 6353 | ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001 | 0.002% | 95.944% |
| 6354 | AVEXIS INC COMMON STOCK USD.0001 | 0.002% | 95.946% |
| 6355 | STARHILL GLOBAL | 0.002% | 95.948% |
| 6356 | PSEG POWER | 0.002% | 95.950% |
| 6357 | CHINA INTL MARI | 0.002% | 95.952% |
| 6358 | LENNAR CORP B SHS COMMON STOCK USD.1 | 0.002% | 95.954% |
| 6359 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK | 0.002% | 95.956% |
| 6360 | QUIMICA Y MINER | 0.002% | 95.958% |
| 6361 | BMW FINANCE NV | 0.002% | 95.960% |
| 6362 | MARUDAI FOOD CO | 0.002% | 95.962% |
| 6363 | CHINA SHINEWAY | 0.002% | 95.964% |
| 6364 | ADVANTECH CO LT | 0.002% | 95.966% |
| 6365 | GUERBET | 0.002% | 95.968% |
| 6366 | HU LANE ASSOCIA | 0.002% | 95.971% |
| 6367 | KOREA AEROSPACE | 0.002% | 95.973% |
| 6368 | CITIGROUP INC | 0.002% | 95.975% |
| 6369 | DEVRO | 0.002% | 95.977% |
| 6370 | AMERICA S CAR MART INC COMMON STOCK USD.01 | 0.002% | 95.979% |
| 6371 | SCHRODERS(NEW) | 0.002% | 95.981% |
| 6372 | JIH SUN FINANCI | 0.002% | 95.983% |
| 6373 | TALGO SA | 0.002% | 95.985% |
| 6374 | ARATA CORP | 0.002% | 95.987% |
| 6375 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | 0.002% | 95.989% |
| 6376 | PROLOGIS PROPER | 0.002% | 95.991% |
| 6377 | NOEVIR HOLDINGS | 0.002% | 95.993% |
| 6378 | RAISIO YHTYMA O | 0.002% | 95.995% |
| 6379 | METRO AG | 0.002% | 95.997% |
| 6380 | MAYR-MELNHOF KA | 0.002% | 95.999% |
| 6381 | GREENCROSS LTD | 0.002% | 96.001% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6382 | DIVI'S LABORATO | 0.002% | 96.003% |
| 6383 | GMO PAYMENT GAT | 0.002% | 96.005% |
| 6384 | SECURITY BANK C | 0.002% | 96.007% |
| 6385 | KUMIAI CHEM IND | 0.002% | 96.009% |
| 6386 | SK SECURITIES C | 0.002% | 96.011% |
| 6387 | TOPY INDUSTRIES | 0.002% | 96.013% |
| 6388 | TKC CORPORATION | 0.002% | 96.015% |
| 6389 | MANULIFE US REA | 0.002% | 96.017% |
| 6390 | IONIS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002% | 96.019% |
| 6391 | C C LAND HOLDIN | 0.002% | 96.021% |
| 6392 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01 | 0.002% | 96.023% |
| 6393 | VECTRUS INC COMMON STOCK USD.01 | 0.002% | 96.025% |
| 6394 | KANGWON LAND IN | 0.002% | 96.027% |
| 6395 | FUKUDA DENSHI C | 0.002% | 96.029% |
| 6396 | JAMES HARDIE IND PLC SP ADR ADR EUR.59 | 0.002% | 96.031% |
| 6397 | SUNPLUS TECHNOL | 0.002% | 96.033% |
| 6398 | PRESS METAL ALU | 0.002% | 96.036% |
| 6399 | GLOBAL INDEMNIT | 0.002% | 96.038% |
| 6400 | ATLASSIAN CORP | 0.002% | 96.040% |
| 6401 | CHEIL WORLDWIDE | 0.002% | 96.042% |
| 6402 | AMOTECH CO LTD | 0.002% | 96.044% |
| 6403 | BOIRON | 0.002% | 96.046% |
| 6404 | BREVILLE GROUP | 0.002% | 96.048% |
| 6405 | SIGURD MICROELE | 0.002% | 96.050% |
| 6406 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | 0.002% | 96.052% |
| 6407 | TIBET WATER RES | 0.002% | 96.054% |
| 6408 | UKC HOLDINGS CO | 0.002% | 96.056% |
| 6409 | DAIKYONISHIKAWA | 0.002% | 96.058% |
| 6410 | SJW GROUP COMMON STOCK USD.001 | 0.002% | 96.060% |
| 6411 | SONG WON IND | 0.002% | 96.062% |
| 6412 | BK OF NAGOYA | 0.002% | 96.064% |
| 6413 | COMMERCIAL INTE | 0.002% | 96.066% |
| 6414 | OSAKI ELECTRIC | 0.002% | 96.068% |
| 6415 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | 0.002% | 96.070% |
| 6416 | REPLY SPA | 0.002% | 96.072% |
| 6417 | TORII PHARM CO | 0.002% | 96.074% |
| 6418 | FORHOUSE CORP | 0.002% | 96.076% |
| 6419 | YOKOHAMA REITO | 0.002% | 96.078% |
| 6420 | CMK CORP | 0.002% | 96.080% |
| 6421 | FACC AG | 0.002% | 96.082% |
| 6422 | UPONOR OYJ | 0.002% | 96.084% |
| 6423 | CANARA BANK | 0.002% | 96.086% |
| 6424 | FORTIS HLTH (IN | 0.002% | 96.088% |
| 6425 | MOTA ENIGL SGPS | 0.002% | 96.090% |
| 6426 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | 0.002% | 96.092% |
| 6427 | CARNIVAL PLC | 0.002% | 96.094% |
| 6428 | TOCALO CO LTD | 0.002% | 96.096% |
| 6429 | HOOSIERS HOLDIN | 0.002% | 96.098% |
| 6430 | MULTIPLAN EMPRE | 0.002% | 96.100% |
| 6431 | OTE(HELLENIC TL | 0.002% | 96.102% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6432 | ACHILLION PHARMACEUTICALS COMMON STOCK USD.001 | 0.002% | 96.104% |
| 6433 | PAB K TJIWI KIM | 0.002% | 96.106% |
| 6434 | DE LA RUE | 0.002% | 96.108% |
| 6435 | SYSTEX CORPORAT | 0.002% | 96.110% |
| 6436 | BIOTEST AG | 0.002% | 96.112% |
| 6437 | INDEPENDENCE REALTY TRUST IN REIT USD.01 | 0.002% | 96.114% |
| 6438 | NEUROCRINE BIOS | 0.002% | 96.116% |
| 6439 | VILMORIN CLAUSE | 0.002% | 96.118% |
| 6440 | OCI MATERIALS C | 0.002% | 96.120% |
| 6441 | SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5 | 0.002% | 96.122% |
| 6442 | NV5 GLOBAL INC COMMON STOCK USD.01 | 0.002% | 96.124% |
| 6443 | VITTORIA ASSICU | 0.002% | 96.126% |
| 6444 | CHINA MACHINERY | 0.002% | 96.128% |
| 6445 | IRISH RESIDENTI | 0.002% | 96.130% |
| 6446 | HONGHUA GROUP L | 0.002% | 96.132% |
| 6447 | LIVZON PHARMACE | 0.002% | 96.134% |
| 6448 | CUTERA INC COMMON STOCK USD.001 | 0.002% | 96.136% |
| 6449 | BEIJING ENTERPR | 0.002% | 96.138% |
| 6450 | BR MALLS PARTIC | 0.002% | 96.140% |
| 6451 | ITALMOBILIARE S | 0.002% | 96.142% |
| 6452 | REED ELSEVIER P | 0.002% | 96.144% |
| 6453 | YAMAICHI ELECTR | 0.002% | 96.146% |
| 6454 | DOUTOR NICHIRE | 0.002% | 96.148% |
| 6455 | DABUR INDIA LTD | 0.002% | 96.150% |
| 6456 | SHIZUOKAGAS CO | 0.002% | 96.151% |
| 6457 | VIRBAC | 0.002% | 96.153% |
| 6458 | SALA CORPORATIO | 0.002% | 96.155% |
| 6459 | MATSUI SECURITI | 0.002% | 96.157% |
| 6460 | MALAYSIAN RES C | 0.002% | 96.159% |
| 6461 | CONTAINER CORP | 0.002% | 96.161% |
| 6462 | PHISON ELECTRON | 0.002% | 96.163% |
| 6463 | ACANDO AB | 0.002% | 96.165% |
| 6464 | WOWPRIME CORP | 0.002% | 96.167% |
| 6465 | TEKFEN HOLDING | 0.002% | 96.169% |
| 6466 | CHINA LILANG LT | 0.002% | 96.171% |
| 6467 | RENT A CENTER INC COMMON STOCK USD.01 | 0.002% | 96.173% |
| 6468 | LUPIN LTD | 0.002% | 96.175% |
| 6469 | AICHI STEEL WOR | 0.002% | 96.177% |
| 6470 | COLOPL INC | 0.002% | 96.179% |
| 6471 | SUMITOMO TITANI | 0.002% | 96.181% |
| 6472 | TON YI CORP | 0.002% | 96.183% |
| 6473 | FULLTECH FIBER | 0.002% | 96.185% |
| 6474 | SK GAS | 0.002% | 96.187% |
| 6475 | DONG-A ST CO LT | 0.002% | 96.189% |
| 6476 | SAETA YIELD SA | 0.002% | 96.191% |
| 6477 | AVEX GROUP HOLD | 0.002% | 96.193% |
| 6478 | NISSEI BUILD KO | 0.002% | 96.195% |
| 6479 | TAIHEI DENGYO | 0.002% | 96.197% |
| 6480 | BANK PEKAO | 0.002% | 96.199% |
| 6481 | SKISTAR AB | 0.002% | 96.201% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6482 | AEON FANTASY CO | 0.002% | 96.203% |
| 6483 | INTL CONTAINER | 0.002% | 96.205% |
| 6484 | PSK INC | 0.002% | 96.207% |
| 6485 | UNISEM (M) BHD | 0.002% | 96.209% |
| 6486 | BARNES & NOBLE | 0.002% | 96.211% |
| 6487 | CSW INDUSTRIALS INC COMMON STOCK USD.01 | 0.002% | 96.213% |
| 6488 | AGRANA BETEILIG | 0.002% | 96.215% |
| 6489 | ARROW FINANCIAL CORP COMMON STOCK USD1.0 | 0.002% | 96.216% |
| 6490 | MISTRAS GROUP INC COMMON STOCK USD.01 | 0.002% | 96.218% |
| 6491 | FANTASIA HOLDIN | 0.002% | 96.220% |
| 6492 | MARFRIG GLOBAL | 0.002% | 96.222% |
| 6493 | LT GROUP INC | 0.002% | 96.224% |
| 6494 | DIAGEO PLC | 0.002% | 96.226% |
| 6495 | HC INTERNATIONAL | 0.002% | 96.228% |
| 6496 | LG FASHION CORP | 0.002% | 96.230% |
| 6497 | HAVELLS INDIA L | 0.002% | 96.232% |
| 6498 | CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875 | 0.002% | 96.234% |
| 6499 | PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001 | 0.002% | 96.236% |
| 6500 | KINSALE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.002% | 96.238% |
| 6501 | CITYCON OYJ | 0.002% | 96.240% |
| 6502 | ZAKL AZOT W | 0.002% | 96.242% |
| 6503 | FAR EAST DEPT | 0.002% | 96.244% |
| 6504 | HIQ INTERNATIONAL | 0.002% | 96.246% |
| 6505 | ARN MONDADORI E | 0.002% | 96.248% |
| 6506 | DEL FRISCOS RES | 0.002% | 96.250% |
| 6507 | INTL NICKEL IND | 0.002% | 96.251% |
| 6508 | ZEHNDER GROUP A | 0.002% | 96.253% |
| 6509 | NITTO ELECTRIC | 0.002% | 96.255% |
| 6510 | NEO-CHINA GROUP | 0.002% | 96.257% |
| 6511 | KINEPOLIS GROUP | 0.002% | 96.259% |
| 6512 | CERVUS EQUIPMEN | 0.002% | 96.261% |
| 6513 | IDFC BANK LTD | 0.002% | 96.263% |
| 6514 | FUKUI BANK | 0.002% | 96.265% |
| 6515 | NONG SHIM CO | 0.002% | 96.267% |
| 6516 | GEAR ENERGY LTD | 0.002% | 96.269% |
| 6517 | AMERIGO RESOURC | 0.002% | 96.271% |
| 6518 | EUGENE CORP | 0.002% | 96.273% |
| 6519 | EPS CO LTD | 0.002% | 96.275% |
| 6520 | S.A.C.I. FALABE | 0.002% | 96.277% |
| 6521 | CEMENTIR S.p.A. | 0.002% | 96.279% |
| 6522 | SEVEN WEST MEDI | 0.002% | 96.281% |
| 6523 | ACCORDIA GOLF T | 0.002% | 96.282% |
| 6524 | TAIWAN COGENERA | 0.002% | 96.284% |
| 6525 | CHINA MOLYBDENU | 0.002% | 96.286% |
| 6526 | HARMONIC DRIVE | 0.002% | 96.288% |
| 6527 | ASAHI CO LTD | 0.002% | 96.290% |
| 6528 | PRESTIGE INTERN | 0.002% | 96.292% |
| 6529 | GINKO INTERNATI | 0.002% | 96.294% |
| 6530 | AICHI BANK | 0.002% | 96.296% |
| 6531 | BANKINTER SA | 0.002% | 96.298% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6532 | DAEWOO ENGINEER | 0.002% | 96.300% |
| 6533 | USI CORPORATION | 0.002% | 96.302% |
| 6534 | IRB INFRASTRUCT | 0.002% | 96.304% |
| 6535 | AGIOS PHARMACEU | 0.002% | 96.306% |
| 6536 | GOL LINHAS AERE | 0.002% | 96.307% |
| 6537 | INNERWORKINGS INC COMMON STOCK USD.0001 | 0.002% | 96.309% |
| 6538 | CHINA ZHEGTONG | 0.002% | 96.311% |
| 6539 | INVOCARE LTD | 0.002% | 96.313% |
| 6540 | PRUKSA HOLDING | 0.002% | 96.315% |
| 6541 | FUKUDA CORP | 0.002% | 96.317% |
| 6542 | GRUPO NUTRESA S | 0.002% | 96.319% |
| 6543 | PRESTIGE ESTATE | 0.002% | 96.321% |
| 6544 | SUN FRONTIER FU | 0.002% | 96.323% |
| 6545 | NEW CHINA LIFE | 0.002% | 96.325% |
| 6546 | SAGE THERAPEUTI | 0.002% | 96.327% |
| 6547 | MUHIBBAH ENGINE | 0.002% | 96.328% |
| 6548 | NORTHSTAR REALTY EUROPE CORP REIT USD.01 | 0.002% | 96.330% |
| 6549 | NORITAKE CO | 0.002% | 96.332% |
| 6550 | ATEN INTERNATIO | 0.002% | 96.334% |
| 6551 | OKAMOTO INDUSTR | 0.002% | 96.336% |
| 6552 | ASHFORD HOSPITALITY TRUST REIT USD.01 | 0.002% | 96.338% |
| 6553 | HAMAKYOREX CO L | 0.002% | 96.340% |
| 6554 | BURSA MALAYSIA | 0.002% | 96.342% |
| 6555 | CHUBU SHIRYO CO | 0.002% | 96.344% |
| 6556 | QUALITAS CONTOL | 0.002% | 96.346% |
| 6557 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1 | 0.002% | 96.348% |
| 6558 | IRISH CONTINENT | 0.002% | 96.349% |
| 6559 | KOTOBUKI SPIRIT | 0.002% | 96.351% |
| 6560 | L'OCCITANE INTE | 0.002% | 96.353% |
| 6561 | CHINA TELECOM C | 0.002% | 96.355% |
| 6562 | XO GROUP INC COMMON STOCK USD.01 | 0.002% | 96.357% |
| 6563 | SHIBUYA KOGYO C | 0.002% | 96.359% |
| 6564 | REDEFINE INTERN | 0.002% | 96.361% |
| 6565 | ALLIED MOTION TECHNOLOGIES COMMON STOCK | 0.002% | 96.363% |
| 6566 | SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001 | 0.002% | 96.365% |
| 6567 | VEDANTA LTD ADR ADR | 0.002% | 96.366% |
| 6568 | VILLEROY & BOCH | 0.002% | 96.368% |
| 6569 | SOL SPA | 0.002% | 96.370% |
| 6570 | LUXOFT HOLDING | 0.002% | 96.372% |
| 6571 | BELC CO LTD | 0.002% | 96.374% |
| 6572 | CIMC ENRIC HOLD | 0.002% | 96.376% |
| 6573 | PETRA DIAMONDS | 0.002% | 96.378% |
| 6574 | TOWA BANK | 0.002% | 96.380% |
| 6575 | FBD HLDGS | 0.002% | 96.382% |
| 6576 | STOBART GROUP L | 0.002% | 96.383% |
| 6577 | NOVA MEASURING | 0.002% | 96.385% |
| 6578 | SHANGHAI PETROC | 0.002% | 96.387% |
| 6579 | BRODRENE HARTMA | 0.002% | 96.389% |
| 6580 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | 0.002% | 96.391% |
| 6581 | ALIANSCE SHOPPI | 0.002% | 96.393% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6582 | DR.CI:LABO CO L | 0.002% | 96.395% |
| 6583 | STAGECOACH GROU | 0.002% | 96.397% |
| 6584 | SOUTH INDIA BAN | 0.002% | 96.399% |
| 6585 | HIBISCUS PETROL | 0.002% | 96.400% |
| 6586 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | 0.002% | 96.402% |
| 6587 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | 0.002% | 96.404% |
| 6588 | ASIAN PAINTS LT | 0.002% | 96.406% |
| 6589 | BIOGAIA AB | 0.002% | 96.408% |
| 6590 | CAWACHI LTD | 0.002% | 96.410% |
| 6591 | GROUPE CRIT | 0.002% | 96.412% |
| 6592 | OBIC | 0.002% | 96.414% |
| 6593 | INWIDO AB | 0.002% | 96.415% |
| 6594 | ICL-ISRAEL CHEM | 0.002% | 96.417% |
| 6595 | DAIKI ALUMINIUM | 0.002% | 96.419% |
| 6596 | TOTETSU KOGYO C | 0.002% | 96.421% |
| 6597 | CHANGYOU.COM LTD ADR ADR | 0.002% | 96.423% |
| 6598 | BANK OF PHILIPP | 0.002% | 96.425% |
| 6599 | NICE-SYSTEMS LT | 0.002% | 96.427% |
| 6600 | HERSHA HOSPITALITY TRUST REIT USD.01 | 0.002% | 96.429% |
| 6601 | ASANUMA CORP | 0.002% | 96.430% |
| 6602 | PLATINUM ASSET | 0.002% | 96.432% |
| 6603 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | 0.002% | 96.434% |
| 6604 | ALLY FINANCIAL INC SR UNSECURED 02/22 4.125 | 0.002% | 96.436% |
| 6605 | TOYO ENG CORP | 0.002% | 96.438% |
| 6606 | TI FINANCIAL HO | 0.002% | 96.440% |
| 6607 | SYRAH RESOURCES | 0.002% | 96.442% |
| 6608 | CORP INMOBILIAR | 0.002% | 96.443% |
| 6609 | NEXEN TIRE CORP | 0.002% | 96.445% |
| 6610 | ARAKAWA CHEMICA | 0.002% | 96.447% |
| 6611 | RALLYE | 0.002% | 96.449% |
| 6612 | AUSTRALIAN PHAR | 0.002% | 96.451% |
| 6613 | SHOE CARNIVAL INC COMMON STOCK USD.01 | 0.002% | 96.453% |
| 6614 | ASTRA AGRO LEST | 0.002% | 96.455% |
| 6615 | CBL & ASSOC PRO | 0.002% | 96.456% |
| 6616 | DELTA ELECTRONI | 0.002% | 96.458% |
| 6617 | BANGKOK EXPRESS | 0.002% | 96.460% |
| 6618 | GURIT HOLDING A | 0.002% | 96.462% |
| 6619 | SAS AB | 0.002% | 96.464% |
| 6620 | KYOKUYO CO LTD | 0.002% | 96.466% |
| 6621 | KRESNA | 0.002% | 96.468% |
| 6622 | AGELLAN COMMERC | 0.002% | 96.469% |
| 6623 | CIA SANEAMENTO | 0.002% | 96.471% |
| 6624 | PRESSANCE CORPO | 0.002% | 96.473% |
| 6625 | PASONA GROUP IN | 0.002% | 96.475% |
| 6626 | STELLA CHEMIFA | 0.002% | 96.477% |
| 6627 | INVESTORS REAL ESTATE TRUST REIT | 0.002% | 96.479% |
| 6628 | MIQUEL Y COSTAS | 0.002% | 96.481% |
| 6629 | ANICOM HOLDINGS | 0.002% | 96.482% |
| 6630 | DATA COMMUNICAT | 0.002% | 96.484% |
| 6631 | SPEEDCAST INTL | 0.002% | 96.486% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6632 | INDIAN OIL CORP | 0.002% | 96.488% |
| 6633 | HANIL CEMENT MF | 0.002% | 96.490% |
| 6634 | OBEROI REALTY L | 0.002% | 96.492% |
| 6635 | SURTECO SE | 0.002% | 96.493% |
| 6636 | SUMMARECON AGUN | 0.002% | 96.495% |
| 6637 | MATSUYA FOODS C | 0.002% | 96.497% |
| 6638 | HAMAMATSU PHOTO | 0.002% | 96.499% |
| 6639 | ROBERT WALTERS | 0.002% | 96.501% |
| 6640 | EMIRA PROPERTY | 0.002% | 96.503% |
| 6641 | KONGSBERG AUTOM | 0.002% | 96.505% |
| 6642 | HANKYU REIT INC | 0.002% | 96.506% |
| 6643 | HI-LEX CORP | 0.002% | 96.508% |
| 6644 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | 0.002% | 96.510% |
| 6645 | SANOMA OYJ | 0.002% | 96.512% |
| 6646 | SHIN ZU SHING C | 0.002% | 96.514% |
| 6647 | MATAS AS | 0.002% | 96.516% |
| 6648 | CLAIRVEST GROUP INC COMMON STOCK | 0.002% | 96.517% |
| 6649 | EMPEROR INTL HL | 0.002% | 96.519% |
| 6650 | SINFONIA TECHNO | 0.002% | 96.521% |
| 6651 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | 0.002% | 96.523% |
| 6652 | RAMAYANA LESTAR | 0.002% | 96.525% |
| 6653 | MARCO POLO DEV | 0.002% | 96.527% |
| 6654 | CLEANAWAY CO LT | 0.002% | 96.528% |
| 6655 | HOKUETSU BANK | 0.002% | 96.530% |
| 6656 | DALI FOODS GROU | 0.002% | 96.532% |
| 6657 | AES TIETE ENERG | 0.002% | 96.534% |
| 6658 | STS SEMICONDUCT | 0.002% | 96.536% |
| 6659 | AUTOBACS SEVEN | 0.002% | 96.538% |
| 6660 | RIKEN CORP | 0.002% | 96.539% |
| 6661 | EL PUERTO DE LI | 0.002% | 96.541% |
| 6662 | SURUGA CO LTD | 0.002% | 96.543% |
| 6663 | NICHICON CORP | 0.002% | 96.545% |
| 6664 | URSTADT BIDDLE | 0.002% | 96.547% |
| 6665 | DANIELI & CO CO | 0.002% | 96.548% |
| 6666 | BKW ENERGIE AG | 0.002% | 96.550% |
| 6667 | WASHTEC AG | 0.002% | 96.552% |
| 6668 | HURCO COMPANIES INC COMMON STOCK | 0.002% | 96.554% |
| 6669 | GREEN CROSS HLD | 0.002% | 96.556% |
| 6670 | ADCOCK INGRAM H | 0.002% | 96.558% |
| 6671 | SCHOELLER BLECK | 0.002% | 96.559% |
| 6672 | SENEX ENERGY LT | 0.002% | 96.561% |
| 6673 | LASSONDE INDS INC CLASS A COMMON STOCK | 0.002% | 96.563% |
| 6674 | CHAROEN POK PHA | 0.002% | 96.565% |
| 6675 | GLORIA MATERIAL | 0.002% | 96.567% |
| 6676 | GRUPO SIMEC S.A | 0.002% | 96.568% |
| 6677 | KPIT TECHNOLOGI | 0.002% | 96.570% |
| 6678 | MAJOR CINEPLEX | 0.002% | 96.572% |
| 6679 | GLENMARK PHARM | 0.002% | 96.574% |
| 6680 | MOUNTAIN PROVIN | 0.002% | 96.576% |
| 6681 | AKTIA BANK OYJ | 0.002% | 96.578% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6682 | FOCALTECH SYSTE | 0.002% | 96.579% |
| 6683 | SRA HOLDINGS IN | 0.002% | 96.581% |
| 6684 | BACHEM HLD AG-B | 0.002% | 96.583% |
| 6685 | BCO BILBAO VIZC | 0.002% | 96.585% |
| 6686 | JAPAN WOOL TEXT | 0.002% | 96.587% |
| 6687 | TAKASAGO THML E | 0.002% | 96.588% |
| 6688 | IMPERIAL METALS | 0.002% | 96.590% |
| 6689 | VETROPACK HOLDI | 0.002% | 96.592% |
| 6690 | ADITYA BIRLA FA | 0.002% | 96.594% |
| 6691 | GOLDEN EAGLE RE | 0.002% | 96.596% |
| 6692 | CANON INC SPONS ADR ADR | 0.002% | 96.597% |
| 6693 | S&T MOTIV CO LT | 0.002% | 96.599% |
| 6694 | BLACK DIAMOND G | 0.002% | 96.601% |
| 6695 | FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625 | 0.002% | 96.603% |
| 6696 | NISSIN CORP | 0.002% | 96.605% |
| 6697 | HKR INTL LTD | 0.002% | 96.606% |
| 6698 | DAKTRONICS INC COMMON STOCK | 0.002% | 96.608% |
| 6699 | CHEETAH MOBILE INC ADR ADR USD.000025 | 0.002% | 96.610% |
| 6700 | MELCOR DEVS LTD | 0.002% | 96.612% |
| 6701 | 51JOB INC ADR ADR USD.0001 | 0.002% | 96.614% |
| 6702 | INDIA CEMENTS | 0.002% | 96.615% |
| 6703 | MGM CHINA HLDGS | 0.002% | 96.617% |
| 6704 | LONKING HOLDING | 0.002% | 96.619% |
| 6705 | NIPPON PILLAR P | 0.002% | 96.621% |
| 6706 | REGIONAL MANAGEMENT CORP COMMON STOCK USD.1 | 0.002% | 96.623% |
| 6707 | INFRATIL LTD | 0.002% | 96.624% |
| 6708 | ALTICE NV CLAS | 0.002% | 96.626% |
| 6709 | MESA LABORATORIES INC COMMON STOCK | 0.002% | 96.628% |
| 6710 | TV TOKYO HLDG C | 0.002% | 96.630% |
| 6711 | JIN CO.LTD | 0.002% | 96.632% |
| 6712 | STATOIL ASA | 0.002% | 96.633% |
| 6713 | QGEP PARTICIPAC | 0.002% | 96.635% |
| 6714 | ADANI POWER LTD | 0.002% | 96.637% |
| 6715 | RETAIL ESTATES | 0.002% | 96.639% |
| 6716 | FUJI KYUKO CO L | 0.002% | 96.641% |
| 6717 | SMARTONE TELECO | 0.002% | 96.642% |
| 6718 | KOREA ELEC POWER CORP SP ADR ADR | 0.002% | 96.644% |
| 6719 | WARABEYA NICHYI | 0.002% | 96.646% |
| 6720 | EAGLE INDUSTRY | 0.002% | 96.648% |
| 6721 | CLEVO | 0.002% | 96.650% |
| 6722 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.002% | 96.651% |
| 6723 | CT ENVIRONMENTA | 0.002% | 96.653% |
| 6724 | KROGER CO SR UNSECURED 01/21 3.3 | 0.002% | 96.655% |
| 6725 | MEDICAL DATA VI | 0.002% | 96.657% |
| 6726 | COMMUNITY HEALT | 0.002% | 96.658% |
| 6727 | SHUTTLE INC | 0.002% | 96.660% |
| 6728 | YELLOW HAT LTD. | 0.002% | 96.662% |
| 6729 | HK ELECTRIC INV | 0.002% | 96.664% |
| 6730 | MINOR INTERNATI | 0.002% | 96.666% |
| 6731 | Y G-1 | 0.002% | 96.667% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6732 | TA CHEN STAINLE | 0.002% | 96.669% |
| 6733 | SHIKOKU CHEMICA | 0.002% | 96.671% |
| 6734 | TIKKURILA OY | 0.002% | 96.673% |
| 6735 | EASY BIO INC | 0.002% | 96.675% |
| 6736 | CLIFTON BANCORP INC COMMON STOCK USD.01 | 0.002% | 96.676% |
| 6737 | LEWIS GROUP LTD | 0.002% | 96.678% |
| 6738 | ASSOCD INTL HOT | 0.002% | 96.680% |
| 6739 | VIRTUS HEALTH L | 0.002% | 96.682% |
| 6740 | KOA CORPORATION | 0.002% | 96.683% |
| 6741 | CULP INC COMMON STOCK USD.05 | 0.002% | 96.685% |
| 6742 | BANDO CHEMICAL | 0.002% | 96.687% |
| 6743 | LANDEC CORP | 0.002% | 96.689% |
| 6744 | ARROW GLOBAL GR | 0.002% | 96.691% |
| 6745 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | 0.002% | 96.692% |
| 6746 | KURABO INDUSTRI | 0.002% | 96.694% |
| 6747 | AI HOLDINGS COR | 0.002% | 96.696% |
| 6748 | NETSCOUT SYSTEMS INC COMMON STOCK USD.01 | 0.002% | 96.698% |
| 6749 | GLOW ENERGY | 0.002% | 96.699% |
| 6750 | KT CORPORATION | 0.002% | 96.701% |
| 6751 | ARCELIK AS | 0.002% | 96.703% |
| 6752 | TRINITY MIRROR | 0.002% | 96.705% |
| 6753 | HEADLAM GROUP | 0.002% | 96.706% |
| 6754 | ARJO AB | 0.002% | 96.708% |
| 6755 | JAPARA HEALTHCA | 0.002% | 96.710% |
| 6756 | RESTAURANT BRAN | 0.002% | 96.712% |
| 6757 | YOROZU CORP | 0.002% | 96.713% |
| 6758 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0 | 0.002% | 96.715% |
| 6759 | FAMOUS BRANDS L | 0.002% | 96.717% |
| 6760 | TORRENT PHARM | 0.002% | 96.719% |
| 6761 | IOI PROPERTIES | 0.002% | 96.721% |
| 6762 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75 | 0.002% | 96.722% |
| 6763 | GREATVIEW ASEPT | 0.002% | 96.724% |
| 6764 | EPSILON ENERGY | 0.002% | 96.726% |
| 6765 | PENN REAL ESTATE INVEST TST REIT USD1.0 | 0.002% | 96.728% |
| 6766 | TORSTAR CORP CL | 0.002% | 96.729% |
| 6767 | WYNN MACAU LTD | 0.002% | 96.731% |
| 6768 | HUBSPOT INC COMMON STOCK USD.001 | 0.002% | 96.733% |
| 6769 | BASIC ENERGY SERVICES INC COMMON STOCK USD.01 | 0.002% | 96.735% |
| 6770 | TITAN MACHINERY INC COMMON STOCK USD.00001 | 0.002% | 96.736% |
| 6771 | PHOENIX MECANO | 0.002% | 96.738% |
| 6772 | DAIICHI KIGENSO | 0.002% | 96.740% |
| 6773 | EUROPCAR GROUPE | 0.002% | 96.742% |
| 6774 | SCHMOLZ+BICKENB | 0.002% | 96.743% |
| 6775 | ARB CORP LTD | 0.002% | 96.745% |
| 6776 | PT TIMAH TBK | 0.002% | 96.747% |
| 6777 | TALK TALK TELEC | 0.002% | 96.749% |
| 6778 | MARUWA CO LTD | 0.002% | 96.750% |
| 6779 | LINK AND MOTIVA | 0.002% | 96.752% |
| 6780 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | 0.002% | 96.754% |
| 6781 | SUNAC CHINA HLD | 0.002% | 96.756% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6782 | HONGKONG&SHANG | 0.002% | 96.757% |
| 6783 | CELLEX THERAPEUTICS INC COMMON STOCK USD.001 | 0.002% | 96.759% |
| 6784 | EUROMONEY INST | 0.002% | 96.761% |
| 6785 | COGOBUY GROUP | 0.002% | 96.763% |
| 6786 | COROMANDEL INTL | 0.002% | 96.764% |
| 6787 | ANGLO PACIFIC G | 0.002% | 96.766% |
| 6788 | TODA CORP | 0.002% | 96.768% |
| 6789 | SINTOKOGIO | 0.002% | 96.770% |
| 6790 | WEBJET LTD | 0.002% | 96.771% |
| 6791 | TAIWAN LAND DEV | 0.002% | 96.773% |
| 6792 | LEYOU TECHNOLOG | 0.002% | 96.775% |
| 6793 | HEINEKEN MALAYS | 0.002% | 96.777% |
| 6794 | PREMIER FOODS | 0.002% | 96.778% |
| 6795 | CHINA PETROLEUM | 0.002% | 96.780% |
| 6796 | SAMYANG HOLDING | 0.002% | 96.782% |
| 6797 | MITANI CORP | 0.002% | 96.783% |
| 6798 | O-NET COMMUNICA | 0.002% | 96.785% |
| 6799 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | 0.002% | 96.787% |
| 6800 | JAIPRAKASH ASSO | 0.002% | 96.789% |
| 6801 | MOTHERSON SUMI | 0.002% | 96.790% |
| 6802 | MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT | 0.002% | 96.792% |
| 6803 | IPCA LABORATORI | 0.002% | 96.794% |
| 6804 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | 0.002% | 96.796% |
| 6805 | OCEAN YIELD ASA | 0.002% | 96.797% |
| 6806 | CARD FACTORY PL | 0.002% | 96.799% |
| 6807 | SINGAPORE FINAN | 0.002% | 96.801% |
| 6808 | DAEWOONG CO LTD | 0.002% | 96.802% |
| 6809 | RORZE CORP | 0.002% | 96.804% |
| 6810 | KB FINANCIAL GROUP INC ADR ADR | 0.002% | 96.806% |
| 6811 | UTD O/S LAND | 0.002% | 96.808% |
| 6812 | GRANITE OIL COR | 0.002% | 96.809% |
| 6813 | BRIGHTOIL PETRO | 0.002% | 96.811% |
| 6814 | HANWHA SECS | 0.002% | 96.813% |
| 6815 | WASKITA KARYA T | 0.002% | 96.815% |
| 6816 | TONG YANG INV B | 0.002% | 96.816% |
| 6817 | FIRST FOUNDATION INC COMMON STOCK USD.001 | 0.002% | 96.818% |
| 6818 | MICHINOKU BANK | 0.002% | 96.820% |
| 6819 | HSBC USA INC SR UNSECURED 08/20 2.75 | 0.002% | 96.821% |
| 6820 | PARIS ORLEANS S | 0.002% | 96.823% |
| 6821 | TRISURA GROUP L | 0.002% | 96.825% |
| 6822 | SEATTLE GENETICS INC COMMON STOCK USD.001 | 0.002% | 96.827% |
| 6823 | SKY NETWORK TEL | 0.002% | 96.828% |
| 6824 | WISDOM MARINE L | 0.002% | 96.830% |
| 6825 | MITSUBOSHI BELT | 0.002% | 96.832% |
| 6826 | CLOUD PEAK ENERGY INC COMMON STOCK USD.01 | 0.002% | 96.834% |
| 6827 | LING SEN PRECIS | 0.002% | 96.835% |
| 6828 | ACE HARDWARE IN | 0.002% | 96.837% |
| 6829 | NIDEC CORPORATI | 0.002% | 96.839% |
| 6830 | GALATASARAY SPO | 0.002% | 96.840% |
| 6831 | ABOITIZ EQUITY | 0.002% | 96.842% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6832 | HOCHDORF HOLDIN | 0.002% | 96.844% |
| 6833 | HIBBETT SPORTS INC COMMON STOCK USD.01 | 0.002% | 96.846% |
| 6834 | TOKAI RUBBER IN | 0.002% | 96.847% |
| 6835 | JOYFUL HONDA CO | 0.002% | 96.849% |
| 6836 | INVESTORS CLOUD | 0.002% | 96.851% |
| 6837 | SA SA INTL HLDG | 0.002% | 96.852% |
| 6838 | ORIENT CORP | 0.002% | 96.854% |
| 6839 | HARASHIN CO LTD | 0.002% | 96.856% |
| 6840 | VT HOLDINGS CO | 0.002% | 96.857% |
| 6841 | PIAGGIO | 0.002% | 96.859% |
| 6842 | TAIWAN SECOM | 0.002% | 96.861% |
| 6843 | MEDIA NUSANTARA | 0.002% | 96.863% |
| 6844 | STOCK SPIRITS G | 0.002% | 96.864% |
| 6845 | RADNET INC COMMON STOCK USD.0001 | 0.002% | 96.866% |
| 6846 | GAMEHOST INC | 0.002% | 96.868% |
| 6847 | TOYO CONSTRUCTI | 0.002% | 96.869% |
| 6848 | FIDEA HOLDINGS | 0.002% | 96.871% |
| 6849 | VALID SOLUCOES | 0.002% | 96.873% |
| 6850 | VIACOM INC CLASS A COMMON STOCK USD.001 | 0.002% | 96.874% |
| 6851 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 96.876% |
| 6852 | JAPAN PULP & PA | 0.002% | 96.878% |
| 6853 | JAHWA ELECTRONI | 0.002% | 96.880% |
| 6854 | TENARIS S.A. | 0.002% | 96.881% |
| 6855 | PERUSAHAAN GAS | 0.002% | 96.883% |
| 6856 | ELITE SEMICONDU | 0.002% | 96.885% |
| 6857 | SINOFERT HOLDIN | 0.002% | 96.886% |
| 6858 | SHINKONG SYNTHE | 0.002% | 96.888% |
| 6859 | SAKAI MOVING SE | 0.002% | 96.890% |
| 6860 | OFG BANCORP COMMON STOCK USD1.0 | 0.002% | 96.891% |
| 6861 | ASSET MANAGERS | 0.002% | 96.893% |
| 6862 | NATIONAL STORAG | 0.002% | 96.895% |
| 6863 | FRASERS COMMERC | 0.002% | 96.896% |
| 6864 | HIGH ARCTIC ENE | 0.002% | 96.898% |
| 6865 | H&R GMBH & CO K | 0.002% | 96.900% |
| 6866 | AUSTRALIAN AGRI | 0.002% | 96.902% |
| 6867 | ESPEC CORP | 0.002% | 96.903% |
| 6868 | PSG GROUP LTD | 0.002% | 96.905% |
| 6869 | GROWTHPOINT PRO | 0.002% | 96.907% |
| 6870 | RAITO KOGYO CO | 0.002% | 96.908% |
| 6871 | CORP COMERCI SA | 0.002% | 96.910% |
| 6872 | FINANCIAL PRODU | 0.002% | 96.912% |
| 6873 | T-GAIA CORP | 0.002% | 96.913% |
| 6874 | MATRIX SERVICE CO COMMON STOCK USD.01 | 0.002% | 96.915% |
| 6875 | BERJAYA CORPORA | 0.002% | 96.917% |
| 6876 | HIMART CO LTD | 0.002% | 96.918% |
| 6877 | ALTIIUM LTD | 0.002% | 96.920% |
| 6878 | GEMTEK TECHNOLO | 0.002% | 96.922% |
| 6879 | Goldcrest Co., | 0.002% | 96.923% |
| 6880 | ROAD KING INFRA | 0.002% | 96.925% |
| 6881 | TSUKISHIMA KIKA | 0.002% | 96.927% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6882 | 5N PLUS INC. | 0.002% | 96.928% |
| 6883 | PRECIOUS SHIPPI | 0.002% | 96.930% |
| 6884 | CHAOWEI POWER H | 0.002% | 96.932% |
| 6885 | WIZZ AIR HOLDIN | 0.002% | 96.933% |
| 6886 | NAUTILUS GROUP | 0.002% | 96.935% |
| 6887 | YAMABIKO CORP | 0.002% | 96.937% |
| 6888 | CHINA METAL PRO | 0.002% | 96.938% |
| 6889 | DEPOMED INC COMMON STOCK | 0.002% | 96.940% |
| 6890 | HOOKER FURNITURE CORP COMMON STOCK | 0.002% | 96.942% |
| 6891 | PETRON CORP | 0.002% | 96.943% |
| 6892 | HOIST FINANCE A | 0.002% | 96.945% |
| 6893 | BTG PLC | 0.002% | 96.947% |
| 6894 | BRUNEL INTL | 0.002% | 96.948% |
| 6895 | HOKKAIDO ELEC P | 0.002% | 96.950% |
| 6896 | SOITEC | 0.002% | 96.952% |
| 6897 | KESKO OYJ | 0.002% | 96.953% |
| 6898 | SURMODICS INC COMMON STOCK USD.05 | 0.002% | 96.955% |
| 6899 | VOSSLOH AG | 0.002% | 96.957% |
| 6900 | YOSHINOYA D&C C | 0.002% | 96.958% |
| 6901 | COLOUR LIFE SER | 0.002% | 96.960% |
| 6902 | QUINSTREET INC COMMON STOCK USD.001 | 0.002% | 96.962% |
| 6903 | KPJ HEALTHCARE | 0.002% | 96.963% |
| 6904 | SAIBU GAS CO | 0.002% | 96.965% |
| 6905 | UNID CO LTD | 0.002% | 96.967% |
| 6906 | GP STRATEGIES C | 0.002% | 96.968% |
| 6907 | ALTRI SGPS S.A. | 0.002% | 96.970% |
| 6908 | AKKA TECHNOLOGI | 0.002% | 96.972% |
| 6909 | VECTURA GROUP | 0.002% | 96.973% |
| 6910 | BHP BILLITON FI | 0.002% | 96.975% |
| 6911 | LOOKERS PLC | 0.002% | 96.976% |
| 6912 | ZAGG INC COMMON STOCK USD.001 | 0.002% | 96.978% |
| 6913 | BELL AG - REG | 0.002% | 96.980% |
| 6914 | SAVARIA CORPORA | 0.002% | 96.981% |
| 6915 | ATUL LTD | 0.002% | 96.983% |
| 6916 | BANKFINANCIAL CORP COMMON STOCK USD.01 | 0.002% | 96.985% |
| 6917 | CHOLAMANDALAM I | 0.002% | 96.986% |
| 6918 | BANK OF CHONGQI | 0.002% | 96.988% |
| 6919 | EHIME BANK | 0.002% | 96.990% |
| 6920 | ZUG ESTATES HLD | 0.002% | 96.991% |
| 6921 | AVEO GROUP | 0.002% | 96.993% |
| 6922 | CENT PATTANA PU | 0.002% | 96.995% |
| 6923 | JAPAN MEDICAL D | 0.002% | 96.996% |
| 6924 | COCA-COLA FEMSA | 0.002% | 96.998% |
| 6925 | HUNTER DOUGLAS | 0.002% | 96.999% |
| 6926 | BBX CAPITAL CORP COMMON STOCK USD.01 | 0.002% | 97.001% |
| 6927 | EOH HOLDINGS LT | 0.002% | 97.003% |
| 6928 | CESC | 0.002% | 97.004% |
| 6929 | GLOBERIDE INC | 0.002% | 97.006% |
| 6930 | FUSO CHEMICAL C | 0.002% | 97.008% |
| 6931 | GUANGSHEN RAILW | 0.002% | 97.009% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6932 | UOA DEVELOPMENT | 0.002% | 97.011% |
| 6933 | DIP CORPORATION | 0.002% | 97.012% |
| 6934 | G.U.D. HOLDINGS | 0.002% | 97.014% |
| 6935 | MIRAMAR HTEL & | 0.002% | 97.016% |
| 6936 | EXELON GENERATION CO LLC SR UNSECURED 10/20 4 | 0.002% | 97.017% |
| 6937 | MERMAID MARINE | 0.002% | 97.019% |
| 6938 | TEXHONG TEXTILE | 0.002% | 97.021% |
| 6939 | BK OF SAGA | 0.002% | 97.022% |
| 6940 | FUJICCO CO | 0.002% | 97.024% |
| 6941 | NEWALTA INC | 0.002% | 97.025% |
| 6942 | BW LPG LTD | 0.002% | 97.027% |
| 6943 | LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75 | 0.002% | 97.029% |
| 6944 | JUSTSYSTEM | 0.002% | 97.030% |
| 6945 | LONZA GROUP AG | 0.002% | 97.032% |
| 6946 | INFRASTRUCTURE | 0.002% | 97.034% |
| 6947 | GINTECH ENERGY | 0.002% | 97.035% |
| 6948 | LAI SUN DEVELOP | 0.002% | 97.037% |
| 6949 | BEIJER ALMA AB | 0.002% | 97.038% |
| 6950 | MEDCO ENERGI IN | 0.002% | 97.040% |
| 6951 | OPTO TECH CORPN | 0.002% | 97.042% |
| 6952 | SIIC ENVIRONMEN | 0.002% | 97.043% |
| 6953 | SWECO AB | 0.002% | 97.045% |
| 6954 | BANGKOK DUSIT M | 0.002% | 97.047% |
| 6955 | KUSURI NO AOKI | 0.002% | 97.048% |
| 6956 | NITTA CORP | 0.002% | 97.050% |
| 6957 | HOKUTO CORP | 0.002% | 97.051% |
| 6958 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1 | 0.002% | 97.053% |
| 6959 | PCHOME ONLINE I | 0.002% | 97.055% |
| 6960 | PDL BIOPHARMA INC COMMON STOCK USD.01 | 0.002% | 97.056% |
| 6961 | ISEKI & CO | 0.002% | 97.058% |
| 6962 | CONTINENTAL HLD | 0.002% | 97.059% |
| 6963 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01 | 0.002% | 97.061% |
| 6964 | TAEKWANG IND CO | 0.002% | 97.063% |
| 6965 | PUNJAB NATIONAL | 0.002% | 97.064% |
| 6966 | RELIANCE CAPITA | 0.002% | 97.066% |
| 6967 | SUNSHINE 10 | 0.002% | 97.067% |
| 6968 | CREDIT CORP GRO | 0.002% | 97.069% |
| 6969 | NIPPON YUSOKI C | 0.002% | 97.071% |
| 6970 | METRO HOLDINGS | 0.002% | 97.072% |
| 6971 | NETIA SA | 0.002% | 97.074% |
| 6972 | HARMONIC INC | 0.002% | 97.075% |
| 6973 | ENERGISA SA | 0.002% | 97.077% |
| 6974 | NIHON NOHYAKU | 0.002% | 97.079% |
| 6975 | WEYCO GROUP INC | 0.002% | 97.080% |
| 6976 | BK MANDIRI | 0.002% | 97.082% |
| 6977 | PHOTO-ME INTERN | 0.002% | 97.083% |
| 6978 | NIPPON CHEM IND | 0.002% | 97.085% |
| 6979 | BES ENGINEERING | 0.002% | 97.087% |
| 6980 | PTT PUBLIC COMP | 0.002% | 97.088% |
| 6981 | WCT HOLDINGS BH | 0.002% | 97.090% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6982 | COSTAMARE INC | 0.002% | 97.091% |
| 6983 | HOTEL SHILLA | 0.002% | 97.093% |
| 6984 | SAKAI CHEMICAL | 0.002% | 97.095% |
| 6985 | SANY HEAVY EQUI | 0.002% | 97.096% |
| 6986 | SADBHAV ENGINEE | 0.002% | 97.098% |
| 6987 | ASAHI HOLDINGS | 0.002% | 97.099% |
| 6988 | MGI COUTIER | 0.002% | 97.101% |
| 6989 | FILINVEST LAND | 0.002% | 97.103% |
| 6990 | MOTECH INDUSTRI | 0.002% | 97.104% |
| 6991 | NICHII GAKKAN C | 0.002% | 97.106% |
| 6992 | ALTRIA GROUP INC COMPANY GUAR 01/20 2.625 | 0.002% | 97.107% |
| 6993 | ELECTRA | 0.002% | 97.109% |
| 6994 | COMPAGNIE DES A | 0.002% | 97.111% |
| 6995 | SEMPRA ENERGY | 0.002% | 97.112% |
| 6996 | SHINNIHON CORP | 0.002% | 97.114% |
| 6997 | GREAT EASTERN H | 0.002% | 97.115% |
| 6998 | AMTRAN TECHNOLO | 0.002% | 97.117% |
| 6999 | CALLIDUS CAPITA | 0.002% | 97.119% |
| 7000 | EIS ECZACIBASI | 0.002% | 97.120% |
| 7001 | KH NEOCHEM CO L | 0.002% | 97.122% |
| 7002 | GL EVENTS | 0.002% | 97.123% |
| 7003 | QAD INC A COMMON STOCK | 0.002% | 97.125% |
| 7004 | CEMEX LATAM HLD | 0.002% | 97.126% |
| 7005 | NTT URBAN DEVEL | 0.002% | 97.128% |
| 7006 | NIPPON THOMPSON | 0.002% | 97.130% |
| 7007 | LEXTAR ELECTRON | 0.002% | 97.131% |
| 7008 | LIPPO MALLS IN | 0.002% | 97.133% |
| 7009 | VASCO DATA SECURITY INTL COMMON STOCK USD.001 | 0.002% | 97.134% |
| 7010 | TURKIYE SINAI K | 0.002% | 97.136% |
| 7011 | MEDICLINIC INTE | 0.002% | 97.138% |
| 7012 | SOLOR A/S | 0.002% | 97.139% |
| 7013 | HAP SENG CONSOL | 0.002% | 97.141% |
| 7014 | VITAL HEALTHCAR | 0.002% | 97.142% |
| 7015 | XING AG | 0.002% | 97.144% |
| 7016 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 97.145% |
| 7017 | SCRIPPS NETWORK | 0.002% | 97.147% |
| 7018 | TRONC INC COMMON STOCK USD.01 | 0.002% | 97.149% |
| 7019 | SEAH STEEL | 0.002% | 97.150% |
| 7020 | AUSTAL LTD | 0.002% | 97.152% |
| 7021 | GDI PROPERTY GR | 0.002% | 97.153% |
| 7022 | TIME DOTCOM BHD | 0.002% | 97.155% |
| 7023 | ODFJELL DRILLIN | 0.002% | 97.157% |
| 7024 | TIAN GE INTERAC | 0.002% | 97.158% |
| 7025 | HYUNDAI HOME SH | 0.002% | 97.160% |
| 7026 | CREDITO REAL SA | 0.002% | 97.161% |
| 7027 | I.T LIMITED | 0.002% | 97.163% |
| 7028 | GREATEK ELECTRO | 0.002% | 97.164% |
| 7029 | YIEH PHUI ENTS | 0.002% | 97.166% |
| 7030 | YUASA TRADING C | 0.002% | 97.168% |
| 7031 | GEOX S.P.A. | 0.002% | 97.169% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7032 | TPI POLENE PCL | 0.002% | 97.171% |
| 7033 | INFRAESTRUCTURA | 0.002% | 97.172% |
| 7034 | EMERALD EXPOSIT | 0.002% | 97.174% |
| 7035 | LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001 | 0.002% | 97.175% |
| 7036 | DAI NIPPON TORY | 0.002% | 97.177% |
| 7037 | ARROWHEAD PROR | 0.002% | 97.179% |
| 7038 | COAL INDIA LTD | 0.002% | 97.180% |
| 7039 | SIGDO KOPPERS S | 0.002% | 97.182% |
| 7040 | NESTLE INDIA | 0.002% | 97.183% |
| 7041 | HEARTLAND NEW Z | 0.002% | 97.185% |
| 7042 | YOUNGWON CORP | 0.002% | 97.186% |
| 7043 | KT SKYLIFE CO L | 0.002% | 97.188% |
| 7044 | ICHOR HOLDINGS | 0.002% | 97.190% |
| 7045 | POLYTEC HOLDING | 0.002% | 97.191% |
| 7046 | CVC BRASIL OP A | 0.002% | 97.193% |
| 7047 | SHINDENGEN ELEC | 0.002% | 97.194% |
| 7048 | CALIX INC COMMON STOCK | 0.002% | 97.196% |
| 7049 | MEARS GROUP PLC | 0.002% | 97.197% |
| 7050 | HIRATA TECHNICA | 0.002% | 97.199% |
| 7051 | MOELIS + CO CLASS A COMMON STOCK USD.01 | 0.002% | 97.201% |
| 7052 | TA YA ELEC WIR& | 0.002% | 97.202% |
| 7053 | NEOWIZ GAMES CO | 0.002% | 97.204% |
| 7054 | PHOENIX HLDGS L | 0.002% | 97.205% |
| 7055 | CHINA SUNTIEN G | 0.002% | 97.207% |
| 7056 | BURSON GROUP LT | 0.002% | 97.208% |
| 7057 | CATO CORP CLASS A COMMON STOCK USD.033 | 0.002% | 97.210% |
| 7058 | SENTUL CITY TBK | 0.002% | 97.212% |
| 7059 | NORDEA BANK AB | 0.002% | 97.213% |
| 7060 | TIANJIN PORT DE | 0.002% | 97.215% |
| 7061 | DEBENHAMS | 0.002% | 97.216% |
| 7062 | SANTOS BRASIL P | 0.002% | 97.218% |
| 7063 | ONE HOSPITALITY | 0.002% | 97.219% |
| 7064 | SCHRODER REAL E | 0.002% | 97.221% |
| 7065 | EMBRAER SA SPON ADR ADR | 0.002% | 97.223% |
| 7066 | DEA CAPITAL SPA | 0.002% | 97.224% |
| 7067 | AKASTOR ASA | 0.002% | 97.226% |
| 7068 | PROPERTY FOR IN | 0.002% | 97.227% |
| 7069 | ACCESS CO LTD | 0.002% | 97.229% |
| 7070 | INDIAN BANK | 0.002% | 97.230% |
| 7071 | NATIONAL THERMA | 0.002% | 97.232% |
| 7072 | AXT INC COMMON STOCK USD.001 | 0.002% | 97.233% |
| 7073 | Q TECHNOLOGY GR | 0.002% | 97.235% |
| 7074 | FORD OTOSAN | 0.002% | 97.237% |
| 7075 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134 | 0.002% | 97.238% |
| 7076 | TURKCELL ILETIS | 0.002% | 97.240% |
| 7077 | AEKYUNG PETROCH | 0.002% | 97.241% |
| 7078 | HO BEE INVESTME | 0.002% | 97.243% |
| 7079 | ALONY HETZ | 0.002% | 97.244% |
| 7080 | PETRONAS DAGANG | 0.002% | 97.246% |
| 7081 | HUNG POO CONSTR | 0.002% | 97.247% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7082 | TAIYO INK MFG C | 0.002% | 97.249% |
| 7083 | FUJIBO HOLDINGS | 0.002% | 97.250% |
| 7084 | ICHIYOSHI SECS | 0.002% | 97.252% |
| 7085 | SUPER-SOL | 0.002% | 97.254% |
| 7086 | SCANDINAVIAN TO | 0.002% | 97.255% |
| 7087 | UNITECH PRINTED | 0.002% | 97.257% |
| 7088 | OIL & NATURAL G | 0.002% | 97.258% |
| 7089 | SUPERIOR UNIFORM GROUP INC COMMON STOCK | 0.002% | 97.260% |
| 7090 | GERDAU SA | 0.002% | 97.261% |
| 7091 | SOILBUILD BUSIN | 0.002% | 97.263% |
| 7092 | CONCORD NEW ENE | 0.002% | 97.264% |
| 7093 | DAITO PHARM | 0.002% | 97.266% |
| 7094 | SYNERGIE | 0.002% | 97.267% |
| 7095 | KUMHO TIRE CO | 0.002% | 97.269% |
| 7096 | SUMIDA ELECTRIC | 0.002% | 97.270% |
| 7097 | SANDEN CORP | 0.002% | 97.272% |
| 7098 | ORDINA NV | 0.002% | 97.274% |
| 7099 | FIRST REIT | 0.002% | 97.275% |
| 7100 | CHINA STEEL CHE | 0.002% | 97.277% |
| 7101 | DYNAPACK INTL T | 0.002% | 97.278% |
| 7102 | AISAN INDUSTRY | 0.002% | 97.280% |
| 7103 | MCCARTHY & STON | 0.002% | 97.281% |
| 7104 | TOWNGAS CHINA C | 0.002% | 97.283% |
| 7105 | OVERSTOCK.COM INC COMMON STOCK USD.0001 | 0.002% | 97.284% |
| 7106 | NETUREN CO | 0.002% | 97.286% |
| 7107 | NRG YIELD INC CLASS C COMMON STOCK | 0.002% | 97.287% |
| 7108 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | 0.002% | 97.289% |
| 7109 | MALAYSIA BUILD | 0.002% | 97.290% |
| 7110 | NUTRISYSTEM INC COMMON STOCK USD.001 | 0.002% | 97.292% |
| 7111 | SAKATA INX CORP | 0.002% | 97.294% |
| 7112 | MPACT LIMITED | 0.002% | 97.295% |
| 7113 | SURGERY PARTNERS INC COMMON STOCK USD.01 | 0.002% | 97.297% |
| 7114 | DIGI INTL INC | 0.002% | 97.298% |
| 7115 | E CL SA | 0.002% | 97.300% |
| 7116 | HYUNDAI DS,OLD | 0.002% | 97.301% |
| 7117 | CARLSBERG BREWE | 0.002% | 97.303% |
| 7118 | RYOSHOKU LTD | 0.002% | 97.304% |
| 7119 | VITAL KSK HOLDI | 0.002% | 97.306% |
| 7120 | MODEC INC | 0.002% | 97.307% |
| 7121 | MEKONOMEN AB | 0.002% | 97.309% |
| 7122 | FRP HOLDINGS INC COMMON STOCK USD.1 | 0.002% | 97.310% |
| 7123 | ASCENTIAL PLC | 0.002% | 97.312% |
| 7124 | GODREJ CONSUMER | 0.002% | 97.313% |
| 7125 | JSP CORP | 0.002% | 97.315% |
| 7126 | MITSUBISHI STEE | 0.002% | 97.316% |
| 7127 | EVEN CONSTRUCTO | 0.002% | 97.318% |
| 7128 | CIA SANEAMENTO | 0.002% | 97.319% |
| 7129 | TECNICAS REUNID | 0.002% | 97.321% |
| 7130 | MILBON CO | 0.002% | 97.323% |
| 7131 | KVAERNER ASA | 0.002% | 97.324% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7132 | TITAN CEMENT CO | 0.002% | 97.326% |
| 7133 | SEA HOLDINGS LT | 0.002% | 97.327% |
| 7134 | TT ELECTRONICS | 0.002% | 97.329% |
| 7135 | NINTENDO CO | 0.002% | 97.330% |
| 7136 | PP LONDON SUMAT | 0.002% | 97.332% |
| 7137 | MAX CO | 0.002% | 97.333% |
| 7138 | DMC GLOBAL INC COMMON STOCK USD.05 | 0.002% | 97.335% |
| 7139 | KINIK CO | 0.002% | 97.336% |
| 7140 | TORIDOLL CORPOR | 0.002% | 97.338% |
| 7141 | UEM SUNRISE BHD | 0.002% | 97.339% |
| 7142 | SEASPAN CORP | 0.002% | 97.341% |
| 7143 | SCATEC SOLAR AS | 0.002% | 97.342% |
| 7144 | CMIC HOLDINGS C | 0.002% | 97.344% |
| 7145 | ENZO BIOCHEM INC COMMON STOCK USD.01 | 0.002% | 97.345% |
| 7146 | TICON INDUSTRIA | 0.002% | 97.347% |
| 7147 | AEROSPACE INDUS | 0.002% | 97.348% |
| 7148 | VZ HOLDING AG | 0.002% | 97.350% |
| 7149 | KARUR VYSYA BAN | 0.002% | 97.351% |
| 7150 | CANON ELECTRONI | 0.002% | 97.353% |
| 7151 | JINDAL SAW LTD | 0.002% | 97.354% |
| 7152 | NORDEX AG | 0.002% | 97.356% |
| 7153 | THAI VEGETABLE | 0.002% | 97.357% |
| 7154 | CHAUN-CHOUNG TE | 0.002% | 97.359% |
| 7155 | TAKASAGO INTL C | 0.002% | 97.360% |
| 7156 | ARGOSY PROPERTY | 0.002% | 97.362% |
| 7157 | TOMSON GROUP | 0.002% | 97.363% |
| 7158 | LIEN HWA INDL | 0.002% | 97.365% |
| 7159 | POLYPLEX THAILA | 0.002% | 97.366% |
| 7160 | RH COMMON STOCK USD.0001 | 0.002% | 97.368% |
| 7161 | KOWLOON DEVMT | 0.002% | 97.369% |
| 7162 | SEWON CELLONTEC | 0.002% | 97.371% |
| 7163 | DOOSAN ENGINE C | 0.002% | 97.372% |
| 7164 | YURTEC CORPORAT | 0.002% | 97.374% |
| 7165 | LEES PHARMACEUT | 0.002% | 97.376% |
| 7166 | DAIWA INDUSTRIE | 0.002% | 97.377% |
| 7167 | WEIBO CORP SPON ADR ADR USD.00025 | 0.002% | 97.379% |
| 7168 | AMERICAS SILVER | 0.002% | 97.380% |
| 7169 | GLOBAL BRANDS G | 0.002% | 97.382% |
| 7170 | SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 97.383% |
| 7171 | PEPTIDREAM INC | 0.002% | 97.385% |
| 7172 | GCL NEW ENERGY | 0.002% | 97.386% |
| 7173 | HI-P INTERNATIO | 0.001% | 97.388% |
| 7174 | MITAC HOLDINGS | 0.001% | 97.389% |
| 7175 | SP SETIA | 0.001% | 97.391% |
| 7176 | FORMULA SYST(19 | 0.001% | 97.392% |
| 7177 | 500.COM LTD CLASS A ADR ADR USD.00005 | 0.001% | 97.394% |
| 7178 | ATEAM INC | 0.001% | 97.395% |
| 7179 | MURRAY & ROBERT | 0.001% | 97.397% |
| 7180 | INPHI CORP COMMON STOCK | 0.001% | 97.398% |
| 7181 | ERICSSON (LM) TEL SP ADR ADR | 0.001% | 97.399% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7182 | ASKUL | 0.001% | 97.401% |
| 7183 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | 0.001% | 97.402% |
| 7184 | SINARMAS LAND | 0.001% | 97.404% |
| 7185 | SMI HOLDINGS GR | 0.001% | 97.405% |
| 7186 | PROCTER & GAMBL | 0.001% | 97.407% |
| 7187 | GOODBABY INTERN | 0.001% | 97.408% |
| 7188 | MAINSTREET EQUI | 0.001% | 97.410% |
| 7189 | SRI TRANG AGRO | 0.001% | 97.411% |
| 7190 | PUMA AG | 0.001% | 97.413% |
| 7191 | SANSIRI PUBLIC | 0.001% | 97.414% |
| 7192 | GUANGZHOU PHARM | 0.001% | 97.416% |
| 7193 | SUESS MICRO TEC | 0.001% | 97.417% |
| 7194 | SCSK CORPORATIO | 0.001% | 97.419% |
| 7195 | SHANDONG CHENMI | 0.001% | 97.420% |
| 7196 | DORIAN LPG LTD | 0.001% | 97.422% |
| 7197 | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | 0.001% | 97.423% |
| 7198 | AMSTERDAM COMMO | 0.001% | 97.425% |
| 7199 | DAE DUCK ELECTR | 0.001% | 97.426% |
| 7200 | GLU MOBILE INC COMMON STOCK USD.0001 | 0.001% | 97.428% |
| 7201 | GOLDSUN DEV/CON | 0.001% | 97.429% |
| 7202 | mitsui soko co | 0.001% | 97.431% |
| 7203 | LIFE CORPORATIO | 0.001% | 97.432% |
| 7204 | IBASE TECHNOLOG | 0.001% | 97.434% |
| 7205 | FRASERS HOSPITA | 0.001% | 97.435% |
| 7206 | WHARF(HLDGS) | 0.001% | 97.437% |
| 7207 | HANON SYSTEMS | 0.001% | 97.438% |
| 7208 | BORUSSIA DORTMU | 0.001% | 97.440% |
| 7209 | BROWN (N) GROUP | 0.001% | 97.441% |
| 7210 | FUJI CO(TOKYO) | 0.001% | 97.443% |
| 7211 | SUMITOMO SEIKA | 0.001% | 97.444% |
| 7212 | SUN HUNG KAI CO | 0.001% | 97.446% |
| 7213 | QUALITY HOUSES | 0.001% | 97.447% |
| 7214 | NIPPON KINZOKU | 0.001% | 97.448% |
| 7215 | TOURISM HOLDING | 0.001% | 97.450% |
| 7216 | DENYO CO | 0.001% | 97.451% |
| 7217 | DIGNITY PLC | 0.001% | 97.453% |
| 7218 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | 0.001% | 97.454% |
| 7219 | CHINA AIRCRAFT | 0.001% | 97.456% |
| 7220 | TELEFONICA BRASIL ADR ADR | 0.001% | 97.457% |
| 7221 | YOMIURI LAND CO | 0.001% | 97.459% |
| 7222 | PETROPAVLOVSK | 0.001% | 97.460% |
| 7223 | CTI ENGINEERING | 0.001% | 97.462% |
| 7224 | OITA BANK | 0.001% | 97.463% |
| 7225 | FINOLEX CABLES | 0.001% | 97.465% |
| 7226 | TOM TAILOR HOLD | 0.001% | 97.466% |
| 7227 | EIGHTEENTH BANK | 0.001% | 97.468% |
| 7228 | AIMS AMP CAPITA | 0.001% | 97.469% |
| 7229 | WELCIA HOLDINGS | 0.001% | 97.471% |
| 7230 | NAMCHOW CHEMICA | 0.001% | 97.472% |
| 7231 | ADVANCED DISPOSAL SERVICES I COMMON STOCK USD.01 | 0.001% | 97.473% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7232 | DELEK GROUP | 0.001% | 97.475% |
| 7233 | DISCO CORPORATI | 0.001% | 97.476% |
| 7234 | AUSNUTRIA DAIRY | 0.001% | 97.478% |
| 7235 | GRUPO CEMENTOS | 0.001% | 97.479% |
| 7236 | ACTER CO LTD | 0.001% | 97.481% |
| 7237 | F&A AQUA HOLDIN | 0.001% | 97.482% |
| 7238 | ARITZIA INC | 0.001% | 97.484% |
| 7239 | BANCO DAVIVIEND | 0.001% | 97.485% |
| 7240 | HANDSOME CORP | 0.001% | 97.487% |
| 7241 | CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01 | 0.001% | 97.488% |
| 7242 | STANDARD LIFE I | 0.001% | 97.490% |
| 7243 | TELESITES SAB D | 0.001% | 97.491% |
| 7244 | MIKUNI CORP | 0.001% | 97.492% |
| 7245 | NORDIC SEMICOND | 0.001% | 97.494% |
| 7246 | AMBARELLA INC | 0.001% | 97.495% |
| 7247 | SCANDIC HOTELS | 0.001% | 97.497% |
| 7248 | TECHNOLOGY ONE | 0.001% | 97.498% |
| 7249 | COSMO LADY CHIN | 0.001% | 97.500% |
| 7250 | KUDELSKI S.A. | 0.001% | 97.501% |
| 7251 | COMMUNISIS PLC | 0.001% | 97.503% |
| 7252 | CSI PROPERTIES | 0.001% | 97.504% |
| 7253 | KYOKUTO BOEKI K | 0.001% | 97.506% |
| 7254 | COLTENE HOLDI | 0.001% | 97.507% |
| 7255 | PROCTOR&GAMBLE | 0.001% | 97.508% |
| 7256 | SL CORP | 0.001% | 97.510% |
| 7257 | UNITED INTL ENT | 0.001% | 97.511% |
| 7258 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | 0.001% | 97.513% |
| 7259 | OBERBANK AG | 0.001% | 97.514% |
| 7260 | KOREA GAS CORP | 0.001% | 97.516% |
| 7261 | BIESSE | 0.001% | 97.517% |
| 7262 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01 | 0.001% | 97.519% |
| 7263 | STARZEN CO LTD | 0.001% | 97.520% |
| 7264 | ELBIT SYSTEMS L | 0.001% | 97.522% |
| 7265 | CNB FINANCIAL CORP/PA COMMON STOCK | 0.001% | 97.523% |
| 7266 | CIA DE DIST INT | 0.001% | 97.524% |
| 7267 | DONGFANG ELECT | 0.001% | 97.526% |
| 7268 | GUOCOLAND LTD | 0.001% | 97.527% |
| 7269 | STARHUB LIMITED | 0.001% | 97.529% |
| 7270 | TYC BROTHER IND | 0.001% | 97.530% |
| 7271 | PROMOTORA DE IN | 0.001% | 97.532% |
| 7272 | CHINA SHENGMU O | 0.001% | 97.533% |
| 7273 | DEXCOM INC COMMON STOCK USD.001 | 0.001% | 97.535% |
| 7274 | MONETA MONEY BA | 0.001% | 97.536% |
| 7275 | MCMILLAN SHAKES | 0.001% | 97.537% |
| 7276 | MAGNITOGORS SPON GDR REGS DEPOSITORY RECEIPT | 0.001% | 97.539% |
| 7277 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | 0.001% | 97.540% |
| 7278 | INOVALON HOLDINGS INC A COMMON STOCK USD.000005 | 0.001% | 97.542% |
| 7279 | XIAMEN INTL POR | 0.001% | 97.543% |
| 7280 | HANSOL PAPER CO | 0.001% | 97.545% |
| 7281 | CHENIERE ENERGY PART LP HOLD COMMON STOCK | 0.001% | 97.546% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7282 | GLOBAL POWER SY | 0.001% | 97.547% |
| 7283 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | 0.001% | 97.549% |
| 7284 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | 0.001% | 97.550% |
| 7285 | SEIKITOKYU KOGY | 0.001% | 97.552% |
| 7286 | YUMESHIN HOLDIN | 0.001% | 97.553% |
| 7287 | MOUNT GIBSON IR | 0.001% | 97.555% |
| 7288 | PIERRE & VACANC | 0.001% | 97.556% |
| 7289 | TRUE NORTH COMM | 0.001% | 97.557% |
| 7290 | BERKSHIRE HAT E | 0.001% | 97.559% |
| 7291 | FRANKLIN COVEY CO COMMON STOCK USD.05 | 0.001% | 97.560% |
| 7292 | DEVELOPMENT SEC | 0.001% | 97.562% |
| 7293 | SUNDARAM FINANC | 0.001% | 97.563% |
| 7294 | SMART + FINAL STORES INC COMMON STOCK USD.001 | 0.001% | 97.565% |
| 7295 | YAKUODO CO LTD | 0.001% | 97.566% |
| 7296 | INTERNATIONAL M | 0.001% | 97.567% |
| 7297 | CAMBIAN GROUP P | 0.001% | 97.569% |
| 7298 | KURA CORPORATIO | 0.001% | 97.570% |
| 7299 | EIZO NANA O CORP | 0.001% | 97.572% |
| 7300 | HOTELES CITY EX | 0.001% | 97.573% |
| 7301 | ROBINSONS RETAI | 0.001% | 97.575% |
| 7302 | SUNGWOO HITECH | 0.001% | 97.576% |
| 7303 | PHILIPPINE NATL | 0.001% | 97.577% |
| 7304 | LINX SA | 0.001% | 97.579% |
| 7305 | FRONTLINE LTD/B | 0.001% | 97.580% |
| 7306 | STERLING CONSTRUCTION CO COMMON STOCK USD.01 | 0.001% | 97.582% |
| 7307 | METALLURGICAL C | 0.001% | 97.583% |
| 7308 | PACIFIC GAS & E | 0.001% | 97.584% |
| 7309 | WOCKHARDT LIMIT | 0.001% | 97.586% |
| 7310 | FORUS S.A. | 0.001% | 97.587% |
| 7311 | ELECNOR SA | 0.001% | 97.589% |
| 7312 | M DIAS BRANCO S | 0.001% | 97.590% |
| 7313 | HISAKA WORKS LT | 0.001% | 97.592% |
| 7314 | BANK JABAR BANT | 0.001% | 97.593% |
| 7315 | CADILA HEALTHCA | 0.001% | 97.594% |
| 7316 | INDOCEMENT TUNG | 0.001% | 97.596% |
| 7317 | AFFICHAGE HOLDI | 0.001% | 97.597% |
| 7318 | COLBUN S.A. | 0.001% | 97.599% |
| 7319 | DAI-DAN CO | 0.001% | 97.600% |
| 7320 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | 0.001% | 97.601% |
| 7321 | HIBIYA ENGINEER | 0.001% | 97.603% |
| 7322 | LITE-ON SEMICON | 0.001% | 97.604% |
| 7323 | NVE CORP | 0.001% | 97.606% |
| 7324 | CEDAR WOODS PRO | 0.001% | 97.607% |
| 7325 | ADHI KARYA PERS | 0.001% | 97.608% |
| 7326 | HAKDEX AB | 0.001% | 97.610% |
| 7327 | FIAT CHRYSLER A | 0.001% | 97.611% |
| 7328 | U-MING MARINE | 0.001% | 97.613% |
| 7329 | SOUTHERN POWER CO SR UNSECURED 12/21 2.5 | 0.001% | 97.614% |
| 7330 | KYOEI STEEL LTD | 0.001% | 97.615% |
| 7331 | CGN MEIYA POWER | 0.001% | 97.617% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7332 | CTCI CORP | 0.001% | 97.618% |
| 7333 | DASSAULT SYSTEM | 0.001% | 97.620% |
| 7334 | PARCO CO | 0.001% | 97.621% |
| 7335 | CONNECTICUT WATER SVC INC COMMON STOCK | 0.001% | 97.622% |
| 7336 | RIDLEY CORP LTD | 0.001% | 97.624% |
| 7337 | FRANK'S INTERNA | 0.001% | 97.625% |
| 7338 | AP THAILAND PCL | 0.001% | 97.627% |
| 7339 | METAWATER CO LT | 0.001% | 97.628% |
| 7340 | KATAKURA INDS | 0.001% | 97.629% |
| 7341 | STAR MICRONICS | 0.001% | 97.631% |
| 7342 | LOTTE CONFECT | 0.001% | 97.632% |
| 7343 | DAEHAN FLOUR MI | 0.001% | 97.634% |
| 7344 | ORION CORP | 0.001% | 97.635% |
| 7345 | MAYNE PHARMA GR | 0.001% | 97.636% |
| 7346 | OKURA INDUSTRIA | 0.001% | 97.638% |
| 7347 | SEAH BESTEEL CO | 0.001% | 97.639% |
| 7348 | TIPP24 SE | 0.001% | 97.641% |
| 7349 | SIA REIT INC | 0.001% | 97.642% |
| 7350 | MK ELECTRON | 0.001% | 97.643% |
| 7351 | OKAMURA CORP | 0.001% | 97.645% |
| 7352 | EQUITY BANCSHARES INC CL A COMMON STOCK USD.01 | 0.001% | 97.646% |
| 7353 | ACOM CO | 0.001% | 97.648% |
| 7354 | REGAL HOTELS IN | 0.001% | 97.649% |
| 7355 | KIKKOMAN CORP | 0.001% | 97.650% |
| 7356 | PROOFPOINT INC COMMON STOCK USD.0001 | 0.001% | 97.652% |
| 7357 | VAN LANSCHOT NV | 0.001% | 97.653% |
| 7358 | CERVECERIAS UNI | 0.001% | 97.655% |
| 7359 | SIMMTECH CO LTD | 0.001% | 97.656% |
| 7360 | GLADSTONE COMME | 0.001% | 97.657% |
| 7361 | NORDEA BANK AB | 0.001% | 97.659% |
| 7362 | CHINA SINGYES S | 0.001% | 97.660% |
| 7363 | LIMELIGHT NETW | 0.001% | 97.661% |
| 7364 | ALUMINUM CORP OF CHINA ADR ADR | 0.001% | 97.663% |
| 7365 | CHINA OIL & GAS | 0.001% | 97.664% |
| 7366 | DH EUROPE FINAN | 0.001% | 97.666% |
| 7367 | ADANI TRANSMISS | 0.001% | 97.667% |
| 7368 | SAMTY CO.LTD. | 0.001% | 97.668% |
| 7369 | TRANS COSMOS | 0.001% | 97.670% |
| 7370 | COSAN LOGISTICA | 0.001% | 97.671% |
| 7371 | ACTRON TECHNOLO | 0.001% | 97.672% |
| 7372 | ALPIQ HOLDING A | 0.001% | 97.674% |
| 7373 | HYUNDAI MERCH M | 0.001% | 97.675% |
| 7374 | BRUNELLO CUCINE | 0.001% | 97.677% |
| 7375 | PRESIDENT SECS | 0.001% | 97.678% |
| 7376 | TAIFLEX SCIENTI | 0.001% | 97.679% |
| 7377 | SINON CORP | 0.001% | 97.681% |
| 7378 | CHONG HONG CONS | 0.001% | 97.682% |
| 7379 | CMC MAGNETICS C | 0.001% | 97.683% |
| 7380 | SIPEF(PLANT FIN | 0.001% | 97.685% |
| 7381 | HANWHA NON-LIFE | 0.001% | 97.686% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7382 | DALRADIAN RESOU | 0.001% | 97.688% |
| 7383 | WIJAYA KARYA | 0.001% | 97.689% |
| 7384 | SHIKUN & BINUI | 0.001% | 97.690% |
| 7385 | GREAT LAKES DRE | 0.001% | 97.692% |
| 7386 | KAGA ELECTRONIC | 0.001% | 97.693% |
| 7387 | UMW OIL & GAS C | 0.001% | 97.694% |
| 7388 | CROSS-HARBOUR H | 0.001% | 97.696% |
| 7389 | BROOKFIELD REAL | 0.001% | 97.697% |
| 7390 | FOSSIL GROUP INC COMMON STOCK USD.01 | 0.001% | 97.699% |
| 7391 | SMA SOLAR TECHN | 0.001% | 97.700% |
| 7392 | KYUNG DONG | 0.001% | 97.701% |
| 7393 | DUNI AB | 0.001% | 97.703% |
| 7394 | GPO DE INVERSIO | 0.001% | 97.704% |
| 7395 | CRAFT BREWERS A | 0.001% | 97.705% |
| 7396 | UNILEVER INDONE | 0.001% | 97.707% |
| 7397 | LOTTE NON-LIFE | 0.001% | 97.708% |
| 7398 | IRON BRIDGE RES | 0.001% | 97.710% |
| 7399 | SFA ENGINEERING | 0.001% | 97.711% |
| 7400 | GENESIS ENERGY | 0.001% | 97.712% |
| 7401 | EMPRESA NACIONA | 0.001% | 97.714% |
| 7402 | HEG LIMITED | 0.001% | 97.715% |
| 7403 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | 0.001% | 97.716% |
| 7404 | SANYANGIndustr | 0.001% | 97.718% |
| 7405 | DONG-A SOCIO | 0.001% | 97.719% |
| 7406 | CENTRAL CHINA R | 0.001% | 97.720% |
| 7407 | VAISALA | 0.001% | 97.722% |
| 7408 | CLARION CO | 0.001% | 97.723% |
| 7409 | VERA BRADLEY INC COMMON STOCK | 0.001% | 97.724% |
| 7410 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01 | 0.001% | 97.726% |
| 7411 | ADVAN CO LTD | 0.001% | 97.727% |
| 7412 | ALPHA & OMEGA S | 0.001% | 97.729% |
| 7413 | FERROLIGAS FERB | 0.001% | 97.730% |
| 7414 | HILL INTERNATIONAL INC COMMON STOCK USD.0001 | 0.001% | 97.731% |
| 7415 | BHARTI INFRA TEL | 0.001% | 97.733% |
| 7416 | DAISO CO | 0.001% | 97.734% |
| 7417 | CARNIVAL GROUP | 0.001% | 97.735% |
| 7418 | DIC ASSET AG | 0.001% | 97.737% |
| 7419 | GREENHILL + CO INC COMMON STOCK USD.01 | 0.001% | 97.738% |
| 7420 | E-COMMODITIES H | 0.001% | 97.739% |
| 7421 | ENPLAS CORP | 0.001% | 97.741% |
| 7422 | UNIVERSAL CEMEN | 0.001% | 97.742% |
| 7423 | TONGYANG LIFE I | 0.001% | 97.743% |
| 7424 | HORN BACH BAUMAR | 0.001% | 97.745% |
| 7425 | RADICO KHAITAN | 0.001% | 97.746% |
| 7426 | TENMA CORPORATI | 0.001% | 97.747% |
| 7427 | ALUPAR INVEST S | 0.001% | 97.749% |
| 7428 | SUPERBLOCK PCL | 0.001% | 97.750% |
| 7429 | GET NICE HOLDIN | 0.001% | 97.751% |
| 7430 | PERSEUS MINING | 0.001% | 97.753% |
| 7431 | MULTIPLUS SA | 0.001% | 97.754% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7432 | DATANG INTL POW | 0.001% | 97.756% |
| 7433 | HI SUN TECH CHI | 0.001% | 97.757% |
| 7434 | PHIBRO ANIMAL H | 0.001% | 97.758% |
| 7435 | LAYNE CHRISTENS | 0.001% | 97.760% |
| 7436 | BEST WORLD | 0.001% | 97.761% |
| 7437 | NESTLE MALAY BH | 0.001% | 97.762% |
| 7438 | SAGA PLC | 0.001% | 97.764% |
| 7439 | EREX CO LTD | 0.001% | 97.765% |
| 7440 | RIKEN VITAMIN C | 0.001% | 97.766% |
| 7441 | WAYFAIR INC CLASS A COMMON STOCK USD.001 | 0.001% | 97.768% |
| 7442 | CENTURIA INDUST | 0.001% | 97.769% |
| 7443 | KOREA KOLMAR CO | 0.001% | 97.770% |
| 7444 | NITTETSU MINING | 0.001% | 97.772% |
| 7445 | FUJI CORP LTD/O | 0.001% | 97.773% |
| 7446 | FALCK RENEWABLE | 0.001% | 97.774% |
| 7447 | NAMURA SHIPBUIL | 0.001% | 97.776% |
| 7448 | AOI ELECTRONICS | 0.001% | 97.777% |
| 7449 | TUNG THIH ELECT | 0.001% | 97.778% |
| 7450 | ASIA VITAL COMP | 0.001% | 97.780% |
| 7451 | ADDTECH AB B SH | 0.001% | 97.781% |
| 7452 | YOUNG POONG COR | 0.001% | 97.782% |
| 7453 | AJANTA PHARMA | 0.001% | 97.784% |
| 7454 | TOKYO ENERGY&SY | 0.001% | 97.785% |
| 7455 | BRITISH AMERICA | 0.001% | 97.786% |
| 7456 | SHOUGANG CNCRD | 0.001% | 97.788% |
| 7457 | PEGASUS SEWING | 0.001% | 97.789% |
| 7458 | KASAI KOGYO CO | 0.001% | 97.790% |
| 7459 | XINGDA INTERNAT | 0.001% | 97.792% |
| 7460 | MITSUI HOME CO | 0.001% | 97.793% |
| 7461 | NEPI ROCKCASTLE | 0.001% | 97.794% |
| 7462 | OOH!MEDIA LTD | 0.001% | 97.796% |
| 7463 | ROKKO BUTTER CO | 0.001% | 97.797% |
| 7464 | WILH. WILHELMSE | 0.001% | 97.798% |
| 7465 | RYOYO ELECTRO C | 0.001% | 97.799% |
| 7466 | UMW HLDGS BERHA | 0.001% | 97.801% |
| 7467 | TSUGAMI CORP | 0.001% | 97.802% |
| 7468 | TEIKOKU SEN-I C | 0.001% | 97.803% |
| 7469 | SPCG | 0.001% | 97.805% |
| 7470 | NAMYANG DAIRY P | 0.001% | 97.806% |
| 7471 | FRENCKEN GROUP | 0.001% | 97.807% |
| 7472 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 97.809% |
| 7473 | MANDOM CORP | 0.001% | 97.810% |
| 7474 | MCBRIDE PLC | 0.001% | 97.811% |
| 7475 | SWANCOR | 0.001% | 97.813% |
| 7476 | PANDA GREEN ENE | 0.001% | 97.814% |
| 7477 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | 0.001% | 97.815% |
| 7478 | IMMOBILIARE GRA | 0.001% | 97.817% |
| 7479 | FARGLORY LAND D | 0.001% | 97.818% |
| 7480 | SHINKO PLANTECH | 0.001% | 97.819% |
| 7481 | YAMAZEN CORPORA | 0.001% | 97.821% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7482 | BRF SA | 0.001% | 97.822% |
| 7483 | SYMPHONY HLDGS | 0.001% | 97.823% |
| 7484 | SHW AG | 0.001% | 97.825% |
| 7485 | SAWIT SUMBERMAS | 0.001% | 97.826% |
| 7486 | YASHILI INTL HL | 0.001% | 97.827% |
| 7487 | SUPERIOR INDUSTRIES INTL COMMON STOCK | 0.001% | 97.828% |
| 7488 | NATIONAL GRID P | 0.001% | 97.830% |
| 7489 | CHINA OVERSEAS | 0.001% | 97.831% |
| 7490 | ULTRA TECH CEMC | 0.001% | 97.832% |
| 7491 | GRUPO SECURITY | 0.001% | 97.834% |
| 7492 | TOHO TITANIUM C | 0.001% | 97.835% |
| 7493 | PROSPERITY REIT | 0.001% | 97.836% |
| 7494 | WELSPUN INDIA L | 0.001% | 97.838% |
| 7495 | HIDAY HIDAKA CO | 0.001% | 97.839% |
| 7496 | TEAM INC | 0.001% | 97.840% |
| 7497 | TOSHIBA MACHINE | 0.001% | 97.842% |
| 7498 | PICO HOLDINGS INC COMMON STOCK USD.001 | 0.001% | 97.843% |
| 7499 | NICHIREKI CO LT | 0.001% | 97.844% |
| 7500 | LPP SA | 0.001% | 97.845% |
| 7501 | CORPORATE TRAVE | 0.001% | 97.847% |
| 7502 | PANIN FINANCIAL | 0.001% | 97.848% |
| 7503 | BTB REAL ESTATE | 0.001% | 97.849% |
| 7504 | M&A CAPITAL PAR | 0.001% | 97.851% |
| 7505 | TRANCOM CO, LTD | 0.001% | 97.852% |
| 7506 | ECO WORLD DEVL | 0.001% | 97.853% |
| 7507 | AKSA AKRILIK KI | 0.001% | 97.855% |
| 7508 | CHIYODA INTEGRE | 0.001% | 97.856% |
| 7509 | MASISA SA | 0.001% | 97.857% |
| 7510 | MOBILEONE LTD. | 0.001% | 97.858% |
| 7511 | YASUNAGA CORP | 0.001% | 97.860% |
| 7512 | FLEXSTEEL INDS COMMON STOCK USD1.0 | 0.001% | 97.861% |
| 7513 | KAMEI CORP | 0.001% | 97.862% |
| 7514 | GLOBAL MEDIACOM | 0.001% | 97.864% |
| 7515 | SILICONWARE PRE | 0.001% | 97.865% |
| 7516 | MURPHY OIL CORP SR UNSECURED 06/22 4 | 0.001% | 97.866% |
| 7517 | SOCIEDAD MATRIZ | 0.001% | 97.868% |
| 7518 | YOUNGTEK ELECTR | 0.001% | 97.869% |
| 7519 | ENAV SPA | 0.001% | 97.870% |
| 7520 | B&B TOOLS AB | 0.001% | 97.871% |
| 7521 | MIDAS HLDGS | 0.001% | 97.873% |
| 7522 | CONTROL4 CORP COMMON STOCK USD.0001 | 0.001% | 97.874% |
| 7523 | HYUNDAI ROTEM C | 0.001% | 97.875% |
| 7524 | NATIONAL ALUMIN | 0.001% | 97.877% |
| 7525 | SPH REIT | 0.001% | 97.878% |
| 7526 | DAIICHI JITSUGY | 0.001% | 97.879% |
| 7527 | METAIR INVESTME | 0.001% | 97.881% |
| 7528 | XIABUXIABU CATE | 0.001% | 97.882% |
| 7529 | TOBISHIMA CORP | 0.001% | 97.883% |
| 7530 | TMAC RESOURCES | 0.001% | 97.884% |
| 7531 | GULLIVER INTERN | 0.001% | 97.886% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7532 | OSJB HOLDINGS C | 0.001% | 97.887% |
| 7533 | KRBL LTD | 0.001% | 97.888% |
| 7534 | MAN SE | 0.001% | 97.890% |
| 7535 | ADVANCED WIRELE | 0.001% | 97.891% |
| 7536 | GALAXY RESOURCE | 0.001% | 97.892% |
| 7537 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | 0.001% | 97.893% |
| 7538 | CARLIT HOLDINGS | 0.001% | 97.895% |
| 7539 | YAKULT HONSHA C | 0.001% | 97.896% |
| 7540 | TSUBAKI NAKASHI | 0.001% | 97.897% |
| 7541 | SOLAR APPLIED M | 0.001% | 97.899% |
| 7542 | KEPPEL INFRASTR | 0.001% | 97.900% |
| 7543 | WINMARK CORP COMMON STOCK | 0.001% | 97.901% |
| 7544 | TAI CHEUNG HLDG | 0.001% | 97.902% |
| 7545 | FUNAI ELECTRIC | 0.001% | 97.904% |
| 7546 | CHLITINA HOLDIN | 0.001% | 97.905% |
| 7547 | CALBEE INC | 0.001% | 97.906% |
| 7548 | LOTES CO LTD | 0.001% | 97.907% |
| 7549 | AGUAS ANDINAS S | 0.001% | 97.909% |
| 7550 | CAPITAL® PRO | 0.001% | 97.910% |
| 7551 | FREIGHTWAYS LTD | 0.001% | 97.911% |
| 7552 | NISHIMATSUYA CH | 0.001% | 97.913% |
| 7553 | ORACLE CORP JAP | 0.001% | 97.914% |
| 7554 | MONTEA SCA | 0.001% | 97.915% |
| 7555 | TOLI CORP | 0.001% | 97.916% |
| 7556 | DHT HOLDINGS IN | 0.001% | 97.918% |
| 7557 | VILLA WORLD LTD | 0.001% | 97.919% |
| 7558 | TOKAI CORP/GIFU | 0.001% | 97.920% |
| 7559 | RAFFLES MEDICAL | 0.001% | 97.922% |
| 7560 | AJ RENT CAR | 0.001% | 97.923% |
| 7561 | FUDO CONSTRUCTI | 0.001% | 97.924% |
| 7562 | CELLCOM ISRAEL | 0.001% | 97.925% |
| 7563 | GMR INFRASTRUCT | 0.001% | 97.927% |
| 7564 | HOCHIKI CORPORA | 0.001% | 97.928% |
| 7565 | TOKYO BROADCAST | 0.001% | 97.929% |
| 7566 | SANKYO TATEYAMA | 0.001% | 97.930% |
| 7567 | LIVART CO LTD | 0.001% | 97.932% |
| 7568 | ICOM INCORPORAT | 0.001% | 97.933% |
| 7569 | SHINKO SHOJI CO | 0.001% | 97.934% |
| 7570 | NEOGENOMICS INC COMMON STOCK USD.001 | 0.001% | 97.936% |
| 7571 | WING ON CO INT | 0.001% | 97.937% |
| 7572 | CARMILA SA | 0.001% | 97.938% |
| 7573 | INTOPS CO | 0.001% | 97.939% |
| 7574 | NIPPON ROAD CO | 0.001% | 97.941% |
| 7575 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 97.942% |
| 7576 | ESSENTRA PLC | 0.001% | 97.943% |
| 7577 | SCANDI STANDARD | 0.001% | 97.944% |
| 7578 | WESTERN ENERGY | 0.001% | 97.946% |
| 7579 | PAL CO LTD | 0.001% | 97.947% |
| 7580 | ROO HSING | 0.001% | 97.948% |
| 7581 | UNIDEN CORP | 0.001% | 97.949% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7582 | ORIOLA-KD CORP | 0.001% | 97.951% |
| 7583 | KATHMANDU HOLDI | 0.001% | 97.952% |
| 7584 | ZOOPLA PROPERTY | 0.001% | 97.953% |
| 7585 | NRW HOLDINGS LT | 0.001% | 97.955% |
| 7586 | RETELIT SPA | 0.001% | 97.956% |
| 7587 | MEGACHIPS CORP | 0.001% | 97.957% |
| 7588 | BELLEVUE GROUP | 0.001% | 97.958% |
| 7589 | METRO PACIFIC I | 0.001% | 97.960% |
| 7590 | KENTUCKY FRIED | 0.001% | 97.961% |
| 7591 | GRUPO INDUSTRIA | 0.001% | 97.962% |
| 7592 | ORACLE FIN SERV | 0.001% | 97.963% |
| 7593 | NIPPON DENKO CO | 0.001% | 97.965% |
| 7594 | GOLD CIRCUIT EL | 0.001% | 97.966% |
| 7595 | STEINHOFF INTER | 0.001% | 97.967% |
| 7596 | JUNGFRAUBAHN HL | 0.001% | 97.968% |
| 7597 | RANK GROUP PLC | 0.001% | 97.970% |
| 7598 | NICE INFORMATIO | 0.001% | 97.971% |
| 7599 | TONG HSING ELEC | 0.001% | 97.972% |
| 7600 | CCC SA | 0.001% | 97.973% |
| 7601 | ESSENTIAL ENERG | 0.001% | 97.975% |
| 7602 | DELTA DUNIA PET | 0.001% | 97.976% |
| 7603 | MUNKSJO OYJ | 0.001% | 97.977% |
| 7604 | SUNNINGDALE TEC | 0.001% | 97.978% |
| 7605 | ALAM SUTERA REA | 0.001% | 97.980% |
| 7606 | SK-ELECTRONICS | 0.001% | 97.981% |
| 7607 | FEDERAL CORP | 0.001% | 97.982% |
| 7608 | KUO TOONG INTER | 0.001% | 97.983% |
| 7609 | KALBE FARMA | 0.001% | 97.985% |
| 7610 | ESTIA HELATH LT | 0.001% | 97.986% |
| 7611 | SDI CORP | 0.001% | 97.987% |
| 7612 | ECORODOVIAS INF | 0.001% | 97.988% |
| 7613 | BROADLEAF CO LT | 0.001% | 97.990% |
| 7614 | INNOTECH CORP | 0.001% | 97.991% |
| 7615 | AGL ENERGY LTD | 0.001% | 97.992% |
| 7616 | BANK COOP AG | 0.001% | 97.993% |
| 7617 | KUMHO INDUSTRIA | 0.001% | 97.995% |
| 7618 | PARTRON CO LTD | 0.001% | 97.996% |
| 7619 | ASIA AVIATION P | 0.001% | 97.997% |
| 7620 | INAGEYA CO LTD | 0.001% | 97.998% |
| 7621 | TECHNOPRO HLDGS | 0.001% | 98.000% |
| 7622 | IES HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 98.001% |
| 7623 | MELISRON LTD | 0.001% | 98.002% |
| 7624 | TEKKEN CORP | 0.001% | 98.003% |
| 7625 | KONISHI CO LTD | 0.001% | 98.004% |
| 7626 | CONA RESOURCES | 0.001% | 98.006% |
| 7627 | XERO LIMITED | 0.001% | 98.007% |
| 7628 | KAS BANK | 0.001% | 98.008% |
| 7629 | L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95 | 0.001% | 98.009% |
| 7630 | KOZA ANADOLU ME | 0.001% | 98.011% |
| 7631 | CAMBRIDGE INDUS | 0.001% | 98.012% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7632 | PENDRAGON PLC | 0.001% | 98.013% |
| 7633 | HB TECHNOLOGY C | 0.001% | 98.014% |
| 7634 | BEC WORLD PUBLI | 0.001% | 98.016% |
| 7635 | PLENUS CO | 0.001% | 98.017% |
| 7636 | CHUNG HUNG STEE | 0.001% | 98.018% |
| 7637 | SAMYANG CORP | 0.001% | 98.019% |
| 7638 | ELECOM CO LTD | 0.001% | 98.021% |
| 7639 | RAYMOND LTD | 0.001% | 98.022% |
| 7640 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | 0.001% | 98.023% |
| 7641 | SEKISUI JUSHI C | 0.001% | 98.024% |
| 7642 | FUJI SOFT ABC | 0.001% | 98.025% |
| 7643 | MENORA MIVTACHI | 0.001% | 98.027% |
| 7644 | MITO SECURITIES | 0.001% | 98.028% |
| 7645 | DENKI KOGYO CO | 0.001% | 98.029% |
| 7646 | VOYAGE GROUP IN | 0.001% | 98.030% |
| 7647 | NIPPON BEET SUG | 0.001% | 98.032% |
| 7648 | ALTEK CORP | 0.001% | 98.033% |
| 7649 | CALIDA HLDG | 0.001% | 98.034% |
| 7650 | TCL MULTIMEDIA | 0.001% | 98.035% |
| 7651 | GREE INC | 0.001% | 98.036% |
| 7652 | SBW | 0.001% | 98.038% |
| 7653 | FIRST MINING GO | 0.001% | 98.039% |
| 7654 | RICH DEVELOPMEN | 0.001% | 98.040% |
| 7655 | ETALON GROUP-GD | 0.001% | 98.041% |
| 7656 | ABRAXAS PETROLEUM CORP COMMON STOCK USD.01 | 0.001% | 98.043% |
| 7657 | ECOBALT SOLUTIO | 0.001% | 98.044% |
| 7658 | OXFORD INSTRUME | 0.001% | 98.045% |
| 7659 | INFRASTRUTTURE | 0.001% | 98.046% |
| 7660 | KOBAYASHI PHARM | 0.001% | 98.047% |
| 7661 | GLAXOSMITHKLINE | 0.001% | 98.049% |
| 7662 | ENVESTNET INC COMMON STOCK | 0.001% | 98.050% |
| 7663 | UTD INDUSTRIAL | 0.001% | 98.051% |
| 7664 | CHUNG HSIN ELEC | 0.001% | 98.052% |
| 7665 | UNITIL CORP COMMON STOCK | 0.001% | 98.054% |
| 7666 | SEMIRARA MINING | 0.001% | 98.055% |
| 7667 | WILH WILHELMOSEN | 0.001% | 98.056% |
| 7668 | BANK OF MARIN BANCORP/CA COMMON STOCK | 0.001% | 98.057% |
| 7669 | CHUGAI PHARM CO | 0.001% | 98.058% |
| 7670 | BOUSTEAD HLDGS | 0.001% | 98.060% |
| 7671 | CHINA SOUTHERN AIR SPONS ADR ADR | 0.001% | 98.061% |
| 7672 | PACK CORP | 0.001% | 98.062% |
| 7673 | DONGWON INDUSTR | 0.001% | 98.063% |
| 7674 | TATA COMMUNICAT | 0.001% | 98.065% |
| 7675 | KARNATAKA BANK | 0.001% | 98.066% |
| 7676 | O-BANK CO LTD | 0.001% | 98.067% |
| 7677 | NOMURA CO LTD | 0.001% | 98.068% |
| 7678 | TYMAN PLC | 0.001% | 98.069% |
| 7679 | TPI COMPOSITES INC COMMON STOCK USD.01 | 0.001% | 98.071% |
| 7680 | ROLAND DG CORP | 0.001% | 98.072% |
| 7681 | DAIRY FARM INTL | 0.001% | 98.073% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7682 | MANILA ELECTRIC | 0.001% | 98.074% |
| 7683 | GPO AEROPORTUAR | 0.001% | 98.075% |
| 7684 | PALFINGER AG | 0.001% | 98.077% |
| 7685 | BULTEN AB | 0.001% | 98.078% |
| 7686 | KONGSBERG GRUPP | 0.001% | 98.079% |
| 7687 | INFOCOM CORP | 0.001% | 98.080% |
| 7688 | STHREE | 0.001% | 98.081% |
| 7689 | DARFON ELECTRON | 0.001% | 98.083% |
| 7690 | S1 CORP | 0.001% | 98.084% |
| 7691 | MOMENTUM GROUP | 0.001% | 98.085% |
| 7692 | IMAGICA ROBOT H | 0.001% | 98.086% |
| 7693 | IDI INSURANCE C | 0.001% | 98.087% |
| 7694 | CORFICOLOMBIANA | 0.001% | 98.089% |
| 7695 | SMK CORP | 0.001% | 98.090% |
| 7696 | SILVER GRANT IN | 0.001% | 98.091% |
| 7697 | KNOW IT AB | 0.001% | 98.092% |
| 7698 | YOUNGONE CORP | 0.001% | 98.094% |
| 7699 | CHINA AEROSPACE | 0.001% | 98.095% |
| 7700 | ATRIUM LJUNGBER | 0.001% | 98.096% |
| 7701 | COSTA GROUP HOL | 0.001% | 98.097% |
| 7702 | POLLARD BANKNOT | 0.001% | 98.098% |
| 7703 | COLLINS FOOD LT | 0.001% | 98.099% |
| 7704 | DEPO AUTO PARTS | 0.001% | 98.101% |
| 7705 | ORIENTAL HLDGS | 0.001% | 98.102% |
| 7706 | ARGO GRAPHICS I | 0.001% | 98.103% |
| 7707 | NUFLARE TECHNOL | 0.001% | 98.104% |
| 7708 | AMER SOFTWARE I | 0.001% | 98.105% |
| 7709 | DILIP BUILD | 0.001% | 98.107% |
| 7710 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | 0.001% | 98.108% |
| 7711 | COOPER ENERGY L | 0.001% | 98.109% |
| 7712 | PARK ELECTROCHE | 0.001% | 98.110% |
| 7713 | MERCK & CO INC | 0.001% | 98.111% |
| 7714 | HMC INVESTMENT | 0.001% | 98.113% |
| 7715 | AUBAY | 0.001% | 98.114% |
| 7716 | REVLON INC CLASS A COMMON STOCK USD.01 | 0.001% | 98.115% |
| 7717 | SILICON INTEG S | 0.001% | 98.116% |
| 7718 | CEDAR REALTY TRUST INC REIT USD.06 | 0.001% | 98.117% |
| 7719 | FLYTECH TECHNOL | 0.001% | 98.119% |
| 7720 | UNITED SPIRITS | 0.001% | 98.120% |
| 7721 | MIITSUI + CO LTD SPONS ADR ADR | 0.001% | 98.121% |
| 7722 | ELITEGROUP COMP | 0.001% | 98.122% |
| 7723 | CNA GR PHAR | 0.001% | 98.123% |
| 7724 | BOYAA INTERACTI | 0.001% | 98.125% |
| 7725 | MORGAN SINDALL | 0.001% | 98.126% |
| 7726 | SHOEI CO LTD | 0.001% | 98.127% |
| 7727 | ALLIED PROPERTI | 0.001% | 98.128% |
| 7728 | TIM PARTICIPACOES SA ADR ADR | 0.001% | 98.129% |
| 7729 | MIMASU SEMICOND | 0.001% | 98.130% |
| 7730 | STOLT-NIELSEN L | 0.001% | 98.132% |
| 7731 | EMPEROR CAPITAL | 0.001% | 98.133% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7732 | CITY UNION BANK | 0.001% | 98.134% |
| 7733 | KINDOM CONSTRUC | 0.001% | 98.135% |
| 7734 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | 0.001% | 98.136% |
| 7735 | AMARA RAJA BATT | 0.001% | 98.138% |
| 7736 | STAR ASIAN INVE | 0.001% | 98.139% |
| 7737 | KAWAI MUSICAL I | 0.001% | 98.140% |
| 7738 | CHIMEI MATERIAL | 0.001% | 98.141% |
| 7739 | PETRONAS GAS | 0.001% | 98.142% |
| 7740 | D-LINK | 0.001% | 98.143% |
| 7741 | CHINA WATER IND | 0.001% | 98.145% |
| 7742 | VITROLIFE AB | 0.001% | 98.146% |
| 7743 | XXENTRIA TECHNO | 0.001% | 98.147% |
| 7744 | CHINA RESOURCES | 0.001% | 98.148% |
| 7745 | MIDDLESEX WATER CO COMMON STOCK | 0.001% | 98.149% |
| 7746 | HOMETRUST BANCSHARES INC COMMON STOCK | 0.001% | 98.150% |
| 7747 | TELENAV INC COMMON STOCK USD.001 | 0.001% | 98.152% |
| 7748 | AVIANCA HOLDING | 0.001% | 98.153% |
| 7749 | NIPPON PISTON R | 0.001% | 98.154% |
| 7750 | HARTALEGA HOLDI | 0.001% | 98.155% |
| 7751 | PULSE SEISMIC | 0.001% | 98.156% |
| 7752 | MAH SING GROUP | 0.001% | 98.158% |
| 7753 | ATRIUM EUROPEAN | 0.001% | 98.159% |
| 7754 | CENTURY TEXT & | 0.001% | 98.160% |
| 7755 | FUJITSU KIDEN | 0.001% | 98.161% |
| 7756 | OPAP SA | 0.001% | 98.162% |
| 7757 | VALUETRONICS HL | 0.001% | 98.163% |
| 7758 | AMBUJA CEMENTS | 0.001% | 98.165% |
| 7759 | ENERCHINA HOLDI | 0.001% | 98.166% |
| 7760 | MERCURIES & ASS | 0.001% | 98.167% |
| 7761 | ADLER REAL ESTA | 0.001% | 98.168% |
| 7762 | CHIMERIX INC COMMON STOCK USD.001 | 0.001% | 98.169% |
| 7763 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.001% | 98.170% |
| 7764 | RHEON AUTO MACH | 0.001% | 98.172% |
| 7765 | PACC OFFSHORE S | 0.001% | 98.173% |
| 7766 | COWELL E HOLDIN | 0.001% | 98.174% |
| 7767 | ORASCOM DEVELOP | 0.001% | 98.175% |
| 7768 | CHONG KUN DANG | 0.001% | 98.176% |
| 7769 | JASA MARGA | 0.001% | 98.177% |
| 7770 | ON-BRIGHT ELECT | 0.001% | 98.179% |
| 7771 | GRUPO ROTOPLAS | 0.001% | 98.180% |
| 7772 | PC JEWELLER LIM | 0.001% | 98.181% |
| 7773 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.001% | 98.182% |
| 7774 | SCIENTEX BERHAD | 0.001% | 98.183% |
| 7775 | KOMATSU SEIREN | 0.001% | 98.184% |
| 7776 | BAUER AG | 0.001% | 98.186% |
| 7777 | INGENIA COMMUNI | 0.001% | 98.187% |
| 7778 | SAES GETTERS | 0.001% | 98.188% |
| 7779 | AJISEN CHINA HO | 0.001% | 98.189% |
| 7780 | IMDEX LTD | 0.001% | 98.190% |
| 7781 | HOLTEK SEMICOND | 0.001% | 98.191% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7782 | SHENG SIONG GRO | 0.001% | 98.192% |
| 7783 | DAEWOO SHIPBUIL | 0.001% | 98.194% |
| 7784 | MASON FINANCIAL | 0.001% | 98.195% |
| 7785 | TAIWAN SURFACE | 0.001% | 98.196% |
| 7786 | TONAMI HOLDINGS | 0.001% | 98.197% |
| 7787 | DSP GROUP INC | 0.001% | 98.198% |
| 7788 | CONSORCIO ARA S | 0.001% | 98.199% |
| 7789 | AICHI CORPORATI | 0.001% | 98.201% |
| 7790 | WOWOW INC | 0.001% | 98.202% |
| 7791 | MBK PCL | 0.001% | 98.203% |
| 7792 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01 | 0.001% | 98.204% |
| 7793 | MAIRE TECNIMONT | 0.001% | 98.205% |
| 7794 | HIROCA HOLDINGS | 0.001% | 98.206% |
| 7795 | BARCLAYS PLC SR UNSECURED 06/20 2.875 | 0.001% | 98.207% |
| 7796 | WALLISER KANTON | 0.001% | 98.209% |
| 7797 | HUVIS CORP | 0.001% | 98.210% |
| 7798 | HODOGAYA CHEMIC | 0.001% | 98.211% |
| 7799 | TOKUSHU TOKAI H | 0.001% | 98.212% |
| 7800 | KUKDO CHEMICAL | 0.001% | 98.213% |
| 7801 | TRANSACTION CAP | 0.001% | 98.214% |
| 7802 | 361 DEGREES INT | 0.001% | 98.215% |
| 7803 | JAMCO COPORATIN | 0.001% | 98.217% |
| 7804 | VIEWWORKS CO LTD | 0.001% | 98.218% |
| 7805 | UNION BNK OF IN | 0.001% | 98.219% |
| 7806 | DRAEGERWERK KGA | 0.001% | 98.220% |
| 7807 | CLAS OHLSON AB | 0.001% | 98.221% |
| 7808 | GURUNAVI INC | 0.001% | 98.222% |
| 7809 | CITY LODGE HOTE | 0.001% | 98.223% |
| 7810 | ORANGE POLSKA | 0.001% | 98.225% |
| 7811 | TOWA CORP | 0.001% | 98.226% |
| 7812 | JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625 | 0.001% | 98.227% |
| 7813 | POTBELLY CORP COMMON STOCK USD.01 | 0.001% | 98.228% |
| 7814 | EVERLIGHT CHEMI | 0.001% | 98.229% |
| 7815 | USA TRUCK INC COMMON STOCK USD.01 | 0.001% | 98.230% |
| 7816 | HAMILTON BEACH BRAND A COMMON STOCK | 0.001% | 98.231% |
| 7817 | SAKAI HEAVY IND | 0.001% | 98.233% |
| 7818 | STRAUSS GROUP L | 0.001% | 98.234% |
| 7819 | HUADIAN POWER I | 0.001% | 98.235% |
| 7820 | BORYSZEW SA | 0.001% | 98.236% |
| 7821 | ADVA AG | 0.001% | 98.237% |
| 7822 | BEIJING GAS BLU | 0.001% | 98.238% |
| 7823 | KWS SAAT AG | 0.001% | 98.239% |
| 7824 | DIRECIONAL ENGE | 0.001% | 98.241% |
| 7825 | SPEEDY HIRE PLC | 0.001% | 98.242% |
| 7826 | BATA INDIA LTD | 0.001% | 98.243% |
| 7827 | SOLIUM CAPITAL | 0.001% | 98.244% |
| 7828 | VIACOM INC SR UNSECURED 12/19 2.75 | 0.001% | 98.245% |
| 7829 | JAC RECRUITMENT | 0.001% | 98.246% |
| 7830 | FAR EAST HOSPIT | 0.001% | 98.247% |
| 7831 | SHINSHO CORP | 0.001% | 98.248% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--------------------------------------|----------------|--------------|
| 7832 | AXACTOR AB | 0.001% | 98.250% |
| 7833 | TOYO TANSO CO L | 0.001% | 98.251% |
| 7834 | JK TYRE & INDUS | 0.001% | 98.252% |
| 7835 | CHINA YURUN FOO | 0.001% | 98.253% |
| 7836 | FOSTER (LB) CO A COMMON STOCK USD.01 | 0.001% | 98.254% |
| 7837 | F-TECH INC | 0.001% | 98.255% |
| 7838 | HIOKI EE CORP | 0.001% | 98.256% |
| 7839 | LAND MARK OPTOE | 0.001% | 98.257% |
| 7840 | SKANDIABANKEN A | 0.001% | 98.259% |
| 7841 | MEGAWIDE CONS C | 0.001% | 98.260% |
| 7842 | METALS X LTD | 0.001% | 98.261% |
| 7843 | SAJO INDUSTRIES | 0.001% | 98.262% |
| 7844 | TUPY SA | 0.001% | 98.263% |
| 7845 | NAVIGATOR GLOBA | 0.001% | 98.264% |
| 7846 | MINISTOP CO | 0.001% | 98.265% |
| 7847 | MARUWA UNYU | 0.001% | 98.267% |
| 7848 | INSULET CORP | 0.001% | 98.268% |
| 7849 | K&O ENERGY GROU | 0.001% | 98.269% |
| 7850 | EKOVEST BHD | 0.001% | 98.270% |
| 7851 | TOSHIBA PLANT K | 0.001% | 98.271% |
| 7852 | SHANGHAI ZENDAI | 0.001% | 98.272% |
| 7853 | ASCOPIAVE SPA | 0.001% | 98.273% |
| 7854 | ITOCHU SHOKUHIN | 0.001% | 98.274% |
| 7855 | CHINA BILLS FIN | 0.001% | 98.276% |
| 7856 | GLOBAL YATIRIM | 0.001% | 98.277% |
| 7857 | TECHNOGYM SPA | 0.001% | 98.278% |
| 7858 | RELIANCE ENERGY | 0.001% | 98.279% |
| 7859 | DEUTSCHE BANK M | 0.001% | 98.280% |
| 7860 | SPRINGLAND INTE | 0.001% | 98.281% |
| 7861 | UOB-KAY HIAN HO | 0.001% | 98.282% |
| 7862 | INDUSTRL FIN(IF | 0.001% | 98.283% |
| 7863 | CONCENTRADORA | 0.001% | 98.284% |
| 7864 | CAPRO CORPN | 0.001% | 98.286% |
| 7865 | TOENEC CORP | 0.001% | 98.287% |
| 7866 | GUJARAT STATE F | 0.001% | 98.288% |
| 7867 | HOUSING DEVELOP | 0.001% | 98.289% |
| 7868 | PAN INTL INDL | 0.001% | 98.290% |
| 7869 | BANK HANDLOWY W | 0.001% | 98.291% |
| 7870 | ESSENDANT INC COMMON STOCK USD.1 | 0.001% | 98.292% |
| 7871 | CHINA BANKING C | 0.001% | 98.293% |
| 7872 | EXELON CORP SR UNSECURED 12/20 5.15 | 0.001% | 98.294% |
| 7873 | ICHIKOH INDUSTR | 0.001% | 98.296% |
| 7874 | T.HASEGAWA CO | 0.001% | 98.297% |
| 7875 | KAJARIA CERAMIC | 0.001% | 98.298% |
| 7876 | ANEST IWATA COR | 0.001% | 98.299% |
| 7877 | SIOEN INDUSTRIE | 0.001% | 98.300% |
| 7878 | KEC INTERNATION | 0.001% | 98.301% |
| 7879 | SRI REJEKI ISMA | 0.001% | 98.302% |
| 7880 | NIPPON SEISEN C | 0.001% | 98.303% |
| 7881 | LIG NEX1 CO LTD | 0.001% | 98.304% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7882 | HUDACO INDUSTRI | 0.001% | 98.306% |
| 7883 | XXL ASA | 0.001% | 98.307% |
| 7884 | WINCANTON | 0.001% | 98.308% |
| 7885 | ALBIS CO LTD | 0.001% | 98.309% |
| 7886 | RELIGARE HEALTH | 0.001% | 98.310% |
| 7887 | ASCENDAS HOSPIT | 0.001% | 98.311% |
| 7888 | LC CORP S.A. | 0.001% | 98.312% |
| 7889 | YASUDA WAREHOUS | 0.001% | 98.313% |
| 7890 | RELIANCE COMMUN | 0.001% | 98.314% |
| 7891 | AIZAWA SECURITI | 0.001% | 98.316% |
| 7892 | IGB REAL ESTATE | 0.001% | 98.317% |
| 7893 | FURUKAWA BATTER | 0.001% | 98.318% |
| 7894 | NEXPOINT RESIDENTIAL REIT USD.01 | 0.001% | 98.319% |
| 7895 | NAN KANG RUBB T | 0.001% | 98.320% |
| 7896 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001 | 0.001% | 98.321% |
| 7897 | PERSISTENT SYST | 0.001% | 98.322% |
| 7898 | WAH LEEIndustr | 0.001% | 98.323% |
| 7899 | LENZING AG | 0.001% | 98.324% |
| 7900 | ALTAMIR AMBOISE | 0.001% | 98.325% |
| 7901 | NOVATEK OAO | 0.001% | 98.327% |
| 7902 | ABLYNX NV | 0.001% | 98.328% |
| 7903 | COMPANHIA DE GA | 0.001% | 98.329% |
| 7904 | GREAT EASTERN S | 0.001% | 98.330% |
| 7905 | HEIJMANS | 0.001% | 98.331% |
| 7906 | NISSIN SUGAR HO | 0.001% | 98.332% |
| 7907 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01 | 0.001% | 98.333% |
| 7908 | CHIBA KOGYO BAN | 0.001% | 98.334% |
| 7909 | SOLOCAL GROUP | 0.001% | 98.335% |
| 7910 | MEGHMANI ORGANI | 0.001% | 98.336% |
| 7911 | ALPHA NETWORKS | 0.001% | 98.338% |
| 7912 | KOMERCNI BANKA | 0.001% | 98.339% |
| 7913 | HUADIAN FUXIN E | 0.001% | 98.340% |
| 7914 | MATRIX | 0.001% | 98.341% |
| 7915 | MATSUDA SANGYO | 0.001% | 98.342% |
| 7916 | NEO SOLAR POWER | 0.001% | 98.343% |
| 7917 | HUCHEMS FINE CH | 0.001% | 98.344% |
| 7918 | KOREA CIRCUIT C | 0.001% | 98.345% |
| 7919 | PIER 1 IMPORTS INC COMMON STOCK USD.001 | 0.001% | 98.346% |
| 7920 | COLONY NORTHSTAR INC CLASS A REIT USD.01 | 0.001% | 98.347% |
| 7921 | HIRATA CORP | 0.001% | 98.348% |
| 7922 | NICOLET BANKSHARES INC COMMON STOCK | 0.001% | 98.350% |
| 7923 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | 0.001% | 98.351% |
| 7924 | JIMOTO HLDGS IN | 0.001% | 98.352% |
| 7925 | IWAICOSMO HLDGS | 0.001% | 98.353% |
| 7926 | CHINA HUIYUAN J | 0.001% | 98.354% |
| 7927 | TAKE AND GIVE | 0.001% | 98.355% |
| 7928 | IDEC CORPORATIO | 0.001% | 98.356% |
| 7929 | MIDLAND STATES BANCORP INC COMMON STOCK USD.01 | 0.001% | 98.357% |
| 7930 | FOLKESTONE EDU | 0.001% | 98.358% |
| 7931 | OYO CORPORATION | 0.001% | 98.359% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7932 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | 0.001% | 98.360% |
| 7933 | CHINESE ESTATES | 0.001% | 98.362% |
| 7934 | HOKKO CHEMICAL | 0.001% | 98.363% |
| 7935 | ENEL AMERICAS S | 0.001% | 98.364% |
| 7936 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | 0.001% | 98.365% |
| 7937 | DAEWON PHARMACE | 0.001% | 98.366% |
| 7938 | GRAND BAOXIN AU | 0.001% | 98.367% |
| 7939 | CHANGSHA ZOOMLI | 0.001% | 98.368% |
| 7940 | NATIONAL COMMERCE CORP COMMON STOCK | 0.001% | 98.369% |
| 7941 | ICHINEN CO LTD | 0.001% | 98.370% |
| 7942 | ZALANDO SE | 0.001% | 98.371% |
| 7943 | EHY CAR SERVICES SPON ADR ADR USD.001 | 0.001% | 98.372% |
| 7944 | YEUN CHYANG IND | 0.001% | 98.373% |
| 7945 | GUANGDONG NAN Y | 0.001% | 98.374% |
| 7946 | ORION CORP/REPU | 0.001% | 98.376% |
| 7947 | ASPEED TECHNOLO | 0.001% | 98.377% |
| 7948 | SINOLINK WORLDW | 0.001% | 98.378% |
| 7949 | SK TELECOM ADR | 0.001% | 98.379% |
| 7950 | BURKHALTER HOLD | 0.001% | 98.380% |
| 7951 | ACC LIMITED | 0.001% | 98.381% |
| 7952 | MARATHON GOLD C | 0.001% | 98.382% |
| 7953 | SOC BAINS DE ME | 0.001% | 98.383% |
| 7954 | NOHMI BOSAI | 0.001% | 98.384% |
| 7955 | HT&E LTD | 0.001% | 98.385% |
| 7956 | COMBA TELECOM S | 0.001% | 98.386% |
| 7957 | GESCO AG | 0.001% | 98.387% |
| 7958 | HAGIHARA INDUST | 0.001% | 98.388% |
| 7959 | LONMIN PLC | 0.001% | 98.389% |
| 7960 | MLP AG | 0.001% | 98.391% |
| 7961 | ROJANA INDUSTRI | 0.001% | 98.392% |
| 7962 | HEY SONG | 0.001% | 98.393% |
| 7963 | DOOSAN BOBCAT I | 0.001% | 98.394% |
| 7964 | JUST DIAL LTD | 0.001% | 98.395% |
| 7965 | PETRON MALAYSIA | 0.001% | 98.396% |
| 7966 | ORIENTAL WATCH | 0.001% | 98.397% |
| 7967 | MICO LTD | 0.001% | 98.398% |
| 7968 | WONIK IPS CO LT | 0.001% | 98.399% |
| 7969 | KCTECH | 0.001% | 98.400% |
| 7970 | ALPHA CORP | 0.001% | 98.401% |
| 7971 | POSCO CHEMTECH | 0.001% | 98.402% |
| 7972 | AMERESCO INC CL A COMMON STOCK USD.0001 | 0.001% | 98.403% |
| 7973 | MINATO BANK | 0.001% | 98.404% |
| 7974 | YG ENTERTAINMEN | 0.001% | 98.405% |
| 7975 | OENON HOLDINGS | 0.001% | 98.407% |
| 7976 | DAIKOKUTENBUSSA | 0.001% | 98.408% |
| 7977 | OILES CORPORATI | 0.001% | 98.409% |
| 7978 | DAI-ICHI SEIKO | 0.001% | 98.410% |
| 7979 | CHIP ENG SENG C | 0.001% | 98.411% |
| 7980 | INTERVEST OFFIC | 0.001% | 98.412% |
| 7981 | CARE PROPERTY I | 0.001% | 98.413% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7982 | SHIMIZU BANK | 0.001% | 98.414% |
| 7983 | ASIA PACIFIC | 0.001% | 98.415% |
| 7984 | NAMHAE CHEMICAL | 0.001% | 98.416% |
| 7985 | TOCHIGI BANK | 0.001% | 98.417% |
| 7986 | SOGO MEDICAL CO | 0.001% | 98.418% |
| 7987 | RED LION HOTELS CORP COMMON STOCK USD.01 | 0.001% | 98.419% |
| 7988 | EXTRACTION OIL + GAS INC COMMON STOCK | 0.001% | 98.420% |
| 7989 | GENTING PLANTA | 0.001% | 98.421% |
| 7990 | CHINA SANJIANG | 0.001% | 98.422% |
| 7991 | COMDIRECT BANK | 0.001% | 98.424% |
| 7992 | AARTI INDS | 0.001% | 98.425% |
| 7993 | DE LICACY INDUS | 0.001% | 98.426% |
| 7994 | HANNSTOUCH SOLU | 0.001% | 98.427% |
| 7995 | MERITZ FINANCIA | 0.001% | 98.428% |
| 7996 | ADITYA BIRLA CA | 0.001% | 98.429% |
| 7997 | NATUREX | 0.001% | 98.430% |
| 7998 | YP | 0.001% | 98.431% |
| 7999 | TOKYO ROPE MFG | 0.001% | 98.432% |
| 8000 | HARIM CO LTD | 0.001% | 98.433% |
| 8001 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001 | 0.001% | 98.434% |
| 8002 | KEY COFFEE INC | 0.001% | 98.435% |
| 8003 | NICE HOLDINGS C | 0.001% | 98.436% |
| 8004 | JU TENG INTERNA | 0.001% | 98.437% |
| 8005 | YOKOWO CO LTD | 0.001% | 98.438% |
| 8006 | GATEWAY LIFESTY | 0.001% | 98.439% |
| 8007 | KP TISSUE INC | 0.001% | 98.440% |
| 8008 | ZHONG AN REAL E | 0.001% | 98.441% |
| 8009 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01 | 0.001% | 98.442% |
| 8010 | JOUNCE THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 98.444% |
| 8011 | RCF | 0.001% | 98.445% |
| 8012 | LANNETT CO INC COMMON STOCK USD.001 | 0.001% | 98.446% |
| 8013 | CATHEDRAL ENERG | 0.001% | 98.447% |
| 8014 | LIFETIME BRANDS INC COMMON STOCK USD.01 | 0.001% | 98.448% |
| 8015 | GEORGE KENT MAL | 0.001% | 98.449% |
| 8016 | HIGASHI NIHON H | 0.001% | 98.450% |
| 8017 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | 0.001% | 98.451% |
| 8018 | YINSON HOLDINGS | 0.001% | 98.452% |
| 8019 | BERJAYA SPORTS | 0.001% | 98.453% |
| 8020 | HOWA MACHINERY | 0.001% | 98.454% |
| 8021 | PNE WIND AG | 0.001% | 98.455% |
| 8022 | ICICI BANK | 0.001% | 98.456% |
| 8023 | CELSIA SA ESP | 0.001% | 98.457% |
| 8024 | CENTRAL CHINA S | 0.001% | 98.458% |
| 8025 | SUNDRAM FASTNER | 0.001% | 98.459% |
| 8026 | KOH YOUNG TECHN | 0.001% | 98.460% |
| 8027 | WISOL CO LTD | 0.001% | 98.461% |
| 8028 | TARENA INTERNATIONAL INC ADR ADR USD.001 | 0.001% | 98.462% |
| 8029 | FIRST GEN CORPO | 0.001% | 98.463% |
| 8030 | MONOGATARI CORP | 0.001% | 98.464% |
| 8031 | ZERIA PHARMACEU | 0.001% | 98.465% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8032 | APPLIED DEVELOP | 0.001% | 98.466% |
| 8033 | CHINA ANIMATION | 0.001% | 98.468% |
| 8034 | SESA SPA | 0.001% | 98.469% |
| 8035 | EIKEN CHEMICAL | 0.001% | 98.470% |
| 8036 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.001% | 98.471% |
| 8037 | MODERN LAND CHI | 0.001% | 98.472% |
| 8038 | TOYO KANETSU KK | 0.001% | 98.473% |
| 8039 | BUFAB AB | 0.001% | 98.474% |
| 8040 | GOLD ROAD RESOU | 0.001% | 98.475% |
| 8041 | VISHAY PRECISION GROUP COMMON STOCK | 0.001% | 98.476% |
| 8042 | GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT | 0.001% | 98.477% |
| 8043 | TSURUMI MFG CO | 0.001% | 98.478% |
| 8044 | CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001 | 0.001% | 98.479% |
| 8045 | AKEBONO BRAKE I | 0.001% | 98.480% |
| 8046 | GILEAD SCIENCES INC SR UNSECURED 09/20 2.55 | 0.001% | 98.481% |
| 8047 | JAPAN MATERIAL | 0.001% | 98.482% |
| 8048 | HOTAI MOTOR CO | 0.001% | 98.483% |
| 8049 | VIRGIN AUSTRALI | 0.001% | 98.484% |
| 8050 | BYGGMAX GROUP A | 0.001% | 98.485% |
| 8051 | VISTULA GROUP S | 0.001% | 98.486% |
| 8052 | SDL PLC | 0.001% | 98.487% |
| 8053 | ASIA HOLDINGS C | 0.001% | 98.488% |
| 8054 | TAKARA SHUZO CO | 0.001% | 98.489% |
| 8055 | NEOPHOTONICS CORP COMMON STOCK USD.0025 | 0.001% | 98.490% |
| 8056 | RTI SURGICAL INC COMMON STOCK USD.001 | 0.001% | 98.491% |
| 8057 | ACHILLES CORP | 0.001% | 98.492% |
| 8058 | VILLAGE SUPERMA | 0.001% | 98.493% |
| 8059 | GRAHAM CORP COMMON STOCK USD.1 | 0.001% | 98.494% |
| 8060 | ASSYSTEM | 0.001% | 98.495% |
| 8061 | LECTRA SYSTEMES | 0.001% | 98.496% |
| 8062 | BELLATRIX EXPLORATION LTD COMMON STOCK | 0.001% | 98.497% |
| 8063 | BOSIDENG INTL H | 0.001% | 98.498% |
| 8064 | BESALCO SA | 0.001% | 98.499% |
| 8065 | MALAYSIA MINING | 0.001% | 98.500% |
| 8066 | AMUSE INC | 0.001% | 98.502% |
| 8067 | YPSOMED HOLDING | 0.001% | 98.503% |
| 8068 | JALUX INC | 0.001% | 98.504% |
| 8069 | TIAN AN CHINA I | 0.001% | 98.505% |
| 8070 | BASTIDE LE CONF | 0.001% | 98.506% |
| 8071 | SUNG KWANG BEND | 0.001% | 98.507% |
| 8072 | BDO UNIBANK INC | 0.001% | 98.508% |
| 8073 | HINOKIYA | 0.001% | 98.509% |
| 8074 | CHINA SILVER GR | 0.001% | 98.510% |
| 8075 | KORTEK CORPN | 0.001% | 98.511% |
| 8076 | ONE LIBERTY PRO | 0.001% | 98.512% |
| 8077 | NEC CAPITAL SOL | 0.001% | 98.513% |
| 8078 | SOBHA LIMITED | 0.001% | 98.514% |
| 8079 | APN OUTDOOR GRO | 0.001% | 98.515% |
| 8080 | DAWNRAYS PHARMS | 0.001% | 98.516% |
| 8081 | INFO SVS INTL | 0.001% | 98.517% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8082 | MARINE PRODUCTS CORP COMMON STOCK USD.1 | 0.001% | 98.518% |
| 8083 | TAMEDIA AG | 0.001% | 98.519% |
| 8084 | IMF (AUSTRALIA) | 0.001% | 98.520% |
| 8085 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK | 0.001% | 98.521% |
| 8086 | INTAGE INC | 0.001% | 98.522% |
| 8087 | G-RESOURCES GP | 0.001% | 98.523% |
| 8088 | HAKUTO CO | 0.001% | 98.524% |
| 8089 | KISCO CORP | 0.001% | 98.525% |
| 8090 | KYUNG DONG NAVI | 0.001% | 98.526% |
| 8091 | BELLE CORPORATI | 0.001% | 98.527% |
| 8092 | EVERBRIGHT SECU | 0.001% | 98.528% |
| 8093 | BANGKOK CHAIN H | 0.001% | 98.529% |
| 8094 | BETER BED HOLD | 0.001% | 98.530% |
| 8095 | STANDARD FOODS | 0.001% | 98.531% |
| 8096 | OHSHO FOOD SERV | 0.001% | 98.532% |
| 8097 | LANTHEUS HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 98.533% |
| 8098 | OPPENHEIMER HLD | 0.001% | 98.534% |
| 8099 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.001% | 98.535% |
| 8100 | GIGASTORAGE COR | 0.001% | 98.536% |
| 8101 | GEK GROUP OF CO | 0.001% | 98.537% |
| 8102 | INFIGEN ENERGY | 0.001% | 98.538% |
| 8103 | TRUST TECH INC | 0.001% | 98.539% |
| 8104 | FARMERS NATL BANC CORP COMMON STOCK | 0.001% | 98.540% |
| 8105 | THINKWARE SYSTE | 0.001% | 98.541% |
| 8106 | RUSHYDRO PJSC ADR ADR | 0.001% | 98.542% |
| 8107 | UMH PROP INC | 0.001% | 98.543% |
| 8108 | CORONA CORP | 0.001% | 98.544% |
| 8109 | DANAL | 0.001% | 98.545% |
| 8110 | SANSHA ELECTRIC | 0.001% | 98.546% |
| 8111 | LI PENG ENTERPR | 0.001% | 98.547% |
| 8112 | NISSHA PRINTING | 0.001% | 98.548% |
| 8113 | KYOBO SECURITIE | 0.001% | 98.549% |
| 8114 | MORESCO CORP | 0.001% | 98.550% |
| 8115 | SHENGJING BANK | 0.001% | 98.551% |
| 8116 | SAKAI OVEX CO L | 0.001% | 98.552% |
| 8117 | RHI MAGNESITA N | 0.001% | 98.553% |
| 8118 | QSC AG | 0.001% | 98.554% |
| 8119 | SHIBAURA MECHAT | 0.001% | 98.555% |
| 8120 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.001% | 98.556% |
| 8121 | DAOU DATA CORP | 0.001% | 98.557% |
| 8122 | OLYMPIC STEEL I | 0.001% | 98.558% |
| 8123 | MUHAK CO LTD | 0.001% | 98.559% |
| 8124 | EASTERN & ORIEN | 0.001% | 98.560% |
| 8125 | RYODEN TRADING | 0.001% | 98.561% |
| 8126 | KAMEDA SEIKA CO | 0.001% | 98.562% |
| 8127 | NORWAY ROYAL SA | 0.001% | 98.563% |
| 8128 | WILLDAN GROUP I | 0.001% | 98.564% |
| 8129 | MACAU LEGEND DE | 0.001% | 98.565% |
| 8130 | ONOKEN CO LTD | 0.001% | 98.566% |
| 8131 | mitsui Mining C | 0.001% | 98.567% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8132 | WHAN IN PHARMAC | 0.001% | 98.568% |
| 8133 | CARDNO LIMITED | 0.001% | 98.569% |
| 8134 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | 0.001% | 98.570% |
| 8135 | CHINA MERCHANTS | 0.001% | 98.571% |
| 8136 | DOF ASA | 0.001% | 98.572% |
| 8137 | MARS ENGINEERIN | 0.001% | 98.573% |
| 8138 | BRACK CAPITAL P | 0.001% | 98.574% |
| 8139 | BUDIMEX | 0.001% | 98.575% |
| 8140 | OXLEY HOLDINGS | 0.001% | 98.576% |
| 8141 | NORTH MINING SH | 0.001% | 98.577% |
| 8142 | SIME DARBY BHD | 0.001% | 98.578% |
| 8143 | BONANZA CREEK ENERGY INC COMMON STOCK | 0.001% | 98.579% |
| 8144 | NCC GROUP LTD. | 0.001% | 98.580% |
| 8145 | KJB FINANCIAL G | 0.001% | 98.581% |
| 8146 | GS GLOBAL CORP | 0.001% | 98.582% |
| 8147 | SCALES CORP LTD | 0.001% | 98.583% |
| 8148 | TOP SPRING INTL | 0.001% | 98.584% |
| 8149 | INOVALIS REAL E | 0.001% | 98.585% |
| 8150 | HAPPINET CORP | 0.001% | 98.586% |
| 8151 | MIE KOTSU GP HL | 0.001% | 98.587% |
| 8152 | ALEXANDER FORBE | 0.001% | 98.588% |
| 8153 | Technopolis Oyj | 0.001% | 98.589% |
| 8154 | PLASTIVALOIRE | 0.001% | 98.590% |
| 8155 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | 0.001% | 98.591% |
| 8156 | ORIENT SEMICOND | 0.001% | 98.592% |
| 8157 | SHANDONG XINHUA | 0.001% | 98.593% |
| 8158 | HANSOL LCD INC | 0.001% | 98.594% |
| 8159 | PKP CARGO SA | 0.001% | 98.595% |
| 8160 | COSCO INTERNATI | 0.001% | 98.596% |
| 8161 | HANSEN TECHNOLO | 0.001% | 98.597% |
| 8162 | NAN HAI CORPORA | 0.001% | 98.598% |
| 8163 | AKR CORPORINDO | 0.001% | 98.599% |
| 8164 | FUJITA KANKO IN | 0.001% | 98.600% |
| 8165 | SEKERBANK | 0.001% | 98.601% |
| 8166 | DAIKEN CORP | 0.001% | 98.602% |
| 8167 | STRIDE STAPLED | 0.001% | 98.603% |
| 8168 | SHIBUSAWA W'HOU | 0.001% | 98.604% |
| 8169 | SINTEX PLASTICS | 0.001% | 98.605% |
| 8170 | QINGLING MOTORS | 0.001% | 98.606% |
| 8171 | LEALEA ENTERPRI | 0.001% | 98.607% |
| 8172 | CHINA XLX FERTI | 0.001% | 98.608% |
| 8173 | YUEXIU TRANSPOR | 0.001% | 98.608% |
| 8174 | UNIZYX HOLDING | 0.001% | 98.609% |
| 8175 | FINOLEX INDUSTR | 0.001% | 98.610% |
| 8176 | RIBBON COMMUNICATIONS INC COMMON STOCK USD.001 | 0.001% | 98.611% |
| 8177 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01 | 0.001% | 98.612% |
| 8178 | ASIA CEMENT CO | 0.001% | 98.613% |
| 8179 | LGI HOMES INC COMMON STOCK USD.01 | 0.001% | 98.614% |
| 8180 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | 0.001% | 98.615% |
| 8181 | PACT GROUP HOLD | 0.001% | 98.616% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---------------------------------|----------------|--------------|
| 8182 | PUBLIC FINANCIA | 0.001% | 98.617% |
| 8183 | ALE PROPERTY TR | 0.001% | 98.618% |
| 8184 | BANK PEMBANGUNA | 0.001% | 98.619% |
| 8185 | CENTURIA METROP | 0.001% | 98.620% |
| 8186 | JAMMU & KASHMIR | 0.001% | 98.621% |
| 8187 | CITY OFFICE REI | 0.001% | 98.622% |
| 8188 | KANTO TSUKUBA B | 0.001% | 98.623% |
| 8189 | SUN INTL LTD | 0.001% | 98.624% |
| 8190 | TOA CORP | 0.001% | 98.625% |
| 8191 | TOMOKU CO | 0.001% | 98.626% |
| 8192 | HANMI PHARM CO | 0.001% | 98.627% |
| 8193 | FORMOSA LABORAT | 0.001% | 98.628% |
| 8194 | DAEDUCK GDS | 0.001% | 98.629% |
| 8195 | EBARA JITSUGYO | 0.001% | 98.630% |
| 8196 | BANK PERMATA TB | 0.001% | 98.631% |
| 8197 | HOPEFLUENT GP H | 0.001% | 98.632% |
| 8198 | DONGKUK INDUSTR | 0.001% | 98.633% |
| 8199 | SIAM CITY CEMEN | 0.001% | 98.634% |
| 8200 | TCI CO LTD | 0.001% | 98.635% |
| 8201 | MINMETALS LAND | 0.001% | 98.636% |
| 8202 | SIERRA BANCORP COMMON STOCK | 0.001% | 98.637% |
| 8203 | KANSAI URBAN BA | 0.001% | 98.638% |
| 8204 | JAPAN CASH MACH | 0.001% | 98.639% |
| 8205 | AMADEUS FIRE AG | 0.001% | 98.640% |
| 8206 | EXMAR | 0.001% | 98.641% |
| 8207 | GOCOMPARE.COM G | 0.001% | 98.642% |
| 8208 | ANANDA DEVELOPM | 0.001% | 98.643% |
| 8209 | KITA-NIPPON BAN | 0.001% | 98.644% |
| 8210 | SANYO SHOKAI | 0.001% | 98.644% |
| 8211 | PARTNER COMMUNI | 0.001% | 98.645% |
| 8212 | DONGWON DEVELOP | 0.001% | 98.646% |
| 8213 | SHRIRAM CITY UN | 0.001% | 98.647% |
| 8214 | TK CORP | 0.001% | 98.648% |
| 8215 | ELETROP PAULO MET | 0.001% | 98.649% |
| 8216 | VINY THAI | 0.001% | 98.650% |
| 8217 | AGILYSYS INC COMMON STOCK USD.3 | 0.001% | 98.651% |
| 8218 | GUANGSHEN RAILW | 0.001% | 98.652% |
| 8219 | HOSA INTERNATIO | 0.001% | 98.653% |
| 8220 | KITO CORP | 0.001% | 98.654% |
| 8221 | mitsui HIGH TEC | 0.001% | 98.655% |
| 8222 | YOTAI REF | 0.001% | 98.656% |
| 8223 | HANJIN HEAVY IN | 0.001% | 98.657% |
| 8224 | SEKISUI PLASTIC | 0.001% | 98.658% |
| 8225 | ALUMINA LTD | 0.001% | 98.659% |
| 8226 | ELETROBRAS COMM | 0.001% | 98.660% |
| 8227 | REGAL REIT | 0.001% | 98.661% |
| 8228 | SUMMIT R/EST HL | 0.001% | 98.662% |
| 8229 | DAISAN BANK | 0.001% | 98.663% |
| 8230 | GUJARAT GAS LTD | 0.001% | 98.664% |
| 8231 | PTC INDIA LTD | 0.001% | 98.665% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8232 | PFIZER LTD | 0.001% | 98.666% |
| 8233 | FRANKLIN FINANCIAL NETWORK COMMON STOCK | 0.001% | 98.667% |
| 8234 | SKF AB | 0.001% | 98.667% |
| 8235 | HUISHANG BANK C | 0.001% | 98.668% |
| 8236 | STERLITE TECHNO | 0.001% | 98.669% |
| 8237 | GLORIOUS PROPER | 0.001% | 98.670% |
| 8238 | HELLENIC EXCH H | 0.001% | 98.671% |
| 8239 | SANDRIDGE ENERGY INC COMMON STOCK USD.001 | 0.001% | 98.672% |
| 8240 | NORTHWEST PIPE | 0.001% | 98.673% |
| 8241 | HANSOL PAPER CO | 0.001% | 98.674% |
| 8242 | DUNELM GROUP PL | 0.001% | 98.675% |
| 8243 | STARTS PROCEED | 0.001% | 98.676% |
| 8244 | EXCELSIOR MEDIC | 0.001% | 98.677% |
| 8245 | DAESANG HOLDING | 0.001% | 98.678% |
| 8246 | IMASEN ELEC IND | 0.001% | 98.679% |
| 8247 | CINCINNATI BELL INC COMMON STOCK USD.01 | 0.001% | 98.680% |
| 8248 | JEOL | 0.001% | 98.681% |
| 8249 | SRE GROUP LTD | 0.001% | 98.682% |
| 8250 | OSAKA STEEL CO | 0.001% | 98.683% |
| 8251 | LIAN BENG GROUP | 0.001% | 98.684% |
| 8252 | SILVER LAKE RES | 0.001% | 98.685% |
| 8253 | TIME WARNER INC | 0.001% | 98.686% |
| 8254 | NEW PROVENANCE | 0.001% | 98.687% |
| 8255 | TACHIBANA ELETE | 0.001% | 98.687% |
| 8256 | SENSHU ELECTRIC | 0.001% | 98.688% |
| 8257 | CO-TECH | 0.001% | 98.689% |
| 8258 | MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK | 0.001% | 98.690% |
| 8259 | PT PAN INDONESIA | 0.001% | 98.691% |
| 8260 | EVERTEC INC COMMON STOCK USD.01 | 0.001% | 98.692% |
| 8261 | ALINCO INC | 0.001% | 98.693% |
| 8262 | TUAN SING HLDGS | 0.001% | 98.694% |
| 8263 | AFFIN HLDGS BHD | 0.001% | 98.695% |
| 8264 | CHN INTL CAP (H | 0.001% | 98.696% |
| 8265 | SIAM GLOBAL HOU | 0.001% | 98.697% |
| 8266 | PT PAKUWON JATI | 0.001% | 98.698% |
| 8267 | CSE GLOBAL LIMI | 0.001% | 98.699% |
| 8268 | ESSO(FRANCAISE) | 0.001% | 98.700% |
| 8269 | ALMA MEDIA CORP | 0.001% | 98.701% |
| 8270 | DOSHISHA CO | 0.001% | 98.702% |
| 8271 | NAGATANIEN CO L | 0.001% | 98.703% |
| 8272 | NIPPON COMMER D | 0.001% | 98.703% |
| 8273 | KLOVERN AB B SH | 0.001% | 98.704% |
| 8274 | MOSHIMOSHI HOTL | 0.001% | 98.705% |
| 8275 | VERSABANK | 0.001% | 98.706% |
| 8276 | GRENKELEASING A | 0.001% | 98.707% |
| 8277 | AVIC INTERNATIO | 0.001% | 98.708% |
| 8278 | CHUNGHWA PRECIS | 0.001% | 98.709% |
| 8279 | TELEFONICA BRAS | 0.001% | 98.710% |
| 8280 | FUJI PHARM CO L | 0.001% | 98.711% |
| 8281 | CHARTER HALL LO | 0.001% | 98.712% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8282 | GRUPO AEROMEXIC | 0.001% | 98.713% |
| 8283 | BEIJING NORTH S | 0.001% | 98.714% |
| 8284 | KAIT | 0.001% | 98.715% |
| 8285 | L&K ENGINEERING | 0.001% | 98.716% |
| 8286 | NEWOCEAN ENERGY | 0.001% | 98.717% |
| 8287 | NZX LTD | 0.001% | 98.718% |
| 8288 | MESOBLAST LTD | 0.001% | 98.719% |
| 8289 | ON THE BEACH GR | 0.001% | 98.719% |
| 8290 | GLOBE UNION IND | 0.001% | 98.720% |
| 8291 | H+H INTERNATION | 0.001% | 98.721% |
| 8292 | AIPHONE CO | 0.001% | 98.722% |
| 8293 | CHINA CHEM&PHAR | 0.001% | 98.723% |
| 8294 | EAST CAPITAL EX | 0.001% | 98.724% |
| 8295 | EMPRESAS LA POL | 0.001% | 98.725% |
| 8296 | VARDHMAN TEXTIL | 0.001% | 98.726% |
| 8297 | C UYEMURA & CO | 0.001% | 98.727% |
| 8298 | COX & KINGS LTD | 0.001% | 98.728% |
| 8299 | HKBN LTD | 0.001% | 98.729% |
| 8300 | CATHAY CONST | 0.001% | 98.730% |
| 8301 | TOPBI INTERNATI | 0.001% | 98.731% |
| 8302 | ROBERTET SA | 0.001% | 98.732% |
| 8303 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 98.732% |
| 8304 | KR A/GLASS | 0.001% | 98.733% |
| 8305 | ATOM CORPORATIO | 0.001% | 98.734% |
| 8306 | KAWADA TECHNOLO | 0.001% | 98.735% |
| 8307 | ROYAL BK SCOT G | 0.001% | 98.736% |
| 8308 | TAMRON CO LTD | 0.001% | 98.737% |
| 8309 | WASION METERS G | 0.001% | 98.738% |
| 8310 | RVH INC | 0.001% | 98.739% |
| 8311 | ECOPRO CO LTD | 0.001% | 98.740% |
| 8312 | GCI LIBERTY INC PREFERRED STOCK 5 | 0.001% | 98.741% |
| 8313 | HAICHANG HOLDIN | 0.001% | 98.742% |
| 8314 | AIRPORT CITY LT | 0.001% | 98.743% |
| 8315 | HYUNDAI HCN CO | 0.001% | 98.744% |
| 8316 | WEIKENG INDUSTR | 0.001% | 98.745% |
| 8317 | GROUPE OPEN | 0.001% | 98.745% |
| 8318 | MITSUUROKO CO L | 0.001% | 98.746% |
| 8319 | MEGA LIFESCIENC | 0.001% | 98.747% |
| 8320 | SIGMA DESIGNS INC COMMON STOCK | 0.001% | 98.748% |
| 8321 | PICO FAR EAST H | 0.001% | 98.749% |
| 8322 | GIKEN LTD | 0.001% | 98.750% |
| 8323 | FUSO PHARM | 0.001% | 98.751% |
| 8324 | PIDILITE INDUST | 0.001% | 98.752% |
| 8325 | UNIVERSAL ROBIN | 0.001% | 98.753% |
| 8326 | FREUND CORP | 0.001% | 98.754% |
| 8327 | STUDIO ALICE CO | 0.001% | 98.755% |
| 8328 | ACETO CORP COMMON STOCK USD.01 | 0.001% | 98.756% |
| 8329 | WESTROCK RKT CO COMPANY GUAR 03/20 3.5 | 0.001% | 98.756% |
| 8330 | MELCO RESORTS & | 0.001% | 98.757% |
| 8331 | SESODA CORP | 0.001% | 98.758% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8332 | AHRESTY CORP | 0.001% | 98.759% |
| 8333 | KEPCO PLANT SER | 0.001% | 98.760% |
| 8334 | BANGKOK LIFE AS | 0.001% | 98.761% |
| 8335 | CAPITAL ENVIRON | 0.001% | 98.762% |
| 8336 | NZ REFINING CO | 0.001% | 98.763% |
| 8337 | LIFETECH SCIENT | 0.001% | 98.764% |
| 8338 | CURRO HOLDINGS | 0.001% | 98.765% |
| 8339 | LE BELIER | 0.001% | 98.766% |
| 8340 | CITYCHAMP WATCH | 0.001% | 98.767% |
| 8341 | PADINI HLDGS BH | 0.001% | 98.767% |
| 8342 | SHN EXPRESSWAY | 0.001% | 98.768% |
| 8343 | KEIYO CO | 0.001% | 98.769% |
| 8344 | ARENA REIT | 0.001% | 98.770% |
| 8345 | DECEUNINCK | 0.001% | 98.771% |
| 8346 | GENIUS ELECTRON | 0.001% | 98.772% |
| 8347 | CHANNEL WELL TE | 0.001% | 98.773% |
| 8348 | GUJARAT STATE P | 0.001% | 98.774% |
| 8349 | RATCHTHANI | 0.001% | 98.775% |
| 8350 | SEOHEE CONSTRUC | 0.001% | 98.776% |
| 8351 | NITTO KOHKI CO | 0.001% | 98.776% |
| 8352 | THERMADOR GROUP | 0.001% | 98.777% |
| 8353 | THYE MING INDUS | 0.001% | 98.778% |
| 8354 | WHITESTONE REIT REIT USD.001 | 0.001% | 98.779% |
| 8355 | CHUNG HWA PULP | 0.001% | 98.780% |
| 8356 | WEIQIAO TEXTILE | 0.001% | 98.781% |
| 8357 | MACA LIMITED | 0.001% | 98.782% |
| 8358 | RCR TOMLINSON L | 0.001% | 98.783% |
| 8359 | ENTRA ASA | 0.001% | 98.784% |
| 8360 | SUNWAY REAL EST | 0.001% | 98.785% |
| 8361 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | 0.001% | 98.786% |
| 8362 | ECLERX SERVICES | 0.001% | 98.786% |
| 8363 | GLOBAL&YUASA BA | 0.001% | 98.787% |
| 8364 | CHINA SUNSHINE | 0.001% | 98.788% |
| 8365 | ASIA STD INTL G | 0.001% | 98.789% |
| 8366 | SCHALTBAU HOLDI | 0.001% | 98.790% |
| 8367 | QUESTERRE ENERG | 0.001% | 98.791% |
| 8368 | IHLAS HOLDING | 0.001% | 98.792% |
| 8369 | JAPAN PETROLEUM | 0.001% | 98.793% |
| 8370 | LATTICE SEMICON | 0.001% | 98.794% |
| 8371 | NIPPON FINE CHE | 0.001% | 98.794% |
| 8372 | LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001 | 0.001% | 98.795% |
| 8373 | CHAIN STORE OKU | 0.001% | 98.796% |
| 8374 | DCM SHRIRAM LTD | 0.001% | 98.797% |
| 8375 | EASTERN POLYMER | 0.001% | 98.798% |
| 8376 | AVIC INTL HOLD | 0.001% | 98.799% |
| 8377 | BIOTEQUE CORP | 0.001% | 98.800% |
| 8378 | SK CHEMICALS | 0.001% | 98.801% |
| 8379 | BITTIUM OYJ | 0.001% | 98.802% |
| 8380 | HAN JIN TRANSP | 0.001% | 98.802% |
| 8381 | AICHI TOKEI DEN | 0.001% | 98.803% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8382 | FURUSATO INDUST | 0.001% | 98.804% |
| 8383 | OPT HOLDING INC | 0.001% | 98.805% |
| 8384 | TOYO WHARF & W | 0.001% | 98.806% |
| 8385 | MEISEI INDUSTRI | 0.001% | 98.807% |
| 8386 | FENIX OUTDOOR I | 0.001% | 98.808% |
| 8387 | RENAISSANCE INC | 0.001% | 98.809% |
| 8388 | NIPPON DENWA SH | 0.001% | 98.810% |
| 8389 | BATU KAWAN BHD | 0.001% | 98.810% |
| 8390 | INTERNATIONAL S | 0.001% | 98.811% |
| 8391 | ANTON OILFIELD | 0.001% | 98.812% |
| 8392 | SYNLAIT MILK LT | 0.001% | 98.813% |
| 8393 | CYBERDYNE INC | 0.001% | 98.814% |
| 8394 | PROVIDENT FINAN | 0.001% | 98.815% |
| 8395 | GAMEVIL INC | 0.001% | 98.816% |
| 8396 | INBODY CO LTD | 0.001% | 98.817% |
| 8397 | DAIKOKU DENKI C | 0.001% | 98.818% |
| 8398 | EM-TECH CO LTD | 0.001% | 98.818% |
| 8399 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0 | 0.001% | 98.819% |
| 8400 | CIVEO CORP | 0.001% | 98.820% |
| 8401 | CHICONY POWER T | 0.001% | 98.821% |
| 8402 | GIANPLUS TECHN | 0.001% | 98.822% |
| 8403 | HANNSTAR BOARD | 0.001% | 98.823% |
| 8404 | SCORPIO BULKERS | 0.001% | 98.824% |
| 8405 | SEBANG CO LTD | 0.001% | 98.825% |
| 8406 | KUANGCHI SCIENC | 0.001% | 98.825% |
| 8407 | UNILEVER PLC | 0.001% | 98.826% |
| 8408 | ST. IVES PLC | 0.001% | 98.827% |
| 8409 | AIXTRON SE | 0.001% | 98.828% |
| 8410 | IRON FORCE INDU | 0.001% | 98.829% |
| 8411 | EVS BROADCAST E | 0.001% | 98.830% |
| 8412 | MICROBIO CO LTD | 0.001% | 98.831% |
| 8413 | NICHIDENBO | 0.001% | 98.832% |
| 8414 | FREIGHTCAR AMER | 0.001% | 98.833% |
| 8415 | GR ED L'ESPRESS | 0.001% | 98.833% |
| 8416 | KYOKUTO SECURIT | 0.001% | 98.834% |
| 8417 | ZINWELL CORP | 0.001% | 98.835% |
| 8418 | BOSCH LTD | 0.001% | 98.836% |
| 8419 | FAIRWOOD HOLDIN | 0.001% | 98.837% |
| 8420 | ELETROBRAS PREF | 0.001% | 98.838% |
| 8421 | OKABE CO | 0.001% | 98.839% |
| 8422 | CENTROTEC SUSTA | 0.001% | 98.840% |
| 8423 | SAMSUNG HEAVY I | 0.001% | 98.840% |
| 8424 | FUKUSHIMA BANK | 0.001% | 98.841% |
| 8425 | SOGEFI | 0.001% | 98.842% |
| 8426 | TAIWAN SOGO SHI | 0.001% | 98.843% |
| 8427 | GLOBE TRADE CEN | 0.001% | 98.844% |
| 8428 | PINGUELY-HAULOT | 0.001% | 98.845% |
| 8429 | RAMI LEVI CHAIN | 0.001% | 98.846% |
| 8430 | WIJAYA KARYA BE | 0.001% | 98.846% |
| 8431 | TRECORA RESOURCES COMMON STOCK USD.1 | 0.001% | 98.847% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---------------------------------|----------------|--------------|
| 8432 | UNION BANK OF P | 0.001% | 98.848% |
| 8433 | INGHAMS GROUP L | 0.001% | 98.849% |
| 8434 | DIOS FASTIGHETE | 0.001% | 98.850% |
| 8435 | ANTENA 3 DE TEL | 0.001% | 98.851% |
| 8436 | PAYPOINT | 0.001% | 98.852% |
| 8437 | ATRIA GROUP PLC | 0.001% | 98.853% |
| 8438 | KANAGAWA CHUO K | 0.001% | 98.853% |
| 8439 | ARDMORE SHIPPIN | 0.001% | 98.854% |
| 8440 | SVI PCL-FOREIGN | 0.001% | 98.855% |
| 8441 | CLEARWATER SEAF | 0.001% | 98.856% |
| 8442 | L&F CO LTD | 0.001% | 98.857% |
| 8443 | TAEWOONG CO | 0.001% | 98.858% |
| 8444 | ESSEX BIO-TECHN | 0.001% | 98.859% |
| 8445 | AURAS TECHNOLOG | 0.001% | 98.859% |
| 8446 | CHILISIN ELECTR | 0.001% | 98.860% |
| 8447 | PENN VIRGINIA CORP COMMON STOCK | 0.001% | 98.861% |
| 8448 | CHINA ELEC OPTI | 0.001% | 98.862% |
| 8449 | NATCO PHARM | 0.001% | 98.863% |
| 8450 | SPRING REAL EST | 0.001% | 98.864% |
| 8451 | TSUDAKOMA CORP | 0.001% | 98.865% |
| 8452 | PVR LTD | 0.001% | 98.866% |
| 8453 | BRITANNIA INDUS | 0.001% | 98.866% |
| 8454 | AIRASIA X BHD | 0.001% | 98.867% |
| 8455 | DONGJIANG ENVIR | 0.001% | 98.868% |
| 8456 | NORWEGIAN FINAN | 0.001% | 98.869% |
| 8457 | VERBIO VEREINIG | 0.001% | 98.870% |
| 8458 | ALIMAK GROUP AB | 0.001% | 98.871% |
| 8459 | GUARARAPES CONF | 0.001% | 98.872% |
| 8460 | DISTELL GROUP L | 0.001% | 98.872% |
| 8461 | MIRLE AUTOMATIO | 0.001% | 98.873% |
| 8462 | LAOX CO | 0.001% | 98.874% |
| 8463 | OP FINANCIAL IN | 0.001% | 98.875% |
| 8464 | NISSHIN FUDOSAN | 0.001% | 98.876% |
| 8465 | ZTE CORP | 0.001% | 98.877% |
| 8466 | GRUPO FAMSA SA | 0.001% | 98.878% |
| 8467 | NOKIA CORP ADR | 0.001% | 98.878% |
| 8468 | SHIKIBO LTD | 0.001% | 98.879% |
| 8469 | WAKACHIKU CONST | 0.001% | 98.880% |
| 8470 | CHINA OCEANWIDE | 0.001% | 98.881% |
| 8471 | ORIENT OVERSEAS | 0.001% | 98.882% |
| 8472 | SOCOVEDSA SA | 0.001% | 98.883% |
| 8473 | MORITO CO | 0.001% | 98.884% |
| 8474 | CIA DE SANEAMEN | 0.001% | 98.884% |
| 8475 | ENNOCONN CORP | 0.001% | 98.885% |
| 8476 | TOC CO | 0.001% | 98.886% |
| 8477 | CHINA GREENLAND | 0.001% | 98.887% |
| 8478 | ELDERS LTD | 0.001% | 98.888% |
| 8479 | IMARKETKOREA IN | 0.001% | 98.889% |
| 8480 | ZENG HSING INDL | 0.001% | 98.889% |
| 8481 | ISRA VISION AG | 0.001% | 98.890% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8482 | HILTON FOOD GRO | 0.001% | 98.891% |
| 8483 | BRIGHT SMART SE | 0.001% | 98.892% |
| 8484 | BEIJING URBAN C | 0.001% | 98.893% |
| 8485 | HANSAE | 0.001% | 98.894% |
| 8486 | EAST WEST BANKI | 0.001% | 98.895% |
| 8487 | COSCO CAPITAL I | 0.001% | 98.895% |
| 8488 | VILLAGE ROADSHO | 0.001% | 98.896% |
| 8489 | ANDHRA BANK | 0.001% | 98.897% |
| 8490 | ITALTILE | 0.001% | 98.898% |
| 8491 | DIGITAL ARTS IN | 0.001% | 98.899% |
| 8492 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | 0.001% | 98.900% |
| 8493 | AD WORKS CO LTD | 0.001% | 98.901% |
| 8494 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | 0.001% | 98.901% |
| 8495 | ATSUGI NYLON IN | 0.001% | 98.902% |
| 8496 | IHH HEALTHCARE | 0.001% | 98.903% |
| 8497 | KYODO PRINTING | 0.001% | 98.904% |
| 8498 | TEXWINCA HLDGS | 0.001% | 98.905% |
| 8499 | ALLIANCE ONE INTERNATIONAL COMMON STOCK | 0.001% | 98.906% |
| 8500 | FEED ONE CO LTD | 0.001% | 98.906% |
| 8501 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | 0.001% | 98.907% |
| 8502 | KAPPAHL AB | 0.001% | 98.908% |
| 8503 | FALCO BIOSYSTEM | 0.001% | 98.909% |
| 8504 | T & K TOKA CO L | 0.001% | 98.910% |
| 8505 | SAMSUNG ENGINEE | 0.001% | 98.911% |
| 8506 | GUJARAT NARM | 0.001% | 98.912% |
| 8507 | PHOSAGRO OJSC | 0.001% | 98.912% |
| 8508 | GOLD RESOURCE CORP COMMON STOCK USD.001 | 0.001% | 98.913% |
| 8509 | DONGKUK STRUCTU | 0.001% | 98.914% |
| 8510 | SCHIBSTED ASA | 0.001% | 98.915% |
| 8511 | RENTIAN TECHNOL | 0.001% | 98.916% |
| 8512 | TERRITORIAL BANCORP INC COMMON STOCK USD.01 | 0.001% | 98.917% |
| 8513 | KAGOME CO, LTD | 0.001% | 98.917% |
| 8514 | HOPEWELL HIGHWA | 0.001% | 98.918% |
| 8515 | SHOWBOX CORP | 0.001% | 98.919% |
| 8516 | HUSQVARNA AB | 0.001% | 98.920% |
| 8517 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | 0.001% | 98.921% |
| 8518 | MARUZEN SHOWA U | 0.001% | 98.922% |
| 8519 | DR REDDYS LABS | 0.001% | 98.922% |
| 8520 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01 | 0.001% | 98.923% |
| 8521 | PUNCH INDUSTRY | 0.001% | 98.924% |
| 8522 | TUNAS BARU LAMP | 0.001% | 98.925% |
| 8523 | NONG SHIM HOLDI | 0.001% | 98.926% |
| 8524 | KYOSAN ELECTRIC | 0.001% | 98.927% |
| 8525 | ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.001% | 98.928% |
| 8526 | LH FINANCIAL GR | 0.001% | 98.928% |
| 8527 | EUGENE INVS&SEC | 0.001% | 98.929% |
| 8528 | ADO PROPERTIES | 0.001% | 98.930% |
| 8529 | TAIWAN PCB TECH | 0.001% | 98.931% |
| 8530 | SANEI ARCHITECT | 0.001% | 98.932% |
| 8531 | NEXT CO LTD | 0.001% | 98.933% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8532 | SHANGHAI FUDAN | 0.001% | 98.933% |
| 8533 | P S CORPORATION | 0.001% | 98.934% |
| 8534 | NIPPON CARBIDE | 0.001% | 98.935% |
| 8535 | HELLENIC PETROL | 0.001% | 98.936% |
| 8536 | NETENT AB | 0.001% | 98.937% |
| 8537 | FIRST TRACTOR C | 0.001% | 98.938% |
| 8538 | WOORI BANK SPON ADR ADR | 0.001% | 98.938% |
| 8539 | NICHIBAN CO | 0.001% | 98.939% |
| 8540 | F-SECURE OYJ | 0.001% | 98.940% |
| 8541 | ARTNATURE INC | 0.001% | 98.941% |
| 8542 | MANILA WATER CO | 0.001% | 98.942% |
| 8543 | MIE BANK LTD/TH | 0.001% | 98.943% |
| 8544 | DELTA-GALIL IND | 0.001% | 98.943% |
| 8545 | HELIOS TECHNO H | 0.001% | 98.944% |
| 8546 | FRANCE BED HOLD | 0.001% | 98.945% |
| 8547 | AREALINK CO LTD | 0.001% | 98.946% |
| 8548 | WATAMI FOOD SER | 0.001% | 98.947% |
| 8549 | ITOKI CORP | 0.001% | 98.947% |
| 8550 | BYUCKSAN CORP | 0.001% | 98.948% |
| 8551 | HYUNDAI CONSTRU | 0.001% | 98.949% |
| 8552 | HARBOUR CENTRE | 0.001% | 98.950% |
| 8553 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | 0.001% | 98.951% |
| 8554 | RENHE COMMERCIA | 0.001% | 98.952% |
| 8555 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | 0.001% | 98.952% |
| 8556 | NITTOC CONST CO | 0.001% | 98.953% |
| 8557 | SOCO INTERNATIO | 0.001% | 98.954% |
| 8558 | FERRARI NV | 0.001% | 98.955% |
| 8559 | KOREA REAL ESTA | 0.001% | 98.956% |
| 8560 | ISTYLE INC | 0.001% | 98.957% |
| 8561 | SAM KWANG GLASS | 0.001% | 98.957% |
| 8562 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001 | 0.001% | 98.958% |
| 8563 | AUCKLAND INTERN | 0.001% | 98.959% |
| 8564 | EMERSON PACIFIC | 0.001% | 98.960% |
| 8565 | KWANG DONG PHAR | 0.001% | 98.961% |
| 8566 | BANCO DE BOGOTA | 0.001% | 98.961% |
| 8567 | LAND & HOUSE PU | 0.001% | 98.962% |
| 8568 | ZIX CORP COMMON STOCK USD.01 | 0.001% | 98.963% |
| 8569 | WELL SHIN TECHN | 0.001% | 98.964% |
| 8570 | ZIGEXN CO LTD | 0.001% | 98.965% |
| 8571 | SOFTBANK TECHNO | 0.001% | 98.966% |
| 8572 | CHEVALIER INTL | 0.001% | 98.966% |
| 8573 | TAIHO KOGYO | 0.001% | 98.967% |
| 8574 | KEYW HOLDING CORP/THE COMMON STOCK | 0.001% | 98.968% |
| 8575 | PROACT IT GROUP | 0.001% | 98.969% |
| 8576 | TEXCELL | 0.001% | 98.970% |
| 8577 | VISI MEDIA ASIA | 0.001% | 98.970% |
| 8578 | ASTI | 0.001% | 98.971% |
| 8579 | ASHFORD HOSPITALITY PRIME IN REIT USD.01 | 0.001% | 98.972% |
| 8580 | CHINA AVIATION | 0.001% | 98.973% |
| 8581 | IJT TECHNOLOGY | 0.001% | 98.974% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8582 | POONGSAN HOLDIN | 0.001% | 98.975% |
| 8583 | ARISAWA MFG CO | 0.001% | 98.975% |
| 8584 | JASMINE INTERNA | 0.001% | 98.976% |
| 8585 | OPERA SOFTWARE | 0.001% | 98.977% |
| 8586 | NICHIRIN CO LTD | 0.001% | 98.978% |
| 8587 | UNIVENTURES | 0.001% | 98.979% |
| 8588 | ANGI HOMESERVICES INC A COMMON STOCK | 0.001% | 98.979% |
| 8589 | AUSTBROKERS HLD | 0.001% | 98.980% |
| 8590 | V-GUARD IND | 0.001% | 98.981% |
| 8591 | EVA PRECISION I | 0.001% | 98.982% |
| 8592 | CITY TELECOM (H | 0.001% | 98.983% |
| 8593 | WPP AUNZ LTD | 0.001% | 98.984% |
| 8594 | FIBROGEN INC COMMON STOCK USD.01 | 0.001% | 98.984% |
| 8595 | WISETECH GLOBAL | 0.001% | 98.985% |
| 8596 | SHINKONG INSURA | 0.001% | 98.986% |
| 8597 | EVERGREEN INTL | 0.001% | 98.987% |
| 8598 | APT SATELLITE | 0.001% | 98.988% |
| 8599 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | 0.001% | 98.988% |
| 8600 | RIMO INTERNATIO | 0.001% | 98.989% |
| 8601 | NIPPON SHINYAKU | 0.001% | 98.990% |
| 8602 | YATAK VE YO | 0.001% | 98.991% |
| 8603 | ESUN HOLDINGS L | 0.001% | 98.992% |
| 8604 | NEXEO SOLUTIONS INC COMMON STOCK | 0.001% | 98.992% |
| 8605 | ATTENDO AB | 0.001% | 98.993% |
| 8606 | MCDONALDS CO(JA | 0.001% | 98.994% |
| 8607 | QUABIT IMMOBILI | 0.001% | 98.995% |
| 8608 | FONTERRA SHAREH | 0.001% | 98.996% |
| 8609 | SWEDOL AB | 0.001% | 98.996% |
| 8610 | TOYO SECURITIES | 0.001% | 98.997% |
| 8611 | GERRY WEBER INT | 0.001% | 98.998% |
| 8612 | HARDINGE INC | 0.001% | 98.999% |
| 8613 | AEON CREDIT SER | 0.001% | 99.000% |
| 8614 | RTX TELECOM | 0.001% | 99.001% |
| 8615 | CENTRAL SPORTS | 0.001% | 99.001% |
| 8616 | NIPPON YAKIN KO | 0.001% | 99.002% |
| 8617 | IMMSI SPA | 0.001% | 99.003% |
| 8618 | RECIPHARM AB | 0.001% | 99.004% |
| 8619 | CREATE SD HOLDI | 0.001% | 99.005% |
| 8620 | INDOFOOD CBP SU | 0.001% | 99.005% |
| 8621 | QST INT | 0.001% | 99.006% |
| 8622 | EMLAK KONUT GYO | 0.001% | 99.007% |
| 8623 | SUNONWEALTH ELE | 0.001% | 99.008% |
| 8624 | CHINA STRATEGIC | 0.001% | 99.009% |
| 8625 | YADEA GROUP HOL | 0.001% | 99.009% |
| 8626 | DAEJAN HOLDINGS | 0.001% | 99.010% |
| 8627 | KEC CORP | 0.001% | 99.011% |
| 8628 | ZIG SHENG INDL | 0.001% | 99.012% |
| 8629 | SHINY CHEMICAL | 0.001% | 99.013% |
| 8630 | FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0 | 0.001% | 99.013% |
| 8631 | SAWADA HOLDINGS | 0.001% | 99.014% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8632 | THROMBOGENICS N | 0.001% | 99.015% |
| 8633 | SANOH INDUSTRIA | 0.001% | 99.016% |
| 8634 | LIMONEIRA CO COMMON STOCK USD.01 | 0.001% | 99.017% |
| 8635 | STOCKMANN OYJ A | 0.001% | 99.017% |
| 8636 | HANSOL CHEMICAL | 0.001% | 99.018% |
| 8637 | RION CO LTD | 0.001% | 99.019% |
| 8638 | BELL SYSTEM24 H | 0.001% | 99.020% |
| 8639 | RIGNET INC COMMON STOCK USD.001 | 0.001% | 99.021% |
| 8640 | G-7 HOLDINGS IN | 0.001% | 99.021% |
| 8641 | TOWER SEMICONDU | 0.001% | 99.022% |
| 8642 | CREATE RESTAURA | 0.001% | 99.023% |
| 8643 | SOLARTECH INTL | 0.001% | 99.024% |
| 8644 | CAPITAL ONE BAN | 0.001% | 99.025% |
| 8645 | NITTO SEIKO CO | 0.001% | 99.025% |
| 8646 | MATSUYA CO (TOK | 0.001% | 99.026% |
| 8647 | NAMESON | 0.001% | 99.027% |
| 8648 | NAKANO CORP/TOK | 0.001% | 99.028% |
| 8649 | BANK OF INDIA C | 0.001% | 99.029% |
| 8650 | NIHON TOKUSHU T | 0.001% | 99.029% |
| 8651 | VIATRON TECHNOL | 0.001% | 99.030% |
| 8652 | CHUKYO BANK | 0.001% | 99.031% |
| 8653 | TA ANN HOLDINGS | 0.001% | 99.032% |
| 8654 | SOLARTECH ENERG | 0.001% | 99.033% |
| 8655 | GRAND FORT | 0.001% | 99.033% |
| 8656 | GUJARAT FLUOROC | 0.001% | 99.034% |
| 8657 | LEASINVEST REAL | 0.001% | 99.035% |
| 8658 | GRO-BELS CO LTD | 0.001% | 99.036% |
| 8659 | TILE SHOP HLDGS INC COMMON STOCK USD.0001 | 0.001% | 99.037% |
| 8660 | GFT TECHNOLOGY | 0.001% | 99.037% |
| 8661 | INTL GAME SYSTE | 0.001% | 99.038% |
| 8662 | KMC KUEI MENG | 0.001% | 99.039% |
| 8663 | FEDERAL BANK LT | 0.001% | 99.040% |
| 8664 | FARMSCO | 0.001% | 99.040% |
| 8665 | ALTRAN TECHNOLO | 0.001% | 99.041% |
| 8666 | PLASSON INDUSTR | 0.001% | 99.042% |
| 8667 | DAIHATSU DIESEL | 0.001% | 99.043% |
| 8668 | SUGIMOTO & CO L | 0.001% | 99.044% |
| 8669 | JENTECH PRECISI | 0.001% | 99.044% |
| 8670 | WASKITA BETON P | 0.001% | 99.045% |
| 8671 | YUNGSHIN GLOBAL | 0.001% | 99.046% |
| 8672 | AJIS CO LTD | 0.001% | 99.047% |
| 8673 | KOATSU GAS KOGY | 0.001% | 99.048% |
| 8674 | CH KARNCHANG,FG | 0.001% | 99.048% |
| 8675 | VINDA INTERNATI | 0.001% | 99.049% |
| 8676 | LINK MOTION INC SPON ADR ADR USD.0001 | 0.001% | 99.050% |
| 8677 | SINOSOFT TECHNO | 0.001% | 99.051% |
| 8678 | OPUS GROUP AB | 0.001% | 99.051% |
| 8679 | KOREA ELEC TERM | 0.001% | 99.052% |
| 8680 | GREEN SEAL HOLD | 0.001% | 99.053% |
| 8681 | KITANO CONST CO | 0.001% | 99.054% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8682 | YEARIMDANG PUBL | 0.001% | 99.055% |
| 8683 | ZHENGZHOU COAL | 0.001% | 99.055% |
| 8684 | HIROSE ELECTRIC | 0.001% | 99.056% |
| 8685 | BING-GRAE | 0.001% | 99.057% |
| 8686 | KVH INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 99.058% |
| 8687 | YOMEISHU SEIZO | 0.001% | 99.059% |
| 8688 | LUNG YEN LIFE S | 0.001% | 99.059% |
| 8689 | QUANTA STORAGE | 0.001% | 99.060% |
| 8690 | TAIWAN FU HSING | 0.001% | 99.061% |
| 8691 | TECHNICOLOR | 0.001% | 99.062% |
| 8692 | SIRTEC INTERNAT | 0.001% | 99.062% |
| 8693 | LAMPRELL PLC | 0.001% | 99.063% |
| 8694 | UNITED BREWERIE | 0.001% | 99.064% |
| 8695 | INTILAND DEVPT | 0.001% | 99.065% |
| 8696 | HEUNGKUK FIRE&M | 0.001% | 99.066% |
| 8697 | PRIMO WATER CORP COMMON STOCK | 0.001% | 99.066% |
| 8698 | SYNTEC CONSTRUC | 0.001% | 99.067% |
| 8699 | SANRIO CO | 0.001% | 99.068% |
| 8700 | TIANJIN CAPITAL | 0.001% | 99.069% |
| 8701 | BIJOU BRIGITTE | 0.001% | 99.069% |
| 8702 | SARTORIUS STEDI | 0.001% | 99.070% |
| 8703 | MOBILEPHONE TEL | 0.001% | 99.071% |
| 8704 | KOMATSU WALL IN | 0.001% | 99.072% |
| 8705 | DELTA PROPERTY | 0.001% | 99.073% |
| 8706 | XP POWER LTD | 0.001% | 99.073% |
| 8707 | BWX LTD | 0.001% | 99.074% |
| 8708 | CUCKOO ELECTRON | 0.001% | 99.075% |
| 8709 | CIA DE LOCACAO | 0.001% | 99.076% |
| 8710 | K.C. TECH | 0.001% | 99.076% |
| 8711 | TELEKOM MALAYSI | 0.001% | 99.077% |
| 8712 | SAMLIP GENERAL | 0.001% | 99.078% |
| 8713 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | 0.001% | 99.079% |
| 8714 | CAIRO COMMUNICA | 0.001% | 99.080% |
| 8715 | SPIRE HEALTHCAR | 0.001% | 99.080% |
| 8716 | EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 99.081% |
| 8717 | HARIMA CHEMICAL | 0.001% | 99.082% |
| 8718 | BOLSA DE VALOR | 0.001% | 99.083% |
| 8719 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.083% |
| 8720 | HORIZON GLOBAL CORP COMMON STOCK USD.01 | 0.001% | 99.084% |
| 8721 | ABG SUNDAL COLL | 0.001% | 99.085% |
| 8722 | TELEPIZZA SA | 0.001% | 99.086% |
| 8723 | MISAWA HOMES HO | 0.001% | 99.087% |
| 8724 | HNA HLDGS GP CO | 0.001% | 99.087% |
| 8725 | YFC-BONEAGLE EL | 0.001% | 99.088% |
| 8726 | RAMELIUS RESOUR | 0.001% | 99.089% |
| 8727 | YAHAGI CONST CO | 0.001% | 99.090% |
| 8728 | CENIT AG SYSTEM | 0.001% | 99.090% |
| 8729 | LA DORIA SPA | 0.001% | 99.091% |
| 8730 | RASSINI SAB DE | 0.001% | 99.092% |
| 8731 | TOVIS CO LTD | 0.001% | 99.093% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8732 | ROCKY BRANDS INC COMMON STOCK | 0.001% | 99.093% |
| 8733 | GILLETTE INDIA | 0.001% | 99.094% |
| 8734 | SC ASSET CORPOR | 0.001% | 99.095% |
| 8735 | ASIA POLYMER | 0.001% | 99.096% |
| 8736 | AOC HOLDINGS IN | 0.001% | 99.097% |
| 8737 | SCHIBSTED ASA | 0.001% | 99.097% |
| 8738 | DNF | 0.001% | 99.098% |
| 8739 | SAFILO GROUP SP | 0.001% | 99.099% |
| 8740 | SUMISEKI HOLDIN | 0.001% | 99.100% |
| 8741 | ICHIA TECHNOLOG | 0.001% | 99.100% |
| 8742 | TURVO INTERNATI | 0.001% | 99.101% |
| 8743 | BANCO SANTANDER CHILE ADR ADR | 0.001% | 99.102% |
| 8744 | GENESIS LAND DE | 0.001% | 99.103% |
| 8745 | PARKSON RETAIL | 0.001% | 99.103% |
| 8746 | MINOR INTL | 0.001% | 99.104% |
| 8747 | SABATE DIOSOS | 0.001% | 99.105% |
| 8748 | SINKO INDUSTRIE | 0.001% | 99.106% |
| 8749 | PEOPLE S UTAH BANCORP COMMON STOCK USD.01 | 0.001% | 99.106% |
| 8750 | TELE COLUMBUS A | 0.001% | 99.107% |
| 8751 | PARROT | 0.001% | 99.108% |
| 8752 | MARKETECH INTL | 0.001% | 99.109% |
| 8753 | NODA CORP | 0.001% | 99.110% |
| 8754 | SK TELECOM | 0.001% | 99.110% |
| 8755 | ADATA TECHNOLOG | 0.001% | 99.111% |
| 8756 | NISSUI PHARM CO | 0.001% | 99.112% |
| 8757 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | 0.001% | 99.113% |
| 8758 | XINJIANG XINXIN | 0.001% | 99.113% |
| 8759 | HSIN KUANG STEE | 0.001% | 99.114% |
| 8760 | LIFESTYLE CHINA | 0.001% | 99.115% |
| 8761 | CIE FINANCIER T | 0.001% | 99.116% |
| 8762 | MONEY3 CORP LTD | 0.001% | 99.116% |
| 8763 | PRONEXUS INC | 0.001% | 99.117% |
| 8764 | MIYAJI ENGINEER | 0.001% | 99.118% |
| 8765 | SUNGCHANG ENTER | 0.001% | 99.119% |
| 8766 | ASAHI PRINT | 0.001% | 99.119% |
| 8767 | HWASUNG INDUSTR | 0.001% | 99.120% |
| 8768 | KEPPEL TELECOM& | 0.001% | 99.121% |
| 8769 | CARLO CAVAZZI H | 0.001% | 99.122% |
| 8770 | EGUARANTEE INC. | 0.001% | 99.122% |
| 8771 | AEON CO. (M) BH | 0.001% | 99.123% |
| 8772 | HUGEL INC | 0.001% | 99.124% |
| 8773 | LACTO JAPAN CO | 0.001% | 99.125% |
| 8774 | SM INVESTMENTS | 0.001% | 99.125% |
| 8775 | SUNSPRING METAL | 0.001% | 99.126% |
| 8776 | CHINA ALL ACCES | 0.001% | 99.127% |
| 8777 | TACHIKAWA CORP | 0.001% | 99.128% |
| 8778 | ZONGTAI REAL ES | 0.001% | 99.128% |
| 8779 | LOTUS BAKERIES | 0.001% | 99.129% |
| 8780 | TONICHI CARLIFE | 0.001% | 99.130% |
| 8781 | HOTEL PROPERTY | 0.001% | 99.131% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8782 | APCB INC | 0.001% | 99.131% |
| 8783 | SAMT CO LTD | 0.001% | 99.132% |
| 8784 | THURGAUER KANTO | 0.001% | 99.133% |
| 8785 | JAPAN PILE CORP | 0.001% | 99.134% |
| 8786 | OKINAWA CELLULA | 0.001% | 99.134% |
| 8787 | COWEN INC COMMON STOCK USD.01 | 0.001% | 99.135% |
| 8788 | CYBERTAN TECHNO | 0.001% | 99.136% |
| 8789 | ECLIPSE RESOURCES CORP COMMON STOCK USD.01 | 0.001% | 99.137% |
| 8790 | CAREER TECHNOLO | 0.001% | 99.137% |
| 8791 | NAGANO BANK | 0.001% | 99.138% |
| 8792 | MONEY PARTNERS | 0.001% | 99.139% |
| 8793 | HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001 | 0.001% | 99.140% |
| 8794 | SSANGYONG MOTOR | 0.001% | 99.140% |
| 8795 | HAESUNG DS | 0.001% | 99.141% |
| 8796 | SWCC SHOWA HOLD | 0.001% | 99.142% |
| 8797 | BASLER AG | 0.001% | 99.143% |
| 8798 | ABILITY ENTERPR | 0.001% | 99.143% |
| 8799 | KOMEDA HOLDINGS | 0.001% | 99.144% |
| 8800 | LIGHT S.A. | 0.001% | 99.145% |
| 8801 | ILSHIN SPINNING | 0.001% | 99.146% |
| 8802 | BGF RETAIL CO L | 0.001% | 99.146% |
| 8803 | SEIKO PMC CORP | 0.001% | 99.147% |
| 8804 | AKITA DRILLING | 0.001% | 99.148% |
| 8805 | KYUNGBANG LTD | 0.001% | 99.149% |
| 8806 | I-SENS INC | 0.001% | 99.149% |
| 8807 | KROSAKI CORP | 0.001% | 99.150% |
| 8808 | MAHLE METAL LEV | 0.001% | 99.151% |
| 8809 | HOME CENTER | 0.001% | 99.152% |
| 8810 | FUJIMI INC | 0.001% | 99.152% |
| 8811 | STO AG-PREFERRE | 0.001% | 99.153% |
| 8812 | LEAF GROUP LTD COMMON STOCK USD.0001 | 0.001% | 99.154% |
| 8813 | DONGJIN SEMICHE | 0.001% | 99.155% |
| 8814 | ISC CO LTD | 0.001% | 99.155% |
| 8815 | LOPEZ HOLDINGS | 0.001% | 99.156% |
| 8816 | MATRIX CONCEPTS | 0.001% | 99.157% |
| 8817 | SAM YOUNG ELECT | 0.001% | 99.157% |
| 8818 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | 0.001% | 99.158% |
| 8819 | GODO STEEL | 0.001% | 99.159% |
| 8820 | HIRAMATSU INC | 0.001% | 99.160% |
| 8821 | MAHANAGAR GAS L | 0.001% | 99.160% |
| 8822 | DMS CO LTD | 0.001% | 99.161% |
| 8823 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01 | 0.001% | 99.162% |
| 8824 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.001% | 99.163% |
| 8825 | MAEZAWA KYUSO I | 0.001% | 99.163% |
| 8826 | ASAHI ORGANIC C | 0.001% | 99.164% |
| 8827 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | 0.001% | 99.165% |
| 8828 | STARTEK INC | 0.001% | 99.166% |
| 8829 | MODERNLAND REAL | 0.001% | 99.166% |
| 8830 | LIANHUA SUPERMA | 0.001% | 99.167% |
| 8831 | MACROGENICS INC COMMON STOCK USD.01 | 0.001% | 99.168% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8832 | KAROON GAS AUST | 0.001% | 99.168% |
| 8833 | TAIKISHA | 0.001% | 99.169% |
| 8834 | SHREE CEMENT LT | 0.001% | 99.170% |
| 8835 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | 0.001% | 99.171% |
| 8836 | BAOZUN INC SPN ADR ADR USD.0001 | 0.001% | 99.171% |
| 8837 | REGIS HEALTHCAR | 0.001% | 99.172% |
| 8838 | KANEMATSU ELEC | 0.001% | 99.173% |
| 8839 | TAIMIDE TCH | 0.001% | 99.174% |
| 8840 | WESTAR ENERGY I | 0.001% | 99.174% |
| 8841 | AMOT INVESTMENT | 0.001% | 99.175% |
| 8842 | ORGANO | 0.001% | 99.176% |
| 8843 | ZENITAKA CORP | 0.001% | 99.176% |
| 8844 | THE BASIC HOUSE | 0.001% | 99.177% |
| 8845 | MAISONS FRANCE | 0.001% | 99.178% |
| 8846 | CAPITOL HEALTH | 0.001% | 99.179% |
| 8847 | AVANTI | 0.001% | 99.179% |
| 8848 | WUS PRINTD CIRC | 0.001% | 99.180% |
| 8849 | NAUTILUS MINERA | 0.001% | 99.181% |
| 8850 | RASSINI SAB DE | 0.001% | 99.182% |
| 8851 | CITIZENS + NORTHERN CORP COMMON STOCK USD1.0 | 0.001% | 99.182% |
| 8852 | ZZZMITSUI SUGAR | 0.001% | 99.183% |
| 8853 | SILICONWARE PRE | 0.001% | 99.184% |
| 8854 | RAUBEX GROUP LT | 0.001% | 99.184% |
| 8855 | ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0 | 0.001% | 99.185% |
| 8856 | YUNGJIN PHARMAC | 0.001% | 99.186% |
| 8857 | FORMOSA ADVANCE | 0.001% | 99.187% |
| 8858 | LIU CHONG HING | 0.001% | 99.187% |
| 8859 | PC PARTNER | 0.001% | 99.188% |
| 8860 | SHINYOUNG SECS | 0.001% | 99.189% |
| 8861 | CRH PLC | 0.001% | 99.189% |
| 8862 | PROTO CORP | 0.001% | 99.190% |
| 8863 | EARTHSTONE ENERGY INC A COMMON STOCK USD.001 | 0.001% | 99.191% |
| 8864 | HUNTSWORTH PLC | 0.001% | 99.192% |
| 8865 | ASIA CEMENT CHI | 0.001% | 99.192% |
| 8866 | INVESTORS TITLE CO COMMON STOCK | 0.001% | 99.193% |
| 8867 | HS INDUSTRIES C | 0.001% | 99.194% |
| 8868 | KURIMOTO | 0.001% | 99.195% |
| 8869 | SOFT-WORLD INTL | 0.001% | 99.195% |
| 8870 | HONG KONG AIRCR | 0.001% | 99.196% |
| 8871 | NCISOFT CORPN | 0.001% | 99.197% |
| 8872 | E INK HOLDINGS | 0.001% | 99.197% |
| 8873 | ECKERT & ZIEGLE | 0.001% | 99.198% |
| 8874 | GOLDLION HLDGS | 0.001% | 99.199% |
| 8875 | CHARTER FINANCIAL CORP COMMON STOCK USD.01 | 0.001% | 99.200% |
| 8876 | TAISEI LAMICK C | 0.001% | 99.200% |
| 8877 | MITSUBISHI PAPE | 0.001% | 99.201% |
| 8878 | DFS FURNITURE L | 0.001% | 99.202% |
| 8879 | MEC COMPANY LTD | 0.001% | 99.202% |
| 8880 | WONIK MATERIALS | 0.001% | 99.203% |
| 8881 | GUJARAT MINERAL | 0.001% | 99.204% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8882 | E.I.D.-PARRY(IN | 0.001% | 99.205% |
| 8883 | OMEGA FLEX INC COMMON STOCK USD.01 | 0.001% | 99.205% |
| 8884 | PETRO RIO SA | 0.001% | 99.206% |
| 8885 | BEL FUSE INC CL B COMMON STOCK USD.1 | 0.001% | 99.207% |
| 8886 | BUCKLE INC/THE COMMON STOCK USD.01 | 0.001% | 99.207% |
| 8887 | GOLDFIELD CORP COMMON STOCK USD.1 | 0.001% | 99.208% |
| 8888 | THINKING ELECTR | 0.001% | 99.209% |
| 8889 | MACATAWA BANK CORP COMMON STOCK | 0.001% | 99.210% |
| 8890 | WEST BANCORPORATION COMMON STOCK | 0.001% | 99.210% |
| 8891 | KANGDA INTERNAT | 0.001% | 99.211% |
| 8892 | NOSTRUM OIL & G | 0.001% | 99.212% |
| 8893 | EASTERN MEDIA | 0.001% | 99.212% |
| 8894 | MAX INDIA | 0.001% | 99.213% |
| 8895 | PALIBURG HOLDIN | 0.001% | 99.214% |
| 8896 | DI CORP | 0.001% | 99.215% |
| 8897 | UNION BANK OF I | 0.001% | 99.215% |
| 8898 | FJ NEXT CO LTD | 0.001% | 99.216% |
| 8899 | JAPAN BUSINESS | 0.001% | 99.217% |
| 8900 | CHUETSU PULP&PA | 0.001% | 99.217% |
| 8901 | NISSEI ASB MACH | 0.001% | 99.218% |
| 8902 | ID LOGISTICS GR | 0.001% | 99.219% |
| 8903 | NIHON CHOUZAI C | 0.001% | 99.220% |
| 8904 | ELBIT SYSTEMS L | 0.001% | 99.220% |
| 8905 | STAR PETROLEUM | 0.001% | 99.221% |
| 8906 | MAXVALU TOKAI C | 0.001% | 99.222% |
| 8907 | ITALIAN-THAI DE | 0.001% | 99.222% |
| 8908 | ZORLU ENRJI | 0.001% | 99.223% |
| 8909 | KITAGAWA IRON W | 0.001% | 99.224% |
| 8910 | FUNAI CONSULTIN | 0.001% | 99.224% |
| 8911 | mitsui matsushi | 0.001% | 99.225% |
| 8912 | NEL ASA | 0.001% | 99.226% |
| 8913 | ETRON TECHNOLOG | 0.001% | 99.227% |
| 8914 | HANKUK CARBON C | 0.001% | 99.227% |
| 8915 | ALEMBIC PHARMAC | 0.001% | 99.228% |
| 8916 | DELEK AUTOMOTIV | 0.001% | 99.229% |
| 8917 | EL AL ISRAEL AI | 0.001% | 99.229% |
| 8918 | EAGLE NICE INTE | 0.001% | 99.230% |
| 8919 | BIGBEN INTERACT | 0.001% | 99.231% |
| 8920 | NRG YIELD INC CLASS A COMMON STOCK USD.01 | 0.001% | 99.232% |
| 8921 | SHIPPING CP IND | 0.001% | 99.232% |
| 8922 | BANQUE CANTONAL | 0.001% | 99.233% |
| 8923 | REBOSIS PROPERT | 0.001% | 99.234% |
| 8924 | POSCO ICT CO LT | 0.001% | 99.234% |
| 8925 | CHINA ELECTRIC | 0.001% | 99.235% |
| 8926 | TOA CORP | 0.001% | 99.236% |
| 8927 | TELSTRA CORP-AD | 0.001% | 99.236% |
| 8928 | RISO KAGAKU COR | 0.001% | 99.237% |
| 8929 | SONAE CAPITAL S | 0.001% | 99.238% |
| 8930 | CITIZENS INC COMMON STOCK | 0.001% | 99.239% |
| 8931 | BALDWIN + LYONS INC CL B COMMON STOCK | 0.001% | 99.239% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|-----------------------------------|----------------|--------------|
| 8932 | NICHIDEN CORP | 0.001% | 99.240% |
| 8933 | TK DEVELOPMENT | 0.001% | 99.241% |
| 8934 | SEC CORPORATION | 0.001% | 99.241% |
| 8935 | HK INTL CONSTR | 0.001% | 99.242% |
| 8936 | ANADOLU SIGORTA | 0.001% | 99.243% |
| 8937 | TOYO RADIATOR C | 0.001% | 99.243% |
| 8938 | IDU CO. | 0.001% | 99.244% |
| 8939 | LAI SUN GARMENT | 0.001% | 99.245% |
| 8940 | TAIKO BANK | 0.001% | 99.246% |
| 8941 | CHINA MANMADE F | 0.001% | 99.246% |
| 8942 | SVENSKA CELLULO | 0.001% | 99.247% |
| 8943 | HIRAKAWA HEWTEC | 0.001% | 99.248% |
| 8944 | SUPALAI PCL-NVD | 0.001% | 99.248% |
| 8945 | CENTRAL SEC PAT | 0.001% | 99.249% |
| 8946 | KOPIN CORP COMMON STOCK USD.01 | 0.001% | 99.250% |
| 8947 | ERA GROUP INC COMMON STOCK USD.01 | 0.001% | 99.250% |
| 8948 | REGIONAL REIT L | 0.001% | 99.251% |
| 8949 | GL SCIENCES | 0.001% | 99.252% |
| 8950 | ESPRINET SPA | 0.001% | 99.252% |
| 8951 | ORBIS | 0.001% | 99.253% |
| 8952 | LUMENS CO LTD | 0.001% | 99.254% |
| 8953 | COOLPAD GROUP L | 0.001% | 99.255% |
| 8954 | KNM GROUP BERHA | 0.001% | 99.255% |
| 8955 | IVE GROUP LTD | 0.001% | 99.256% |
| 8956 | PROMATE ELECTRO | 0.001% | 99.257% |
| 8957 | IWASAKI ELECTRI | 0.001% | 99.257% |
| 8958 | LSI INDUSTRIES INC COMMON STOCK | 0.001% | 99.258% |
| 8959 | ERAWAN GROUP | 0.001% | 99.259% |
| 8960 | MALAYAN FLOUR M | 0.001% | 99.259% |
| 8961 | TOA OIL CO LTD | 0.001% | 99.260% |
| 8962 | JACKPOTJOY PLC | 0.001% | 99.261% |
| 8963 | MEIWA ESTATE CO | 0.001% | 99.261% |
| 8964 | NAKAMURAYA CO L | 0.001% | 99.262% |
| 8965 | TAKEEI CORPORAT | 0.001% | 99.263% |
| 8966 | GUJARAT ALKALIE | 0.001% | 99.263% |
| 8967 | KARO PHARMA AB | 0.001% | 99.264% |
| 8968 | ARIAKE JAPAN CO | 0.001% | 99.265% |
| 8969 | NL INDUSTRIES | 0.001% | 99.266% |
| 8970 | CHORI CO LTD | 0.001% | 99.266% |
| 8971 | TAIWAN HIGH SPE | 0.001% | 99.267% |
| 8972 | KUOYANG CONSTRU | 0.001% | 99.268% |
| 8973 | TAKAENOI | 0.001% | 99.268% |
| 8974 | BMTC GROUP INC | 0.001% | 99.269% |
| 8975 | PHARMAENGINE IN | 0.001% | 99.270% |
| 8976 | FAMUR SA | 0.001% | 99.270% |
| 8977 | CAPITAL FIRST L | 0.001% | 99.271% |
| 8978 | SATA SHOJI CORP | 0.001% | 99.272% |
| 8979 | GOLDEN LAND PRO | 0.001% | 99.272% |
| 8980 | FLOW TRADERS | 0.001% | 99.273% |
| 8981 | MINITUBISHI KAKO | 0.001% | 99.274% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8982 | PIVOT TECHNOLOG | 0.001% | 99.274% |
| 8983 | SANYO ELEC RAIL | 0.001% | 99.275% |
| 8984 | FEINTOOL INTERN | 0.001% | 99.276% |
| 8985 | IDT CORP CLASS B COMMON STOCK USD.01 | 0.001% | 99.276% |
| 8986 | AEON CREDIT SER | 0.001% | 99.277% |
| 8987 | TOKMANNI GROUP | 0.001% | 99.278% |
| 8988 | BONHEUR ASA | 0.001% | 99.279% |
| 8989 | NAC CO LTD | 0.001% | 99.279% |
| 8990 | TA ENTERPRISE B | 0.001% | 99.280% |
| 8991 | SURYA CITRA MED | 0.001% | 99.281% |
| 8992 | SUNCALL CORP | 0.001% | 99.281% |
| 8993 | TOYO CORPORATIO | 0.001% | 99.282% |
| 8994 | FIRST SENSOR AG | 0.001% | 99.283% |
| 8995 | MAGNACHIP SEMICONDUCT COMMON STOCK USD.01 | 0.001% | 99.283% |
| 8996 | I-NET CORP | 0.001% | 99.284% |
| 8997 | ASTALDI | 0.001% | 99.285% |
| 8998 | OSK HOLDINGS BH | 0.001% | 99.285% |
| 8999 | NAKABAYASHI CO | 0.001% | 99.286% |
| 9000 | RENO DE MEDICI | 0.001% | 99.287% |
| 9001 | TAMA HOME CO LT | 0.001% | 99.287% |
| 9002 | SHINAGAWA FUEL | 0.001% | 99.288% |
| 9003 | SEVEN GROUP HLD | 0.001% | 99.289% |
| 9004 | MALAYSIAN PACIF | 0.001% | 99.289% |
| 9005 | TPV TECHNOLOGY | 0.001% | 99.290% |
| 9006 | YUSHIRO CHEMICA | 0.001% | 99.291% |
| 9007 | EXEL INDUSTRIES | 0.001% | 99.291% |
| 9008 | NIHON ESLEAD CO | 0.001% | 99.292% |
| 9009 | FORMOSAN RUBBER | 0.001% | 99.293% |
| 9010 | FURUNO ELECTRIC | 0.001% | 99.293% |
| 9011 | MANI INC | 0.001% | 99.294% |
| 9012 | KHON KAEN SUGAR | 0.001% | 99.295% |
| 9013 | PHX ENERGY SERV | 0.001% | 99.295% |
| 9014 | MOBILEZONE HOLD | 0.001% | 99.296% |
| 9015 | FUSION PARTNERS | 0.001% | 99.297% |
| 9016 | HAGIWARA ELECTR | 0.001% | 99.297% |
| 9017 | POYA CO LTD | 0.001% | 99.298% |
| 9018 | ITE TECH INC | 0.001% | 99.299% |
| 9019 | MINERA FRISCO S | 0.001% | 99.299% |
| 9020 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1 | 0.001% | 99.300% |
| 9021 | LANNA RESOURCES | 0.001% | 99.301% |
| 9022 | ELNUSA TBK | 0.001% | 99.302% |
| 9023 | HY LOK | 0.001% | 99.302% |
| 9024 | HATSUN AGRO | 0.001% | 99.303% |
| 9025 | TAKIRON CO | 0.001% | 99.304% |
| 9026 | ACTIA GROUP | 0.001% | 99.304% |
| 9027 | OSAKA ORGANIC C | 0.001% | 99.305% |
| 9028 | MEIWACORPORATIO | 0.001% | 99.306% |
| 9029 | NEC NETWK & SYS | 0.001% | 99.306% |
| 9030 | CNA FIREFE | 0.001% | 99.307% |
| 9031 | HALOZYME THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 99.308% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9032 | PACIFIC HOSPITA | 0.001% | 99.308% |
| 9033 | OTOKAR OTOMOTIV | 0.001% | 99.309% |
| 9034 | OPTRONTEC INC | 0.001% | 99.310% |
| 9035 | KANADEN CORP | 0.001% | 99.310% |
| 9036 | RADIANT LOGISTICS INC COMMON STOCK USD.001 | 0.001% | 99.311% |
| 9037 | NAPHTHA ISRAEL | 0.001% | 99.312% |
| 9038 | GOLFZON CO LTD | 0.001% | 99.312% |
| 9039 | SKELLERUP HOLDI | 0.001% | 99.313% |
| 9040 | LAURENT-PERRIER | 0.001% | 99.314% |
| 9041 | VANACHAI GROUP | 0.001% | 99.314% |
| 9042 | AUSTRALIAN UNIT | 0.001% | 99.315% |
| 9043 | UNIQUE ENGINEER | 0.001% | 99.316% |
| 9044 | URTHECAST CORP | 0.001% | 99.316% |
| 9045 | GUJARAT PIPAVAV | 0.001% | 99.317% |
| 9046 | ENERGY DEVELOP | 0.001% | 99.318% |
| 9047 | SHELL REFINING(| 0.001% | 99.318% |
| 9048 | HARBIN BANK CO | 0.001% | 99.319% |
| 9049 | KENON HLDGS LTD | 0.001% | 99.319% |
| 9050 | NIEN MADE ENTER | 0.001% | 99.320% |
| 9051 | MIRAE ASSET LIF | 0.001% | 99.321% |
| 9052 | SHINKAWA | 0.001% | 99.321% |
| 9053 | MAGMA FINCORP L | 0.001% | 99.322% |
| 9054 | BORUSAN BORU | 0.001% | 99.323% |
| 9055 | RM PLC | 0.001% | 99.323% |
| 9056 | KOHSOKU CORP | 0.001% | 99.324% |
| 9057 | CLEANUP CORP | 0.001% | 99.325% |
| 9058 | CRCC HIGH-TECH | 0.001% | 99.325% |
| 9059 | MORY INDUSTRIES | 0.001% | 99.326% |
| 9060 | DAE WON KANG UP | 0.001% | 99.327% |
| 9061 | CLS HOLDINGS PL | 0.001% | 99.327% |
| 9062 | GUOLIAN SECURIT | 0.001% | 99.328% |
| 9063 | TOYO ELECTRIC | 0.001% | 99.329% |
| 9064 | SERITAGE GROWTH PROP A REIT REIT USD.01 | 0.001% | 99.329% |
| 9065 | KIRKLAND S INC COMMON STOCK | 0.001% | 99.330% |
| 9066 | SBS MEDIA HOLDI | 0.001% | 99.331% |
| 9067 | DELTA APPAREL INC COMMON STOCK USD.01 | 0.001% | 99.331% |
| 9068 | CHUANGS CONS IN | 0.001% | 99.332% |
| 9069 | LSB INDUSTRIES INC COMMON STOCK USD.1 | 0.001% | 99.333% |
| 9070 | TEST RESEARCH I | 0.001% | 99.333% |
| 9071 | ACCOR | 0.001% | 99.334% |
| 9072 | ALPS LOGISTICS | 0.001% | 99.335% |
| 9073 | DR HOENLE AG | 0.001% | 99.335% |
| 9074 | ARGAN SA | 0.001% | 99.336% |
| 9075 | ES-CON JAPAN LT | 0.001% | 99.337% |
| 9076 | OLD SECOND BANCORP INC COMMON STOCK USD1.0 | 0.001% | 99.337% |
| 9077 | TECK RESOURCES | 0.001% | 99.338% |
| 9078 | KISWIRE LTD | 0.001% | 99.339% |
| 9079 | RAYSEARCH LABOR | 0.001% | 99.339% |
| 9080 | VITEC HLDG | 0.001% | 99.340% |
| 9081 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | 0.001% | 99.341% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9082 | MATSUI CONST CO | 0.001% | 99.341% |
| 9083 | SUNJIN | 0.001% | 99.342% |
| 9084 | UFLEX LTD | 0.001% | 99.342% |
| 9085 | TUESDAY MORNING CORP COMMON STOCK USD.01 | 0.001% | 99.343% |
| 9086 | MARVELOUS AQL I | 0.001% | 99.344% |
| 9087 | TOA DORO KOGYO | 0.001% | 99.344% |
| 9088 | ISOLITE INSULAT | 0.001% | 99.345% |
| 9089 | RHYTHM WATCH CO | 0.001% | 99.346% |
| 9090 | ROHM CO | 0.001% | 99.346% |
| 9091 | HELBOR EMPREEND | 0.001% | 99.347% |
| 9092 | OLAV THON EIEND | 0.001% | 99.348% |
| 9093 | BAYSIDE LAND CO | 0.001% | 99.348% |
| 9094 | TV AZTECA | 0.001% | 99.349% |
| 9095 | JAPAN KENZAI CO | 0.001% | 99.350% |
| 9096 | TOKYO ELECTRON | 0.001% | 99.350% |
| 9097 | ASKA PHARMACEU | 0.001% | 99.351% |
| 9098 | INTGRTD SVC | 0.001% | 99.352% |
| 9099 | HUONS CO LTD | 0.001% | 99.352% |
| 9100 | ALICO INC COMMON STOCK USD1.0 | 0.001% | 99.353% |
| 9101 | RIGHT-ON CO | 0.001% | 99.354% |
| 9102 | KINKI NIPPON TO | 0.001% | 99.354% |
| 9103 | TIPCO ASPHALT P | 0.001% | 99.355% |
| 9104 | SWEDISH ORPHAN | 0.001% | 99.355% |
| 9105 | WALTON ADVANCED | 0.001% | 99.356% |
| 9106 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 99.357% |
| 9107 | MPI CORPORATION | 0.001% | 99.357% |
| 9108 | AKER AMERICAN S | 0.001% | 99.358% |
| 9109 | CONCORD SECURIT | 0.001% | 99.359% |
| 9110 | HADERA PAPER LT | 0.001% | 99.359% |
| 9111 | NITTOKU ENG CO | 0.001% | 99.360% |
| 9112 | FIRST BANCORP INC/ME COMMON STOCK USD.01 | 0.001% | 99.361% |
| 9113 | YAT SING HOLDIN | 0.001% | 99.361% |
| 9114 | SUPREMEX INC | 0.001% | 99.362% |
| 9115 | SHIN NIPPON AIR | 0.001% | 99.363% |
| 9116 | CONVOY FINANCIA | 0.001% | 99.363% |
| 9117 | ERM POWER LTD | 0.001% | 99.364% |
| 9118 | MASTER GLORY GR | 0.001% | 99.364% |
| 9119 | TER BEKE SA | 0.001% | 99.365% |
| 9120 | NIPPON CONCRETE | 0.001% | 99.366% |
| 9121 | FLEURY MICHON | 0.001% | 99.366% |
| 9122 | MAXIS BHD | 0.001% | 99.367% |
| 9123 | JANOME SEWING M | 0.001% | 99.368% |
| 9124 | SINCERE NAVIGAT | 0.001% | 99.368% |
| 9125 | SUNPOWER CORP COMMON STOCK USD.001 | 0.001% | 99.369% |
| 9126 | CABCHARGE AUSTR | 0.001% | 99.370% |
| 9127 | CENTURY CITY IN | 0.001% | 99.370% |
| 9128 | INTERTRUST NV | 0.001% | 99.371% |
| 9129 | TI FINANCIAL HO | 0.001% | 99.372% |
| 9130 | KARDEMIR KARABU | 0.001% | 99.372% |
| 9131 | GRUH FINANCE | 0.001% | 99.373% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9132 | TAKAMATSU CONS | 0.001% | 99.373% |
| 9133 | FUKUI COMPUTER | 0.001% | 99.374% |
| 9134 | SHENYIN WANGUO(| 0.001% | 99.375% |
| 9135 | INTERPARK CORP | 0.001% | 99.375% |
| 9136 | COLUMBUS A/S | 0.001% | 99.376% |
| 9137 | NATHAN S FAMOUS INC COMMON STOCK USD.01 | 0.001% | 99.377% |
| 9138 | HARIM HOLDINGS | 0.001% | 99.377% |
| 9139 | NISHIKAWA RUBBE | 0.001% | 99.378% |
| 9140 | BR PROPERTIES S | 0.001% | 99.378% |
| 9141 | HYUNDAI BNG STE | 0.001% | 99.379% |
| 9142 | REIS INC COMMON STOCK USD.01 | 0.001% | 99.380% |
| 9143 | HOUSTON WIRE & | 0.001% | 99.380% |
| 9144 | ALIO GOLD INC | 0.001% | 99.381% |
| 9145 | AGABANG&COMPANY | 0.001% | 99.382% |
| 9146 | VOYAGER THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 99.382% |
| 9147 | ASCENCIO | 0.001% | 99.383% |
| 9148 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 99.384% |
| 9149 | MIX TELEMATICS | 0.001% | 99.384% |
| 9150 | KALPATARU POWER | 0.001% | 99.385% |
| 9151 | HOKUETSU INDS C | 0.001% | 99.385% |
| 9152 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001 | 0.001% | 99.386% |
| 9153 | SHORE BANCSHARES INC COMMON STOCK USD.01 | 0.001% | 99.387% |
| 9154 | MEITO SANGYO CO | 0.001% | 99.387% |
| 9155 | MICROPORT SCIEN | 0.001% | 99.388% |
| 9156 | GUANGDONG KELON | 0.001% | 99.389% |
| 9157 | CHINA MODERN DA | 0.001% | 99.389% |
| 9158 | REGINA MIRACLE | 0.001% | 99.390% |
| 9159 | GRUPO AVAL ACCI | 0.001% | 99.391% |
| 9160 | NIPPON SHARYO | 0.001% | 99.391% |
| 9161 | SHINING BUILDIN | 0.001% | 99.392% |
| 9162 | NIEN HSING TEXT | 0.001% | 99.392% |
| 9163 | HEUNG-A SHIPPIN | 0.001% | 99.393% |
| 9164 | FOOSUNG CO LTD | 0.001% | 99.394% |
| 9165 | BIMB HLDGS BERH | 0.001% | 99.394% |
| 9166 | NORDJYSKE BANK | 0.001% | 99.395% |
| 9167 | CHIA HSIN CEMEN | 0.001% | 99.396% |
| 9168 | DEOLEO SA | 0.001% | 99.396% |
| 9169 | SALIM IVOMAS | 0.001% | 99.397% |
| 9170 | ACCESS NATIONAL CORP COMMON STOCK USD.835 | 0.001% | 99.397% |
| 9171 | MANDALAY RESOUR | 0.001% | 99.398% |
| 9172 | GRAND KOREA LEI | 0.001% | 99.399% |
| 9173 | HASTINGS GROUP | 0.001% | 99.399% |
| 9174 | GOLDMONEY INC | 0.001% | 99.400% |
| 9175 | TAIWAN CHINSAN | 0.001% | 99.400% |
| 9176 | ASAHI KOGYOSHA | 0.001% | 99.401% |
| 9177 | ITC PROPERTIES | 0.001% | 99.402% |
| 9178 | FORMOSAN UNION | 0.001% | 99.402% |
| 9179 | HONEYS CO LTD | 0.001% | 99.403% |
| 9180 | TOREX SEMICONDU | 0.001% | 99.404% |
| 9181 | PHI INC NON VOTING COMMON STOCK USD.1 | 0.001% | 99.404% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9182 | DONGSUNG HOLDIN | 0.001% | 99.405% |
| 9183 | EIDAI CO.LTD. | 0.001% | 99.405% |
| 9184 | NEW HOPE CORP | 0.001% | 99.406% |
| 9185 | EXCEL CO LTD | 0.001% | 99.407% |
| 9186 | AIRPORT FACILIT | 0.001% | 99.407% |
| 9187 | YUANSHENGTAI DA | 0.001% | 99.408% |
| 9188 | PJT PARTNERS INC A COMMON STOCK | 0.001% | 99.409% |
| 9189 | PEET LIMITED | 0.001% | 99.409% |
| 9190 | MR MAX CORP | 0.001% | 99.410% |
| 9191 | Minerva SA | 0.001% | 99.410% |
| 9192 | SANKYO SEIKO CO | 0.001% | 99.411% |
| 9193 | MARUBUN CORP | 0.001% | 99.412% |
| 9194 | TOKYU RECREATIO | 0.001% | 99.412% |
| 9195 | U-SHIN | 0.001% | 99.413% |
| 9196 | TAKARA PRINTING | 0.001% | 99.413% |
| 9197 | WANG ON GROUP | 0.001% | 99.414% |
| 9198 | ALTISOURCE PORT | 0.001% | 99.415% |
| 9199 | DORO AB | 0.001% | 99.415% |
| 9200 | SHANGHAI DASHEN | 0.001% | 99.416% |
| 9201 | YOULCHON CHEMIC | 0.001% | 99.417% |
| 9202 | HYUNDAI CORP | 0.001% | 99.417% |
| 9203 | SPARX ASSET MAN | 0.001% | 99.418% |
| 9204 | REJECT SHOP LTD | 0.001% | 99.418% |
| 9205 | DYNAGREEN ENVIR | 0.001% | 99.419% |
| 9206 | SREI INFRASTRUC | 0.001% | 99.420% |
| 9207 | CELADON GROUP INC COMMON STOCK USD.033 | 0.001% | 99.420% |
| 9208 | YEONG GUAN ENER | 0.001% | 99.421% |
| 9209 | DADI EARLY | 0.001% | 99.421% |
| 9210 | FDM GROUP PLC | 0.001% | 99.422% |
| 9211 | SEOHAN CO LTD | 0.001% | 99.423% |
| 9212 | DRIVE SHACK INC COMMON STOCK USD.01 | 0.001% | 99.423% |
| 9213 | EHWA TECHNOLOGI | 0.001% | 99.424% |
| 9214 | VERSO CORP A COMMON STOCK | 0.001% | 99.425% |
| 9215 | HO TUNG CHEMICA | 0.001% | 99.425% |
| 9216 | ACBEL POLYTECH | 0.001% | 99.426% |
| 9217 | SCHAFFNER HOLDI | 0.001% | 99.426% |
| 9218 | LUBELSKI WEGIEL | 0.001% | 99.427% |
| 9219 | MITANI SEKISAN | 0.001% | 99.428% |
| 9220 | GLOBAL MIXED MO | 0.001% | 99.428% |
| 9221 | TEEKAY CORP COMMON STOCK USD.001 | 0.001% | 99.429% |
| 9222 | ING BANK SLASKI | 0.001% | 99.429% |
| 9223 | POWER LOGICS | 0.001% | 99.430% |
| 9224 | JAPAN TRANSCITY | 0.001% | 99.431% |
| 9225 | KORADIOR HOLDIN | 0.001% | 99.431% |
| 9226 | TOHO CO LTD | 0.001% | 99.432% |
| 9227 | EKORNES ASA | 0.001% | 99.432% |
| 9228 | WAI KEE HOLDING | 0.001% | 99.433% |
| 9229 | MUCKLOW(A&J) GR | 0.001% | 99.434% |
| 9230 | TAKISAWA MACHIN | 0.001% | 99.434% |
| 9231 | RESILUX | 0.001% | 99.435% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|------------------------------------|----------------|--------------|
| 9232 | TOWER BERSAMA I | 0.001% | 99.435% |
| 9233 | CNQC INTERNATIO | 0.001% | 99.436% |
| 9234 | MEIKO NETWORK J | 0.001% | 99.437% |
| 9235 | HONG FOK CORP | 0.001% | 99.437% |
| 9236 | IWATSUKA CONFEC | 0.001% | 99.438% |
| 9237 | AVANCE GAS HOLD | 0.001% | 99.438% |
| 9238 | MAZOR ROBOTICS | 0.001% | 99.439% |
| 9239 | S&T DYNAMICS CO | 0.001% | 99.440% |
| 9240 | GAFISA SA | 0.001% | 99.440% |
| 9241 | STAMFORD LAND | 0.001% | 99.441% |
| 9242 | ASPO OYJ | 0.001% | 99.441% |
| 9243 | KIER GROUP | 0.001% | 99.442% |
| 9244 | EMPERIA HOLDING | 0.001% | 99.443% |
| 9245 | TAKAOKA TOKO HL | 0.001% | 99.443% |
| 9246 | SHINSEGAE FOOD | 0.001% | 99.444% |
| 9247 | UNION BK OF TAI | 0.001% | 99.444% |
| 9248 | OUG HOLDING | 0.001% | 99.445% |
| 9249 | ZHONGYU GAS HOL | 0.001% | 99.446% |
| 9250 | ASCENDAS INDIA | 0.001% | 99.446% |
| 9251 | SANKO METAL IND | 0.001% | 99.447% |
| 9252 | NIP AIR CON | 0.001% | 99.447% |
| 9253 | JW HOLDINGS COR | 0.001% | 99.448% |
| 9254 | FIRST BANK OF T | 0.001% | 99.449% |
| 9255 | BK OF GREECE | 0.001% | 99.449% |
| 9256 | SERVCORP | 0.001% | 99.450% |
| 9257 | CHAMBAL FER | 0.001% | 99.450% |
| 9258 | EQT HOLDINGS LT | 0.001% | 99.451% |
| 9259 | SUZLON ENERGY L | 0.001% | 99.452% |
| 9260 | MARUSAN SECUR | 0.001% | 99.452% |
| 9261 | VETOQUINOL SA | 0.001% | 99.453% |
| 9262 | LENTA LTD REG S DEPOSITORY RECEIPT | 0.001% | 99.453% |
| 9263 | WESTGOLD RESOUR | 0.001% | 99.454% |
| 9264 | ALEXCO RESOURCE CORP COMMON STOCK | 0.001% | 99.455% |
| 9265 | LOJAS AMERICANA | 0.001% | 99.455% |
| 9266 | OCEANA GROUP LT | 0.001% | 99.456% |
| 9267 | HILAN LTD | 0.001% | 99.456% |
| 9268 | FANG HOLDINGS LTD ADR ADR | 0.001% | 99.457% |
| 9269 | BASSO INDUSTRY | 0.001% | 99.457% |
| 9270 | COSEL CO | 0.001% | 99.458% |
| 9271 | BANGKOK BANK | 0.001% | 99.459% |
| 9272 | ALPHA SYSTEMS I | 0.001% | 99.459% |
| 9273 | ESSITY AKTIEBOL | 0.001% | 99.460% |
| 9274 | KAWASAN INDS JA | 0.001% | 99.460% |
| 9275 | RELIANCE HOME F | 0.001% | 99.461% |
| 9276 | XINYUAN REAL ES | 0.001% | 99.462% |
| 9277 | OCTODEC | 0.001% | 99.462% |
| 9278 | BEST PACIFIC IN | 0.001% | 99.463% |
| 9279 | SHINWA KAIUN | 0.001% | 99.463% |
| 9280 | KH VATEC | 0.001% | 99.464% |
| 9281 | NS SHOPPING CO | 0.001% | 99.465% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---------------------------------------|----------------|--------------|
| 9282 | HUA HAN BIO-PHA | 0.001% | 99.465% |
| 9283 | JUSUNG ENGINEER | 0.001% | 99.466% |
| 9284 | KSH HOLDINGS LT | 0.001% | 99.466% |
| 9285 | HEXAGON COMPOSI | 0.001% | 99.467% |
| 9286 | VIEL ET COMPAGN | 0.001% | 99.467% |
| 9287 | MAEZAWA KASEI I | 0.001% | 99.468% |
| 9288 | WERELDHAVE BELG | 0.001% | 99.469% |
| 9289 | VIOHALCO SA | 0.001% | 99.469% |
| 9290 | ALLAHABAD BANK | 0.001% | 99.470% |
| 9291 | CITIC ENVIR | 0.001% | 99.470% |
| 9292 | ISU CHEMICAL | 0.001% | 99.471% |
| 9293 | TEIKOKU TSUSHIN | 0.001% | 99.472% |
| 9294 | CAPITALAND MALA | 0.001% | 99.472% |
| 9295 | KORDSA TEKNIK T | 0.001% | 99.473% |
| 9296 | TOKYO KEIKI INC | 0.001% | 99.473% |
| 9297 | SAPPE PCL | 0.001% | 99.474% |
| 9298 | LPKF LASER & EL | 0.001% | 99.474% |
| 9299 | FUJIJURA RUBBER | 0.001% | 99.475% |
| 9300 | KEPCO ENGINEERI | 0.001% | 99.476% |
| 9301 | DATALOGIC SPA | 0.001% | 99.476% |
| 9302 | SOUNDWILL HOLDI | 0.001% | 99.477% |
| 9303 | FORFARMERS NV | 0.001% | 99.477% |
| 9304 | SPACE CO LTD | 0.001% | 99.478% |
| 9305 | CHUGAI RO CO LT | 0.001% | 99.478% |
| 9306 | SIAM FUTURE DEV | 0.001% | 99.479% |
| 9307 | TIGA PILAR SEJA | 0.001% | 99.480% |
| 9308 | JAPAN ASIA GROU | 0.001% | 99.480% |
| 9309 | AVON RUBBER | 0.001% | 99.481% |
| 9310 | HIMACHAL FUTURI | 0.001% | 99.481% |
| 9311 | YRC WORLDWIDE INC COMMON STOCK USD1.0 | 0.001% | 99.482% |
| 9312 | INNER MONGOLIA | 0.001% | 99.482% |
| 9313 | CEMENTOS ARGOS | 0.001% | 99.483% |
| 9314 | ALVIVA HOLDINGS | 0.001% | 99.484% |
| 9315 | BW PLANTATION | 0.001% | 99.484% |
| 9316 | SABANA SHARIAH | 0.001% | 99.485% |
| 9317 | ADCORP HLDGS | 0.001% | 99.485% |
| 9318 | COPEL PARANA EN | 0.001% | 99.486% |
| 9319 | MAMEZOU | 0.001% | 99.486% |
| 9320 | AMATA CORP PUBL | 0.001% | 99.487% |
| 9321 | HIRANO TECSEED | 0.001% | 99.488% |
| 9322 | AIDA ENGINEERIN | 0.001% | 99.488% |
| 9323 | BUMRUNGRAD HOPT | 0.001% | 99.489% |
| 9324 | ATTACQ LTD | 0.001% | 99.489% |
| 9325 | STAR CRUISES LT | 0.001% | 99.490% |
| 9326 | ULTRALIFE CORP COMMON STOCK USD.1 | 0.001% | 99.490% |
| 9327 | GUN EI CHEM IND | 0.001% | 99.491% |
| 9328 | CIRCASSIA PHARM | 0.001% | 99.492% |
| 9329 | LAGERCANTZ GRO | 0.001% | 99.492% |
| 9330 | BANK OF KOCHI L | 0.001% | 99.493% |
| 9331 | SEPTENI CO LTD | 0.001% | 99.493% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9332 | AMS AG | 0.001% | 99.494% |
| 9333 | AKATSUKI | 0.001% | 99.494% |
| 9334 | CTT-CORREIOS DE | 0.001% | 99.495% |
| 9335 | STAR MICA CO LT | 0.001% | 99.495% |
| 9336 | TOSHO PRINTING | 0.001% | 99.496% |
| 9337 | PLAZZA AG REG A | 0.001% | 99.497% |
| 9338 | ROMANDE ENERGIE | 0.001% | 99.497% |
| 9339 | HUMAX CO LTD | 0.001% | 99.498% |
| 9340 | FUJIKURA KASEI | 0.001% | 99.498% |
| 9341 | CLINUVEL PHARM | 0.001% | 99.499% |
| 9342 | ENF TECHNOLOGY | 0.001% | 99.499% |
| 9343 | SER EDUCACIONAL | 0.001% | 99.500% |
| 9344 | JNBY DESIGN LTD | 0.001% | 99.501% |
| 9345 | TOP FRONTIER IN | 0.001% | 99.501% |
| 9346 | ANADOLU CAM | 0.001% | 99.502% |
| 9347 | DAEHAN STEEL CO | 0.001% | 99.502% |
| 9348 | SAGAX AB | 0.001% | 99.503% |
| 9349 | FOURLIS S.A. | 0.001% | 99.503% |
| 9350 | TOTAL ACCESS CO | 0.001% | 99.504% |
| 9351 | ALTECH CORP | 0.001% | 99.504% |
| 9352 | SUPERLOOP LTD | 0.001% | 99.505% |
| 9353 | UNIVERSAL ENTER | 0.001% | 99.506% |
| 9354 | CHIYODA CO | 0.001% | 99.506% |
| 9355 | JAGRAN PRAKASHA | 0.001% | 99.507% |
| 9356 | MILLS ESTRUTURA | 0.001% | 99.507% |
| 9357 | XUNLEI LTD ADR ADR USD.00025 | 0.001% | 99.508% |
| 9358 | NHPC LTD | 0.001% | 99.508% |
| 9359 | ANHUI EXPRESSWA | 0.001% | 99.509% |
| 9360 | FOGO DE CHAO IN | 0.001% | 99.509% |
| 9361 | DHIPAYA INSURAN | 0.001% | 99.510% |
| 9362 | BANK TABUNGAN N | 0.001% | 99.511% |
| 9363 | TOMOE ENGINEERI | 0.001% | 99.511% |
| 9364 | UNION TOOL CO | 0.001% | 99.512% |
| 9365 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | 0.001% | 99.512% |
| 9366 | TONG YANG CEMEN | 0.001% | 99.513% |
| 9367 | SEMPERIT AG HOL | 0.001% | 99.513% |
| 9368 | EO TECHNICS CO | 0.001% | 99.514% |
| 9369 | QAF LTD | 0.001% | 99.514% |
| 9370 | QUORUM HEALTH CORP COMMON STOCK USD.0001 | 0.001% | 99.515% |
| 9371 | KATO WORKS CO | 0.001% | 99.515% |
| 9372 | CONTROLADORA VUELA CIA ADR ADR | 0.001% | 99.516% |
| 9373 | PEGASUS HAVA TA | 0.001% | 99.517% |
| 9374 | STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001 | 0.001% | 99.517% |
| 9375 | DAIHAN | 0.001% | 99.518% |
| 9376 | CRUCIALTEC CO L | 0.001% | 99.518% |
| 9377 | KUNSUL CHEM IND | 0.001% | 99.519% |
| 9378 | RASA INDUSTRIES | 0.001% | 99.519% |
| 9379 | SHOFU INC | 0.001% | 99.520% |
| 9380 | UNITECH LIMITED | 0.001% | 99.520% |
| 9381 | ZENITRON CORP | 0.001% | 99.521% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9382 | IWAKI & CO LTD | 0.001% | 99.521% |
| 9383 | SIME DARBY PROP | 0.001% | 99.522% |
| 9384 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001 | 0.001% | 99.522% |
| 9385 | CIA ENERGETICA | 0.001% | 99.523% |
| 9386 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | 0.001% | 99.524% |
| 9387 | SEALINK TRAVEL | 0.001% | 99.524% |
| 9388 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | 0.001% | 99.525% |
| 9389 | KAWASUMI LABS I | 0.001% | 99.525% |
| 9390 | PHOENIX SATELLI | 0.001% | 99.526% |
| 9391 | AUDIX CORP | 0.001% | 99.526% |
| 9392 | NEOWIZ CORP | 0.001% | 99.527% |
| 9393 | TIVOLI A/S | 0.001% | 99.527% |
| 9394 | CHONGKUNDANG | 0.001% | 99.528% |
| 9395 | HANSHIN CONSTRU | 0.001% | 99.528% |
| 9396 | NEXEN CORPORATI | 0.001% | 99.529% |
| 9397 | MIDLAND REALTY | 0.001% | 99.529% |
| 9398 | TELEFONICA CZEC | 0.001% | 99.530% |
| 9399 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33 | 0.001% | 99.531% |
| 9400 | SAN HOLDINGS, I | 0.001% | 99.531% |
| 9401 | SAMMOK S-FORM C | 0.001% | 99.532% |
| 9402 | COREMAX | 0.001% | 99.532% |
| 9403 | UNICHEM LABS | 0.001% | 99.533% |
| 9404 | OHASHI TECHNICA | 0.001% | 99.533% |
| 9405 | FLEETWOOD CORP | 0.001% | 99.534% |
| 9406 | NORCROS PLC | 0.001% | 99.534% |
| 9407 | SUPERMAX CORPOR | 0.001% | 99.535% |
| 9408 | CHINA GREENFRES | 0.001% | 99.535% |
| 9409 | BLUEROCK RESIDENTIAL GROWTH REIT USD.01 | 0.001% | 99.536% |
| 9410 | SAMCHULLY | 0.001% | 99.536% |
| 9411 | SERCO GROUP | 0.001% | 99.537% |
| 9412 | INUI GLOBAL LOG | 0.001% | 99.537% |
| 9413 | STATE STREET CORP SR UNSECURED 08/20 2.55 | 0.001% | 99.538% |
| 9414 | SVENSKA HANDELS | 0.001% | 99.539% |
| 9415 | AUSTEM | 0.001% | 99.539% |
| 9416 | MAEDA KOSEN CO. | 0.001% | 99.540% |
| 9417 | EL.EN. SPA | 0.001% | 99.540% |
| 9418 | HANIL E-HWA CO | 0.001% | 99.541% |
| 9419 | TECHNOVATOR INT | 0.001% | 99.541% |
| 9420 | GENERAL INTERFA | 0.001% | 99.542% |
| 9421 | BANK BUKOPIN PT | 0.001% | 99.542% |
| 9422 | G SHANK ENTERPR | 0.001% | 99.543% |
| 9423 | ABOITIZ POWER C | 0.001% | 99.543% |
| 9424 | CSS INDUSTRIES | 0.001% | 99.544% |
| 9425 | EDREAMS ODIGEO | 0.001% | 99.544% |
| 9426 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.001% | 99.545% |
| 9427 | CROPENERGIES AG | 0.001% | 99.545% |
| 9428 | NICE INFORMATIO | 0.001% | 99.546% |
| 9429 | STRAITS TRADING | 0.001% | 99.546% |
| 9430 | CAPIO AB | 0.001% | 99.547% |
| 9431 | E TEC E&C LTD | 0.001% | 99.548% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9432 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | 0.001% | 99.548% |
| 9433 | MAGNUM BERHAD | 0.001% | 99.549% |
| 9434 | AREZZO INDUSTRI | 0.001% | 99.549% |
| 9435 | TMK PAO GDR REG S GDR | 0.001% | 99.550% |
| 9436 | HKC HOLDINGS LT | 0.001% | 99.550% |
| 9437 | LOVISA HOLDINGS | 0.001% | 99.551% |
| 9438 | ENERGA SA | 0.001% | 99.551% |
| 9439 | SOLARIA ENERGIA | 0.001% | 99.552% |
| 9440 | LANDS END INC COMMON STOCK USD.01 | 0.001% | 99.552% |
| 9441 | F&F COMPANY | 0.001% | 99.553% |
| 9442 | GREAT PANTHER S | 0.001% | 99.553% |
| 9443 | RINGER HUT CO L | 0.001% | 99.554% |
| 9444 | CANVEST ENVIRON | 0.001% | 99.554% |
| 9445 | ACADEMEDIA AB | 0.001% | 99.555% |
| 9446 | PRAKASH INDUSTR | 0.001% | 99.555% |
| 9447 | CYIENT LIMITED | 0.001% | 99.556% |
| 9448 | KI-STAR REAL ES | 0.001% | 99.556% |
| 9449 | 3M INDIA LTD | 0.001% | 99.557% |
| 9450 | CHINA PIONEER P | 0.001% | 99.557% |
| 9451 | COLABOR GROUP I | 0.001% | 99.558% |
| 9452 | DAIDO KOGYO CO | 0.001% | 99.558% |
| 9453 | KINKO OPTICAL C | 0.001% | 99.559% |
| 9454 | COMP ENG & CONS | 0.001% | 99.560% |
| 9455 | LIBBEY INC COMMON STOCK USD.01 | 0.001% | 99.560% |
| 9456 | PILIPINAS SHELL | 0.001% | 99.561% |
| 9457 | EUROCASH SA | 0.001% | 99.561% |
| 9458 | BERLI JUCKER CO | 0.001% | 99.562% |
| 9459 | YONDENKO CORP | 0.001% | 99.562% |
| 9460 | DUSTIN GROUP AB | 0.001% | 99.563% |
| 9461 | RAFFLES EDUCATI | 0.001% | 99.563% |
| 9462 | NIHON DENKEI CO | 0.001% | 99.564% |
| 9463 | RADIUM LIFE TEC | 0.001% | 99.564% |
| 9464 | SANYO TRADING C | 0.001% | 99.565% |
| 9465 | CK POWER PCL | 0.001% | 99.565% |
| 9466 | TOFAS TURK OTOM | 0.001% | 99.566% |
| 9467 | ADO Group Ltd | 0.001% | 99.566% |
| 9468 | CHIHO-TIANDE GR | 0.001% | 99.567% |
| 9469 | SINDO RICOH | 0.001% | 99.567% |
| 9470 | FLUIDRA SA | 0.001% | 99.568% |
| 9471 | SHIRE PLC ADR | 0.001% | 99.568% |
| 9472 | SINGAMAS CONTAI | 0.001% | 99.569% |
| 9473 | KRS CORPORATION | 0.001% | 99.569% |
| 9474 | SAMPO CORP | 0.001% | 99.570% |
| 9475 | DIRECT INSURANC | 0.001% | 99.570% |
| 9476 | SUNRUN INC COMMON STOCK USD.0001 | 0.001% | 99.571% |
| 9477 | CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08 | 0.001% | 99.571% |
| 9478 | MERAFE RESOURCE | 0.001% | 99.572% |
| 9479 | GETIN NOBLE BA | 0.001% | 99.572% |
| 9480 | VIJAYA BANK | 0.001% | 99.573% |
| 9481 | POLY CULTURE GR | 0.001% | 99.573% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9482 | PARKER CORP | 0.001% | 99.574% |
| 9483 | TOMORROW FOCUS | 0.001% | 99.574% |
| 9484 | CAPITA GROUP PL | 0.001% | 99.575% |
| 9485 | CHUO SPRING CO | 0.001% | 99.575% |
| 9486 | NIPPON HUME PIP | 0.001% | 99.576% |
| 9487 | NUSANTARA INFRA | 0.001% | 99.576% |
| 9488 | COUNTRYWIDE | 0.001% | 99.577% |
| 9489 | SG CORPORATION | 0.001% | 99.577% |
| 9490 | TOEI ANIMATION | 0.001% | 99.578% |
| 9491 | MODETOUR NETWOR | 0.001% | 99.578% |
| 9492 | BAOYE GROUP CO | 0.001% | 99.579% |
| 9493 | WOONGJIN HOLDIN | 0.001% | 99.579% |
| 9494 | QLIRO GROUP AB | 0.001% | 99.580% |
| 9495 | JMS CO | 0.001% | 99.580% |
| 9496 | IC COMPANYS | 0.001% | 99.581% |
| 9497 | CHAYANG SHENG D | 0.001% | 99.581% |
| 9498 | HOEGH LNG HOLDI | 0.001% | 99.582% |
| 9499 | HUANENG POWER INTL SPONS ADR ADR | 0.001% | 99.582% |
| 9500 | MATERIALS ANALY | 0.001% | 99.583% |
| 9501 | AVID TECHNOLOGY INC COMMON STOCK USD.01 | 0.001% | 99.583% |
| 9502 | CNA SUNSINE | 0.001% | 99.584% |
| 9503 | TSUTSUMI JEWELR | 0.001% | 99.584% |
| 9504 | ASHIMORI INDUST | 0.001% | 99.585% |
| 9505 | EMPEROR WATCH A | 0.001% | 99.586% |
| 9506 | CAC CORPORATION | 0.001% | 99.586% |
| 9507 | CONTANGO OIL + GAS COMMON STOCK USD.04 | 0.001% | 99.587% |
| 9508 | BLUE DART EXPRE | 0.001% | 99.587% |
| 9509 | DISH TV INDIA L | 0.001% | 99.588% |
| 9510 | JACOBSON PHARMA | 0.001% | 99.588% |
| 9511 | SHINAGAWA REFRA | 0.001% | 99.589% |
| 9512 | NEW WORLD DEPT | 0.001% | 99.589% |
| 9513 | ODELIC CO LTD | 0.001% | 99.590% |
| 9514 | TORISHIMA PUMP | 0.001% | 99.590% |
| 9515 | ABC ARBITRAGE | 0.001% | 99.591% |
| 9516 | GREEN ENERGY TE | 0.000% | 99.591% |
| 9517 | PRICER AB | 0.000% | 99.592% |
| 9518 | COFFEE DAY ENTE | 0.000% | 99.592% |
| 9519 | MACAUTOIndustr | 0.000% | 99.593% |
| 9520 | KOREA ALCOHOL I | 0.000% | 99.593% |
| 9521 | DEEPAK FERT&PE | 0.000% | 99.594% |
| 9522 | ALI CORP | 0.000% | 99.594% |
| 9523 | FINDEL | 0.000% | 99.595% |
| 9524 | PARK LAWN CORP | 0.000% | 99.595% |
| 9525 | WOONGJIN THINKB | 0.000% | 99.596% |
| 9526 | TSUBAKIMOTO KOG | 0.000% | 99.596% |
| 9527 | ULTRA PETROLEUM CORP COMMON STOCK | 0.000% | 99.597% |
| 9528 | AMPER SA | 0.000% | 99.597% |
| 9529 | TRAVELZOO COMMON STOCK USD.01 | 0.000% | 99.597% |
| 9530 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01 | 0.000% | 99.598% |
| 9531 | DAITO ELECTRON | 0.000% | 99.598% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9532 | SATORI ELECTRIC | 0.000% | 99.599% |
| 9533 | THE WILL-BES & | 0.000% | 99.599% |
| 9534 | HIGHLIGHT COMMU | 0.000% | 99.600% |
| 9535 | VA TECH WABAG L | 0.000% | 99.600% |
| 9536 | ULKER BISKUVI S | 0.000% | 99.601% |
| 9537 | GALLIFORD TRY P | 0.000% | 99.601% |
| 9538 | HARMONICARE MED | 0.000% | 99.602% |
| 9539 | KERRY TJ LOGIST | 0.000% | 99.602% |
| 9540 | KAULIN MANUFACT | 0.000% | 99.603% |
| 9541 | RIKEN TECHNOS C | 0.000% | 99.603% |
| 9542 | DECMIL GROUP LT | 0.000% | 99.604% |
| 9543 | FIELDS CORP | 0.000% | 99.604% |
| 9544 | LUMAX INTERNATI | 0.000% | 99.605% |
| 9545 | TUBOS REUNIDOS | 0.000% | 99.605% |
| 9546 | CHC HEALTHCARE | 0.000% | 99.606% |
| 9547 | FRED'S INC | 0.000% | 99.606% |
| 9548 | ASALEO CARE LTD | 0.000% | 99.607% |
| 9549 | MALAYAN CEMENT | 0.000% | 99.607% |
| 9550 | JUKEN SANGYO CO | 0.000% | 99.608% |
| 9551 | UBM DEVELOPMENT | 0.000% | 99.608% |
| 9552 | NEDAP(NED APP)N | 0.000% | 99.609% |
| 9553 | GENKY DRUGSTORE | 0.000% | 99.609% |
| 9554 | ASIA PLASTIC RE | 0.000% | 99.610% |
| 9555 | GEOSTR CORP | 0.000% | 99.610% |
| 9556 | ZUIKO CORP | 0.000% | 99.611% |
| 9557 | KOZA ALTIN ISLE | 0.000% | 99.611% |
| 9558 | POLYMET MINING | 0.000% | 99.612% |
| 9559 | HILONG HOLDING | 0.000% | 99.612% |
| 9560 | WIZ SOL CORR DE | 0.000% | 99.613% |
| 9561 | BSB BANCORP INC/MA COMMON STOCK USD.01 | 0.000% | 99.613% |
| 9562 | F@N COMMUNICATI | 0.000% | 99.614% |
| 9563 | CJ HELLOVISION | 0.000% | 99.614% |
| 9564 | CLEAR CHANNEL O | 0.000% | 99.615% |
| 9565 | YAMATANE CORP N | 0.000% | 99.615% |
| 9566 | STI EDUCATION S | 0.000% | 99.616% |
| 9567 | AXTEL SAB DE CV | 0.000% | 99.616% |
| 9568 | ANN JOO RESOURC | 0.000% | 99.617% |
| 9569 | MOIL LTD | 0.000% | 99.617% |
| 9570 | GRUPO SANDBORNS | 0.000% | 99.617% |
| 9571 | DONGWHA PHARM.C | 0.000% | 99.618% |
| 9572 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | 0.000% | 99.618% |
| 9573 | VITEC GROUP | 0.000% | 99.619% |
| 9574 | SOKEN CHEMICAL | 0.000% | 99.619% |
| 9575 | INABA SEISAKUSH | 0.000% | 99.620% |
| 9576 | ISELECT LTD | 0.000% | 99.620% |
| 9577 | ASCENDIS HEALTH | 0.000% | 99.621% |
| 9578 | CHEN FULL INT C | 0.000% | 99.621% |
| 9579 | GRUPO HSF | 0.000% | 99.622% |
| 9580 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001 | 0.000% | 99.622% |
| 9581 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01 | 0.000% | 99.623% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9582 | ELECTRICITY GEN | 0.000% | 99.623% |
| 9583 | TAMURA TAIKO HL | 0.000% | 99.624% |
| 9584 | SIXT LEASING AG | 0.000% | 99.624% |
| 9585 | SAC'S BAR HOLDI | 0.000% | 99.625% |
| 9586 | ACCURAY INC COMMON STOCK USD.001 | 0.000% | 99.625% |
| 9587 | ICHIKEN CO LTD | 0.000% | 99.626% |
| 9588 | D CARNEGIE & CO | 0.000% | 99.626% |
| 9589 | HITRON TECHNOLO | 0.000% | 99.627% |
| 9590 | POS MALAYSIA | 0.000% | 99.627% |
| 9591 | GUNNEBO AB | 0.000% | 99.627% |
| 9592 | NIPPON KANZAI C | 0.000% | 99.628% |
| 9593 | GOLDEN MEDITECH | 0.000% | 99.628% |
| 9594 | INTERSERVE PLC | 0.000% | 99.629% |
| 9595 | HARBIN POWER EQ | 0.000% | 99.629% |
| 9596 | GLANBIA PLC | 0.000% | 99.630% |
| 9597 | UNITY OPTO TECH | 0.000% | 99.630% |
| 9598 | COLLECTION HOUS | 0.000% | 99.631% |
| 9599 | SIA ENGINEERING | 0.000% | 99.631% |
| 9600 | FIREEYE INC COMMON STOCK USD.0001 | 0.000% | 99.632% |
| 9601 | DO & CO AG | 0.000% | 99.632% |
| 9602 | ASTRONICS CORP CL B COMMON STOCK USD.01 | 0.000% | 99.633% |
| 9603 | VIA HOLDINGS IN | 0.000% | 99.633% |
| 9604 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | 0.000% | 99.634% |
| 9605 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | 0.000% | 99.634% |
| 9606 | YAMAMURA GLASS | 0.000% | 99.635% |
| 9607 | TEIKOKU ELECTRI | 0.000% | 99.635% |
| 9608 | SUNGSHIN CEMENT | 0.000% | 99.635% |
| 9609 | PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0 | 0.000% | 99.636% |
| 9610 | CHINA LNG GROUP | 0.000% | 99.636% |
| 9611 | KYOWA ELECTRONI | 0.000% | 99.637% |
| 9612 | ORIENTAL BK OF | 0.000% | 99.637% |
| 9613 | SUMMIT ASCENT H | 0.000% | 99.638% |
| 9614 | YORK WATER CO COMMON STOCK | 0.000% | 99.638% |
| 9615 | KOBE BUSSAN CO | 0.000% | 99.639% |
| 9616 | EHEALTH INC COMMON STOCK USD.001 | 0.000% | 99.639% |
| 9617 | KONAKA CO LTD | 0.000% | 99.640% |
| 9618 | KEE TAI PROPERT | 0.000% | 99.640% |
| 9619 | BERKSHIRE HATHA | 0.000% | 99.641% |
| 9620 | ARES ALLERGY HO | 0.000% | 99.641% |
| 9621 | DAISYO CORP | 0.000% | 99.642% |
| 9622 | ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0 | 0.000% | 99.642% |
| 9623 | FOX WIZEL LTD | 0.000% | 99.642% |
| 9624 | TAKANA CO LTD | 0.000% | 99.643% |
| 9625 | ELEMENTIA SAB D | 0.000% | 99.643% |
| 9626 | TOMOE CORP | 0.000% | 99.644% |
| 9627 | BIRLA CORP LTD | 0.000% | 99.644% |
| 9628 | SEKONIX CO LTD | 0.000% | 99.645% |
| 9629 | FAR EAST ORCH | 0.000% | 99.645% |
| 9630 | SPARTON CORP COMMON STOCK USD1.25 | 0.000% | 99.646% |
| 9631 | THORESEN THAI A | 0.000% | 99.646% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9632 | UCHIDA YOKO CO | 0.000% | 99.647% |
| 9633 | ROSENBAUER INTE | 0.000% | 99.647% |
| 9634 | UNIFIN FINANCIE | 0.000% | 99.648% |
| 9635 | MANZ AUTOMATION | 0.000% | 99.648% |
| 9636 | RENREN INC ADR ADR USD.001 | 0.000% | 99.648% |
| 9637 | SUZUKI CO LTD | 0.000% | 99.649% |
| 9638 | SINYI REALTY IN | 0.000% | 99.649% |
| 9639 | NICK SCALI LTD | 0.000% | 99.650% |
| 9640 | CHINA VAST INDU | 0.000% | 99.650% |
| 9641 | DAISHINKU CORP | 0.000% | 99.651% |
| 9642 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | 0.000% | 99.651% |
| 9643 | TDC SOFTWARE EN | 0.000% | 99.652% |
| 9644 | MCPHERSONS LTD | 0.000% | 99.652% |
| 9645 | CENTRAL AUTO | 0.000% | 99.653% |
| 9646 | DAIICHI KENSETS | 0.000% | 99.653% |
| 9647 | SAMART CORP PCL | 0.000% | 99.654% |
| 9648 | IHQ INC | 0.000% | 99.654% |
| 9649 | EVEREST TEXTILE | 0.000% | 99.654% |
| 9650 | PW MEDTECH GROU | 0.000% | 99.655% |
| 9651 | FTD COS INC COMMON STOCK USD.0001 | 0.000% | 99.655% |
| 9652 | XEROX CORPORATION SR UNSECURED 03/22 4.07 | 0.000% | 99.656% |
| 9653 | ASUNARO AOKI CO | 0.000% | 99.656% |
| 9654 | TAKIHYO CO LTD | 0.000% | 99.657% |
| 9655 | NIHON KAGAKU SA | 0.000% | 99.657% |
| 9656 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.658% |
| 9657 | HARADA IND | 0.000% | 99.658% |
| 9658 | LPN DEVELOPMENT | 0.000% | 99.658% |
| 9659 | CHINA MINSHENG | 0.000% | 99.659% |
| 9660 | AP EAGERS LTD | 0.000% | 99.659% |
| 9661 | WELSPUN GUJARAT | 0.000% | 99.660% |
| 9662 | GENCOR INDUSTRIES INC COMMON STOCK USD.1 | 0.000% | 99.660% |
| 9663 | RIKEN KEIKI CO | 0.000% | 99.661% |
| 9664 | SOMBOON ADVANCE | 0.000% | 99.661% |
| 9665 | EMPRESA DE ENER | 0.000% | 99.662% |
| 9666 | NEW HOME CO INC/THE COMMON STOCK USD.01 | 0.000% | 99.662% |
| 9667 | KAWAGISHI BRIDG | 0.000% | 99.663% |
| 9668 | SENSHUKAI CO | 0.000% | 99.663% |
| 9669 | T COOK IND | 0.000% | 99.663% |
| 9670 | BOE VARITRONIX | 0.000% | 99.664% |
| 9671 | ELAN MICROELECT | 0.000% | 99.664% |
| 9672 | WHARF REAL ESTA | 0.000% | 99.665% |
| 9673 | KYOWA HAKKO KIR | 0.000% | 99.665% |
| 9674 | MCLEOD RUSSEL I | 0.000% | 99.666% |
| 9675 | I O DATA DEVICE | 0.000% | 99.666% |
| 9676 | ROTTNEROS AB | 0.000% | 99.667% |
| 9677 | RECRM RESEARCH | 0.000% | 99.667% |
| 9678 | CIMSA | 0.000% | 99.667% |
| 9679 | KT CORP SP ADR ADR | 0.000% | 99.668% |
| 9680 | WILMINGTON GROU | 0.000% | 99.668% |
| 9681 | SHIN NIPPON BIO | 0.000% | 99.669% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9682 | HALLADOR ENERGY CO COMMON STOCK USD.01 | 0.000% | 99.669% |
| 9683 | BOUSTEAD SINGAP | 0.000% | 99.670% |
| 9684 | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 | 0.000% | 99.670% |
| 9685 | CHANG WAH ELECT | 0.000% | 99.671% |
| 9686 | OCEAN-LAND GROU | 0.000% | 99.671% |
| 9687 | THAI STANLEY EL | 0.000% | 99.671% |
| 9688 | INSAS BHD | 0.000% | 99.672% |
| 9689 | SAHA-UNION | 0.000% | 99.672% |
| 9690 | CN T L GAS | 0.000% | 99.673% |
| 9691 | BRIGADE ENTERPR | 0.000% | 99.673% |
| 9692 | SHINSEGAE ENGIN | 0.000% | 99.674% |
| 9693 | YAMATO CORPORAT | 0.000% | 99.674% |
| 9694 | MAEIL DIARY IND | 0.000% | 99.675% |
| 9695 | INFORMATION SVC | 0.000% | 99.675% |
| 9696 | CICOR TECHNOLOG | 0.000% | 99.675% |
| 9697 | KAWASHO GECOSS | 0.000% | 99.676% |
| 9698 | CHINA NEW TOWN | 0.000% | 99.676% |
| 9699 | ECZACIBASI YATI | 0.000% | 99.677% |
| 9700 | CHIPMOS TECHNOL | 0.000% | 99.677% |
| 9701 | NAGAWA CO LTD | 0.000% | 99.678% |
| 9702 | OPTEX COMPANY | 0.000% | 99.678% |
| 9703 | GLOBAL LIGHTING | 0.000% | 99.678% |
| 9704 | HANSAE YES24 HO | 0.000% | 99.679% |
| 9705 | JOBAN KOSAN CO | 0.000% | 99.679% |
| 9706 | KAVERI SEED CO | 0.000% | 99.680% |
| 9707 | TODA KOGYO CORP | 0.000% | 99.680% |
| 9708 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | 0.000% | 99.681% |
| 9709 | SHANGHAI FUDAN- | 0.000% | 99.681% |
| 9710 | HAKUDO CO LTD | 0.000% | 99.682% |
| 9711 | SANSEI YUSOKI C | 0.000% | 99.682% |
| 9712 | ENDO LIGHTING C | 0.000% | 99.682% |
| 9713 | WARSAW STOCK EX | 0.000% | 99.683% |
| 9714 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | 0.000% | 99.683% |
| 9715 | HOKURIKU ELECTR | 0.000% | 99.684% |
| 9716 | BLISS GVS PHARM | 0.000% | 99.684% |
| 9717 | HYFLUX LTD | 0.000% | 99.685% |
| 9718 | REALORD GROUP H | 0.000% | 99.685% |
| 9719 | RYERSON HOLDING CORP COMMON STOCK USD.01 | 0.000% | 99.685% |
| 9720 | LONDON&PACIFIC | 0.000% | 99.686% |
| 9721 | CSBC CORPORATIO | 0.000% | 99.686% |
| 9722 | POLETOWIN PITCR | 0.000% | 99.687% |
| 9723 | ACAL | 0.000% | 99.687% |
| 9724 | PRIMA INDUSTRIE | 0.000% | 99.688% |
| 9725 | NILKAMAL | 0.000% | 99.688% |
| 9726 | CK SAN-ETSU | 0.000% | 99.688% |
| 9727 | SK D&D | 0.000% | 99.689% |
| 9728 | FIRST NORTHWEST BANCORP COMMON STOCK | 0.000% | 99.689% |
| 9729 | KSB AG | 0.000% | 99.690% |
| 9730 | Phoenix Mills L | 0.000% | 99.690% |
| 9731 | TORRENT POWER L | 0.000% | 99.691% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9732 | ROCKWOOL INTL P | 0.000% | 99.691% |
| 9733 | EASTMAN KODAK CO COMMON STOCK USD.01 | 0.000% | 99.691% |
| 9734 | LIBERTY TAX INC COMMON STOCK USD.01 | 0.000% | 99.692% |
| 9735 | CYBEROPTICS CORP COMMON STOCK | 0.000% | 99.692% |
| 9736 | THAIKOM PUBLIC | 0.000% | 99.693% |
| 9737 | SICHUAN EXPRESS | 0.000% | 99.693% |
| 9738 | E1 CORPORATION | 0.000% | 99.694% |
| 9739 | A H BELO CORP A COMMON STOCK USD.01 | 0.000% | 99.694% |
| 9740 | HAINAN MEILAN A | 0.000% | 99.694% |
| 9741 | TYNTEK CORP | 0.000% | 99.695% |
| 9742 | INDS BACHOCO SA | 0.000% | 99.695% |
| 9743 | MEGA 1ST CORP B | 0.000% | 99.696% |
| 9744 | NISSEI PLSTIC I | 0.000% | 99.696% |
| 9745 | BANK OF KAOHSIU | 0.000% | 99.697% |
| 9746 | CODAN LTD | 0.000% | 99.697% |
| 9747 | ICHIBANYA CO LT | 0.000% | 99.697% |
| 9748 | NORTHRIM BANCORP INC COMMON STOCK USD1.0 | 0.000% | 99.698% |
| 9749 | TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001 | 0.000% | 99.698% |
| 9750 | TEN PAO GROUP H | 0.000% | 99.699% |
| 9751 | PIRAMAL ENTERPR | 0.000% | 99.699% |
| 9752 | KOREA DISTRICT | 0.000% | 99.699% |
| 9753 | COUNTRYSIDE PRO | 0.000% | 99.700% |
| 9754 | SHENG YU STEEL | 0.000% | 99.700% |
| 9755 | JAPFA LTD | 0.000% | 99.701% |
| 9756 | BRASILAGRO | 0.000% | 99.701% |
| 9757 | ALBARAKA TURK K | 0.000% | 99.702% |
| 9758 | MEET GROUP INC/THE COMMON STOCK USD.001 | 0.000% | 99.702% |
| 9759 | EZION HOLDINGS | 0.000% | 99.702% |
| 9760 | ADURO BIOTECH INC COMMON STOCK USD.0001 | 0.000% | 99.703% |
| 9761 | YOU EAL ELECTRO | 0.000% | 99.703% |
| 9762 | GODREJ PROPERTI | 0.000% | 99.704% |
| 9763 | FAG BEARINGS IN | 0.000% | 99.704% |
| 9764 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | 0.000% | 99.704% |
| 9765 | BALRAMPUR CHINI | 0.000% | 99.705% |
| 9766 | SHANGHAI PRIME | 0.000% | 99.705% |
| 9767 | SUMINOE TEXTILE | 0.000% | 99.706% |
| 9768 | DONGYANG GANGCH | 0.000% | 99.706% |
| 9769 | ZHOU HEI YA INT | 0.000% | 99.707% |
| 9770 | GENESIS ENERGY | 0.000% | 99.707% |
| 9771 | BHAKTI INVESTAM | 0.000% | 99.707% |
| 9772 | MARISA LOJAS SA | 0.000% | 99.708% |
| 9773 | PLAYMATES HOLDI | 0.000% | 99.708% |
| 9774 | TIPTREE INC COMMON STOCK USD.001 | 0.000% | 99.709% |
| 9775 | TARSUS GROUP PL | 0.000% | 99.709% |
| 9776 | KSL HLDGS BERHA | 0.000% | 99.709% |
| 9777 | KINGSWAY FINANC | 0.000% | 99.710% |
| 9778 | SARKUYSAN ELEKT | 0.000% | 99.710% |
| 9779 | HONG KONG FERRY | 0.000% | 99.711% |
| 9780 | ALTICE NV | 0.000% | 99.711% |
| 9781 | SECHE ENVIRONNE | 0.000% | 99.712% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9782 | KLCC PROPERTY H | 0.000% | 99.712% |
| 9783 | DESTINATION XL GROUP INC COMMON STOCK USD.01 | 0.000% | 99.712% |
| 9784 | COOR SERVICE MA | 0.000% | 99.713% |
| 9785 | PRG-SCHULTZ INT | 0.000% | 99.713% |
| 9786 | WORLDLINE | 0.000% | 99.714% |
| 9787 | EMCORE CORP COMMON STOCK | 0.000% | 99.714% |
| 9788 | BERJAYA ASSETS | 0.000% | 99.714% |
| 9789 | FLEX LNG LTD | 0.000% | 99.715% |
| 9790 | OMAXE LTD | 0.000% | 99.715% |
| 9791 | ALL RING | 0.000% | 99.716% |
| 9792 | RESURS HOLDING | 0.000% | 99.716% |
| 9793 | MIDSOUTH BANCORP INC COMMON STOCK USD.1 | 0.000% | 99.716% |
| 9794 | ENERGIEDIENST H | 0.000% | 99.717% |
| 9795 | ELECTRA CONSUME | 0.000% | 99.717% |
| 9796 | MERIDA INDUSTRY | 0.000% | 99.718% |
| 9797 | KSS LINE LTD | 0.000% | 99.718% |
| 9798 | MAOYE INTL HOLD | 0.000% | 99.718% |
| 9799 | DOTTIKON ES HOL | 0.000% | 99.719% |
| 9800 | FIRST STEAMSHIP | 0.000% | 99.719% |
| 9801 | NICOX | 0.000% | 99.720% |
| 9802 | AGROFRESH SOLUTIONS INC COMMON STOCK | 0.000% | 99.720% |
| 9803 | NATORI CO LTD | 0.000% | 99.721% |
| 9804 | SAM JIN PHARM | 0.000% | 99.721% |
| 9805 | SRG TAKAMI | 0.000% | 99.721% |
| 9806 | MAHINDRA CIE AU | 0.000% | 99.722% |
| 9807 | STRATTEC SECURI | 0.000% | 99.722% |
| 9808 | OLVI | 0.000% | 99.723% |
| 9809 | CHINA ENERGINE | 0.000% | 99.723% |
| 9810 | AMVIG HOLDINGS | 0.000% | 99.723% |
| 9811 | KODACO | 0.000% | 99.724% |
| 9812 | TONGYANG CEMENT | 0.000% | 99.724% |
| 9813 | ELLAKTOR SA | 0.000% | 99.725% |
| 9814 | MAMMOTH ENERGY | 0.000% | 99.725% |
| 9815 | TOHOKU TELECOM | 0.000% | 99.725% |
| 9816 | LEADCORP (THE) | 0.000% | 99.726% |
| 9817 | CHENNAI PETROLE | 0.000% | 99.726% |
| 9818 | S-CONNECT CO LT | 0.000% | 99.727% |
| 9819 | MAXIM POWER COR | 0.000% | 99.727% |
| 9820 | COMVITA LTD | 0.000% | 99.727% |
| 9821 | PFSWEB INC COMMON STOCK USD.001 | 0.000% | 99.728% |
| 9822 | TAIDOC TECHNOLO | 0.000% | 99.728% |
| 9823 | KANEKO SEEDS CO | 0.000% | 99.729% |
| 9824 | DONG AH TIRE&RU | 0.000% | 99.729% |
| 9825 | OTONOMY INC COMMON STOCK USD.001 | 0.000% | 99.729% |
| 9826 | DONGWON FOOD& B | 0.000% | 99.730% |
| 9827 | CONTREL | 0.000% | 99.730% |
| 9828 | JESS-LINK PRODU | 0.000% | 99.731% |
| 9829 | TECHNO ELECTRIC | 0.000% | 99.731% |
| 9830 | ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3 | 0.000% | 99.731% |
| 9831 | DAGANG NEXCHANG | 0.000% | 99.732% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9832 | TWI PHARMACEUTI | 0.000% | 99.732% |
| 9833 | COLLECTOR AB | 0.000% | 99.733% |
| 9834 | NICKEL ASIA COR | 0.000% | 99.733% |
| 9835 | NICHIEI CO | 0.000% | 99.733% |
| 9836 | SHINSEGAE INTER | 0.000% | 99.734% |
| 9837 | LINGKARAN TRANS | 0.000% | 99.734% |
| 9838 | CHUNGHWA PICTUR | 0.000% | 99.735% |
| 9839 | CENTRAL VALLEY COMM BANCORP COMMON STOCK | 0.000% | 99.735% |
| 9840 | SUN-WA TECHNOS | 0.000% | 99.735% |
| 9841 | PCM INC COMMON STOCK USD.001 | 0.000% | 99.736% |
| 9842 | TOSHO CO LTD | 0.000% | 99.736% |
| 9843 | BUND CENTER INV | 0.000% | 99.737% |
| 9844 | BSM TECHNOLOGIE | 0.000% | 99.737% |
| 9845 | SURYA SEMESTA I | 0.000% | 99.737% |
| 9846 | FONAR CORP COMMON STOCK USD.0001 | 0.000% | 99.738% |
| 9847 | KG CHEMICAL COR | 0.000% | 99.738% |
| 9848 | GULF KEYSTONE P | 0.000% | 99.738% |
| 9849 | MELBOURNE IT | 0.000% | 99.739% |
| 9850 | ZUMTOBEL AG | 0.000% | 99.739% |
| 9851 | PC DEPOT CORP | 0.000% | 99.740% |
| 9852 | GRINDWELL | 0.000% | 99.740% |
| 9853 | CAYMAN ENGLE Y I | 0.000% | 99.740% |
| 9854 | HSIL LTD | 0.000% | 99.741% |
| 9855 | ADDLIFE AB | 0.000% | 99.741% |
| 9856 | NORITSU KOKI CO | 0.000% | 99.742% |
| 9857 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.000% | 99.742% |
| 9858 | TONG-TAI MACHIN | 0.000% | 99.742% |
| 9859 | THIRUMALAI | 0.000% | 99.743% |
| 9860 | MUGEN ESTATE CO | 0.000% | 99.743% |
| 9861 | KOLON CORPORATI | 0.000% | 99.744% |
| 9862 | ACE TECHNOLOGIE | 0.000% | 99.744% |
| 9863 | INFORMA PLC | 0.000% | 99.744% |
| 9864 | MIWON SC | 0.000% | 99.745% |
| 9865 | FOLLI FOLLIE GP | 0.000% | 99.745% |
| 9866 | YACHIYO INDUS C | 0.000% | 99.746% |
| 9867 | ICD CO LTD | 0.000% | 99.746% |
| 9868 | BRAVIDA HOLDING | 0.000% | 99.746% |
| 9869 | ANGLO-EASTN PLA | 0.000% | 99.747% |
| 9870 | EMPIRIC STUDENT | 0.000% | 99.747% |
| 9871 | JUVENTUS FOOTBA | 0.000% | 99.748% |
| 9872 | LUNG KEE(BERMUD | 0.000% | 99.748% |
| 9873 | GATEWAY DISTRI P | 0.000% | 99.748% |
| 9874 | SECTRA AB - B S | 0.000% | 99.749% |
| 9875 | RF-LINK SYSTEM | 0.000% | 99.749% |
| 9876 | DALIAN PORT (PD | 0.000% | 99.749% |
| 9877 | XAC AUTOMATION | 0.000% | 99.750% |
| 9878 | WEST HOLDINGS C | 0.000% | 99.750% |
| 9879 | GAYATRI PROJECT | 0.000% | 99.751% |
| 9880 | NANTEX INDUSTRY | 0.000% | 99.751% |
| 9881 | XAAR | 0.000% | 99.751% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9882 | SYNDICATE BANK | 0.000% | 99.752% |
| 9883 | H S R & A | 0.000% | 99.752% |
| 9884 | YUGANG INTL | 0.000% | 99.753% |
| 9885 | AINSWORTH GAME | 0.000% | 99.753% |
| 9886 | NVC LIGHTING HO | 0.000% | 99.753% |
| 9887 | MARUFUJI SHEET | 0.000% | 99.754% |
| 9888 | HONGKONG CHINES | 0.000% | 99.754% |
| 9889 | SIMULATIONS PLUS INC COMMON STOCK USD.001 | 0.000% | 99.754% |
| 9890 | AGUNG PODOMORO | 0.000% | 99.755% |
| 9891 | BAY ENERGY LTD | 0.000% | 99.755% |
| 9892 | CRAWFORD & CO | 0.000% | 99.756% |
| 9893 | NIHON DEMPA KOG | 0.000% | 99.756% |
| 9894 | PORTOBELLO SA | 0.000% | 99.756% |
| 9895 | CIA ENERGET CEA | 0.000% | 99.757% |
| 9896 | SUMITOMO PRECIS | 0.000% | 99.757% |
| 9897 | AA PLC | 0.000% | 99.758% |
| 9898 | MACNICA FUJI EL | 0.000% | 99.758% |
| 9899 | COIMA RES SPA | 0.000% | 99.758% |
| 9900 | INTEGRATED MICR | 0.000% | 99.759% |
| 9901 | LUBY'S INC. | 0.000% | 99.759% |
| 9902 | YTL POWER INTL | 0.000% | 99.759% |
| 9903 | NIHON PLAST CO | 0.000% | 99.760% |
| 9904 | CARBORUNDUM | 0.000% | 99.760% |
| 9905 | WONDERFUL SKY F | 0.000% | 99.761% |
| 9906 | PACIFIC CENTURY | 0.000% | 99.761% |
| 9907 | DA-CIN CONSTRUC | 0.000% | 99.761% |
| 9908 | SPORTON INTERNA | 0.000% | 99.762% |
| 9909 | HARUM ENERGY TB | 0.000% | 99.762% |
| 9910 | IEI INTEGRATION | 0.000% | 99.763% |
| 9911 | INDUSTRIA REIT | 0.000% | 99.763% |
| 9912 | WESTPORTS HOLDI | 0.000% | 99.763% |
| 9913 | TNPL | 0.000% | 99.764% |
| 9914 | TTW PUBLIC COMP | 0.000% | 99.764% |
| 9915 | ROYAL BAFOKENG | 0.000% | 99.764% |
| 9916 | MONDO TV SPA | 0.000% | 99.765% |
| 9917 | HOME INVEST BEL | 0.000% | 99.765% |
| 9918 | IBI GROUP INC. | 0.000% | 99.766% |
| 9919 | PARKER DRILLING CO COMMON STOCK USD.167 | 0.000% | 99.766% |
| 9920 | CATENA AB | 0.000% | 99.766% |
| 9921 | NIKKO CO | 0.000% | 99.767% |
| 9922 | MEGASTUDY EDUCA | 0.000% | 99.767% |
| 9923 | SABAF SPA | 0.000% | 99.767% |
| 9924 | GRUPPO MUTUIONL | 0.000% | 99.768% |
| 9925 | VRL LOGISTICS L | 0.000% | 99.768% |
| 9926 | NIPPON CHEMIPHA | 0.000% | 99.769% |
| 9927 | OIL INDIA LTD | 0.000% | 99.769% |
| 9928 | GOLDPAC GROUP L | 0.000% | 99.769% |
| 9929 | SAMSE SA | 0.000% | 99.770% |
| 9930 | SKP RESOURCES B | 0.000% | 99.770% |
| 9931 | CCL PRODUCTS (I | 0.000% | 99.770% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9932 | NUVECTRA CORP COMMON STOCK USD.001 | 0.000% | 99.771% |
| 9933 | SARAWAK OIL PAL | 0.000% | 99.771% |
| 9934 | BALMER LAWRIE | 0.000% | 99.772% |
| 9935 | CAL-COMP ELECTR | 0.000% | 99.772% |
| 9936 | AKSIGORTA AS | 0.000% | 99.772% |
| 9937 | TAINERGY TECH C | 0.000% | 99.773% |
| 9938 | CHONGQING MACHI | 0.000% | 99.773% |
| 9939 | GLACIER MEDIA I | 0.000% | 99.773% |
| 9940 | SAMYUNG TRA | 0.000% | 99.774% |
| 9941 | UNIVERSE INTERN | 0.000% | 99.774% |
| 9942 | JK CEMENTS LTD | 0.000% | 99.775% |
| 9943 | GILAT SATELLITE | 0.000% | 99.775% |
| 9944 | NOCIL LTD | 0.000% | 99.775% |
| 9945 | PARIS MIKI INC | 0.000% | 99.776% |
| 9946 | CHUN YUAN STEEL | 0.000% | 99.776% |
| 9947 | ENKA INSAAT VE | 0.000% | 99.776% |
| 9948 | D&L INDUSTRIES | 0.000% | 99.777% |
| 9949 | EP ENERGY CORP CL A COMMON STOCK USD.01 | 0.000% | 99.777% |
| 9950 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | 0.000% | 99.777% |
| 9951 | LIPPO CHINA RES | 0.000% | 99.778% |
| 9952 | FINGERPRINT CAR | 0.000% | 99.778% |
| 9953 | REPCO HOME FINA | 0.000% | 99.779% |
| 9954 | AMIYAKI TEI CO | 0.000% | 99.779% |
| 9955 | VOCENTO | 0.000% | 99.779% |
| 9956 | VITA GROUP LTD | 0.000% | 99.780% |
| 9957 | FUTURE SYSTEMS | 0.000% | 99.780% |
| 9958 | SAN MIGUEL PURE | 0.000% | 99.780% |
| 9959 | GENIE ENERGY LTD B COMMON STOCK | 0.000% | 99.781% |
| 9960 | CPMC HLDGS LTD | 0.000% | 99.781% |
| 9961 | WAREHOUSE GROUP | 0.000% | 99.782% |
| 9962 | SINPHAR PHARMAC | 0.000% | 99.782% |
| 9963 | AROTECH CORP COMMON STOCK USD.01 | 0.000% | 99.782% |
| 9964 | YUKEN KOGYO | 0.000% | 99.783% |
| 9965 | INTER PARFUMS | 0.000% | 99.783% |
| 9966 | MAIL.RU GROUP GDR REGS GDR USD.000005 | 0.000% | 99.783% |
| 9967 | BARCOCK & WILCO | 0.000% | 99.784% |
| 9968 | HEVEABOARD | 0.000% | 99.784% |
| 9969 | CHINESE MARITIM | 0.000% | 99.784% |
| 9970 | NITTO FC CO | 0.000% | 99.785% |
| 9971 | VON ROLL HOLDIN | 0.000% | 99.785% |
| 9972 | FUJI CORP/MIYAG | 0.000% | 99.785% |
| 9973 | JASTEC CO | 0.000% | 99.786% |
| 9974 | PICANOL | 0.000% | 99.786% |
| 9975 | TOTTORI BANK | 0.000% | 99.787% |
| 9976 | TAKEBISHI CORP | 0.000% | 99.787% |
| 9977 | CENTURION C | 0.000% | 99.787% |
| 9978 | KINGS TOWN CONS | 0.000% | 99.788% |
| 9979 | CSG LIMITED | 0.000% | 99.788% |
| 9980 | DAE-IL CORP | 0.000% | 99.788% |
| 9981 | YAMAYA CO | 0.000% | 99.789% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 9982 | HKSCAN OYJ | 0.000% | 99.789% |
| 9983 | OCL INDIA LTD | 0.000% | 99.789% |
| 9984 | SINGHA ESTATE P | 0.000% | 99.790% |
| 9985 | GSJ TECHNOLOGY INC COMMON STOCK USD.001 | 0.000% | 99.790% |
| 9986 | INOX LEISURE LT | 0.000% | 99.791% |
| 9987 | CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01 | 0.000% | 99.791% |
| 9988 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | 0.000% | 99.791% |
| 9989 | TREASURE ASA | 0.000% | 99.792% |
| 9990 | NISSIN FOOD HOL | 0.000% | 99.792% |
| 9991 | MARUKA MACHINER | 0.000% | 99.792% |
| 9992 | ADAIRS LTD | 0.000% | 99.793% |
| 9993 | CONNECT GROUP | 0.000% | 99.793% |
| 9994 | URBANET CORP CO | 0.000% | 99.793% |
| 9995 | OKK CORP | 0.000% | 99.794% |
| 9996 | SILVERBOW RESOURCES INC COMMON STOCK | 0.000% | 99.794% |
| 9997 | ESCALADE INC COMMON STOCK | 0.000% | 99.794% |
| 9998 | VAN DE VELDE | 0.000% | 99.795% |
| 9999 | RANE H | 0.000% | 99.795% |
| 10000 | TA GLOBAL BHD | 0.000% | 99.796% |
| 10001 | UTD PLANTATION | 0.000% | 99.796% |
| 10002 | SEOBU T&D | 0.000% | 99.796% |
| 10003 | KECK SENG(MAL)B | 0.000% | 99.797% |
| 10004 | TONLY ELECTRONI | 0.000% | 99.797% |
| 10005 | SERVICE STREAM | 0.000% | 99.797% |
| 10006 | LONG BON INTERN | 0.000% | 99.798% |
| 10007 | OCEAN PLASTICS | 0.000% | 99.798% |
| 10008 | YC CO LTD | 0.000% | 99.798% |
| 10009 | NEMAK SAB DE CV | 0.000% | 99.799% |
| 10010 | SEACHANGE INTL | 0.000% | 99.799% |
| 10011 | REALNETWORKS INC COMMON STOCK USD.001 | 0.000% | 99.799% |
| 10012 | BOURBON SA | 0.000% | 99.800% |
| 10013 | EASTERN WATER R | 0.000% | 99.800% |
| 10014 | MBT FINANCIAL CORP COMMON STOCK | 0.000% | 99.800% |
| 10015 | STALPRODUKT SA | 0.000% | 99.801% |
| 10016 | CENT PLYBRD | 0.000% | 99.801% |
| 10017 | 1ST SHANGHAI IN | 0.000% | 99.801% |
| 10018 | HUDSON GLOBAL INC COMMON STOCK USD.001 | 0.000% | 99.802% |
| 10019 | GL LTD | 0.000% | 99.802% |
| 10020 | HUNG CHING DEVE | 0.000% | 99.802% |
| 10021 | FSP TECHNOLOGY | 0.000% | 99.803% |
| 10022 | PHILLIPS CARBON | 0.000% | 99.803% |
| 10023 | GOOD-YEAR | 0.000% | 99.804% |
| 10024 | EUSKALTEL SA | 0.000% | 99.804% |
| 10025 | KEIHANSHIN RL | 0.000% | 99.804% |
| 10026 | VECTOR | 0.000% | 99.805% |
| 10027 | HIMATSINGKA SEI | 0.000% | 99.805% |
| 10028 | SUHEUNG CAPSULE | 0.000% | 99.805% |
| 10029 | GUANGDONG LAND | 0.000% | 99.806% |
| 10030 | FUKOKU CO LTD | 0.000% | 99.806% |
| 10031 | SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.000% | 99.806% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10032 | NORTHEAST BANCORP COMMON STOCK USD1.0 | 0.000% | 99.807% |
| 10033 | CARILLION | 0.000% | 99.807% |
| 10034 | MPHB CAPITAL BH | 0.000% | 99.807% |
| 10035 | CEGEDIM | 0.000% | 99.808% |
| 10036 | NAVA BHARAT VEN | 0.000% | 99.808% |
| 10037 | GLOBAL CONS | 0.000% | 99.808% |
| 10038 | ABLE C&C | 0.000% | 99.809% |
| 10039 | MOTONIC CORP | 0.000% | 99.809% |
| 10040 | GULF ISLAND FABRICATION INC COMMON STOCK | 0.000% | 99.809% |
| 10041 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | 0.000% | 99.810% |
| 10042 | ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01 | 0.000% | 99.810% |
| 10043 | PYEONG HWA AUTO | 0.000% | 99.810% |
| 10044 | OUE COMMERCIAL | 0.000% | 99.811% |
| 10045 | SILVER CHEF LTD | 0.000% | 99.811% |
| 10046 | MITRA | 0.000% | 99.811% |
| 10047 | GRUPO LALA SAB | 0.000% | 99.812% |
| 10048 | JAPAN FOUNDTN E | 0.000% | 99.812% |
| 10049 | WINCOR NIXDORF | 0.000% | 99.812% |
| 10050 | TORIGOE CO LTD | 0.000% | 99.813% |
| 10051 | AXWAY SOFTWARE | 0.000% | 99.813% |
| 10052 | DAEKYO | 0.000% | 99.813% |
| 10053 | NICHIA STEEL WO | 0.000% | 99.814% |
| 10054 | ZIGNAGO VETRO S | 0.000% | 99.814% |
| 10055 | LARSEN & TOUBRO | 0.000% | 99.814% |
| 10056 | GFPT PCL | 0.000% | 99.815% |
| 10057 | ELANDERS AB | 0.000% | 99.815% |
| 10058 | INDOFOOD AGRI R | 0.000% | 99.815% |
| 10059 | VICTORIA PARK A | 0.000% | 99.816% |
| 10060 | OSTASIATISKE KO | 0.000% | 99.816% |
| 10061 | REALDOLMEN | 0.000% | 99.816% |
| 10062 | DEUTSCH | 0.000% | 99.817% |
| 10063 | N.W BIO | 0.000% | 99.817% |
| 10064 | MANGALORE REF & | 0.000% | 99.817% |
| 10065 | HANEDA ZENITH H | 0.000% | 99.818% |
| 10066 | SHOBUNSHA PUB I | 0.000% | 99.818% |
| 10067 | KOREA TECH BANK | 0.000% | 99.818% |
| 10068 | CENTURY CASINOS INC COMMON STOCK USD.01 | 0.000% | 99.819% |
| 10069 | NOZAWA CORP | 0.000% | 99.819% |
| 10070 | TIME TECHNO | 0.000% | 99.820% |
| 10071 | OVERSEAS CHINES | 0.000% | 99.820% |
| 10072 | SANKO GOSEI LTD | 0.000% | 99.820% |
| 10073 | AGRO-KANESHO CO | 0.000% | 99.821% |
| 10074 | SIWARD CRYSTAL | 0.000% | 99.821% |
| 10075 | VALUE CONVERGEN | 0.000% | 99.821% |
| 10076 | INTEGRATED RESE | 0.000% | 99.822% |
| 10077 | ALARKO HOLDINGS | 0.000% | 99.822% |
| 10078 | FORESTAR GROUP INC COMMON STOCK USD1.0 | 0.000% | 99.822% |
| 10079 | AXIS REAL ESTAT | 0.000% | 99.823% |
| 10080 | GEM DIAMONDS | 0.000% | 99.823% |
| 10081 | LOW & BONAR PLC | 0.000% | 99.823% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10082 | KWALITY LTD | 0.000% | 99.823% |
| 10083 | UNISYS CORP | 0.000% | 99.824% |
| 10084 | TAKACHIHO ELECT | 0.000% | 99.824% |
| 10085 | ALROV PROPERTIE | 0.000% | 99.824% |
| 10086 | GRUPO ARGOS SA | 0.000% | 99.825% |
| 10087 | MEDUSA MINING L | 0.000% | 99.825% |
| 10088 | FIBRA SHOP PORT | 0.000% | 99.825% |
| 10089 | HALCYON AGRI CO | 0.000% | 99.826% |
| 10090 | TERREIS | 0.000% | 99.826% |
| 10091 | AMBASSADOR HOTE | 0.000% | 99.826% |
| 10092 | MK RESTAURANT G | 0.000% | 99.827% |
| 10093 | MITSUBISHI RESE | 0.000% | 99.827% |
| 10094 | EXFO INC | 0.000% | 99.827% |
| 10095 | WATAHAN & CO LT | 0.000% | 99.828% |
| 10096 | BASIC-FIT NV | 0.000% | 99.828% |
| 10097 | XTREME DRILLING | 0.000% | 99.828% |
| 10098 | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 | 0.000% | 99.829% |
| 10099 | PREMIER MARKETI | 0.000% | 99.829% |
| 10100 | EFORCE HLD | 0.000% | 99.829% |
| 10101 | KOLAO HOLDINGS | 0.000% | 99.830% |
| 10102 | OCWEN FINANCIAL CORP COMMON STOCK USD.01 | 0.000% | 99.830% |
| 10103 | GRANA Y MONTERO SA SPON ADR ADR | 0.000% | 99.830% |
| 10104 | SRV GROUP OYJ | 0.000% | 99.831% |
| 10105 | MOROZOFF LIMITE | 0.000% | 99.831% |
| 10106 | SNAI SPA | 0.000% | 99.831% |
| 10107 | S&T HOLDINGS CO | 0.000% | 99.832% |
| 10108 | HAITAI CONFECTI | 0.000% | 99.832% |
| 10109 | SUNLAND GROUP L | 0.000% | 99.832% |
| 10110 | VANTAGE INTERNA | 0.000% | 99.833% |
| 10111 | BRAEMAR SHIPPIN | 0.000% | 99.833% |
| 10112 | SEIBU ELECTRIC | 0.000% | 99.833% |
| 10113 | TRIDENT LTD/IND | 0.000% | 99.834% |
| 10114 | NITTA GELATIN I | 0.000% | 99.834% |
| 10115 | KUMHO INV BANK | 0.000% | 99.834% |
| 10116 | FURYU CORP | 0.000% | 99.835% |
| 10117 | UNITED UTILITIE | 0.000% | 99.835% |
| 10118 | MONGOLIAN MININ | 0.000% | 99.835% |
| 10119 | SNT CORP | 0.000% | 99.836% |
| 10120 | SUBARU ENTERPRI | 0.000% | 99.836% |
| 10121 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01 | 0.000% | 99.836% |
| 10122 | SODA NIKKA CO | 0.000% | 99.837% |
| 10123 | ALMIRALL SA | 0.000% | 99.837% |
| 10124 | DEL MONTE PACIF | 0.000% | 99.837% |
| 10125 | MEDIA PRIMA BHD | 0.000% | 99.837% |
| 10126 | SUNTECK | 0.000% | 99.838% |
| 10127 | J.B. CHEM | 0.000% | 99.838% |
| 10128 | ATLAS FINANCIAL | 0.000% | 99.838% |
| 10129 | WHA CORP PCL | 0.000% | 99.839% |
| 10130 | MAISONS DU MOND | 0.000% | 99.839% |
| 10131 | CHINA POWER CLE | 0.000% | 99.839% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10132 | INDUSTRI JAMU D | 0.000% | 99.840% |
| 10133 | DIGITAL POWER C | 0.000% | 99.840% |
| 10134 | CENTER LABORATO | 0.000% | 99.840% |
| 10135 | SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01 | 0.000% | 99.841% |
| 10136 | CHILLED & FROZE | 0.000% | 99.841% |
| 10137 | KOJIMA | 0.000% | 99.841% |
| 10138 | HOGG ROBINSON G | 0.000% | 99.842% |
| 10139 | CHC RESOURCES C | 0.000% | 99.842% |
| 10140 | DATA#3 LTD | 0.000% | 99.842% |
| 10141 | JINDAL | 0.000% | 99.843% |
| 10142 | NAKAYAMA STEEL | 0.000% | 99.843% |
| 10143 | DANEN TECHNOLOG | 0.000% | 99.843% |
| 10144 | RUSH ENTERPRISES INC CL B COMMON STOCK USD.01 | 0.000% | 99.844% |
| 10145 | VP PLC | 0.000% | 99.844% |
| 10146 | MQ HOLDING AB | 0.000% | 99.844% |
| 10147 | NET INSIGHT | 0.000% | 99.844% |
| 10148 | NEXTURN | 0.000% | 99.845% |
| 10149 | RHODES FOOD GRO | 0.000% | 99.845% |
| 10150 | MARCHEX INC CLASS B COMMON STOCK USD.01 | 0.000% | 99.845% |
| 10151 | TERAOKA SEISAKU | 0.000% | 99.846% |
| 10152 | LANDSEA GREEN P | 0.000% | 99.846% |
| 10153 | YI JINNIndustr | 0.000% | 99.846% |
| 10154 | YELP INC COMMON STOCK USD.000001 | 0.000% | 99.847% |
| 10155 | KOBE ELECTRIC R | 0.000% | 99.847% |
| 10156 | PSI AG GESELL F | 0.000% | 99.847% |
| 10157 | CHU KONG SHIPPI | 0.000% | 99.848% |
| 10158 | UCO BANK | 0.000% | 99.848% |
| 10159 | LIBERTY MEDIA CORP BRAVES A TRACKING STK | 0.000% | 99.848% |
| 10160 | SAN SHING FASTE | 0.000% | 99.849% |
| 10161 | SPROTT RESOURCE | 0.000% | 99.849% |
| 10162 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | 0.000% | 99.849% |
| 10163 | YONGNAM HOLDING | 0.000% | 99.849% |
| 10164 | IL&FS TRANSPORT | 0.000% | 99.850% |
| 10165 | PYI CORPORATION | 0.000% | 99.850% |
| 10166 | JSL SA | 0.000% | 99.850% |
| 10167 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | 0.000% | 99.851% |
| 10168 | SANFORD LTD | 0.000% | 99.851% |
| 10169 | MIVTACH SHAMIR | 0.000% | 99.851% |
| 10170 | SYNGENE INTERNA | 0.000% | 99.852% |
| 10171 | ANANT RAJ LTD | 0.000% | 99.852% |
| 10172 | UFP TECHNOLOGIES INC COMMON STOCK USD.01 | 0.000% | 99.852% |
| 10173 | MONASH IVF GRP | 0.000% | 99.853% |
| 10174 | IS YATIRIM MENK | 0.000% | 99.853% |
| 10175 | GRAND | 0.000% | 99.853% |
| 10176 | YAIZU SUISANKAG | 0.000% | 99.853% |
| 10177 | ALLCARGO | 0.000% | 99.854% |
| 10178 | PAVILION REAL E | 0.000% | 99.854% |
| 10179 | SAFETY GODOWN C | 0.000% | 99.854% |
| 10180 | ESSA BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.855% |
| 10181 | INTERNAP CORP COMMON STOCK USD.001 | 0.000% | 99.855% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10182 | LOJAS AMERICANA | 0.000% | 99.855% |
| 10183 | SINTEX INDUSTRI | 0.000% | 99.856% |
| 10184 | IDP EDUCATION L | 0.000% | 99.856% |
| 10185 | SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5 | 0.000% | 99.856% |
| 10186 | AFRICA ISRAEL P | 0.000% | 99.857% |
| 10187 | ATENOR | 0.000% | 99.857% |
| 10188 | CITIC DAMENG HO | 0.000% | 99.857% |
| 10189 | MYSTATE LTD | 0.000% | 99.857% |
| 10190 | DAITO BANK | 0.000% | 99.858% |
| 10191 | POLYTEC ASSET H | 0.000% | 99.858% |
| 10192 | HONWORLD GROUP | 0.000% | 99.858% |
| 10193 | SINO GAS & ENER | 0.000% | 99.859% |
| 10194 | SEOYEON CO | 0.000% | 99.859% |
| 10195 | JIANGNAN GROUP | 0.000% | 99.859% |
| 10196 | CK LIFE SCIENCE | 0.000% | 99.860% |
| 10197 | SECOM JOSHINETS | 0.000% | 99.860% |
| 10198 | CLEAR MEDIA | 0.000% | 99.860% |
| 10199 | PARTNERS REAL E | 0.000% | 99.860% |
| 10200 | TEGEL GROUP | 0.000% | 99.861% |
| 10201 | EASTON CO | 0.000% | 99.861% |
| 10202 | ASESOR DE ACTIV | 0.000% | 99.861% |
| 10203 | PACIFIC CURRENT | 0.000% | 99.862% |
| 10204 | CROWN CONFECTIO | 0.000% | 99.862% |
| 10205 | SEIKA CORP | 0.000% | 99.862% |
| 10206 | TUNIU CORP SPON ADR ADR USD.0001 | 0.000% | 99.863% |
| 10207 | HYUNDAI ENGINEE | 0.000% | 99.863% |
| 10208 | POINTS INTERNATIONAL LTD COMMON STOCK | 0.000% | 99.863% |
| 10209 | NLC INDIA | 0.000% | 99.863% |
| 10210 | TOMATO BANK LTD | 0.000% | 99.864% |
| 10211 | NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001 | 0.000% | 99.864% |
| 10212 | ACACIA RESEARCH CORP COMMON STOCK USD.001 | 0.000% | 99.864% |
| 10213 | KOOK SOON DANG | 0.000% | 99.865% |
| 10214 | PC TEL INC COMMON STOCK USD.001 | 0.000% | 99.865% |
| 10215 | SEMCON AB | 0.000% | 99.865% |
| 10216 | TA-I TECHNOLOGY | 0.000% | 99.866% |
| 10217 | WAH SEONG | 0.000% | 99.866% |
| 10218 | SFP DINING | 0.000% | 99.866% |
| 10219 | MEGA WORLD PROP | 0.000% | 99.866% |
| 10220 | GYM GROUP PLC/T | 0.000% | 99.867% |
| 10221 | INDOSAT TBK PT | 0.000% | 99.867% |
| 10222 | SHAN-LOONG | 0.000% | 99.867% |
| 10223 | TECHNO RYOWA LT | 0.000% | 99.868% |
| 10224 | PAN-PACIFIC | 0.000% | 99.868% |
| 10225 | ENEVA SA | 0.000% | 99.868% |
| 10226 | GRANDY HOUSE CO | 0.000% | 99.868% |
| 10227 | NESCO LTD | 0.000% | 99.869% |
| 10228 | STRATEC BIOMEDI | 0.000% | 99.869% |
| 10229 | SRI AYUDHYA | 0.000% | 99.869% |
| 10230 | SHAPIR ENGINEER | 0.000% | 99.870% |
| 10231 | BEIJING JINGNEN | 0.000% | 99.870% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10232 | KYERYONG CONST | 0.000% | 99.870% |
| 10233 | SPRINGS GLOBAL | 0.000% | 99.871% |
| 10234 | LINEDATA SERVIC | 0.000% | 99.871% |
| 10235 | GODFREY PHILLIP | 0.000% | 99.871% |
| 10236 | SH LA CHAP | 0.000% | 99.871% |
| 10237 | KEYSTONE GL | 0.000% | 99.872% |
| 10238 | RECYLEX SA | 0.000% | 99.872% |
| 10239 | LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001 | 0.000% | 99.872% |
| 10240 | PLDT INC SPON ADR ADR | 0.000% | 99.873% |
| 10241 | ACES ELECTRONIC | 0.000% | 99.873% |
| 10242 | VECIMA NETWORKS | 0.000% | 99.873% |
| 10243 | KINETIC MINES A | 0.000% | 99.873% |
| 10244 | AFRICAN OXYGEN | 0.000% | 99.874% |
| 10245 | ALLIED ELECTRON | 0.000% | 99.874% |
| 10246 | HIAG IMMOBILIEN | 0.000% | 99.874% |
| 10247 | SPARK ENERGY INC CLASS A COMMON STOCK USD.01 | 0.000% | 99.875% |
| 10248 | LIBERTY MEDIA CORP BRAVES C TRACKING STK | 0.000% | 99.875% |
| 10249 | TAO HEUNG HOLDI | 0.000% | 99.875% |
| 10250 | JHSF PARTICIPAC | 0.000% | 99.875% |
| 10251 | TOUNG LOONG TEX | 0.000% | 99.876% |
| 10252 | SINMAG BAKERY M | 0.000% | 99.876% |
| 10253 | ROSTELECOM OJSC | 0.000% | 99.876% |
| 10254 | BEIJING ENT MED | 0.000% | 99.877% |
| 10255 | EMPEROR ENTERTA | 0.000% | 99.877% |
| 10256 | KERUR HOLDINGS | 0.000% | 99.877% |
| 10257 | GADANG HOLDINGS | 0.000% | 99.878% |
| 10258 | BasicNet S.p.A. | 0.000% | 99.878% |
| 10259 | INVICTA HOLDING | 0.000% | 99.878% |
| 10260 | DAIDOH | 0.000% | 99.878% |
| 10261 | VIVA INDUSTRIAL | 0.000% | 99.879% |
| 10262 | UNITED SECURITY BANCSHARE/CA COMMON STOCK | 0.000% | 99.879% |
| 10263 | BEAR STATE FINANCIAL INC COMMON STOCK USD.01 | 0.000% | 99.879% |
| 10264 | ZUKEN INC | 0.000% | 99.880% |
| 10265 | NSL LTD | 0.000% | 99.880% |
| 10266 | FNM SPA | 0.000% | 99.880% |
| 10267 | SWORD GROUP | 0.000% | 99.880% |
| 10268 | REGIONAL CONT L | 0.000% | 99.881% |
| 10269 | GLOBAL BRANDS M | 0.000% | 99.881% |
| 10270 | MANITOU | 0.000% | 99.881% |
| 10271 | INFORTREND TECH | 0.000% | 99.881% |
| 10272 | ASIA FINANCIAL | 0.000% | 99.882% |
| 10273 | PARAGON CAR | 0.000% | 99.882% |
| 10274 | KONOSHIMA CHEMI | 0.000% | 99.882% |
| 10275 | THITIKORN PCL | 0.000% | 99.883% |
| 10276 | BOUSTEAD PLANTA | 0.000% | 99.883% |
| 10277 | ECO'S CO LTD/JA | 0.000% | 99.883% |
| 10278 | INTEGRAL DIAGNO | 0.000% | 99.883% |
| 10279 | CONSUMER PORTFOLIO SERVICES COMMON STOCK | 0.000% | 99.884% |
| 10280 | PP PROPERTI TBK | 0.000% | 99.884% |
| 10281 | MAHARASHTRA | 0.000% | 99.884% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10282 | AUTECH | 0.000% | 99.885% |
| 10283 | AKCANSА CIMENTO | 0.000% | 99.885% |
| 10284 | WALTER MEIER AG | 0.000% | 99.885% |
| 10285 | OHB SE | 0.000% | 99.885% |
| 10286 | CLINICA LAS CON | 0.000% | 99.886% |
| 10287 | HANKOOK SHELL O | 0.000% | 99.886% |
| 10288 | C + F FINANCIAL CORP COMMON STOCK USD1.0 | 0.000% | 99.886% |
| 10289 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01 | 0.000% | 99.886% |
| 10290 | HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01 | 0.000% | 99.887% |
| 10291 | SHIN-ETSU POLYM | 0.000% | 99.887% |
| 10292 | WEATHERNEWS INC | 0.000% | 99.887% |
| 10293 | DYNASTY CERAMIC | 0.000% | 99.888% |
| 10294 | NETRONIX INC | 0.000% | 99.888% |
| 10295 | LIFCO AB-B SHS | 0.000% | 99.888% |
| 10296 | VALNEVA SE | 0.000% | 99.888% |
| 10297 | ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001 | 0.000% | 99.889% |
| 10298 | LIHOM-CUCHEN CO | 0.000% | 99.889% |
| 10299 | KPX CHEMICAL | 0.000% | 99.889% |
| 10300 | TRADELINK ELECT | 0.000% | 99.889% |
| 10301 | KUNG SING ENGIN | 0.000% | 99.890% |
| 10302 | KYORITSU PRINTI | 0.000% | 99.890% |
| 10303 | HIROSHIMA ELEC | 0.000% | 99.890% |
| 10304 | KINGMAKER FOOTW | 0.000% | 99.891% |
| 10305 | MARKSANS PHARMA | 0.000% | 99.891% |
| 10306 | APPROACH RESOUR | 0.000% | 99.891% |
| 10307 | CJ FOOD SYSTEM | 0.000% | 99.891% |
| 10308 | CYBERPOWER SYST | 0.000% | 99.892% |
| 10309 | ZEALAND PHARMA | 0.000% | 99.892% |
| 10310 | CHOSUN REFRACTO | 0.000% | 99.892% |
| 10311 | ABBOTT INDIA LT | 0.000% | 99.892% |
| 10312 | MAX INDIA LTD/N | 0.000% | 99.893% |
| 10313 | THORN GROUP LTD | 0.000% | 99.893% |
| 10314 | AWARE INC | 0.000% | 99.893% |
| 10315 | BIG SHOPPING CE | 0.000% | 99.894% |
| 10316 | OL GROUPE SA | 0.000% | 99.894% |
| 10317 | ENDUR TECH | 0.000% | 99.894% |
| 10318 | TECHNOTRANS AG | 0.000% | 99.894% |
| 10319 | FIRST JUKEN CO | 0.000% | 99.895% |
| 10320 | WMIH CORP COMMON STOCK USD.00001 | 0.000% | 99.895% |
| 10321 | KYOWA LEATHER | 0.000% | 99.895% |
| 10322 | JINLI GROUP HOL | 0.000% | 99.895% |
| 10323 | BOO KOOK | 0.000% | 99.896% |
| 10324 | RAFAEL HOLDINGS INC CLASS B COMMON STOCK | 0.000% | 99.896% |
| 10325 | VGI GLOBAL MEDI | 0.000% | 99.896% |
| 10326 | FUJISHOJI CO.LT | 0.000% | 99.896% |
| 10327 | NAK SEALING | 0.000% | 99.897% |
| 10328 | ARDELYX INC COMMON STOCK USD.000001 | 0.000% | 99.897% |
| 10329 | BANKWELL FINANCIAL GROUP INC COMMON STOCK | 0.000% | 99.897% |
| 10330 | AKIS GAYRIMENKU | 0.000% | 99.897% |
| 10331 | BEIJINGWEST IND | 0.000% | 99.898% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10332 | SAMYA TONG | 0.000% | 99.898% |
| 10333 | MECHEL PJSC SPONSORED ADR ADR | 0.000% | 99.898% |
| 10334 | CAN DO CO LTD | 0.000% | 99.899% |
| 10335 | BANGKOK AVIAT F | 0.000% | 99.899% |
| 10336 | BOOM LOGISTICS | 0.000% | 99.899% |
| 10337 | SCOPE METALS GR | 0.000% | 99.899% |
| 10338 | JAPAN OIL TRANS | 0.000% | 99.900% |
| 10339 | GAMCO INVESTORS INC A COMMON STOCK USD.001 | 0.000% | 99.900% |
| 10340 | MAXVALU NISHINI | 0.000% | 99.900% |
| 10341 | EIH LTD | 0.000% | 99.900% |
| 10342 | GRANGE RESOURCE | 0.000% | 99.901% |
| 10343 | YOUYUAN INTERNA | 0.000% | 99.901% |
| 10344 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | 0.000% | 99.901% |
| 10345 | FOOD EMPIRE HOL | 0.000% | 99.901% |
| 10346 | STADIO HOLDINGS | 0.000% | 99.902% |
| 10347 | AZORIM-INVESTME | 0.000% | 99.902% |
| 10348 | DATAWATCH CORP COMMON STOCK USD.01 | 0.000% | 99.902% |
| 10349 | STAGE STORES INC COMMON STOCK USD.01 | 0.000% | 99.902% |
| 10350 | SUN KING POWER | 0.000% | 99.903% |
| 10351 | GUORUI PROPERTI | 0.000% | 99.903% |
| 10352 | VITRO SA | 0.000% | 99.903% |
| 10353 | REGENT PACIFIC | 0.000% | 99.903% |
| 10354 | KEY TRONIC CORP COMMON STOCK | 0.000% | 99.904% |
| 10355 | POSFUL CORPORAT | 0.000% | 99.904% |
| 10356 | NATURAL ALTERNT | 0.000% | 99.904% |
| 10357 | MNTECH | 0.000% | 99.904% |
| 10358 | FILA SPA | 0.000% | 99.905% |
| 10359 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | 0.000% | 99.905% |
| 10360 | TAT HONG HOLDIN | 0.000% | 99.905% |
| 10361 | HONG YI FIBER I | 0.000% | 99.905% |
| 10362 | CHEUK NANG HLDG | 0.000% | 99.906% |
| 10363 | KOMEHYO | 0.000% | 99.906% |
| 10364 | DHI GROUP INC COMMON STOCK USD.01 | 0.000% | 99.906% |
| 10365 | LIFENET INSURAN | 0.000% | 99.906% |
| 10366 | STRONG PETROCHE | 0.000% | 99.907% |
| 10367 | TOKYO SANGY | 0.000% | 99.907% |
| 10368 | BSL CORPORATION | 0.000% | 99.907% |
| 10369 | KEIYU CO., LTD | 0.000% | 99.907% |
| 10370 | HALOWS CO LTD | 0.000% | 99.908% |
| 10371 | TAIHEIYO KOUHAT | 0.000% | 99.908% |
| 10372 | SAN FANG CHEMIC | 0.000% | 99.908% |
| 10373 | NEW YORK & CO I | 0.000% | 99.908% |
| 10374 | STAR MEDIA GROU | 0.000% | 99.909% |
| 10375 | MINEROS S.A. | 0.000% | 99.909% |
| 10376 | TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01 | 0.000% | 99.909% |
| 10377 | PLAYMATES TOYS | 0.000% | 99.909% |
| 10378 | ASHTROM PROPERT | 0.000% | 99.910% |
| 10379 | PTG ENERGY PCL | 0.000% | 99.910% |
| 10380 | TRIFAST PLC | 0.000% | 99.910% |
| 10381 | GEO ENERGY RESO | 0.000% | 99.910% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10382 | PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01 | 0.000% | 99.911% |
| 10383 | MIGROS TICARET | 0.000% | 99.911% |
| 10384 | KG ETS | 0.000% | 99.911% |
| 10385 | MYER HOLDINGS L | 0.000% | 99.911% |
| 10386 | SINO THAI EN,FG | 0.000% | 99.912% |
| 10387 | KEYANG ELEC | 0.000% | 99.912% |
| 10388 | MUTOW CO LTD | 0.000% | 99.912% |
| 10389 | SPARKLE | 0.000% | 99.912% |
| 10390 | TRIVENI ENGINEE | 0.000% | 99.913% |
| 10391 | TWIN DISC INC COMMON STOCK | 0.000% | 99.913% |
| 10392 | SKF INDIA LTD | 0.000% | 99.913% |
| 10393 | ISE CHEMICAL CO | 0.000% | 99.913% |
| 10394 | ENERGY RESOURCE | 0.000% | 99.914% |
| 10395 | HUANG HSIANG CO | 0.000% | 99.914% |
| 10396 | IMPEXMETAL | 0.000% | 99.914% |
| 10397 | B2HOLDING ASA | 0.000% | 99.914% |
| 10398 | GOLFZON CO LTD | 0.000% | 99.915% |
| 10399 | TOBU STORE CO L | 0.000% | 99.915% |
| 10400 | CHANGH ETH | 0.000% | 99.915% |
| 10401 | HWA SHIN CO | 0.000% | 99.915% |
| 10402 | RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.000% | 99.916% |
| 10403 | C.BANNER INTERN | 0.000% | 99.916% |
| 10404 | UNION MEDICAL H | 0.000% | 99.916% |
| 10405 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | 0.000% | 99.916% |
| 10406 | IMPERIAL HOTEL | 0.000% | 99.917% |
| 10407 | MJ GLEESON PLC | 0.000% | 99.917% |
| 10408 | KLEANNARA CO LT | 0.000% | 99.917% |
| 10409 | GHCL LTD | 0.000% | 99.917% |
| 10410 | R1 RCM INC COMMON STOCK USD.01 | 0.000% | 99.918% |
| 10411 | SHIMOJIMA CO LT | 0.000% | 99.918% |
| 10412 | FIRSTSOURCE SOL | 0.000% | 99.918% |
| 10413 | BANCA SISTEMA S | 0.000% | 99.918% |
| 10414 | SEVERFIELD-ROWE | 0.000% | 99.918% |
| 10415 | EBARA FOODS IND | 0.000% | 99.919% |
| 10416 | CAVOTEC SA | 0.000% | 99.919% |
| 10417 | WING TAI PROPER | 0.000% | 99.919% |
| 10418 | KAORI HEAT TREA | 0.000% | 99.919% |
| 10419 | LARGO RESOURCES | 0.000% | 99.920% |
| 10420 | KNR CONSTRUCTIO | 0.000% | 99.920% |
| 10421 | MALAKOFF CORP B | 0.000% | 99.920% |
| 10422 | INDUSTRIAL BLDG | 0.000% | 99.920% |
| 10423 | TAIWAN PAPER&PU | 0.000% | 99.921% |
| 10424 | EMPERADOR INC | 0.000% | 99.921% |
| 10425 | SINCERE WATCH H | 0.000% | 99.921% |
| 10426 | CARASSO MOTORS | 0.000% | 99.921% |
| 10427 | JK PAPER | 0.000% | 99.922% |
| 10428 | FUTURE LIFESTYL | 0.000% | 99.922% |
| 10429 | BLUECOM | 0.000% | 99.922% |
| 10430 | KINGSGATE CONSD | 0.000% | 99.922% |
| 10431 | DOUBLEDRAGON PR | 0.000% | 99.922% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10432 | NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01 | 0.000% | 99.923% |
| 10433 | TOHOKU BANK | 0.000% | 99.923% |
| 10434 | METRO KAJANG HL | 0.000% | 99.923% |
| 10435 | RATNAMANI METAL | 0.000% | 99.923% |
| 10436 | PANINVEST TBK | 0.000% | 99.924% |
| 10437 | RETAIL FOOD GRO | 0.000% | 99.924% |
| 10438 | TYCOONS GROUP E | 0.000% | 99.924% |
| 10439 | ANIMA HOLDING S | 0.000% | 99.924% |
| 10440 | MANNATECH INC COMMON STOCK USD.0001 | 0.000% | 99.925% |
| 10441 | BASWARE OYJ | 0.000% | 99.925% |
| 10442 | BCO DESIO E BRI | 0.000% | 99.925% |
| 10443 | BANK INTERNASIO | 0.000% | 99.925% |
| 10444 | TRINITY LTD | 0.000% | 99.926% |
| 10445 | ECHELON FINANCI | 0.000% | 99.926% |
| 10446 | DAEWON SANUP | 0.000% | 99.926% |
| 10447 | A MARK PRECIOUS METALS INC COMMON STOCK USD.01 | 0.000% | 99.926% |
| 10448 | CHINA NT PHARMA | 0.000% | 99.926% |
| 10449 | JUTAL OFFSHORE | 0.000% | 99.927% |
| 10450 | TAIWAN FIRE & M | 0.000% | 99.927% |
| 10451 | SYARIKAT TAKAFU | 0.000% | 99.927% |
| 10452 | AMICA WRONKI | 0.000% | 99.927% |
| 10453 | COLLECTORS UNIVERSE COMMON STOCK USD.001 | 0.000% | 99.928% |
| 10454 | MAX'S GROUP INC | 0.000% | 99.928% |
| 10455 | WISDOM HOLDINGS | 0.000% | 99.928% |
| 10456 | MARCOPOLO SA | 0.000% | 99.928% |
| 10457 | YNH PROPERTY BH | 0.000% | 99.929% |
| 10458 | FOM CONST Y CON | 0.000% | 99.929% |
| 10459 | HONG LEONG ASIA | 0.000% | 99.929% |
| 10460 | SUNDARAM FINANC | 0.000% | 99.929% |
| 10461 | FDC LTD/INDIA | 0.000% | 99.929% |
| 10462 | BURWILL HOLDING | 0.000% | 99.930% |
| 10463 | MAHARASHTRA SEA | 0.000% | 99.930% |
| 10464 | ESSEL PROP | 0.000% | 99.930% |
| 10465 | DA MING INTERNA | 0.000% | 99.930% |
| 10466 | ALLIANZ MALAYSI | 0.000% | 99.931% |
| 10467 | ASTRAL POLY | 0.000% | 99.931% |
| 10468 | PERENNIAL REAL | 0.000% | 99.931% |
| 10469 | SINO GRANDNESS | 0.000% | 99.931% |
| 10470 | HUA ENG WIRE&CA | 0.000% | 99.931% |
| 10471 | SHIZUKI ELECTRI | 0.000% | 99.932% |
| 10472 | FAGRON | 0.000% | 99.932% |
| 10473 | CHINA ELECT COR | 0.000% | 99.932% |
| 10474 | BOOT(HENRY) & S | 0.000% | 99.932% |
| 10475 | TOWN HEALTH INT | 0.000% | 99.933% |
| 10476 | INVESTIS HOLDIN | 0.000% | 99.933% |
| 10477 | COCO'S JAPAN CO | 0.000% | 99.933% |
| 10478 | ECOGREEN FINE C | 0.000% | 99.933% |
| 10479 | PIHLAJALINNA OY | 0.000% | 99.933% |
| 10480 | SHIHLIN ELEC & | 0.000% | 99.934% |
| 10481 | VBG GROUP AB | 0.000% | 99.934% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10482 | DONG AH TIR | 0.000% | 99.934% |
| 10483 | HAGOROMO FOODS | 0.000% | 99.934% |
| 10484 | CATHAY NO 1 REI | 0.000% | 99.935% |
| 10485 | VICTORY NEW MAT | 0.000% | 99.935% |
| 10486 | DIALIGHT PLC | 0.000% | 99.935% |
| 10487 | VINA CONCHA Y T | 0.000% | 99.935% |
| 10488 | PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0 | 0.000% | 99.935% |
| 10489 | EUROTECH SPA | 0.000% | 99.936% |
| 10490 | VAIBHAV GL | 0.000% | 99.936% |
| 10491 | TAIYEN BIOTECH | 0.000% | 99.936% |
| 10492 | HANA MICROELECT | 0.000% | 99.936% |
| 10493 | ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001 | 0.000% | 99.936% |
| 10494 | PROGRESS WERK A | 0.000% | 99.937% |
| 10495 | PAN BROTHERS TB | 0.000% | 99.937% |
| 10496 | TERNA ENERGY SA | 0.000% | 99.937% |
| 10497 | T4F ENTRETENIMN | 0.000% | 99.937% |
| 10498 | SIMPLEX INFRAS | 0.000% | 99.938% |
| 10499 | ACNB CORP COMMON STOCK USD2.5 | 0.000% | 99.938% |
| 10500 | TIANJIN DEVMT H | 0.000% | 99.938% |
| 10501 | SINGAPORE BUS S | 0.000% | 99.938% |
| 10502 | SOLAR INDUS | 0.000% | 99.938% |
| 10503 | JYOTHY LABORATO | 0.000% | 99.939% |
| 10504 | PFENEX INC COMMON STOCK USD.001 | 0.000% | 99.939% |
| 10505 | 1ST INSURANCE C | 0.000% | 99.939% |
| 10506 | NEPES CORPORATI | 0.000% | 99.939% |
| 10507 | CHINA FINANCIAL | 0.000% | 99.939% |
| 10508 | S.A.S. DRAGON H | 0.000% | 99.940% |
| 10509 | KONDOTEC INC | 0.000% | 99.940% |
| 10510 | MNRB HOLDINGS B | 0.000% | 99.940% |
| 10511 | TECNISA SA | 0.000% | 99.940% |
| 10512 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | 0.000% | 99.941% |
| 10513 | GFOOT CO LTD | 0.000% | 99.941% |
| 10514 | ADVANCETEK ENTE | 0.000% | 99.941% |
| 10515 | PLATZER FASTIGH | 0.000% | 99.941% |
| 10516 | ROXY-PACIFIC HO | 0.000% | 99.941% |
| 10517 | CELLCOM ISRAEL | 0.000% | 99.942% |
| 10518 | TOPPS TILES | 0.000% | 99.942% |
| 10519 | JINMAO INVESTME | 0.000% | 99.942% |
| 10520 | HORIZON SECURIT | 0.000% | 99.942% |
| 10521 | ALKANE RESOURCE | 0.000% | 99.942% |
| 10522 | YEEBO INT | 0.000% | 99.943% |
| 10523 | MEDCO ENERGI IN | 0.000% | 99.943% |
| 10524 | MAUREL ET PROM | 0.000% | 99.943% |
| 10525 | MODERN DENTAL G | 0.000% | 99.943% |
| 10526 | PHIHONG TECHNOL | 0.000% | 99.943% |
| 10527 | NATURES SUNSHIN | 0.000% | 99.944% |
| 10528 | CASTINGS | 0.000% | 99.944% |
| 10529 | BAJAJ CORP LTD | 0.000% | 99.944% |
| 10530 | STANDARD CHEMIC | 0.000% | 99.944% |
| 10531 | CHAMPION TECHNO | 0.000% | 99.944% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10532 | SELVAAG BOLIG A | 0.000% | 99.945% |
| 10533 | KIM LOONG RESOU | 0.000% | 99.945% |
| 10534 | GRANDVISION BV | 0.000% | 99.945% |
| 10535 | TAINAN ENTERPRI | 0.000% | 99.945% |
| 10536 | CPI AEROSTRUCTURES INC COMMON STOCK USD.001 | 0.000% | 99.946% |
| 10537 | PACASMAYO | 0.000% | 99.946% |
| 10538 | AKZO NOBEL INDI | 0.000% | 99.946% |
| 10539 | INROM CONSTRUCT | 0.000% | 99.946% |
| 10540 | UEM EDGENTA BHD | 0.000% | 99.946% |
| 10541 | DONG A ELTEK CO | 0.000% | 99.947% |
| 10542 | VISTA GROUP INT | 0.000% | 99.947% |
| 10543 | GE T&D INDIA LT | 0.000% | 99.947% |
| 10544 | PESTECH | 0.000% | 99.947% |
| 10545 | QUINTIS LTD | 0.000% | 99.947% |
| 10546 | HON KWOK LAND I | 0.000% | 99.948% |
| 10547 | HANKUK PAPER MF | 0.000% | 99.948% |
| 10548 | LK TECH | 0.000% | 99.948% |
| 10549 | HANMI SEMICONDU | 0.000% | 99.948% |
| 10550 | MC GROUP PUBLIC | 0.000% | 99.948% |
| 10551 | NIIT | 0.000% | 99.949% |
| 10552 | NOBLE GROUP LTD | 0.000% | 99.949% |
| 10553 | ENERGY EQUITY C | 0.000% | 99.949% |
| 10554 | VOLUTION GROUP | 0.000% | 99.949% |
| 10555 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | 0.000% | 99.949% |
| 10556 | ALLGEIER SE | 0.000% | 99.950% |
| 10557 | OLVI OYJ-A SHAR | 0.000% | 99.950% |
| 10558 | KAPSCH TRAFFICC | 0.000% | 99.950% |
| 10559 | TOKYO TEKKO CO | 0.000% | 99.950% |
| 10560 | INTL PAPER | 0.000% | 99.950% |
| 10561 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | 0.000% | 99.951% |
| 10562 | LBS BINA GROUP | 0.000% | 99.951% |
| 10563 | KANSAI SUPERMAR | 0.000% | 99.951% |
| 10564 | KMH | 0.000% | 99.951% |
| 10565 | CHORUS LTD ADR ADR | 0.000% | 99.951% |
| 10566 | ISENTIA GROUP L | 0.000% | 99.952% |
| 10567 | MAHINDRA LIFESC | 0.000% | 99.952% |
| 10568 | NEXUS AG | 0.000% | 99.952% |
| 10569 | TVA GROUP INC B SHRS COMMON STOCK | 0.000% | 99.952% |
| 10570 | SHRIRAM EPC | 0.000% | 99.952% |
| 10571 | BIFFA PLC | 0.000% | 99.953% |
| 10572 | DY CORP | 0.000% | 99.953% |
| 10573 | NADEX CO LTD | 0.000% | 99.953% |
| 10574 | CONTROLADORA VU | 0.000% | 99.953% |
| 10575 | CALEDONIA MININ | 0.000% | 99.953% |
| 10576 | TOTAL GABON | 0.000% | 99.954% |
| 10577 | SITOUY GROUP HLD | 0.000% | 99.954% |
| 10578 | ORIENT CEME | 0.000% | 99.954% |
| 10579 | CRAWFORD & CO | 0.000% | 99.954% |
| 10580 | CHINOOK ENERGY | 0.000% | 99.954% |
| 10581 | LUCAS BOLS NV | 0.000% | 99.955% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10582 | INFOMEDIA | 0.000% | 99.955% |
| 10583 | SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01 | 0.000% | 99.955% |
| 10584 | MAXITRANS INDS | 0.000% | 99.955% |
| 10585 | AGV PRODUCTS | 0.000% | 99.955% |
| 10586 | MIN AIK TECHNOL | 0.000% | 99.955% |
| 10587 | SANYO ENG & CON | 0.000% | 99.956% |
| 10588 | VULCABRAS AZALE | 0.000% | 99.956% |
| 10589 | TURNING POINT BRANDS INC COMMON STOCK USD.01 | 0.000% | 99.956% |
| 10590 | SAVEZONE IC | 0.000% | 99.956% |
| 10591 | PETRA FOODS LTD | 0.000% | 99.956% |
| 10592 | DHAMPUR SUGAR M | 0.000% | 99.957% |
| 10593 | COCA-COLA ICECE | 0.000% | 99.957% |
| 10594 | YIP'S CHEMICAL | 0.000% | 99.957% |
| 10595 | SUNDARAM | 0.000% | 99.957% |
| 10596 | LEIFHEIT AG | 0.000% | 99.957% |
| 10597 | ITAB SHOP CONCE | 0.000% | 99.958% |
| 10598 | NICHOLAS FINANCIAL INC COMMON STOCK | 0.000% | 99.958% |
| 10599 | KASEN INTERNATI | 0.000% | 99.958% |
| 10600 | INTERSHOP HOLDI | 0.000% | 99.958% |
| 10601 | TSEC CORP | 0.000% | 99.958% |
| 10602 | HT MEDIA LTD | 0.000% | 99.959% |
| 10603 | INTER CARS SA | 0.000% | 99.959% |
| 10604 | BLUE SQUARE REA | 0.000% | 99.959% |
| 10605 | COCA-COLA EMBON | 0.000% | 99.959% |
| 10606 | SERVIZI ITALIA | 0.000% | 99.959% |
| 10607 | FULLER SMITH & | 0.000% | 99.959% |
| 10608 | NEPTUNE TECHNOL | 0.000% | 99.960% |
| 10609 | HATHWAY CABLE | 0.000% | 99.960% |
| 10610 | April Group | 0.000% | 99.960% |
| 10611 | HUAJUN HOLDINGS | 0.000% | 99.960% |
| 10612 | KYOCERA CORP SPONS ADR ADR | 0.000% | 99.960% |
| 10613 | WESTPORT INNOVA | 0.000% | 99.961% |
| 10614 | GOLDIS BHD | 0.000% | 99.961% |
| 10615 | MORTGAGE CHOICE | 0.000% | 99.961% |
| 10616 | CENTURY PACIFIC | 0.000% | 99.961% |
| 10617 | CHINA HANKING H | 0.000% | 99.961% |
| 10618 | TERAGO INC COMM | 0.000% | 99.962% |
| 10619 | KINTETSU DPT ST | 0.000% | 99.962% |
| 10620 | NNIT A/S | 0.000% | 99.962% |
| 10621 | AES GENER SA | 0.000% | 99.962% |
| 10622 | GRANULES INDIA | 0.000% | 99.962% |
| 10623 | TAKE SOLUTN | 0.000% | 99.962% |
| 10624 | LYDIAN INTERNAT | 0.000% | 99.963% |
| 10625 | SANYO HOUSING N | 0.000% | 99.963% |
| 10626 | HENGDELI HOLDIN | 0.000% | 99.963% |
| 10627 | PARANAPANEMA SA | 0.000% | 99.963% |
| 10628 | PROGRESS ENERGY INC SR UNSECURED 12/19 4.875 | 0.000% | 99.963% |
| 10629 | CARR'S GROUP PL | 0.000% | 99.964% |
| 10630 | CW GROUP HLDGS | 0.000% | 99.964% |
| 10631 | GLOBAL MEDICAL REIT INC REIT | 0.000% | 99.964% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10632 | DICKSON CONCEPT | 0.000% | 99.964% |
| 10633 | BANYAN TREE HOL | 0.000% | 99.964% |
| 10634 | INDIAN OVERSEAS | 0.000% | 99.964% |
| 10635 | TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01 | 0.000% | 99.965% |
| 10636 | MERCK LTD | 0.000% | 99.965% |
| 10637 | SKYLINE CORP | 0.000% | 99.965% |
| 10638 | INGERSOLL | 0.000% | 99.965% |
| 10639 | TOW CO LTD | 0.000% | 99.965% |
| 10640 | THAIFOODS GROUP | 0.000% | 99.966% |
| 10641 | ERICSSON LM-A S | 0.000% | 99.966% |
| 10642 | ZHUHAI HLDGS IN | 0.000% | 99.966% |
| 10643 | VOLT INFO SCIEN | 0.000% | 99.966% |
| 10644 | GREAVES COT | 0.000% | 99.966% |
| 10645 | PHILEX MINING C | 0.000% | 99.966% |
| 10646 | INDO COUNT INDU | 0.000% | 99.967% |
| 10647 | UNITED MICROELECTRON SP ADR ADR | 0.000% | 99.967% |
| 10648 | PINE CLIFF ENER | 0.000% | 99.967% |
| 10649 | BLACK BOX CORP | 0.000% | 99.967% |
| 10650 | PHARMA MAR SA | 0.000% | 99.967% |
| 10651 | PURAVANKARA PRO | 0.000% | 99.967% |
| 10652 | NORWEGIAN PROPE | 0.000% | 99.968% |
| 10653 | BILLABONG INTER | 0.000% | 99.968% |
| 10654 | NAGANO KEIKI CO | 0.000% | 99.968% |
| 10655 | SELCUK ECZA DEP | 0.000% | 99.968% |
| 10656 | AGORA | 0.000% | 99.968% |
| 10657 | KRAKATAU STEEL | 0.000% | 99.969% |
| 10658 | AEGIS LOGISTICS | 0.000% | 99.969% |
| 10659 | UTD MALACCA BER | 0.000% | 99.969% |
| 10660 | KISCO HOLDINGS | 0.000% | 99.969% |
| 10661 | SANGSIN BRAKE | 0.000% | 99.969% |
| 10662 | NISSEI INDUSTRI | 0.000% | 99.969% |
| 10663 | DUTY FREE INTER | 0.000% | 99.970% |
| 10664 | MACMAHON HOLDIN | 0.000% | 99.970% |
| 10665 | DONGBU SECURITI | 0.000% | 99.970% |
| 10666 | SILOAM INTERNAT | 0.000% | 99.970% |
| 10667 | BOER POWER HOLD | 0.000% | 99.970% |
| 10668 | BEST BRIDAL INC | 0.000% | 99.970% |
| 10669 | PRIME FOCUS | 0.000% | 99.971% |
| 10670 | CERAGON NETWORK | 0.000% | 99.971% |
| 10671 | KIMOTO CO LTD | 0.000% | 99.971% |
| 10672 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | 0.000% | 99.971% |
| 10673 | GROUP LEASE PUB | 0.000% | 99.971% |
| 10674 | ASIA SATELLITE | 0.000% | 99.971% |
| 10675 | SKANDINAVISKA E | 0.000% | 99.972% |
| 10676 | MAGNI-TECH INDU | 0.000% | 99.972% |
| 10677 | SEJONG INDUSTRI | 0.000% | 99.972% |
| 10678 | TBK Co., Ltd. | 0.000% | 99.972% |
| 10679 | NAVKAR CORP LTD | 0.000% | 99.972% |
| 10680 | ORIGIN ELECTRIC | 0.000% | 99.972% |
| 10681 | CGN MINING CO L | 0.000% | 99.973% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10682 | SHIDAX CORP | 0.000% | 99.973% |
| 10683 | Tessi S.A. | 0.000% | 99.973% |
| 10684 | TOTAL ACCESS CO | 0.000% | 99.973% |
| 10685 | PERMANENT TSB G | 0.000% | 99.973% |
| 10686 | HEIDELBERGCEMEN | 0.000% | 99.973% |
| 10687 | THERMAX LTD | 0.000% | 99.974% |
| 10688 | YUNNAN WATER IN | 0.000% | 99.974% |
| 10689 | MTLM | 0.000% | 99.974% |
| 10690 | DIFFER GRP | 0.000% | 99.974% |
| 10691 | GWANGJU SHINSEG | 0.000% | 99.974% |
| 10692 | MEDEQUITIES REALTY TRUST INC REIT USD.01 | 0.000% | 99.974% |
| 10693 | SSI GROUP INC | 0.000% | 99.975% |
| 10694 | YAC CO LTD | 0.000% | 99.975% |
| 10695 | ROSETTA STONE INC COMMON STOCK USD.00005 | 0.000% | 99.975% |
| 10696 | CMMB VISION HOL | 0.000% | 99.975% |
| 10697 | EUROZ LTD | 0.000% | 99.975% |
| 10698 | RAI WAY SPA | 0.000% | 99.975% |
| 10699 | KINKI SHARYO CO | 0.000% | 99.975% |
| 10700 | FAR EAST HOLDIN | 0.000% | 99.976% |
| 10701 | WHIRLPOOL OF IN | 0.000% | 99.976% |
| 10702 | RAMKRISHNA | 0.000% | 99.976% |
| 10703 | ALEMBIC LTD | 0.000% | 99.976% |
| 10704 | SIYARAM | 0.000% | 99.976% |
| 10705 | SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01 | 0.000% | 99.976% |
| 10706 | STP & I PCL-FOR | 0.000% | 99.977% |
| 10707 | ROS AGRO PLC GD | 0.000% | 99.977% |
| 10708 | STEEL CONNECT INC COMMON STOCK USD.01 | 0.000% | 99.977% |
| 10709 | SP SETIA BHD GR | 0.000% | 99.977% |
| 10710 | APAR INDS | 0.000% | 99.977% |
| 10711 | TENWOW INTL HLD | 0.000% | 99.977% |
| 10712 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024 | 0.000% | 99.977% |
| 10713 | ENEA AB | 0.000% | 99.978% |
| 10714 | FOXTONS GROUP P | 0.000% | 99.978% |
| 10715 | CHINA RUNDONG A | 0.000% | 99.978% |
| 10716 | RGC RESOURCES INC COMMON STOCK USD5.0 | 0.000% | 99.978% |
| 10717 | IMMOBILIARE GRA | 0.000% | 99.978% |
| 10718 | LOW KENG HUAT(S | 0.000% | 99.978% |
| 10719 | ROULARTA MEDIA | 0.000% | 99.979% |
| 10720 | OZFOREX GROUP L | 0.000% | 99.979% |
| 10721 | HOSTELWORLD GRO | 0.000% | 99.979% |
| 10722 | WORLD HOLDINGS | 0.000% | 99.979% |
| 10723 | AYGAZ | 0.000% | 99.979% |
| 10724 | JAKKS PACIFIC INC COMMON STOCK USD.001 | 0.000% | 99.979% |
| 10725 | SHUNFENG INTL C | 0.000% | 99.979% |
| 10726 | SHILPA MED | 0.000% | 99.980% |
| 10727 | TURK TRKTOR VE | 0.000% | 99.980% |
| 10728 | DRDGOLD LTD | 0.000% | 99.980% |
| 10729 | LINK NET TBK PT | 0.000% | 99.980% |
| 10730 | INES CORPORATIO | 0.000% | 99.980% |
| 10731 | MIRZA INTERNATI | 0.000% | 99.980% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10732 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | 0.000% | 99.980% |
| 10733 | MANNING + NAPIER INC COMMON STOCK USD.01 | 0.000% | 99.981% |
| 10734 | NEW TIMES ENERG | 0.000% | 99.981% |
| 10735 | HIBISCUS PETROL | 0.000% | 99.981% |
| 10736 | LIPPO CIKARANG | 0.000% | 99.981% |
| 10737 | ONO SOKKI CO | 0.000% | 99.981% |
| 10738 | TAKASHIMA & CO | 0.000% | 99.981% |
| 10739 | WARTECK INVEST | 0.000% | 99.981% |
| 10740 | PMP COMMUNICATI | 0.000% | 99.982% |
| 10741 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | 0.000% | 99.982% |
| 10742 | CUSTODIAN REIT | 0.000% | 99.982% |
| 10743 | LAKSHMI VILAS B | 0.000% | 99.982% |
| 10744 | TOKYO THEATRES | 0.000% | 99.982% |
| 10745 | GDI INTERGRATED | 0.000% | 99.982% |
| 10746 | CB INDUSTRIAL P | 0.000% | 99.982% |
| 10747 | BANCO PAN SA | 0.000% | 99.983% |
| 10748 | ATHENS WATER SU | 0.000% | 99.983% |
| 10749 | SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001 | 0.000% | 99.983% |
| 10750 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.000% | 99.983% |
| 10751 | LOGISTEC CORP C | 0.000% | 99.983% |
| 10752 | RXP SERVICES LT | 0.000% | 99.983% |
| 10753 | FREQUENCY ELEC | 0.000% | 99.983% |
| 10754 | PACIFIC ONLINE | 0.000% | 99.984% |
| 10755 | FUJISASH CO LTD | 0.000% | 99.984% |
| 10756 | TAUNG GOLD INTE | 0.000% | 99.984% |
| 10757 | ELEC DE STRASBO | 0.000% | 99.984% |
| 10758 | GOOD RESOURCES | 0.000% | 99.984% |
| 10759 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01 | 0.000% | 99.984% |
| 10760 | CRISIL LTD | 0.000% | 99.984% |
| 10761 | WEE HUR HOLDING | 0.000% | 99.984% |
| 10762 | ANTALIS INTERNA | 0.000% | 99.985% |
| 10763 | EZRA HOLDINGS | 0.000% | 99.985% |
| 10764 | D.B. CORP LIMIT | 0.000% | 99.985% |
| 10765 | PT INTERNATIONA | 0.000% | 99.985% |
| 10766 | KIAN JOO CAN FC | 0.000% | 99.985% |
| 10767 | OLYMPIC CORP | 0.000% | 99.985% |
| 10768 | TOWER LTD | 0.000% | 99.985% |
| 10769 | FABRYKI MEBLI F | 0.000% | 99.986% |
| 10770 | MIRAIAL CO LTD | 0.000% | 99.986% |
| 10771 | MEDIVIR | 0.000% | 99.986% |
| 10772 | TILT RENEWABLES | 0.000% | 99.986% |
| 10773 | GLAXO SMITHKLIN | 0.000% | 99.986% |
| 10774 | LIBERTY GOLD CO | 0.000% | 99.986% |
| 10775 | COXON PRECISE I | 0.000% | 99.986% |
| 10776 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001 | 0.000% | 99.986% |
| 10777 | AFFINE | 0.000% | 99.986% |
| 10778 | MARUYAMA MFG CO | 0.000% | 99.987% |
| 10779 | WIN HANVERKY HO | 0.000% | 99.987% |
| 10780 | HC2 HOLDINGS INC COMMON STOCK USD.001 | 0.000% | 99.987% |
| 10781 | INTRALOT SA - I | 0.000% | 99.987% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10782 | HOKKAI CAN CO | 0.000% | 99.987% |
| 10783 | ALANDSBANKEN | 0.000% | 99.987% |
| 10784 | 13 HOLDINGS LTD | 0.000% | 99.987% |
| 10785 | BEADELL RESOURC | 0.000% | 99.987% |
| 10786 | AUSWIDE BANK LT | 0.000% | 99.988% |
| 10787 | URSTADT BIDDLE PROPERTIES REIT USD.01 | 0.000% | 99.988% |
| 10788 | INTEVAC INC | 0.000% | 99.988% |
| 10789 | OTSUKA KAGU | 0.000% | 99.988% |
| 10790 | SALUTICA | 0.000% | 99.988% |
| 10791 | SALEM COMM CORP | 0.000% | 99.988% |
| 10792 | HONEYWELL | 0.000% | 99.988% |
| 10793 | LSL PROPERTY SE | 0.000% | 99.988% |
| 10794 | MIYOSHI OIL & F | 0.000% | 99.989% |
| 10795 | DYNAMIC ELECTRO | 0.000% | 99.989% |
| 10796 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | 0.000% | 99.989% |
| 10797 | NATIONAL RESEARCH CORP A COMMON STOCK USD.001 | 0.000% | 99.989% |
| 10798 | BIO PAPPEL SAB | 0.000% | 99.989% |
| 10799 | S.T.CHEMICAL CO | 0.000% | 99.989% |
| 10800 | RIZAL COMML BAN | 0.000% | 99.989% |
| 10801 | HARTE HANKS INC COMMON STOCK USD1.0 | 0.000% | 99.989% |
| 10802 | MCCLATCHY CO CLASS A COMMON STOCK USD.01 | 0.000% | 99.989% |
| 10803 | BOMBAY RAYON FA | 0.000% | 99.990% |
| 10804 | ASHFORD INC COMMON STOCK USD.01 | 0.000% | 99.990% |
| 10805 | SILVER BASE GRO | 0.000% | 99.990% |
| 10806 | TRIVENI TURBINE | 0.000% | 99.990% |
| 10807 | KAM HING INTERN | 0.000% | 99.990% |
| 10808 | GROUP FIVE | 0.000% | 99.990% |
| 10809 | NIPPON FILCON C | 0.000% | 99.990% |
| 10810 | IPE GROUP LTD | 0.000% | 99.990% |
| 10811 | TSUI WAH HOLDIN | 0.000% | 99.990% |
| 10812 | DIXIE GROUP INC COMMON STOCK USD3.0 | 0.000% | 99.990% |
| 10813 | DYAX CORPORATIO | 0.000% | 99.991% |
| 10814 | RECKON LTD | 0.000% | 99.991% |
| 10815 | STARK TECHNOLOG | 0.000% | 99.991% |
| 10816 | MCKAY SECURITIE | 0.000% | 99.991% |
| 10817 | NAGARJUNA FERTI | 0.000% | 99.991% |
| 10818 | MEDICAL SYSTEM | 0.000% | 99.991% |
| 10819 | OOEDO ONSEN REI | 0.000% | 99.991% |
| 10820 | AMREP CORP COMMON STOCK USD.1 | 0.000% | 99.991% |
| 10821 | VICTORY CITY IN | 0.000% | 99.991% |
| 10822 | COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05 | 0.000% | 99.991% |
| 10823 | STREET CAPITAL | 0.000% | 99.992% |
| 10824 | MIMAKI ENGINEER | 0.000% | 99.992% |
| 10825 | BSQUARE CORP COMMON STOCK | 0.000% | 99.992% |
| 10826 | SIERRA METALS I | 0.000% | 99.992% |
| 10827 | ATLANTICUS HOLDINGS CORP COMMON STOCK | 0.000% | 99.992% |
| 10828 | HANISON CONSTRU | 0.000% | 99.992% |
| 10829 | IRADIMED CORP COMMON STOCK USD.0001 | 0.000% | 99.992% |
| 10830 | ASANTE INC | 0.000% | 99.992% |
| 10831 | TOWN CENTRE SEC | 0.000% | 99.992% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10832 | HOKKAIDO GAS CO | 0.000% | 99.992% |
| 10833 | CROCODILE GARME | 0.000% | 99.993% |
| 10834 | PROMOTORA Y OPE | 0.000% | 99.993% |
| 10835 | CST GROUP LTD | 0.000% | 99.993% |
| 10836 | CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001 | 0.000% | 99.993% |
| 10837 | TEN PEAKS COFFE | 0.000% | 99.993% |
| 10838 | BOLU CIMENTO SA | 0.000% | 99.993% |
| 10839 | GUANGNAN(HLDGS) | 0.000% | 99.993% |
| 10840 | HIPAY GROUP SA | 0.000% | 99.993% |
| 10841 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0 | 0.000% | 99.993% |
| 10842 | FRAGRANCE GROUP | 0.000% | 99.993% |
| 10843 | KOSEI SECURITIE | 0.000% | 99.994% |
| 10844 | MIN XIN HLDGS | 0.000% | 99.994% |
| 10845 | R.E.A. HOLDINGS | 0.000% | 99.994% |
| 10846 | ZEDGE INC CL B COMMON STOCK | 0.000% | 99.994% |
| 10847 | XERIUM TECHNOLO | 0.000% | 99.994% |
| 10848 | COLUMBUS GOLD C | 0.000% | 99.994% |
| 10849 | SUNWAY CONSTRUC | 0.000% | 99.994% |
| 10850 | VIRCO MFG CORPORATION COMMON STOCK USD.01 | 0.000% | 99.994% |
| 10851 | GALLANT VENTURE | 0.000% | 99.994% |
| 10852 | K.P.R. MILL | 0.000% | 99.994% |
| 10853 | BRAVO BRIO RESTAURANT GROUP COMMON STOCK | 0.000% | 99.994% |
| 10854 | STEEL & TUBE HL | 0.000% | 99.994% |
| 10855 | DYNASTY FINE WI | 0.000% | 99.995% |
| 10856 | GLORIOUS SUN EN | 0.000% | 99.995% |
| 10857 | NRJ GROUP | 0.000% | 99.995% |
| 10858 | A&D CO LTD | 0.000% | 99.995% |
| 10859 | MOTHERCARE | 0.000% | 99.995% |
| 10860 | PRIME MEDIA GRO | 0.000% | 99.995% |
| 10861 | BOUSTEAD PROJEC | 0.000% | 99.995% |
| 10862 | ASPEN GROUP | 0.000% | 99.995% |
| 10863 | FOUNTAIN SET HL | 0.000% | 99.995% |
| 10864 | IGUATEMI EMP SH | 0.000% | 99.995% |
| 10865 | PEARL ORIENTAL | 0.000% | 99.995% |
| 10866 | CORP BANK | 0.000% | 99.995% |
| 10867 | V1 GROUP LTD | 0.000% | 99.996% |
| 10868 | ANXIN-CHINA HOL | 0.000% | 99.996% |
| 10869 | CHINA RARE EART | 0.000% | 99.996% |
| 10870 | MEGASTUDY CO LT | 0.000% | 99.996% |
| 10871 | NATIONAL AGRICU | 0.000% | 99.996% |
| 10872 | INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001 | 0.000% | 99.996% |
| 10873 | ADDNODE GROUP A | 0.000% | 99.996% |
| 10874 | TSH RESOURCES B | 0.000% | 99.996% |
| 10875 | INTERSECTIONS INC COMMON STOCK USD.01 | 0.000% | 99.996% |
| 10876 | GETIN HOLDING S | 0.000% | 99.996% |
| 10877 | HSIN CHONG CONS | 0.000% | 99.996% |
| 10878 | SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01 | 0.000% | 99.996% |
| 10879 | CHINA FIBER OPT | 0.000% | 99.996% |
| 10880 | CHINA PROPERTIE | 0.000% | 99.997% |
| 10881 | BGR ENERGY SYST | 0.000% | 99.997% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10882 | CHEROKEE INC COMMON STOCK USD.02 | 0.000% | 99.997% |
| 10883 | MIMEDX GROUP INC COMMON STOCK USD.001 | 0.000% | 99.997% |
| 10884 | EASTMAIN RES IN | 0.000% | 99.997% |
| 10885 | HITE HOLDINGS C | 0.000% | 99.997% |
| 10886 | NICE SPA | 0.000% | 99.997% |
| 10887 | BIOSCRIP INC COMMON STOCK USD.0001 | 0.000% | 99.997% |
| 10888 | TONGDA HONG TAI | 0.000% | 99.997% |
| 10889 | KONG SUN HLDGS | 0.000% | 99.997% |
| 10890 | JBF INDUSTRIES | 0.000% | 99.997% |
| 10891 | FUELCELL ENERGY INC COMMON STOCK USD.0001 | 0.000% | 99.997% |
| 10892 | LAURA ASHLEY HO | 0.000% | 99.997% |
| 10893 | ARCELORMITTAL S | 0.000% | 99.997% |
| 10894 | LOTTE CONFECT | 0.000% | 99.997% |
| 10895 | I-CABLE COMMUNI | 0.000% | 99.997% |
| 10896 | LIPOCINE INC COMMON STOCK USD.0001 | 0.000% | 99.998% |
| 10897 | ABAN OFFSHORE | 0.000% | 99.998% |
| 10898 | TRUBA ALAM MANU | 0.000% | 99.998% |
| 10899 | KONA GRILL INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 10900 | RAFFLES EDUCATI | 0.000% | 99.998% |
| 10901 | TUNAS RIDEAN | 0.000% | 99.998% |
| 10902 | FORTRESS GLOBAL | 0.000% | 99.998% |
| 10903 | US AUTO PARTS N | 0.000% | 99.998% |
| 10904 | PERCEPTRON INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 10905 | CHINA DYNAMICS | 0.000% | 99.998% |
| 10906 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 10907 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | 0.000% | 99.998% |
| 10908 | MITCHAM INDUSTRIES INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 10909 | BLOOMSBURY PUBL | 0.000% | 99.998% |
| 10910 | DELTICOM AG | 0.000% | 99.998% |
| 10911 | FERRATUM OYJ | 0.000% | 99.998% |
| 10912 | AEGON NV | 0.000% | 99.998% |
| 10913 | WATPAC LIMITED | 0.000% | 99.998% |
| 10914 | BE GROUP AB | 0.000% | 99.998% |
| 10915 | HYFLUXSHOP | 0.000% | 99.999% |
| 10916 | BRILLIANT CIRCL | 0.000% | 99.999% |
| 10917 | QUNXING PAPER H | 0.000% | 99.999% |
| 10918 | NEWSSTAR FINANCIAL INCCVR COMMON STOCK | 0.000% | 99.999% |
| 10919 | DAN FORM HOLDIN | 0.000% | 99.999% |
| 10920 | ECOSYNTHETIX IN | 0.000% | 99.999% |
| 10921 | ENGLOBAL CORP COMMON STOCK USD.001 | 0.000% | 99.999% |
| 10922 | TAKACHIHO KOHEK | 0.000% | 99.999% |
| 10923 | JINDAL POLY FIL | 0.000% | 99.999% |
| 10924 | PETRUS RESOURCE | 0.000% | 99.999% |
| 10925 | ABTERRA LTD | 0.000% | 99.999% |
| 10926 | ALTISOURCE ASSET MANAGEMENT COMMON STOCK | 0.000% | 99.999% |
| 10927 | LUKS GROUP (VH) | 0.000% | 99.999% |
| 10928 | YEO HIAP SENG | 0.000% | 99.999% |
| 10929 | IRC LIMITED | 0.000% | 99.999% |
| 10930 | RCM TECHNOLOGIES INC COMMON STOCK USD.05 | 0.000% | 99.999% |
| 10931 | DESTINATION MATERNITY CORP COMMON STOCK USD.01 | 0.000% | 99.999% |

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

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