

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

As of January 31, 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 | 0.780% | 0.780% |
| 2 | BANK OF MONTREAL COMMON STOCK | 0.736% | 1.516% |
| 3 | AT+T INC COMMON STOCK USD1.0 | 0.717% | 2.233% |
| 4 | APPLE INC | 0.672% | 2.905% |
| 5 | WELLS FARGO + CO COMMON STOCK USD1.666 | 0.655% | 3.560% |
| 6 | BANK OF NOVA SCOTIA COMMON STOCK | 0.613% | 4.172% |
| 7 | TORONTO DOMINION BANK COMMON STOCK | 0.609% | 4.781% |
| 8 | EXXON MOBIL CORP COMMON STOCK | 0.574% | 5.355% |
| 9 | SUNCOR ENERGY INC COMMON STOCK | 0.551% | 5.906% |
| 10 | ROYAL BANK OF CANADA COMMON STOCK | 0.524% | 6.430% |
| 11 | BANK OF AMERICA | 0.458% | 6.888% |
| 12 | COMCAST CORP CLASS A COMMON STOCK USD.01 | 0.410% | 7.298% |
| 13 | INTEL CORP COMMON STOCK USD.001 | 0.409% | 7.707% |
| 14 | CAN IMPERIAL BK OF COMMERCE COMMON STOCK | 0.396% | 8.103% |
| 15 | CHEVRON CORP COMMON STOCK USD.75 | 0.392% | 8.495% |
| 16 | MICROSOFT CORP COMMON STOCK USD.00000625 | 0.385% | 8.880% |
| 17 | TECK RESOURCES LTD CLS B COMMON STOCK | 0.375% | 9.255% |
| 18 | PFIZER INC COMMON STOCK USD.05 | 0.305% | 9.560% |
| 19 | CISCO SYSTEMS | 0.294% | 9.854% |
| 20 | MANULIFE FINANCIAL CORP COMMON STOCK | 0.294% | 10.149% |
| 21 | CITIGROUP INC COMMON STOCK USD.01 | 0.289% | 10.438% |
| 22 | CANADIAN NATURAL RESOURCES COMMON STOCK | 0.288% | 10.726% |
| 23 | WAL-MART STORES | 0.285% | 11.011% |
| 24 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | 0.264% | 11.276% |
| 25 | AMAZON.COM INC | 0.259% | 11.535% |
| 26 | MAGNA INTERNATIONAL INC COMMON STOCK | 0.259% | 11.794% |
| 27 | SAMSUNG ELECTRO | 0.256% | 12.050% |
| 28 | SUN LIFE FINANCIAL INC COMMON STOCK | 0.237% | 12.287% |
| 29 | TOTAL SA | 0.223% | 12.510% |
| 30 | BP PLC | 0.222% | 12.732% |
| 31 | NUTRIEN LTD COMMON STOCK | 0.217% | 12.948% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 32 | DAIMLER AG | 0.214% | 13.162% |
| 33 | ALPHABET INC CL C COMMON STOCK USD.001 | 0.210% | 13.373% |
| 34 | CHINA CONST BK | 0.207% | 13.579% |
| 35 | ALPHABET INC CL A COMMON STOCK USD.001 | 0.201% | 13.780% |
| 36 | NESTLE SA | 0.198% | 13.978% |
| 37 | FACEBOOK INC A COMMON STOCK USD.000006 | 0.196% | 14.174% |
| 38 | HSBC HOLDINGS PLC SPONS ADR ADR | 0.193% | 14.367% |
| 39 | UNITEDHEALTH GR | 0.188% | 14.555% |
| 40 | TOYOTA MOTOR CO | 0.186% | 14.741% |
| 41 | CAD - London | 0.183% | 14.924% |
| 42 | ORACLE CORP COMMON STOCK USD.01 | 0.181% | 15.105% |
| 43 | GENERAL MOTORS CO COMMON STOCK USD.01 | 0.173% | 15.278% |
| 44 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | 0.169% | 15.446% |
| 45 | ENBRIDGE INC COMMON STOCK | 0.168% | 15.614% |
| 46 | VODAFONE GROUP | 0.167% | 15.781% |
| 47 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | 0.166% | 15.947% |
| 48 | PROCTER + GAMBLE CO/THE COMMON STOCK | 0.165% | 16.112% |
| 49 | BHP BILLITON LT | 0.165% | 16.277% |
| 50 | QUALCOMM INC COMMON STOCK USD.0001 | 0.160% | 16.437% |
| 51 | CANADIAN NATL RAILWAY CO COMMON STOCK | 0.160% | 16.597% |
| 52 | BANCO SANTANDER | 0.158% | 16.755% |
| 53 | BARRICK GOLD CORP COMMON STOCK | 0.155% | 16.910% |
| 54 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | 0.152% | 17.062% |
| 55 | WALT DISNEY(HLD | 0.148% | 17.210% |
| 56 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | 0.147% | 17.357% |
| 57 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | 0.144% | 17.501% |
| 58 | MORGAN STANLEY COMMON STOCK USD.01 | 0.144% | 17.645% |
| 59 | NATIONAL BK CDA | 0.137% | 17.783% |
| 60 | REP AUSTRIA GOV | 0.132% | 17.915% |
| 61 | CVS HEALTH CORP COMMON STOCK USD.01 | 0.132% | 18.047% |
| 62 | EUROPEAN STABIL | 0.131% | 18.179% |
| 63 | FINLAND GOVERNMENT | 0.130% | 18.309% |
| 64 | ENCANA CORP COMMON STOCK | 0.130% | 18.439% |
| 65 | BASF SE | 0.130% | 18.569% |
| 66 | VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV | 0.129% | 18.698% |
| 67 | MICRON TECHNOLO | 0.129% | 18.828% |
| 68 | SWEDISH GOVT 3. | 0.129% | 18.956% |
| 69 | AMERICAN TOWER CORP REIT USD.01 | 0.127% | 19.083% |
| 70 | NOVARTIS AG | 0.125% | 19.208% |
| 71 | UNION PACIFIC CORP COMMON STOCK USD2.5 | 0.124% | 19.332% |
| 72 | BCE INC COMMON STOCK | 0.124% | 19.457% |
| 73 | ROYAL DUTCH SHE | 0.124% | 19.580% |
| 74 | KINROSS GOLD CORP COMMON STOCK | 0.123% | 19.704% |
| 75 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | 0.122% | 19.825% |
| 76 | US BANCORP COMMON STOCK USD.01 | 0.121% | 19.946% |
| 77 | HONDA MOTOR CO | 0.121% | 20.067% |
| 78 | TRANSCANADA CORP COMMON STOCK | 0.121% | 20.188% |
| 79 | CANADA HOUSING | 0.120% | 20.308% |
| 80 | TRAVELERS COS | 0.118% | 20.426% |
| 81 | INDUSTRIAL & CO | 0.118% | 20.544% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 82 | FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK | 0.118% | 20.662% |
| 83 | LUNDIN MINING C | 0.117% | 20.779% |
| 84 | TENCENT HLDGS L | 0.117% | 20.896% |
| 85 | FORD MOTOR CO COMMON STOCK USD.01 | 0.116% | 21.012% |
| 86 | CHINA NATIONAL | 0.116% | 21.128% |
| 87 | VOLKSWAGEN AG | 0.116% | 21.244% |
| 88 | CAISSE D'AMORT | 0.116% | 21.360% |
| 89 | DOWDUPONT INC COMMON STOCK USD.01 | 0.113% | 21.472% |
| 90 | ROYAL DUTCH SHELL SPON ADR A ADR | 0.112% | 21.584% |
| 91 | MERCK + CO. INC. COMMON STOCK USD.5 | 0.111% | 21.695% |
| 92 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | 0.109% | 21.805% |
| 93 | AMGEN INC COMMON STOCK USD.0001 | 0.108% | 21.913% |
| 94 | PROVINCE OF ALBERTA UNSECURED 09/21 1.35 | 0.108% | 22.021% |
| 95 | PNC BANK | 0.108% | 22.129% |
| 96 | ABBOTT LABORATORIES COMMON STOCK | 0.107% | 22.235% |
| 97 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | 0.107% | 22.342% |
| 98 | TIME WARNER INC COMMON STOCK USD.01 | 0.106% | 22.448% |
| 99 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | 0.105% | 22.553% |
| 100 | MEDTRONIC PLC | 0.105% | 22.657% |
| 101 | ORACLE CORP SR UNSECURED 09/21 1.9 | 0.103% | 22.760% |
| 102 | UK(GOVT OF) 4.2 | 0.103% | 22.863% |
| 103 | ROYAL DUTCH SH- | 0.103% | 22.965% |
| 104 | COCA-COLA CO | 0.102% | 23.068% |
| 105 | PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9 | 0.102% | 23.170% |
| 106 | MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25 | 0.101% | 23.271% |
| 107 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 0.101% | 23.372% |
| 108 | ANTHEM INC COMMON STOCK USD.01 | 0.100% | 23.472% |
| 109 | SWEDEN GOVERNME | 0.100% | 23.572% |
| 110 | HOME DEPOT INC COMMON STOCK USD.05 | 0.100% | 23.672% |
| 111 | ACE LTD | 0.099% | 23.771% |
| 112 | ANGLO AMERICAN | 0.099% | 23.871% |
| 113 | FEDEX CORPORATI | 0.099% | 23.969% |
| 114 | GILEAD SCIENCES | 0.097% | 24.066% |
| 115 | WEST FRASER TIM | 0.097% | 24.164% |
| 116 | SIMON PROPERTY GROUP INC REIT USD.0001 | 0.096% | 24.260% |
| 117 | FIRST QUANTUM M | 0.096% | 24.356% |
| 118 | DELTA AIRLINES | 0.096% | 24.451% |
| 119 | CATERPILLAR INC COMMON STOCK USD1.0 | 0.095% | 24.546% |
| 120 | TARGET CORPORAT | 0.095% | 24.642% |
| 121 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | 0.094% | 24.736% |
| 122 | UNIBAIL-RODAMCO | 0.094% | 24.830% |
| 123 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | 0.094% | 24.925% |
| 124 | FRENCH REPUBLIC | 0.094% | 25.018% |
| 125 | HITACHI | 0.093% | 25.112% |
| 126 | NETWORK RAIL IN | 0.093% | 25.205% |
| 127 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | 0.092% | 25.297% |
| 128 | BAYERISCHE MOTO | 0.092% | 25.389% |
| 129 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | 0.092% | 25.481% |
| 130 | VALERO ENERGY C | 0.092% | 25.573% |
| 131 | US TREASURY N/B 05/25 2.125 | 0.091% | 25.664% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 132 | BOEING CO/THE COMMON STOCK USD5.0 | 0.090% | 25.754% |
| 133 | INDUSTRIAL ALLI | 0.089% | 25.843% |
| 134 | GOLDCORP INC COMMON STOCK | 0.089% | 25.932% |
| 135 | VALE SA | 0.087% | 26.018% |
| 136 | CROWN CASTLE INTL CORP REIT USD.01 | 0.084% | 26.103% |
| 137 | CAPITAL ONE FIN | 0.084% | 26.187% |
| 138 | NATL AUSTRALIA | 0.084% | 26.271% |
| 139 | BROOKFIELD ASSET MANAGE CL A COMMON STOCK | 0.084% | 26.355% |
| 140 | BRIT AMER TOBAC | 0.084% | 26.439% |
| 141 | BNP PARIBAS SA | 0.084% | 26.522% |
| 142 | BLACKROCK INC COMMON STOCK USD.01 | 0.084% | 26.606% |
| 143 | SCHLUMBERGER LTD COMMON STOCK USD.01 | 0.084% | 26.690% |
| 144 | FRENCH REP GOVT | 0.083% | 26.773% |
| 145 | CANADIAN TIRE C | 0.083% | 26.856% |
| 146 | NORFOLK STHN CO | 0.082% | 26.937% |
| 147 | RIO TINTO PLC SPON ADR ADR | 0.082% | 27.019% |
| 148 | LINAMAR CORP | 0.081% | 27.100% |
| 149 | FINNING INTL LT | 0.081% | 27.182% |
| 150 | PING AN INSURAN | 0.081% | 27.263% |
| 151 | CENOVUS ENERGY INC COMMON STOCK | 0.081% | 27.344% |
| 152 | AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625 | 0.081% | 27.426% |
| 153 | FORTIS INC COMMON STOCK | 0.081% | 27.507% |
| 154 | GLENCORE XSTRA | 0.081% | 27.588% |
| 155 | ABB LTD | 0.080% | 27.668% |
| 156 | ORANGE SA | 0.079% | 27.748% |
| 157 | AIA GROUP LTD | 0.078% | 27.826% |
| 158 | ABBVIE INC COMMON STOCK USD.01 | 0.078% | 27.904% |
| 159 | KINGDOM BELGIUM | 0.078% | 27.982% |
| 160 | SHAW COMMUNICATIONS INC B COMMON STOCK | 0.078% | 28.060% |
| 161 | DEUTSCHE TELEKO | 0.078% | 28.138% |
| 162 | PEMBINA PIPELINE CORP COMMON STOCK NPV | 0.078% | 28.215% |
| 163 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | 0.077% | 28.293% |
| 164 | MICHELIN(CGDE) | 0.077% | 28.370% |
| 165 | ARC RESOURCES L | 0.077% | 28.447% |
| 166 | EQUINIX INC REIT USD.001 | 0.077% | 28.524% |
| 167 | MAXAR TECHNOLOGIES LTD COMMON STOCK | 0.076% | 28.600% |
| 168 | ENERPLUS CORP COMMON STOCK | 0.076% | 28.676% |
| 169 | CONOCOPHILLIPS COMMON STOCK USD.01 | 0.075% | 28.751% |
| 170 | ALLERGAN PLC | 0.075% | 28.826% |
| 171 | WESTPAC BANK CO | 0.074% | 28.901% |
| 172 | BROADCOM LTD | 0.074% | 28.975% |
| 173 | ZURICH FIN SVS | 0.074% | 29.048% |
| 174 | CIGNA CORP | 0.073% | 29.121% |
| 175 | PEPSICO INC COMMON STOCK USD.017 | 0.073% | 29.194% |
| 176 | PHILIP MORRIS INTERNATIONAL COMMON STOCK | 0.073% | 29.267% |
| 177 | AUST & NZ BANK | 0.073% | 29.339% |
| 178 | CANADIAN PACIFIC RAILWAY LTD COMMON STOCK | 0.072% | 29.412% |
| 179 | FREEPORT-MCMORA | 0.072% | 29.484% |
| 180 | MARATHON PETROLEUM CORP COMMON STOCK | 0.072% | 29.556% |
| 181 | NVIDIA CORP | 0.072% | 29.628% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 182 | KREDIT FUER WIE | 0.071% | 29.700% |
| 183 | NEWBELCO SA/NV | 0.070% | 29.769% |
| 184 | CANADIAN WESTER | 0.070% | 29.839% |
| 185 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | 0.069% | 29.908% |
| 186 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | 0.069% | 29.977% |
| 187 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | 0.069% | 30.046% |
| 188 | CRESCENT POINT ENERGY CORP COMMON STOCK | 0.069% | 30.115% |
| 189 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | 0.069% | 30.184% |
| 190 | MASTERCARD INC A COMMON STOCK USD.0001 | 0.068% | 30.252% |
| 191 | WHITECAP RESOUR | 0.068% | 30.320% |
| 192 | TAIWAN SEMI-ADR | 0.068% | 30.388% |
| 193 | YAMANA GOLD INC COMMON STOCK | 0.068% | 30.456% |
| 194 | WASTE CONNECTIONS INC COMMON STOCK | 0.067% | 30.523% |
| 195 | IBERDROLA SA | 0.067% | 30.590% |
| 196 | TELUS CORPORATI | 0.067% | 30.657% |
| 197 | NISSAN MOTOR CO | 0.067% | 30.724% |
| 198 | DENMARK GOVT BO | 0.066% | 30.790% |
| 199 | AFLAC INC COMMON STOCK USD.1 | 0.066% | 30.856% |
| 200 | ALLSTATE CORP COMMON STOCK USD.01 | 0.066% | 30.922% |
| 201 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | 0.066% | 30.988% |
| 202 | BEST BUY CO INC | 0.066% | 31.053% |
| 203 | IAMGOLD CORP COMMON STOCK | 0.065% | 31.119% |
| 204 | ALIBABA GROUP HOLDING SP ADR ADR USD.000025 | 0.065% | 31.184% |
| 205 | KINDER MORGAN INC COMMON STOCK USD.01 | 0.065% | 31.249% |
| 206 | SANOFI-AVENTIS | 0.065% | 31.314% |
| 207 | PROLOGIS INC REIT USD.01 | 0.065% | 31.379% |
| 208 | ROCHE HOLDING A | 0.065% | 31.444% |
| 209 | INTESA SANPAOLO | 0.065% | 31.508% |
| 210 | MOLSONCOORS-B-U | 0.065% | 31.573% |
| 211 | ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4 | 0.064% | 31.637% |
| 212 | AETNA INC COMMON STOCK USD.01 | 0.064% | 31.701% |
| 213 | AGNICO EAGLE MINES LTD COMMON STOCK | 0.064% | 31.766% |
| 214 | HUMANA INC | 0.064% | 31.830% |
| 215 | ENGIE | 0.064% | 31.894% |
| 216 | SINGAPORE GOVT | 0.064% | 31.957% |
| 217 | 3M CO COMMON STOCK USD.01 | 0.064% | 32.021% |
| 218 | KOMMUNINVEST I | 0.064% | 32.084% |
| 219 | NESTLE FINANCE | 0.063% | 32.148% |
| 220 | GEORGE WESTON L | 0.063% | 32.211% |
| 221 | MCDONALD S CORP COMMON STOCK USD.01 | 0.063% | 32.274% |
| 222 | BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85 | 0.063% | 32.337% |
| 223 | KOMMUNINVEST I | 0.063% | 32.399% |
| 224 | METHANEX CORP COMMON STOCK | 0.062% | 32.461% |
| 225 | KBC GROEP NV | 0.062% | 32.523% |
| 226 | BLACKBERRY LTD COMMON STOCK | 0.062% | 32.585% |
| 227 | COOPERATIEVE RA | 0.062% | 32.647% |
| 228 | SEVEN GENERATIO | 0.062% | 32.709% |
| 229 | TE CONNECTIVITY | 0.062% | 32.770% |
| 230 | CAMECO CORP COMMON STOCK | 0.062% | 32.832% |
| 231 | UBS GROUP | 0.061% | 32.893% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 232 | SUMITOMO MITSUI | 0.061% | 32.955% |
| 233 | TEXAS INSTRUMEN | 0.060% | 33.015% |
| 234 | DANAHER CORP COMMON STOCK USD.01 | 0.060% | 33.075% |
| 235 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | 0.060% | 33.135% |
| 236 | DEUTSCHE BAHN F | 0.060% | 33.195% |
| 237 | SIEMENS AG | 0.060% | 33.255% |
| 238 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | 0.060% | 33.314% |
| 239 | ALIMENTATION CO | 0.060% | 33.374% |
| 240 | STARS GROUP INC/THE COMMON STOCK | 0.059% | 33.433% |
| 241 | CK HUTCHINSON H | 0.059% | 33.492% |
| 242 | BK NEDERLANDSE | 0.059% | 33.552% |
| 243 | ASSIC GENERALI | 0.059% | 33.611% |
| 244 | DOLLARAMA INC | 0.059% | 33.669% |
| 245 | CORNING INC COMMON STOCK USD.5 | 0.058% | 33.728% |
| 246 | DISCOVER FINL S | 0.058% | 33.786% |
| 247 | BAYER AG | 0.058% | 33.845% |
| 248 | ALTRIA GROUP INC COMMON STOCK USD.333 | 0.058% | 33.903% |
| 249 | BB+T CORP COMMON STOCK USD5.0 | 0.058% | 33.961% |
| 250 | ALLIANZ AG | 0.058% | 34.018% |
| 251 | IMPERIAL OIL LTD COMMON STOCK | 0.058% | 34.076% |
| 252 | METLIFE INC COMMON STOCK USD.01 | 0.057% | 34.133% |
| 253 | NOVARTIS AG SPONSORED ADR ADR | 0.057% | 34.191% |
| 254 | MCKESSON CORP. | 0.057% | 34.248% |
| 255 | PAN AMERICAN SILVER CORP COMMON STOCK | 0.057% | 34.305% |
| 256 | COTT CORP | 0.057% | 34.362% |
| 257 | ANDEAVOR COMMON STOCK USD.167 | 0.057% | 34.419% |
| 258 | TFI INTERNATION | 0.057% | 34.476% |
| 259 | CHINA MOBILE LT | 0.057% | 34.533% |
| 260 | PUBLIC STORAGE | 0.057% | 34.590% |
| 261 | SWEDISH EXP CRE | 0.057% | 34.646% |
| 262 | CONSTELLATION S | 0.056% | 34.703% |
| 263 | WHEATON PRECIOUS METALS CORP COMMON STOCK | 0.056% | 34.759% |
| 264 | WESTPAC BKG COR | 0.056% | 34.815% |
| 265 | TESCO PLC | 0.056% | 34.871% |
| 266 | FIAT CHRYSLER A | 0.056% | 34.926% |
| 267 | AIR CANADA | 0.055% | 34.982% |
| 268 | EMPIRE CO LTD N | 0.055% | 35.037% |
| 269 | EATON CORP PLC | 0.055% | 35.092% |
| 270 | UPM-KYMMENE OYJ | 0.055% | 35.148% |
| 271 | CSX CORP | 0.055% | 35.203% |
| 272 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | 0.055% | 35.258% |
| 273 | UNEDIC ASSEO 0. | 0.055% | 35.313% |
| 274 | WESTJET AIRLINE | 0.055% | 35.367% |
| 275 | ING GROEP NV | 0.054% | 35.422% |
| 276 | AGENCE FRANCAIS | 0.054% | 35.476% |
| 277 | LOBLAW COS LTD | 0.054% | 35.530% |
| 278 | ENI S.P.A. | 0.054% | 35.585% |
| 279 | SONY CORP | 0.054% | 35.639% |
| 280 | STATE STREET CORP COMMON STOCK USD1.0 | 0.054% | 35.693% |
| 281 | JX HOLDINGS INC | 0.054% | 35.747% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 282 | COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875 | 0.054% | 35.801% |
| 283 | AXA | 0.054% | 35.855% |
| 284 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | 0.054% | 35.909% |
| 285 | CHEVRON CORP SR UNSECURED 06/23 3.191 | 0.054% | 35.963% |
| 286 | B2GOLD CORP COM | 0.054% | 36.016% |
| 287 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | 0.054% | 36.070% |
| 288 | WOODSIDE PETROL | 0.053% | 36.123% |
| 289 | EBAY INC | 0.053% | 36.176% |
| 290 | NETHERLANDS GOV | 0.053% | 36.230% |
| 291 | BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2 | 0.053% | 36.283% |
| 292 | ITAU UNIBANCO S | 0.053% | 36.336% |
| 293 | HUDBAY MINERALS INC COMMON STOCK NPV | 0.053% | 36.389% |
| 294 | BANK OF CHINA L | 0.053% | 36.442% |
| 295 | CMNWLTH BK OF A | 0.053% | 36.494% |
| 296 | BCO BILBAO VIZC | 0.053% | 36.547% |
| 297 | SOUTHWEST AIRLI | 0.052% | 36.599% |
| 298 | PACCAR INC | 0.052% | 36.652% |
| 299 | TOYOTA MOTOR CO | 0.052% | 36.704% |
| 300 | SOC GENERALE | 0.052% | 36.756% |
| 301 | ROYAL BK OF CAN | 0.052% | 36.808% |
| 302 | CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25 | 0.052% | 36.860% |
| 303 | CGI GROUP INC CLASS A COMMON STOCK | 0.052% | 36.911% |
| 304 | STANDARD BANK G | 0.051% | 36.963% |
| 305 | SNC-LAVALIN GRO | 0.051% | 37.014% |
| 306 | COSTCO WHOLESALE | 0.051% | 37.064% |
| 307 | ENBRIDGE | 0.051% | 37.115% |
| 308 | WESTERN DIGITAL | 0.050% | 37.165% |
| 309 | CHINA O/SEAS LA | 0.050% | 37.216% |
| 310 | GILDAN ACTIVEWEAR INC COMMON STOCK | 0.050% | 37.266% |
| 311 | DAVITA INC COMMON STOCK USD.001 | 0.050% | 37.316% |
| 312 | MICROSOFT CORP | 0.050% | 37.367% |
| 313 | MITSUBISHI CHEM | 0.050% | 37.417% |
| 314 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | 0.050% | 37.467% |
| 315 | LVMH MOET HENNE | 0.050% | 37.517% |
| 316 | FIFTH THIRD BAN | 0.050% | 37.566% |
| 317 | PEUGEOT SA | 0.050% | 37.616% |
| 318 | ALLIANZ SE SPON ADR ADR | 0.050% | 37.666% |
| 319 | WALMART INC SR UNSECURED 04/23 2.55 | 0.050% | 37.715% |
| 320 | EQUITY RESIDENT | 0.050% | 37.765% |
| 321 | HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01 | 0.050% | 37.815% |
| 322 | PHILLIPS 66 COMMON STOCK | 0.049% | 37.864% |
| 323 | DIGITAL REALTY | 0.049% | 37.913% |
| 324 | NIKE INC CL B COMMON STOCK USD1.0 | 0.049% | 37.962% |
| 325 | PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375 | 0.049% | 38.011% |
| 326 | BHP BILLITON PL | 0.049% | 38.060% |
| 327 | BIOGEN IDEC INC | 0.049% | 38.109% |
| 328 | THOMSON REUTERS CORP COMMON STOCK | 0.048% | 38.157% |
| 329 | CAE INC COMMON STOCK | 0.048% | 38.206% |
| 330 | CME GROUP INC COMMON STOCK USD.01 | 0.048% | 38.254% |
| 331 | NUCOR CORP | 0.048% | 38.302% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 332 | WELLTOWER INC REIT USD1.0 | 0.048% | 38.350% |
| 333 | KROGER CO | 0.048% | 38.398% |
| 334 | MGM MIRAGE INC | 0.048% | 38.445% |
| 335 | SNCF RESEAU 3.1 | 0.048% | 38.493% |
| 336 | HUSKY ENERGY IN | 0.048% | 38.541% |
| 337 | CREDIT SUISSE G | 0.048% | 38.589% |
| 338 | SUNTRUST BANKS | 0.047% | 38.636% |
| 339 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | 0.047% | 38.683% |
| 340 | CONTINENTAL AG | 0.047% | 38.731% |
| 341 | ORIX CORP | 0.047% | 38.778% |
| 342 | TMX GROUP LTD | 0.047% | 38.825% |
| 343 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75 | 0.047% | 38.872% |
| 344 | MIZUHO FINANCIA | 0.047% | 38.919% |
| 345 | WSP GLOBAL INC | 0.047% | 38.965% |
| 346 | UNICREDIT SPA | 0.047% | 39.012% |
| 347 | IBM CORP SR UNSECURED 01/22 2.5 | 0.047% | 39.059% |
| 348 | VINCI SA | 0.047% | 39.106% |
| 349 | CHEVRON CORP 2. | 0.047% | 39.152% |
| 350 | KONINKLIJKE AHO | 0.047% | 39.199% |
| 351 | CARNIVAL CORP COMMON STOCK USD.01 | 0.047% | 39.245% |
| 352 | EOG RESOURCES | 0.046% | 39.292% |
| 353 | TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994 | 0.046% | 39.338% |
| 354 | ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35 | 0.046% | 39.385% |
| 355 | STATE OF NORTH | 0.046% | 39.431% |
| 356 | NOVARTIS CAP CO | 0.046% | 39.478% |
| 357 | SOFTBANK CORP | 0.046% | 39.524% |
| 358 | LLOYDS BANKING | 0.046% | 39.570% |
| 359 | HON HAI PRECISI | 0.046% | 39.616% |
| 360 | DIAGEO PLC ADR | 0.046% | 39.662% |
| 361 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | 0.046% | 39.708% |
| 362 | ARCELORMITTAL | 0.046% | 39.753% |
| 363 | SEVEN & I HOLDI | 0.046% | 39.799% |
| 364 | ASTRAZENECA PLC SPONS ADR ADR | 0.046% | 39.845% |
| 365 | SBA COMMUNICATIONS CORP REIT USD.01 | 0.046% | 39.890% |
| 366 | STATOIL ASA | 0.045% | 39.936% |
| 367 | AVALONBAY COMMUNITIES INC REIT USD.01 | 0.045% | 39.981% |
| 368 | MYLAN INC/PA | 0.045% | 40.026% |
| 369 | RELIANCE INDS | 0.045% | 40.072% |
| 370 | GEN DYNAMICS CO | 0.045% | 40.117% |
| 371 | BUNDESOBLIGATIO | 0.045% | 40.162% |
| 372 | TOURMALINE OIL | 0.045% | 40.207% |
| 373 | SCHNEIDER SA | 0.045% | 40.252% |
| 374 | T MOBILE US INC COMMON STOCK USD.0001 | 0.045% | 40.297% |
| 375 | CISCO SYSTEMS INC SR UNSECURED 02/21 2.2 | 0.045% | 40.342% |
| 376 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | 0.045% | 40.386% |
| 377 | COMPAGNIE DE SA | 0.045% | 40.431% |
| 378 | RIO TINTO | 0.045% | 40.475% |
| 379 | CONCHO RESOURCE | 0.044% | 40.520% |
| 380 | PROGRESSIVE CORP COMMON STOCK USD1.0 | 0.044% | 40.564% |
| 381 | AKZO NOBEL NV | 0.044% | 40.608% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 382 | RAYTHEON COMPANY COMMON STOCK USD.01 | 0.044% | 40.653% |
| 383 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | 0.044% | 40.697% |
| 384 | NOVO-NORDISK AS | 0.044% | 40.741% |
| 385 | VENTAS INC-REIT | 0.043% | 40.784% |
| 386 | CHINA EVERGRAND | 0.043% | 40.828% |
| 387 | LAURENTIAN BANK | 0.043% | 40.871% |
| 388 | LEAR CORP | 0.043% | 40.914% |
| 389 | RENAULT | 0.043% | 40.957% |
| 390 | EURO STABILITY | 0.043% | 41.001% |
| 391 | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375 | 0.043% | 41.044% |
| 392 | KOHL'S CORPORATI | 0.043% | 41.086% |
| 393 | BERKSHIRE HATHA | 0.043% | 41.129% |
| 394 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | 0.043% | 41.172% |
| 395 | JOHNSON CONTROL | 0.043% | 41.215% |
| 396 | PROVINCE OF QUE | 0.043% | 41.257% |
| 397 | TOKIO MARINE HL | 0.043% | 41.300% |
| 398 | H&R REIT UNITS | 0.043% | 41.342% |
| 399 | SCHWAB(CHARLES) | 0.043% | 41.385% |
| 400 | ALGONQUIN POWER + UTILITIES COMMON STOCK | 0.042% | 41.427% |
| 401 | HYNIX SEMICONDU | 0.042% | 41.470% |
| 402 | ACCENTURE PLC A | 0.042% | 41.512% |
| 403 | GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342 | 0.042% | 41.554% |
| 404 | CISCO SYSTEMS INC SR UNSECURED 09/21 1.85 | 0.042% | 41.596% |
| 405 | SOLVAY | 0.042% | 41.638% |
| 406 | FINLAND GOVERNMENT | 0.042% | 41.680% |
| 407 | KREDITANSTALT F | 0.042% | 41.722% |
| 408 | TAIWAN SEMICOND | 0.042% | 41.764% |
| 409 | ROCKWELL COLLIN | 0.042% | 41.806% |
| 410 | CENTENE CORP COMMON STOCK USD.001 | 0.042% | 41.848% |
| 411 | TORONTO DOMINION BANK SR UNSECURED 04/21 2.125 | 0.042% | 41.890% |
| 412 | GENERAL ELECTRI | 0.042% | 41.931% |
| 413 | NEW GOLD INC COMMON STOCK | 0.042% | 41.973% |
| 414 | TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35 | 0.041% | 42.014% |
| 415 | DR HORTON INC COMMON STOCK USD.01 | 0.041% | 42.055% |
| 416 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | 0.041% | 42.097% |
| 417 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9 | 0.041% | 42.138% |
| 418 | EASTMAN CHEMICA | 0.041% | 42.179% |
| 419 | ELEMENT FINANCIAL | 0.041% | 42.220% |
| 420 | DEVON ENERGY CORP COMMON STOCK USD.1 | 0.041% | 42.261% |
| 421 | BOSTON PROPERTIES INC REIT USD.01 | 0.041% | 42.302% |
| 422 | ASAHI KASEI CORP | 0.041% | 42.343% |
| 423 | PRICELINE GROUP INC/THE COMMON STOCK USD.008 | 0.041% | 42.384% |
| 424 | XPO LOGISTICS INC COMMON STOCK USD.001 | 0.041% | 42.424% |
| 425 | NATL AUST BANK | 0.041% | 42.465% |
| 426 | BRIDGESTONE CORP | 0.041% | 42.506% |
| 427 | RIOCAN REAL EST | 0.041% | 42.547% |
| 428 | TYSON FOODS INC | 0.041% | 42.587% |
| 429 | LABORATORY CORP OF AMER HLDGS COMMON STOCK USD.1 | 0.041% | 42.628% |
| 430 | CANFOR CORPORATE | 0.041% | 42.668% |
| 431 | KIRKLAND LAKE GROUP | 0.041% | 42.709% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 432 | VOLVO AB | 0.040% | 42.749% |
| 433 | ROGERS COMMUNICATIONS INC B COMMON STOCK | 0.040% | 42.790% |
| 434 | MAPLE LEAF FOOD | 0.040% | 42.830% |
| 435 | GEELY AUTOMOBIL | 0.040% | 42.870% |
| 436 | WILLIAMS COS IN | 0.040% | 42.911% |
| 437 | EFSF ZC 17NOV22 | 0.040% | 42.951% |
| 438 | STANTEC INC COMMON STOCK | 0.040% | 42.991% |
| 439 | ROLLS-ROYCE GRO | 0.040% | 43.031% |
| 440 | CRH | 0.040% | 43.071% |
| 441 | BOMBARDIER INC | 0.040% | 43.110% |
| 442 | CENTURYLINK INC COMMON STOCK USD1.0 | 0.040% | 43.150% |
| 443 | AUST & NZ BANKI | 0.040% | 43.190% |
| 444 | DOLLAR TREE INC | 0.040% | 43.229% |
| 445 | E.ON SE | 0.039% | 43.269% |
| 446 | DSV A/S | 0.039% | 43.308% |
| 447 | ANADARKO PETROL | 0.039% | 43.347% |
| 448 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | 0.039% | 43.386% |
| 449 | DEUTSCHE BANK A | 0.039% | 43.426% |
| 450 | ALAMOS GOLD INC CLASS A COMMON STOCK | 0.039% | 43.465% |
| 451 | OPEN TEXT CORPO | 0.039% | 43.504% |
| 452 | APPLIED MATERIALS INC COMMON STOCK USD.01 | 0.039% | 43.543% |
| 453 | KINGDOM OF BELG | 0.039% | 43.582% |
| 454 | WHIRLPOOL CORP | 0.039% | 43.620% |
| 455 | PETROBRAS PREFE | 0.039% | 43.659% |
| 456 | ALLY FINANCIAL INC COMMON STOCK USD.1 | 0.039% | 43.698% |
| 457 | GREAT WEST LIFE | 0.039% | 43.736% |
| 458 | NORDEA AB | 0.039% | 43.775% |
| 459 | STANDARD CHARTE | 0.039% | 43.813% |
| 460 | DEUTSCHE LUFTHA | 0.039% | 43.852% |
| 461 | ENEL S.p.A. | 0.038% | 43.890% |
| 462 | LOCKHEED MARTIN | 0.038% | 43.929% |
| 463 | WESTFIELD CORP | 0.038% | 43.967% |
| 464 | SCENTRE GROUP | 0.038% | 44.005% |
| 465 | AIR LIQUIDE(L') | 0.038% | 44.043% |
| 466 | GENWORTH MI CAN | 0.038% | 44.080% |
| 467 | WESTPAC BANKING CORP SR UNSECURED 08/21 2 | 0.038% | 44.118% |
| 468 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 | 0.038% | 44.155% |
| 469 | CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75 | 0.037% | 44.193% |
| 470 | GAP INC | 0.037% | 44.230% |
| 471 | APPLE INC SR UNSECURED 05/23 2.4 | 0.037% | 44.268% |
| 472 | MTN GROUP LTD | 0.037% | 44.305% |
| 473 | LINK R/EST INVE | 0.037% | 44.342% |
| 474 | ONTARIO(PROV OF | 0.037% | 44.379% |
| 475 | MITSUBISHI UFJ | 0.037% | 44.417% |
| 476 | UTD PARCEL SERV | 0.037% | 44.454% |
| 477 | INGERSOLL-RAND | 0.037% | 44.491% |
| 478 | REPSOL SA | 0.037% | 44.528% |
| 479 | DEERE + CO COMMON STOCK USD1.0 | 0.037% | 44.565% |
| 480 | MACQUARIE GP LT | 0.037% | 44.601% |
| 481 | AIR PRODS & CHE | 0.037% | 44.638% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 482 | CNOOC LTD | 0.037% | 44.675% |
| 483 | LINDE AG | 0.037% | 44.711% |
| 484 | BP PLC SPONS ADR ADR | 0.036% | 44.748% |
| 485 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75 | 0.036% | 44.784% |
| 486 | TRANSALTA CORP COMMON STOCK | 0.036% | 44.820% |
| 487 | PANASONIC CORP | 0.036% | 44.857% |
| 488 | LG Electronics | 0.036% | 44.893% |
| 489 | CI FINANCIAL CO | 0.036% | 44.929% |
| 490 | ARCHER DANIELS | 0.036% | 44.965% |
| 491 | PETROCHINA CO | 0.036% | 45.001% |
| 492 | MUNCHENER RUCKV | 0.036% | 45.037% |
| 493 | GOODYEAR TIRE & | 0.036% | 45.073% |
| 494 | AGENCE FRANCAIS | 0.036% | 45.109% |
| 495 | OCEANAGOLD CORP | 0.036% | 45.145% |
| 496 | NORDEA BANK AB SR UNSECURED 144A 05/21 2.25 | 0.036% | 45.180% |
| 497 | RWE AG (NEU) | 0.036% | 45.216% |
| 498 | COUNTRY GARDEN | 0.036% | 45.252% |
| 499 | RESTAURANT BRANDS INTERN COMMON STOCK | 0.036% | 45.288% |
| 500 | DOVER CORP | 0.036% | 45.323% |
| 501 | DETOUR GOLD COR | 0.036% | 45.359% |
| 502 | INTL BUSINESS M | 0.036% | 45.394% |
| 503 | SIKA FINANZ AG | 0.035% | 45.430% |
| 504 | CHINA PETROLEUM | 0.035% | 45.465% |
| 505 | SCOTTISH AND SO | 0.035% | 45.501% |
| 506 | APACHE CORP COMMON STOCK USD.625 | 0.035% | 45.536% |
| 507 | MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125 | 0.035% | 45.571% |
| 508 | EUROPEAN INVEST | 0.035% | 45.606% |
| 509 | LOWE'S COS INC | 0.035% | 45.642% |
| 510 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | 0.035% | 45.677% |
| 511 | HARTFORD FINANC | 0.035% | 45.712% |
| 512 | PROV OF SASK CA | 0.035% | 45.747% |
| 513 | Banco Sabadell | 0.035% | 45.782% |
| 514 | NORTHROP GRUMMA | 0.035% | 45.817% |
| 515 | SWEDISH GOVERNMENT | 0.035% | 45.852% |
| 516 | CUMMINS INC | 0.035% | 45.887% |
| 517 | APPLE INC SR UNSECURED 02/22 2.5 | 0.035% | 45.922% |
| 518 | M + T BANK CORP COMMON STOCK USD.5 | 0.035% | 45.956% |
| 519 | TRANSCONTINENTA | 0.035% | 45.991% |
| 520 | STORA ENSO OYJ | 0.035% | 46.026% |
| 521 | EUROPEAN FIN ST | 0.035% | 46.060% |
| 522 | SWISS RE AG | 0.035% | 46.095% |
| 523 | TURQUOISE HILL RESOURCES LTD COMMON STOCK | 0.035% | 46.129% |
| 524 | INTACT FINANCA | 0.035% | 46.164% |
| 525 | WOLTERS KLUWERS | 0.034% | 46.198% |
| 526 | MITSUBISHI ELEC | 0.034% | 46.233% |
| 527 | SAPUTO GROUP IN | 0.034% | 46.267% |
| 528 | AVIVA PLC | 0.034% | 46.302% |
| 529 | REALTY INCOME C | 0.034% | 46.336% |
| 530 | PTT PUBLIC COMP | 0.034% | 46.370% |
| 531 | LLOYDS BANKING | 0.034% | 46.404% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 532 | INFOSYS TECHNOL | 0.034% | 46.438% |
| 533 | CANADIAN APARTM | 0.034% | 46.472% |
| 534 | SHIN-ETSU CHEM | 0.034% | 46.506% |
| 535 | QUEST DIAGNOSTI | 0.034% | 46.541% |
| 536 | CCL INDS INC CL | 0.034% | 46.575% |
| 537 | KOMATSU | 0.034% | 46.608% |
| 538 | STARBUCKS CORP | 0.034% | 46.642% |
| 539 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | 0.034% | 46.676% |
| 540 | TEXTRON INC COMMON STOCK USD.125 | 0.034% | 46.709% |
| 541 | INTER PIPELINE | 0.034% | 46.743% |
| 542 | ELI LILLY + CO COMMON STOCK | 0.034% | 46.777% |
| 543 | BARCLAYS AFRICA | 0.033% | 46.810% |
| 544 | NESTE OIL OYJ | 0.033% | 46.844% |
| 545 | AGEAS | 0.033% | 46.877% |
| 546 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | 0.033% | 46.910% |
| 547 | ALTAGAS LTD | 0.033% | 46.944% |
| 548 | CHINA MOBILE | 0.033% | 46.977% |
| 549 | STMICROELECTRON | 0.033% | 47.010% |
| 550 | NEXTERA ENERGY INC COMMON STOCK USD.01 | 0.033% | 47.044% |
| 551 | TOROMONT INDS L | 0.033% | 47.077% |
| 552 | CARDINAL HEALTH | 0.033% | 47.110% |
| 553 | BANK NEDERLANDS | 0.033% | 47.143% |
| 554 | RAGING RIVER EX | 0.033% | 47.176% |
| 555 | SASOL | 0.033% | 47.209% |
| 556 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01 | 0.033% | 47.242% |
| 557 | KEYCORP | 0.033% | 47.275% |
| 558 | OLD MUTUAL PLC | 0.033% | 47.308% |
| 559 | NETAPP INC. | 0.033% | 47.340% |
| 560 | PRUDENTIAL ADR | 0.033% | 47.373% |
| 561 | HARRIS CORP | 0.033% | 47.406% |
| 562 | NORWEGIAN CRUIS | 0.033% | 47.439% |
| 563 | METRO INC | 0.033% | 47.471% |
| 564 | TORONTO DOMINION BANK SR UNSECURED 07/21 1.8 | 0.033% | 47.504% |
| 565 | HOUSING DEVEL F | 0.033% | 47.537% |
| 566 | CELGENE CORP | 0.033% | 47.569% |
| 567 | COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75 | 0.033% | 47.602% |
| 568 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | 0.033% | 47.634% |
| 569 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | 0.033% | 47.667% |
| 570 | MACY S INC COMMON STOCK USD.01 | 0.033% | 47.699% |
| 571 | GGP INC REIT USD.01 | 0.032% | 47.732% |
| 572 | VERMILION ENERGY INC COMMON STOCK | 0.032% | 47.764% |
| 573 | ACTIVISION BLIZ | 0.032% | 47.796% |
| 574 | HORMEL FOODS CORP COMMON STOCK USD.01465 | 0.032% | 47.829% |
| 575 | IGM FINANCIAL I | 0.032% | 47.861% |
| 576 | HOST HOTELS & | 0.032% | 47.893% |
| 577 | CHINA RES BEIJI | 0.032% | 47.925% |
| 578 | ESSEX PROP TRUS | 0.032% | 47.957% |
| 579 | INTERFOR CORP | 0.032% | 47.990% |
| 580 | BOUYGUES | 0.032% | 48.022% |
| 581 | OWENS CORNING COMMON STOCK USD.001 | 0.032% | 48.054% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 582 | CA INC COMMON STOCK USD.1 | 0.032% | 48.086% |
| 583 | COCA-COLA CO/TH | 0.032% | 48.118% |
| 584 | EMERA INC. | 0.032% | 48.150% |
| 585 | PETROBRAS COMMO | 0.032% | 48.181% |
| 586 | ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15 | 0.032% | 48.213% |
| 587 | KEYERA CORP | 0.032% | 48.245% |
| 588 | BOLIDEN AB | 0.032% | 48.277% |
| 589 | LEGAL & GENERAL | 0.032% | 48.308% |
| 590 | BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2 | 0.032% | 48.340% |
| 591 | OSISKO GOLD ROYALTIES LTD COMMON STOCK | 0.032% | 48.371% |
| 592 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | 0.031% | 48.403% |
| 593 | ASAHI GLASS CO | 0.031% | 48.434% |
| 594 | ASHTREAD GROUP | 0.031% | 48.466% |
| 595 | VIACOM INC CLASS B COMMON STOCK USD.001 | 0.031% | 48.497% |
| 596 | KREDITANSTALT F | 0.031% | 48.528% |
| 597 | WESFARMERS LTD | 0.031% | 48.559% |
| 598 | IQVIA HOLDINGS INC COMMON STOCK USD.01 | 0.031% | 48.591% |
| 599 | INVESCO LTD COMMON STOCK USD.2 | 0.031% | 48.622% |
| 600 | HUNTSMAN CORP COMMON STOCK USD.01 | 0.031% | 48.653% |
| 601 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | 0.031% | 48.684% |
| 602 | HUNTINGTON BANC | 0.031% | 48.715% |
| 603 | ARKEMA | 0.031% | 48.746% |
| 604 | CNOOC LTD | 0.031% | 48.777% |
| 605 | SUMITOMO CHEMIC | 0.031% | 48.808% |
| 606 | NEWMONT MINING CORP COMMON STOCK USD1.6 | 0.031% | 48.839% |
| 607 | CHINA COMMUNICA | 0.031% | 48.870% |
| 608 | MULLEN GROUP LT | 0.031% | 48.900% |
| 609 | KDDI CORP | 0.031% | 48.931% |
| 610 | REPUBLIC SERVIC | 0.031% | 48.961% |
| 611 | PERSIMMON PLC | 0.031% | 48.992% |
| 612 | ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968 | 0.030% | 49.023% |
| 613 | OVERSEA-CHINESE | 0.030% | 49.053% |
| 614 | ANALOG DEVICES INC COMMON STOCK USD.167 | 0.030% | 49.083% |
| 615 | CANON INC | 0.030% | 49.114% |
| 616 | CBRE GROUP INC A COMMON STOCK USD.01 | 0.030% | 49.144% |
| 617 | MITSUBISHI UFJ FINL SPON ADR ADR | 0.030% | 49.174% |
| 618 | MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55 | 0.030% | 49.204% |
| 619 | NUVISTA ENERGY | 0.030% | 49.234% |
| 620 | DEN DANSKE BANK | 0.030% | 49.265% |
| 621 | STEEL DYNAMICS INC COMMON STOCK USD.005 | 0.030% | 49.295% |
| 622 | AUTOLIV INC | 0.030% | 49.325% |
| 623 | ADOBE SYSTEMS I | 0.030% | 49.355% |
| 624 | SUPERIOR PLUS C | 0.030% | 49.385% |
| 625 | DEXIA CREDIT LO | 0.030% | 49.415% |
| 626 | mitsui & CO | 0.030% | 49.445% |
| 627 | ECOLAB INC COMMON STOCK USD1.0 | 0.030% | 49.475% |
| 628 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | 0.030% | 49.505% |
| 629 | LKQ CORP COMMON STOCK USD.01 | 0.030% | 49.534% |
| 630 | WESTROCK CO COMMON STOCK | 0.030% | 49.564% |
| 631 | AMETEK INC COMMON STOCK USD.01 | 0.030% | 49.594% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 632 | FMS WERTMANAGEM | 0.030% | 49.623% |
| 633 | DANONE S.A. COM | 0.029% | 49.653% |
| 634 | CLARIANT AG | 0.029% | 49.682% |
| 635 | BORGWARNER INC COMMON STOCK USD.01 | 0.029% | 49.711% |
| 636 | LANXESS | 0.029% | 49.741% |
| 637 | GIBSON ENERGY I | 0.029% | 49.770% |
| 638 | MTU AERO ENGINE | 0.029% | 49.799% |
| 639 | ING GROEP NV | 0.029% | 49.828% |
| 640 | SECURE ENERGY S | 0.029% | 49.858% |
| 641 | INTL BK RECON & | 0.029% | 49.887% |
| 642 | NIPPON STEEL CO | 0.029% | 49.916% |
| 643 | COGECO COMMUNIC | 0.029% | 49.944% |
| 644 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25 | 0.029% | 49.973% |
| 645 | AEON CO., LTD | 0.029% | 50.002% |
| 646 | PHILIPS ELECTRO | 0.029% | 50.031% |
| 647 | VORNADO REALTY TRUST REIT USD.04 | 0.029% | 50.059% |
| 648 | PARKLAND FUEL C | 0.029% | 50.088% |
| 649 | IBM CORP SR UNSECURED 02/21 2.25 | 0.029% | 50.117% |
| 650 | EUROPEAN INVEST | 0.029% | 50.146% |
| 651 | INGREDION INC COMMON STOCK USD.01 | 0.029% | 50.174% |
| 652 | PROCTER & GAMBL | 0.029% | 50.203% |
| 653 | CALPINE CORP | 0.029% | 50.232% |
| 654 | TELIASONERA AB | 0.029% | 50.260% |
| 655 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | 0.029% | 50.289% |
| 656 | BLUESCOPE STEEL | 0.029% | 50.317% |
| 657 | NORTHERN TRUST | 0.029% | 50.346% |
| 658 | TELEFONICA SA | 0.028% | 50.374% |
| 659 | UNILEVER NV | 0.028% | 50.403% |
| 660 | LYONDELLBASELL | 0.028% | 50.431% |
| 661 | CIE FINANCIERE | 0.028% | 50.459% |
| 662 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | 0.028% | 50.488% |
| 663 | SPARK INFRASTRU | 0.028% | 50.516% |
| 664 | CANADIAN (GOVT | 0.028% | 50.544% |
| 665 | CHINA MERCHANTS | 0.028% | 50.572% |
| 666 | LAFARGEHOLCIM L | 0.028% | 50.601% |
| 667 | BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3 | 0.028% | 50.629% |
| 668 | SPIRIT AEROSYST | 0.028% | 50.657% |
| 669 | VIVENDI SA | 0.028% | 50.685% |
| 670 | AUTONATION INC | 0.028% | 50.713% |
| 671 | SWISSCOM AG | 0.028% | 50.741% |
| 672 | ATOS ORIGIN SA | 0.028% | 50.769% |
| 673 | CHEVRON CORP SR UNSECURED 03/22 2.411 | 0.028% | 50.797% |
| 674 | UTD RENTALS INC | 0.028% | 50.825% |
| 675 | HSBC HOLDINGS P | 0.028% | 50.853% |
| 676 | 3I GROUP PLC | 0.028% | 50.881% |
| 677 | FUJITSU | 0.028% | 50.909% |
| 678 | LANDESKREDITBAN | 0.028% | 50.936% |
| 679 | UNEDIC ASSEO 0. | 0.028% | 50.964% |
| 680 | NIELSEN HOLDING | 0.028% | 50.992% |
| 681 | NETEASE INC ADR ADR USD.0001 | 0.028% | 51.020% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 682 | RUSSEL METALS I | 0.028% | 51.048% |
| 683 | STRYKER CORP | 0.028% | 51.076% |
| 684 | BAXTER INTL INC | 0.028% | 51.103% |
| 685 | MARTINREA INTER | 0.028% | 51.131% |
| 686 | ETRADE FINANCA | 0.028% | 51.159% |
| 687 | PARAMOUNT RESOU | 0.028% | 51.187% |
| 688 | FLEXTRONICS INT | 0.028% | 51.214% |
| 689 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | 0.028% | 51.242% |
| 690 | AGENCE FRANCAIS | 0.028% | 51.269% |
| 691 | PRAXAIR STK | 0.028% | 51.297% |
| 692 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | 0.028% | 51.325% |
| 693 | ZIMMER HLDGS IN | 0.027% | 51.352% |
| 694 | TAPESTRY INC COMMON STOCK USD.01 | 0.027% | 51.379% |
| 695 | TELECOM ITALIA | 0.027% | 51.407% |
| 696 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | 0.027% | 51.434% |
| 697 | KONINKLIJKE DSM | 0.027% | 51.462% |
| 698 | UNIONE DI BAN. | 0.027% | 51.489% |
| 699 | KONINKLIJKE PHILIPS NVR NY NY REG SHRS | 0.027% | 51.516% |
| 700 | ARAMARK COMMON STOCK USD.01 | 0.027% | 51.544% |
| 701 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | 0.027% | 51.571% |
| 702 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | 0.027% | 51.598% |
| 703 | FORTESCUE METAL | 0.027% | 51.625% |
| 704 | LG DISPLAY CO | 0.027% | 51.652% |
| 705 | WH GROUP LTD | 0.027% | 51.679% |
| 706 | RADIANT OPTO EL | 0.027% | 51.706% |
| 707 | GENUINE PARTS C | 0.027% | 51.734% |
| 708 | WESTPAC BANKING CORP SR UNSECURED 05/26 2.85 | 0.027% | 51.760% |
| 709 | GKN PLC | 0.027% | 51.787% |
| 710 | BK OF NOVA SCOT | 0.027% | 51.814% |
| 711 | NOKIA CORP | 0.027% | 51.841% |
| 712 | MEG ENERGY CORP | 0.027% | 51.868% |
| 713 | CARMAX INC COMMON STOCK USD.5 | 0.027% | 51.895% |
| 714 | ALLIED PPTY,REI | 0.027% | 51.922% |
| 715 | XEROX CORP COMMON STOCK USD1.0 | 0.027% | 51.948% |
| 716 | MITSUBISHI HVY | 0.027% | 51.975% |
| 717 | FRENCH REPUBLIC | 0.027% | 52.002% |
| 718 | COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85 | 0.027% | 52.028% |
| 719 | SHOWA DENKO KK | 0.027% | 52.055% |
| 720 | CENTERRA GOLD INC COMMON STOCK | 0.027% | 52.082% |
| 721 | PAREX RESOURCES | 0.027% | 52.108% |
| 722 | MITSUBISHI CORP | 0.026% | 52.135% |
| 723 | FAURECIA | 0.026% | 52.161% |
| 724 | LINCOLN NATL CO | 0.026% | 52.188% |
| 725 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | 0.026% | 52.214% |
| 726 | SANLAM LIMITED | 0.026% | 52.240% |
| 727 | BORALEX INC CL | 0.026% | 52.267% |
| 728 | UBISOFT ENTERTA | 0.026% | 52.293% |
| 729 | ENERFLEX LTD | 0.026% | 52.320% |
| 730 | VODAFONE GROUP PLC SP ADR ADR | 0.026% | 52.346% |
| 731 | TOTAL CAPITAL I | 0.026% | 52.372% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 732 | HCP INC. | 0.026% | 52.398% |
| 733 | PREMIUM BRANDS | 0.026% | 52.425% |
| 734 | MID AMERICA APARTMENT COMM REIT USD.01 | 0.026% | 52.451% |
| 735 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5 | 0.026% | 52.477% |
| 736 | COMMERZBANK AG | 0.026% | 52.503% |
| 737 | ADECCO SA | 0.026% | 52.529% |
| 738 | GECINA SA | 0.026% | 52.555% |
| 739 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | 0.026% | 52.581% |
| 740 | ESSILOR INTERNA | 0.026% | 52.608% |
| 741 | BECTON DICKINSON | 0.026% | 52.634% |
| 742 | LABRADOR IRON O | 0.026% | 52.660% |
| 743 | TELEPERFORMANCE | 0.026% | 52.686% |
| 744 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | 0.026% | 52.711% |
| 745 | GRAN TIERRA ENE | 0.026% | 52.737% |
| 746 | DUKE ENERGY CORP COMMON STOCK USD.001 | 0.026% | 52.763% |
| 747 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | 0.026% | 52.789% |
| 748 | HALLIBURTON CO | 0.026% | 52.815% |
| 749 | CELESTICA INC COMMON STOCK NPV | 0.026% | 52.841% |
| 750 | LAND SECURITIES | 0.026% | 52.866% |
| 751 | COMERICA INC | 0.026% | 52.892% |
| 752 | FRESENIUS MEDIC | 0.026% | 52.918% |
| 753 | ADIDAS AG | 0.026% | 52.943% |
| 754 | UNIVERSAL HLTH | 0.026% | 52.969% |
| 755 | AMP LIMITED | 0.026% | 52.995% |
| 756 | TUI AG | 0.026% | 53.020% |
| 757 | ROYAL BANK OF C | 0.026% | 53.046% |
| 758 | LENNAR CORP CL | 0.026% | 53.072% |
| 759 | FIRSTSERVICE CORP COMMON STOCK | 0.026% | 53.097% |
| 760 | JM SMUCKER CO/THE COMMON STOCK | 0.026% | 53.123% |
| 761 | COLLIERS INTERNATIONAL GROUP COMMON STOCK | 0.026% | 53.148% |
| 762 | COTY INC CL A COMMON STOCK USD.01 | 0.025% | 53.174% |
| 763 | HOLOGIC INC COMMON STOCK USD.01 | 0.025% | 53.199% |
| 764 | JOHNSON MATTHEY | 0.025% | 53.225% |
| 765 | MICROSEMI | 0.025% | 53.250% |
| 766 | SANDSTORM GOLD | 0.025% | 53.276% |
| 767 | MAZDA MOTOR COR | 0.025% | 53.301% |
| 768 | ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5 | 0.025% | 53.326% |
| 769 | STATE OF NORTH | 0.025% | 53.351% |
| 770 | COCA COLA CO/THE SR UNSECURED 11/23 3.2 | 0.025% | 53.377% |
| 771 | MERCK + CO INC SR UNSECURED 02/22 2.35 | 0.025% | 53.402% |
| 772 | SUZUKI MOTOR CO | 0.025% | 53.427% |
| 773 | BK NED GEMEENTE | 0.025% | 53.452% |
| 774 | SMURFIT KAPPA P | 0.025% | 53.477% |
| 775 | SMART REAL ESTA | 0.025% | 53.502% |
| 776 | BRITISH LAND CO | 0.025% | 53.527% |
| 777 | SHELL INTL.FIN. | 0.025% | 53.552% |
| 778 | MICHAEL KORS HO | 0.025% | 53.577% |
| 779 | DEUTSCHE POST A | 0.025% | 53.602% |
| 780 | BANK OF IRELAND | 0.025% | 53.627% |
| 781 | ONEX CORP SUB V | 0.025% | 53.652% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 782 | GOODMAN GROUP | 0.025% | 53.676% |
| 783 | TRICAN WELL SER | 0.025% | 53.701% |
| 784 | SANOFI 0.5% 13J | 0.025% | 53.726% |
| 785 | RYDER SYSTEM IN | 0.025% | 53.751% |
| 786 | FIRST HORIZON N | 0.025% | 53.776% |
| 787 | BRITISH AMERICAN TOB SP ADR ADR | 0.025% | 53.800% |
| 788 | GLAXOSMITHKLINE PLC SPON ADR ADR | 0.025% | 53.825% |
| 789 | RELIANCE STEEL + ALUMINUM COMMON STOCK | 0.025% | 53.850% |
| 790 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | 0.025% | 53.874% |
| 791 | SMITHS GROUP | 0.025% | 53.899% |
| 792 | PRECISION DRILLING CORP COMMON STOCK | 0.025% | 53.924% |
| 793 | NEDERLANDSE WAT | 0.025% | 53.948% |
| 794 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | 0.025% | 53.973% |
| 795 | FISCHER(GEORG)A | 0.025% | 53.997% |
| 796 | CARREFOUR SA | 0.025% | 54.022% |
| 797 | TAYLOR WIMPEY | 0.025% | 54.046% |
| 798 | AGENCE FRANCAIS | 0.025% | 54.071% |
| 799 | CALATLANTIC GROUP INC COMMON STOCK USD.01 | 0.024% | 54.095% |
| 800 | ECN CAPITAL COR | 0.024% | 54.120% |
| 801 | NETFLIX INC COMMON STOCK USD.001 | 0.024% | 54.144% |
| 802 | GERMANY(FED REP | 0.024% | 54.169% |
| 803 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | 0.024% | 54.193% |
| 804 | MARSH & MCLENNA | 0.024% | 54.217% |
| 805 | BANCO BBPM SPA | 0.024% | 54.241% |
| 806 | WM MORRISON SUP | 0.024% | 54.266% |
| 807 | ONEOK INC | 0.024% | 54.290% |
| 808 | TDK CORP | 0.024% | 54.314% |
| 809 | ABBVIE INC SR UNSECURED 11/22 2.9 | 0.024% | 54.338% |
| 810 | LOEWS CORP COMMON STOCK USD.01 | 0.024% | 54.362% |
| 811 | BANK RAKYAT IND | 0.024% | 54.386% |
| 812 | WESTERN FOREST | 0.024% | 54.410% |
| 813 | QUEBECOR INC 'B | 0.024% | 54.434% |
| 814 | LIBERTY BROADBAND C COMMON STOCK USD.01 | 0.024% | 54.458% |
| 815 | POST HOLDINGS INC COMMON STOCK USD.01 | 0.024% | 54.482% |
| 816 | SBERBANK OF RUS | 0.024% | 54.506% |
| 817 | GRUPO MEXICO SA | 0.024% | 54.530% |
| 818 | DEXIA CREDIT LO | 0.024% | 54.554% |
| 819 | NTT DOCOMO INC | 0.024% | 54.578% |
| 820 | KLEPIERRE | 0.024% | 54.602% |
| 821 | POSCO | 0.024% | 54.626% |
| 822 | CELANESE CORP SERIES A COMMON STOCK USD.0001 | 0.024% | 54.649% |
| 823 | GIVAUDAN | 0.024% | 54.673% |
| 824 | AGRICULTURAL BK | 0.024% | 54.697% |
| 825 | BELLWAY | 0.024% | 54.721% |
| 826 | NORTHLAND POWER | 0.024% | 54.744% |
| 827 | SEMAFO INC COMM | 0.024% | 54.768% |
| 828 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | 0.024% | 54.792% |
| 829 | EXCHANGE INCOME | 0.024% | 54.815% |
| 830 | SHAWCOR LTD | 0.024% | 54.839% |
| 831 | PPG INDUSTRIES INC COMMON STOCK USD1.67 | 0.024% | 54.863% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 832 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01 | 0.024% | 54.886% |
| 833 | HESS CORPORATIO | 0.024% | 54.910% |
| 834 | DOMINION RES(VI | 0.024% | 54.933% |
| 835 | IRELAND GOVT BO | 0.024% | 54.957% |
| 836 | PERRIGO CO PLC | 0.024% | 54.980% |
| 837 | SL GREEN REALTY | 0.024% | 55.004% |
| 838 | ITOCHU CORP | 0.023% | 55.027% |
| 839 | JFE HOLDINGS IN | 0.023% | 55.051% |
| 840 | PFIZER INC 0.25 | 0.023% | 55.074% |
| 841 | FNF GROUP TRACKING STK USD.0001 | 0.023% | 55.097% |
| 842 | WESTPAC BKG COR | 0.023% | 55.121% |
| 843 | QUANTA SERVICES | 0.023% | 55.144% |
| 844 | UTD THERAPEUTIC | 0.023% | 55.167% |
| 845 | TOTAL SA SPON ADR ADR | 0.023% | 55.191% |
| 846 | ELECTR DE FRANC | 0.023% | 55.214% |
| 847 | INTERNATIONAL G | 0.023% | 55.237% |
| 848 | TIFFANY & CO | 0.023% | 55.261% |
| 849 | RHEINMETALL AG | 0.023% | 55.284% |
| 850 | UCB | 0.023% | 55.307% |
| 851 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | 0.023% | 55.330% |
| 852 | NEW FLYER COMMO | 0.023% | 55.353% |
| 853 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | 0.023% | 55.376% |
| 854 | REXEL PROMESSES | 0.023% | 55.399% |
| 855 | SESA STERLITE | 0.023% | 55.422% |
| 856 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | 0.023% | 55.445% |
| 857 | HYUNDAI MOTOR C | 0.023% | 55.468% |
| 858 | ROYAL MAIL PLC- | 0.023% | 55.491% |
| 859 | DENSO CORP | 0.023% | 55.514% |
| 860 | THOR INDUSTRIES INC COMMON STOCK USD.1 | 0.023% | 55.537% |
| 861 | VALEO SA | 0.023% | 55.560% |
| 862 | TAKEDA PHARMACE | 0.023% | 55.583% |
| 863 | SENSATA TECHNOL | 0.023% | 55.606% |
| 864 | SUMITOMO ELEC I | 0.023% | 55.629% |
| 865 | TRINITY INDS | 0.023% | 55.652% |
| 866 | ENERCARE INC | 0.023% | 55.675% |
| 867 | ARCONIC INC COMMON STOCK | 0.023% | 55.698% |
| 868 | NASDAQ INC COMMON STOCK USD.01 | 0.023% | 55.721% |
| 869 | KINGSPAN GROUP | 0.023% | 55.743% |
| 870 | KELT EXPLORATIO | 0.023% | 55.766% |
| 871 | OSHKOSH CORP COMMON STOCK USD.01 | 0.023% | 55.789% |
| 872 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | 0.023% | 55.812% |
| 873 | BAE SYSTEMS | 0.023% | 55.835% |
| 874 | CANADIAN REAL E | 0.023% | 55.858% |
| 875 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | 0.023% | 55.880% |
| 876 | KONINKLIJKE KPN | 0.023% | 55.903% |
| 877 | INFINEON TECHNO | 0.023% | 55.926% |
| 878 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | 0.023% | 55.948% |
| 879 | ATCO LTD CL I N | 0.023% | 55.971% |
| 880 | GENTEX CORP COMMON STOCK USD.06 | 0.023% | 55.994% |
| 881 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | 0.023% | 56.016% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 882 | TAHOE RESOURCES INC COMMON STOCK | 0.022% | 56.039% |
| 883 | CREDIT AGRICOLE | 0.022% | 56.061% |
| 884 | YASKAWA ELEC CO | 0.022% | 56.084% |
| 885 | UMICORE | 0.022% | 56.106% |
| 886 | AKAMAI TECHNOLO | 0.022% | 56.128% |
| 887 | SEGRO PLC | 0.022% | 56.151% |
| 888 | MICROSOFT CORP SR UNSECURED 11/20 2 | 0.022% | 56.173% |
| 889 | AGCO CORP | 0.022% | 56.196% |
| 890 | NN GROUP NV | 0.022% | 56.218% |
| 891 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | 0.022% | 56.240% |
| 892 | BANK OF THE OZARKS COMMON STOCK USD.01 | 0.022% | 56.263% |
| 893 | MARKEL CORP COMMON STOCK | 0.022% | 56.285% |
| 894 | NRW BANK 0% 080 | 0.022% | 56.308% |
| 895 | LOGAN PROPERTY | 0.022% | 56.330% |
| 896 | YAMAHA MOTOR CO | 0.022% | 56.352% |
| 897 | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01 | 0.022% | 56.374% |
| 898 | PVH CORP COMMON STOCK USD1.0 | 0.022% | 56.397% |
| 899 | BUNGE LTD COMMON STOCK USD.01 | 0.022% | 56.419% |
| 900 | CSL LIMITED | 0.022% | 56.441% |
| 901 | KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001 | 0.022% | 56.463% |
| 902 | NASPERS LIMITED | 0.022% | 56.486% |
| 903 | FRESENIUS SE & | 0.022% | 56.508% |
| 904 | AFFILIATED MNGR | 0.022% | 56.530% |
| 905 | SVENSKA HANDELS | 0.022% | 56.552% |
| 906 | EXTRA SPACE STO | 0.022% | 56.574% |
| 907 | UNUM GROUP | 0.022% | 56.596% |
| 908 | BOC HONG KONG H | 0.022% | 56.618% |
| 909 | MCCORMICK & CO | 0.022% | 56.640% |
| 910 | AECON GROUP INC | 0.022% | 56.662% |
| 911 | BANK LEUMI LE-I | 0.022% | 56.684% |
| 912 | SWISS LIFE HLDG | 0.022% | 56.706% |
| 913 | IRON MOUNTAIN INC REIT USD.01 | 0.022% | 56.728% |
| 914 | VULCAN MATERIAL | 0.022% | 56.750% |
| 915 | AIR LEASE CORP | 0.022% | 56.772% |
| 916 | WILLIS TOWERS W | 0.022% | 56.794% |
| 917 | PENTAIR PLC | 0.022% | 56.816% |
| 918 | PEYTO EXPLORATI | 0.022% | 56.838% |
| 919 | IDEMITSU KOSAN | 0.022% | 56.859% |
| 920 | MARTIN MARIETTA | 0.022% | 56.881% |
| 921 | SWEDBANK AB | 0.022% | 56.903% |
| 922 | CISCO SYSTEMS INC SR UNSECURED 06/20 2.45 | 0.022% | 56.925% |
| 923 | UNITED OVERSEAS | 0.022% | 56.946% |
| 924 | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | 0.022% | 56.968% |
| 925 | HP INC COMMON STOCK USD.01 | 0.022% | 56.990% |
| 926 | SK C&C CO LTD | 0.022% | 57.011% |
| 927 | CHINA UNICOM LT | 0.022% | 57.033% |
| 928 | SOMPO JAPAN NIP | 0.022% | 57.055% |
| 929 | BIDVEST GROUP L | 0.022% | 57.076% |
| 930 | FIRST CAPITAL R | 0.022% | 57.098% |
| 931 | DUFREY AG-REG | 0.022% | 57.119% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 932 | EIFFAGE SA | 0.022% | 57.141% |
| 933 | SNAP-ON INC | 0.022% | 57.162% |
| 934 | BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45 | 0.021% | 57.184% |
| 935 | GENERAL ELECTRI | 0.021% | 57.205% |
| 936 | ARROW ELECTRONI | 0.021% | 57.227% |
| 937 | ON SEMICONDUCTOR CORP COMMON STOCK USD.01 | 0.021% | 57.248% |
| 938 | GREAT CANADIAN | 0.021% | 57.270% |
| 939 | TOTAL CAPITAL I | 0.021% | 57.291% |
| 940 | MKS INSTRUMENTS INC COMMON STOCK | 0.021% | 57.312% |
| 941 | MANPOWER INC | 0.021% | 57.334% |
| 942 | SUMITOMO RLTY&D | 0.021% | 57.355% |
| 943 | VOLKSWAGEN AG | 0.021% | 57.376% |
| 944 | ORBITAL ATK INC COMMON STOCK USD.01 | 0.021% | 57.398% |
| 945 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | 0.021% | 57.419% |
| 946 | PULTEGROUP INC. | 0.021% | 57.440% |
| 947 | NEC CORP | 0.021% | 57.461% |
| 948 | OJI PAPER CO | 0.021% | 57.482% |
| 949 | SK ENERGY CO LT | 0.021% | 57.504% |
| 950 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | 0.021% | 57.525% |
| 951 | TJX COS INC | 0.021% | 57.546% |
| 952 | SSR MINING INC COMMON STOCK | 0.021% | 57.567% |
| 953 | TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621 | 0.021% | 57.588% |
| 954 | PORSCHE AUTOMOB | 0.021% | 57.609% |
| 955 | SKAND ENSKILDA | 0.021% | 57.631% |
| 956 | PADDY POWER PLC | 0.021% | 57.652% |
| 957 | SHELL INTERNATI | 0.021% | 57.673% |
| 958 | ENDEAVOUR MININ | 0.021% | 57.694% |
| 959 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | 0.021% | 57.715% |
| 960 | LPL FINANCIAL HOLDINGS INC COMMON STOCK | 0.021% | 57.736% |
| 961 | UNILEVER PLC SPONSORED ADR ADR | 0.021% | 57.757% |
| 962 | HALMA | 0.021% | 57.778% |
| 963 | AISIN SEIKI CO | 0.021% | 57.799% |
| 964 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | 0.021% | 57.820% |
| 965 | SOUTH32 LTD | 0.021% | 57.841% |
| 966 | OLIN CORP | 0.021% | 57.862% |
| 967 | BERKELEY GROUP | 0.021% | 57.883% |
| 968 | UTD MICRO ELECT | 0.021% | 57.903% |
| 969 | CHINA PHARMACEU | 0.021% | 57.924% |
| 970 | FIRSTRAND LIMIT | 0.021% | 57.945% |
| 971 | STERLING BANCORP/DE COMMON STOCK USD.01 | 0.021% | 57.966% |
| 972 | AMADEUS IT HLDG | 0.021% | 57.987% |
| 973 | K&S AG | 0.021% | 58.008% |
| 974 | MITSUBISHI ESTA | 0.021% | 58.028% |
| 975 | HOME CAP GRP IN | 0.021% | 58.049% |
| 976 | FLIR SYSTEMS INC COMMON STOCK USD.01 | 0.021% | 58.070% |
| 977 | AECOM COMMON STOCK USD.01 | 0.021% | 58.091% |
| 978 | ROSS STORES INC | 0.021% | 58.111% |
| 979 | TOYOTA TSUSHO C | 0.021% | 58.132% |
| 980 | LG CHEM LTD | 0.021% | 58.153% |
| 981 | TECHNIPFMC PLC | 0.021% | 58.174% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 982 | BROTHER INDUSTR | 0.021% | 58.194% |
| 983 | FERRARI NV | 0.021% | 58.215% |
| 984 | ENCOMPASS HEALTH CORP COMMON STOCK USD.01 | 0.021% | 58.236% |
| 985 | SOUTHERN CO | 0.021% | 58.256% |
| 986 | WEX INC COMMON STOCK USD.01 | 0.021% | 58.277% |
| 987 | JONES LANG LASA | 0.021% | 58.297% |
| 988 | STOCKLAND TRUST | 0.020% | 58.318% |
| 989 | TREVALI MINING | 0.020% | 58.338% |
| 990 | SPARTAN ENERGY | 0.020% | 58.358% |
| 991 | NATIONAL OILWEL | 0.020% | 58.379% |
| 992 | VIFOR PHARMA AG | 0.020% | 58.399% |
| 993 | TOSOH CORP | 0.020% | 58.420% |
| 994 | JSW STEEL LTD | 0.020% | 58.440% |
| 995 | AIRBUS GROUP NV | 0.020% | 58.460% |
| 996 | REGENCY CENTERS CORP REIT USD.01 | 0.020% | 58.481% |
| 997 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | 0.020% | 58.501% |
| 998 | SKF AB - B SHAR | 0.020% | 58.521% |
| 999 | CHARTWELL RETIR | 0.020% | 58.542% |
| 1000 | SHOPIFY INC CLASS A COMMON STOCK | 0.020% | 58.562% |
| 1001 | CIMAREX ENERGY CO COMMON STOCK USD.01 | 0.020% | 58.582% |
| 1002 | SPAIN GOVERNMEN | 0.020% | 58.602% |
| 1003 | HEIDELBERGCEMEN | 0.020% | 58.622% |
| 1004 | IMPERIAL TOBACC | 0.020% | 58.643% |
| 1005 | HYDRO ONE LTD | 0.020% | 58.663% |
| 1006 | BCO BRADESCO,AD | 0.020% | 58.683% |
| 1007 | MINEBEA CO | 0.020% | 58.703% |
| 1008 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.020% | 58.723% |
| 1009 | TWITTER INC COMMON STOCK USD.000005 | 0.020% | 58.743% |
| 1010 | UDR INC REIT USD.01 | 0.020% | 58.763% |
| 1011 | BALL CORP | 0.020% | 58.783% |
| 1012 | BK NED GEMEENTE | 0.020% | 58.803% |
| 1013 | AIR LIQUIDE FIN | 0.020% | 58.823% |
| 1014 | LAS VEGAS SANDS | 0.020% | 58.843% |
| 1015 | JOHNSON + JOHNSON SR UNSECURED 03/26 2.45 | 0.020% | 58.863% |
| 1016 | EXPEDIA INC COMMON STOCK USD.001 | 0.020% | 58.883% |
| 1017 | GARMIN LTD. | 0.020% | 58.903% |
| 1018 | TORC OIL & GAS | 0.020% | 58.923% |
| 1019 | JABIL CIRCUIT I | 0.020% | 58.943% |
| 1020 | MACERICH CO | 0.020% | 58.963% |
| 1021 | BARCLAYS ADR-EA | 0.020% | 58.983% |
| 1022 | HEXCEL CORP COMMON STOCK USD.01 | 0.020% | 59.003% |
| 1023 | TDC A/S | 0.020% | 59.023% |
| 1024 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | 0.020% | 59.043% |
| 1025 | OMV AG | 0.020% | 59.062% |
| 1026 | DST SYST INC DE | 0.020% | 59.082% |
| 1027 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | 0.020% | 59.102% |
| 1028 | MURPHY OIL CORP | 0.020% | 59.121% |
| 1029 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | 0.020% | 59.141% |
| 1030 | NOBLE ENERGY IN | 0.020% | 59.161% |
| 1031 | SUN HUNG KAI PR | 0.020% | 59.181% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1032 | CASCADES INC | 0.020% | 59.200% |
| 1033 | MASTEC INC | 0.020% | 59.220% |
| 1034 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | 0.020% | 59.240% |
| 1035 | HDFC BANK LTD | 0.020% | 59.259% |
| 1036 | INTERTEK TESTIN | 0.020% | 59.279% |
| 1037 | ASML HOLDING NV | 0.020% | 59.298% |
| 1038 | NOMURA HOLD INC | 0.020% | 59.318% |
| 1039 | RECKITT BENCKIS | 0.020% | 59.338% |
| 1040 | MARKS & SPENCER | 0.020% | 59.357% |
| 1041 | DUKE REALTY CORP REIT USD.01 | 0.020% | 59.377% |
| 1042 | LAM RESEARCH CORP COMMON STOCK USD.001 | 0.020% | 59.396% |
| 1043 | SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01 | 0.019% | 59.416% |
| 1044 | RSP PERMIAN INC COMMON STOCK USD.01 | 0.019% | 59.435% |
| 1045 | INPEX CORPORATI | 0.019% | 59.455% |
| 1046 | WPX ENERGY INC COMMON STOCK | 0.019% | 59.474% |
| 1047 | ABN AMRO GROUP | 0.019% | 59.493% |
| 1048 | BCO BRADESCO,PR | 0.019% | 59.513% |
| 1049 | CATALENT INC COMMON STOCK USD.01 | 0.019% | 59.532% |
| 1050 | ASB FINANCE LTD | 0.019% | 59.552% |
| 1051 | SANDVIK AB | 0.019% | 59.571% |
| 1052 | MARATHON OIL CO | 0.019% | 59.590% |
| 1053 | FUBON FINANCIAL | 0.019% | 59.610% |
| 1054 | GENERAL MILLS I | 0.019% | 59.629% |
| 1055 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | 0.019% | 59.648% |
| 1056 | COMMERCE BANCSH | 0.019% | 59.668% |
| 1057 | AGILENT TECHNOL | 0.019% | 59.687% |
| 1058 | DANA HOLDING CO | 0.019% | 59.706% |
| 1059 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | 0.019% | 59.726% |
| 1060 | JUNIPER NETWORK | 0.019% | 59.745% |
| 1061 | BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9 | 0.019% | 59.764% |
| 1062 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | 0.019% | 59.783% |
| 1063 | HILL ROM HOLDINGS INC COMMON STOCK | 0.019% | 59.803% |
| 1064 | LONGFOR PROPERT | 0.019% | 59.822% |
| 1065 | S+P GLOBAL INC COMMON STOCK USD1.0 | 0.019% | 59.841% |
| 1066 | SHINHAN FINANCI | 0.019% | 59.860% |
| 1067 | ADIENT PLC | 0.019% | 59.879% |
| 1068 | PFIZER INC | 0.019% | 59.898% |
| 1069 | BRUNSWICK CORP | 0.019% | 59.917% |
| 1070 | ENSIGN ENERGY S | 0.019% | 59.937% |
| 1071 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | 0.019% | 59.956% |
| 1072 | AALBERTS INDUST | 0.019% | 59.975% |
| 1073 | RAIFFEISEN BANK | 0.019% | 59.994% |
| 1074 | SUN COMMUNITIES INC REIT USD.01 | 0.019% | 60.013% |
| 1075 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 0.019% | 60.031% |
| 1076 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001 | 0.019% | 60.050% |
| 1077 | LOCALIZA RENT A | 0.019% | 60.069% |
| 1078 | ELISA OYJ-A | 0.019% | 60.088% |
| 1079 | GAMING AND LEISURE PROPERTIE REIT | 0.019% | 60.107% |
| 1080 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | 0.019% | 60.126% |
| 1081 | FLUGHAFEN ZUERI | 0.019% | 60.145% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1082 | SONOCO PRODUCTS | 0.019% | 60.164% |
| 1083 | SONY CORP SPONSORED ADR ADR | 0.019% | 60.183% |
| 1084 | GALAPAGOS NV | 0.019% | 60.201% |
| 1085 | MEDIOBANCA SPA | 0.019% | 60.220% |
| 1086 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.019% | 60.239% |
| 1087 | FORTUNA SILVER MINES INC COMMON STOCK | 0.019% | 60.258% |
| 1088 | SVENSKA HANDELS | 0.019% | 60.277% |
| 1089 | COMINAR REAL ES | 0.019% | 60.295% |
| 1090 | DEXIA CREDIT LO | 0.019% | 60.314% |
| 1091 | EUROPEAN FIN ST | 0.019% | 60.333% |
| 1092 | ANTHEM INC SR UNSECURED 05/22 3.125 | 0.019% | 60.351% |
| 1093 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | 0.019% | 60.370% |
| 1094 | ROYAL DUTCH SH- | 0.019% | 60.389% |
| 1095 | WOLSELEY PLC | 0.019% | 60.407% |
| 1096 | NIPPON BUILDING | 0.019% | 60.426% |
| 1097 | PT UNITED TRACT | 0.019% | 60.445% |
| 1098 | XYLEM INC COMMON STOCK | 0.019% | 60.463% |
| 1099 | UNI-SELECT INC | 0.019% | 60.482% |
| 1100 | ASML HOLDING NV | 0.018% | 60.500% |
| 1101 | TEMASEK FINL I | 0.018% | 60.519% |
| 1102 | RANDSTAD HOLDIN | 0.018% | 60.537% |
| 1103 | CIT GROUP INC COMMON STOCK USD.01 | 0.018% | 60.556% |
| 1104 | GALP ENERGIA | 0.018% | 60.574% |
| 1105 | MS&AD INSURANCE | 0.018% | 60.592% |
| 1106 | ALCOA CORP COMMON STOCK USD.01 | 0.018% | 60.611% |
| 1107 | SYNNEX CORP COMMON STOCK USD.001 | 0.018% | 60.629% |
| 1108 | LAZARD LTD CL A COMMON STOCK USD.01 | 0.018% | 60.648% |
| 1109 | CAPITAL POWER C | 0.018% | 60.666% |
| 1110 | ELECTRONIC ARTS | 0.018% | 60.684% |
| 1111 | MURATA MFG CO | 0.018% | 60.703% |
| 1112 | BIOVERATIV INC COMMON STOCK USD.001 | 0.018% | 60.721% |
| 1113 | HARLEY DAVIDSON | 0.018% | 60.739% |
| 1114 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | 0.018% | 60.757% |
| 1115 | EQUIFAX INC | 0.018% | 60.775% |
| 1116 | IMPERIAL HOLDIN | 0.018% | 60.794% |
| 1117 | NSK | 0.018% | 60.812% |
| 1118 | DEXUS PROPERTY | 0.018% | 60.830% |
| 1119 | FEDERAL REALTY INVS TRUST REIT USD.01 | 0.018% | 60.848% |
| 1120 | DOUGLAS EMMETT INC REIT USD.01 | 0.018% | 60.866% |
| 1121 | UNIPER SE | 0.018% | 60.884% |
| 1122 | KION GROUP AG | 0.018% | 60.903% |
| 1123 | TORAY INDS INC | 0.018% | 60.921% |
| 1124 | AEGON N.V. | 0.018% | 60.939% |
| 1125 | RSA INSURANCE G | 0.018% | 60.957% |
| 1126 | CHINA PETROLEUM | 0.018% | 60.975% |
| 1127 | NORDEA BANK AB SR UNSECURED 144A 09/20 2.5 | 0.018% | 60.993% |
| 1128 | DARDEN RESTAURA | 0.018% | 61.011% |
| 1129 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8 | 0.018% | 61.029% |
| 1130 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | 0.018% | 61.047% |
| 1131 | COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55 | 0.018% | 61.065% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1132 | ORACLE CORP SR UNSECURED 05/22 2.5 | 0.018% | 61.083% |
| 1133 | SHIRE PLC | 0.018% | 61.101% |
| 1134 | SINOPHARM GROUP | 0.018% | 61.119% |
| 1135 | TULLOW OIL PLC | 0.018% | 61.137% |
| 1136 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | 0.018% | 61.154% |
| 1137 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | 0.018% | 61.172% |
| 1138 | PRICELINE GROUP | 0.018% | 61.190% |
| 1139 | UNEDIC ASSEO 1. | 0.018% | 61.208% |
| 1140 | ASSURANT INC COMMON STOCK USD.01 | 0.018% | 61.226% |
| 1141 | NAVIENT CORP COMMON STOCK USD.01 | 0.018% | 61.244% |
| 1142 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | 0.018% | 61.261% |
| 1143 | MARVELL TECH GR | 0.018% | 61.279% |
| 1144 | NATIONAL RETAIL PROPERTIES REIT USD.01 | 0.018% | 61.297% |
| 1145 | CREDIT ACCEPTAN | 0.018% | 61.315% |
| 1146 | INTL BK RECON + DEVELOP SR UNSECURED 01/22 2 | 0.018% | 61.332% |
| 1147 | SAINSBURY (J) P | 0.018% | 61.350% |
| 1148 | GAS NATURAL SDG | 0.018% | 61.368% |
| 1149 | DEXIA CREDIT LO | 0.018% | 61.386% |
| 1150 | FORTUM OYJ | 0.018% | 61.403% |
| 1151 | GLOBAL PAYMENTS INC COMMON STOCK | 0.018% | 61.421% |
| 1152 | NORDEA BANK AB | 0.018% | 61.439% |
| 1153 | PTT EXP&PROD-FG | 0.018% | 61.456% |
| 1154 | IVANHOE MINES L | 0.018% | 61.474% |
| 1155 | VALIDUS HOLDING | 0.018% | 61.492% |
| 1156 | PRIMERICA INC COMMON STOCK | 0.018% | 61.509% |
| 1157 | CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01 | 0.018% | 61.527% |
| 1158 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15 | 0.018% | 61.545% |
| 1159 | MITEL NETWORKS | 0.018% | 61.562% |
| 1160 | SINO BIOPHAMACE | 0.018% | 61.580% |
| 1161 | DIRECT LINE INS | 0.018% | 61.597% |
| 1162 | NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01 | 0.018% | 61.615% |
| 1163 | SHIMAO PROPERTY | 0.018% | 61.633% |
| 1164 | FUJIFILM HLDGS | 0.018% | 61.650% |
| 1165 | CYPRESS SEMICON | 0.018% | 61.668% |
| 1166 | BANK OF MONTREA | 0.018% | 61.685% |
| 1167 | CHINA UNICOM | 0.018% | 61.703% |
| 1168 | AJINOMOTO CO IN | 0.018% | 61.721% |
| 1169 | MOL HUNGARIAN O | 0.018% | 61.738% |
| 1170 | VIPSHOP HOLDINGS LTD ADR ADR USD.0001 | 0.018% | 61.756% |
| 1171 | WR BERKLEY CORP COMMON STOCK USD.2 | 0.018% | 61.773% |
| 1172 | LANDWIRT RENTEN | 0.018% | 61.791% |
| 1173 | CDN UTILS LTD N | 0.017% | 61.808% |
| 1174 | LIBERTY PROPERTY TRUST REIT USD.001 | 0.017% | 61.826% |
| 1175 | MIRVAC GROUP RE | 0.017% | 61.843% |
| 1176 | WOOD GROUP (JOH | 0.017% | 61.861% |
| 1177 | HOWARD HUGHES CORP/THE COMMON STOCK | 0.017% | 61.878% |
| 1178 | BAYTEX ENERGY CORP COMMON STOCK | 0.017% | 61.895% |
| 1179 | MEGGITT | 0.017% | 61.913% |
| 1180 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | 0.017% | 61.930% |
| 1181 | ANTERO RESOURCES CORP COMMON STOCK USD.01 | 0.017% | 61.947% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1182 | DOREL INDS INC | 0.017% | 61.965% |
| 1183 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | 0.017% | 61.982% |
| 1184 | APTARGROUP INC COMMON STOCK USD.01 | 0.017% | 61.999% |
| 1185 | EMCOR GROUP INC COMMON STOCK USD.01 | 0.017% | 62.016% |
| 1186 | EAST WEST BANCORP INC COMMON STOCK USD.001 | 0.017% | 62.034% |
| 1187 | CHINA SHENHUA E | 0.017% | 62.051% |
| 1188 | FREEHOLD ROYALT | 0.017% | 62.068% |
| 1189 | ORIGIN ENERGY L | 0.017% | 62.085% |
| 1190 | CAMDEN PROPERTY | 0.017% | 62.103% |
| 1191 | LLOYDS BANKING | 0.017% | 62.120% |
| 1192 | DELL TECHNOLOGIES INC CL V TRACKING STK | 0.017% | 62.137% |
| 1193 | SPIRAX-SARCO EN | 0.017% | 62.154% |
| 1194 | AMERICAN HOMES 4 RENT A REIT USD.01 | 0.017% | 62.171% |
| 1195 | ACKERMANS & VAN | 0.017% | 62.188% |
| 1196 | NEWELL BRANDS INC COMMON STOCK USD1.0 | 0.017% | 62.205% |
| 1197 | ISUZU MOTORS | 0.017% | 62.223% |
| 1198 | L'OREAL | 0.017% | 62.240% |
| 1199 | HONG KONG EXCHA | 0.017% | 62.257% |
| 1200 | BALOISE- HOLDIN | 0.017% | 62.274% |
| 1201 | TORCHMARK CORP COMMON STOCK USD1.0 | 0.017% | 62.291% |
| 1202 | DAI-ICHI LIFE | 0.017% | 62.308% |
| 1203 | SAFRAN SA | 0.017% | 62.325% |
| 1204 | LIBERTY VENTURES SER A TRACKING STK USD.01 | 0.017% | 62.342% |
| 1205 | PEABODY ENERGY CORP COMMON STOCK | 0.017% | 62.359% |
| 1206 | SPAIN GOVERNMEN | 0.017% | 62.376% |
| 1207 | STATOIL ASA COMPANY GUAR 01/24 2.65 | 0.017% | 62.393% |
| 1208 | ANGLOGOLD ASHANTI SPON ADR ADR | 0.017% | 62.410% |
| 1209 | BIG LOTS INC COMMON STOCK USD.01 | 0.017% | 62.427% |
| 1210 | TATA MOTORS LTD | 0.017% | 62.444% |
| 1211 | DOVER CORP | 0.017% | 62.462% |
| 1212 | LOJAS RENNER SA | 0.017% | 62.479% |
| 1213 | SLM CORP COMMON STOCK USD.2 | 0.017% | 62.496% |
| 1214 | PURE INDUSTRIAL | 0.017% | 62.513% |
| 1215 | CBOE GLOBAL MARKETS INC COMMON STOCK | 0.017% | 62.530% |
| 1216 | CORUS ENTERTAIN | 0.017% | 62.547% |
| 1217 | BRITISH TELECOM | 0.017% | 62.563% |
| 1218 | HELMERICH & PAY | 0.017% | 62.580% |
| 1219 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | 0.017% | 62.597% |
| 1220 | FOOT LOCKER INC COMMON STOCK USD.01 | 0.017% | 62.614% |
| 1221 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | 0.017% | 62.631% |
| 1222 | GN STORE NORD | 0.017% | 62.648% |
| 1223 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01 | 0.017% | 62.665% |
| 1224 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | 0.017% | 62.682% |
| 1225 | CATCHER TECHNOL | 0.017% | 62.699% |
| 1226 | AMERICAN AIRLINES GROUP INC COMMON STOCK | 0.017% | 62.716% |
| 1227 | AMDOCS LTD COMMON STOCK GBP.0001 | 0.017% | 62.732% |
| 1228 | PHOENIX GROUP H | 0.017% | 62.749% |
| 1229 | CTRIIP.COM INTERNATIONAL ADR ADR USD.01 | 0.017% | 62.766% |
| 1230 | ALARIS ROYALTY | 0.017% | 62.783% |
| 1231 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | 0.017% | 62.800% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1232 | EXELON CORP COMMON STOCK | 0.017% | 62.816% |
| 1233 | SKECHERS USA INC CL A COMMON STOCK USD.001 | 0.017% | 62.833% |
| 1234 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | 0.017% | 62.850% |
| 1235 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | 0.017% | 62.867% |
| 1236 | PRAIRIESKY ROYA | 0.017% | 62.884% |
| 1237 | YES BANK LTD | 0.017% | 62.900% |
| 1238 | TRACTOR SUPPLY | 0.017% | 62.917% |
| 1239 | SINGAPORE AIRLI | 0.017% | 62.934% |
| 1240 | DELPHI AUTOMOTI | 0.017% | 62.950% |
| 1241 | COOPER COS INC | 0.017% | 62.967% |
| 1242 | GPT GROUP | 0.017% | 62.984% |
| 1243 | HAMMERSON | 0.017% | 63.000% |
| 1244 | SUMITOMO HEAVY | 0.017% | 63.017% |
| 1245 | ARRIS INTERNATI | 0.017% | 63.034% |
| 1246 | TCF FINL CORP | 0.017% | 63.050% |
| 1247 | KIRIN HOLDINGS | 0.017% | 63.067% |
| 1248 | TOTAL CAPITAL I | 0.017% | 63.084% |
| 1249 | INTUIT INC COMMON STOCK USD.01 | 0.017% | 63.100% |
| 1250 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.017% | 63.117% |
| 1251 | OBAYASHI CORP | 0.017% | 63.134% |
| 1252 | ERICSSON LM-B S | 0.017% | 63.150% |
| 1253 | KIMCO REALTY | 0.017% | 63.167% |
| 1254 | ZIONS BANCORP | 0.017% | 63.183% |
| 1255 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | 0.017% | 63.200% |
| 1256 | APPLE INC 1.55% | 0.017% | 63.216% |
| 1257 | VICINITY CENTER | 0.017% | 63.233% |
| 1258 | AAC TECHNOLOGIE | 0.017% | 63.250% |
| 1259 | BHP BILLITON PL | 0.017% | 63.266% |
| 1260 | BEMIS COMPANY COMMON STOCK USD.1 | 0.017% | 63.283% |
| 1261 | HEALTHCARE TRUST OF AME CL A REIT USD.01 | 0.017% | 63.299% |
| 1262 | CBS CORP CLASS B NON VOTING COMMON STOCK USD.001 | 0.017% | 63.316% |
| 1263 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625 | 0.017% | 63.332% |
| 1264 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | 0.017% | 63.349% |
| 1265 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01 | 0.016% | 63.365% |
| 1266 | GROUP 4 SECURIC | 0.016% | 63.382% |
| 1267 | ATS AUTOMATION | 0.016% | 63.398% |
| 1268 | ITALY BUONI POL | 0.016% | 63.415% |
| 1269 | KAPSTONE PAPER | 0.016% | 63.431% |
| 1270 | CINTAS CORP | 0.016% | 63.447% |
| 1271 | CARLISLE COS IN | 0.016% | 63.464% |
| 1272 | SALESFORCE.COM | 0.016% | 63.480% |
| 1273 | STELLA JONES IN | 0.016% | 63.497% |
| 1274 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | 0.016% | 63.513% |
| 1275 | AMERCO COMMON STOCK USD.25 | 0.016% | 63.529% |
| 1276 | ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2 | 0.016% | 63.546% |
| 1277 | POSCO | 0.016% | 63.562% |
| 1278 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | 0.016% | 63.579% |
| 1279 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | 0.016% | 63.595% |
| 1280 | CHRISTIAN HANSE | 0.016% | 63.611% |
| 1281 | GLAXOSMITHKLINE | 0.016% | 63.628% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1282 | GALAXY ENTERTAI | 0.016% | 63.644% |
| 1283 | EVEREST RE GROU | 0.016% | 63.660% |
| 1284 | AON PLC | 0.016% | 63.677% |
| 1285 | FRAPORT AG | 0.016% | 63.693% |
| 1286 | KINGBOARD CHEMI | 0.016% | 63.709% |
| 1287 | GRANITE REAL ES | 0.016% | 63.726% |
| 1288 | BARLOWORLD LTD | 0.016% | 63.742% |
| 1289 | DYCOM INDUSTRIE | 0.016% | 63.758% |
| 1290 | YY INC ADR ADR USD.00001 | 0.016% | 63.774% |
| 1291 | AVNET INC | 0.016% | 63.791% |
| 1292 | AGILE PROPERTY | 0.016% | 63.807% |
| 1293 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | 0.016% | 63.823% |
| 1294 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | 0.016% | 63.839% |
| 1295 | JPMORGAN CHASE | 0.016% | 63.856% |
| 1296 | CHINA RESOURCES | 0.016% | 63.872% |
| 1297 | DAIWA HOUSE IND | 0.016% | 63.888% |
| 1298 | ALLEGHANY CORP COMMON STOCK USD1.0 | 0.016% | 63.904% |
| 1299 | China Mengniu D | 0.016% | 63.921% |
| 1300 | STANDARD LIFE P | 0.016% | 63.937% |
| 1301 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | 0.016% | 63.953% |
| 1302 | CENTENNIAL RESO | 0.016% | 63.969% |
| 1303 | SEKISUI CHEMICA | 0.016% | 63.985% |
| 1304 | COCA COLA HBC A | 0.016% | 64.002% |
| 1305 | INGENICO | 0.016% | 64.018% |
| 1306 | HELVETIA HOLDIN | 0.016% | 64.034% |
| 1307 | US FOODS HOLDING CORP COMMON STOCK USD.01 | 0.016% | 64.050% |
| 1308 | MATADOR RESOURCES CO COMMON STOCK USD.01 | 0.016% | 64.066% |
| 1309 | SWATCH GROUP | 0.016% | 64.082% |
| 1310 | WP CAREY INC REIT USD.001 | 0.016% | 64.098% |
| 1311 | JOHNSON + JOHNSON SR UNSECURED 03/22 2.25 | 0.016% | 64.114% |
| 1312 | COLFAX CORP | 0.016% | 64.131% |
| 1313 | TERADYNE INC | 0.016% | 64.147% |
| 1314 | MITSUI CHEMICAL | 0.016% | 64.163% |
| 1315 | GENTING BHD | 0.016% | 64.179% |
| 1316 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | 0.016% | 64.195% |
| 1317 | SBI HOLDINGS IN | 0.016% | 64.211% |
| 1318 | MARUBENI CORP | 0.016% | 64.227% |
| 1319 | MURPHY USA INC COMMON STOCK | 0.016% | 64.243% |
| 1320 | INNERGEX RENEWA | 0.016% | 64.259% |
| 1321 | POLSKI KON NAF | 0.016% | 64.275% |
| 1322 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3 | 0.016% | 64.291% |
| 1323 | TERADATA CORP COMMON STOCK USD.01 | 0.016% | 64.307% |
| 1324 | NATIONAL AUSTRA | 0.016% | 64.323% |
| 1325 | FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0 | 0.016% | 64.339% |
| 1326 | HANCOCK HOLDING | 0.016% | 64.355% |
| 1327 | NEVSUN RESOURCES LTD COMMON STOCK | 0.016% | 64.371% |
| 1328 | BROWN + BROWN INC COMMON STOCK USD.1 | 0.016% | 64.387% |
| 1329 | CTBC FINANCIAL | 0.016% | 64.403% |
| 1330 | TOKYU FUDOSAN H | 0.016% | 64.419% |
| 1331 | ALBEMARLE CORP | 0.016% | 64.435% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1332 | BHARTI AIRTEL L | 0.016% | 64.450% |
| 1333 | LIXIL GROUP COR | 0.016% | 64.466% |
| 1334 | CASEYS GEN STOR | 0.016% | 64.482% |
| 1335 | CNH INDUSTRIAL | 0.016% | 64.498% |
| 1336 | TELEFLEX INC COMMON STOCK USD1.0 | 0.016% | 64.514% |
| 1337 | ASSURED GUARANT | 0.016% | 64.530% |
| 1338 | FUJI HEAVY INDS | 0.016% | 64.546% |
| 1339 | AMER ELEC POWER | 0.016% | 64.561% |
| 1340 | GS HOLDINGS COR | 0.016% | 64.577% |
| 1341 | ROYAL GOLD INC | 0.016% | 64.593% |
| 1342 | BNP PARIBAS SA | 0.016% | 64.609% |
| 1343 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | 0.016% | 64.624% |
| 1344 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01 | 0.016% | 64.640% |
| 1345 | VESTAS WIND SYS | 0.016% | 64.656% |
| 1346 | USG CORP | 0.016% | 64.672% |
| 1347 | AMPHENOL CORP | 0.016% | 64.688% |
| 1348 | WINTRUST FINANCIAL CORP COMMON STOCK | 0.016% | 64.703% |
| 1349 | SUMITOMO MITSUI | 0.016% | 64.719% |
| 1350 | VF CORP | 0.016% | 64.735% |
| 1351 | FORTIVE CORP COMMON STOCK USD.01 | 0.016% | 64.750% |
| 1352 | JYSKE BANK A/S | 0.016% | 64.766% |
| 1353 | CREE INC COMMON STOCK USD.00125 | 0.016% | 64.782% |
| 1354 | ESSENT GROUP LT | 0.016% | 64.797% |
| 1355 | HOME BANCSHARES INC COMMON STOCK USD.01 | 0.016% | 64.813% |
| 1356 | TEREX CORP | 0.016% | 64.829% |
| 1357 | WESTSHORE TERMI | 0.016% | 64.844% |
| 1358 | JAPAN REAL ESTA | 0.016% | 64.860% |
| 1359 | WW GRAINGER INC | 0.016% | 64.875% |
| 1360 | UBS GROUP | 0.016% | 64.891% |
| 1361 | CARNIVAL PLC | 0.016% | 64.907% |
| 1362 | SVENSKA CELLULO | 0.016% | 64.922% |
| 1363 | OSRAM LICHT AG | 0.016% | 64.938% |
| 1364 | BCA POP EMILIA | 0.016% | 64.953% |
| 1365 | WILLIAMS-SONOMA | 0.016% | 64.969% |
| 1366 | VEREIT INC REIT USD.01 | 0.016% | 64.984% |
| 1367 | CANADA HOUSING | 0.016% | 65.000% |
| 1368 | GROWTHPOINT PRO | 0.016% | 65.015% |
| 1369 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01 | 0.016% | 65.031% |
| 1370 | BANKUNITED INC COMMON STOCK USD.01 | 0.016% | 65.047% |
| 1371 | GENPACT LIMITED | 0.015% | 65.062% |
| 1372 | DEUTSCHE BOERSE | 0.015% | 65.077% |
| 1373 | NORBORD INC COMMON STOCK | 0.015% | 65.093% |
| 1374 | FLOWSERVE CORP COMMON STOCK USD1.25 | 0.015% | 65.108% |
| 1375 | MAN STRATEGIC H | 0.015% | 65.124% |
| 1376 | DEXIA CREDIT LO | 0.015% | 65.139% |
| 1377 | FIRST SOLAR INC | 0.015% | 65.155% |
| 1378 | COPA HOLDINGS S | 0.015% | 65.170% |
| 1379 | LARSEN & TOUBRO | 0.015% | 65.185% |
| 1380 | ST JAMES PLACE | 0.015% | 65.201% |
| 1381 | CHINA COMMUNICA | 0.015% | 65.216% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1382 | INCITEC PIVOT | 0.015% | 65.232% |
| 1383 | TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01 | 0.015% | 65.247% |
| 1384 | WHITBREAD PLC | 0.015% | 65.262% |
| 1385 | ANZ (INT'L) LD | 0.015% | 65.278% |
| 1386 | GEMALTO NV | 0.015% | 65.293% |
| 1387 | BPCE SA COMPANY GUAR 04/24 4 | 0.015% | 65.308% |
| 1388 | COLUMBIA SPORTSWEAR CO COMMON STOCK | 0.015% | 65.324% |
| 1389 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | 0.015% | 65.339% |
| 1390 | NOKIAN RENKAAT | 0.015% | 65.354% |
| 1391 | DAIWA SECURITIE | 0.015% | 65.370% |
| 1392 | FOREST CITY REALTY TRUST A REIT USD.01 | 0.015% | 65.385% |
| 1393 | INTL CONS AIRLI | 0.015% | 65.400% |
| 1394 | SPECTRIS PLC | 0.015% | 65.416% |
| 1395 | DISCOVERY HLDGS | 0.015% | 65.431% |
| 1396 | FLUOR CORP COMMON STOCK USD.01 | 0.015% | 65.446% |
| 1397 | CYRUSONE INC REIT USD.01 | 0.015% | 65.461% |
| 1398 | VISTEON CORP COMMON STOCK | 0.015% | 65.477% |
| 1399 | ELDORADO GOLD CORP COMMON STOCK | 0.015% | 65.492% |
| 1400 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | 0.015% | 65.507% |
| 1401 | SNYDERS LANCE INC COMMON STOCK USD.833 | 0.015% | 65.522% |
| 1402 | TECH DATA CORP COMMON STOCK USD.0015 | 0.015% | 65.538% |
| 1403 | E TRADE FINANCI | 0.015% | 65.553% |
| 1404 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | 0.015% | 65.568% |
| 1405 | NORTH WEST CO I | 0.015% | 65.583% |
| 1406 | INTERDIGITAL IN | 0.015% | 65.599% |
| 1407 | INDIABULLS HOUS | 0.015% | 65.614% |
| 1408 | CALFRAC WELL SE | 0.015% | 65.629% |
| 1409 | RENAISSANCE RE | 0.015% | 65.644% |
| 1410 | Arch Capital Gr | 0.015% | 65.659% |
| 1411 | ISHIKAWAJIMA HA | 0.015% | 65.675% |
| 1412 | BBA AVIATION | 0.015% | 65.690% |
| 1413 | ILG INC COMMON STOCK USD.01 | 0.015% | 65.705% |
| 1414 | SOUTH STATE CORP COMMON STOCK USD2.5 | 0.015% | 65.720% |
| 1415 | AMKOR TECHNOLOG | 0.015% | 65.735% |
| 1416 | KIMBERLY-CLARK | 0.015% | 65.750% |
| 1417 | OC OERLIKON COR | 0.015% | 65.765% |
| 1418 | BARNES GROUP INC COMMON STOCK USD.01 | 0.015% | 65.780% |
| 1419 | ALSTOM | 0.015% | 65.796% |
| 1420 | TELE2 AB-B SHS | 0.015% | 65.811% |
| 1421 | RESONA HOLDINGS | 0.015% | 65.826% |
| 1422 | CHIMEI INNOLUX | 0.015% | 65.841% |
| 1423 | Cineplex Inc. | 0.015% | 65.856% |
| 1424 | FEDERATED INVES | 0.015% | 65.871% |
| 1425 | LAGARDERE S.C.A | 0.015% | 65.886% |
| 1426 | MONDI PLC | 0.015% | 65.901% |
| 1427 | CANACCORD FINAN | 0.015% | 65.916% |
| 1428 | VOESTALPINE AG | 0.015% | 65.931% |
| 1429 | AIR FRANCE-KLM | 0.015% | 65.946% |
| 1430 | LOGMEIN INC COMMON STOCK USD.01 | 0.015% | 65.960% |
| 1431 | SBM OFFSHORE NV | 0.015% | 65.975% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1432 | KAWASAKI HEAVY | 0.015% | 65.990% |
| 1433 | ANHEUSER-BUSCH | 0.015% | 66.005% |
| 1434 | INCHCAPE PLC | 0.015% | 66.020% |
| 1435 | LITHIA MOTORS INC CL A COMMON STOCK | 0.015% | 66.035% |
| 1436 | BOOKER GROUP | 0.015% | 66.050% |
| 1437 | SANDERSON FARMS INC COMMON STOCK USD1.0 | 0.015% | 66.065% |
| 1438 | FREENET AG | 0.015% | 66.080% |
| 1439 | HCL TECHNOLOGIE | 0.015% | 66.095% |
| 1440 | REXNORD CORP COMMON STOCK USD.01 | 0.015% | 66.110% |
| 1441 | BANK HAPOALIM B | 0.015% | 66.124% |
| 1442 | CUBESMART REIT USD.01 | 0.015% | 66.139% |
| 1443 | TEIJIN | 0.015% | 66.154% |
| 1444 | EQUITY LIFESTYLE PROPERTIES REIT USD.01 | 0.015% | 66.169% |
| 1445 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | 0.015% | 66.184% |
| 1446 | HUBBELL INC COMMON STOCK USD.01 | 0.015% | 66.199% |
| 1447 | KEMPER CORP COMMON STOCK USD.1 | 0.015% | 66.213% |
| 1448 | EQUITABLE GROUP | 0.015% | 66.228% |
| 1449 | DS SMITH PLC | 0.015% | 66.243% |
| 1450 | BELDEN INC COMMON STOCK USD.01 | 0.015% | 66.258% |
| 1451 | ON ASSIGNMENT INC COMMON STOCK USD.01 | 0.015% | 66.272% |
| 1452 | KIRBY CORP | 0.015% | 66.287% |
| 1453 | ZOETIS INC COMMON STOCK USD.01 | 0.015% | 66.302% |
| 1454 | TOLL BROTHERS INC COMMON STOCK USD.01 | 0.015% | 66.317% |
| 1455 | FURUKAWA ELECTR | 0.015% | 66.331% |
| 1456 | TOREX GOLD RESO | 0.015% | 66.346% |
| 1457 | CRANE CO | 0.015% | 66.361% |
| 1458 | CARLSBERG | 0.015% | 66.376% |
| 1459 | ITALY BUONI POL | 0.015% | 66.390% |
| 1460 | HUDSON'S BAY CO | 0.015% | 66.405% |
| 1461 | PACWEST BANCORP COMMON STOCK | 0.015% | 66.420% |
| 1462 | XL GROUP LTD | 0.015% | 66.434% |
| 1463 | INTERNATIONAL F | 0.015% | 66.449% |
| 1464 | IAC/INTERACTIVECORP COMMON STOCK USD.001 | 0.015% | 66.464% |
| 1465 | TAIHEIYO CEMENT | 0.015% | 66.478% |
| 1466 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | 0.015% | 66.493% |
| 1467 | MERLIN PROPERTI | 0.015% | 66.508% |
| 1468 | mitsui fudosan | 0.015% | 66.522% |
| 1469 | MITSUI OSK LINE | 0.015% | 66.537% |
| 1470 | APARTMENT INVT + MGMT CO A REIT USD.01 | 0.015% | 66.552% |
| 1471 | DCT INDUSTRIAL TRUST INC REIT USD.01 | 0.015% | 66.566% |
| 1472 | H.B. FULLER CO. COMMON STOCK USD1.0 | 0.015% | 66.581% |
| 1473 | BRIXMOR PROPERTY GROUP INC REIT USD.01 | 0.015% | 66.595% |
| 1474 | ORICA LIMITED | 0.015% | 66.610% |
| 1475 | IPG PHOTONICS C | 0.015% | 66.624% |
| 1476 | HCA HEALTHCARE INC COMMON STOCK USD.01 | 0.015% | 66.639% |
| 1477 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | 0.015% | 66.654% |
| 1478 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75 | 0.015% | 66.668% |
| 1479 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | 0.015% | 66.683% |
| 1480 | MITSUBISHI GAS | 0.015% | 66.697% |
| 1481 | KILROY REALTY C | 0.014% | 66.712% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1482 | HOSPITALITY PROPERTIES TRUST REIT USD.01 | 0.014% | 66.726% |
| 1483 | CAIXABANK | 0.014% | 66.741% |
| 1484 | DREAM OFFICE RE | 0.014% | 66.755% |
| 1485 | ACI WORLDWIDE INC COMMON STOCK USD.005 | 0.014% | 66.770% |
| 1486 | AURUBIS AG | 0.014% | 66.784% |
| 1487 | MICROSOFT CORP SR UNSECURED 12/23 3.625 | 0.014% | 66.798% |
| 1488 | EASTMAN CHEMICA | 0.014% | 66.813% |
| 1489 | HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268 | 0.014% | 66.827% |
| 1490 | XILINX INC | 0.014% | 66.842% |
| 1491 | ENBRIDGE INC SR UNSECURED 07/22 2.9 | 0.014% | 66.856% |
| 1492 | OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375 | 0.014% | 66.871% |
| 1493 | ENTEGRIS INC COMMON STOCK USD.01 | 0.014% | 66.885% |
| 1494 | EPR PROPERTIES REIT USD.01 | 0.014% | 66.899% |
| 1495 | PDC ENERGY INC COMMON STOCK USD.01 | 0.014% | 66.914% |
| 1496 | HANG SENG BANK | 0.014% | 66.928% |
| 1497 | ABN AMRO BANK N | 0.014% | 66.943% |
| 1498 | MITSUBISHI MATE | 0.014% | 66.957% |
| 1499 | HILLENBRAND INC COMMON STOCK | 0.014% | 66.971% |
| 1500 | ICICI BANK LTD | 0.014% | 66.986% |
| 1501 | FNB CORP COMMON STOCK USD.01 | 0.014% | 67.000% |
| 1502 | KLX INC COMMON STOCK USD.01 | 0.014% | 67.014% |
| 1503 | ITAU UNIBANCO H SPON PRF ADR ADR | 0.014% | 67.029% |
| 1504 | VOYA FINANCIAL INC COMMON STOCK USD.01 | 0.014% | 67.043% |
| 1505 | KERRY GROUP PLC | 0.014% | 67.058% |
| 1506 | TARGET CORP SR UNSECURED 01/22 2.9 | 0.014% | 67.072% |
| 1507 | HUDSON PACIFIC PROPERTIES IN REIT USD.01 | 0.014% | 67.086% |
| 1508 | BLUEBIRD BIO IN | 0.014% | 67.101% |
| 1509 | JAPAN TOBACCO I | 0.014% | 67.115% |
| 1510 | HYUNDAI MOBIS | 0.014% | 67.129% |
| 1511 | PFIZER INC SR UNSECURED 12/21 2.2 | 0.014% | 67.144% |
| 1512 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001 | 0.014% | 67.158% |
| 1513 | INTERMEDIATE CA | 0.014% | 67.172% |
| 1514 | TATE & LYLE | 0.014% | 67.186% |
| 1515 | DREAM GLOBAL RE | 0.014% | 67.201% |
| 1516 | ITT INC COMMON STOCK USD1.0 | 0.014% | 67.215% |
| 1517 | HINDALCO INDS | 0.014% | 67.229% |
| 1518 | SHERWIN WILLIAM | 0.014% | 67.244% |
| 1519 | TEMENOS GROUP A | 0.014% | 67.258% |
| 1520 | SUNRISE COMMUNC | 0.014% | 67.272% |
| 1521 | EXTENDED STAY AMERICA INC UNIT USD.01 | 0.014% | 67.286% |
| 1522 | BUCHER IND-REGD | 0.014% | 67.300% |
| 1523 | PARK HOTELS + RESORTS INC REIT USD.01 | 0.014% | 67.315% |
| 1524 | WOODWARD INC COMMON STOCK USD.00292 | 0.014% | 67.329% |
| 1525 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | 0.014% | 67.343% |
| 1526 | TATA CONSULTANC | 0.014% | 67.357% |
| 1527 | GAM HOLDING LTD | 0.014% | 67.371% |
| 1528 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | 0.014% | 67.386% |
| 1529 | REDEFINE PROPER | 0.014% | 67.400% |
| 1530 | BRITISH SKY BRO | 0.014% | 67.414% |
| 1531 | HANA FINANCIAL | 0.014% | 67.428% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1532 | CK ASSET HOLDIN | 0.014% | 67.442% |
| 1533 | HENRY SCHEIN CO | 0.014% | 67.456% |
| 1534 | JEAN COUTU GRP | 0.014% | 67.470% |
| 1535 | IMI PLC | 0.014% | 67.485% |
| 1536 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65 | 0.014% | 67.499% |
| 1537 | TARGA RESOURCES CORP COMMON STOCK USD.001 | 0.014% | 67.513% |
| 1538 | IBERIABANK CORP | 0.014% | 67.527% |
| 1539 | QORVO INC COMMON STOCK USD.0001 | 0.014% | 67.541% |
| 1540 | ARTIS REAL ESTA | 0.014% | 67.555% |
| 1541 | ENAGAS | 0.014% | 67.569% |
| 1542 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | 0.014% | 67.583% |
| 1543 | SPIRIT AIRLINES INC COMMON STOCK USD.0001 | 0.014% | 67.597% |
| 1544 | DOMTAR CORP USD | 0.014% | 67.611% |
| 1545 | COMCAST CORP COMPANY GUAR 08/25 3.375 | 0.014% | 67.625% |
| 1546 | MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1 | 0.014% | 67.639% |
| 1547 | NIPPON TEL&TEL | 0.014% | 67.653% |
| 1548 | FLOWERS FOODS INC COMMON STOCK USD.01 | 0.014% | 67.667% |
| 1549 | KESKO | 0.014% | 67.681% |
| 1550 | EAST JAPAN RAIL | 0.014% | 67.695% |
| 1551 | KEPPEL CORP | 0.014% | 67.709% |
| 1552 | COMMSCOPE HOLDING CO INC COMMON STOCK USD.01 | 0.014% | 67.723% |
| 1553 | MEREDITH CORP | 0.014% | 67.737% |
| 1554 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5 | 0.014% | 67.751% |
| 1555 | ADVANCED SEMICO | 0.014% | 67.765% |
| 1556 | WESCO INTERNATI | 0.014% | 67.779% |
| 1557 | DONALDSON CO IN | 0.014% | 67.793% |
| 1558 | KBR INC COMMON STOCK USD.001 | 0.014% | 67.807% |
| 1559 | PREMIER GOLD MI | 0.014% | 67.821% |
| 1560 | KNIGHT THERAPEU | 0.014% | 67.834% |
| 1561 | SEB SA | 0.014% | 67.848% |
| 1562 | KENNAMETAL INC COMMON STOCK USD1.25 | 0.014% | 67.862% |
| 1563 | IDEX CORP | 0.014% | 67.876% |
| 1564 | EAGLE MATERIALS | 0.014% | 67.890% |
| 1565 | MORNEAU SHEPELL | 0.014% | 67.904% |
| 1566 | SEMICONDUCTOR M | 0.014% | 67.918% |
| 1567 | JAZZ PHARMACEUT | 0.014% | 67.932% |
| 1568 | CABOT CORP | 0.014% | 67.945% |
| 1569 | KURARAY CO | 0.014% | 67.959% |
| 1570 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | 0.014% | 67.973% |
| 1571 | FRANCO NEVADA CORP COMMON STOCK | 0.014% | 67.987% |
| 1572 | METRO WHOLESALE | 0.014% | 68.001% |
| 1573 | CORELOGIC INC COMMON STOCK USD1.0 | 0.014% | 68.014% |
| 1574 | HANKYU CORP | 0.014% | 68.028% |
| 1575 | WILLIAM HILL PL | 0.014% | 68.042% |
| 1576 | ANHUI CONCH CEM | 0.014% | 68.056% |
| 1577 | BURBERRY GROUP | 0.014% | 68.070% |
| 1578 | MAXIM INTEGRATE | 0.014% | 68.083% |
| 1579 | PINNACLE FOODS INC COMMON STOCK USD.01 | 0.014% | 68.097% |
| 1580 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | 0.014% | 68.111% |
| 1581 | HIGHWOODS PROPE | 0.014% | 68.125% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1582 | BARCLAYS PLC | 0.014% | 68.138% |
| 1583 | MICROCHIP TECHN | 0.014% | 68.152% |
| 1584 | NGK INSULATORS | 0.014% | 68.166% |
| 1585 | TRANSOCEAN LTD | 0.014% | 68.179% |
| 1586 | NIPPON YUSEN KK | 0.014% | 68.193% |
| 1587 | TEVA PHARMACEUTICAL SP ADR ADR | 0.014% | 68.207% |
| 1588 | LENOVO GROUP LT | 0.014% | 68.221% |
| 1589 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01 | 0.014% | 68.234% |
| 1590 | BOSKALIS WESTMN | 0.014% | 68.248% |
| 1591 | CAP GEMINI | 0.014% | 68.262% |
| 1592 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | 0.014% | 68.275% |
| 1593 | TEMASEK FINANCI | 0.014% | 68.289% |
| 1594 | DELUXE CORP | 0.014% | 68.303% |
| 1595 | MICROSOFT CORP | 0.014% | 68.316% |
| 1596 | DOWNER EDI LTD | 0.014% | 68.330% |
| 1597 | BENDIGO AND ADE | 0.014% | 68.344% |
| 1598 | BRENNTAG AG | 0.014% | 68.357% |
| 1599 | SKYWEST INC COMMON STOCK | 0.014% | 68.371% |
| 1600 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | 0.014% | 68.384% |
| 1601 | BGC PARTNERS INC CL A COMMON STOCK USD.01 | 0.014% | 68.398% |
| 1602 | LCI INDUSTRIES COMMON STOCK USD.01 | 0.014% | 68.412% |
| 1603 | TIMKEN CO | 0.014% | 68.425% |
| 1604 | NOVOZYMES A/S | 0.014% | 68.439% |
| 1605 | CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55 | 0.014% | 68.452% |
| 1606 | CARTER S INC COMMON STOCK USD.01 | 0.014% | 68.466% |
| 1607 | SAPPI | 0.014% | 68.479% |
| 1608 | NU SKIN ENTERPR | 0.014% | 68.493% |
| 1609 | WELLS FARGO + COMPANY SR UNSECURED 04/26 3 | 0.014% | 68.506% |
| 1610 | SES GLOBAL | 0.014% | 68.520% |
| 1611 | COMMERCIAL METALS CO COMMON STOCK USD.01 | 0.014% | 68.533% |
| 1612 | PRUDENTIAL CORP | 0.014% | 68.547% |
| 1613 | BCO BRADESCO SA | 0.014% | 68.560% |
| 1614 | NIPPON PROLOGIS | 0.014% | 68.574% |
| 1615 | BARRY CALLEBAUT | 0.014% | 68.588% |
| 1616 | SERVICE CORP IN | 0.013% | 68.601% |
| 1617 | BEAZLEY PLC | 0.013% | 68.614% |
| 1618 | EQT CORPORATION | 0.013% | 68.628% |
| 1619 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | 0.013% | 68.641% |
| 1620 | SYSCO CORP COMMON STOCK USD1.0 | 0.013% | 68.655% |
| 1621 | MAPFRE SA | 0.013% | 68.668% |
| 1622 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | 0.013% | 68.682% |
| 1623 | HKT TRUST | 0.013% | 68.695% |
| 1624 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | 0.013% | 68.708% |
| 1625 | KERING | 0.013% | 68.722% |
| 1626 | JULIUS BAER GRO | 0.013% | 68.735% |
| 1627 | CNO FINANCIAL | 0.013% | 68.749% |
| 1628 | MILLICOM INTL C | 0.013% | 68.762% |
| 1629 | HUHTAMAKI OY | 0.013% | 68.775% |
| 1630 | MEDICAL PROPERTIES TRUST INC REIT USD.001 | 0.013% | 68.789% |
| 1631 | BP CAPITAL MARK | 0.013% | 68.802% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1632 | ANSYS INC COMMON STOCK USD.01 | 0.013% | 68.816% |
| 1633 | ROYAL BANK OF SCOT SPON ADR ADR | 0.013% | 68.829% |
| 1634 | THE FOSCHINI GR | 0.013% | 68.842% |
| 1635 | VENTURE CORP | 0.013% | 68.856% |
| 1636 | CHILDRENS PLACE | 0.013% | 68.869% |
| 1637 | UMPQUA HOLDINGS CORP COMMON STOCK | 0.013% | 68.882% |
| 1638 | ALACER GOLD COR | 0.013% | 68.896% |
| 1639 | SVENSKA HANDELS | 0.013% | 68.909% |
| 1640 | COBHAM PLC | 0.013% | 68.922% |
| 1641 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | 0.013% | 68.936% |
| 1642 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | 0.013% | 68.949% |
| 1643 | SPRINT CORP COMMON STOCK USD.01 | 0.013% | 68.962% |
| 1644 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | 0.013% | 68.976% |
| 1645 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | 0.013% | 68.989% |
| 1646 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | 0.013% | 69.002% |
| 1647 | SIGNET JEWELERS | 0.013% | 69.016% |
| 1648 | RIO TINTO PLC | 0.013% | 69.029% |
| 1649 | MOODY S CORP COMMON STOCK USD.01 | 0.013% | 69.042% |
| 1650 | AMGEN INC 1.25% | 0.013% | 69.055% |
| 1651 | PRICELINE GROUP | 0.013% | 69.069% |
| 1652 | SHOPRITE HLDGS | 0.013% | 69.082% |
| 1653 | WORTHINGTON IND | 0.013% | 69.095% |
| 1654 | UNITED URBAN IN | 0.013% | 69.108% |
| 1655 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | 0.013% | 69.121% |
| 1656 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | 0.013% | 69.134% |
| 1657 | TEGNA INC COMMON STOCK USD1.0 | 0.013% | 69.147% |
| 1658 | NITTO DENKO COR | 0.013% | 69.161% |
| 1659 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | 0.013% | 69.174% |
| 1660 | LEGG MASON INC COMMON STOCK USD.1 | 0.013% | 69.187% |
| 1661 | CIGNA CORP SR UNSECURED 02/22 4 | 0.013% | 69.200% |
| 1662 | STORE CAPITAL CORP REIT USD.01 | 0.013% | 69.213% |
| 1663 | TAIWAN CEMENT | 0.013% | 69.226% |
| 1664 | LEUCADIA NATIONAL CORP COMMON STOCK USD1.0 | 0.013% | 69.239% |
| 1665 | SCOR | 0.013% | 69.252% |
| 1666 | NIPPON EXPRESS | 0.013% | 69.266% |
| 1667 | HD SUPPLY HOLDINGS INC COMMON STOCK USD.01 | 0.013% | 69.279% |
| 1668 | ERSTE GROUP BAN | 0.013% | 69.292% |
| 1669 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | 0.013% | 69.305% |
| 1670 | ADVANTAGE OIL + GAS LTD COMMON STOCK | 0.013% | 69.318% |
| 1671 | BYD CO | 0.013% | 69.331% |
| 1672 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | 0.013% | 69.344% |
| 1673 | SAP AG | 0.013% | 69.357% |
| 1674 | MINING & MITSUI | 0.013% | 69.370% |
| 1675 | TRUWORTHS INTER | 0.013% | 69.383% |
| 1676 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | 0.013% | 69.396% |
| 1677 | PLASTIC OMNIUM | 0.013% | 69.409% |
| 1678 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01 | 0.013% | 69.422% |
| 1679 | MOSAIC CO | 0.013% | 69.435% |
| 1680 | SERVICEMASTER G | 0.013% | 69.448% |
| 1681 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | 0.013% | 69.461% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1682 | SLEEP COUNTRY C | 0.013% | 69.474% |
| 1683 | NATIONAL GRID PLC SP ADR ADR | 0.013% | 69.487% |
| 1684 | BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375 | 0.013% | 69.500% |
| 1685 | ALTUS GROUP LTD | 0.013% | 69.513% |
| 1686 | VISHAY INTERTEC | 0.013% | 69.526% |
| 1687 | SHINHAN FIN GRO | 0.013% | 69.539% |
| 1688 | INTESA SANPAOLO | 0.013% | 69.552% |
| 1689 | AARON S INC COMMON STOCK USD.5 | 0.013% | 69.565% |
| 1690 | NOMURA REAL EST | 0.013% | 69.578% |
| 1691 | mitsubishi UJF | 0.013% | 69.591% |
| 1692 | CHEVRON CORP SR UNSECURED 03/20 1.961 | 0.013% | 69.604% |
| 1693 | LAMAR ADVERTISING CO A REIT USD.001 | 0.013% | 69.617% |
| 1694 | BRP INC/CA- SUB | 0.013% | 69.630% |
| 1695 | FIBRA UNO ADMIN | 0.013% | 69.643% |
| 1696 | LITTELFUSE INC COMMON STOCK USD.01 | 0.013% | 69.656% |
| 1697 | LIVANOVA PLC | 0.013% | 69.668% |
| 1698 | PROASSURANCE CORP COMMON STOCK USD.01 | 0.013% | 69.681% |
| 1699 | CITIC LTD | 0.013% | 69.694% |
| 1700 | GUANGZHOU R&F P | 0.013% | 69.707% |
| 1701 | VONOVIA SE | 0.013% | 69.720% |
| 1702 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01 | 0.013% | 69.733% |
| 1703 | LEONI AG | 0.013% | 69.746% |
| 1704 | REGAL BELOIT CORP COMMON STOCK USD.01 | 0.013% | 69.759% |
| 1705 | YUM BRANDS INC COMMON STOCK | 0.013% | 69.771% |
| 1706 | UBE INDUSTRIES | 0.013% | 69.784% |
| 1707 | DAIWA SECS GROU | 0.013% | 69.797% |
| 1708 | SASOL | 0.013% | 69.810% |
| 1709 | DEUTSCHE WOHNEN | 0.013% | 69.823% |
| 1710 | HAYS | 0.013% | 69.836% |
| 1711 | RALPH LAUREN CORP COMMON STOCK USD.01 | 0.013% | 69.848% |
| 1712 | KINAXIS INC | 0.013% | 69.861% |
| 1713 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | 0.013% | 69.874% |
| 1714 | GOLD FIELDS LTD SPONS ADR ADR | 0.013% | 69.887% |
| 1715 | CLOSE BROS GROU | 0.013% | 69.900% |
| 1716 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | 0.013% | 69.912% |
| 1717 | POLARIS INDUSTR | 0.013% | 69.925% |
| 1718 | HERMAN MILLER I | 0.013% | 69.938% |
| 1719 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | 0.013% | 69.951% |
| 1720 | BCO DO BRASIL S | 0.013% | 69.963% |
| 1721 | SAIPEM SPA | 0.013% | 69.976% |
| 1722 | ASSA ABLOY AB | 0.013% | 69.989% |
| 1723 | HEINEKEN NV | 0.013% | 70.002% |
| 1724 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | 0.013% | 70.015% |
| 1725 | WIENERBERGER AG | 0.013% | 70.027% |
| 1726 | ASTELLAS PHARMA | 0.013% | 70.040% |
| 1727 | ORIX JREIT INC | 0.013% | 70.053% |
| 1728 | DERWENT LONDON | 0.013% | 70.065% |
| 1729 | DENKI KAGAKU KO | 0.013% | 70.078% |
| 1730 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | 0.013% | 70.091% |
| 1731 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001 | 0.013% | 70.104% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1732 | BAYER MOTOREN W | 0.013% | 70.116% |
| 1733 | SYNEOS HEALTH INC COMMON STOCK USD.01 | 0.013% | 70.129% |
| 1734 | L-BANK BW FOERD | 0.013% | 70.142% |
| 1735 | LEGRAND SA | 0.013% | 70.154% |
| 1736 | POPULAR INC COMMON STOCK USD.01 | 0.013% | 70.167% |
| 1737 | AXIS CAPITAL HO | 0.013% | 70.180% |
| 1738 | EMPRESA BRASILE | 0.013% | 70.192% |
| 1739 | TRICON CAPITAL | 0.013% | 70.205% |
| 1740 | ASTRAZENECA PLC SR UNSECURED 06/22 2.375 | 0.013% | 70.218% |
| 1741 | EURO FIN STABIL | 0.013% | 70.230% |
| 1742 | BANCO COMERCIAL | 0.013% | 70.243% |
| 1743 | TRITON INTERNAT | 0.013% | 70.255% |
| 1744 | CIFI HOLDINGS G | 0.013% | 70.268% |
| 1745 | PARTNERS GROUP | 0.013% | 70.281% |
| 1746 | COPART INC | 0.013% | 70.293% |
| 1747 | MCDERMOTT INTL | 0.013% | 70.306% |
| 1748 | IG GROUP HLDGS | 0.013% | 70.318% |
| 1749 | RICHELIEU HARDW | 0.013% | 70.331% |
| 1750 | TOKYO ELECTRON | 0.013% | 70.344% |
| 1751 | FISERV INC COMMON STOCK USD.01 | 0.013% | 70.356% |
| 1752 | PERKINELMER INC COMMON STOCK USD1.0 | 0.013% | 70.369% |
| 1753 | NRG ENERGY | 0.013% | 70.381% |
| 1754 | APPLE INC SR UNSECURED 02/27 3.35 | 0.013% | 70.394% |
| 1755 | PANDORA A/S | 0.013% | 70.406% |
| 1756 | CIRRUS LOGIC IN | 0.013% | 70.419% |
| 1757 | EXXON MOBIL COR | 0.013% | 70.431% |
| 1758 | GRAMERCY PROPERTY TRUST REIT USD.01 | 0.013% | 70.444% |
| 1759 | KONICA MINOLTA | 0.013% | 70.457% |
| 1760 | PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375 | 0.013% | 70.469% |
| 1761 | COVESTRO AG | 0.013% | 70.482% |
| 1762 | SEKISUI HOUSE | 0.012% | 70.494% |
| 1763 | JAPAN RETAIL FU | 0.012% | 70.506% |
| 1764 | KAO CORP | 0.012% | 70.519% |
| 1765 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | 0.012% | 70.531% |
| 1766 | CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3 | 0.012% | 70.544% |
| 1767 | CORESITE REALTY CORP REIT USD.01 | 0.012% | 70.556% |
| 1768 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | 0.012% | 70.569% |
| 1769 | RPC GROUP | 0.012% | 70.581% |
| 1770 | SONOVA HOLDING | 0.012% | 70.593% |
| 1771 | HUSQVARNA AB - | 0.012% | 70.606% |
| 1772 | SYNOPSIS INC | 0.012% | 70.618% |
| 1773 | LIFE STORAGE INC REIT USD.01 | 0.012% | 70.631% |
| 1774 | TD AMERITRADE HOLDING CORP COMMON STOCK USD.01 | 0.012% | 70.643% |
| 1775 | UNIPOL GRUPPO F | 0.012% | 70.655% |
| 1776 | FASTENAL | 0.012% | 70.668% |
| 1777 | GEBERIT AG-REG | 0.012% | 70.680% |
| 1778 | ANIXTER INTL IN | 0.012% | 70.692% |
| 1779 | UNI-PRESIDENT E | 0.012% | 70.705% |
| 1780 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | 0.012% | 70.717% |
| 1781 | BLACK KNIGHT INC COMMON STOCK | 0.012% | 70.729% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1782 | COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2 | 0.012% | 70.742% |
| 1783 | CHINA GOLD INTL | 0.012% | 70.754% |
| 1784 | WOOLWORTHS HLDG | 0.012% | 70.766% |
| 1785 | CRODA INTERNATI | 0.012% | 70.779% |
| 1786 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.012% | 70.791% |
| 1787 | NEW WORLD DEVEL | 0.012% | 70.803% |
| 1788 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | 0.012% | 70.815% |
| 1789 | OLD NATIONAL BANCORP COMMON STOCK | 0.012% | 70.828% |
| 1790 | HONDA MOTOR CO LTD SPONS ADR ADR | 0.012% | 70.840% |
| 1791 | CENTRICA PLC | 0.012% | 70.852% |
| 1792 | MINTH GROUP LTD | 0.012% | 70.864% |
| 1793 | WILLIAM DEMANT | 0.012% | 70.877% |
| 1794 | MSC INDUSTRIAL | 0.012% | 70.889% |
| 1795 | OMEGA HEALTHCARE INVESTORS REIT USD.1 | 0.012% | 70.901% |
| 1796 | BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25 | 0.012% | 70.913% |
| 1797 | AVIGILON CORP C | 0.012% | 70.926% |
| 1798 | SUBSEA 7 SA | 0.012% | 70.938% |
| 1799 | VIASAT INC COMMON STOCK USD.0001 | 0.012% | 70.950% |
| 1800 | APPLE HOSPITALITY REIT INC REIT NPV | 0.012% | 70.962% |
| 1801 | AGF MGMT LTD CL | 0.012% | 70.974% |
| 1802 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | 0.012% | 70.987% |
| 1803 | TOTAL ENERGY SE | 0.012% | 70.999% |
| 1804 | BANK TOKYO-MITS | 0.012% | 71.011% |
| 1805 | RANDGOLD RESOUR | 0.012% | 71.023% |
| 1806 | TOPBUILD CORP COMMON STOCK | 0.012% | 71.035% |
| 1807 | BABCOCK INTL GR | 0.012% | 71.047% |
| 1808 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | 0.012% | 71.060% |
| 1809 | MOOG INC CLASS A COMMON STOCK USD1.0 | 0.012% | 71.072% |
| 1810 | VARIAN MEDICAL | 0.012% | 71.084% |
| 1811 | J2 GLOBAL INC COMMON STOCK USD.01 | 0.012% | 71.096% |
| 1812 | ANGLOVAAL INDS | 0.012% | 71.108% |
| 1813 | CNPC (HONG KONG | 0.012% | 71.120% |
| 1814 | THYSSEN KRUPP A | 0.012% | 71.132% |
| 1815 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3 | 0.012% | 71.144% |
| 1816 | BANCORPSOUTH BANK COMMON STOCK | 0.012% | 71.156% |
| 1817 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | 0.012% | 71.169% |
| 1818 | MICRO FOCUS INT | 0.012% | 71.181% |
| 1819 | Atlantia SpA | 0.012% | 71.193% |
| 1820 | INVESTORS BANCORP INC COMMON STOCK USD.01 | 0.012% | 71.205% |
| 1821 | FAMILYMART CO | 0.012% | 71.217% |
| 1822 | CABOT OIL & GAS | 0.012% | 71.229% |
| 1823 | METSO OYJ | 0.012% | 71.241% |
| 1824 | TRI POINTE GROUP INC COMMON STOCK USD.01 | 0.012% | 71.253% |
| 1825 | RELX NV | 0.012% | 71.265% |
| 1826 | VISTRA ENERGY CORP COMMON STOCK | 0.012% | 71.277% |
| 1827 | ENGHOUSE SYSTEM | 0.012% | 71.289% |
| 1828 | LINCOLN ELEC HL | 0.012% | 71.301% |
| 1829 | ABM INDUSTRIES INC COMMON STOCK USD.01 | 0.012% | 71.313% |
| 1830 | AMERICAN CAMPUS COMMUNITIES REIT USD.01 | 0.012% | 71.325% |
| 1831 | ASSOCD BANC-COR | 0.012% | 71.337% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1832 | CITRIX SYSTEMS | 0.012% | 71.349% |
| 1833 | EXPERIAN PLC | 0.012% | 71.361% |
| 1834 | CEZ AS | 0.012% | 71.373% |
| 1835 | SIGNATURE BANK COMMON STOCK USD.01 | 0.012% | 71.385% |
| 1836 | NEWS CORP CLASS A COMMON STOCK USD.01 | 0.012% | 71.397% |
| 1837 | OTSUKA HLDGS CO | 0.012% | 71.409% |
| 1838 | MAXIMUS INC COMMON STOCK | 0.012% | 71.421% |
| 1839 | GRACO INC COMMON STOCK USD1.0 | 0.012% | 71.433% |
| 1840 | ANTOFAGASTA HLD | 0.012% | 71.445% |
| 1841 | CARPENTER TECH | 0.012% | 71.457% |
| 1842 | INVESTEC PLC | 0.012% | 71.469% |
| 1843 | RENTOKIL INITIA | 0.012% | 71.481% |
| 1844 | GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2 | 0.012% | 71.493% |
| 1845 | TATA STEEL LIMI | 0.012% | 71.505% |
| 1846 | ELECTROCOMPONEN | 0.012% | 71.516% |
| 1847 | TRELLEBORG AB | 0.012% | 71.528% |
| 1848 | PRA HEALTH SCIE | 0.012% | 71.540% |
| 1849 | RLJ LODGING TRUST REIT | 0.012% | 71.552% |
| 1850 | ROGERS CORP COMMON STOCK USD1.0 | 0.012% | 71.564% |
| 1851 | OMRON CORP | 0.012% | 71.576% |
| 1852 | BOARDWALK REIT | 0.012% | 71.587% |
| 1853 | ATLAS COPCO AB- | 0.012% | 71.599% |
| 1854 | SVENSKA HANDELS | 0.012% | 71.611% |
| 1855 | HYUNDAI ENG & C | 0.012% | 71.623% |
| 1856 | KIA MOTORS CORP | 0.012% | 71.635% |
| 1857 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | 0.012% | 71.646% |
| 1858 | CH ROBINSON WOR | 0.012% | 71.658% |
| 1859 | SENIOR HOUSING PROP TRUST REIT USD.01 | 0.012% | 71.670% |
| 1860 | PASON SYSTEMS I | 0.012% | 71.682% |
| 1861 | DAIKIN INDUSTRI | 0.012% | 71.694% |
| 1862 | APERAM SA | 0.012% | 71.705% |
| 1863 | DAINIPPON INK&C | 0.012% | 71.717% |
| 1864 | HANWHA CHEMICAL | 0.012% | 71.729% |
| 1865 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | 0.012% | 71.741% |
| 1866 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | 0.012% | 71.752% |
| 1867 | HENGAN INTL | 0.012% | 71.764% |
| 1868 | DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01 | 0.012% | 71.776% |
| 1869 | OBSIDIAN ENERGY LTD COMMON STOCK | 0.012% | 71.788% |
| 1870 | EVERCORE PARTNE | 0.012% | 71.799% |
| 1871 | CANACOL ENERGY | 0.012% | 71.811% |
| 1872 | BIO TECHNE CORP COMMON STOCK USD.01 | 0.012% | 71.823% |
| 1873 | WACKER CHEMIE A | 0.012% | 71.835% |
| 1874 | FUKUOKA FINANCI | 0.012% | 71.846% |
| 1875 | CRACKER BARREL | 0.012% | 71.858% |
| 1876 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | 0.012% | 71.870% |
| 1877 | BED BATH & BEYO | 0.012% | 71.881% |
| 1878 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | 0.012% | 71.893% |
| 1879 | ENSTAR GROUP LT | 0.012% | 71.905% |
| 1880 | TRINSEO SA | 0.012% | 71.916% |
| 1881 | SEMBCORP INDUST | 0.012% | 71.928% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1882 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | 0.012% | 71.940% |
| 1883 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875 | 0.012% | 71.951% |
| 1884 | SUMITOMO CORP | 0.012% | 71.963% |
| 1885 | ESSITY AKTIEBOL | 0.012% | 71.975% |
| 1886 | ROCKWELL AUTO | 0.012% | 71.986% |
| 1887 | CHINA STEEL | 0.012% | 71.998% |
| 1888 | ASCENDAS REAL E | 0.012% | 72.009% |
| 1889 | FMC CORP | 0.012% | 72.021% |
| 1890 | HITACHI CONST M | 0.012% | 72.033% |
| 1891 | KB HOME COMMON STOCK USD1.0 | 0.012% | 72.044% |
| 1892 | AMERICA MOVIL S | 0.012% | 72.056% |
| 1893 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | 0.012% | 72.067% |
| 1894 | ALFA SA DE CV | 0.012% | 72.079% |
| 1895 | KB FINANCIAL GR | 0.012% | 72.091% |
| 1896 | ACS, ACTIVIDADE | 0.012% | 72.102% |
| 1897 | BID CORP LTD | 0.012% | 72.114% |
| 1898 | MERCURY GENERAL | 0.012% | 72.125% |
| 1899 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | 0.012% | 72.137% |
| 1900 | OMNICOM GROUP I | 0.012% | 72.148% |
| 1901 | J FRONT RETAILI | 0.012% | 72.160% |
| 1902 | E L FINL CORP L | 0.012% | 72.172% |
| 1903 | Dongbu Insuranc | 0.012% | 72.183% |
| 1904 | SINO-OCEAN LAND | 0.012% | 72.195% |
| 1905 | SAMSUNG ELEC-ME | 0.012% | 72.206% |
| 1906 | ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01 | 0.012% | 72.218% |
| 1907 | SANTOS LIMITED | 0.012% | 72.229% |
| 1908 | WATERS CORP | 0.012% | 72.241% |
| 1909 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | 0.011% | 72.252% |
| 1910 | NABORS INDUSTRI | 0.011% | 72.264% |
| 1911 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | 0.011% | 72.275% |
| 1912 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | 0.011% | 72.287% |
| 1913 | BEIJING ENT WAT | 0.011% | 72.298% |
| 1914 | WANT WANT CHINA | 0.011% | 72.310% |
| 1915 | BRINK S CO/THE COMMON STOCK USD1.0 | 0.011% | 72.321% |
| 1916 | HAEMONETICS COR | 0.011% | 72.333% |
| 1917 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | 0.011% | 72.344% |
| 1918 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | 0.011% | 72.356% |
| 1919 | SEMPRA ENERGY COMMON STOCK | 0.011% | 72.367% |
| 1920 | CERNER CORP | 0.011% | 72.378% |
| 1921 | CENTRAL JAPAN R | 0.011% | 72.390% |
| 1922 | KAZAKHMYS PLC | 0.011% | 72.401% |
| 1923 | CONVERGYS CORP COMMON STOCK | 0.011% | 72.413% |
| 1924 | NATIONAL AUSTRAL | 0.011% | 72.424% |
| 1925 | STERIS PLC | 0.011% | 72.435% |
| 1926 | SUMMIT MATERIALS INC CL A COMMON STOCK USD.01 | 0.011% | 72.447% |
| 1927 | GUYANA GOLDFIEL | 0.011% | 72.458% |
| 1928 | WATSCO INC COMMON STOCK USD.5 | 0.011% | 72.470% |
| 1929 | TETRA TECH INC COMMON STOCK USD.01 | 0.011% | 72.481% |
| 1930 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | 0.011% | 72.492% |
| 1931 | COMPASS GROUP P | 0.011% | 72.504% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1932 | LOTTE CHEMICAL | 0.011% | 72.515% |
| 1933 | ENERSYS COMMON STOCK USD.01 | 0.011% | 72.526% |
| 1934 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | 0.011% | 72.538% |
| 1935 | PROVINCE OF QUE | 0.011% | 72.549% |
| 1936 | T GARANTI BANKA | 0.011% | 72.560% |
| 1937 | ORPEA | 0.011% | 72.572% |
| 1938 | CNX RESOURCES CORP COMMON STOCK USD.01 | 0.011% | 72.583% |
| 1939 | TIGER BRANDS | 0.011% | 72.594% |
| 1940 | ENSCO PLC CLASS | 0.011% | 72.606% |
| 1941 | NEDCOR LTD ZAR1 | 0.011% | 72.617% |
| 1942 | COMPAL ELECTRON | 0.011% | 72.628% |
| 1943 | AUTOZONE INC COMMON STOCK USD.01 | 0.011% | 72.640% |
| 1944 | CONDUENT INC COMMON STOCK USD.01 | 0.011% | 72.651% |
| 1945 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | 0.011% | 72.662% |
| 1946 | NTN CORPORATION | 0.011% | 72.674% |
| 1947 | COLRUYT SA | 0.011% | 72.685% |
| 1948 | CHINA MERCHANT | 0.011% | 72.696% |
| 1949 | SUMITOMO RUBBER | 0.011% | 72.707% |
| 1950 | PATTERSON COS INC COMMON STOCK USD.01 | 0.011% | 72.719% |
| 1951 | ASAHI BREWERIES | 0.011% | 72.730% |
| 1952 | JUPITER PLC | 0.011% | 72.741% |
| 1953 | ARCH COAL INC A COMMON STOCK USD.01 | 0.011% | 72.752% |
| 1954 | DANSKE BANK A/S | 0.011% | 72.764% |
| 1955 | DEUTSCHE BANK A | 0.011% | 72.775% |
| 1956 | WINPAK LTD | 0.011% | 72.786% |
| 1957 | ACCIONA SA | 0.011% | 72.797% |
| 1958 | NVR INC COMMON STOCK USD.01 | 0.011% | 72.808% |
| 1959 | CHINA VANKE CO | 0.011% | 72.820% |
| 1960 | CLOROX CO | 0.011% | 72.831% |
| 1961 | CATTOLICA ASSIC | 0.011% | 72.842% |
| 1962 | ASPEN PHARMACAR | 0.011% | 72.853% |
| 1963 | JBG SMITH PROPERTIES REIT USD.01 | 0.011% | 72.864% |
| 1964 | YOKOHAMA RUBBER | 0.011% | 72.875% |
| 1965 | AUTOCANADA INC | 0.011% | 72.887% |
| 1966 | MEGA FINANCIAL | 0.011% | 72.898% |
| 1967 | WOORI BANK | 0.011% | 72.909% |
| 1968 | PUBLIC SERVICE | 0.011% | 72.920% |
| 1969 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | 0.011% | 72.931% |
| 1970 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | 0.011% | 72.942% |
| 1971 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | 0.011% | 72.953% |
| 1972 | ROYAL UNIBREW A | 0.011% | 72.964% |
| 1973 | SALZGITTER AG | 0.011% | 72.975% |
| 1974 | RITCHIE BROS. A | 0.011% | 72.987% |
| 1975 | ALLEGIANT TRAVE | 0.011% | 72.998% |
| 1976 | HALYARD HEALTH INC COMMON STOCK USD.01 | 0.011% | 73.009% |
| 1977 | MIDDLEBY CORP COMMON STOCK USD.01 | 0.011% | 73.020% |
| 1978 | CHORUS AVIATION | 0.011% | 73.031% |
| 1979 | GRUBHUB INC COMMON STOCK USD.0001 | 0.011% | 73.042% |
| 1980 | LEGG MASON INC SR UNSECURED 03/26 4.75 | 0.011% | 73.053% |
| 1981 | EDENRED | 0.011% | 73.064% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1982 | ORIX CORP | 0.011% | 73.075% |
| 1983 | CAMBREX CORP COMMON STOCK USD.1 | 0.011% | 73.086% |
| 1984 | B&M EUROPEAN VA | 0.011% | 73.097% |
| 1985 | LG TELECOM LTD | 0.011% | 73.108% |
| 1986 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | 0.011% | 73.119% |
| 1987 | HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01 | 0.011% | 73.130% |
| 1988 | AMER SPORTS OYJ | 0.011% | 73.141% |
| 1989 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | 0.011% | 73.152% |
| 1990 | NORSK HYDRO AS | 0.011% | 73.163% |
| 1991 | HYUNDAI MARINE& | 0.011% | 73.174% |
| 1992 | JANUS HENDERSON | 0.011% | 73.185% |
| 1993 | ICADE | 0.011% | 73.196% |
| 1994 | HANG LUNG DEVEL | 0.011% | 73.207% |
| 1995 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | 0.011% | 73.218% |
| 1996 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | 0.011% | 73.229% |
| 1997 | WENDY S CO/THE COMMON STOCK USD.1 | 0.011% | 73.240% |
| 1998 | HEALTHCARE REALTY TRUST INC REIT USD.01 | 0.011% | 73.251% |
| 1999 | MB FINANCIAL INC COMMON STOCK USD.01 | 0.011% | 73.262% |
| 2000 | ONEOK INC COMPANY GUAR 02/22 4.25 | 0.011% | 73.273% |
| 2001 | GATX CORP | 0.011% | 73.284% |
| 2002 | FIRST MAJESTIC SILVER CORP COMMON STOCK | 0.011% | 73.295% |
| 2003 | AXA-UAP | 0.011% | 73.305% |
| 2004 | AMERICAN WOODMARK CORP COMMON STOCK | 0.011% | 73.316% |
| 2005 | HOPE BANCORP INC COMMON STOCK USD.001 | 0.011% | 73.327% |
| 2006 | FERROVIAL SA | 0.011% | 73.338% |
| 2007 | AGGREKO PLC | 0.011% | 73.349% |
| 2008 | SEAGATE TECHNOL | 0.011% | 73.360% |
| 2009 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | 0.011% | 73.371% |
| 2010 | ROTORK PLC | 0.011% | 73.382% |
| 2011 | DONGFENG MOTOR | 0.011% | 73.393% |
| 2012 | MYRIAD GENETICS | 0.011% | 73.404% |
| 2013 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | 0.011% | 73.415% |
| 2014 | XCEL ENERGY INC SR UNSECURED 03/21 2.4 | 0.011% | 73.426% |
| 2015 | NATIXIS | 0.011% | 73.437% |
| 2016 | CHEVRON CORP SR UNSECURED 11/20 2.419 | 0.011% | 73.447% |
| 2017 | A P MOLLER - MA | 0.011% | 73.458% |
| 2018 | SINGAPORE GOVT | 0.011% | 73.469% |
| 2019 | US BANCORP SR UNSECURED 01/24 3.7 | 0.011% | 73.480% |
| 2020 | LIFE HEALTHCARE | 0.011% | 73.491% |
| 2021 | DESCARTES SYSTEMS GRP/THE COMMON STOCK | 0.011% | 73.502% |
| 2022 | TAUBMAN CENTERS INC REIT USD.01 | 0.011% | 73.513% |
| 2023 | WHITE MOUNTAINS | 0.011% | 73.523% |
| 2024 | MICROSOFT CORP SR UNSECURED 11/22 2.65 | 0.011% | 73.534% |
| 2025 | II VI INC COMMON STOCK | 0.011% | 73.545% |
| 2026 | PEGATRON CORP | 0.011% | 73.556% |
| 2027 | BODYCOTE PLC | 0.011% | 73.567% |
| 2028 | POLYONE CORPORATION COMMON STOCK USD.01 | 0.011% | 73.578% |
| 2029 | Straumann AG | 0.011% | 73.588% |
| 2030 | FIRSTCASH INC COMMON STOCK USD.01 | 0.011% | 73.599% |
| 2031 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01 | 0.011% | 73.610% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2032 | DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375 | 0.011% | 73.621% |
| 2033 | OASIS PETROLEUM INC COMMON STOCK USD.01 | 0.011% | 73.632% |
| 2034 | RYMAN HOSPITALITY PROPERTIES REIT USD.01 | 0.011% | 73.642% |
| 2035 | ROGERS SUGAR IN | 0.011% | 73.653% |
| 2036 | RELX PLC SPON ADR ADR | 0.011% | 73.664% |
| 2037 | CA INC SR UNSECURED 03/27 4.7 | 0.011% | 73.675% |
| 2038 | EUTELSAT COMMUN | 0.011% | 73.686% |
| 2039 | WPP PLC | 0.011% | 73.696% |
| 2040 | SEMGROUP CORP CLASS A COMMON STOCK | 0.011% | 73.707% |
| 2041 | ROLLS ROYCE | 0.011% | 73.718% |
| 2042 | SAMSUNG FIRE & | 0.011% | 73.729% |
| 2043 | NATIONWIDE B/S | 0.011% | 73.739% |
| 2044 | NEW YORK TIMES | 0.011% | 73.750% |
| 2045 | COOPER TIRE&RUB | 0.011% | 73.761% |
| 2046 | EATON VANCE CORP COMMON STOCK USD.00390625 | 0.011% | 73.772% |
| 2047 | SYMANTEC CORP | 0.011% | 73.782% |
| 2048 | BANK OF AMERICA | 0.011% | 73.793% |
| 2049 | CIMB GROUP HOLD | 0.011% | 73.804% |
| 2050 | MOMO INC SPON ADR ADR USD.0001 | 0.011% | 73.815% |
| 2051 | EQUITY COMMONWEALTH REIT USD.01 | 0.011% | 73.825% |
| 2052 | EUROPEAN FIN ST | 0.011% | 73.836% |
| 2053 | HASEKO CORP | 0.011% | 73.847% |
| 2054 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | 0.011% | 73.857% |
| 2055 | SM ENERGY CO COMMON STOCK USD.01 | 0.011% | 73.868% |
| 2056 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | 0.011% | 73.879% |
| 2057 | WABTEC CORP COMMON STOCK USD.01 | 0.011% | 73.890% |
| 2058 | DTE ENERGY INC | 0.011% | 73.900% |
| 2059 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | 0.011% | 73.911% |
| 2060 | CALLON PETROLEUM CO COMMON STOCK USD.01 | 0.011% | 73.922% |
| 2061 | HEXAGON AB | 0.011% | 73.932% |
| 2062 | TRANSALTA RENEW | 0.011% | 73.943% |
| 2063 | ESTEE LAUDER CO | 0.011% | 73.954% |
| 2064 | ANGLO AMERICAN | 0.011% | 73.964% |
| 2065 | NOMURA REAL EST | 0.011% | 73.975% |
| 2066 | SUNSTONE HOTEL | 0.011% | 73.986% |
| 2067 | INDITEX SA | 0.011% | 73.996% |
| 2068 | COUSINS PROPERTIES INC REIT USD1.0 | 0.011% | 74.007% |
| 2069 | DAIICHI SANKYO | 0.011% | 74.018% |
| 2070 | RLI CORP COMMON STOCK USD1.0 | 0.011% | 74.028% |
| 2071 | BRUKER CORP COMMON STOCK USD.01 | 0.011% | 74.039% |
| 2072 | UPL LTD | 0.011% | 74.050% |
| 2073 | STAR ENTERTAINM | 0.011% | 74.060% |
| 2074 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | 0.011% | 74.071% |
| 2075 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | 0.011% | 74.081% |
| 2076 | B+G FOODS INC COMMON STOCK USD.01 | 0.011% | 74.092% |
| 2077 | NICHIREI CORP | 0.011% | 74.103% |
| 2078 | SINCLAIR BROADC | 0.011% | 74.113% |
| 2079 | COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85 | 0.011% | 74.124% |
| 2080 | BANK OF HAWAII CORP COMMON STOCK USD.01 | 0.011% | 74.134% |
| 2081 | TRIMBLE INC COMMON STOCK | 0.011% | 74.145% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2082 | CENTAMIN PLC | 0.011% | 74.156% |
| 2083 | CES ENERGY SOLU | 0.011% | 74.166% |
| 2084 | FIRST INDL REAL | 0.011% | 74.177% |
| 2085 | CHINA CONCH VEN | 0.011% | 74.187% |
| 2086 | GERRESHEIMER GR | 0.011% | 74.198% |
| 2087 | GREAT WALL AUTO | 0.011% | 74.208% |
| 2088 | CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35 | 0.011% | 74.219% |
| 2089 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | 0.011% | 74.229% |
| 2090 | BANK OF MONTREAL SR UNSECURED 08/21 1.9 | 0.011% | 74.240% |
| 2091 | ELECTRICITE DE | 0.011% | 74.251% |
| 2092 | ASTRA INTERNATI | 0.011% | 74.261% |
| 2093 | QBE INSURANCE | 0.011% | 74.272% |
| 2094 | ROBERT HALF INT | 0.011% | 74.282% |
| 2095 | PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9 | 0.011% | 74.293% |
| 2096 | CELGENE CORP SR UNSECURED 08/22 3.55 | 0.011% | 74.303% |
| 2097 | UNILEVER NV 0.5 | 0.010% | 74.314% |
| 2098 | AXEL SPRINGER A | 0.010% | 74.324% |
| 2099 | TELENOR AS | 0.010% | 74.335% |
| 2100 | KGHM POLSKA MIE | 0.010% | 74.345% |
| 2101 | GOLDCORP INC SR UNSECURED 06/21 3.625 | 0.010% | 74.356% |
| 2102 | KEY BANK NA SR UNSECURED 06/25 3.3 | 0.010% | 74.366% |
| 2103 | ADARO ENERGY TB | 0.010% | 74.377% |
| 2104 | BIRCHCLIFF ENER | 0.010% | 74.387% |
| 2105 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001 | 0.010% | 74.398% |
| 2106 | FRANSHION PROPE | 0.010% | 74.408% |
| 2107 | FILA KOREA LTD | 0.010% | 74.418% |
| 2108 | CHURCH & DWIGHT | 0.010% | 74.429% |
| 2109 | LI & FUNG LIMIT | 0.010% | 74.439% |
| 2110 | ALPS ELECTRIC C | 0.010% | 74.450% |
| 2111 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | 0.010% | 74.460% |
| 2112 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | 0.010% | 74.471% |
| 2113 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | 0.010% | 74.481% |
| 2114 | WILLIAMS PARTNERS LP SR UNSECURED 11/21 4 | 0.010% | 74.491% |
| 2115 | INTERTAPE POLYM | 0.010% | 74.502% |
| 2116 | EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4 | 0.010% | 74.512% |
| 2117 | WEC ENERGY GROU | 0.010% | 74.523% |
| 2118 | CIENA CORP COMMON STOCK USD.01 | 0.010% | 74.533% |
| 2119 | PROXIMUS | 0.010% | 74.543% |
| 2120 | COUNCIL OF EURO | 0.010% | 74.554% |
| 2121 | BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25 | 0.010% | 74.564% |
| 2122 | ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3 | 0.010% | 74.575% |
| 2123 | CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75 | 0.010% | 74.585% |
| 2124 | JUNO THERAPEUTICS INC COMMON STOCK USD.0001 | 0.010% | 74.595% |
| 2125 | CLEAN HARBOR IN | 0.010% | 74.606% |
| 2126 | JBS SA | 0.010% | 74.616% |
| 2127 | QEP RESOURCES INC COMMON STOCK USD.01 | 0.010% | 74.626% |
| 2128 | LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5 | 0.010% | 74.637% |
| 2129 | GLOBUS MEDICAL | 0.010% | 74.647% |
| 2130 | AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 | 0.010% | 74.657% |
| 2131 | DENTSU INC. | 0.010% | 74.668% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2132 | TELEFONICA EMIS | 0.010% | 74.678% |
| 2133 | CARS.COM INC COMMON STOCK USD.01 | 0.010% | 74.688% |
| 2134 | UNIQA INSURANCE | 0.010% | 74.699% |
| 2135 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | 0.010% | 74.709% |
| 2136 | PRICESMART INC | 0.010% | 74.719% |
| 2137 | VERISK ANALYTICS INC COMMON STOCK USD.001 | 0.010% | 74.730% |
| 2138 | SUZANO PAPEL E | 0.010% | 74.740% |
| 2139 | YAMATO HOLDINGS | 0.010% | 74.750% |
| 2140 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | 0.010% | 74.761% |
| 2141 | ESTACIO PARTICI | 0.010% | 74.771% |
| 2142 | FIRST FINANCIAL | 0.010% | 74.781% |
| 2143 | SUNTEC REIT | 0.010% | 74.792% |
| 2144 | AU OPTRONICS CO | 0.010% | 74.802% |
| 2145 | MINERAL RESOURC | 0.010% | 74.812% |
| 2146 | ITRON INC | 0.010% | 74.823% |
| 2147 | WHEELOK & COMP | 0.010% | 74.833% |
| 2148 | ACTAVIS INC COMPANY GUAR 10/22 3.25 | 0.010% | 74.843% |
| 2149 | METCASH LTD | 0.010% | 74.853% |
| 2150 | ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 | 0.010% | 74.864% |
| 2151 | CHARLES SCHWAB CORP SR UNSECURED 03/25 3 | 0.010% | 74.874% |
| 2152 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85 | 0.010% | 74.884% |
| 2153 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.010% | 74.895% |
| 2154 | CLICLS GROUP | 0.010% | 74.905% |
| 2155 | NATIONAL EXPRES | 0.010% | 74.915% |
| 2156 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | 0.010% | 74.925% |
| 2157 | SILGAN HLDGS | 0.010% | 74.936% |
| 2158 | BAIDU INC SPON ADR ADR USD.00005 | 0.010% | 74.946% |
| 2159 | MEDNAX INC | 0.010% | 74.956% |
| 2160 | CAPITALAND | 0.010% | 74.966% |
| 2161 | NIDEC CORPORATI | 0.010% | 74.977% |
| 2162 | BM&F BOVESPA SA | 0.010% | 74.987% |
| 2163 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | 0.010% | 74.997% |
| 2164 | WOOLWORTHS LTD | 0.010% | 75.007% |
| 2165 | ROCKWELL COLLIN | 0.010% | 75.018% |
| 2166 | SHUTTERFLY INC | 0.010% | 75.028% |
| 2167 | CATHAY FINANCIA | 0.010% | 75.038% |
| 2168 | MIZUHO FINANCIA | 0.010% | 75.048% |
| 2169 | SPIRIT REALTY CAPITAL INC REIT USD.01 | 0.010% | 75.059% |
| 2170 | JOHN DEERE CAP | 0.010% | 75.069% |
| 2171 | COGECO INC COMMON STOCK | 0.010% | 75.079% |
| 2172 | HAIER ELECTRONI | 0.010% | 75.089% |
| 2173 | EBARA CORP | 0.010% | 75.099% |
| 2174 | GPO TELEVISA | 0.010% | 75.110% |
| 2175 | ENERSIS SA | 0.010% | 75.120% |
| 2176 | CELLTRION INC K | 0.010% | 75.130% |
| 2177 | FIRST MERCHANTS CORP COMMON STOCK | 0.010% | 75.140% |
| 2178 | AT+T INC SR UNSECURED 05/25 3.4 | 0.010% | 75.150% |
| 2179 | ARISTOCRAT LEIS | 0.010% | 75.161% |
| 2180 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | 0.010% | 75.171% |
| 2181 | COSMO ENERGY HO | 0.010% | 75.181% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2182 | JUNGHEINRICH - | 0.010% | 75.191% |
| 2183 | TOPDANMARK A/S | 0.010% | 75.201% |
| 2184 | FONCIERE DES RE | 0.010% | 75.211% |
| 2185 | EDGELL PERSONAL CARE CO COMMON STOCK USD.01 | 0.010% | 75.221% |
| 2186 | TINGYI(CAYMAN I | 0.010% | 75.232% |
| 2187 | ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4 | 0.010% | 75.242% |
| 2188 | MEDIATEK INC | 0.010% | 75.252% |
| 2189 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | 0.010% | 75.262% |
| 2190 | AAREAL BANK AG | 0.010% | 75.272% |
| 2191 | ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875 | 0.010% | 75.282% |
| 2192 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 0.010% | 75.292% |
| 2193 | HELLA KGAA HUEC | 0.010% | 75.303% |
| 2194 | CVB FINANCIAL CORP COMMON STOCK | 0.010% | 75.313% |
| 2195 | KOREA INVESTMEN | 0.010% | 75.323% |
| 2196 | KOHL S CORPORATION SR UNSECURED 11/21 4 | 0.010% | 75.333% |
| 2197 | INDOFOODS SUKSE | 0.010% | 75.343% |
| 2198 | NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55 | 0.010% | 75.353% |
| 2199 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | 0.010% | 75.363% |
| 2200 | HOWDEN JOINERY | 0.010% | 75.373% |
| 2201 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | 0.010% | 75.383% |
| 2202 | ECOLAB INC 2.37 | 0.010% | 75.393% |
| 2203 | FUTURE LAND DEV | 0.010% | 75.403% |
| 2204 | MEXICHEM SAB DE | 0.010% | 75.414% |
| 2205 | GPO FIN BANORTE | 0.010% | 75.424% |
| 2206 | INNOGY SE | 0.010% | 75.434% |
| 2207 | VALLOUREC SA | 0.010% | 75.444% |
| 2208 | EHOSTAR CORP A COMMON STOCK USD.001 | 0.010% | 75.454% |
| 2209 | UBIQUITI NETWORKS INC COMMON STOCK USD.001 | 0.010% | 75.464% |
| 2210 | FUJI ELECTRIC C | 0.010% | 75.474% |
| 2211 | FUJIKURA | 0.010% | 75.484% |
| 2212 | CHINA GAS HOLDI | 0.010% | 75.494% |
| 2213 | YANZHOU COAL MI | 0.010% | 75.504% |
| 2214 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8 | 0.010% | 75.514% |
| 2215 | GCL-POLY ENERGY | 0.010% | 75.524% |
| 2216 | MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1 | 0.010% | 75.534% |
| 2217 | JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2 | 0.010% | 75.544% |
| 2218 | CONCORDIA FINAN | 0.010% | 75.554% |
| 2219 | DANONE SA | 0.010% | 75.564% |
| 2220 | BE SEMICONDUCTO | 0.010% | 75.574% |
| 2221 | CONTINENTAL GOL | 0.010% | 75.584% |
| 2222 | GLACIER BANCORP INC COMMON STOCK USD.01 | 0.010% | 75.594% |
| 2223 | LA QUINTA HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 75.604% |
| 2224 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | 0.010% | 75.614% |
| 2225 | BT GROUP PLC | 0.010% | 75.624% |
| 2226 | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2 | 0.010% | 75.634% |
| 2227 | LASALLE HOTEL PROPERTIES REIT USD.01 | 0.010% | 75.644% |
| 2228 | ZYNGA INC CL A COMMON STOCK USD.00000625 | 0.010% | 75.654% |
| 2229 | VERINT SYSTEMS | 0.010% | 75.664% |
| 2230 | UNIPOLSAI SPA | 0.010% | 75.674% |
| 2231 | RECRUIT HOLDING | 0.010% | 75.684% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2232 | PTT GLOBAL CHEM | 0.010% | 75.694% |
| 2233 | ORORA LTD | 0.010% | 75.704% |
| 2234 | KOBE STEEL | 0.010% | 75.714% |
| 2235 | LUKOIL PJSC - A | 0.010% | 75.724% |
| 2236 | DAIWAHOUSE RE | 0.010% | 75.734% |
| 2237 | J + J SNACK FOODS CORP COMMON STOCK | 0.010% | 75.744% |
| 2238 | BUWOG AG | 0.010% | 75.754% |
| 2239 | GREIF INC CL A COMMON STOCK | 0.010% | 75.764% |
| 2240 | HYOSUNG CORP | 0.010% | 75.774% |
| 2241 | IDEA CELLULAR L | 0.010% | 75.784% |
| 2242 | SIMS GROUP LTD | 0.010% | 75.794% |
| 2243 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | 0.010% | 75.804% |
| 2244 | ASM INTL NV | 0.010% | 75.814% |
| 2245 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | 0.010% | 75.823% |
| 2246 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | 0.010% | 75.833% |
| 2247 | FINMECCANICA SP | 0.010% | 75.843% |
| 2248 | MARUTI SUZUKI | 0.010% | 75.853% |
| 2249 | SWIRE PACIFIC | 0.010% | 75.863% |
| 2250 | RENASANT CORP COMMON STOCK USD5.0 | 0.010% | 75.873% |
| 2251 | GRUPO AEROPORTU | 0.010% | 75.883% |
| 2252 | SAMSONITE INTL | 0.010% | 75.893% |
| 2253 | CASINO GUICH-PE | 0.010% | 75.903% |
| 2254 | OUTOKUMPU OY | 0.010% | 75.912% |
| 2255 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | 0.010% | 75.922% |
| 2256 | WEINGARTEN REALTY INVESTORS REIT USD.03 | 0.010% | 75.932% |
| 2257 | FERROGLOBE PLC | 0.010% | 75.942% |
| 2258 | EPAM SYSTEMS INC COMMON STOCK USD.001 | 0.010% | 75.952% |
| 2259 | HUGO BOSS AG | 0.010% | 75.962% |
| 2260 | FORMOSA CHEMICA | 0.010% | 75.971% |
| 2261 | CEMEX SA | 0.010% | 75.981% |
| 2262 | CAPITACOMMERCIA | 0.010% | 75.991% |
| 2263 | JTEKT CORP. | 0.010% | 76.001% |
| 2264 | GRUPA LOTOS S.A | 0.010% | 76.011% |
| 2265 | SINGAPORE TELECOM | 0.010% | 76.021% |
| 2266 | ALLREAL HOLDING | 0.010% | 76.030% |
| 2267 | SPAR GROUP LIMI | 0.010% | 76.040% |
| 2268 | CREDECORP | 0.010% | 76.050% |
| 2269 | MORI SEIKI CO | 0.010% | 76.060% |
| 2270 | KLA TENCOR CORP COMMON STOCK USD.001 | 0.010% | 76.070% |
| 2271 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 76.080% |
| 2272 | T&D HOLDINGS IN | 0.010% | 76.089% |
| 2273 | OZ MINERALS LTD | 0.010% | 76.099% |
| 2274 | ALTIUS MINERALS | 0.010% | 76.109% |
| 2275 | SABRE CORP COMMON STOCK USD.01 | 0.010% | 76.119% |
| 2276 | LOGITECH INTERN | 0.010% | 76.129% |
| 2277 | MAJOR DRILLING | 0.010% | 76.138% |
| 2278 | SYMRISE AG | 0.010% | 76.148% |
| 2279 | RESMED INC | 0.010% | 76.158% |
| 2280 | CHINA EVERBRIGHT | 0.010% | 76.168% |
| 2281 | BAKER HUGHES A GE CO COMMON STOCK USD.0001 | 0.010% | 76.177% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2282 | ASTRAZENECA PLC SR UNSECURED 11/25 3.375 | 0.010% | 76.187% |
| 2283 | NGK SPARK PLUG | 0.010% | 76.197% |
| 2284 | KERRY PROPRTIE | 0.010% | 76.206% |
| 2285 | XCEL ENERGY INC COMMON STOCK USD2.5 | 0.010% | 76.216% |
| 2286 | BMW US CAPITAL | 0.010% | 76.226% |
| 2287 | LANDSTAR SYSTEM | 0.010% | 76.236% |
| 2288 | FANUC | 0.010% | 76.245% |
| 2289 | DEUTSCHE TELEKO | 0.010% | 76.255% |
| 2290 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | 0.010% | 76.265% |
| 2291 | SEABOARD CORP COMMON STOCK USD1.0 | 0.010% | 76.274% |
| 2292 | ACUITY BRANDS INC COMMON STOCK USD.01 | 0.010% | 76.284% |
| 2293 | GLP J-REIT | 0.010% | 76.294% |
| 2294 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | 0.010% | 76.303% |
| 2295 | MASONITE INTERNATIONAL CORP COMMON STOCK | 0.010% | 76.313% |
| 2296 | ASPEN INSURANCE | 0.010% | 76.323% |
| 2297 | DAICEL CHEM IND | 0.010% | 76.332% |
| 2298 | TECH MAHINDRA L | 0.010% | 76.342% |
| 2299 | VALLEY NATIONAL BANCORP COMMON STOCK | 0.010% | 76.352% |
| 2300 | TRANSDIGM GROUP INC COMMON STOCK USD.01 | 0.010% | 76.361% |
| 2301 | BANCO SANTANDER SA SPON ADR ADR | 0.010% | 76.371% |
| 2302 | DAVE & BUSTER'S | 0.010% | 76.381% |
| 2303 | ARYZTA AG | 0.010% | 76.390% |
| 2304 | RUBIS SCA | 0.010% | 76.400% |
| 2305 | HERC HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 76.409% |
| 2306 | GEN DYNAMICS CO | 0.010% | 76.419% |
| 2307 | DCC PLC | 0.010% | 76.429% |
| 2308 | HASBRO INC | 0.010% | 76.438% |
| 2309 | LIFEPOINT HOSPI | 0.010% | 76.448% |
| 2310 | GPE EUROTUNNEL | 0.010% | 76.458% |
| 2311 | ELECTROLUX AB-S | 0.010% | 76.467% |
| 2312 | CHEMED CORP COMMON STOCK USD1.0 | 0.010% | 76.477% |
| 2313 | MOSAIC CO SR UNSECURED 11/21 3.75 | 0.010% | 76.486% |
| 2314 | QAO GAZPROM-SPO | 0.010% | 76.496% |
| 2315 | RAIA DROGASIL S | 0.010% | 76.505% |
| 2316 | MONDI LTD | 0.010% | 76.515% |
| 2317 | CHENIERE ENERGY INC COMMON STOCK USD.003 | 0.010% | 76.525% |
| 2318 | MDC HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 76.534% |
| 2319 | TOYO SEIKAN KAI | 0.010% | 76.544% |
| 2320 | TRIBUNE MEDIA C | 0.010% | 76.553% |
| 2321 | SINGAPORE PRESS | 0.010% | 76.563% |
| 2322 | MSCI INC | 0.010% | 76.572% |
| 2323 | ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7 | 0.010% | 76.582% |
| 2324 | CAPSTONE MINING | 0.010% | 76.591% |
| 2325 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | 0.010% | 76.601% |
| 2326 | Samsung Life In | 0.010% | 76.611% |
| 2327 | INVITATION HOMES INC REIT USD.01 | 0.010% | 76.620% |
| 2328 | OWENS-ILLINOIS | 0.010% | 76.630% |
| 2329 | PROVINCE OF ALB | 0.010% | 76.639% |
| 2330 | SPROTT INC COMM | 0.010% | 76.649% |
| 2331 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25 | 0.010% | 76.658% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2332 | KINGFISHER PLC | 0.010% | 76.668% |
| 2333 | LITE-ON TECHNOL | 0.010% | 76.677% |
| 2334 | EDISON INTERNATIONAL COMMON STOCK | 0.010% | 76.687% |
| 2335 | SUNCORP GROUP | 0.010% | 76.696% |
| 2336 | WYNN RESORTS LTD COMMON STOCK USD.01 | 0.009% | 76.706% |
| 2337 | NETWORK HEALTHC | 0.009% | 76.715% |
| 2338 | ULVAC INC. | 0.009% | 76.725% |
| 2339 | ARGONAUT GOLD I | 0.009% | 76.734% |
| 2340 | TASEKO MINES LT | 0.009% | 76.744% |
| 2341 | ELECTRICITE DE | 0.009% | 76.753% |
| 2342 | HP ENTERPRISE CO SR UNSECURED 10/20 3.6 | 0.009% | 76.763% |
| 2343 | XINYI GLASS HOL | 0.009% | 76.772% |
| 2344 | JAPAN PRIME REA | 0.009% | 76.781% |
| 2345 | SOTHEBY S COMMON STOCK USD.01 | 0.009% | 76.791% |
| 2346 | GRANITE CONST | 0.009% | 76.800% |
| 2347 | CEMEX SA | 0.009% | 76.810% |
| 2348 | KANEKA CORP | 0.009% | 76.819% |
| 2349 | CARRIZO OIL + GAS INC COMMON STOCK USD.01 | 0.009% | 76.829% |
| 2350 | VICTREX PLC | 0.009% | 76.838% |
| 2351 | E.SUN FINANCIAL | 0.009% | 76.848% |
| 2352 | SHISEIDO CO | 0.009% | 76.857% |
| 2353 | QUANTA COMPUTER | 0.009% | 76.866% |
| 2354 | SHIMIZU CORP | 0.009% | 76.876% |
| 2355 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | 0.009% | 76.885% |
| 2356 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | 0.009% | 76.895% |
| 2357 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | 0.009% | 76.904% |
| 2358 | HUTCHISON PORT | 0.009% | 76.914% |
| 2359 | WESTPAC BANKING | 0.009% | 76.923% |
| 2360 | SUNNY OPTICAL T | 0.009% | 76.932% |
| 2361 | LIBERTY MUTUAL | 0.009% | 76.942% |
| 2362 | WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25 | 0.009% | 76.951% |
| 2363 | MALAYAN BKG BHD | 0.009% | 76.961% |
| 2364 | NIPRO CORP | 0.009% | 76.970% |
| 2365 | PRETIUM RESOURC | 0.009% | 76.979% |
| 2366 | MONRO INC COMMON STOCK USD.01 | 0.009% | 76.989% |
| 2367 | TRUSTMARK CORP COMMON STOCK | 0.009% | 76.998% |
| 2368 | CAPITAMALL TRUS | 0.009% | 77.008% |
| 2369 | YUE YUEN INDUST | 0.009% | 77.017% |
| 2370 | TGS NOPEC GEOPH | 0.009% | 77.026% |
| 2371 | ADVANCE RESIDEN | 0.009% | 77.036% |
| 2372 | EVONIK INDUSTRI | 0.009% | 77.045% |
| 2373 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | 0.009% | 77.054% |
| 2374 | TOKYO TATEMONO | 0.009% | 77.064% |
| 2375 | COCA-COLA EUROP | 0.009% | 77.073% |
| 2376 | PRYSMIAN SPA CO | 0.009% | 77.082% |
| 2377 | WARTSILA OYJ AB | 0.009% | 77.092% |
| 2378 | WORLDPAY INC CLASS A COMMON STOCK USD.00001 | 0.009% | 77.101% |
| 2379 | RBC BEARINGS INC COMMON STOCK USD.01 | 0.009% | 77.110% |
| 2380 | WEICHAJ POWER-H | 0.009% | 77.120% |
| 2381 | BRANDYWINE REAL | 0.009% | 77.129% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2382 | NATIONAL GENERA | 0.009% | 77.138% |
| 2383 | HOMESERVE PLC | 0.009% | 77.148% |
| 2384 | CJ CHEILJEDANG | 0.009% | 77.157% |
| 2385 | KUMBA IRON ORE | 0.009% | 77.166% |
| 2386 | INMOBILIARIA CO | 0.009% | 77.176% |
| 2387 | CANFOR PULP PRO | 0.009% | 77.185% |
| 2388 | ORANGE SA SR UNSECURED 09/21 4.125 | 0.009% | 77.194% |
| 2389 | ZIJIN MINING GR | 0.009% | 77.203% |
| 2390 | LIBERTY MUTUAL | 0.009% | 77.213% |
| 2391 | CABLE ONE INC COMMON STOCK USD.01 | 0.009% | 77.222% |
| 2392 | NINE DRAGONS PA | 0.009% | 77.231% |
| 2393 | GREAT PORTLAND | 0.009% | 77.241% |
| 2394 | TARO PHARMACEUT | 0.009% | 77.250% |
| 2395 | HANKOOK TIRE CO | 0.009% | 77.259% |
| 2396 | DILLARD DEPT ST | 0.009% | 77.268% |
| 2397 | ROCKWOOL INTL | 0.009% | 77.278% |
| 2398 | SANMINA CORP COMMON STOCK USD.01 | 0.009% | 77.287% |
| 2399 | HORIZON PHARMA | 0.009% | 77.296% |
| 2400 | BANK OF COMMUNI | 0.009% | 77.305% |
| 2401 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001 | 0.009% | 77.315% |
| 2402 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | 0.009% | 77.324% |
| 2403 | COVANTA HOLDING CORP COMMON STOCK USD.1 | 0.009% | 77.333% |
| 2404 | BROWN-FORMAN CO | 0.009% | 77.342% |
| 2405 | DOWA HOLDING CO | 0.009% | 77.351% |
| 2406 | CHINA RESOURCES | 0.009% | 77.361% |
| 2407 | ANTA SPORTS PRO | 0.009% | 77.370% |
| 2408 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | 0.009% | 77.379% |
| 2409 | STRYKER CORP SR UNSECURED 03/21 2.625 | 0.009% | 77.388% |
| 2410 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | 0.009% | 77.397% |
| 2411 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | 0.009% | 77.407% |
| 2412 | STRYKER CORP SR UNSECURED 05/24 3.375 | 0.009% | 77.416% |
| 2413 | HANWHA CORP | 0.009% | 77.425% |
| 2414 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | 0.009% | 77.434% |
| 2415 | INSURANCE AUSTR | 0.009% | 77.443% |
| 2416 | ABERTIS INFRAES | 0.009% | 77.452% |
| 2417 | BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01 | 0.009% | 77.462% |
| 2418 | TERNA RETE ELET | 0.009% | 77.471% |
| 2419 | LEG IMMOBILIEN | 0.009% | 77.480% |
| 2420 | HYUNDAI STEEL C | 0.009% | 77.489% |
| 2421 | ASUSTEK COMPUTE | 0.009% | 77.498% |
| 2422 | MYLAN NV 3.125% | 0.009% | 77.507% |
| 2423 | BUFFALO WILD WINGS INC COMMON STOCK | 0.009% | 77.517% |
| 2424 | BEACH PETROLEUM | 0.009% | 77.526% |
| 2425 | OCEANEERING INT | 0.009% | 77.535% |
| 2426 | BANK OF QUEENSL | 0.009% | 77.544% |
| 2427 | NHK SPRING CO | 0.009% | 77.553% |
| 2428 | CHAILEASE HOLDI | 0.009% | 77.562% |
| 2429 | GRAHAM HOLDINGS | 0.009% | 77.571% |
| 2430 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | 0.009% | 77.581% |
| 2431 | SEALED AIR CORP COMMON STOCK USD.1 | 0.009% | 77.590% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2432 | BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25 | 0.009% | 77.599% |
| 2433 | CHONGQING RURAL | 0.009% | 77.608% |
| 2434 | THERMO FISHER S | 0.009% | 77.617% |
| 2435 | STERICYCLE INC COMMON STOCK USD.01 | 0.009% | 77.626% |
| 2436 | GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375 | 0.009% | 77.635% |
| 2437 | BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | 0.009% | 77.644% |
| 2438 | PPL CORPORATION | 0.009% | 77.654% |
| 2439 | VONAGE HLDGS CO | 0.009% | 77.663% |
| 2440 | TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875 | 0.009% | 77.672% |
| 2441 | MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4 | 0.009% | 77.681% |
| 2442 | PG&E CORP | 0.009% | 77.690% |
| 2443 | LONDON STOCK EX | 0.009% | 77.699% |
| 2444 | SIERRA WIRELESS INC COMMON STOCK | 0.009% | 77.708% |
| 2445 | ADANI PORT & SE | 0.009% | 77.717% |
| 2446 | NEXANS | 0.009% | 77.726% |
| 2447 | ING GROEP NV 0. | 0.009% | 77.735% |
| 2448 | SANWA SHUTTER C | 0.009% | 77.744% |
| 2449 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | 0.009% | 77.753% |
| 2450 | SWISS PRIME SIT | 0.009% | 77.763% |
| 2451 | TRIPADVISOR INC COMMON STOCK USD.001 | 0.009% | 77.772% |
| 2452 | NEWCREST MINING | 0.009% | 77.781% |
| 2453 | VEOLIA ENVIRONM | 0.009% | 77.790% |
| 2454 | Alten | 0.009% | 77.799% |
| 2455 | FERRO CORP | 0.009% | 77.808% |
| 2456 | FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5 | 0.009% | 77.817% |
| 2457 | TRANSURBAN GROU | 0.009% | 77.826% |
| 2458 | CAMPBELL SOUP CO SR UNSECURED 03/25 3.3 | 0.009% | 77.835% |
| 2459 | SHAFTESBURY | 0.009% | 77.844% |
| 2460 | ASTRAZENECA PLC SR UNSECURED 11/20 2.375 | 0.009% | 77.853% |
| 2461 | REINSURANCE GRO | 0.009% | 77.862% |
| 2462 | CLEANAWAY WASTE | 0.009% | 77.871% |
| 2463 | HELEN OF TROY C | 0.009% | 77.880% |
| 2464 | NAVER CORP | 0.009% | 77.889% |
| 2465 | SCHRODERS PLC | 0.009% | 77.898% |
| 2466 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | 0.009% | 77.907% |
| 2467 | AIR WATER INC. | 0.009% | 77.916% |
| 2468 | PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5 | 0.009% | 77.925% |
| 2469 | VIA VAREJO SA | 0.009% | 77.934% |
| 2470 | AG GROWTH INTER | 0.009% | 77.943% |
| 2471 | HARVEY NORMAN H | 0.009% | 77.952% |
| 2472 | SIDERURGICA NAC | 0.009% | 77.961% |
| 2473 | PEARSON | 0.009% | 77.970% |
| 2474 | GILEAD SCIENCES INC SR UNSECURED 04/24 3.7 | 0.009% | 77.979% |
| 2475 | HYUNDAI ROBOTIC | 0.009% | 77.988% |
| 2476 | PAYCHEX INC | 0.009% | 77.997% |
| 2477 | SAAB AB | 0.009% | 78.006% |
| 2478 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | 0.009% | 78.015% |
| 2479 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | 0.009% | 78.024% |
| 2480 | SSAB SVENSKT ST | 0.009% | 78.033% |
| 2481 | SUN ART RETAIL | 0.009% | 78.042% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2482 | PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5 | 0.009% | 78.051% |
| 2483 | YOKOGAWA ELECTR | 0.009% | 78.059% |
| 2484 | JPMORGAN CHASE | 0.009% | 78.068% |
| 2485 | BANK OF NY MELL | 0.009% | 78.077% |
| 2486 | INFOSYS LTD SP ADR ADR | 0.009% | 78.086% |
| 2487 | SABRA HEALTH CARE REIT INC REIT USD.01 | 0.009% | 78.095% |
| 2488 | PGE POLSKA GRUP | 0.009% | 78.104% |
| 2489 | PHYSICIANS REALTY TRUST REIT USD.01 | 0.009% | 78.113% |
| 2490 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | 0.009% | 78.122% |
| 2491 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | 0.009% | 78.131% |
| 2492 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | 0.009% | 78.140% |
| 2493 | SPARK NEW ZEA | 0.009% | 78.149% |
| 2494 | NEXT PLC | 0.009% | 78.158% |
| 2495 | FIRSTGROUP | 0.009% | 78.167% |
| 2496 | METLIFE INC SR UNSECURED 04/24 3.6 | 0.009% | 78.175% |
| 2497 | TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625 | 0.009% | 78.184% |
| 2498 | MERCK KGAA | 0.009% | 78.193% |
| 2499 | TECHTRONIC INDU | 0.009% | 78.202% |
| 2500 | COOPERATIEVE RA | 0.009% | 78.211% |
| 2501 | CREDIT SAISON C | 0.009% | 78.220% |
| 2502 | BEIJING ENTERPR | 0.009% | 78.229% |
| 2503 | DUN + BRADSTREET CORP COMMON STOCK USD.01 | 0.009% | 78.238% |
| 2504 | IMERYS SA | 0.009% | 78.246% |
| 2505 | LOOMIS AB | 0.009% | 78.255% |
| 2506 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | 0.009% | 78.264% |
| 2507 | UNILEVER NV | 0.009% | 78.273% |
| 2508 | PARAMOUNT GROUP INC REIT USD.01 | 0.009% | 78.282% |
| 2509 | LG CABLE &MCHY | 0.009% | 78.291% |
| 2510 | KOSMOS ENERGY L | 0.009% | 78.300% |
| 2511 | SURGE ENERGY IN | 0.009% | 78.308% |
| 2512 | MGM RESORTS INTL COMPANY GUAR 03/22 7.75 | 0.009% | 78.317% |
| 2513 | HRG GROUP INC COMMON STOCK USD.01 | 0.009% | 78.326% |
| 2514 | NETGEAR INC COMMON STOCK USD.001 | 0.009% | 78.335% |
| 2515 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | 0.009% | 78.344% |
| 2516 | NATIONAL AUSTRAL | 0.009% | 78.353% |
| 2517 | EASYJET | 0.009% | 78.361% |
| 2518 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | 0.009% | 78.370% |
| 2519 | WAJAX CORP | 0.009% | 78.379% |
| 2520 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01 | 0.009% | 78.388% |
| 2521 | INDEPENDENCE GR | 0.009% | 78.397% |
| 2522 | DKSH HOLDING LT | 0.009% | 78.405% |
| 2523 | PENGROWTH ENERGY CORP COMMON STOCK | 0.009% | 78.414% |
| 2524 | QUALICORP SA | 0.009% | 78.423% |
| 2525 | SANKYU INC | 0.009% | 78.432% |
| 2526 | MORNINGSTAR INC COMMON STOCK | 0.009% | 78.441% |
| 2527 | ISETAN MITSUKOS | 0.009% | 78.449% |
| 2528 | F5 NETWORKS INC COMMON STOCK | 0.009% | 78.458% |
| 2529 | COUNCIL OF EURO | 0.009% | 78.467% |
| 2530 | KILLAM APART RE | 0.009% | 78.476% |
| 2531 | GROUP 1 AUTO | 0.009% | 78.484% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2532 | UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75 | 0.009% | 78.493% |
| 2533 | IT HOLDINGS COR | 0.009% | 78.502% |
| 2534 | CHINA HUARONG A | 0.009% | 78.511% |
| 2535 | EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95 | 0.009% | 78.519% |
| 2536 | JAPAN HOTEL REI | 0.009% | 78.528% |
| 2537 | SRC ENERGY INC COMMON STOCK USD.001 | 0.009% | 78.537% |
| 2538 | WALKER + DUNLOP INC COMMON STOCK | 0.009% | 78.546% |
| 2539 | MEDIASET | 0.009% | 78.554% |
| 2540 | NATL HEALTH INVESTORS INC REIT USD.01 | 0.009% | 78.563% |
| 2541 | ROWAN COMPANIES | 0.009% | 78.572% |
| 2542 | ALEXANDER + BALDWIN INC REIT | 0.009% | 78.580% |
| 2543 | BANNER CORPORATION COMMON STOCK USD.01 | 0.009% | 78.589% |
| 2544 | SINOPAC HLDG | 0.009% | 78.598% |
| 2545 | DUNDEE PRECIOUS | 0.009% | 78.606% |
| 2546 | SIENNA SENIOR L | 0.009% | 78.615% |
| 2547 | SABINA SILVER C | 0.009% | 78.624% |
| 2548 | FINISAR CORPORATION COMMON STOCK USD.001 | 0.009% | 78.632% |
| 2549 | NOVO NORDISK A/S SPONS ADR ADR | 0.009% | 78.641% |
| 2550 | WIPRO | 0.009% | 78.650% |
| 2551 | TOWNE BANK COMMON STOCK USD1.667 | 0.009% | 78.658% |
| 2552 | VONTOBEL HLDGS | 0.009% | 78.667% |
| 2553 | CARA OPERATIONS | 0.009% | 78.676% |
| 2554 | CMS ENERGY CORP | 0.009% | 78.684% |
| 2555 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | 0.009% | 78.693% |
| 2556 | STUDENT TRANSPORTATION INC COMMON STOCK | 0.009% | 78.702% |
| 2557 | PT BANK CENTRAL | 0.009% | 78.710% |
| 2558 | LEGGETT + PLATT INC COMMON STOCK USD.01 | 0.009% | 78.719% |
| 2559 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | 0.009% | 78.728% |
| 2560 | SOJITZ CORP COM | 0.009% | 78.736% |
| 2561 | EVOLUTION MININ | 0.009% | 78.745% |
| 2562 | SOPRA | 0.009% | 78.753% |
| 2563 | ASHLAND LLC COMPANY GUAR 08/22 4.75 | 0.009% | 78.762% |
| 2564 | VALVOLINE INC COMMON STOCK USD.01 | 0.009% | 78.771% |
| 2565 | OTP BANK PLC | 0.009% | 78.779% |
| 2566 | GOEASY LTD | 0.009% | 78.788% |
| 2567 | BOYD GAMING COR | 0.009% | 78.796% |
| 2568 | EASTGROUP PROPERTIES INC REIT | 0.009% | 78.805% |
| 2569 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | 0.009% | 78.814% |
| 2570 | BHARAT FORGE LT | 0.009% | 78.822% |
| 2571 | SEIKO EPSON COR | 0.009% | 78.831% |
| 2572 | KONE OYJ | 0.009% | 78.839% |
| 2573 | ZEON CO | 0.009% | 78.848% |
| 2574 | TENNECO AUTOMOT | 0.009% | 78.857% |
| 2575 | COHERENT INC | 0.009% | 78.865% |
| 2576 | NABTESCO CORP | 0.009% | 78.874% |
| 2577 | ICU MEDICAL INC COMMON STOCK USD.1 | 0.009% | 78.882% |
| 2578 | BANKIA SA | 0.009% | 78.891% |
| 2579 | HNI CORP | 0.009% | 78.899% |
| 2580 | LEOPALACE 21 | 0.009% | 78.908% |
| 2581 | HERBALIFE LTD COMMON STOCK USD.002 | 0.009% | 78.917% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2582 | SEMTECH CORP | 0.009% | 78.925% |
| 2583 | ATHABASCA OIL C | 0.009% | 78.934% |
| 2584 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | 0.009% | 78.942% |
| 2585 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | 0.009% | 78.951% |
| 2586 | SUNOPTA INC COMMON STOCK | 0.009% | 78.959% |
| 2587 | MMI HOLDINGS LT | 0.009% | 78.968% |
| 2588 | WESTPAC BANKING | 0.009% | 78.976% |
| 2589 | PKO BANK POLSKI | 0.009% | 78.985% |
| 2590 | SEEK LTD. | 0.009% | 78.993% |
| 2591 | INTL FLAVORS&FR | 0.009% | 79.002% |
| 2592 | BADGER DAYLIGHT | 0.009% | 79.010% |
| 2593 | ACXIOM CORP COMMON STOCK USD.1 | 0.009% | 79.019% |
| 2594 | EAGLE BANCORP INC COMMON STOCK USD.01 | 0.009% | 79.027% |
| 2595 | FIRSTENERGY CORP COMMON STOCK USD.1 | 0.009% | 79.036% |
| 2596 | CORPORATE OFFICE PROPERTIES REIT USD.01 | 0.008% | 79.044% |
| 2597 | PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375 | 0.008% | 79.053% |
| 2598 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | 0.008% | 79.061% |
| 2599 | PUBLICIS GROUPE | 0.008% | 79.070% |
| 2600 | KASIKORNBANK PL | 0.008% | 79.078% |
| 2601 | UNIFIRST CORP/MA COMMON STOCK USD.1 | 0.008% | 79.087% |
| 2602 | T IS BANKASI | 0.008% | 79.095% |
| 2603 | CARGOTEC CORP-B | 0.008% | 79.104% |
| 2604 | VAREX IMAGING CORP COMMON STOCK USD.01 | 0.008% | 79.112% |
| 2605 | NIPPON PAPER IN | 0.008% | 79.121% |
| 2606 | SMITH AND NEPHE | 0.008% | 79.129% |
| 2607 | SAMSUNG SECS CO | 0.008% | 79.138% |
| 2608 | VALIANT HOLDING | 0.008% | 79.146% |
| 2609 | MERITAGE HOMES CORP COMMON STOCK USD.01 | 0.008% | 79.154% |
| 2610 | ACTIVIA PROPERT | 0.008% | 79.163% |
| 2611 | FTI CONSULTING INC COMMON STOCK USD.01 | 0.008% | 79.171% |
| 2612 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 79.180% |
| 2613 | TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95 | 0.008% | 79.188% |
| 2614 | SEI INVESTMENT | 0.008% | 79.197% |
| 2615 | LUCARA DIAMOND | 0.008% | 79.205% |
| 2616 | TKH GROUP NV DU | 0.008% | 79.214% |
| 2617 | PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75 | 0.008% | 79.222% |
| 2618 | A2A SPA | 0.008% | 79.230% |
| 2619 | JD.COM INC ADR ADR USD.00002 | 0.008% | 79.239% |
| 2620 | PERNOD-RICARD | 0.008% | 79.247% |
| 2621 | HYATT HOTELS CO | 0.008% | 79.256% |
| 2622 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | 0.008% | 79.264% |
| 2623 | MASCO CORP | 0.008% | 79.272% |
| 2624 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | 0.008% | 79.281% |
| 2625 | GUESS? INC COMMON STOCK USD.01 | 0.008% | 79.289% |
| 2626 | MR PRICE GROUP | 0.008% | 79.298% |
| 2627 | CARDINAL ENERGY | 0.008% | 79.306% |
| 2628 | AURIZON HOLDING | 0.008% | 79.314% |
| 2629 | INTU PROPERTIES | 0.008% | 79.323% |
| 2630 | KRATON CORP COMMON STOCK USD.01 | 0.008% | 79.331% |
| 2631 | BAIC MOTOR CORP | 0.008% | 79.339% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2632 | ENVISION HEALTHCARE CORP COMMON STOCK | 0.008% | 79.348% |
| 2633 | MORINAGA MILK I | 0.008% | 79.356% |
| 2634 | SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45 | 0.008% | 79.364% |
| 2635 | UNITE GROUP PLC | 0.008% | 79.373% |
| 2636 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | 0.008% | 79.381% |
| 2637 | RICOH CO | 0.008% | 79.389% |
| 2638 | CIA BRASILEIRA | 0.008% | 79.398% |
| 2639 | CSR LIMITED | 0.008% | 79.406% |
| 2640 | OIL SEARCH LTD | 0.008% | 79.414% |
| 2641 | AT&T INC 1.45% | 0.008% | 79.423% |
| 2642 | AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85 | 0.008% | 79.431% |
| 2643 | ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92 | 0.008% | 79.439% |
| 2644 | MONSTER BEVERAGE CORP COMMON STOCK | 0.008% | 79.448% |
| 2645 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | 0.008% | 79.456% |
| 2646 | NORDSON CORP COMMON STOCK | 0.008% | 79.464% |
| 2647 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | 0.008% | 79.473% |
| 2648 | AMERIS BANCORP COMMON STOCK USD1.0 | 0.008% | 79.481% |
| 2649 | PLEXUS CORP COMMON STOCK USD.01 | 0.008% | 79.489% |
| 2650 | AMBEV SA | 0.008% | 79.498% |
| 2651 | SEVERN TRENT | 0.008% | 79.506% |
| 2652 | HERMES INTL | 0.008% | 79.514% |
| 2653 | DRIL QUIP INC | 0.008% | 79.522% |
| 2654 | ENTERGY CORP | 0.008% | 79.531% |
| 2655 | DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25 | 0.008% | 79.539% |
| 2656 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.008% | 79.547% |
| 2657 | TRITAX BIG BOX | 0.008% | 79.555% |
| 2658 | CENTERPOINT ENE | 0.008% | 79.564% |
| 2659 | SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65 | 0.008% | 79.572% |
| 2660 | MERITZ SECURITI | 0.008% | 79.580% |
| 2661 | WPP PLC SPONSORED ADR ADR | 0.008% | 79.588% |
| 2662 | COFINIMMO | 0.008% | 79.597% |
| 2663 | MEDICAL FACILIT | 0.008% | 79.605% |
| 2664 | NAMCO BANDAI HO | 0.008% | 79.613% |
| 2665 | KULICKE&SOFFA I | 0.008% | 79.621% |
| 2666 | STATOIL ASA SPON ADR ADR | 0.008% | 79.630% |
| 2667 | EDUCATION REALTY TRUST INC REIT USD.01 | 0.008% | 79.638% |
| 2668 | YUM CHINA HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 79.646% |
| 2669 | BIOMERIEUX | 0.008% | 79.654% |
| 2670 | SANOFI ADR ADR | 0.008% | 79.663% |
| 2671 | NIPPON MEAT PAC | 0.008% | 79.671% |
| 2672 | BANK OF NT BUTT | 0.008% | 79.679% |
| 2673 | SHARP CORP | 0.008% | 79.687% |
| 2674 | CHINA RESOURCES | 0.008% | 79.695% |
| 2675 | COLGATE-PALMOLI | 0.008% | 79.704% |
| 2676 | THK CO | 0.008% | 79.712% |
| 2677 | MATSON INC COMMON STOCK | 0.008% | 79.720% |
| 2678 | BUZZI UNICEM SP | 0.008% | 79.728% |
| 2679 | SEGA SAMMY HOLD | 0.008% | 79.736% |
| 2680 | SAIA INC COMMON STOCK USD.001 | 0.008% | 79.745% |
| 2681 | BNK FINANCIAL G | 0.008% | 79.753% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2682 | SHENZHOU INT GR | 0.008% | 79.761% |
| 2683 | UNIVAR INC COMMON STOCK USD.01 | 0.008% | 79.769% |
| 2684 | FIRST FINANCIAL BANCORP COMMON STOCK | 0.008% | 79.777% |
| 2685 | HINO MOTORS | 0.008% | 79.786% |
| 2686 | FBL FINANCIAL G | 0.008% | 79.794% |
| 2687 | K'S HOLDINGS | 0.008% | 79.802% |
| 2688 | BILLERUD AB | 0.008% | 79.810% |
| 2689 | PIEDMONT OFFICE | 0.008% | 79.818% |
| 2690 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | 0.008% | 79.827% |
| 2691 | MATTEL INC COMMON STOCK USD1.0 | 0.008% | 79.835% |
| 2692 | RED ELECTRICA C | 0.008% | 79.843% |
| 2693 | CAIRN ENERGY PL | 0.008% | 79.851% |
| 2694 | KURITA WATER IN | 0.008% | 79.859% |
| 2695 | WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094 | 0.008% | 79.867% |
| 2696 | BOVIS HOMES GRO | 0.008% | 79.876% |
| 2697 | ULTA BEAUTY INC COMMON STOCK USD.01 | 0.008% | 79.884% |
| 2698 | FRESH DEL MONTE | 0.008% | 79.892% |
| 2699 | NCR CORP | 0.008% | 79.900% |
| 2700 | PHILLIPS 66 COMPANY GUAR 04/22 4.3 | 0.008% | 79.908% |
| 2701 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01 | 0.008% | 79.916% |
| 2702 | NASDAQ INC SR UNSECURED 06/24 4.25 | 0.008% | 79.924% |
| 2703 | AQUA AMERICA INC COMMON STOCK USD.5 | 0.008% | 79.933% |
| 2704 | CHINA RAILWAY C | 0.008% | 79.941% |
| 2705 | COMPEQ MFG | 0.008% | 79.949% |
| 2706 | CEMBRA MONEY BA | 0.008% | 79.957% |
| 2707 | GRIFOLS SA | 0.008% | 79.965% |
| 2708 | KONECRANES O | 0.008% | 79.973% |
| 2709 | TTEC HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 79.981% |
| 2710 | AIRCASTLE LTD | 0.008% | 79.989% |
| 2711 | BLOCK(H&R)INC | 0.008% | 79.998% |
| 2712 | ATHENAHEALTH IN | 0.008% | 80.006% |
| 2713 | LLOYD THOMPSON | 0.008% | 80.014% |
| 2714 | SECOM CO | 0.008% | 80.022% |
| 2715 | CITIZEN WATCH C | 0.008% | 80.030% |
| 2716 | TRONOX LTD-CL A | 0.008% | 80.038% |
| 2717 | WHITEHAVEN COAL | 0.008% | 80.046% |
| 2718 | REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55 | 0.008% | 80.054% |
| 2719 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | 0.008% | 80.062% |
| 2720 | CHINA STATE CON | 0.008% | 80.070% |
| 2721 | EUROFINS SCIENT | 0.008% | 80.078% |
| 2722 | AKORN INC COMMON STOCK | 0.008% | 80.087% |
| 2723 | SGS SA-REG COMM | 0.008% | 80.095% |
| 2724 | TURK HAVA YOLLA | 0.008% | 80.103% |
| 2725 | AVERY DENNISON | 0.008% | 80.111% |
| 2726 | WISTRON CORP | 0.008% | 80.119% |
| 2727 | SAPORO BREWERI | 0.008% | 80.127% |
| 2728 | ILLUMINA INC | 0.008% | 80.135% |
| 2729 | HERA | 0.008% | 80.143% |
| 2730 | SPX FLOW INC COMMON STOCK USD.01 | 0.008% | 80.151% |
| 2731 | SMITH + NEPHEW PLC SPON ADR ADR | 0.008% | 80.159% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2732 | GREAT PLAINS ENERGY INC COMMON STOCK | 0.008% | 80.167% |
| 2733 | SUL AMERICA SA | 0.008% | 80.175% |
| 2734 | CAMPBELL SOUP C | 0.008% | 80.183% |
| 2735 | ARGO GROUP INTE | 0.008% | 80.192% |
| 2736 | COGNEX CORP | 0.008% | 80.200% |
| 2737 | EXXARO | 0.008% | 80.208% |
| 2738 | AURORA CANNABIS | 0.008% | 80.216% |
| 2739 | WAL-MART DE MEX | 0.008% | 80.224% |
| 2740 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | 0.008% | 80.232% |
| 2741 | EXLSERVICE HLDG | 0.008% | 80.240% |
| 2742 | KEYENCE CORP | 0.008% | 80.248% |
| 2743 | VOLVO AB | 0.008% | 80.256% |
| 2744 | RESILIENT REIT | 0.008% | 80.264% |
| 2745 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | 0.008% | 80.272% |
| 2746 | TOYOTA MOTOR CR | 0.008% | 80.280% |
| 2747 | ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.008% | 80.288% |
| 2748 | QUBE HOLDINGS L | 0.008% | 80.296% |
| 2749 | TOTO | 0.008% | 80.304% |
| 2750 | AGT FOOD AND IN | 0.008% | 80.312% |
| 2751 | ADELAIDE BRIGHT | 0.008% | 80.320% |
| 2752 | TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75 | 0.008% | 80.328% |
| 2753 | BALCHEM CORP COMMON STOCK USD.0667 | 0.008% | 80.336% |
| 2754 | OFFICE DEPOT IN | 0.008% | 80.344% |
| 2755 | BRITISH SKY BRO | 0.008% | 80.352% |
| 2756 | QISDA CORP | 0.008% | 80.360% |
| 2757 | ARMSTRONG WORLD | 0.008% | 80.368% |
| 2758 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | 0.008% | 80.376% |
| 2759 | ZHONGSHENG GROU | 0.008% | 80.384% |
| 2760 | KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75 | 0.008% | 80.392% |
| 2761 | TAISEI CORP | 0.008% | 80.400% |
| 2762 | SHINSEGAE DEPT | 0.008% | 80.408% |
| 2763 | KELLOGG CO | 0.008% | 80.416% |
| 2764 | STAMPS.COM INC COMMON STOCK USD.001 | 0.008% | 80.424% |
| 2765 | HFF INC CLASS A COMMON STOCK USD.01 | 0.008% | 80.432% |
| 2766 | JAFCO CO LTD | 0.008% | 80.440% |
| 2767 | KEWPIE CORP | 0.008% | 80.448% |
| 2768 | LYONDELLBASELL IND NV SR UNSECURED 11/21 6 | 0.008% | 80.456% |
| 2769 | VALMET CORP | 0.008% | 80.464% |
| 2770 | ASTRAZENECA | 0.008% | 80.472% |
| 2771 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 80.479% |
| 2772 | TAKASHIMAYA CO | 0.008% | 80.487% |
| 2773 | WADDELL & REED | 0.008% | 80.495% |
| 2774 | ASICS CORP | 0.008% | 80.503% |
| 2775 | AMEREN CORP | 0.008% | 80.511% |
| 2776 | EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9 | 0.008% | 80.519% |
| 2777 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | 0.008% | 80.527% |
| 2778 | DAINIPPON SCREE | 0.008% | 80.535% |
| 2779 | NOBLE ENERGY INC SR UNSECURED 12/21 4.15 | 0.008% | 80.543% |
| 2780 | KINGSOFT CORP L | 0.008% | 80.551% |
| 2781 | ANIXTER INC COMPANY GUAR 10/21 5.125 | 0.008% | 80.559% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2782 | HEROUX DEVTEK | 0.008% | 80.567% |
| 2783 | SAP SE SPONSORED ADR ADR | 0.008% | 80.575% |
| 2784 | TATA GLOBAL | 0.008% | 80.583% |
| 2785 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | 0.008% | 80.590% |
| 2786 | DASSAULT SYSTEM | 0.008% | 80.598% |
| 2787 | WPG HOLDINGS | 0.008% | 80.606% |
| 2788 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | 0.008% | 80.614% |
| 2789 | IWG PLC | 0.008% | 80.622% |
| 2790 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | 0.008% | 80.630% |
| 2791 | HYPROP INVESTME | 0.008% | 80.638% |
| 2792 | NORMA GROUP AG | 0.008% | 80.646% |
| 2793 | DAIDO STEEL CO | 0.008% | 80.654% |
| 2794 | COLUMBIA PROPERTY TRUST INC REIT USD.01 | 0.008% | 80.662% |
| 2795 | MORGAN STANLEY SR UNSECURED 04/24 3.875 | 0.008% | 80.669% |
| 2796 | GEN COMMUNICATI | 0.008% | 80.677% |
| 2797 | FIERA SCEPTRE I | 0.008% | 80.685% |
| 2798 | COM HEM HLDG AB | 0.008% | 80.693% |
| 2799 | TRINIDAD DRILLI | 0.008% | 80.701% |
| 2800 | 77TH BANK | 0.008% | 80.709% |
| 2801 | HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5 | 0.008% | 80.717% |
| 2802 | SHIN KONG FINL | 0.008% | 80.724% |
| 2803 | GETINGE AB, B S | 0.008% | 80.732% |
| 2804 | ALFA LAVAL AB | 0.008% | 80.740% |
| 2805 | WABASH NATIONAL | 0.008% | 80.748% |
| 2806 | AMERICAN INTL GROUP SR UNSECURED 03/21 3.3 | 0.008% | 80.756% |
| 2807 | PEBBLEBROOK HOT | 0.008% | 80.764% |
| 2808 | AMERISOURCEBERG | 0.008% | 80.772% |
| 2809 | GREENE KING | 0.008% | 80.779% |
| 2810 | CENTURY TOKYO | 0.008% | 80.787% |
| 2811 | SHIMAMURA CO | 0.008% | 80.795% |
| 2812 | KAMIGUMI CO | 0.008% | 80.803% |
| 2813 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1 | 0.008% | 80.811% |
| 2814 | CROMBIE REAL ES | 0.008% | 80.818% |
| 2815 | RADIAN GROUP | 0.008% | 80.826% |
| 2816 | TIME WARNER INC | 0.008% | 80.834% |
| 2817 | SHIZUOKA BANK | 0.008% | 80.842% |
| 2818 | MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3 | 0.008% | 80.850% |
| 2819 | THOMAS COOK GRO | 0.008% | 80.858% |
| 2820 | MUELLER WATER P | 0.008% | 80.865% |
| 2821 | SUMITOMO FOREST | 0.008% | 80.873% |
| 2822 | PLAYTECH | 0.008% | 80.881% |
| 2823 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.008% | 80.889% |
| 2824 | PEARSON STK | 0.008% | 80.897% |
| 2825 | HOPEWELL HLDGS | 0.008% | 80.904% |
| 2826 | ASHIKAGA HOLDIN | 0.008% | 80.912% |
| 2827 | EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176 | 0.008% | 80.920% |
| 2828 | TOYODA GOSEI | 0.008% | 80.928% |
| 2829 | JSE LTD | 0.008% | 80.935% |
| 2830 | MDU RES GROUP I | 0.008% | 80.943% |
| 2831 | KELLOGG CO 0.8% | 0.008% | 80.951% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2832 | LG HOUSEHOLD HE | 0.008% | 80.959% |
| 2833 | CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75 | 0.008% | 80.967% |
| 2834 | BELIMO HOLDING | 0.008% | 80.974% |
| 2835 | PUBLIC BNK-LOCA | 0.008% | 80.982% |
| 2836 | TESSENDERLO CHE | 0.008% | 80.990% |
| 2837 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | 0.008% | 80.998% |
| 2838 | MUELLER INDS IN | 0.008% | 81.005% |
| 2839 | AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6 | 0.008% | 81.013% |
| 2840 | GLANBIA PLC | 0.008% | 81.021% |
| 2841 | PLANTRONICS INC COMMON STOCK USD.01 | 0.008% | 81.029% |
| 2842 | NORTHVIEW APART | 0.008% | 81.036% |
| 2843 | BUNZL PLC | 0.008% | 81.044% |
| 2844 | INDUSTRIAL BANK | 0.008% | 81.052% |
| 2845 | ULTRAPAR PARTIC | 0.008% | 81.060% |
| 2846 | EMPRESAS CMPC S | 0.008% | 81.067% |
| 2847 | NELNET INC CL A COMMON STOCK USD.01 | 0.008% | 81.075% |
| 2848 | NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1 | 0.008% | 81.083% |
| 2849 | DYNEGY INC COMMON STOCK USD.01 | 0.008% | 81.091% |
| 2850 | LEONS FURNITURE | 0.008% | 81.098% |
| 2851 | TOKUYAMA CORP | 0.008% | 81.106% |
| 2852 | MRC GLOBAL INC COMMON STOCK USD.01 | 0.008% | 81.114% |
| 2853 | ONTARIO(PROV OF | 0.008% | 81.121% |
| 2854 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | 0.008% | 81.129% |
| 2855 | WALGREEN CO COMPANY GUAR 09/22 3.1 | 0.008% | 81.137% |
| 2856 | NOK CORP | 0.008% | 81.144% |
| 2857 | MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75 | 0.008% | 81.152% |
| 2858 | NEENAH INC COMMON STOCK USD.01 | 0.008% | 81.160% |
| 2859 | AMBU A/S | 0.008% | 81.167% |
| 2860 | REGIONS FINANCI | 0.008% | 81.175% |
| 2861 | VOPAK (KON) | 0.008% | 81.183% |
| 2862 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | 0.008% | 81.191% |
| 2863 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | 0.008% | 81.198% |
| 2864 | STEPAN CO COMMON STOCK USD1.0 | 0.008% | 81.206% |
| 2865 | GREENBRIER COMPANIES INC COMMON STOCK | 0.008% | 81.214% |
| 2866 | PNC BANK NA 2.6 | 0.008% | 81.221% |
| 2867 | EATON CORP COMPANY GUAR 11/22 2.75 | 0.008% | 81.229% |
| 2868 | BRADY(WH) | 0.008% | 81.237% |
| 2869 | CHEMOURS CO/THE COMMON STOCK | 0.008% | 81.244% |
| 2870 | TOPPAN PRINTING | 0.008% | 81.252% |
| 2871 | CHINA MEDICAL S | 0.008% | 81.260% |
| 2872 | SUMITOMO OSAKA | 0.008% | 81.267% |
| 2873 | KYOCERA CORP SPONS ADR ADR | 0.008% | 81.275% |
| 2874 | LIQUOR STORES N | 0.008% | 81.282% |
| 2875 | NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45 | 0.008% | 81.290% |
| 2876 | MUNICIPALITY FI | 0.008% | 81.298% |
| 2877 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | 0.008% | 81.305% |
| 2878 | DAI NIPPON PRIN | 0.008% | 81.313% |
| 2879 | AAR CORP | 0.008% | 81.321% |
| 2880 | WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15 | 0.008% | 81.328% |
| 2881 | TRYGVESTA AS | 0.008% | 81.336% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2882 | BOLLORE | 0.008% | 81.343% |
| 2883 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | 0.008% | 81.351% |
| 2884 | USIMINAS USI SD | 0.008% | 81.359% |
| 2885 | GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85 | 0.008% | 81.366% |
| 2886 | FORWARD AIR COR | 0.008% | 81.374% |
| 2887 | KENEDIX REALTY | 0.008% | 81.382% |
| 2888 | DUERR AG | 0.008% | 81.389% |
| 2889 | EMPIRE STATE RE | 0.008% | 81.397% |
| 2890 | BAJAJ FINSERV L | 0.008% | 81.404% |
| 2891 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2 | 0.008% | 81.412% |
| 2892 | ENDESA S.A. | 0.008% | 81.419% |
| 2893 | AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5 | 0.008% | 81.427% |
| 2894 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6 | 0.008% | 81.435% |
| 2895 | SUNTRUST BANK SR UNSECURED 08/22 2.45 | 0.008% | 81.442% |
| 2896 | YTL CORP | 0.008% | 81.450% |
| 2897 | COCHLEAR LTD | 0.008% | 81.457% |
| 2898 | CALERES INC COMMON STOCK USD.01 | 0.008% | 81.465% |
| 2899 | GARTNER GROUP I | 0.008% | 81.473% |
| 2900 | OESTERREIC KONT | 0.008% | 81.480% |
| 2901 | RETAIL PROPERTIES OF AME A REIT USD.001 | 0.008% | 81.488% |
| 2902 | ELEMENTIS (1998 | 0.008% | 81.495% |
| 2903 | WESBANCO INC COMMON STOCK USD2.0833 | 0.008% | 81.503% |
| 2904 | OPEN HOUSE CO L | 0.008% | 81.510% |
| 2905 | PATRICK INDUSTRIES INC COMMON STOCK | 0.008% | 81.518% |
| 2906 | ENN ENERGY HOLD | 0.008% | 81.525% |
| 2907 | KINGBOARD LAMIN | 0.008% | 81.533% |
| 2908 | TRANSAT AT INC | 0.008% | 81.540% |
| 2909 | GVC HOLDINGS PL | 0.008% | 81.548% |
| 2910 | HOULIHAN LOKEY INC COMMON STOCK USD.001 | 0.008% | 81.555% |
| 2911 | PS BUSINESS PARKS INC/CA REIT USD.01 | 0.008% | 81.563% |
| 2912 | MARUI CO | 0.008% | 81.570% |
| 2913 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | 0.008% | 81.578% |
| 2914 | MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45 | 0.007% | 81.586% |
| 2915 | VAIL RESORTS | 0.007% | 81.593% |
| 2916 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57 | 0.007% | 81.600% |
| 2917 | RENISHAW | 0.007% | 81.608% |
| 2918 | SOUTH32 ADR ADR | 0.007% | 81.615% |
| 2919 | ING BANK | 0.007% | 81.623% |
| 2920 | CAPITEC BANK HL | 0.007% | 81.630% |
| 2921 | ABERCROMBIE & F | 0.007% | 81.638% |
| 2922 | ALTRAN TECHNOLO | 0.007% | 81.645% |
| 2923 | RIGHTMOVE GROUP | 0.007% | 81.653% |
| 2924 | BAXTER INTL INC | 0.007% | 81.660% |
| 2925 | TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8 | 0.007% | 81.668% |
| 2926 | HANESBRANDS INC COMMON STOCK USD.01 | 0.007% | 81.675% |
| 2927 | COMPUTER MODELL | 0.007% | 81.683% |
| 2928 | GILDEMEISTER AG | 0.007% | 81.690% |
| 2929 | SHERRITT INTERN | 0.007% | 81.698% |
| 2930 | HANG LUNG PROPE | 0.007% | 81.705% |
| 2931 | TIETO CORP OYJ | 0.007% | 81.713% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2932 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.007% | 81.720% |
| 2933 | BWX TECHNOLOGIES INC COMMON STOCK USD.01 | 0.007% | 81.727% |
| 2934 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | 0.007% | 81.735% |
| 2935 | TRANSUNION COMMON STOCK USD.01 | 0.007% | 81.742% |
| 2936 | A.P. MOLLER-MAE | 0.007% | 81.750% |
| 2937 | HOYA CORP | 0.007% | 81.757% |
| 2938 | CHINA INSURANCE | 0.007% | 81.765% |
| 2939 | L BRANDS INC COMMON STOCK USD.5 | 0.007% | 81.772% |
| 2940 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | 0.007% | 81.779% |
| 2941 | KRONOS WORLDWIDE INC COMMON STOCK USD.01 | 0.007% | 81.787% |
| 2942 | MIRACA HOLDIN | 0.007% | 81.794% |
| 2943 | IBIDEN CO | 0.007% | 81.802% |
| 2944 | NIFCO INC | 0.007% | 81.809% |
| 2945 | CDW CORP/DE COMMON STOCK USD.01 | 0.007% | 81.817% |
| 2946 | BURLINGTON STORES INC COMMON STOCK USD.0001 | 0.007% | 81.824% |
| 2947 | KOREAN AIR LINE | 0.007% | 81.831% |
| 2948 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | 0.007% | 81.839% |
| 2949 | OMNICOM GROUP I | 0.007% | 81.846% |
| 2950 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | 0.007% | 81.854% |
| 2951 | BRAMBLES LIMITE | 0.007% | 81.861% |
| 2952 | MOBILE MINI INC COMMON STOCK USD.01 | 0.007% | 81.868% |
| 2953 | RUMO SA | 0.007% | 81.876% |
| 2954 | LIONS GATE ENTERTAINMENT B COMMON STOCK | 0.007% | 81.883% |
| 2955 | JANUS CAPITAL G | 0.007% | 81.890% |
| 2956 | REDROW | 0.007% | 81.898% |
| 2957 | INMARSAT PLC | 0.007% | 81.905% |
| 2958 | DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9 | 0.007% | 81.912% |
| 2959 | NOVANTA INC COMMON STOCK | 0.007% | 81.920% |
| 2960 | GANNETT CO INC COMMON STOCK USD.01 | 0.007% | 81.927% |
| 2961 | HOKUHOKU FINANC | 0.007% | 81.935% |
| 2962 | HACHIJUNI BANK | 0.007% | 81.942% |
| 2963 | MASIMO CORP COMMON STOCK USD.001 | 0.007% | 81.949% |
| 2964 | BOFI HOLDING INC COMMON STOCK USD.01 | 0.007% | 81.957% |
| 2965 | HITACHI METALS | 0.007% | 81.964% |
| 2966 | UNITED UTILITIE | 0.007% | 81.971% |
| 2967 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35 | 0.007% | 81.979% |
| 2968 | EXTENDICARE INC | 0.007% | 81.986% |
| 2969 | VALENER INC | 0.007% | 81.993% |
| 2970 | YUANTA FINL HOL | 0.007% | 82.001% |
| 2971 | TERUMO CORP | 0.007% | 82.008% |
| 2972 | OGE ENERGY CORP COMMON STOCK USD.01 | 0.007% | 82.015% |
| 2973 | MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5 | 0.007% | 82.022% |
| 2974 | BEIJING CAPITAL | 0.007% | 82.030% |
| 2975 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | 0.007% | 82.037% |
| 2976 | HP ENTERPRISE CO SR UNSECURED 10/25 4.9 | 0.007% | 82.044% |
| 2977 | MACRONIX INTERN | 0.007% | 82.052% |
| 2978 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | 0.007% | 82.059% |
| 2979 | NORTHWEST HEALT | 0.007% | 82.066% |
| 2980 | CALLAWAY GOLF C | 0.007% | 82.074% |
| 2981 | SECURITAS | 0.007% | 82.081% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2982 | LA Z BOY INC COMMON STOCK USD1.0 | 0.007% | 82.088% |
| 2983 | FAST RETAILING | 0.007% | 82.095% |
| 2984 | AKBANK TAS | 0.007% | 82.103% |
| 2985 | AXIS BANK | 0.007% | 82.110% |
| 2986 | KROGER CO SR UNSECURED 04/22 3.4 | 0.007% | 82.117% |
| 2987 | INTEGRATED DEVI | 0.007% | 82.124% |
| 2988 | METSA BOARD | 0.007% | 82.132% |
| 2989 | SARTORIUS AG-VO | 0.007% | 82.139% |
| 2990 | IROBOT CORP | 0.007% | 82.146% |
| 2991 | DDR CORP REIT USD.1 | 0.007% | 82.153% |
| 2992 | CHINA MINSHENG | 0.007% | 82.161% |
| 2993 | CENTERSTATE BANK CORP COMMON STOCK USD.01 | 0.007% | 82.168% |
| 2994 | UTD INTERNET AG | 0.007% | 82.175% |
| 2995 | LULULEMON | 0.007% | 82.182% |
| 2996 | RENGO CO | 0.007% | 82.190% |
| 2997 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | 0.007% | 82.197% |
| 2998 | NAVISTAR INTL C | 0.007% | 82.204% |
| 2999 | AVX CORP COMMON STOCK USD.01 | 0.007% | 82.211% |
| 3000 | KYUDENKO CORP | 0.007% | 82.219% |
| 3001 | TTM TECHNOLOGIES COMMON STOCK USD.001 | 0.007% | 82.226% |
| 3002 | JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5 | 0.007% | 82.233% |
| 3003 | AXALTA COATING | 0.007% | 82.240% |
| 3004 | SANTANDER UK PLC SR UNSECURED 03/24 4 | 0.007% | 82.248% |
| 3005 | NEX GROUP PLC | 0.007% | 82.255% |
| 3006 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | 0.007% | 82.262% |
| 3007 | NOLATO AB | 0.007% | 82.269% |
| 3008 | CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875 | 0.007% | 82.276% |
| 3009 | LEE & MAN PAPER | 0.007% | 82.284% |
| 3010 | YAMAZAKI BAKING | 0.007% | 82.291% |
| 3011 | SMC CORP | 0.007% | 82.298% |
| 3012 | BONTERRA ENERGY | 0.007% | 82.305% |
| 3013 | CHIBA BANK | 0.007% | 82.313% |
| 3014 | UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125 | 0.007% | 82.320% |
| 3015 | BEST BUY CO INC | 0.007% | 82.327% |
| 3016 | BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125 | 0.007% | 82.334% |
| 3017 | GENERAL MILLS INC SR UNSECURED 12/21 3.15 | 0.007% | 82.341% |
| 3018 | INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2 | 0.007% | 82.349% |
| 3019 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | 0.007% | 82.356% |
| 3020 | COSCO PACIFIC | 0.007% | 82.363% |
| 3021 | POU CHEN | 0.007% | 82.370% |
| 3022 | NIBE INDUSTRIER | 0.007% | 82.377% |
| 3023 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4 | 0.007% | 82.384% |
| 3024 | INTERCONTINENTAL HOTELS ADR | 0.007% | 82.392% |
| 3025 | BANK OF GEORGIA | 0.007% | 82.399% |
| 3026 | MOAIC CO SR UNSECURED 11/23 4.25 | 0.007% | 82.406% |
| 3027 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | 0.007% | 82.413% |
| 3028 | SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5 | 0.007% | 82.420% |
| 3029 | MICROSOFT CORP SR UNSECURED 02/22 2.4 | 0.007% | 82.428% |
| 3030 | LAB CORP OF AME | 0.007% | 82.435% |
| 3031 | BROWN + BROWN INC SR UNSECURED 09/24 4.2 | 0.007% | 82.442% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3032 | IBM CORP SR UNSECURED 02/24 3.625 | 0.007% | 82.449% |
| 3033 | KAWASAKI KISEN | 0.007% | 82.456% |
| 3034 | SULZER AG | 0.007% | 82.463% |
| 3035 | SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5 | 0.007% | 82.471% |
| 3036 | MCKESSON CORP SR UNSECURED 03/24 3.796 | 0.007% | 82.478% |
| 3037 | SHENZHEN INTERN | 0.007% | 82.485% |
| 3038 | AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55 | 0.007% | 82.492% |
| 3039 | HANNOVER RUECKV | 0.007% | 82.499% |
| 3040 | SIMCORP A/S | 0.007% | 82.506% |
| 3041 | INTRUM JUSTITIA | 0.007% | 82.514% |
| 3042 | BAT INTL FINANC | 0.007% | 82.521% |
| 3043 | AMGEN INC SR UNSECURED 05/24 3.625 | 0.007% | 82.528% |
| 3044 | NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75 | 0.007% | 82.535% |
| 3045 | BK OF KYOTO | 0.007% | 82.542% |
| 3046 | CUBIC CORP COMMON STOCK | 0.007% | 82.549% |
| 3047 | BANCA MEDIOLANU | 0.007% | 82.556% |
| 3048 | DET N O A | 0.007% | 82.563% |
| 3049 | SONIC HEALTHCAR | 0.007% | 82.571% |
| 3050 | DAITO TRUST CON | 0.007% | 82.578% |
| 3051 | LOEWS CORP SR UNSECURED 04/26 3.75 | 0.007% | 82.585% |
| 3052 | KREDITANST FUR | 0.007% | 82.592% |
| 3053 | UNIBET GROUP PL | 0.007% | 82.599% |
| 3054 | RED HAT INC COMMON STOCK USD.0001 | 0.007% | 82.606% |
| 3055 | TOPCON CORPORAT | 0.007% | 82.613% |
| 3056 | BILFINGER BERGE | 0.007% | 82.620% |
| 3057 | ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85 | 0.007% | 82.628% |
| 3058 | ONTEX GROUP NV | 0.007% | 82.635% |
| 3059 | STATE STREET CORP SR UNSECURED 08/25 3.55 | 0.007% | 82.642% |
| 3060 | CYRELA BRAZIL R | 0.007% | 82.649% |
| 3061 | APPLE INC SR UNSECURED 05/22 2.3 | 0.007% | 82.656% |
| 3062 | TOYO TIRE & RUB | 0.007% | 82.663% |
| 3063 | CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7 | 0.007% | 82.670% |
| 3064 | WILMAR INTERL L | 0.007% | 82.677% |
| 3065 | FAR EAST HORIZO | 0.007% | 82.684% |
| 3066 | BOISE CASCADE CO COMMON STOCK USD.01 | 0.007% | 82.692% |
| 3067 | ENERGEN CORP COMMON STOCK USD.01 | 0.007% | 82.699% |
| 3068 | THALES SA | 0.007% | 82.706% |
| 3069 | AENA SA | 0.007% | 82.713% |
| 3070 | INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65 | 0.007% | 82.720% |
| 3071 | AVNET INC SR UNSECURED 04/26 4.625 | 0.007% | 82.727% |
| 3072 | PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5 | 0.007% | 82.734% |
| 3073 | GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35 | 0.007% | 82.741% |
| 3074 | MEDTRONIC INC 3 | 0.007% | 82.748% |
| 3075 | MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9 | 0.007% | 82.755% |
| 3076 | GS YUASA CORP | 0.007% | 82.763% |
| 3077 | PICC PROPERTY & | 0.007% | 82.770% |
| 3078 | MASTERCARD INC SR UNSECURED 04/24 3.375 | 0.007% | 82.777% |
| 3079 | CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625 | 0.007% | 82.784% |
| 3080 | ENTEL EMP NAC T | 0.007% | 82.791% |
| 3081 | GRAY TELEVISION INC COMMON STOCK | 0.007% | 82.798% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3082 | IMCD GROUP NV | 0.007% | 82.805% |
| 3083 | ITC HOLDINGS CORP SR UNSECURED 06/24 3.65 | 0.007% | 82.812% |
| 3084 | CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75 | 0.007% | 82.819% |
| 3085 | MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85 | 0.007% | 82.826% |
| 3086 | TAPESTRY INC SR UNSECURED 04/25 4.25 | 0.007% | 82.833% |
| 3087 | PENTA OCEAN CON | 0.007% | 82.840% |
| 3088 | IDACORP INC COMMON STOCK | 0.007% | 82.847% |
| 3089 | KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95 | 0.007% | 82.855% |
| 3090 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | 0.007% | 82.862% |
| 3091 | HOME DEPOT INC SR UNSECURED 09/25 3.35 | 0.007% | 82.869% |
| 3092 | POWERTECH TECHN | 0.007% | 82.876% |
| 3093 | SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784 | 0.007% | 82.883% |
| 3094 | PROVINCE OF ONT | 0.007% | 82.890% |
| 3095 | AMERICAN INTL GROUP SR UNSECURED 07/25 3.75 | 0.007% | 82.897% |
| 3096 | HSBC USA INC SR UNSECURED 06/24 3.5 | 0.007% | 82.904% |
| 3097 | CELGENE CORP SR UNSECURED 05/24 3.625 | 0.007% | 82.911% |
| 3098 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55 | 0.007% | 82.918% |
| 3099 | AT HOME GROUP INC COMMON STOCK USD.01 | 0.007% | 82.925% |
| 3100 | ANTHEM INC | 0.007% | 82.932% |
| 3101 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | 0.007% | 82.939% |
| 3102 | DHX MEDIA LTD | 0.007% | 82.946% |
| 3103 | OCI COMPANY LTD | 0.007% | 82.953% |
| 3104 | BANK OF AMERICA CORP SR UNSECURED 01/23 3.3 | 0.007% | 82.960% |
| 3105 | ASSURANT INC | 0.007% | 82.967% |
| 3106 | APPLE INC SR UNSECURED 09/22 2.1 | 0.007% | 82.974% |
| 3107 | DGB FINANCIAL G | 0.007% | 82.981% |
| 3108 | AMCOR LIMITED | 0.007% | 82.988% |
| 3109 | CD PROJEKT SA | 0.007% | 82.995% |
| 3110 | PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3 | 0.007% | 83.002% |
| 3111 | STATE STREET CORP SR UNSECURED 12/24 3.3 | 0.007% | 83.009% |
| 3112 | JOHNSON ELECTRI | 0.007% | 83.016% |
| 3113 | SILICON LABORAT | 0.007% | 83.023% |
| 3114 | FORBO HLDG | 0.007% | 83.030% |
| 3115 | ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8 | 0.007% | 83.037% |
| 3116 | ASIA CEMENT | 0.007% | 83.044% |
| 3117 | SUNTRUST BANK SR UNSECURED 05/23 2.75 | 0.007% | 83.051% |
| 3118 | WINBOND ELECTRO | 0.007% | 83.058% |
| 3119 | ASSOCIATED BRIT | 0.007% | 83.065% |
| 3120 | UNUM GROUP | 0.007% | 83.072% |
| 3121 | AETNA INC SR UNSECURED 11/24 3.5 | 0.007% | 83.079% |
| 3122 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | 0.007% | 83.086% |
| 3123 | TIME WARNER CABLE LLC SR SECURED 02/20 5 | 0.007% | 83.093% |
| 3124 | CJ CORP. | 0.007% | 83.100% |
| 3125 | KCC CORP | 0.007% | 83.107% |
| 3126 | MANITOBA PROVIN | 0.007% | 83.114% |
| 3127 | COMFORT SYSTEMS | 0.007% | 83.121% |
| 3128 | TAIYO YUDEN CO | 0.007% | 83.128% |
| 3129 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | 0.007% | 83.135% |
| 3130 | PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25 | 0.007% | 83.142% |
| 3131 | FINECOBANK BANC | 0.007% | 83.149% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3132 | ERAMET | 0.007% | 83.156% |
| 3133 | DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25 | 0.007% | 83.163% |
| 3134 | H. LUNDBECK A/S | 0.007% | 83.170% |
| 3135 | NORDSTROM INC SR UNSECURED 05/20 4.75 | 0.007% | 83.177% |
| 3136 | SKANDINAVISKA E | 0.007% | 83.184% |
| 3137 | TOTAL CAPITAL C | 0.007% | 83.191% |
| 3138 | MSA SAFETY INC COMMON STOCK | 0.007% | 83.198% |
| 3139 | JAMES HARDIE IN | 0.007% | 83.205% |
| 3140 | SSP GROUP PLC | 0.007% | 83.212% |
| 3141 | BERRY GLOBAL GROUP INC COMMON STOCK USD.01 | 0.007% | 83.219% |
| 3142 | QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5 | 0.007% | 83.226% |
| 3143 | GRAFTON GROUP P | 0.007% | 83.233% |
| 3144 | CLP HOLDINGS | 0.007% | 83.240% |
| 3145 | VISA INC SR UNSECURED 12/25 3.15 | 0.007% | 83.247% |
| 3146 | TRIUMPH GROUP I | 0.007% | 83.254% |
| 3147 | Rural Electrifi | 0.007% | 83.261% |
| 3148 | BT GROUP PLC SPON ADR ADR | 0.007% | 83.268% |
| 3149 | AMER NATL INS | 0.007% | 83.275% |
| 3150 | CHINA HONGQIAO | 0.007% | 83.282% |
| 3151 | BROOKS AUTOMATI | 0.007% | 83.289% |
| 3152 | BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375 | 0.007% | 83.296% |
| 3153 | ANGLOVAAL MININ | 0.007% | 83.303% |
| 3154 | URBAN EDGE PROPERTIES REIT USD.01 | 0.007% | 83.309% |
| 3155 | DEUTSCHE BK AG | 0.007% | 83.316% |
| 3156 | EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043 | 0.007% | 83.323% |
| 3157 | UNION PACIFIC CORP SR UNSECURED 04/23 2.75 | 0.007% | 83.330% |
| 3158 | UGI CORP COMMON STOCK | 0.007% | 83.337% |
| 3159 | E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8 | 0.007% | 83.344% |
| 3160 | FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664 | 0.007% | 83.351% |
| 3161 | OUTFRONT MEDIA INC REIT USD.01 | 0.007% | 83.358% |
| 3162 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3 | 0.007% | 83.365% |
| 3163 | N B T BANCORP INC COMMON STOCK USD.01 | 0.007% | 83.372% |
| 3164 | BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75 | 0.007% | 83.379% |
| 3165 | BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3 | 0.007% | 83.386% |
| 3166 | CME GROUP INC SR UNSECURED 03/25 3 | 0.007% | 83.393% |
| 3167 | WESTERN UNION CO COMMON STOCK USD.01 | 0.007% | 83.400% |
| 3168 | CITIGROUP INC SR UNSECURED 04/25 3.3 | 0.007% | 83.406% |
| 3169 | UNITI GROUP INC REIT USD.0001 | 0.007% | 83.413% |
| 3170 | BANK TOKYO-MIT | 0.007% | 83.420% |
| 3171 | IMPALA PLATINUM | 0.007% | 83.427% |
| 3172 | BEAM SUNTORY INC COMPANY GUAR 06/23 3.25 | 0.007% | 83.434% |
| 3173 | PETRONET LNG LT | 0.007% | 83.441% |
| 3174 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01 | 0.007% | 83.448% |
| 3175 | TIME WARNER INC COMPANY GUAR 07/25 3.6 | 0.007% | 83.455% |
| 3176 | EXELON CORP SR UNSECURED 04/26 3.4 | 0.007% | 83.462% |
| 3177 | PROTO LABS INC COMMON STOCK USD.001 | 0.007% | 83.469% |
| 3178 | VIDEOTRON LTD COMPANY GUAR 07/22 5 | 0.007% | 83.475% |
| 3179 | SAMSUNG HEAVY | 0.007% | 83.482% |
| 3180 | SINO-AMERICAN S | 0.007% | 83.489% |
| 3181 | ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15 | 0.007% | 83.496% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3182 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | 0.007% | 83.503% |
| 3183 | BYD ELECTRONIC | 0.007% | 83.510% |
| 3184 | BARCLAYS PLC SR UNSECURED 03/25 3.65 | 0.007% | 83.517% |
| 3185 | WOORI INVESTMEN | 0.007% | 83.524% |
| 3186 | LANCASTER COLON | 0.007% | 83.531% |
| 3187 | KEMIRA OY | 0.007% | 83.537% |
| 3188 | GEORGIA POWER CO SR UNSECURED 03/27 3.25 | 0.007% | 83.544% |
| 3189 | NILFISK HOLDING | 0.007% | 83.551% |
| 3190 | BANK OF NY MELLON CORP SR UNSECURED 02/25 3 | 0.007% | 83.558% |
| 3191 | PFIZER INC SR UNSECURED 12/26 3 | 0.007% | 83.565% |
| 3192 | AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5 | 0.007% | 83.572% |
| 3193 | EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7 | 0.007% | 83.579% |
| 3194 | NORDSTROM INC | 0.007% | 83.586% |
| 3195 | MTY FOOD GROUP | 0.007% | 83.592% |
| 3196 | CIELO SA | 0.007% | 83.599% |
| 3197 | MABUCHI MOTOR C | 0.007% | 83.606% |
| 3198 | INTERFACE INC COMMON STOCK USD.1 | 0.007% | 83.613% |
| 3199 | ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3 | 0.007% | 83.620% |
| 3200 | NEXITY | 0.007% | 83.627% |
| 3201 | PRA GROUP INC COMMON STOCK USD.01 | 0.007% | 83.634% |
| 3202 | THERMO FISHER S | 0.007% | 83.640% |
| 3203 | FAR EAST TEXTIL | 0.007% | 83.647% |
| 3204 | CIPLA LTD | 0.007% | 83.654% |
| 3205 | BENCHMARK ELECT | 0.007% | 83.661% |
| 3206 | JAPAN STEEL WOR | 0.007% | 83.668% |
| 3207 | STATOIL ASA COMPANY GUAR 01/23 2.45 | 0.007% | 83.674% |
| 3208 | VOLKSWAGEN LEAS | 0.007% | 83.681% |
| 3209 | TOYOBO CO | 0.007% | 83.688% |
| 3210 | HITACHI CAPITAL | 0.007% | 83.695% |
| 3211 | QUALCOMM INC SR UNSECURED 05/25 3.45 | 0.007% | 83.702% |
| 3212 | SHOWA SHELL SEK | 0.007% | 83.709% |
| 3213 | TPK HOLDINGS CO | 0.007% | 83.715% |
| 3214 | JIANGXI COPPER | 0.007% | 83.722% |
| 3215 | HENKEL KGAA-PRE | 0.007% | 83.729% |
| 3216 | EDISON INTERNATIONAL SR UNSECURED 09/22 2.4 | 0.007% | 83.736% |
| 3217 | PCCW LIMITED | 0.007% | 83.743% |
| 3218 | BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017 | 0.007% | 83.749% |
| 3219 | WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45 | 0.007% | 83.756% |
| 3220 | ATLAS COPCO AB | 0.007% | 83.763% |
| 3221 | PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01 | 0.007% | 83.770% |
| 3222 | ORION CORP | 0.007% | 83.776% |
| 3223 | HISCOX LTD | 0.007% | 83.783% |
| 3224 | ACCO BRANDS CORP COMMON STOCK USD.01 | 0.007% | 83.790% |
| 3225 | FIRST BUSEY CORP COMMON STOCK USD.001 | 0.007% | 83.797% |
| 3226 | DSW INC CLASS A COMMON STOCK | 0.007% | 83.804% |
| 3227 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | 0.007% | 83.810% |
| 3228 | TS TECH CO.LTD | 0.007% | 83.817% |
| 3229 | H&E EQUIPMENT S | 0.007% | 83.824% |
| 3230 | NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75 | 0.007% | 83.831% |
| 3231 | MTR CORP | 0.007% | 83.837% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3232 | KREDITANSTALT F | 0.007% | 83.844% |
| 3233 | ARCONIC INC SR UNSECURED 02/22 5.87 | 0.007% | 83.851% |
| 3234 | NISHI-NIPPON FI | 0.007% | 83.858% |
| 3235 | WABCO HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 83.864% |
| 3236 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | 0.007% | 83.871% |
| 3237 | FLS INDUSTRIES | 0.007% | 83.878% |
| 3238 | DEUTSCHE PFANDB | 0.007% | 83.884% |
| 3239 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01 | 0.007% | 83.891% |
| 3240 | DISH NETWORK | 0.007% | 83.898% |
| 3241 | DIPLOMA (NEW) | 0.007% | 83.905% |
| 3242 | BOEING CO SR UNSECURED 03/25 2.5 | 0.007% | 83.911% |
| 3243 | KAMAN CORP COMMON STOCK USD1.0 | 0.007% | 83.918% |
| 3244 | NIPPON KAYAKU C | 0.007% | 83.925% |
| 3245 | SUPER GROUP | 0.007% | 83.931% |
| 3246 | GOLDEN AGRI RES | 0.007% | 83.938% |
| 3247 | ALABAMA POWER CO SR UNSECURED 04/25 2.8 | 0.007% | 83.945% |
| 3248 | LIC HOUSING FIN | 0.007% | 83.952% |
| 3249 | CRANSWICK | 0.007% | 83.958% |
| 3250 | COTIVITI HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 83.965% |
| 3251 | MAEDA CORP | 0.007% | 83.972% |
| 3252 | CHART INDUSTRIE | 0.007% | 83.978% |
| 3253 | TANGER FACTORY OUTLET CENTER REIT USD.01 | 0.007% | 83.985% |
| 3254 | GOME ELECTRICAL | 0.007% | 83.992% |
| 3255 | EUROCOMMERCIAL | 0.007% | 83.998% |
| 3256 | POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3 | 0.007% | 84.005% |
| 3257 | TIVO CORP COMMON STOCK USD.001 | 0.007% | 84.012% |
| 3258 | ORIENTAL LAND C | 0.007% | 84.018% |
| 3259 | GERDAU SA SIDER | 0.007% | 84.025% |
| 3260 | MAPLETREE COMME | 0.007% | 84.032% |
| 3261 | CHINA RESOURCES | 0.007% | 84.038% |
| 3262 | ALLETE INC | 0.007% | 84.045% |
| 3263 | ALSTRIA OFFICE | 0.007% | 84.052% |
| 3264 | ADEKA CORPORATI | 0.007% | 84.058% |
| 3265 | VECTREN CORP COMMON STOCK | 0.007% | 84.065% |
| 3266 | CHINA CINDA ASS | 0.007% | 84.072% |
| 3267 | FISHER & PAYKEL | 0.007% | 84.078% |
| 3268 | SAN IN GODO BAN | 0.007% | 84.085% |
| 3269 | NAGACORP LTD | 0.007% | 84.092% |
| 3270 | WEATHERFORD INT | 0.007% | 84.098% |
| 3271 | NEWMARKET CORP COMMON STOCK | 0.007% | 84.105% |
| 3272 | TAISHIN FINANCI | 0.007% | 84.112% |
| 3273 | SJM HOLDINGS LT | 0.007% | 84.118% |
| 3274 | KLONDEX MINES L | 0.007% | 84.125% |
| 3275 | HECLA MINING CO | 0.007% | 84.132% |
| 3276 | HAITIAN INTL HL | 0.007% | 84.138% |
| 3277 | CREST NICHOLSON | 0.007% | 84.145% |
| 3278 | CHINA CITIC BK | 0.007% | 84.151% |
| 3279 | QTS REALTY TRUST INC CL A REIT USD.01 | 0.007% | 84.158% |
| 3280 | INNOSPEC INC COMMON STOCK USD.01 | 0.007% | 84.165% |
| 3281 | XENIA HOTELS + RESORTS INC REIT USD.01 | 0.007% | 84.171% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3282 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | 0.007% | 84.178% |
| 3283 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | 0.007% | 84.185% |
| 3284 | HUANENG RENEWAB | 0.007% | 84.191% |
| 3285 | SILTRONIC AG | 0.007% | 84.198% |
| 3286 | TARGET CORP SR UNSECURED 04/26 2.5 | 0.007% | 84.204% |
| 3287 | EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5 | 0.007% | 84.211% |
| 3288 | SAGE GROUP PLC/ | 0.007% | 84.218% |
| 3289 | ARCBEST CORP COMMON STOCK USD.01 | 0.007% | 84.224% |
| 3290 | CAL MAINE FOODS INC COMMON STOCK USD.01 | 0.007% | 84.231% |
| 3291 | USHIO INC | 0.007% | 84.237% |
| 3292 | UTD TECHNOLOGIE | 0.007% | 84.244% |
| 3293 | ENEL FINANCE IN | 0.007% | 84.251% |
| 3294 | DIAMONDROCK HOSPITALITY CO REIT USD.01 | 0.007% | 84.257% |
| 3295 | BANREGIO GRUPO | 0.007% | 84.264% |
| 3296 | CALGON CARBON C | 0.007% | 84.270% |
| 3297 | DRAX GROUP PLC | 0.007% | 84.277% |
| 3298 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | 0.007% | 84.284% |
| 3299 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.007% | 84.290% |
| 3300 | ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6 | 0.007% | 84.297% |
| 3301 | MELROSEIndustr | 0.007% | 84.303% |
| 3302 | ZILLOW GROUP INC C COMMON STOCK | 0.007% | 84.310% |
| 3303 | BANCFIRST CORP | 0.007% | 84.316% |
| 3304 | SFS GROUP AG | 0.007% | 84.323% |
| 3305 | NOF CORP | 0.007% | 84.330% |
| 3306 | SPIN MASTER COR | 0.007% | 84.336% |
| 3307 | KROTON EDUCACIO | 0.007% | 84.343% |
| 3308 | FIRM CAPITAL MO | 0.007% | 84.349% |
| 3309 | GREGGS PLC | 0.007% | 84.356% |
| 3310 | COHEN + STEERS INC COMMON STOCK USD.01 | 0.007% | 84.362% |
| 3311 | APPLIED MATERIALS INC SR UNSECURED 04/27 3.3 | 0.007% | 84.369% |
| 3312 | KUBOTA CORP | 0.007% | 84.375% |
| 3313 | ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5 | 0.007% | 84.382% |
| 3314 | WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3 | 0.007% | 84.389% |
| 3315 | BANK MILLENIUM | 0.007% | 84.395% |
| 3316 | HERSHEY FOODS C | 0.007% | 84.402% |
| 3317 | DELTA ELECTRONI | 0.007% | 84.408% |
| 3318 | GRUPO AEROPORTUARIO SUR ADR ADR | 0.007% | 84.415% |
| 3319 | ISS A/S | 0.007% | 84.421% |
| 3320 | NIPPON LIGHT ME | 0.007% | 84.428% |
| 3321 | ENI | 0.007% | 84.434% |
| 3322 | ATMOS ENERGY CO | 0.007% | 84.441% |
| 3323 | ALLIANT ENERGY | 0.007% | 84.447% |
| 3324 | BONAVISTA ENERG | 0.007% | 84.454% |
| 3325 | MICHAEL PAGE IN | 0.007% | 84.460% |
| 3326 | CHINA AIRLINES | 0.007% | 84.467% |
| 3327 | THAI OIL PCL-FR | 0.007% | 84.473% |
| 3328 | SAWAI PHARM CO | 0.007% | 84.480% |
| 3329 | PETROFAC LTD | 0.007% | 84.486% |
| 3330 | CENCOSUD SA | 0.007% | 84.493% |
| 3331 | TAMARACK VALLEY | 0.007% | 84.499% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3332 | SCHWEITZER-MAUD | 0.007% | 84.506% |
| 3333 | BHP BILLITON FI | 0.007% | 84.512% |
| 3334 | BANCA POPOLARE | 0.006% | 84.519% |
| 3335 | LATAM AIRLINES GROUP SP ADR ADR | 0.006% | 84.525% |
| 3336 | TRAVIS PERKINS | 0.006% | 84.532% |
| 3337 | ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.006% | 84.538% |
| 3338 | HIROSHIMA BANK | 0.006% | 84.545% |
| 3339 | HYUNDAI DEVELOP | 0.006% | 84.551% |
| 3340 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | 0.006% | 84.558% |
| 3341 | AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3 | 0.006% | 84.564% |
| 3342 | METHODE ELEC IN | 0.006% | 84.571% |
| 3343 | SOUTHERN CO SR UNSECURED 06/20 2.75 | 0.006% | 84.577% |
| 3344 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.006% | 84.584% |
| 3345 | A.P. MOLLER-MAE | 0.006% | 84.590% |
| 3346 | CBS CORP COMPANY GUAR 01/27 2.9 | 0.006% | 84.597% |
| 3347 | NIPPON KONPO UN | 0.006% | 84.603% |
| 3348 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | 0.006% | 84.609% |
| 3349 | RPC INC COMMON STOCK USD.1 | 0.006% | 84.616% |
| 3350 | AMMB HOLDINGS B | 0.006% | 84.622% |
| 3351 | CASIO COMPUTER | 0.006% | 84.629% |
| 3352 | JAPAN AIRLINES | 0.006% | 84.635% |
| 3353 | OXFORD INDUSTRI | 0.006% | 84.642% |
| 3354 | RANGE RESOURCES CORP COMMON STOCK USD.01 | 0.006% | 84.648% |
| 3355 | MODERN TIMES GR | 0.006% | 84.655% |
| 3356 | ELIOR | 0.006% | 84.661% |
| 3357 | LIBERTY EXPEDIA HOLD A COMMON STOCK | 0.006% | 84.667% |
| 3358 | KOREA LIFE INSU | 0.006% | 84.674% |
| 3359 | TOKAI TOKYO SEC | 0.006% | 84.680% |
| 3360 | MEDIASET ESPANA | 0.006% | 84.687% |
| 3361 | CREW ENERGY INC | 0.006% | 84.693% |
| 3362 | AEON FINANCIAL | 0.006% | 84.700% |
| 3363 | CDK GLOBAL INC COMMON STOCK USD.01 | 0.006% | 84.706% |
| 3364 | VERISIGN | 0.006% | 84.712% |
| 3365 | YUEXIU PROPERTY | 0.006% | 84.719% |
| 3366 | RYDER SYSTEM IN | 0.006% | 84.725% |
| 3367 | WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125 | 0.006% | 84.732% |
| 3368 | IIDA GROUP HOLD | 0.006% | 84.738% |
| 3369 | CBS CORP COMPANY GUAR 01/25 3.5 | 0.006% | 84.744% |
| 3370 | AIR CHINA LTD | 0.006% | 84.751% |
| 3371 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | 0.006% | 84.757% |
| 3372 | KEIHAN ELECTRIC | 0.006% | 84.764% |
| 3373 | ISRAEL DISCOUNT | 0.006% | 84.770% |
| 3374 | BEKAERT SA | 0.006% | 84.776% |
| 3375 | DORMA+KABA HOLD | 0.006% | 84.783% |
| 3376 | HK & CHINA GAS | 0.006% | 84.789% |
| 3377 | REALPAGE INC COMMON STOCK USD.001 | 0.006% | 84.796% |
| 3378 | CRH (DUBLIN) | 0.006% | 84.802% |
| 3379 | PRIMARY HEALTH | 0.006% | 84.808% |
| 3380 | NEXTEER AUTOMOT | 0.006% | 84.815% |
| 3381 | RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01 | 0.006% | 84.821% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3382 | TAIYO NIPPON SA | 0.006% | 84.827% |
| 3383 | TAIWAN UNION TE | 0.006% | 84.834% |
| 3384 | MULTI COLOR CORP COMMON STOCK | 0.006% | 84.840% |
| 3385 | SYNTHOMER PLC | 0.006% | 84.846% |
| 3386 | KWG PROPERTY HL | 0.006% | 84.853% |
| 3387 | DOOSAN INFRACOR | 0.006% | 84.859% |
| 3388 | EBIX INC COMMON STOCK USD.1 | 0.006% | 84.865% |
| 3389 | SKY CITY | 0.006% | 84.872% |
| 3390 | NTT DATA | 0.006% | 84.878% |
| 3391 | STAG INDUSTRIAL INC REIT USD.01 | 0.006% | 84.884% |
| 3392 | BOSSARD HOLDING | 0.006% | 84.891% |
| 3393 | CHICO'S FAS INC | 0.006% | 84.897% |
| 3394 | INDIVIOR PLC | 0.006% | 84.903% |
| 3395 | NIPPON GAS CO L | 0.006% | 84.910% |
| 3396 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | 0.006% | 84.916% |
| 3397 | GREENTOWN CHINA | 0.006% | 84.922% |
| 3398 | HENNES & MAURIT | 0.006% | 84.929% |
| 3399 | DIODES INC COMMON STOCK USD.667 | 0.006% | 84.935% |
| 3400 | ABB LTD SPON ADR ADR | 0.006% | 84.941% |
| 3401 | MARUHA NICHIRO | 0.006% | 84.948% |
| 3402 | SYNAPTICS INC COMMON STOCK USD.001 | 0.006% | 84.954% |
| 3403 | VERIFONE SYSTEMS INC COMMON STOCK USD.01 | 0.006% | 84.960% |
| 3404 | ST MODWEN PROPS | 0.006% | 84.966% |
| 3405 | INTERPUMP GROUP | 0.006% | 84.973% |
| 3406 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 84.979% |
| 3407 | KORIAN | 0.006% | 84.985% |
| 3408 | ADMIRAL GROUP | 0.006% | 84.991% |
| 3409 | HISPANIA ACTIVO | 0.006% | 84.998% |
| 3410 | JM AB | 0.006% | 85.004% |
| 3411 | NOVATEK MICROEL | 0.006% | 85.010% |
| 3412 | CHINA STHN AIRL | 0.006% | 85.017% |
| 3413 | SHANGHAI INDL | 0.006% | 85.023% |
| 3414 | NATIONWIDE BLDG | 0.006% | 85.029% |
| 3415 | BREWIN DOLPHIN | 0.006% | 85.035% |
| 3416 | 1ST SOURCE CORP COMMON STOCK | 0.006% | 85.042% |
| 3417 | PEAB AB | 0.006% | 85.048% |
| 3418 | IYO BANK | 0.006% | 85.054% |
| 3419 | TAL EDUCATION GROUP ADR ADR | 0.006% | 85.060% |
| 3420 | GPO FIN INBURSA | 0.006% | 85.067% |
| 3421 | GMS INC COMMON STOCK USD.01 | 0.006% | 85.073% |
| 3422 | POOL CORP COMMON STOCK USD.001 | 0.006% | 85.079% |
| 3423 | CHINA DEVELOPME | 0.006% | 85.085% |
| 3424 | FED SIGNAL CORP | 0.006% | 85.092% |
| 3425 | DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95 | 0.006% | 85.098% |
| 3426 | ERICSSON LM SR UNSECURED 05/22 4.125 | 0.006% | 85.104% |
| 3427 | SLEEP NUMBER CORP COMMON STOCK USD.01 | 0.006% | 85.110% |
| 3428 | VOLKSWAGEN LEAS | 0.006% | 85.116% |
| 3429 | HUB GROUP INC CL A COMMON STOCK USD.01 | 0.006% | 85.123% |
| 3430 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | 0.006% | 85.129% |
| 3431 | JD SPORTS FASHI | 0.006% | 85.135% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3432 | ACCTON | 0.006% | 85.141% |
| 3433 | SENIOR PLC | 0.006% | 85.147% |
| 3434 | WETHERSPOON (J. | 0.006% | 85.154% |
| 3435 | SHENZHEN INVEST | 0.006% | 85.160% |
| 3436 | AMEREN CORP SR UNSECURED 11/20 2.7 | 0.006% | 85.166% |
| 3437 | OM ASSET MANAGE | 0.006% | 85.172% |
| 3438 | SINOTRANS LIMIT | 0.006% | 85.178% |
| 3439 | LLOYDS BANK PLC COMPANY GUAR 08/20 2.7 | 0.006% | 85.185% |
| 3440 | UBM PLC | 0.006% | 85.191% |
| 3441 | HARRIS CORPORATION SR UNSECURED 04/20 2.7 | 0.006% | 85.197% |
| 3442 | PSP SWISS PROPE | 0.006% | 85.203% |
| 3443 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | 0.006% | 85.209% |
| 3444 | BENESSE CORP | 0.006% | 85.216% |
| 3445 | CSRA INC COMMON STOCK USD.001 | 0.006% | 85.222% |
| 3446 | NEWS CORP CLASS B COMMON STOCK | 0.006% | 85.228% |
| 3447 | ASTEC INDUSTRIE | 0.006% | 85.234% |
| 3448 | S + T BANCORP INC COMMON STOCK USD2.5 | 0.006% | 85.240% |
| 3449 | FIRST INTERSTATE BANCOSYS A COMMON STOCK | 0.006% | 85.246% |
| 3450 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 85.253% |
| 3451 | ASHMORE GROUP | 0.006% | 85.259% |
| 3452 | AKER ASA | 0.006% | 85.265% |
| 3453 | ADVANCED | 0.006% | 85.271% |
| 3454 | X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT | 0.006% | 85.277% |
| 3455 | MINMETALS RES | 0.006% | 85.283% |
| 3456 | WEIGHT WATCHERS INTL INC COMMON STOCK | 0.006% | 85.289% |
| 3457 | SUMCO CORPORATI | 0.006% | 85.296% |
| 3458 | POWER ASSETS HO | 0.006% | 85.302% |
| 3459 | STEELCASE INC | 0.006% | 85.308% |
| 3460 | JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625 | 0.006% | 85.314% |
| 3461 | MOBIMO HLDG AG | 0.006% | 85.320% |
| 3462 | CHICAGO BRIDGE | 0.006% | 85.326% |
| 3463 | STATE BK OF IND | 0.006% | 85.332% |
| 3464 | SIXT AG | 0.006% | 85.339% |
| 3465 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0 | 0.006% | 85.345% |
| 3466 | LEND LEASE CORP | 0.006% | 85.351% |
| 3467 | EURONEXT NV | 0.006% | 85.357% |
| 3468 | KAJIMA CORP | 0.006% | 85.363% |
| 3469 | SYDBANK | 0.006% | 85.369% |
| 3470 | WASHINGTON REIT REIT USD.01 | 0.006% | 85.375% |
| 3471 | LOGITECH INTERN | 0.006% | 85.381% |
| 3472 | PIZZA PIZZA ROY | 0.006% | 85.388% |
| 3473 | TIVITY HEALTH INC COMMON STOCK USD.001 | 0.006% | 85.394% |
| 3474 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.006% | 85.400% |
| 3475 | HAPAG-LLOYD AG | 0.006% | 85.406% |
| 3476 | DECHRA PHARMA | 0.006% | 85.412% |
| 3477 | OSG CORP | 0.006% | 85.418% |
| 3478 | SONAE, S.G.P.S. | 0.006% | 85.424% |
| 3479 | VISCOFAN SA | 0.006% | 85.430% |
| 3480 | LENDINGCLUB CORP COMMON STOCK USD.01 | 0.006% | 85.436% |
| 3481 | FUCHS PETROLUB | 0.006% | 85.443% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3482 | ERG SPA | 0.006% | 85.449% |
| 3483 | UNILEVER NV | 0.006% | 85.455% |
| 3484 | MARINE HARVEST | 0.006% | 85.461% |
| 3485 | CHINA PACIFIC I | 0.006% | 85.467% |
| 3486 | LIBERTY HLDGS | 0.006% | 85.473% |
| 3487 | CENOVUS ENERGY INC SR UNSECURED 08/22 3 | 0.006% | 85.479% |
| 3488 | DOMINO S PIZZA INC COMMON STOCK USD.01 | 0.006% | 85.485% |
| 3489 | KOITO MFG CO | 0.006% | 85.491% |
| 3490 | AMEDISYS INC COMMON STOCK USD.001 | 0.006% | 85.497% |
| 3491 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | 0.006% | 85.503% |
| 3492 | DBS GROUP HLDGS | 0.006% | 85.510% |
| 3493 | KYUSHU FINANCIA | 0.006% | 85.516% |
| 3494 | CHUGOKU BANK | 0.006% | 85.522% |
| 3495 | COM2US CORPORAT | 0.006% | 85.528% |
| 3496 | AUTO TRADER GRO | 0.006% | 85.534% |
| 3497 | CORE LABORATORI | 0.006% | 85.540% |
| 3498 | GENTHERM INC COMMON STOCK | 0.006% | 85.546% |
| 3499 | IJM CORP BERHAD | 0.006% | 85.552% |
| 3500 | PFEIFFER VAC TE | 0.006% | 85.558% |
| 3501 | L BRANDS INC COMPANY GUAR 02/22 5.625 | 0.006% | 85.564% |
| 3502 | NIPPON SHOKUBAI | 0.006% | 85.570% |
| 3503 | AF AB | 0.006% | 85.576% |
| 3504 | SIAS SPA | 0.006% | 85.582% |
| 3505 | ARCELORMITTAL NY REGISTERED NY REG SHRS | 0.006% | 85.588% |
| 3506 | TAURON POLSKA E | 0.006% | 85.594% |
| 3507 | NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6 | 0.006% | 85.600% |
| 3508 | SIHUAN PHARMACE | 0.006% | 85.606% |
| 3509 | CHARTER HALL GR | 0.006% | 85.612% |
| 3510 | S-OIL CORPORATI | 0.006% | 85.618% |
| 3511 | MERITOR INC COMMON STOCK USD1.0 | 0.006% | 85.624% |
| 3512 | YAGEO CORP | 0.006% | 85.630% |
| 3513 | ZHUZHOU CSR TIM | 0.006% | 85.636% |
| 3514 | YANGARRA RESOUR | 0.006% | 85.642% |
| 3515 | COMPUTERSHARE L | 0.006% | 85.648% |
| 3516 | SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375 | 0.006% | 85.654% |
| 3517 | BARCLAYS PLC 1. | 0.006% | 85.660% |
| 3518 | HEICO CORP CLASS A COMMON STOCK USD.01 | 0.006% | 85.666% |
| 3519 | BPCE | 0.006% | 85.672% |
| 3520 | HUA NAN FINANCI | 0.006% | 85.677% |
| 3521 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.006% | 85.683% |
| 3522 | MORGAN STANLEY SR UNSECURED 08/21 3.125 | 0.006% | 85.689% |
| 3523 | STANLEY ELECTRI | 0.006% | 85.695% |
| 3524 | REXFORD INDUSTR | 0.006% | 85.701% |
| 3525 | SACYR SA | 0.006% | 85.707% |
| 3526 | AUST & NZ BK GP | 0.006% | 85.713% |
| 3527 | Denison Mines C | 0.006% | 85.719% |
| 3528 | NIPPON ACCOMMOD | 0.006% | 85.725% |
| 3529 | ACTUANT CORP A COMMON STOCK USD.2 | 0.006% | 85.731% |
| 3530 | SANTEN PHARM CO | 0.006% | 85.737% |
| 3531 | DUZONBIZON CO L | 0.006% | 85.743% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3532 | MITSUBISHI LOGI | 0.006% | 85.749% |
| 3533 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | 0.006% | 85.755% |
| 3534 | GLUSKIN SHEFF & | 0.006% | 85.761% |
| 3535 | AYALA CORP | 0.006% | 85.767% |
| 3536 | PREMIER INC CLASS A COMMON STOCK USD.01 | 0.006% | 85.773% |
| 3537 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 85.778% |
| 3538 | LANCASHIRE HLDG | 0.006% | 85.784% |
| 3539 | FLEXIUM INTERCO | 0.006% | 85.790% |
| 3540 | AEROVIRONMENT I | 0.006% | 85.796% |
| 3541 | CORBION NV | 0.006% | 85.802% |
| 3542 | ABAXIS INC COMMON STOCK | 0.006% | 85.808% |
| 3543 | NISHIMATSU CONS | 0.006% | 85.814% |
| 3544 | NIPPON ELEC GLA | 0.006% | 85.820% |
| 3545 | MEDIBANK PVT LT | 0.006% | 85.826% |
| 3546 | NIPPON PAINT CO | 0.006% | 85.832% |
| 3547 | DFDS A/S | 0.006% | 85.838% |
| 3548 | BIRD CONSTRUCTI | 0.006% | 85.843% |
| 3549 | KELLOGG CO 4% 1 | 0.006% | 85.849% |
| 3550 | SUMITOMO MITSUI | 0.006% | 85.855% |
| 3551 | MAGELLAN AEROSP | 0.006% | 85.861% |
| 3552 | CTS EVENTIM | 0.006% | 85.867% |
| 3553 | PEOPLE'S INSURA | 0.006% | 85.873% |
| 3554 | KREDITANST FUER | 0.006% | 85.879% |
| 3555 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | 0.006% | 85.885% |
| 3556 | MEDICLINIC INTE | 0.006% | 85.891% |
| 3557 | MAPLETREE INDUS | 0.006% | 85.896% |
| 3558 | CRAY INC COMMON STOCK USD.01 | 0.006% | 85.902% |
| 3559 | TATNEFT PAO SPONSORED ADR ADR | 0.006% | 85.908% |
| 3560 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001 | 0.006% | 85.914% |
| 3561 | CHINA LODGING GROUP SPON ADS ADR | 0.006% | 85.920% |
| 3562 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | 0.006% | 85.926% |
| 3563 | ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5 | 0.006% | 85.932% |
| 3564 | BLACKPEARL RESO | 0.006% | 85.938% |
| 3565 | GASLOG LTD | 0.006% | 85.943% |
| 3566 | NUFARM | 0.006% | 85.949% |
| 3567 | ACORDA THERAPEU | 0.006% | 85.955% |
| 3568 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01 | 0.006% | 85.961% |
| 3569 | FUYO GENERAL LE | 0.006% | 85.967% |
| 3570 | DON QUIJOTE | 0.006% | 85.973% |
| 3571 | APOLLO TYRES | 0.006% | 85.979% |
| 3572 | WGL HOLDINGS INC COMMON STOCK | 0.006% | 85.984% |
| 3573 | AXIATA GROUP | 0.006% | 85.990% |
| 3574 | THIRD POINT REI | 0.006% | 85.996% |
| 3575 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | 0.006% | 86.002% |
| 3576 | PULTEGROUP INC COMPANY GUAR 03/21 4.25 | 0.006% | 86.008% |
| 3577 | JUBILANT LIFE S | 0.006% | 86.014% |
| 3578 | MODINE MFG CO | 0.006% | 86.019% |
| 3579 | SNAM SPA | 0.006% | 86.025% |
| 3580 | ADVANSIX INC COMMON STOCK USD.01 | 0.006% | 86.031% |
| 3581 | TESLA INC COMMON STOCK USD.001 | 0.006% | 86.037% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3582 | TELKOM GROUP LT | 0.006% | 86.043% |
| 3583 | GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75 | 0.006% | 86.048% |
| 3584 | SUN TV NETWORK | 0.006% | 86.054% |
| 3585 | SIXT SE PFD | 0.006% | 86.060% |
| 3586 | KNOWLES CORP COMMON STOCK USD.01 | 0.006% | 86.066% |
| 3587 | MAEDA ROAD CONS | 0.006% | 86.072% |
| 3588 | SHINSEI BANK | 0.006% | 86.078% |
| 3589 | XPERI CORP COMMON STOCK USD.001 | 0.006% | 86.083% |
| 3590 | TSINGTAO BREWER | 0.006% | 86.089% |
| 3591 | TATUNG | 0.006% | 86.095% |
| 3592 | SUEDZUCKER AG | 0.006% | 86.101% |
| 3593 | COEUR MINING IN | 0.006% | 86.106% |
| 3594 | SCIENTIFIC GAME | 0.006% | 86.112% |
| 3595 | PT TAMBANG BATU | 0.006% | 86.118% |
| 3596 | ICA GRUPPEN AB | 0.006% | 86.124% |
| 3597 | INDUSTRIAS PENO | 0.006% | 86.130% |
| 3598 | CA INC 3.6% 01A | 0.006% | 86.135% |
| 3599 | PENNON GROUP | 0.006% | 86.141% |
| 3600 | WH SMITH PLC | 0.006% | 86.147% |
| 3601 | TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02 | 0.006% | 86.153% |
| 3602 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | 0.006% | 86.158% |
| 3603 | AEROPORTS DE PA | 0.006% | 86.164% |
| 3604 | JINDAL STEEL & | 0.006% | 86.170% |
| 3605 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | 0.006% | 86.176% |
| 3606 | AARHUSKARLSHAMN | 0.006% | 86.181% |
| 3607 | NIPPON SUISAN | 0.006% | 86.187% |
| 3608 | KYOWA EXEO CORP | 0.006% | 86.193% |
| 3609 | AES CORP/VA SR UNSECURED 07/21 7.375 | 0.006% | 86.199% |
| 3610 | GLORY | 0.006% | 86.204% |
| 3611 | ERIE INDEMNITY COMPANY CL A COMMON STOCK | 0.006% | 86.210% |
| 3612 | JOY CITY PROPER | 0.006% | 86.216% |
| 3613 | FLETCHER BUILDI | 0.006% | 86.221% |
| 3614 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | 0.006% | 86.227% |
| 3615 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | 0.006% | 86.233% |
| 3616 | CCR SA | 0.006% | 86.239% |
| 3617 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | 0.006% | 86.244% |
| 3618 | INDO TAMBANGRAY | 0.006% | 86.250% |
| 3619 | INVINCIBLE INVE | 0.006% | 86.256% |
| 3620 | HITACHI CHEMICA | 0.006% | 86.261% |
| 3621 | FORMOSA PLASTIC | 0.006% | 86.267% |
| 3622 | BUREAU VERITAS | 0.006% | 86.273% |
| 3623 | NORDSTROM INC COMMON STOCK | 0.006% | 86.279% |
| 3624 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6 | 0.006% | 86.284% |
| 3625 | WACKER CONSTRUC | 0.006% | 86.290% |
| 3626 | JAPAN EXCHANGE | 0.006% | 86.296% |
| 3627 | ALUMINIUM CORP | 0.006% | 86.301% |
| 3628 | ANALOGIC CORP | 0.006% | 86.307% |
| 3629 | SAVILLS PLC | 0.006% | 86.313% |
| 3630 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | 0.006% | 86.318% |
| 3631 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001 | 0.006% | 86.324% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3632 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.006% | 86.330% |
| 3633 | TATA MOTORS LTD | 0.006% | 86.335% |
| 3634 | TUTOR PERINI CORP COMMON STOCK USD1.0 | 0.006% | 86.341% |
| 3635 | LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0 | 0.006% | 86.347% |
| 3636 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | 0.006% | 86.352% |
| 3637 | CAREER EDUCATION CORP COMMON STOCK USD.01 | 0.006% | 86.358% |
| 3638 | SHIONOGI & CO | 0.006% | 86.364% |
| 3639 | SURUGA BANK | 0.006% | 86.369% |
| 3640 | CAP SA | 0.006% | 86.375% |
| 3641 | NOW INC COMMON STOCK USD.01 | 0.006% | 86.381% |
| 3642 | INVENTEC CORP | 0.006% | 86.386% |
| 3643 | CONZZETA AG | 0.006% | 86.392% |
| 3644 | COCA-COLA BOTTL | 0.006% | 86.398% |
| 3645 | AIR NEW ZEALAND | 0.006% | 86.403% |
| 3646 | FUJI OIL CO | 0.006% | 86.409% |
| 3647 | INDUS HOLDING A | 0.006% | 86.415% |
| 3648 | PARK NATIONAL CORP COMMON STOCK | 0.006% | 86.420% |
| 3649 | COMMONWEALTH BA | 0.006% | 86.426% |
| 3650 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | 0.006% | 86.432% |
| 3651 | HAZAMA CORP(NEW | 0.006% | 86.437% |
| 3652 | WAREHOUSES DE P | 0.006% | 86.443% |
| 3653 | MANITOWOC COMPANY INC COMMON STOCK USD.01 | 0.006% | 86.449% |
| 3654 | FUJITSU GENERAL | 0.006% | 86.454% |
| 3655 | DRILLISCH AG | 0.006% | 86.460% |
| 3656 | BRIGGS & STRATT | 0.006% | 86.465% |
| 3657 | RELIANCE INDS-S | 0.006% | 86.471% |
| 3658 | MCGRATH RENTCORP COMMON STOCK | 0.006% | 86.477% |
| 3659 | DA OFFICE INV C | 0.006% | 86.482% |
| 3660 | OKUMA CORP | 0.006% | 86.488% |
| 3661 | HUNTING PLC | 0.006% | 86.493% |
| 3662 | GAIL INDIA LTD | 0.006% | 86.499% |
| 3663 | DIPLOMAT PHARMACY INC COMMON STOCK | 0.006% | 86.505% |
| 3664 | NUVASIVE INC COMMON STOCK USD.001 | 0.006% | 86.510% |
| 3665 | COCA COLA CO/THE SR UNSECURED 05/22 2.2 | 0.006% | 86.516% |
| 3666 | DAIICHI KOSHO C | 0.006% | 86.521% |
| 3667 | SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75 | 0.006% | 86.527% |
| 3668 | TURKIYE VAKIFLA | 0.006% | 86.533% |
| 3669 | WIRECARD AG | 0.006% | 86.538% |
| 3670 | GOVERNMENT PROPERTIES INCOME REIT USD.01 | 0.006% | 86.544% |
| 3671 | EDF | 0.006% | 86.549% |
| 3672 | CHIYODA CORP | 0.006% | 86.555% |
| 3673 | WEB.COM GROUP INC COMMON STOCK USD.001 | 0.006% | 86.560% |
| 3674 | ACADIA REALTY TRUST REIT USD.001 | 0.006% | 86.566% |
| 3675 | BLACK HILLS CORP COMMON STOCK USD1.0 | 0.006% | 86.572% |
| 3676 | GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25 | 0.006% | 86.577% |
| 3677 | ST GALLER KTBK | 0.006% | 86.583% |
| 3678 | WERELDHAVE NV | 0.006% | 86.588% |
| 3679 | HEALTH AND HAPP | 0.006% | 86.594% |
| 3680 | GROUPE FNAC | 0.006% | 86.599% |
| 3681 | TRIPOD TECHNOLO | 0.006% | 86.605% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3682 | RECORDATI SPA | 0.006% | 86.610% |
| 3683 | SA DES CEMENTS | 0.006% | 86.616% |
| 3684 | ASIANA AIRLINES | 0.006% | 86.621% |
| 3685 | CARSALES.COM LT | 0.006% | 86.627% |
| 3686 | GENUS PLC | 0.006% | 86.633% |
| 3687 | OSI SYSTEMS INC | 0.006% | 86.638% |
| 3688 | HARSCO CORP | 0.006% | 86.644% |
| 3689 | GAP INC/THE SR UNSECURED 04/21 5.95 | 0.006% | 86.649% |
| 3690 | FIRST BANCORP/NC COMMON STOCK | 0.006% | 86.655% |
| 3691 | GALLIFORD TRY P | 0.006% | 86.660% |
| 3692 | NTHN STAR RES L | 0.006% | 86.666% |
| 3693 | BHP BILLITON LTD SPON ADR ADR | 0.006% | 86.671% |
| 3694 | BAT INTL FINANC | 0.006% | 86.677% |
| 3695 | FINANCIAL ENGINES INC COMMON STOCK USD.0001 | 0.006% | 86.682% |
| 3696 | GENTING MALAYSI | 0.006% | 86.688% |
| 3697 | TOKYO GAS CO | 0.006% | 86.693% |
| 3698 | NOS SGPS | 0.006% | 86.699% |
| 3699 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.006% | 86.704% |
| 3700 | DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95 | 0.006% | 86.710% |
| 3701 | TOMY CO LTD | 0.006% | 86.715% |
| 3702 | VF CORP SR UNSECURED 09/21 3.5 | 0.006% | 86.721% |
| 3703 | BANCOLOMBIA SA | 0.006% | 86.726% |
| 3704 | SUEZ ENVIRONMEN | 0.006% | 86.732% |
| 3705 | TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0 | 0.006% | 86.737% |
| 3706 | MARKEL CORPORATION SR UNSECURED 06/21 5.35 | 0.006% | 86.743% |
| 3707 | LONDONMETRIC PR | 0.006% | 86.748% |
| 3708 | NISOURCE INC | 0.006% | 86.754% |
| 3709 | MICHAELS COS INC/THE COMMON STOCK USD.06775 | 0.006% | 86.759% |
| 3710 | AOYAMA TRADING | 0.005% | 86.765% |
| 3711 | BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62 | 0.005% | 86.770% |
| 3712 | CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3 | 0.005% | 86.776% |
| 3713 | CASTELLUM AB NE | 0.005% | 86.781% |
| 3714 | T MOBILE USA INC COMPANY GUAR 04/22 4 | 0.005% | 86.787% |
| 3715 | HYUNDAI DS,NEW | 0.005% | 86.792% |
| 3716 | DINEQUITY INC | 0.005% | 86.798% |
| 3717 | VALORA HOLDING | 0.005% | 86.803% |
| 3718 | WESTERN POWER W | 0.005% | 86.809% |
| 3719 | CONMED CORP COMMON STOCK USD.01 | 0.005% | 86.814% |
| 3720 | INVESTA OFFICE | 0.005% | 86.820% |
| 3721 | SOHO CHINA LTD | 0.005% | 86.825% |
| 3722 | HOSTESS BRANDS INC COMMON STOCK USD.0001 | 0.005% | 86.831% |
| 3723 | SPORTS DIRECT I | 0.005% | 86.836% |
| 3724 | BALL CORP COMPANY GUAR 03/22 5 | 0.005% | 86.842% |
| 3725 | CHINA AGRI-INDU | 0.005% | 86.847% |
| 3726 | NACHI-FUJIKOSHI | 0.005% | 86.852% |
| 3727 | VODACOM GP-PRPT | 0.005% | 86.858% |
| 3728 | INGEVITY CORP COMMON STOCK USD.01 | 0.005% | 86.863% |
| 3729 | FRONTIER REIT | 0.005% | 86.869% |
| 3730 | HAWAIIAN ELECTRIC INDS COMMON STOCK | 0.005% | 86.874% |
| 3731 | GILEAD SCIENCES INC SR UNSECURED 12/21 4.4 | 0.005% | 86.880% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3732 | MANDO CORPORATI | 0.005% | 86.885% |
| 3733 | KINROSS GOLD CORP COMPANY GUAR 09/21 5.125 | 0.005% | 86.891% |
| 3734 | TORO CO | 0.005% | 86.896% |
| 3735 | NITORI CO LTD | 0.005% | 86.902% |
| 3736 | SEVEN BANK LTD. | 0.005% | 86.907% |
| 3737 | WELLS FARGO & C | 0.005% | 86.912% |
| 3738 | SCHOLASTIC CORP | 0.005% | 86.918% |
| 3739 | ALSEA SAB DE CV | 0.005% | 86.923% |
| 3740 | NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375 | 0.005% | 86.929% |
| 3741 | QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7 | 0.005% | 86.934% |
| 3742 | PROSIEBENSAT.1 | 0.005% | 86.940% |
| 3743 | SIG | 0.005% | 86.945% |
| 3744 | CHIPOTLE MEXICA | 0.005% | 86.951% |
| 3745 | SHUI ON LAND LT | 0.005% | 86.956% |
| 3746 | VAKRANGEE LTD | 0.005% | 86.961% |
| 3747 | EQUATORIAL ENER | 0.005% | 86.967% |
| 3748 | ARCELORMITTAL SR UNSECURED 06/20 5.125 | 0.005% | 86.972% |
| 3749 | DNB NOR ASA | 0.005% | 86.978% |
| 3750 | MEGACABLE HOLDI | 0.005% | 86.983% |
| 3751 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01 | 0.005% | 86.988% |
| 3752 | YUZHOU PROPERTI | 0.005% | 86.994% |
| 3753 | ENDO INTERNATIO | 0.005% | 86.999% |
| 3754 | INSPERITY INC | 0.005% | 87.005% |
| 3755 | CAVIUM INC COMMON STOCK USD.001 | 0.005% | 87.010% |
| 3756 | SINOPEC ENGINEE | 0.005% | 87.016% |
| 3757 | LUZERNER KTBK | 0.005% | 87.021% |
| 3758 | NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5 | 0.005% | 87.026% |
| 3759 | OWENS + MINOR INC COMMON STOCK USD2.0 | 0.005% | 87.032% |
| 3760 | KAYABA INDUSTRY | 0.005% | 87.037% |
| 3761 | ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5 | 0.005% | 87.043% |
| 3762 | TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75 | 0.005% | 87.048% |
| 3763 | MEGMILK SNOW BR | 0.005% | 87.053% |
| 3764 | CVR ENERGY INC | 0.005% | 87.059% |
| 3765 | QUARTERHILL INC | 0.005% | 87.064% |
| 3766 | SING AIRP TRM S | 0.005% | 87.070% |
| 3767 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01 | 0.005% | 87.075% |
| 3768 | CMS ENERGY CORP SR UNSECURED 03/24 3.875 | 0.005% | 87.080% |
| 3769 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | 0.005% | 87.086% |
| 3770 | CINEWORLD GROUP | 0.005% | 87.091% |
| 3771 | TRIGANO | 0.005% | 87.097% |
| 3772 | INFINITY PROPERTY + CASUALTY COMMON STOCK | 0.005% | 87.102% |
| 3773 | TALANX AG | 0.005% | 87.107% |
| 3774 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | 0.005% | 87.113% |
| 3775 | MORI HILLS REIT | 0.005% | 87.118% |
| 3776 | EXPONENT INC COMMON STOCK USD.001 | 0.005% | 87.123% |
| 3777 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01 | 0.005% | 87.129% |
| 3778 | UNIT CORP | 0.005% | 87.134% |
| 3779 | SUN HYDRAULICS CORP COMMON STOCK USD.001 | 0.005% | 87.139% |
| 3780 | SOCIETE TELEVIS | 0.005% | 87.145% |
| 3781 | MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25 | 0.005% | 87.150% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3782 | CHINA AOYUAN PR | 0.005% | 87.156% |
| 3783 | ENERGIZER HOLDINGS INC COMMON STOCK | 0.005% | 87.161% |
| 3784 | QEP RESOURCES INC SR UNSECURED 10/22 5.375 | 0.005% | 87.166% |
| 3785 | AETNA INC 4.125 | 0.005% | 87.172% |
| 3786 | WIENER STAEDTIS | 0.005% | 87.177% |
| 3787 | PETKIM | 0.005% | 87.182% |
| 3788 | YAMAGUCHI FINAN | 0.005% | 87.188% |
| 3789 | AMGEN INC SR UNSECURED 11/21 3.875 | 0.005% | 87.193% |
| 3790 | KONAMI CO | 0.005% | 87.198% |
| 3791 | BOBST GROUP AG | 0.005% | 87.204% |
| 3792 | mitsui eng&ship | 0.005% | 87.209% |
| 3793 | VERBUND AG | 0.005% | 87.214% |
| 3794 | HULIC REIT INC | 0.005% | 87.220% |
| 3795 | TIMBERCREEK FIN | 0.005% | 87.225% |
| 3796 | COSAN SA INDUST | 0.005% | 87.230% |
| 3797 | EFG INTERNATION | 0.005% | 87.236% |
| 3798 | DIETEREN TRADI | 0.005% | 87.241% |
| 3799 | GEA GROUP AG | 0.005% | 87.246% |
| 3800 | MINDTREE LTD | 0.005% | 87.252% |
| 3801 | EBAY INC SR UNSECURED 03/22 3.8 | 0.005% | 87.257% |
| 3802 | SUMITOMO BAKELI | 0.005% | 87.262% |
| 3803 | WR BERKLEY CORP | 0.005% | 87.267% |
| 3804 | VIACOM INC SR UNSECURED 12/21 3.875 | 0.005% | 87.273% |
| 3805 | MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5 | 0.005% | 87.278% |
| 3806 | BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45 | 0.005% | 87.283% |
| 3807 | VIAD CORP | 0.005% | 87.289% |
| 3808 | LEXINGTON REALTY TRUST REIT USD.0001 | 0.005% | 87.294% |
| 3809 | SYMANTEC CORP SR UNSECURED 09/20 4.2 | 0.005% | 87.299% |
| 3810 | RADIAN GROUP INC SR UNSECURED 03/21 7 | 0.005% | 87.304% |
| 3811 | ACERINOX SA | 0.005% | 87.310% |
| 3812 | POWER INTEGRATI | 0.005% | 87.315% |
| 3813 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | 0.005% | 87.320% |
| 3814 | RATIONAL | 0.005% | 87.326% |
| 3815 | CHINA LIFE INSURANCE CO ADR ADR | 0.005% | 87.331% |
| 3816 | TOTVS SA | 0.005% | 87.336% |
| 3817 | QINETIQ GROUP P | 0.005% | 87.341% |
| 3818 | CARDTRONICS PLC | 0.005% | 87.347% |
| 3819 | TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8 | 0.005% | 87.352% |
| 3820 | DUKE ENERGY CORP SR UNSECURED 04/24 3.75 | 0.005% | 87.357% |
| 3821 | TOKAI RIKA CO | 0.005% | 87.362% |
| 3822 | OP CORPORATE BA | 0.005% | 87.368% |
| 3823 | AIMIA INC | 0.005% | 87.373% |
| 3824 | CHANG HWA COMME | 0.005% | 87.378% |
| 3825 | ABIOMED INC COMMON STOCK USD.01 | 0.005% | 87.383% |
| 3826 | UNIVERSAL CORP | 0.005% | 87.389% |
| 3827 | KLOECKNER & CO | 0.005% | 87.394% |
| 3828 | AMANO CORPORATI | 0.005% | 87.399% |
| 3829 | DEWAN HOUSING F | 0.005% | 87.404% |
| 3830 | VIRGIN MONEY HL | 0.005% | 87.410% |
| 3831 | DAISHI BANK | 0.005% | 87.415% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3832 | SPAREBANK 1 SR | 0.005% | 87.420% |
| 3833 | BENEFICIAL BANCORP INC COMMON STOCK USD.01 | 0.005% | 87.425% |
| 3834 | SHIGA BANK | 0.005% | 87.431% |
| 3835 | OKASAN SECURITI | 0.005% | 87.436% |
| 3836 | NAGOYA RAILROAD | 0.005% | 87.441% |
| 3837 | CBS CORP COMPANY GUAR 03/22 3.375 | 0.005% | 87.446% |
| 3838 | CALAVO GROWERS INC COMMON STOCK USD.001 | 0.005% | 87.452% |
| 3839 | CANOPY GROWTH C | 0.005% | 87.457% |
| 3840 | ALMACENES EXITO | 0.005% | 87.462% |
| 3841 | PROMOTORA Y OPE | 0.005% | 87.467% |
| 3842 | KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5 | 0.005% | 87.473% |
| 3843 | NETAPP INC SR UNSECURED 06/21 3.375 | 0.005% | 87.478% |
| 3844 | ASSURA PLC | 0.005% | 87.483% |
| 3845 | CROWN HOLDINGS INC COMMON STOCK USD5.0 | 0.005% | 87.488% |
| 3846 | NIHON PARKERIZI | 0.005% | 87.493% |
| 3847 | MAPLETREE LOGIS | 0.005% | 87.499% |
| 3848 | INTER PARFUMS INC COMMON STOCK USD.001 | 0.005% | 87.504% |
| 3849 | ELECTRONICS | 0.005% | 87.509% |
| 3850 | EXCO TECHNOLOGIES LTD COMMON STOCK | 0.005% | 87.514% |
| 3851 | AEDIFICA | 0.005% | 87.520% |
| 3852 | FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3 | 0.005% | 87.525% |
| 3853 | OAO ROSNEFT OIL | 0.005% | 87.530% |
| 3854 | EMPRESAS COPEC | 0.005% | 87.535% |
| 3855 | TERANGA GOLD CO | 0.005% | 87.540% |
| 3856 | ROPER TECHNOLOG | 0.005% | 87.546% |
| 3857 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01 | 0.005% | 87.551% |
| 3858 | BHARAT HEAVY EL | 0.005% | 87.556% |
| 3859 | AUTODESK INC SR UNSECURED 06/20 3.125 | 0.005% | 87.561% |
| 3860 | GENERAL CABLE CORP COMMON STOCK USD.01 | 0.005% | 87.566% |
| 3861 | CIT GROUP INC SR UNSECURED 05/20 5.375 | 0.005% | 87.572% |
| 3862 | ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45 | 0.005% | 87.577% |
| 3863 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | 0.005% | 87.582% |
| 3864 | MALAYSIA AIRPOR | 0.005% | 87.587% |
| 3865 | STROER OUT-OF-H | 0.005% | 87.592% |
| 3866 | HMS HOLDINGS CORP COMMON STOCK USD.01 | 0.005% | 87.598% |
| 3867 | NTT DOCOMO INC SPON ADR ADR | 0.005% | 87.603% |
| 3868 | SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01 | 0.005% | 87.608% |
| 3869 | BCO SANTANDER-C | 0.005% | 87.613% |
| 3870 | ORANGE SPON ADR ADR | 0.005% | 87.618% |
| 3871 | BANK DANAMON PT | 0.005% | 87.624% |
| 3872 | NISSAN CHEMICAL | 0.005% | 87.629% |
| 3873 | VERIZON COMMUN | 0.005% | 87.634% |
| 3874 | ROUND ONE CORP | 0.005% | 87.639% |
| 3875 | DIASORIN SPA EU | 0.005% | 87.644% |
| 3876 | SIRIUS XM HOLDINGS INC COMMON STOCK USD.001 | 0.005% | 87.649% |
| 3877 | K-REIT ASIA | 0.005% | 87.655% |
| 3878 | LEGG MASON INC SR UNSECURED 07/19 2.7 | 0.005% | 87.660% |
| 3879 | NOKIA OYJ SR UNSECURED 06/22 3.375 | 0.005% | 87.665% |
| 3880 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85 | 0.005% | 87.670% |
| 3881 | PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9 | 0.005% | 87.675% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3882 | AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875 | 0.005% | 87.680% |
| 3883 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75 | 0.005% | 87.686% |
| 3884 | WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6 | 0.005% | 87.691% |
| 3885 | VALE SA SP ADR ADR | 0.005% | 87.696% |
| 3886 | UNUM GROUP SR UNSECURED 05/21 3 | 0.005% | 87.701% |
| 3887 | FACTSET RESEARC | 0.005% | 87.706% |
| 3888 | CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45 | 0.005% | 87.711% |
| 3889 | KING'S TOWN BAN | 0.005% | 87.717% |
| 3890 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | 0.005% | 87.722% |
| 3891 | SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625 | 0.005% | 87.727% |
| 3892 | BAE SYSTEMS HLD | 0.005% | 87.732% |
| 3893 | CANWEL BUILDING | 0.005% | 87.737% |
| 3894 | PINNACLE WEST CAPITAL COMMON STOCK | 0.005% | 87.742% |
| 3895 | WORKSPACE GROUP | 0.005% | 87.748% |
| 3896 | ING BANK NV SR UNSECURED 144A 03/21 2.75 | 0.005% | 87.753% |
| 3897 | MACQUARIE ATLAS | 0.005% | 87.758% |
| 3898 | SANTANDER HLDG | 0.005% | 87.763% |
| 3899 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75 | 0.005% | 87.768% |
| 3900 | EMMI AG | 0.005% | 87.773% |
| 3901 | BADGER METER INC COMMON STOCK USD1.0 | 0.005% | 87.778% |
| 3902 | BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45 | 0.005% | 87.784% |
| 3903 | YAMATAKE CORP Y | 0.005% | 87.789% |
| 3904 | EUROPEAN INVEST | 0.005% | 87.794% |
| 3905 | HARLEY DAVIDSON | 0.005% | 87.799% |
| 3906 | BQE CANT VAUDOI | 0.005% | 87.804% |
| 3907 | DEUTSCHE BANK AG SR UNSECURED 08/20 2.95 | 0.005% | 87.809% |
| 3908 | KING YUAN ELECT | 0.005% | 87.815% |
| 3909 | QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5 | 0.005% | 87.820% |
| 3910 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219 | 0.005% | 87.825% |
| 3911 | WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55 | 0.005% | 87.830% |
| 3912 | CITIGROUP INC | 0.005% | 87.835% |
| 3913 | COSTAR GROUP INC COMMON STOCK USD.01 | 0.005% | 87.840% |
| 3914 | COMERICA BANK SR UNSECURED 06/20 2.5 | 0.005% | 87.845% |
| 3915 | TOWER SEMICONDU | 0.005% | 87.851% |
| 3916 | HITACHI HIGH-TE | 0.005% | 87.856% |
| 3917 | A2 MILK CO LTD | 0.005% | 87.861% |
| 3918 | MYTILINEOS | 0.005% | 87.866% |
| 3919 | ITV PLC | 0.005% | 87.871% |
| 3920 | CITIGROUP INC SR UNSECURED 03/21 2.7 | 0.005% | 87.876% |
| 3921 | QUALCOMM INC SR UNSECURED 05/22 3 | 0.005% | 87.881% |
| 3922 | AUTONEUM HOLDIN | 0.005% | 87.886% |
| 3923 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55 | 0.005% | 87.892% |
| 3924 | US BANCORP SR UNSECURED 01/22 2.625 | 0.005% | 87.897% |
| 3925 | GUANGDONG INVES | 0.005% | 87.902% |
| 3926 | TABCORP HLDGS L | 0.005% | 87.907% |
| 3927 | EVA AIRWAYS | 0.005% | 87.912% |
| 3928 | GRAND PACIF PET | 0.005% | 87.917% |
| 3929 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | 0.005% | 87.922% |
| 3930 | ONE GAS INC COMMON STOCK | 0.005% | 87.927% |
| 3931 | SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875 | 0.005% | 87.933% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3932 | EDION CORP | 0.005% | 87.938% |
| 3933 | MELCO INTERNATI | 0.005% | 87.943% |
| 3934 | KAP IND HLDG LT | 0.005% | 87.948% |
| 3935 | WOONGJIN COWAY | 0.005% | 87.953% |
| 3936 | CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75 | 0.005% | 87.958% |
| 3937 | MIZRAHI TEFAHOT | 0.005% | 87.963% |
| 3938 | NORTHGATE | 0.005% | 87.968% |
| 3939 | MASSMART HOLDIN | 0.005% | 87.973% |
| 3940 | FAIR ISAAC CORP COMMON STOCK USD.01 | 0.005% | 87.978% |
| 3941 | OSISKO MINING I | 0.005% | 87.984% |
| 3942 | AICA KOGYO CO | 0.005% | 87.989% |
| 3943 | EMC CORP(MASS) | 0.005% | 87.994% |
| 3944 | GENERAL MOTORS | 0.005% | 87.999% |
| 3945 | INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125 | 0.005% | 88.004% |
| 3946 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | 0.005% | 88.009% |
| 3947 | PARAGON GROUP O | 0.005% | 88.014% |
| 3948 | NOMURA HOLDINGS INC SPON ADR ADR | 0.005% | 88.019% |
| 3949 | ALAMO GROUP INC | 0.005% | 88.024% |
| 3950 | AES CORP COMMON STOCK USD.01 | 0.005% | 88.029% |
| 3951 | TREX COMPANY INC COMMON STOCK USD.01 | 0.005% | 88.035% |
| 3952 | SAN MIGUEL CORP | 0.005% | 88.040% |
| 3953 | DAIO PAPER CORP | 0.005% | 88.045% |
| 3954 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | 0.005% | 88.050% |
| 3955 | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55 | 0.005% | 88.055% |
| 3956 | CONSTELLATION B | 0.005% | 88.060% |
| 3957 | COMFORTDELGRO C | 0.005% | 88.065% |
| 3958 | INTL BANK FOR R | 0.005% | 88.070% |
| 3959 | BALKRISHNA INDS | 0.005% | 88.075% |
| 3960 | AWA BANK | 0.005% | 88.080% |
| 3961 | LINTEC CORP | 0.005% | 88.085% |
| 3962 | BELMOND LTD | 0.005% | 88.090% |
| 3963 | BP CAPITAL MARK | 0.005% | 88.095% |
| 3964 | ENERGIAS DE POR | 0.005% | 88.101% |
| 3965 | TJX COS INC SR UNSECURED 06/21 2.75 | 0.005% | 88.106% |
| 3966 | POLARIS INFRAS | 0.005% | 88.111% |
| 3967 | BRITVIC | 0.005% | 88.116% |
| 3968 | BANK NEGARA IND | 0.005% | 88.121% |
| 3969 | ENTERPRISE INNS | 0.005% | 88.126% |
| 3970 | TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875 | 0.005% | 88.131% |
| 3971 | NOMURA RESEARCH | 0.005% | 88.136% |
| 3972 | GREAT EAGLE HLD | 0.005% | 88.141% |
| 3973 | CONSOLIDATED EDISON INC SR UNSECURED 05/21 2 | 0.005% | 88.146% |
| 3974 | ASHOK LEYLAND | 0.005% | 88.151% |
| 3975 | KANSAI ELEC POW | 0.005% | 88.156% |
| 3976 | FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25 | 0.005% | 88.161% |
| 3977 | HEIDELBERGER DR | 0.005% | 88.166% |
| 3978 | NVIDIA CORP | 0.005% | 88.171% |
| 3979 | CNA FINANCIAL CORP SR UNSECURED 08/21 5.75 | 0.005% | 88.176% |
| 3980 | AMUNDI SA | 0.005% | 88.181% |
| 3981 | NIHON M&A CENTE | 0.005% | 88.186% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3982 | MILACRON HOLDINGS CORP COMMON STOCK USD.01 | 0.005% | 88.191% |
| 3983 | HORIBA | 0.005% | 88.196% |
| 3984 | ST JOE CO/THE COMMON STOCK | 0.005% | 88.201% |
| 3985 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | 0.005% | 88.206% |
| 3986 | MACK CALI REALTY CORP REIT USD.01 | 0.005% | 88.212% |
| 3987 | ANDRITZ AG | 0.005% | 88.217% |
| 3988 | PLAINS ALL AMER | 0.005% | 88.222% |
| 3989 | SPIE SA | 0.005% | 88.227% |
| 3990 | SERVICENOW INC COMMON STOCK USD.001 | 0.005% | 88.232% |
| 3991 | JAPAN LOGISTICS | 0.005% | 88.237% |
| 3992 | WEST JAPAN RAIL | 0.005% | 88.242% |
| 3993 | SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058 | 0.005% | 88.247% |
| 3994 | WELLS FARGO & C | 0.005% | 88.252% |
| 3995 | GRAINCORP LTD | 0.005% | 88.257% |
| 3996 | CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7 | 0.005% | 88.262% |
| 3997 | MATERION CORP COMMON STOCK | 0.005% | 88.267% |
| 3998 | BNP PARIBAS | 0.005% | 88.272% |
| 3999 | NORTHAM PLATINU | 0.005% | 88.277% |
| 4000 | RAKUTEN INC | 0.005% | 88.282% |
| 4001 | MALIBU BOATS INC A COMMON STOCK USD.01 | 0.005% | 88.287% |
| 4002 | BREMBO SPA | 0.005% | 88.292% |
| 4003 | YIT OYJ | 0.005% | 88.297% |
| 4004 | 21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65 | 0.005% | 88.302% |
| 4005 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | 0.005% | 88.307% |
| 4006 | SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7 | 0.005% | 88.312% |
| 4007 | BIG YELLOW GROU | 0.005% | 88.317% |
| 4008 | GENTING INTERNA | 0.005% | 88.321% |
| 4009 | GUNMA BANK | 0.005% | 88.326% |
| 4010 | FISSION URANIUM | 0.005% | 88.331% |
| 4011 | FLIGHT CENTRE L | 0.005% | 88.336% |
| 4012 | MITSUBISHI MOTO | 0.005% | 88.341% |
| 4013 | OCI | 0.005% | 88.346% |
| 4014 | ARCADIS NV | 0.005% | 88.351% |
| 4015 | KOREA KUMHO PET | 0.005% | 88.356% |
| 4016 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | 0.005% | 88.361% |
| 4017 | FRUTAROM | 0.005% | 88.366% |
| 4018 | SLIGRO FOOD GRO | 0.005% | 88.371% |
| 4019 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | 0.005% | 88.376% |
| 4020 | DISTRIBUIDORA I | 0.005% | 88.381% |
| 4021 | DREAM UNLIMIITE | 0.005% | 88.386% |
| 4022 | INTL BUSINESS M | 0.005% | 88.391% |
| 4023 | TAIWAN HON CHUA | 0.005% | 88.396% |
| 4024 | KRUNGTHAI CARD | 0.005% | 88.401% |
| 4025 | TPG TELECOM | 0.005% | 88.406% |
| 4026 | SHRIRAM TRANSP | 0.005% | 88.411% |
| 4027 | ORKLA ASA | 0.005% | 88.416% |
| 4028 | EXELIXIS INC | 0.005% | 88.421% |
| 4029 | DURATEX SA | 0.005% | 88.426% |
| 4030 | CHINA EVERBRIGH | 0.005% | 88.431% |
| 4031 | MORGAN ADVANCE | 0.005% | 88.435% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4032 | KOREA ZINC | 0.005% | 88.440% |
| 4033 | CALTEX AUSTRALI | 0.005% | 88.445% |
| 4034 | LUK FOOK HOLDIN | 0.005% | 88.450% |
| 4035 | SHIMACHU CO | 0.005% | 88.455% |
| 4036 | ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75 | 0.005% | 88.460% |
| 4037 | ECONOCOM GROUP | 0.005% | 88.465% |
| 4038 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | 0.005% | 88.470% |
| 4039 | KUEHNE & NAGEL | 0.005% | 88.475% |
| 4040 | GREENCORE GROUP | 0.005% | 88.480% |
| 4041 | RICHTER GEDEON | 0.005% | 88.485% |
| 4042 | JACK IN THE BOX INC COMMON STOCK USD.01 | 0.005% | 88.490% |
| 4043 | STATE AUTO FINANCIAL CORP COMMON STOCK | 0.005% | 88.495% |
| 4044 | ASAHI INTECC CO | 0.005% | 88.499% |
| 4045 | TERRENO REALTY CORP REIT USD.01 | 0.005% | 88.504% |
| 4046 | TOKYU CORP | 0.005% | 88.509% |
| 4047 | TONGAAT-HULETT | 0.005% | 88.514% |
| 4048 | INTERRENT REAL | 0.005% | 88.519% |
| 4049 | COLOPLAST AS | 0.005% | 88.524% |
| 4050 | ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625 | 0.005% | 88.529% |
| 4051 | CARDINAL HEALTH INC SR UNSECURED 12/20 4.625 | 0.005% | 88.534% |
| 4052 | ENEA SA | 0.005% | 88.539% |
| 4053 | GLATFELTER(PH)C | 0.005% | 88.544% |
| 4054 | UNIPRES CORP. | 0.005% | 88.549% |
| 4055 | FOMENTO ECON ME | 0.005% | 88.553% |
| 4056 | SIAM COMMERCIAL | 0.005% | 88.558% |
| 4057 | MRV ENGENHARIA | 0.005% | 88.563% |
| 4058 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | 0.005% | 88.568% |
| 4059 | DOMINION ENERGY INC SR UNSECURED 03/21 4.45 | 0.005% | 88.573% |
| 4060 | GRASIM INDUSTRI | 0.005% | 88.578% |
| 4061 | MGP INGREDIENTS INC COMMON STOCK | 0.005% | 88.583% |
| 4062 | HORIZON NORTH L | 0.005% | 88.588% |
| 4063 | KOREAN REINSURA | 0.005% | 88.592% |
| 4064 | ANIMA HOLDING S | 0.005% | 88.597% |
| 4065 | NIPPON HODO CO | 0.005% | 88.602% |
| 4066 | ASSECO POLAND S | 0.005% | 88.607% |
| 4067 | UNIPETROL | 0.005% | 88.612% |
| 4068 | HENKEL KGAA-BEA | 0.005% | 88.617% |
| 4069 | NCC AB-B | 0.005% | 88.621% |
| 4070 | AZZ INC COMMON STOCK USD1.0 | 0.005% | 88.626% |
| 4071 | LCY CHEMICAL CO | 0.005% | 88.631% |
| 4072 | CITY DEVELOPMEN | 0.005% | 88.636% |
| 4073 | K WAH INTL HLDG | 0.005% | 88.641% |
| 4074 | KEIYO BANK | 0.005% | 88.646% |
| 4075 | CHINA LIFE INS | 0.005% | 88.651% |
| 4076 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | 0.005% | 88.655% |
| 4077 | AEON REIT INVES | 0.005% | 88.660% |
| 4078 | VIDRALA S.A. | 0.005% | 88.665% |
| 4079 | TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875 | 0.005% | 88.670% |
| 4080 | SUNTORY BEVERAG | 0.005% | 88.675% |
| 4081 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | 0.005% | 88.680% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4082 | HIGH LINER FOOD | 0.005% | 88.684% |
| 4083 | FIVE BELOW COMMON STOCK USD.01 | 0.005% | 88.689% |
| 4084 | TRUE CORP PCL | 0.005% | 88.694% |
| 4085 | BLUCORA INC COMMON STOCK USD.0001 | 0.005% | 88.699% |
| 4086 | ALFRESA HOLDING | 0.005% | 88.704% |
| 4087 | CORNING INC SR UNSECURED 08/20 4.25 | 0.005% | 88.709% |
| 4088 | RELO HOLDINGS I | 0.005% | 88.713% |
| 4089 | GUARDIAN CAP GR | 0.005% | 88.718% |
| 4090 | LHC GROUP INC COMMON STOCK USD.01 | 0.005% | 88.723% |
| 4091 | CFE | 0.005% | 88.728% |
| 4092 | SAMSUNG FINE CH | 0.005% | 88.733% |
| 4093 | HITACHI TRNSPT | 0.005% | 88.737% |
| 4094 | CEAT LTD | 0.005% | 88.742% |
| 4095 | ASTRONICS CORP COMMON STOCK USD.01 | 0.005% | 88.747% |
| 4096 | AUTODESK INC | 0.005% | 88.752% |
| 4097 | SWEDISH MATCH C | 0.005% | 88.757% |
| 4098 | L&T FINANCE HOL | 0.005% | 88.761% |
| 4099 | CARPENTER TECHN | 0.005% | 88.766% |
| 4100 | STRAYER EDUCATION INC COMMON STOCK USD.01 | 0.005% | 88.771% |
| 4101 | CNH INDUSTRIAL | 0.005% | 88.776% |
| 4102 | Z ENERGY LTD | 0.005% | 88.781% |
| 4103 | DENA CO LTD | 0.005% | 88.785% |
| 4104 | CHINA OILFIELD | 0.005% | 88.790% |
| 4105 | FIRST NATIONAL | 0.005% | 88.795% |
| 4106 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.005% | 88.800% |
| 4107 | CAPITAL & COUNT | 0.005% | 88.805% |
| 4108 | HOCHTIEF AG | 0.005% | 88.809% |
| 4109 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | 0.005% | 88.814% |
| 4110 | TOMTOM NV | 0.005% | 88.819% |
| 4111 | CAPCOM CO | 0.005% | 88.824% |
| 4112 | TSOGO SUN HOLDI | 0.005% | 88.829% |
| 4113 | CITIC SECURITIE | 0.005% | 88.833% |
| 4114 | SMILES FIDELIDA | 0.005% | 88.838% |
| 4115 | HTC CORP COMMON | 0.005% | 88.843% |
| 4116 | ORSTED A/S | 0.005% | 88.848% |
| 4117 | QANTAS AIRWAYS | 0.005% | 88.852% |
| 4118 | DELTIC TIMBER | 0.005% | 88.857% |
| 4119 | MATTEL INC SR UNSECURED 08/21 2.35 | 0.005% | 88.862% |
| 4120 | AMC NETWORKS INC A COMMON STOCK | 0.005% | 88.867% |
| 4121 | IPSOS | 0.005% | 88.872% |
| 4122 | ITAU UNIBANCO H | 0.005% | 88.876% |
| 4123 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | 0.005% | 88.881% |
| 4124 | HEWLETT PACKARD | 0.005% | 88.886% |
| 4125 | OLYMPUS OPTICAL | 0.005% | 88.891% |
| 4126 | BARITO PAC TBK | 0.005% | 88.895% |
| 4127 | KNOLL INC COMMON STOCK USD.01 | 0.005% | 88.900% |
| 4128 | EPLUS INC | 0.005% | 88.905% |
| 4129 | MAHINDRA &MAHIN | 0.005% | 88.910% |
| 4130 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | 0.005% | 88.914% |
| 4131 | JAPAN EXCELLENT | 0.005% | 88.919% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4132 | ALM. BRAND | 0.005% | 88.924% |
| 4133 | CERVED INFORMAT | 0.005% | 88.929% |
| 4134 | US ECOLOGY INC COMMON STOCK USD.01 | 0.005% | 88.933% |
| 4135 | LEGEND HOLDINGS | 0.005% | 88.938% |
| 4136 | HYAKUGO BANK(10 | 0.005% | 88.943% |
| 4137 | DEAN FOODS CO COMMON STOCK USD.01 | 0.005% | 88.948% |
| 4138 | CROWN LTD. | 0.005% | 88.952% |
| 4139 | NEOGEN CORP COMMON STOCK USD.16 | 0.005% | 88.957% |
| 4140 | DERICHEBOURG | 0.005% | 88.962% |
| 4141 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | 0.005% | 88.966% |
| 4142 | JB HI-FI | 0.005% | 88.971% |
| 4143 | SIBANYE GOLD LT | 0.005% | 88.976% |
| 4144 | CHINA REINSURAN | 0.005% | 88.981% |
| 4145 | MAPLETREE GREAT | 0.005% | 88.985% |
| 4146 | EDELWEISS FIN S | 0.005% | 88.990% |
| 4147 | HOME PRODUCT CE | 0.005% | 88.995% |
| 4148 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | 0.005% | 88.999% |
| 4149 | HALFORDS GROUP | 0.005% | 89.004% |
| 4150 | ELECTA AB B SHS | 0.005% | 89.009% |
| 4151 | CAPELLA EDUCATI | 0.005% | 89.014% |
| 4152 | UNIMICRON TECHN | 0.005% | 89.018% |
| 4153 | DAILY MAIL&GEN | 0.005% | 89.023% |
| 4154 | KOMERI CO | 0.005% | 89.028% |
| 4155 | KUREHA CHEM IND | 0.005% | 89.032% |
| 4156 | SINOPEC SHANGHA | 0.005% | 89.037% |
| 4157 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.005% | 89.042% |
| 4158 | REALTEK SEMICON | 0.005% | 89.046% |
| 4159 | FORTUNE REIT | 0.005% | 89.051% |
| 4160 | MERIDIAN BANCORP INC COMMON STOCK | 0.005% | 89.056% |
| 4161 | CITY HOLDING CO COMMON STOCK USD2.5 | 0.005% | 89.060% |
| 4162 | INNOVIVA INC COMMON STOCK | 0.005% | 89.065% |
| 4163 | ALLIANCE FINANC | 0.005% | 89.070% |
| 4164 | BOLSAS Y MERCAD | 0.005% | 89.074% |
| 4165 | CALIFORNIA WATE | 0.005% | 89.079% |
| 4166 | ENGLITY HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 89.084% |
| 4167 | TSUBAKIMOTO CHA | 0.005% | 89.088% |
| 4168 | EBRO FOODS SA | 0.005% | 89.093% |
| 4169 | TOPRE CORPORATI | 0.005% | 89.098% |
| 4170 | CHINA EVERBRIGH | 0.005% | 89.102% |
| 4171 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | 0.005% | 89.107% |
| 4172 | SELECT INCOME REIT REIT USD.01 | 0.005% | 89.112% |
| 4173 | DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75 | 0.005% | 89.116% |
| 4174 | ALIOR BANK SA | 0.005% | 89.121% |
| 4175 | ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03 | 0.005% | 89.126% |
| 4176 | XINYI SOLAR HOL | 0.005% | 89.130% |
| 4177 | TRINET GROUP INC COMMON STOCK USD.000025 | 0.005% | 89.135% |
| 4178 | ANDREW PELLER-A | 0.005% | 89.139% |
| 4179 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | 0.005% | 89.144% |
| 4180 | C & C GROUP PLC | 0.005% | 89.149% |
| 4181 | CVS HEALTH CORP SR UNSECURED 07/20 2.8 | 0.005% | 89.153% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4182 | KT & G | 0.005% | 89.158% |
| 4183 | OMNICELL INC COMMON STOCK USD.001 | 0.005% | 89.163% |
| 4184 | AECI | 0.005% | 89.167% |
| 4185 | CHINA OVERASEA | 0.005% | 89.172% |
| 4186 | MBIA INC | 0.005% | 89.177% |
| 4187 | WONIK IPS CO LT | 0.005% | 89.181% |
| 4188 | BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125 | 0.005% | 89.186% |
| 4189 | POWER FINANCE C | 0.005% | 89.191% |
| 4190 | GAMUDA BERHAD | 0.005% | 89.195% |
| 4191 | CKD CORP | 0.005% | 89.200% |
| 4192 | QUAD GRAPHICS INC COMMON STOCK USD.025 | 0.005% | 89.204% |
| 4193 | 21VIANET GROUP INC ADR ADR USD.00001 | 0.005% | 89.209% |
| 4194 | FAIRFAX MEDIA L | 0.005% | 89.214% |
| 4195 | LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3 | 0.005% | 89.218% |
| 4196 | MANAPPURAM FINA | 0.005% | 89.223% |
| 4197 | STRATASYS LTD | 0.005% | 89.228% |
| 4198 | HIKMA PHARMACEU | 0.005% | 89.232% |
| 4199 | HEALTHCARE SERV | 0.005% | 89.237% |
| 4200 | INDIA INFOLINE | 0.005% | 89.241% |
| 4201 | TRIMAS CORP COMMON STOCK USD.01 | 0.005% | 89.246% |
| 4202 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | 0.005% | 89.251% |
| 4203 | ULTRAPAR PARTIC | 0.005% | 89.255% |
| 4204 | ONWARD KASHIYAM | 0.005% | 89.260% |
| 4205 | IWATANI INTL CO | 0.005% | 89.264% |
| 4206 | SCRIPPS(EW)CO(N | 0.005% | 89.269% |
| 4207 | AVISTA CORP | 0.005% | 89.274% |
| 4208 | HOKKOKU BANK | 0.005% | 89.278% |
| 4209 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | 0.005% | 89.283% |
| 4210 | MAN WAH HOLDING | 0.005% | 89.287% |
| 4211 | SOHGO SECURITY | 0.005% | 89.292% |
| 4212 | AVEVA GROUP PLC | 0.005% | 89.297% |
| 4213 | FUFENG GROUP LT | 0.005% | 89.301% |
| 4214 | AMERISAFE INC COMMON STOCK USD.01 | 0.005% | 89.306% |
| 4215 | MONCLER SPA | 0.005% | 89.310% |
| 4216 | RATOS AB-B SHS | 0.005% | 89.315% |
| 4217 | OCADO GROUP PLC | 0.005% | 89.320% |
| 4218 | MIXI INC | 0.005% | 89.324% |
| 4219 | H.I.S.CO | 0.005% | 89.329% |
| 4220 | SOUTHERN COPPER CORP COMMON STOCK USD.01 | 0.005% | 89.333% |
| 4221 | INVESTEC LIMITE | 0.005% | 89.338% |
| 4222 | UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125 | 0.005% | 89.343% |
| 4223 | ENCORE WIRE CORP COMMON STOCK USD.01 | 0.005% | 89.347% |
| 4224 | POLY HONG KONG | 0.005% | 89.352% |
| 4225 | NEOPOST | 0.005% | 89.356% |
| 4226 | BK NED GEMEENTE | 0.005% | 89.361% |
| 4227 | TREND MICRO INC | 0.005% | 89.365% |
| 4228 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | 0.005% | 89.370% |
| 4229 | SARAS SPA | 0.005% | 89.375% |
| 4230 | KITE REALTY GROUP TRUST REIT USD.01 | 0.005% | 89.379% |
| 4231 | WEIR GROUP | 0.005% | 89.384% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4232 | OUTOTEC OYJ | 0.005% | 89.388% |
| 4233 | BANG & OLUFSEN | 0.005% | 89.393% |
| 4234 | MORINAGA & CO | 0.005% | 89.397% |
| 4235 | TOYOTA INDUSTRI | 0.005% | 89.402% |
| 4236 | KELLY SERVICES | 0.005% | 89.407% |
| 4237 | VERSUM MATERIALS INC COMMON STOCK USD1.0 | 0.005% | 89.411% |
| 4238 | ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5 | 0.005% | 89.416% |
| 4239 | EURONAV SA | 0.005% | 89.420% |
| 4240 | APA GROUP | 0.005% | 89.425% |
| 4241 | RAMBUS INC | 0.005% | 89.429% |
| 4242 | GIANT MFG CO | 0.005% | 89.434% |
| 4243 | KOMMUNINVEST I | 0.005% | 89.438% |
| 4244 | CHAROEN PKPD-FG | 0.005% | 89.443% |
| 4245 | SEKISUI HOUSE R | 0.005% | 89.448% |
| 4246 | ARVIND LTD | 0.005% | 89.452% |
| 4247 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | 0.005% | 89.457% |
| 4248 | LTC PROPERTIES | 0.005% | 89.461% |
| 4249 | BANCA IFIS | 0.005% | 89.466% |
| 4250 | TOYOTA BOSHOKU | 0.005% | 89.470% |
| 4251 | VIRTUSA CORP COMMON STOCK USD.01 | 0.005% | 89.475% |
| 4252 | PAZ OIL CO LTD | 0.005% | 89.479% |
| 4253 | NAGASE & CO | 0.005% | 89.484% |
| 4254 | CHASE CORP COMMON STOCK USD.1 | 0.005% | 89.488% |
| 4255 | 3M CO 0.375% 15 | 0.005% | 89.493% |
| 4256 | MITSUBISHI TANA | 0.005% | 89.497% |
| 4257 | AVICHINA INDUST | 0.005% | 89.502% |
| 4258 | SKC CO | 0.005% | 89.506% |
| 4259 | AGREE REALTY CORP REIT USD.0001 | 0.005% | 89.511% |
| 4260 | PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646 | 0.005% | 89.515% |
| 4261 | IPSEN | 0.005% | 89.520% |
| 4262 | CHINA ZHONGWANG | 0.005% | 89.524% |
| 4263 | CBIZ INC COMMON STOCK USD.01 | 0.005% | 89.529% |
| 4264 | ITEQ CORP | 0.005% | 89.534% |
| 4265 | CNP ASSURANCES | 0.005% | 89.538% |
| 4266 | NRW BANK 0% 11N | 0.005% | 89.543% |
| 4267 | CHINA SYNTH RUB | 0.005% | 89.547% |
| 4268 | VECTOR GROUP LTD COMMON STOCK USD.1 | 0.004% | 89.552% |
| 4269 | KAISA GROUP HLD | 0.004% | 89.556% |
| 4270 | JAMES RIVER GRO | 0.004% | 89.561% |
| 4271 | NKT HOLDING A/S | 0.004% | 89.565% |
| 4272 | BALFOUR BEATTY | 0.004% | 89.569% |
| 4273 | PIONEER FOODS L | 0.004% | 89.574% |
| 4274 | US dollar - Lon | 0.004% | 89.578% |
| 4275 | AZIMUT HOLDOING | 0.004% | 89.583% |
| 4276 | SANKYO CO LTD | 0.004% | 89.587% |
| 4277 | SYNNEX TECH INT | 0.004% | 89.592% |
| 4278 | AUSNET SERVICES | 0.004% | 89.596% |
| 4279 | TURK SISE VE CA | 0.004% | 89.601% |
| 4280 | MORGAN STANLEY | 0.004% | 89.605% |
| 4281 | SYSMEX CORP | 0.004% | 89.610% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4282 | EXTERRAN CORP COMMON STOCK USD.01 | 0.004% | 89.614% |
| 4283 | ATEA ASA | 0.004% | 89.619% |
| 4284 | ALMOST FAMILY INC COMMON STOCK USD.1 | 0.004% | 89.623% |
| 4285 | CORONATION FUND | 0.004% | 89.628% |
| 4286 | CARGOJET INC. | 0.004% | 89.632% |
| 4287 | KEMET CORP | 0.004% | 89.637% |
| 4288 | KIWOOM SECURITI | 0.004% | 89.641% |
| 4289 | ENEL CHILE SA ADR ADR | 0.004% | 89.646% |
| 4290 | MORGAN STANLEY | 0.004% | 89.650% |
| 4291 | HANNSTAR DISPLA | 0.004% | 89.655% |
| 4292 | YAMATO KOGYO CO | 0.004% | 89.659% |
| 4293 | CANNAE HOLDINGS INC COMMON STOCK | 0.004% | 89.664% |
| 4294 | TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462 | 0.004% | 89.668% |
| 4295 | HEXPOL AB | 0.004% | 89.672% |
| 4296 | WPT INDUSTRIAL | 0.004% | 89.677% |
| 4297 | JAIN IRRIGATION | 0.004% | 89.681% |
| 4298 | LAKELAND FINANCIAL CORP COMMON STOCK | 0.004% | 89.686% |
| 4299 | LARGAN PRECISIO | 0.004% | 89.690% |
| 4300 | STOREBRAND ASA | 0.004% | 89.695% |
| 4301 | COFACE SA | 0.004% | 89.699% |
| 4302 | SANDS CHINA LTD | 0.004% | 89.704% |
| 4303 | TENAGA NASIONL | 0.004% | 89.708% |
| 4304 | IREN SPA | 0.004% | 89.713% |
| 4305 | SEMBCORP MARINE | 0.004% | 89.717% |
| 4306 | UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6 | 0.004% | 89.721% |
| 4307 | SODEXHO ALLIANC | 0.004% | 89.726% |
| 4308 | FERROTEC CORP | 0.004% | 89.730% |
| 4309 | OSAKA GAS CO | 0.004% | 89.735% |
| 4310 | MERLIN ENTERTAI | 0.004% | 89.739% |
| 4311 | NICHIAS CORP | 0.004% | 89.744% |
| 4312 | U-BLOX AG | 0.004% | 89.748% |
| 4313 | BOINGO WIRELESS INC COMMON STOCK | 0.004% | 89.752% |
| 4314 | MARSTON'S PLC | 0.004% | 89.757% |
| 4315 | DIXONS CARPHONE | 0.004% | 89.761% |
| 4316 | BITAUTO HOLDINGS LTD ADR ADR USD.00004 | 0.004% | 89.766% |
| 4317 | MITCHELLS & BUT | 0.004% | 89.770% |
| 4318 | SIAM CEMENT PCL | 0.004% | 89.774% |
| 4319 | BAJAJ FINANCE L | 0.004% | 89.779% |
| 4320 | DIAMOND OFFSHOR | 0.004% | 89.783% |
| 4321 | NORTH PACIFIC B | 0.004% | 89.788% |
| 4322 | COMSYS HOLDINGS | 0.004% | 89.792% |
| 4323 | CHESAPEAKE LODG | 0.004% | 89.796% |
| 4324 | TELENET GROUP H | 0.004% | 89.801% |
| 4325 | RITE AID CORP | 0.004% | 89.805% |
| 4326 | IMPLENIA AG | 0.004% | 89.810% |
| 4327 | BIOCON | 0.004% | 89.814% |
| 4328 | HARGREAVES LANS | 0.004% | 89.818% |
| 4329 | MORI TRUST SOGO | 0.004% | 89.823% |
| 4330 | FINCANTIERI SPA | 0.004% | 89.827% |
| 4331 | CANON MARKETING | 0.004% | 89.832% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4332 | FIRST PACIFIC C | 0.004% | 89.836% |
| 4333 | PATRIZIA IMMO A | 0.004% | 89.840% |
| 4334 | GLOBAL NET LEASE INC REIT USD.01 | 0.004% | 89.845% |
| 4335 | NIPPON SEIKI CO | 0.004% | 89.849% |
| 4336 | KROGER CO SR UNSECURED 01/21 3.3 | 0.004% | 89.853% |
| 4337 | JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625 | 0.004% | 89.858% |
| 4338 | ITAU CORPBANCA | 0.004% | 89.862% |
| 4339 | VIACOM INC SR UNSECURED 04/24 3.875 | 0.004% | 89.867% |
| 4340 | NIPPON STEEL | 0.004% | 89.871% |
| 4341 | TECAN AG | 0.004% | 89.875% |
| 4342 | TADANO | 0.004% | 89.880% |
| 4343 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.004% | 89.884% |
| 4344 | BAT INTL FIN PL | 0.004% | 89.888% |
| 4345 | TAIWAN PAIHO | 0.004% | 89.893% |
| 4346 | CATHAY PACIFIC | 0.004% | 89.897% |
| 4347 | AAON INC COMMON STOCK USD.004 | 0.004% | 89.901% |
| 4348 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 0.004% | 89.906% |
| 4349 | COHU INC COMMON STOCK USD1.0 | 0.004% | 89.910% |
| 4350 | MEIKO ELECTRONI | 0.004% | 89.914% |
| 4351 | CLEVELAND CLIFFS INC COMMON STOCK USD.125 | 0.004% | 89.919% |
| 4352 | PGT INC | 0.004% | 89.923% |
| 4353 | GS ENGINEERING | 0.004% | 89.928% |
| 4354 | WACOAL CORP | 0.004% | 89.932% |
| 4355 | HAW PAR CORP LT | 0.004% | 89.936% |
| 4356 | KIYO BANK | 0.004% | 89.941% |
| 4357 | GE CAPITAL EURO | 0.004% | 89.945% |
| 4358 | TOKYO SEIMITSU | 0.004% | 89.949% |
| 4359 | NIC INC COMMON STOCK | 0.004% | 89.954% |
| 4360 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | 0.004% | 89.958% |
| 4361 | TAIWAN SEMICOND | 0.004% | 89.962% |
| 4362 | KELLER GROUP | 0.004% | 89.967% |
| 4363 | MONEYSUPERMARKE | 0.004% | 89.971% |
| 4364 | CHINA COAL ENER | 0.004% | 89.975% |
| 4365 | SUMMIT HOTEL PROPERTIES INC REIT | 0.004% | 89.980% |
| 4366 | EVERTZ TECHNOLO | 0.004% | 89.984% |
| 4367 | HEICO CORP | 0.004% | 89.988% |
| 4368 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | 0.004% | 89.993% |
| 4369 | FOSUN INTERNATI | 0.004% | 89.997% |
| 4370 | ASCOM HOLDING A | 0.004% | 90.001% |
| 4371 | SCHNITZER STEEL | 0.004% | 90.005% |
| 4372 | NINE ENTERTAINM | 0.004% | 90.010% |
| 4373 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | 0.004% | 90.014% |
| 4374 | KFORCE INC COMMON STOCK USD.01 | 0.004% | 90.018% |
| 4375 | LASERTEC CORP | 0.004% | 90.023% |
| 4376 | PAINTED PONY EN | 0.004% | 90.027% |
| 4377 | CORE-MARK HLDG | 0.004% | 90.031% |
| 4378 | SSAB SVENSKT ST | 0.004% | 90.036% |
| 4379 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | 0.004% | 90.040% |
| 4380 | COSMAX INC | 0.004% | 90.044% |
| 4381 | LG INNOTEK CO | 0.004% | 90.049% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4382 | FOUR CORNERS PROPERTY TRUST REIT USD.0001 | 0.004% | 90.053% |
| 4383 | DAOU TECHNOLOGY | 0.004% | 90.057% |
| 4384 | SKYWORTH DIGITA | 0.004% | 90.061% |
| 4385 | ALLEGION PLC | 0.004% | 90.066% |
| 4386 | AGFA GEVAERT NV | 0.004% | 90.070% |
| 4387 | FP CORP | 0.004% | 90.074% |
| 4388 | TURKIYE HALK | 0.004% | 90.079% |
| 4389 | CHUBU ELEC POWE | 0.004% | 90.083% |
| 4390 | SHIP HEALTHCARE | 0.004% | 90.087% |
| 4391 | VEON LTD ADR | 0.004% | 90.091% |
| 4392 | PETROCHINA COMP | 0.004% | 90.096% |
| 4393 | FCC CO LTD | 0.004% | 90.100% |
| 4394 | FAR EASTONE TEL | 0.004% | 90.104% |
| 4395 | HAITONG SECURIT | 0.004% | 90.109% |
| 4396 | LIBERTY BROADBAND A COMMON STOCK USD.01 | 0.004% | 90.113% |
| 4397 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | 0.004% | 90.117% |
| 4398 | BCO CREDITO INV | 0.004% | 90.121% |
| 4399 | ARCA CONTINEN | 0.004% | 90.126% |
| 4400 | BAJAJ AUTO LTD | 0.004% | 90.130% |
| 4401 | LION CORP | 0.004% | 90.134% |
| 4402 | HINDUSTAN PETRO | 0.004% | 90.138% |
| 4403 | XEROX CORP 2.75 | 0.004% | 90.143% |
| 4404 | OBARA CORP | 0.004% | 90.147% |
| 4405 | DIEBOLD INC | 0.004% | 90.151% |
| 4406 | KANEMATSU CORP | 0.004% | 90.155% |
| 4407 | MEDIFAST INC COMMON STOCK USD.001 | 0.004% | 90.160% |
| 4408 | ADTRAN INC | 0.004% | 90.164% |
| 4409 | OGAKI KYORITSU | 0.004% | 90.168% |
| 4410 | LAIRD PLC | 0.004% | 90.173% |
| 4411 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV | 0.004% | 90.177% |
| 4412 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | 0.004% | 90.181% |
| 4413 | SSY GROUP LTD | 0.004% | 90.185% |
| 4414 | ULTRA ELECTRONI | 0.004% | 90.190% |
| 4415 | Meritz Fire & M | 0.004% | 90.194% |
| 4416 | TIM PARTICIPA | 0.004% | 90.198% |
| 4417 | SEABRIDGE GOLD | 0.004% | 90.202% |
| 4418 | JG SUMMIT HLDGS | 0.004% | 90.207% |
| 4419 | SINOTRUK HONG K | 0.004% | 90.211% |
| 4420 | VMWARE INC CLASS A COMMON STOCK USD.01 | 0.004% | 90.215% |
| 4421 | YAMADA DENKI CO | 0.004% | 90.219% |
| 4422 | MUSASHINO BANK | 0.004% | 90.223% |
| 4423 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125 | 0.004% | 90.228% |
| 4424 | AIRPORTS OF THA | 0.004% | 90.232% |
| 4425 | WHIRLPOOL CORP | 0.004% | 90.236% |
| 4426 | CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5 | 0.004% | 90.240% |
| 4427 | NEXON CO LTD | 0.004% | 90.245% |
| 4428 | CIPUTRA DEVELOP | 0.004% | 90.249% |
| 4429 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | 0.004% | 90.253% |
| 4430 | TUPRAS-TURKIYE | 0.004% | 90.257% |
| 4431 | INDUSTRIAL & IN | 0.004% | 90.262% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4432 | SIMPLO TECHNOLO | 0.004% | 90.266% |
| 4433 | SHOPPING CENTRE | 0.004% | 90.270% |
| 4434 | BLACKBAUD INC | 0.004% | 90.274% |
| 4435 | SHINMAYWA INDS | 0.004% | 90.278% |
| 4436 | FIRST DATA CORP CLASS A COMMON STOCK USD.01 | 0.004% | 90.283% |
| 4437 | SINO LAND CO | 0.004% | 90.287% |
| 4438 | STARTS CORP INC | 0.004% | 90.291% |
| 4439 | CHUGOKU ELEC PO | 0.004% | 90.295% |
| 4440 | PREMIER INVESTM | 0.004% | 90.300% |
| 4441 | NIKON CORP | 0.004% | 90.304% |
| 4442 | LOWE S COS INC SR UNSECURED 09/25 3.375 | 0.004% | 90.308% |
| 4443 | RIETER HLDGS AG | 0.004% | 90.312% |
| 4444 | HEALTHSCOPE LTD | 0.004% | 90.316% |
| 4445 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | 0.004% | 90.321% |
| 4446 | CIE AUTOMOTIVE | 0.004% | 90.325% |
| 4447 | SEIBU HOLDINGS | 0.004% | 90.329% |
| 4448 | TRUEBLUE INC COMMON STOCK | 0.004% | 90.333% |
| 4449 | LADBROKES PLC | 0.004% | 90.337% |
| 4450 | BONDUELLE SCA | 0.004% | 90.342% |
| 4451 | WT MICROELECTRO | 0.004% | 90.346% |
| 4452 | MISUMI CORPORAT | 0.004% | 90.350% |
| 4453 | THERMO FISHER S | 0.004% | 90.354% |
| 4454 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | 0.004% | 90.358% |
| 4455 | CHINA LESSO GRO | 0.004% | 90.362% |
| 4456 | DATATEC | 0.004% | 90.367% |
| 4457 | NIHON UNISYS | 0.004% | 90.371% |
| 4458 | PRESIDENT CHAIN | 0.004% | 90.375% |
| 4459 | BRASKEM SA | 0.004% | 90.379% |
| 4460 | DAH SING FINANC | 0.004% | 90.383% |
| 4461 | NOBLE CORP PLC | 0.004% | 90.387% |
| 4462 | INDUTRADE AB | 0.004% | 90.392% |
| 4463 | PANALPINA WELT | 0.004% | 90.396% |
| 4464 | MERCER INTL INC | 0.004% | 90.400% |
| 4465 | SPIRE INC COMMON STOCK USD1.0 | 0.004% | 90.404% |
| 4466 | CHINA LIFE INSU | 0.004% | 90.408% |
| 4467 | MARSHALLS PLC | 0.004% | 90.412% |
| 4468 | IOCHPE-MAXION | 0.004% | 90.417% |
| 4469 | BARCO(NEW) | 0.004% | 90.421% |
| 4470 | KYORITSU MAINTA | 0.004% | 90.425% |
| 4471 | BJ S RESTAURANTS INC COMMON STOCK | 0.004% | 90.429% |
| 4472 | COLGATE-PALM (I | 0.004% | 90.433% |
| 4473 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | 0.004% | 90.437% |
| 4474 | INVERSIONES AGU | 0.004% | 90.442% |
| 4475 | CIMPRESS NV | 0.004% | 90.446% |
| 4476 | GRUPO ELEKTRA(N | 0.004% | 90.450% |
| 4477 | FIELMANN AG | 0.004% | 90.454% |
| 4478 | LUKOIL PJSC- SP | 0.004% | 90.458% |
| 4479 | PPC LTD | 0.004% | 90.462% |
| 4480 | KADANT INC COMMON STOCK USD.01 | 0.004% | 90.466% |
| 4481 | FIRST INTER BK | 0.004% | 90.470% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4482 | EL PASO ELECTRIC CO COMMON STOCK | 0.004% | 90.475% |
| 4483 | MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875 | 0.004% | 90.479% |
| 4484 | DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23 | 0.004% | 90.483% |
| 4485 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | 0.004% | 90.487% |
| 4486 | BAJAJ AUTO | 0.004% | 90.491% |
| 4487 | CHINA GALAXY SE | 0.004% | 90.495% |
| 4488 | FUJI SEAL INC | 0.004% | 90.499% |
| 4489 | DEXIA CREDIT LO | 0.004% | 90.503% |
| 4490 | SHANGRI-LA ASIA | 0.004% | 90.508% |
| 4491 | FIDESA | 0.004% | 90.512% |
| 4492 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | 0.004% | 90.516% |
| 4493 | KRONES AG | 0.004% | 90.520% |
| 4494 | JUST ENERGY GROUP INC COMMON STOCK | 0.004% | 90.524% |
| 4495 | AUROBINDO PHARM | 0.004% | 90.528% |
| 4496 | KANDENKO CO | 0.004% | 90.532% |
| 4497 | FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766 | 0.004% | 90.536% |
| 4498 | WEIS MARKETS IN | 0.004% | 90.541% |
| 4499 | P/F BAKKAFROST | 0.004% | 90.545% |
| 4500 | ROLLINS INC | 0.004% | 90.549% |
| 4501 | KIMBERLY CLARK | 0.004% | 90.553% |
| 4502 | BPCE SA SR UNSECURED 02/21 2.65 | 0.004% | 90.557% |
| 4503 | GIMV NV | 0.004% | 90.561% |
| 4504 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | 0.004% | 90.565% |
| 4505 | BIC CAMERA INC. | 0.004% | 90.569% |
| 4506 | AXFOOD AB | 0.004% | 90.574% |
| 4507 | DIALOG SEMICON | 0.004% | 90.578% |
| 4508 | VTB BANK(JSC) | 0.004% | 90.582% |
| 4509 | KARDEMIR KARABU | 0.004% | 90.586% |
| 4510 | ILIAD | 0.004% | 90.590% |
| 4511 | AMOREPACIFIC GR | 0.004% | 90.594% |
| 4512 | TOKYU REIT INC | 0.004% | 90.598% |
| 4513 | TFS FINANCIAL CORP COMMON STOCK USD.01 | 0.004% | 90.602% |
| 4514 | COMPUTACENTER P | 0.004% | 90.606% |
| 4515 | TENNANT CO | 0.004% | 90.610% |
| 4516 | SAMSUNG C&T COR | 0.004% | 90.614% |
| 4517 | PRIMAX ELECTRON | 0.004% | 90.619% |
| 4518 | REUNERT | 0.004% | 90.623% |
| 4519 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | 0.004% | 90.627% |
| 4520 | CHINA EASTERN A | 0.004% | 90.631% |
| 4521 | DAELIM INDUSTRI | 0.004% | 90.635% |
| 4522 | TELECOM ITALIA | 0.004% | 90.639% |
| 4523 | REPLIGEN CORP COMMON STOCK USD.01 | 0.004% | 90.643% |
| 4524 | COCA COLA CO/THE SR UNSECURED 09/21 3.3 | 0.004% | 90.647% |
| 4525 | SIBANYE GOLD LTD SPONS ADR ADR | 0.004% | 90.651% |
| 4526 | HOMESTREET INC COMMON STOCK | 0.004% | 90.655% |
| 4527 | PARADE TECHNOLO | 0.004% | 90.659% |
| 4528 | ALIBABA PICTURE | 0.004% | 90.663% |
| 4529 | SHANGHAI PHARMA | 0.004% | 90.668% |
| 4530 | BEMIS CO INC | 0.004% | 90.672% |
| 4531 | COLUMBUS MCKINNON CORP/INY COMMON STOCK USD.01 | 0.004% | 90.676% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4532 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0 | 0.004% | 90.680% |
| 4533 | AIRASIA BHD | 0.004% | 90.684% |
| 4534 | Rocky Mountain | 0.004% | 90.688% |
| 4535 | MERIDIAN BIOSCIENCE INC COMMON STOCK | 0.004% | 90.692% |
| 4536 | PITNEY BOWES INC COMMON STOCK USD1.0 | 0.004% | 90.696% |
| 4537 | KINTETSU CORP | 0.004% | 90.700% |
| 4538 | MEIJI HOLDINGS | 0.004% | 90.704% |
| 4539 | MILLENNIUM&COPT | 0.004% | 90.708% |
| 4540 | LAKELAND BANCORP INC COMMON STOCK | 0.004% | 90.712% |
| 4541 | FULLSHARE HOLDI | 0.004% | 90.716% |
| 4542 | PNM RESOURCES I | 0.004% | 90.720% |
| 4543 | REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001 | 0.004% | 90.724% |
| 4544 | MAKALOTIndustr | 0.004% | 90.728% |
| 4545 | KUMAGAI GUMI CO | 0.004% | 90.732% |
| 4546 | HALCON RESOURCES CORP COMMON STOCK USD.0001 | 0.004% | 90.736% |
| 4547 | PORTUCEL EMPRES | 0.004% | 90.741% |
| 4548 | KONINKLIJKE BAM | 0.004% | 90.745% |
| 4549 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.004% | 90.749% |
| 4550 | FOXCONN INTERNA | 0.004% | 90.753% |
| 4551 | MO OCH DOMSJO A | 0.004% | 90.757% |
| 4552 | GEO CO LTD | 0.004% | 90.761% |
| 4553 | ANSALDO STS SPA | 0.004% | 90.765% |
| 4554 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.004% | 90.769% |
| 4555 | ASM PACIFIC TEC | 0.004% | 90.773% |
| 4556 | DLF LIMITED | 0.004% | 90.777% |
| 4557 | DAEWOO INTERNAT | 0.004% | 90.781% |
| 4558 | CHINA GEN PLAST | 0.004% | 90.785% |
| 4559 | WIN SEMICONDUCT | 0.004% | 90.789% |
| 4560 | HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3 | 0.004% | 90.793% |
| 4561 | BRF SA ADR ADR | 0.004% | 90.797% |
| 4562 | PZ CUSSONS PLC | 0.004% | 90.801% |
| 4563 | LONG CHEN PAPER | 0.004% | 90.805% |
| 4564 | US CONCRETE INC COMMON STOCK USD.001 | 0.004% | 90.809% |
| 4565 | KOLON INDUSTRIE | 0.004% | 90.813% |
| 4566 | AU OPTRONICS CORP SPON ADR ADR | 0.004% | 90.817% |
| 4567 | ITC LTD | 0.004% | 90.821% |
| 4568 | MOVADO GROUP INC COMMON STOCK USD.01 | 0.004% | 90.825% |
| 4569 | SYSTEMAX INC COMMON STOCK USD.01 | 0.004% | 90.829% |
| 4570 | UNI-CHARM CORP | 0.004% | 90.833% |
| 4571 | SANFIRE RESOURC | 0.004% | 90.837% |
| 4572 | EREGLI DEMIR CE | 0.004% | 90.841% |
| 4573 | FORMFACTOR INC COMMON STOCK USD.001 | 0.004% | 90.845% |
| 4574 | UTD ENGINEERS | 0.004% | 90.849% |
| 4575 | EXEDY CORP | 0.004% | 90.853% |
| 4576 | SPAR NORD BANK | 0.004% | 90.857% |
| 4577 | MAANSHAN IRON & | 0.004% | 90.861% |
| 4578 | MY EG SERVICES | 0.004% | 90.865% |
| 4579 | TF ADNUBUSTRADO | 0.004% | 90.869% |
| 4580 | AVANGRID INC COMMON STOCK USD.01 | 0.004% | 90.873% |
| 4581 | CANCOM SE | 0.004% | 90.877% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4582 | WR GRACE + CO COMMON STOCK USD.01 | 0.004% | 90.881% |
| 4583 | UNITED FINANCIAL BANCORP INC COMMON STOCK | 0.004% | 90.885% |
| 4584 | DCM JAPAN HOLDI | 0.004% | 90.889% |
| 4585 | STORNOWAY DIAMO | 0.004% | 90.893% |
| 4586 | G8 EDUCATION LT | 0.004% | 90.897% |
| 4587 | TOYO SUISAN KAI | 0.004% | 90.901% |
| 4588 | DAETWYLER HOLDI | 0.004% | 90.905% |
| 4589 | DAIRY CREST GRO | 0.004% | 90.909% |
| 4590 | ANDERSONS INC/THE COMMON STOCK | 0.004% | 90.913% |
| 4591 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | 0.004% | 90.917% |
| 4592 | DIAMOND HILL INVESTMENT GRP COMMON STOCK | 0.004% | 90.921% |
| 4593 | OKINAWA BANK | 0.004% | 90.925% |
| 4594 | KOENIG & BAUER | 0.004% | 90.929% |
| 4595 | AIRTAC INTERNAT | 0.004% | 90.932% |
| 4596 | SUPERGROUP PLC | 0.004% | 90.936% |
| 4597 | ODAKYU ELEC RLW | 0.004% | 90.940% |
| 4598 | PERRIGO FIN UNL | 0.004% | 90.944% |
| 4599 | TSUMURA & CO | 0.004% | 90.948% |
| 4600 | RAMSAY HEALTH C | 0.004% | 90.952% |
| 4601 | NIKE INC SR UNSECURED 11/26 2.375 | 0.004% | 90.956% |
| 4602 | ITOHAM YONEKYU | 0.004% | 90.960% |
| 4603 | APPLUS SERVICES | 0.004% | 90.964% |
| 4604 | QUIDEL CORP COMMON STOCK USD.001 | 0.004% | 90.968% |
| 4605 | PROSEGUR CIA DE | 0.004% | 90.972% |
| 4606 | PICK'N PAY STOR | 0.004% | 90.976% |
| 4607 | DREAM INDUSTRIA | 0.004% | 90.980% |
| 4608 | DONGYUE GROUP | 0.004% | 90.984% |
| 4609 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 0.004% | 90.988% |
| 4610 | EVRAZ PLC | 0.004% | 90.992% |
| 4611 | WELBILT INC COMMON STOCK USD.01 | 0.004% | 90.995% |
| 4612 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | 0.004% | 90.999% |
| 4613 | ABC-MART INC | 0.004% | 91.003% |
| 4614 | BRICKWORKS | 0.004% | 91.007% |
| 4615 | CHINA TRADITION | 0.004% | 91.011% |
| 4616 | ACEA SPA | 0.004% | 91.015% |
| 4617 | HEIWA CORP | 0.004% | 91.019% |
| 4618 | AFLAC INC SR UNSECURED 06/23 3.625 | 0.004% | 91.023% |
| 4619 | GMP CAPITAL COR | 0.004% | 91.027% |
| 4620 | ALPINE ELECTRON | 0.004% | 91.031% |
| 4621 | FRESNILLO PLC | 0.004% | 91.035% |
| 4622 | CHINA SHIPPING | 0.004% | 91.038% |
| 4623 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK | 0.004% | 91.042% |
| 4624 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | 0.004% | 91.046% |
| 4625 | CHINA RESOURCES | 0.004% | 91.050% |
| 4626 | JERONIMO MARTIN | 0.004% | 91.054% |
| 4627 | NOAH HOLDINGS LTD SPON ADS ADR USD.0005 | 0.004% | 91.058% |
| 4628 | SANYO DENKI CO | 0.004% | 91.062% |
| 4629 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | 0.004% | 91.066% |
| 4630 | NCC LTD/INDIA | 0.004% | 91.070% |
| 4631 | SEIREN CO | 0.004% | 91.074% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4632 | NATIONAL BANK HOLD CL A COMMON STOCK | 0.004% | 91.077% |
| 4633 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | 0.004% | 91.081% |
| 4634 | CHINA RAILWAY G | 0.004% | 91.085% |
| 4635 | FUJI MACHINE MF | 0.004% | 91.089% |
| 4636 | GIGABYTE TECHNO | 0.004% | 91.093% |
| 4637 | DAIHEN CORP | 0.004% | 91.097% |
| 4638 | SERIA CO LTD | 0.004% | 91.101% |
| 4639 | SAFESTORE HOLDI | 0.004% | 91.105% |
| 4640 | B2W-CIA GLOBAL | 0.004% | 91.108% |
| 4641 | SALFACORP SA | 0.004% | 91.112% |
| 4642 | ESCORTS LTD | 0.004% | 91.116% |
| 4643 | JUBLIANT FOODWO | 0.004% | 91.120% |
| 4644 | GAZTRANSPORT ET | 0.004% | 91.124% |
| 4645 | GRIFFON CORP COMMON STOCK USD.25 | 0.004% | 91.128% |
| 4646 | JAPAN LIFELINE | 0.004% | 91.132% |
| 4647 | HILL & SMITH HL | 0.004% | 91.136% |
| 4648 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85 | 0.004% | 91.139% |
| 4649 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | 0.004% | 91.143% |
| 4650 | NHN ENTERTAINME | 0.004% | 91.147% |
| 4651 | FISKARS OYJ | 0.004% | 91.151% |
| 4652 | MAINFREIGHT LTD | 0.004% | 91.155% |
| 4653 | JAPAN RENTAL HO | 0.004% | 91.159% |
| 4654 | NET ONE SYSTEMS | 0.004% | 91.163% |
| 4655 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | 0.004% | 91.166% |
| 4656 | EXIDE INDUSTRIE | 0.004% | 91.170% |
| 4657 | HAITONG INTL SE | 0.004% | 91.174% |
| 4658 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | 0.004% | 91.178% |
| 4659 | GPO CARSO SA DE | 0.004% | 91.182% |
| 4660 | NATIONAL STORAGE AFFILIATES REIT USD.01 | 0.004% | 91.186% |
| 4661 | LISI | 0.004% | 91.190% |
| 4662 | TAIWAN COOPERAT | 0.004% | 91.193% |
| 4663 | AFRICA OIL CORP | 0.004% | 91.197% |
| 4664 | RIB SOFTWARE AG | 0.004% | 91.201% |
| 4665 | ENCE ENERGIA | 0.004% | 91.205% |
| 4666 | TELEFONICA EMIS | 0.004% | 91.209% |
| 4667 | STOCK YARDS BANCORP INC COMMON STOCK | 0.004% | 91.213% |
| 4668 | INNOFOS HOLDINGS INC COMMON STOCK USD.001 | 0.004% | 91.216% |
| 4669 | SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95 | 0.004% | 91.220% |
| 4670 | HOSHINO RESORTS | 0.004% | 91.224% |
| 4671 | TOKYO DOME CORP | 0.004% | 91.228% |
| 4672 | INTERTAIN GROUP | 0.004% | 91.232% |
| 4673 | CHINA TRAVEL IN | 0.004% | 91.236% |
| 4674 | DENBURY RESOURC | 0.004% | 91.239% |
| 4675 | WESTAMERICA BANCORPORATION COMMON STOCK | 0.004% | 91.243% |
| 4676 | INOGEN INC COMMON STOCK USD.001 | 0.004% | 91.247% |
| 4677 | NN INC COMMON STOCK USD.01 | 0.004% | 91.251% |
| 4678 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | 0.004% | 91.255% |
| 4679 | DAVIDE CAMPARI- | 0.004% | 91.259% |
| 4680 | LG PHILIPS LCD | 0.004% | 91.262% |
| 4681 | JC DECAUX SA | 0.004% | 91.266% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4682 | COSCO HOLDINGS | 0.004% | 91.270% |
| 4683 | BEIERSDORF AG | 0.004% | 91.274% |
| 4684 | HYUNDAI WIA COR | 0.004% | 91.278% |
| 4685 | PIGEON CORP | 0.004% | 91.281% |
| 4686 | KMG CHEMICALS INC COMMON STOCK USD.01 | 0.004% | 91.285% |
| 4687 | POSTNL | 0.004% | 91.289% |
| 4688 | RYOHIN KEIKAKU | 0.004% | 91.293% |
| 4689 | INFINERA CORP | 0.004% | 91.297% |
| 4690 | BURCKHARDT COMP | 0.004% | 91.300% |
| 4691 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01 | 0.004% | 91.304% |
| 4692 | CHINASOFT INTER | 0.004% | 91.308% |
| 4693 | MAGELLAN FINANC | 0.004% | 91.312% |
| 4694 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | 0.004% | 91.316% |
| 4695 | TOMONY HOLDINGS | 0.004% | 91.319% |
| 4696 | MITIE GROUP | 0.004% | 91.323% |
| 4697 | MERRY ELECTRONI | 0.004% | 91.327% |
| 4698 | FENG TAY ENTRPR | 0.004% | 91.331% |
| 4699 | MRF LTD | 0.004% | 91.335% |
| 4700 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | 0.004% | 91.338% |
| 4701 | VALOR CO LTD | 0.004% | 91.342% |
| 4702 | TOHOKU ELEC POW | 0.004% | 91.346% |
| 4703 | RINGKJOEBING LA | 0.004% | 91.350% |
| 4704 | SUPER RETAIL GR | 0.004% | 91.354% |
| 4705 | STATE STREET CORP SR UNSECURED 05/21 1.95 | 0.004% | 91.357% |
| 4706 | MELEXIS | 0.004% | 91.361% |
| 4707 | RYOBI | 0.004% | 91.365% |
| 4708 | TAKKT AG | 0.004% | 91.369% |
| 4709 | TATA POWER CO L | 0.004% | 91.373% |
| 4710 | AMERICAN ASSETS TRUST INC REIT USD.01 | 0.004% | 91.376% |
| 4711 | NH HOTELES | 0.004% | 91.380% |
| 4712 | HEMFOSA FASTIGH | 0.004% | 91.384% |
| 4713 | EMAMI LTD | 0.004% | 91.388% |
| 4714 | SENSHU IKEDA HL | 0.004% | 91.391% |
| 4715 | VOCUS COMMUN LT | 0.004% | 91.395% |
| 4716 | HERITAGE FINANCIAL CORP COMMON STOCK | 0.004% | 91.399% |
| 4717 | GODADDY INC CLASS A COMMON STOCK USD.001 | 0.004% | 91.403% |
| 4718 | HINDUSTAN LEVER | 0.004% | 91.406% |
| 4719 | ANGLOGOLD LTD | 0.004% | 91.410% |
| 4720 | TOYO INK MFG CO | 0.004% | 91.414% |
| 4721 | KENEDIX RETAIL | 0.004% | 91.418% |
| 4722 | MAXLINEAR INC COMMON STOCK | 0.004% | 91.421% |
| 4723 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | 0.004% | 91.425% |
| 4724 | TIANNENG POWER | 0.004% | 91.429% |
| 4725 | SEINO TRANSPORT | 0.004% | 91.433% |
| 4726 | TOMRA SYSTEMS A | 0.004% | 91.436% |
| 4727 | DR REDDYS LABS | 0.004% | 91.440% |
| 4728 | CGN POWER CO LT | 0.004% | 91.444% |
| 4729 | KINDEN CORPORAT | 0.004% | 91.448% |
| 4730 | BEFIMMO SCA | 0.004% | 91.451% |
| 4731 | KYORIN CO LTD. | 0.004% | 91.455% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4732 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | 0.004% | 91.459% |
| 4733 | ESSO (THAILAND) | 0.004% | 91.463% |
| 4734 | SEIKO CORPORATI | 0.004% | 91.466% |
| 4735 | CHINA BLUECHEMI | 0.004% | 91.470% |
| 4736 | CONNECTONE BANCORP INC COMMON STOCK | 0.004% | 91.474% |
| 4737 | TOHO HOLDINGS C | 0.004% | 91.478% |
| 4738 | PIPER JAFFRAY COS COMMON STOCK USD.01 | 0.004% | 91.481% |
| 4739 | ZAKLADY METALI | 0.004% | 91.485% |
| 4740 | DOMINO'S PIZZA | 0.004% | 91.489% |
| 4741 | HOKUETSU KISHU | 0.004% | 91.493% |
| 4742 | MPHISIS LTD | 0.004% | 91.496% |
| 4743 | NATUS MEDICAL INC COMMON STOCK USD.001 | 0.004% | 91.500% |
| 4744 | ZILLOW GROUP INC A COMMON STOCK USD.0001 | 0.004% | 91.504% |
| 4745 | UPC TECHNOLOGY | 0.004% | 91.507% |
| 4746 | H2O RETAILING C | 0.004% | 91.511% |
| 4747 | SWATCH GROUP AG | 0.004% | 91.515% |
| 4748 | UNITED ARROWS L | 0.004% | 91.519% |
| 4749 | INTERCONTINENTA | 0.004% | 91.522% |
| 4750 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01 | 0.004% | 91.526% |
| 4751 | BANRISUL | 0.004% | 91.530% |
| 4752 | RATHBONE BROTHE | 0.004% | 91.533% |
| 4753 | HEALTHQUITY INC COMMON STOCK USD.0001 | 0.004% | 91.537% |
| 4754 | TOKYO TY FINANC | 0.004% | 91.541% |
| 4755 | NISSHIN SEIFUN | 0.004% | 91.545% |
| 4756 | ITO EN | 0.004% | 91.548% |
| 4757 | EICHER MOTORS | 0.004% | 91.552% |
| 4758 | SOCIETE BIC SA | 0.004% | 91.556% |
| 4759 | STONERIDGE INC COMMON STOCK | 0.004% | 91.559% |
| 4760 | EMEMORY TECHNOL | 0.004% | 91.563% |
| 4761 | SUMMERSSET GROUP | 0.004% | 91.567% |
| 4762 | NORTHWESTERN CORP COMMON STOCK USD.01 | 0.004% | 91.570% |
| 4763 | SYNTEL INC COMMON STOCK | 0.004% | 91.574% |
| 4764 | VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001 | 0.004% | 91.578% |
| 4765 | CIA SANEAMENTO | 0.004% | 91.582% |
| 4766 | CHORUS LIMITED | 0.004% | 91.585% |
| 4767 | HAREL INSURANCE | 0.004% | 91.589% |
| 4768 | TULLETT PREBON | 0.004% | 91.593% |
| 4769 | SUMITOMO MITSUI | 0.004% | 91.596% |
| 4770 | ORTHOFIX INTL N | 0.004% | 91.600% |
| 4771 | RINNAI CORP | 0.004% | 91.604% |
| 4772 | OBRASCON HUAR L | 0.004% | 91.607% |
| 4773 | BB SEGURIDADE P | 0.004% | 91.611% |
| 4774 | INTL FCSTONE INC COMMON STOCK USD.01 | 0.004% | 91.615% |
| 4775 | UACJ CORP | 0.004% | 91.618% |
| 4776 | HITACHI ZOSEN C | 0.004% | 91.622% |
| 4777 | REGIS RESOURCES | 0.004% | 91.626% |
| 4778 | OPUS BANK | 0.004% | 91.629% |
| 4779 | JM FINANCIAL | 0.004% | 91.633% |
| 4780 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01 | 0.004% | 91.637% |
| 4781 | SIEGFRIED HOLDI | 0.004% | 91.640% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4782 | SCORPIO TANKERS | 0.004% | 91.644% |
| 4783 | MBANK | 0.004% | 91.648% |
| 4784 | WESTERN GAS PARTNERS SR UNSECURED 07/22 4 | 0.004% | 91.651% |
| 4785 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | 0.004% | 91.655% |
| 4786 | VISUAL PHOTONIC | 0.004% | 91.659% |
| 4787 | SPARTANNASH CO COMMON STOCK | 0.004% | 91.662% |
| 4788 | KEIHIN CORP | 0.004% | 91.666% |
| 4789 | MGM GROWTH PROPERTIES LLC A REIT | 0.004% | 91.670% |
| 4790 | CHINA SCE PROPE | 0.004% | 91.673% |
| 4791 | INVESTMENT TECH | 0.004% | 91.677% |
| 4792 | HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3 | 0.004% | 91.681% |
| 4793 | TEC CORPORATION | 0.004% | 91.684% |
| 4794 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | 0.004% | 91.688% |
| 4795 | FORTINET INC | 0.004% | 91.692% |
| 4796 | AMERIPRISE FINA | 0.004% | 91.695% |
| 4797 | ADVANCED INFO S | 0.004% | 91.699% |
| 4798 | CUMMINS INDIA | 0.004% | 91.702% |
| 4799 | LINDT & SPRUENG | 0.004% | 91.706% |
| 4800 | MORGUARD CORP | 0.004% | 91.710% |
| 4801 | HIWIN TECH CORP | 0.004% | 91.713% |
| 4802 | TARKETT SA | 0.004% | 91.717% |
| 4803 | RMR GROUP INC/THE A COMMON STOCK | 0.004% | 91.721% |
| 4804 | TELECOM PLUS | 0.004% | 91.724% |
| 4805 | SQUARE ENIX HOL | 0.004% | 91.728% |
| 4806 | FUGRO NV-CVA | 0.004% | 91.732% |
| 4807 | KRUNG THAI BNK | 0.004% | 91.735% |
| 4808 | HULIC CO LTD | 0.004% | 91.739% |
| 4809 | GUNZE | 0.004% | 91.742% |
| 4810 | PETROLEUM GEO-S | 0.004% | 91.746% |
| 4811 | NIPPON FLOUR MI | 0.004% | 91.750% |
| 4812 | JUST EAT PLC | 0.004% | 91.753% |
| 4813 | BOMBARDIER INC | 0.004% | 91.757% |
| 4814 | CHARGEURS SA | 0.004% | 91.761% |
| 4815 | PAYLOCITY HOLDING CORP COMMON STOCK USD.001 | 0.004% | 91.764% |
| 4816 | DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8 | 0.004% | 91.768% |
| 4817 | KIWI PROPERTY G | 0.004% | 91.771% |
| 4818 | CROCS INC COMMON STOCK USD.001 | 0.004% | 91.775% |
| 4819 | CARETRUST REIT INC REIT USD.01 | 0.004% | 91.779% |
| 4820 | SP PLUS CORP COMMON STOCK USD.001 | 0.004% | 91.782% |
| 4821 | KOTAK MAHINDRA | 0.004% | 91.786% |
| 4822 | SUMMIT INDUSTRI | 0.004% | 91.790% |
| 4823 | IMMOFINANZ IMMO | 0.004% | 91.793% |
| 4824 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65 | 0.004% | 91.797% |
| 4825 | MERITAGE HOMES | 0.004% | 91.800% |
| 4826 | INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75 | 0.004% | 91.804% |
| 4827 | ILLINOIS TOOL W | 0.004% | 91.808% |
| 4828 | GOLD FIELDS LTD | 0.004% | 91.811% |
| 4829 | FABRINET | 0.004% | 91.815% |
| 4830 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | 0.004% | 91.818% |
| 4831 | UTD INTEGRATION | 0.004% | 91.822% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4832 | TRICO BANCSHARES COMMON STOCK | 0.004% | 91.826% |
| 4833 | FINNAIR | 0.004% | 91.829% |
| 4834 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | 0.004% | 91.833% |
| 4835 | HAMBORNER AG | 0.004% | 91.836% |
| 4836 | GT CAPITAL HOLD | 0.004% | 91.840% |
| 4837 | WILLIAMS COS INC SR UNSECURED 09/21 7.875 | 0.004% | 91.843% |
| 4838 | SONY FINANCIAL | 0.004% | 91.847% |
| 4839 | DAI-ICHI KOGYO | 0.004% | 91.851% |
| 4840 | ENTERCOM COMMUN | 0.004% | 91.854% |
| 4841 | MUFG AMERICAS H | 0.004% | 91.858% |
| 4842 | GREEN REIT PLC | 0.004% | 91.861% |
| 4843 | ENTERTAINMENT O | 0.004% | 91.865% |
| 4844 | K-BRO LINEN INC | 0.004% | 91.869% |
| 4845 | FIBRIA CELULOSE | 0.004% | 91.872% |
| 4846 | ROHTO PHARM | 0.004% | 91.876% |
| 4847 | AIN PHARMACIEZ | 0.004% | 91.879% |
| 4848 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | 0.004% | 91.883% |
| 4849 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01 | 0.004% | 91.886% |
| 4850 | IMAX CORP | 0.004% | 91.890% |
| 4851 | CHINA HARMONY N | 0.004% | 91.894% |
| 4852 | SOMFY SA | 0.004% | 91.897% |
| 4853 | SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5 | 0.004% | 91.901% |
| 4854 | SHANKS GROUP PL | 0.004% | 91.904% |
| 4855 | COCA-COLA FEMSA | 0.004% | 91.908% |
| 4856 | CHEVRON CORP SR UNSECURED 05/21 2.1 | 0.004% | 91.911% |
| 4857 | INDUSTRIAS CH S | 0.004% | 91.915% |
| 4858 | CATERPILLAR INC SR UNSECURED 05/24 3.4 | 0.004% | 91.919% |
| 4859 | AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7 | 0.004% | 91.922% |
| 4860 | UNI-PRESIDENT C | 0.004% | 91.926% |
| 4861 | HIBERNIA REIT P | 0.004% | 91.929% |
| 4862 | HUMANA INC SR UNSECURED 10/24 3.85 | 0.004% | 91.933% |
| 4863 | ASSORE | 0.004% | 91.936% |
| 4864 | JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625 | 0.004% | 91.940% |
| 4865 | BANGCHAK CORP P | 0.004% | 91.944% |
| 4866 | THANACHART CAPI | 0.004% | 91.947% |
| 4867 | CHENG LOONG | 0.004% | 91.951% |
| 4868 | SPX CORP COMMON STOCK USD.01 | 0.004% | 91.954% |
| 4869 | VISTA OUTDOOR INC COMMON STOCK USD.01 | 0.004% | 91.958% |
| 4870 | SQUARE INC A COMMON STOCK USD.000001 | 0.004% | 91.961% |
| 4871 | CNA FINANCIAL CORP SR UNSECURED 05/24 3.95 | 0.004% | 91.965% |
| 4872 | ZIMMER HOLDINGS | 0.004% | 91.968% |
| 4873 | DOOSAN HEAVY IN | 0.004% | 91.972% |
| 4874 | DAIWABO CO LTD | 0.004% | 91.976% |
| 4875 | CLOETTA AB B SH | 0.004% | 91.979% |
| 4876 | FISHER (JAMES) | 0.004% | 91.983% |
| 4877 | ESSENTRA PLC | 0.004% | 91.986% |
| 4878 | ALSO HOLDING-RE | 0.004% | 91.990% |
| 4879 | BANCA GENERALI | 0.004% | 91.993% |
| 4880 | PARMALAT S.P.A | 0.004% | 91.997% |
| 4881 | PZU GR | 0.004% | 92.000% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4882 | ASIA OPTICAL CO | 0.004% | 92.004% |
| 4883 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | 0.004% | 92.007% |
| 4884 | ANRITSU CORP | 0.004% | 92.011% |
| 4885 | DOMINION ENERGY INC SR UNSECURED 12/24 3.625 | 0.004% | 92.014% |
| 4886 | ALLIED GROUP LT | 0.004% | 92.018% |
| 4887 | LOTTE SHOPPING | 0.004% | 92.022% |
| 4888 | USAA CAPITAL CORP SR UNSECURED 144A 06/21 2 | 0.004% | 92.025% |
| 4889 | WESTPAC BANKING | 0.004% | 92.029% |
| 4890 | BERNER KTBK | 0.004% | 92.032% |
| 4891 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | 0.004% | 92.036% |
| 4892 | FUKUOKA REIT CO | 0.004% | 92.039% |
| 4893 | SEMPRA ENERGY SR UNSECURED 06/24 3.55 | 0.004% | 92.043% |
| 4894 | CHINA DONGXIANG | 0.004% | 92.046% |
| 4895 | DELPHI ENERGY C | 0.004% | 92.050% |
| 4896 | CVS HEALTH CORP SR UNSECURED 07/25 3.875 | 0.004% | 92.053% |
| 4897 | WESTROCK RKT CO COMPANY GUAR 03/20 3.5 | 0.004% | 92.057% |
| 4898 | ENTERPRISE PROD | 0.004% | 92.060% |
| 4899 | INDS BACHOCO SA | 0.004% | 92.064% |
| 4900 | NEWRIVER REIT P | 0.004% | 92.067% |
| 4901 | SHANDONG WEIGAO | 0.004% | 92.071% |
| 4902 | CVS HEALTH CORP SR UNSECURED 06/21 2.125 | 0.004% | 92.074% |
| 4903 | TOD'S SPA | 0.004% | 92.078% |
| 4904 | TAKEUCHI MANUFA | 0.004% | 92.081% |
| 4905 | VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 | 0.004% | 92.085% |
| 4906 | TOBU RAILWAY CO | 0.004% | 92.088% |
| 4907 | GUOTAI JUNAN IN | 0.004% | 92.092% |
| 4908 | POONGSAN CORP(N | 0.004% | 92.095% |
| 4909 | TOKYO ELEC POWE | 0.004% | 92.099% |
| 4910 | BRYN MAWR BANK CORP COMMON STOCK USD1.0 | 0.004% | 92.102% |
| 4911 | SUZUKEN CO LTD | 0.004% | 92.106% |
| 4912 | KOMAX HOLDING A | 0.004% | 92.109% |
| 4913 | NAVIGANT CONSUL | 0.004% | 92.113% |
| 4914 | CHIN-POON INDL | 0.003% | 92.116% |
| 4915 | ALLSTATE CORP SR UNSECURED 06/23 3.15 | 0.003% | 92.120% |
| 4916 | SITC INTERNATIO | 0.003% | 92.123% |
| 4917 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9 | 0.003% | 92.127% |
| 4918 | SAMSUNG SDS CO | 0.003% | 92.130% |
| 4919 | YOOX NET-A-PORT | 0.003% | 92.134% |
| 4920 | PLDT INC | 0.003% | 92.137% |
| 4921 | KAKEN PHARM | 0.003% | 92.141% |
| 4922 | ALEXANDERS INC | 0.003% | 92.144% |
| 4923 | CHINA LONGYUAN | 0.003% | 92.148% |
| 4924 | FIBROGEN INC COMMON STOCK USD.01 | 0.003% | 92.151% |
| 4925 | PLANET FITNESS INC CL A COMMON STOCK USD.0001 | 0.003% | 92.155% |
| 4926 | CHIPBOND TECHNO | 0.003% | 92.158% |
| 4927 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | 0.003% | 92.162% |
| 4928 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | 0.003% | 92.165% |
| 4929 | SWIRE PACIFIC | 0.003% | 92.169% |
| 4930 | YELLOW PAGES LT | 0.003% | 92.172% |
| 4931 | EBAY INC 3.45% | 0.003% | 92.176% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4932 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | 0.003% | 92.179% |
| 4933 | ACADIAN TIMBER | 0.003% | 92.183% |
| 4934 | DEUTSCHE EUROSH | 0.003% | 92.186% |
| 4935 | AUSDRILL LIMITE | 0.003% | 92.190% |
| 4936 | DONGBU HITEK CO | 0.003% | 92.193% |
| 4937 | NETAPP INC SR UNSECURED 12/22 3.25 | 0.003% | 92.197% |
| 4938 | BEAZER HOMES USA INC COMMON STOCK USD.001 | 0.003% | 92.200% |
| 4939 | C.P. ALL PCL-FG | 0.003% | 92.203% |
| 4940 | MATSUMOTOKIYOSH | 0.003% | 92.207% |
| 4941 | INFICON HOLDING | 0.003% | 92.210% |
| 4942 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 92.214% |
| 4943 | SHIMADZU CORP | 0.003% | 92.217% |
| 4944 | TOKAI HOLDINGS | 0.003% | 92.221% |
| 4945 | INTERROLL HOLDI | 0.003% | 92.224% |
| 4946 | MERCIALYS | 0.003% | 92.228% |
| 4947 | ARGAN INC COMMON STOCK USD.15 | 0.003% | 92.231% |
| 4948 | POLYPIPE GROUP | 0.003% | 92.235% |
| 4949 | LEROY SEAFOOD G | 0.003% | 92.238% |
| 4950 | COMPUGROUP HOLD | 0.003% | 92.242% |
| 4951 | CORVEL CORP COMMON STOCK USD.0001 | 0.003% | 92.245% |
| 4952 | IS DONGSEO CO L | 0.003% | 92.249% |
| 4953 | DUSKIN CO LTD | 0.003% | 92.252% |
| 4954 | TELSTRA CORP | 0.003% | 92.255% |
| 4955 | METROPOLE TV-(M | 0.003% | 92.259% |
| 4956 | M3 INC | 0.003% | 92.262% |
| 4957 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.003% | 92.266% |
| 4958 | NAN YA PRINTED | 0.003% | 92.269% |
| 4959 | UNDER ARMOUR IN | 0.003% | 92.273% |
| 4960 | BWP TRUST | 0.003% | 92.276% |
| 4961 | AMGEN INC SR UNSECURED 05/25 3.125 | 0.003% | 92.280% |
| 4962 | LINK ADMINISTRA | 0.003% | 92.283% |
| 4963 | LINDSAY CORP COMMON STOCK USD1.0 | 0.003% | 92.287% |
| 4964 | GENESCO INC COMMON STOCK USD1.0 | 0.003% | 92.290% |
| 4965 | THAI UNION GROU | 0.003% | 92.293% |
| 4966 | LIBERBANK SA | 0.003% | 92.297% |
| 4967 | GPO IND BIMBO | 0.003% | 92.300% |
| 4968 | ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55 | 0.003% | 92.304% |
| 4969 | ELIA SYS OPERAT | 0.003% | 92.307% |
| 4970 | NIKKISO CO | 0.003% | 92.311% |
| 4971 | ELLIE MAE INC COMMON STOCK USD.0001 | 0.003% | 92.314% |
| 4972 | VTECH HLDGS | 0.003% | 92.317% |
| 4973 | TRADE ME LTD | 0.003% | 92.321% |
| 4974 | KERRY LOGISTICS | 0.003% | 92.324% |
| 4975 | AMERICAN STATES WATER CO COMMON STOCK | 0.003% | 92.328% |
| 4976 | WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9 | 0.003% | 92.331% |
| 4977 | COCA-COLA AMATI | 0.003% | 92.335% |
| 4978 | INVACARE CORP | 0.003% | 92.338% |
| 4979 | BANK OF AMERICA CORP SR UNSECURED 01/22 5.7 | 0.003% | 92.341% |
| 4980 | USS CO. LTD. | 0.003% | 92.345% |
| 4981 | Ayala Land Inc | 0.003% | 92.348% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4982 | HYUNDAI HEAVY I | 0.003% | 92.352% |
| 4983 | JOWA HLDGS CO L | 0.003% | 92.355% |
| 4984 | LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9 | 0.003% | 92.358% |
| 4985 | SHIP FINANCE IN | 0.003% | 92.362% |
| 4986 | BARRATT DEVEL | 0.003% | 92.365% |
| 4987 | AUTOGRILL SPA | 0.003% | 92.369% |
| 4988 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | 0.003% | 92.372% |
| 4989 | KENDRION NV | 0.003% | 92.376% |
| 4990 | TJX COS INC SR UNSECURED 05/23 2.5 | 0.003% | 92.379% |
| 4991 | APACHE CORP SR UNSECURED 04/22 3.25 | 0.003% | 92.382% |
| 4992 | COBIZ FINANCIAL INC COMMON STOCK USD.01 | 0.003% | 92.386% |
| 4993 | RYMAN HEALTHCAR | 0.003% | 92.389% |
| 4994 | INV LA CONSTRUC | 0.003% | 92.393% |
| 4995 | DAINIPPON PHARM | 0.003% | 92.396% |
| 4996 | SEVERSTAL GDR REG S GDR | 0.003% | 92.399% |
| 4997 | MUTHOOT FINANCE | 0.003% | 92.403% |
| 4998 | YUHAN CORP | 0.003% | 92.406% |
| 4999 | RESORTTRUST INC | 0.003% | 92.410% |
| 5000 | CHOICE PROPERTI | 0.003% | 92.413% |
| 5001 | SEMAPA SOC INVE | 0.003% | 92.416% |
| 5002 | CHENG SHIN RUBB | 0.003% | 92.420% |
| 5003 | MACQUARIE LEISU | 0.003% | 92.423% |
| 5004 | KERNEL HOLDING | 0.003% | 92.427% |
| 5005 | UTD DRUG | 0.003% | 92.430% |
| 5006 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01 | 0.003% | 92.433% |
| 5007 | FENNER | 0.003% | 92.437% |
| 5008 | ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 | 0.003% | 92.440% |
| 5009 | LYDALL INC COMMON STOCK USD.1 | 0.003% | 92.444% |
| 5010 | OUTSOURCING INC | 0.003% | 92.447% |
| 5011 | CHINA SOUTH CIT | 0.003% | 92.450% |
| 5012 | CRAMO OYJ B SHS | 0.003% | 92.454% |
| 5013 | ELIS SA | 0.003% | 92.457% |
| 5014 | RESOLUTE FOREST | 0.003% | 92.460% |
| 5015 | SARACEN MINERAL | 0.003% | 92.464% |
| 5016 | MONMOUTH REAL E | 0.003% | 92.467% |
| 5017 | FAES FARMA SA | 0.003% | 92.471% |
| 5018 | SUGI HOLDINGS C | 0.003% | 92.474% |
| 5019 | BBMG CORPORATIO | 0.003% | 92.477% |
| 5020 | MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3 | 0.003% | 92.481% |
| 5021 | BW OFFSHORE LTD | 0.003% | 92.484% |
| 5022 | HYAKUJUSHI BANK | 0.003% | 92.487% |
| 5023 | AEON MALL CO LT | 0.003% | 92.491% |
| 5024 | NICE SYSTEMS | 0.003% | 92.494% |
| 5025 | MARUICHI STL TU | 0.003% | 92.498% |
| 5026 | INDORAMA VENTUR | 0.003% | 92.501% |
| 5027 | KOSE | 0.003% | 92.504% |
| 5028 | BRAIT SA | 0.003% | 92.508% |
| 5029 | ITALGAS SPA | 0.003% | 92.511% |
| 5030 | IMP DEL DES Y E | 0.003% | 92.514% |
| 5031 | PANDOX AB | 0.003% | 92.518% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5032 | VANGUARD INTL S | 0.003% | 92.521% |
| 5033 | DE'LONGHI SPA | 0.003% | 92.524% |
| 5034 | INDAH KIAT PULP | 0.003% | 92.528% |
| 5035 | ASANKO GOLD INC | 0.003% | 92.531% |
| 5036 | MEDIPAL HOLDING | 0.003% | 92.535% |
| 5037 | PACIFIC INDUSTR | 0.003% | 92.538% |
| 5038 | BROWN FORMAN CORP SR UNSECURED 01/23 2.25 | 0.003% | 92.541% |
| 5039 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 0.003% | 92.545% |
| 5040 | LASALLE LOGIPOR | 0.003% | 92.548% |
| 5041 | TOKYO OHKA KOGY | 0.003% | 92.551% |
| 5042 | SCANSOURCE INC COMMON STOCK | 0.003% | 92.555% |
| 5043 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | 0.003% | 92.558% |
| 5044 | SANGAMO THERAPEUTICS INC COMMON STOCK USD.01 | 0.003% | 92.561% |
| 5045 | NAN YA PLASTIC | 0.003% | 92.565% |
| 5046 | BECHTLE AG | 0.003% | 92.568% |
| 5047 | HOUSE FOODS COR | 0.003% | 92.571% |
| 5048 | UTD STATES CELL | 0.003% | 92.575% |
| 5049 | AEGION CORP COMMON STOCK USD.01 | 0.003% | 92.578% |
| 5050 | PRIMARY HEALTH | 0.003% | 92.581% |
| 5051 | KINGDEE INTERNA | 0.003% | 92.585% |
| 5052 | PARTY CITY HOLDCO INC COMMON STOCK USD.01 | 0.003% | 92.588% |
| 5053 | PERFICIENT INC COMMON STOCK USD.001 | 0.003% | 92.591% |
| 5054 | ENQUEST PLC | 0.003% | 92.595% |
| 5055 | NANTO BANK | 0.003% | 92.598% |
| 5056 | PREFERRED BANK/LOS ANGELES COMMON STOCK | 0.003% | 92.602% |
| 5057 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | 0.003% | 92.605% |
| 5058 | WING TAI HOLDIN | 0.003% | 92.608% |
| 5059 | KINPO ELECTRONI | 0.003% | 92.611% |
| 5060 | GROUPON INC COMMON STOCK USD.0001 | 0.003% | 92.615% |
| 5061 | JUST RETIREMENT | 0.003% | 92.618% |
| 5062 | GRAINGER TRUST | 0.003% | 92.621% |
| 5063 | GS RETAIL CO LT | 0.003% | 92.625% |
| 5064 | EPISTAR CORP | 0.003% | 92.628% |
| 5065 | COPPER MTN MNG | 0.003% | 92.631% |
| 5066 | GPO DE INVERSIO | 0.003% | 92.635% |
| 5067 | APOLLO HOSPITAL | 0.003% | 92.638% |
| 5068 | CHEUNG KONG INF | 0.003% | 92.641% |
| 5069 | PAPA JOHN'S INT | 0.003% | 92.645% |
| 5070 | REITMANS (CANADA) LTD A COMMON STOCK | 0.003% | 92.648% |
| 5071 | GJENSIDIGE FORS | 0.003% | 92.651% |
| 5072 | ORGANIZACI SORI | 0.003% | 92.655% |
| 5073 | CAR INC | 0.003% | 92.658% |
| 5074 | FAR EAST INTL B | 0.003% | 92.661% |
| 5075 | BRILLIANCE CHIN | 0.003% | 92.665% |
| 5076 | EXACTECH INC COMMON STOCK USD.01 | 0.003% | 92.668% |
| 5077 | SERCOMM CORP | 0.003% | 92.671% |
| 5078 | TOKYU CONST | 0.003% | 92.674% |
| 5079 | EXTREME NETWORKS INC COMMON STOCK USD.001 | 0.003% | 92.678% |
| 5080 | TOHO BANK | 0.003% | 92.681% |
| 5081 | GREEN BANCORP INC COMMON STOCK USD.01 | 0.003% | 92.684% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5082 | GLOVIS | 0.003% | 92.688% |
| 5083 | ANADOLU EFES BI | 0.003% | 92.691% |
| 5084 | TONG REN TANG T | 0.003% | 92.694% |
| 5085 | CRED SUIS GP FU | 0.003% | 92.698% |
| 5086 | IRISO ELECTRONI | 0.003% | 92.701% |
| 5087 | WALGREEN BOOTS | 0.003% | 92.704% |
| 5088 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2 | 0.003% | 92.707% |
| 5089 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | 0.003% | 92.711% |
| 5090 | IINO KAIUN KAIS | 0.003% | 92.714% |
| 5091 | DAIFUKU CO | 0.003% | 92.717% |
| 5092 | ANGIODYNAMICS INC COMMON STOCK USD.01 | 0.003% | 92.721% |
| 5093 | EVERGREEN MARIN | 0.003% | 92.724% |
| 5094 | HIGHWEALTH CONS | 0.003% | 92.727% |
| 5095 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | 0.003% | 92.730% |
| 5096 | GUARANTY BANCORP COMMON STOCK USD.001 | 0.003% | 92.734% |
| 5097 | SCANA CORP COMMON STOCK | 0.003% | 92.737% |
| 5098 | HONG KONG LAND | 0.003% | 92.740% |
| 5099 | COCOKARA FINE H | 0.003% | 92.744% |
| 5100 | SHELL INTERNATI | 0.003% | 92.747% |
| 5101 | NWS HOLDINGS LT | 0.003% | 92.750% |
| 5102 | REGIS CORP COMMON STOCK USD.05 | 0.003% | 92.753% |
| 5103 | CONSOL ENERGY INC COMMON STOCK USD.01 | 0.003% | 92.757% |
| 5104 | JAPAN AVIATN EL | 0.003% | 92.760% |
| 5105 | JSW ENERGY LTD | 0.003% | 92.763% |
| 5106 | NICHIHA CORP | 0.003% | 92.767% |
| 5107 | HP INC SR UNSECURED 12/21 4.65 | 0.003% | 92.770% |
| 5108 | CENTRAL GLASS C | 0.003% | 92.773% |
| 5109 | TRAVELSKY TECHN | 0.003% | 92.776% |
| 5110 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 0.003% | 92.780% |
| 5111 | SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45 | 0.003% | 92.783% |
| 5112 | COMFORIA RESIDE | 0.003% | 92.786% |
| 5113 | CTS CORP COMMON STOCK | 0.003% | 92.789% |
| 5114 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | 0.003% | 92.793% |
| 5115 | SHIMANO INC | 0.003% | 92.796% |
| 5116 | CHOW SANG SANG | 0.003% | 92.799% |
| 5117 | MONEX GROUP INC | 0.003% | 92.802% |
| 5118 | LG INTL CORP | 0.003% | 92.806% |
| 5119 | VASTNED RETAIL | 0.003% | 92.809% |
| 5120 | RPS GROUP PLC | 0.003% | 92.812% |
| 5121 | MANHATTAN ASSOC | 0.003% | 92.815% |
| 5122 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | 0.003% | 92.819% |
| 5123 | WORLD ACCEPTANCE CORP COMMON STOCK | 0.003% | 92.822% |
| 5124 | CyberAgent, Inc | 0.003% | 92.825% |
| 5125 | QUALYS INC COMMON STOCK USD.001 | 0.003% | 92.828% |
| 5126 | LANDING INTL DE | 0.003% | 92.832% |
| 5127 | LATAM AIRLINES | 0.003% | 92.835% |
| 5128 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | 0.003% | 92.838% |
| 5129 | SKYFAME REALTY | 0.003% | 92.841% |
| 5130 | GRAPHITE INDIA | 0.003% | 92.845% |
| 5131 | TOPCO SCIENTIFI | 0.003% | 92.848% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5132 | AUTOMOTIVE HOLD | 0.003% | 92.851% |
| 5133 | AUSTEVOLL SEAFO | 0.003% | 92.854% |
| 5134 | PIONEER CORP JP | 0.003% | 92.858% |
| 5135 | SANFILIPPO(JOHN | 0.003% | 92.861% |
| 5136 | KEIHIN ELEC EXP | 0.003% | 92.864% |
| 5137 | TOHO GAS CO | 0.003% | 92.867% |
| 5138 | GENTERA SAB DE | 0.003% | 92.871% |
| 5139 | YAMANASHI CHUO | 0.003% | 92.874% |
| 5140 | MYCRONIC AB | 0.003% | 92.877% |
| 5141 | SCHULMAN (A.) INC COMMON STOCK USD1.0 | 0.003% | 92.880% |
| 5142 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625 | 0.003% | 92.884% |
| 5143 | TRUSCO NAKAYAMA | 0.003% | 92.887% |
| 5144 | DULUXGROUP LTD | 0.003% | 92.890% |
| 5145 | ZZZSAN-AI OIL C | 0.003% | 92.893% |
| 5146 | PT ANEKA TAMBAN | 0.003% | 92.897% |
| 5147 | IOOF HOLDINGS L | 0.003% | 92.900% |
| 5148 | ZZZPRIMA MEAT P | 0.003% | 92.903% |
| 5149 | ROBINSONS LAND | 0.003% | 92.906% |
| 5150 | KOREA PETROCHEM | 0.003% | 92.909% |
| 5151 | GUANGZHOU AUTOM | 0.003% | 92.913% |
| 5152 | TEXTAINER GROUP | 0.003% | 92.916% |
| 5153 | EXACT SCIENCES | 0.003% | 92.919% |
| 5154 | MYERS INDUSTRIES INC COMMON STOCK | 0.003% | 92.922% |
| 5155 | NANKAI ELEC RAI | 0.003% | 92.926% |
| 5156 | FOMENTO ECON ME | 0.003% | 92.929% |
| 5157 | KOMORI CORPORAT | 0.003% | 92.932% |
| 5158 | WASHINGTON PRIME GROUP INC REIT USD.0001 | 0.003% | 92.935% |
| 5159 | SAO MARTINHO SA | 0.003% | 92.938% |
| 5160 | TOKEN CORP | 0.003% | 92.942% |
| 5161 | BONAVA AB - B S | 0.003% | 92.945% |
| 5162 | GETAC TECHNOLOG | 0.003% | 92.948% |
| 5163 | SANKEN ELECTRIC | 0.003% | 92.951% |
| 5164 | NATURA COSMETIC | 0.003% | 92.955% |
| 5165 | SAMSUNG TECHWIN | 0.003% | 92.958% |
| 5166 | GPO TELEVISA | 0.003% | 92.961% |
| 5167 | JUMBO SA | 0.003% | 92.964% |
| 5168 | LIECHTENSTEINIS | 0.003% | 92.967% |
| 5169 | AEON DELIGHT | 0.003% | 92.971% |
| 5170 | ZARDOYA-OTIS | 0.003% | 92.974% |
| 5171 | INVESCO OFFICE | 0.003% | 92.977% |
| 5172 | GRANGES AB | 0.003% | 92.980% |
| 5173 | M/I HOMES INC COMMON STOCK USD.01 | 0.003% | 92.983% |
| 5174 | SEOUL SEMICONDU | 0.003% | 92.987% |
| 5175 | GUDANG GARAM(PE | 0.003% | 92.990% |
| 5176 | KATO SANGYO CO | 0.003% | 92.993% |
| 5177 | PTC INC COMMON STOCK USD.01 | 0.003% | 92.996% |
| 5178 | NAMPAK LTD. | 0.003% | 92.999% |
| 5179 | SAMSUNG CARD | 0.003% | 93.003% |
| 5180 | CJ E&M CORPORAT | 0.003% | 93.006% |
| 5181 | ANHEUSER BUSCH INBEV SPN ADR ADR | 0.003% | 93.009% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5182 | F E CONSORTM IN | 0.003% | 93.012% |
| 5183 | WESTERN AREAS N | 0.003% | 93.015% |
| 5184 | MONOTARO CO.LTD | 0.003% | 93.019% |
| 5185 | FUTABA CORP | 0.003% | 93.022% |
| 5186 | AMERICA MOVIL SPN ADR CL L ADR | 0.003% | 93.025% |
| 5187 | ECHO GLOBAL LOG | 0.003% | 93.028% |
| 5188 | TRANSPORT INTL | 0.003% | 93.031% |
| 5189 | LEIDOS HOLDINGS | 0.003% | 93.034% |
| 5190 | LG INDL SYSTEMS | 0.003% | 93.038% |
| 5191 | AOMORI BANK | 0.003% | 93.041% |
| 5192 | TACHI-S CO | 0.003% | 93.044% |
| 5193 | LATECOERE | 0.003% | 93.047% |
| 5194 | PREMIER OIL | 0.003% | 93.050% |
| 5195 | KIATNAKIN FIN&S | 0.003% | 93.053% |
| 5196 | PAN OCEAN CO | 0.003% | 93.057% |
| 5197 | FARMER BROS CO COMMON STOCK USD1.0 | 0.003% | 93.060% |
| 5198 | J.C. PENNEY CO INC COMMON STOCK USD.5 | 0.003% | 93.063% |
| 5199 | STUART OLSON IN | 0.003% | 93.066% |
| 5200 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 0.003% | 93.069% |
| 5201 | SHIKOKU ELEC PO | 0.003% | 93.072% |
| 5202 | PC CONNECTION | 0.003% | 93.075% |
| 5203 | E-MART CO. LTD. | 0.003% | 93.079% |
| 5204 | CHAMPION REAL E | 0.003% | 93.082% |
| 5205 | SENKO CO | 0.003% | 93.085% |
| 5206 | IRPC PUBLIC CO | 0.003% | 93.088% |
| 5207 | ECLIPX GROUP LT | 0.003% | 93.091% |
| 5208 | SINBON ELECTRON | 0.003% | 93.094% |
| 5209 | DAH SING BANKIN | 0.003% | 93.098% |
| 5210 | MGE ENERGY INC COMMON STOCK USD1.0 | 0.003% | 93.101% |
| 5211 | LENNAR CORP COMPANY GUAR 01/22 4.125 | 0.003% | 93.104% |
| 5212 | HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4 | 0.003% | 93.107% |
| 5213 | SUDAMERICANA VA | 0.003% | 93.110% |
| 5214 | SAMPO OYJ | 0.003% | 93.113% |
| 5215 | ALS LTD | 0.003% | 93.116% |
| 5216 | SYDNEY AIRPORT | 0.003% | 93.120% |
| 5217 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | 0.003% | 93.123% |
| 5218 | NIPPON CHEMI-CO | 0.003% | 93.126% |
| 5219 | RAMIRENT OYJ | 0.003% | 93.129% |
| 5220 | BURE INVESTMENT | 0.003% | 93.132% |
| 5221 | NESTLE FINANCE | 0.003% | 93.135% |
| 5222 | KITZ CORPORATIO | 0.003% | 93.138% |
| 5223 | AUSTRIA TECHNOL | 0.003% | 93.142% |
| 5224 | NISSHIN STEEL H | 0.003% | 93.145% |
| 5225 | QUALITY CARE PROPERTIES REIT USD.01 | 0.003% | 93.148% |
| 5226 | SLATE RETAIL RE | 0.003% | 93.151% |
| 5227 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | 0.003% | 93.154% |
| 5228 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | 0.003% | 93.157% |
| 5229 | MORGUARD REAL E | 0.003% | 93.160% |
| 5230 | TOWER INTL INC | 0.003% | 93.163% |
| 5231 | ASTRAL FOODS | 0.003% | 93.167% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5232 | GOLDEN STAR RES | 0.003% | 93.170% |
| 5233 | COMTECH TELE CO | 0.003% | 93.173% |
| 5234 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | 0.003% | 93.176% |
| 5235 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | 0.003% | 93.179% |
| 5236 | LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2 | 0.003% | 93.182% |
| 5237 | FLEURY SA | 0.003% | 93.185% |
| 5238 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.003% | 93.188% |
| 5239 | GERMAN AMERICAN BANCORP COMMON STOCK | 0.003% | 93.192% |
| 5240 | KEYCORP | 0.003% | 93.195% |
| 5241 | CHARTER HALL | 0.003% | 93.198% |
| 5242 | ISHIHARA SANGYO | 0.003% | 93.201% |
| 5243 | MIRAIT HLDG COR | 0.003% | 93.204% |
| 5244 | GREEN PLAINS INC COMMON STOCK USD.001 | 0.003% | 93.207% |
| 5245 | BCO ABC BRASIL | 0.003% | 93.210% |
| 5246 | HUMANA INC SR UNSECURED 10/19 2.625 | 0.003% | 93.213% |
| 5247 | SANTAM | 0.003% | 93.216% |
| 5248 | OPKO HEALTH INC COMMON STOCK USD.01 | 0.003% | 93.219% |
| 5249 | KOC HOLDING AS | 0.003% | 93.223% |
| 5250 | AOZORA BANK | 0.003% | 93.226% |
| 5251 | FOXCONN TECHNOL | 0.003% | 93.229% |
| 5252 | KEIO CORP | 0.003% | 93.232% |
| 5253 | OKI ELECTRIC IN | 0.003% | 93.235% |
| 5254 | LUNDIN PERTOLEU | 0.003% | 93.238% |
| 5255 | ENBRIDGE ENERGY | 0.003% | 93.241% |
| 5256 | RECTICEL | 0.003% | 93.244% |
| 5257 | QUALITY SYSTEMS INC COMMON STOCK USD.01 | 0.003% | 93.247% |
| 5258 | PARK 24 CO | 0.003% | 93.250% |
| 5259 | TEMP HOLDINGS C | 0.003% | 93.254% |
| 5260 | WUESTENROT & WU | 0.003% | 93.257% |
| 5261 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | 0.003% | 93.260% |
| 5262 | GREENLAND HONG | 0.003% | 93.263% |
| 5263 | FELDA GLOBAL VE | 0.003% | 93.266% |
| 5264 | KEPPEL DC REIT | 0.003% | 93.269% |
| 5265 | SHINKO ELEC IND | 0.003% | 93.272% |
| 5266 | RAJESH EXPORTS | 0.003% | 93.275% |
| 5267 | NIPPON DENSETSU | 0.003% | 93.278% |
| 5268 | PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01 | 0.003% | 93.281% |
| 5269 | BARR(A.G.) | 0.003% | 93.284% |
| 5270 | ACCELL GROUP | 0.003% | 93.287% |
| 5271 | SALINI IMPREGIL | 0.003% | 93.290% |
| 5272 | ORION CORP | 0.003% | 93.294% |
| 5273 | AMBEV SA ADR ADR | 0.003% | 93.297% |
| 5274 | CROMPTON GREAVE | 0.003% | 93.300% |
| 5275 | DIALOG GROUP BH | 0.003% | 93.303% |
| 5276 | TOHO ZINC CO LT | 0.003% | 93.306% |
| 5277 | TOAGOSEI CO LTD | 0.003% | 93.309% |
| 5278 | PERPETUAL TST A | 0.003% | 93.312% |
| 5279 | NEW WAVE GROUP | 0.003% | 93.315% |
| 5280 | JARDINE CYCLE | 0.003% | 93.318% |
| 5281 | NS SOLUTIONS CO | 0.003% | 93.321% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5282 | ADANI ENTERPRIS | 0.003% | 93.324% |
| 5283 | Mobistar SA | 0.003% | 93.327% |
| 5284 | SPEEDWAY MOTORS | 0.003% | 93.330% |
| 5285 | TLG IMMOBILIEN | 0.003% | 93.333% |
| 5286 | ZUGER KANTONALB | 0.003% | 93.336% |
| 5287 | JB FINANCIAL GR | 0.003% | 93.340% |
| 5288 | TOP GLOVE CORP | 0.003% | 93.343% |
| 5289 | VEDANTA RESOURC | 0.003% | 93.346% |
| 5290 | RAIN INDUSTRIES | 0.003% | 93.349% |
| 5291 | AOKI INTL | 0.003% | 93.352% |
| 5292 | BK OF EAST ASIA | 0.003% | 93.355% |
| 5293 | ODONTOPREV SA | 0.003% | 93.358% |
| 5294 | JIANGSU EXPRESS | 0.003% | 93.361% |
| 5295 | FIDELITY SOUTHERN CORP COMMON STOCK | 0.003% | 93.364% |
| 5296 | POWERLONG REAL | 0.003% | 93.367% |
| 5297 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.003% | 93.370% |
| 5298 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01 | 0.003% | 93.373% |
| 5299 | EBOS GROUP LTD | 0.003% | 93.376% |
| 5300 | SINGAPORE POST | 0.003% | 93.379% |
| 5301 | DIGI.COM BHD | 0.003% | 93.382% |
| 5302 | KADOKAWA DWANGO | 0.003% | 93.385% |
| 5303 | JAPAN DISPLAY I | 0.003% | 93.388% |
| 5304 | ROCHE HOLDING A | 0.003% | 93.391% |
| 5305 | KEISEI ELEC RY | 0.003% | 93.394% |
| 5306 | BOC AVIATION LT | 0.003% | 93.397% |
| 5307 | DR PEPPER SNAPP | 0.003% | 93.400% |
| 5308 | K12 INC COMMON STOCK USD.0001 | 0.003% | 93.403% |
| 5309 | TONG YANG INDUS | 0.003% | 93.406% |
| 5310 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | 0.003% | 93.410% |
| 5311 | CONTACT ENERGY | 0.003% | 93.413% |
| 5312 | NIPPON REIT INV | 0.003% | 93.416% |
| 5313 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | 0.003% | 93.419% |
| 5314 | YODOGAWA STEEL | 0.003% | 93.422% |
| 5315 | NISSAN SHATAI C | 0.003% | 93.425% |
| 5316 | ESURE GROUP PLC | 0.003% | 93.428% |
| 5317 | JACCS CO | 0.003% | 93.431% |
| 5318 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | 0.003% | 93.434% |
| 5319 | RIPLEY CORP SA | 0.003% | 93.437% |
| 5320 | KYOKUTO KAIHATS | 0.003% | 93.440% |
| 5321 | MALLINCKRODT PL | 0.003% | 93.443% |
| 5322 | OLAM INTERNATIO | 0.003% | 93.446% |
| 5323 | FUKUYAMA TRANSP | 0.003% | 93.449% |
| 5324 | JINRO LTD | 0.003% | 93.452% |
| 5325 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 93.455% |
| 5326 | LENDINGTREE INC COMMON STOCK USD.01 | 0.003% | 93.458% |
| 5327 | FUJITEC CO | 0.003% | 93.461% |
| 5328 | EXPRESS INC COMMON STOCK | 0.003% | 93.464% |
| 5329 | SEKISUI HOUSE | 0.003% | 93.467% |
| 5330 | TAIWAN FERTILIZ | 0.003% | 93.470% |
| 5331 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | 0.003% | 93.473% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5332 | JGC CORP | 0.003% | 93.476% |
| 5333 | NISHIO RENT ALL | 0.003% | 93.479% |
| 5334 | DIVERS RES BHD | 0.003% | 93.482% |
| 5335 | MACQUARIE MEXIC | 0.003% | 93.485% |
| 5336 | MICRO-STAR INTL | 0.003% | 93.488% |
| 5337 | RUENTEX DEVELOP | 0.003% | 93.491% |
| 5338 | TISCO FINANCIAL | 0.003% | 93.494% |
| 5339 | IRESS MARKET TE | 0.003% | 93.497% |
| 5340 | ACTUA CORP COMMON STOCK USD.001 | 0.003% | 93.500% |
| 5341 | MOCHIDA PHARM C | 0.003% | 93.503% |
| 5342 | PALTAC CORP | 0.003% | 93.506% |
| 5343 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | 0.003% | 93.509% |
| 5344 | PERUSAHAAN GAS | 0.003% | 93.512% |
| 5345 | CJ O SHOPPING C | 0.003% | 93.515% |
| 5346 | CAHYA MATA SARA | 0.003% | 93.518% |
| 5347 | MEIDENSHA CORP | 0.003% | 93.521% |
| 5348 | IZUMI CO | 0.003% | 93.524% |
| 5349 | VITASOY INTL | 0.003% | 93.527% |
| 5350 | CHINA NATIONAL | 0.003% | 93.530% |
| 5351 | IBJ LEASING CO | 0.003% | 93.533% |
| 5352 | FRANKLIN STREET PROPERTIES C REIT USD.0001 | 0.003% | 93.536% |
| 5353 | CHINA TELECOM CORP LTD ADR ADR | 0.003% | 93.539% |
| 5354 | CSR CORP | 0.003% | 93.542% |
| 5355 | EZCORP INC CL A COMMON STOCK USD.01 | 0.003% | 93.545% |
| 5356 | SHOWA CORP | 0.003% | 93.548% |
| 5357 | INTL METAL SERV | 0.003% | 93.551% |
| 5358 | NIB HOLDINGS LT | 0.003% | 93.554% |
| 5359 | BELLUNA CO.LTD | 0.003% | 93.557% |
| 5360 | TELEFONICA DEUT | 0.003% | 93.560% |
| 5361 | UNIFI INC | 0.003% | 93.562% |
| 5362 | HUTCHISON TEL-H | 0.003% | 93.565% |
| 5363 | SUMITOMO METAL | 0.003% | 93.568% |
| 5364 | WORLDPAY INC | 0.003% | 93.571% |
| 5365 | PORTO SEGURO SA | 0.003% | 93.574% |
| 5366 | POLSKIE GORNICT | 0.003% | 93.577% |
| 5367 | FENG HSIN IRON& | 0.003% | 93.580% |
| 5368 | ELEC POWER DEV | 0.003% | 93.583% |
| 5369 | CONSORT MEDICAL | 0.003% | 93.586% |
| 5370 | TRAKYA CAM SANA | 0.003% | 93.589% |
| 5371 | HOPSON DEVELOPM | 0.003% | 93.592% |
| 5372 | HITACHI MAXELL | 0.003% | 93.595% |
| 5373 | BAYWA AG (BAYER | 0.003% | 93.598% |
| 5374 | LUYE PHARMA GRO | 0.003% | 93.601% |
| 5375 | HEXAWARE TECHNO | 0.003% | 93.604% |
| 5376 | GREAT WALL ENTE | 0.003% | 93.607% |
| 5377 | CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375 | 0.003% | 93.610% |
| 5378 | FASTIGHETS AB B | 0.003% | 93.613% |
| 5379 | HANJIN KAL CORP | 0.003% | 93.616% |
| 5380 | BT INVESTMENT M | 0.003% | 93.619% |
| 5381 | ALKERMES PLC | 0.003% | 93.622% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5382 | COMMONWEALTH BA | 0.003% | 93.625% |
| 5383 | SA CORP REAL ES | 0.003% | 93.628% |
| 5384 | YUEN FOONG YU M | 0.003% | 93.631% |
| 5385 | INTL BK RECON & | 0.003% | 93.634% |
| 5386 | COMMONWEALTH BA | 0.003% | 93.636% |
| 5387 | WIHLBORGS FASTI | 0.003% | 93.639% |
| 5388 | DIGITAL CHINA H | 0.003% | 93.642% |
| 5389 | SINGAPORE EXCHA | 0.003% | 93.645% |
| 5390 | ELRINGKLINGER | 0.003% | 93.648% |
| 5391 | BROWN FORMAN CORP CLASS A COMMON STOCK USD.15 | 0.003% | 93.651% |
| 5392 | EMP NAC ELECTRI | 0.003% | 93.654% |
| 5393 | HARMONY GOLD MN | 0.003% | 93.657% |
| 5394 | ENGIE BRASIL SA | 0.003% | 93.660% |
| 5395 | ARCS CO LTD | 0.003% | 93.663% |
| 5396 | ASIAN DEVELOPME | 0.003% | 93.666% |
| 5397 | CHATHAM LODGING | 0.003% | 93.669% |
| 5398 | NITTO BOSEKI CO | 0.003% | 93.672% |
| 5399 | GO-AHEAD GROUP | 0.003% | 93.675% |
| 5400 | ALCONIX CORPORA | 0.003% | 93.678% |
| 5401 | LUXOTTICA GROUP | 0.003% | 93.681% |
| 5402 | TITAN INTERNATIONAL INC COMMON STOCK | 0.003% | 93.683% |
| 5403 | BANCORP INC/THE COMMON STOCK USD1.0 | 0.003% | 93.686% |
| 5404 | BEIJING CAP LAN | 0.003% | 93.689% |
| 5405 | AKER SOLUTIONS | 0.003% | 93.692% |
| 5406 | CAMDEN NATIONAL CORP COMMON STOCK | 0.003% | 93.695% |
| 5407 | TAICHUNG | 0.003% | 93.698% |
| 5408 | LAR ESPANA REAL | 0.003% | 93.701% |
| 5409 | DOOSAN CORP | 0.003% | 93.704% |
| 5410 | ASCOTT RESIDENC | 0.003% | 93.707% |
| 5411 | HEIWA REAL ESTA | 0.003% | 93.710% |
| 5412 | NISSHINBO IND I | 0.003% | 93.713% |
| 5413 | PARAMOUNT BED H | 0.003% | 93.716% |
| 5414 | MANTRA GROUP LT | 0.003% | 93.718% |
| 5415 | KARDEX | 0.003% | 93.721% |
| 5416 | SAIZERIYA COMPA | 0.003% | 93.724% |
| 5417 | FRONTERA ENERGY | 0.003% | 93.727% |
| 5418 | NEMETSCHEK AG | 0.003% | 93.730% |
| 5419 | RPX CORP COMMON STOCK USD.0001 | 0.003% | 93.733% |
| 5420 | BANPU PUBLIC CO | 0.003% | 93.736% |
| 5421 | PAZ CORP SA | 0.003% | 93.739% |
| 5422 | PREMIER INVESTM | 0.003% | 93.742% |
| 5423 | CIA HERING | 0.003% | 93.745% |
| 5424 | MID REIT INC | 0.003% | 93.747% |
| 5425 | ABACUS PROPERTY | 0.003% | 93.750% |
| 5426 | SM PRIME HLDGS | 0.003% | 93.753% |
| 5427 | TUNG HO STEEL E | 0.003% | 93.756% |
| 5428 | SAN-A CO LTD | 0.003% | 93.759% |
| 5429 | NOBIA AB NEW | 0.003% | 93.762% |
| 5430 | AXCELIS TECHNOL | 0.003% | 93.765% |
| 5431 | Alliance Global | 0.003% | 93.768% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5432 | ADVANTEST | 0.003% | 93.771% |
| 5433 | ACER INC | 0.003% | 93.773% |
| 5434 | BARRACUDA NETWORKS INC COMMON STOCK USD.001 | 0.003% | 93.776% |
| 5435 | EMBOTELLA ANDIN | 0.003% | 93.779% |
| 5436 | JUKI CORP | 0.003% | 93.782% |
| 5437 | EI TOWERS SPA | 0.003% | 93.785% |
| 5438 | BELLAMY'S AUSTR | 0.003% | 93.788% |
| 5439 | HEIWADO CO LTD | 0.003% | 93.791% |
| 5440 | RHB Capital | 0.003% | 93.794% |
| 5441 | JAPAN SECS FINA | 0.003% | 93.797% |
| 5442 | GUNGHO ONLINE E | 0.003% | 93.799% |
| 5443 | WESTERN GAS PAR | 0.003% | 93.802% |
| 5444 | SHUN TAK HLDGS | 0.003% | 93.805% |
| 5445 | THAI MILITARY B | 0.003% | 93.808% |
| 5446 | DAINICHISEIKA C | 0.003% | 93.811% |
| 5447 | OTSUKA CORP | 0.003% | 93.814% |
| 5448 | LASSILA & TIKAN | 0.003% | 93.817% |
| 5449 | WHIRLPOOL CORP SR UNSECURED 06/21 4.85 | 0.003% | 93.820% |
| 5450 | NICHI-IKO PHARM | 0.003% | 93.822% |
| 5451 | SKY PERFECT JSA | 0.003% | 93.825% |
| 5452 | BAT INTL FINANC | 0.003% | 93.828% |
| 5453 | METALL ZUG AG | 0.003% | 93.831% |
| 5454 | KINTETSU WORLD | 0.003% | 93.834% |
| 5455 | HANSTEEN HOLDIN | 0.003% | 93.837% |
| 5456 | TASSAL GROUP | 0.003% | 93.840% |
| 5457 | CORBY SPIRIT AN | 0.003% | 93.842% |
| 5458 | KANAMOTO CO LTD | 0.003% | 93.845% |
| 5459 | CDL HOSPITALITY | 0.003% | 93.848% |
| 5460 | WD 40 CO COMMON STOCK USD.001 | 0.003% | 93.851% |
| 5461 | TITAN INDUSTRIE | 0.003% | 93.854% |
| 5462 | OMNIA HOLDINGS | 0.003% | 93.857% |
| 5463 | MAYORA INDAH | 0.003% | 93.860% |
| 5464 | DAIKYO INC | 0.003% | 93.862% |
| 5465 | ALL NIPPON AIRW | 0.003% | 93.865% |
| 5466 | DELPHI TECHNOLO | 0.003% | 93.868% |
| 5467 | STRIDES ARCOLAB | 0.003% | 93.871% |
| 5468 | ELITE MATERIAL | 0.003% | 93.874% |
| 5469 | CROMWELL PROPER | 0.003% | 93.877% |
| 5470 | KYUSHU ELEC POW | 0.003% | 93.880% |
| 5471 | PETS AT HOME GR | 0.003% | 93.882% |
| 5472 | MENICON CO LTD | 0.003% | 93.885% |
| 5473 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | 0.003% | 93.888% |
| 5474 | INABATA & CO | 0.003% | 93.891% |
| 5475 | G&L BEIJER AB B | 0.003% | 93.894% |
| 5476 | TVS MOTOR CO | 0.003% | 93.897% |
| 5477 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | 0.003% | 93.899% |
| 5478 | EMS-CHEMIE HLDG | 0.003% | 93.902% |
| 5479 | HONG LEONG CRED | 0.003% | 93.905% |
| 5480 | SUPALAI PUBLIC | 0.003% | 93.908% |
| 5481 | HUBER & SUHNER | 0.003% | 93.911% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5482 | HELICAL BAR PLC | 0.003% | 93.914% |
| 5483 | BIOTELEMETRY INC COMMON STOCK USD.001 | 0.003% | 93.916% |
| 5484 | RITEK INC | 0.003% | 93.919% |
| 5485 | HOTA INDUSTRIAL | 0.003% | 93.922% |
| 5486 | DOMINOS PIZZA E | 0.003% | 93.925% |
| 5487 | CATERPILLAR INC SR UNSECURED 05/21 3.9 | 0.003% | 93.928% |
| 5488 | ENGINEERS INDIA | 0.003% | 93.931% |
| 5489 | ETERNAL CHEMICA | 0.003% | 93.933% |
| 5490 | MTS SYSTEMS CORP COMMON STOCK USD.25 | 0.003% | 93.936% |
| 5491 | CA IMMOBILIEN A | 0.003% | 93.939% |
| 5492 | ZENKOKU HOSHO C | 0.003% | 93.942% |
| 5493 | INDRA SISTEMAS | 0.003% | 93.945% |
| 5494 | MOTOR OIL SA | 0.003% | 93.947% |
| 5495 | JCU CORP | 0.003% | 93.950% |
| 5496 | CHICONY ELECTRO | 0.003% | 93.953% |
| 5497 | DAIBIRU CORP | 0.003% | 93.956% |
| 5498 | MIGDAL INSURAN | 0.003% | 93.959% |
| 5499 | TRAVELPORT WORL | 0.003% | 93.962% |
| 5500 | HAKUHODO DY HLD | 0.003% | 93.964% |
| 5501 | MORGUARD NORTH | 0.003% | 93.967% |
| 5502 | METLIFECARE LTD | 0.003% | 93.970% |
| 5503 | GROUP COMERCIAL | 0.003% | 93.973% |
| 5504 | PETMED EXPRESS INC COMMON STOCK USD.001 | 0.003% | 93.976% |
| 5505 | TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001 | 0.003% | 93.978% |
| 5506 | FRESENIUS MEDIC | 0.003% | 93.981% |
| 5507 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | 0.003% | 93.984% |
| 5508 | SHUTTERSTOCK INC COMMON STOCK USD.01 | 0.003% | 93.987% |
| 5509 | RELIANCE POWER | 0.003% | 93.990% |
| 5510 | CHINA HIGH SPEE | 0.003% | 93.992% |
| 5511 | JVC KENWOOD HLD | 0.003% | 93.995% |
| 5512 | ALBIOMA | 0.003% | 93.998% |
| 5513 | ARC LAND SAKAMO | 0.003% | 94.001% |
| 5514 | CLOUD PEAK ENERGY INC COMMON STOCK USD.01 | 0.003% | 94.004% |
| 5515 | GOODMAN PROPERT | 0.003% | 94.006% |
| 5516 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | 0.003% | 94.009% |
| 5517 | ITOCHU TECHNO S | 0.003% | 94.012% |
| 5518 | RAMCO-GERSHENSO | 0.003% | 94.015% |
| 5519 | BORREGAARD ASA | 0.003% | 94.018% |
| 5520 | HORIZON BANCORP INDIANA COMMON STOCK | 0.003% | 94.020% |
| 5521 | KABU.COM SECURI | 0.003% | 94.023% |
| 5522 | SAGAMI RAILWAY | 0.003% | 94.026% |
| 5523 | HUAKU DEVELOPME | 0.003% | 94.029% |
| 5524 | KLAB INC | 0.003% | 94.031% |
| 5525 | GENWORTH MORTGA | 0.003% | 94.034% |
| 5526 | HUA HONG SEMICO | 0.003% | 94.037% |
| 5527 | CORETRONICS COR | 0.003% | 94.040% |
| 5528 | GUOCO GROUP | 0.003% | 94.043% |
| 5529 | CHINA ORIENTAL | 0.003% | 94.045% |
| 5530 | TAISHO PHARMACE | 0.003% | 94.048% |
| 5531 | AIRBOSS OF AMER | 0.003% | 94.051% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5532 | JAPAN AIRPORT T | 0.003% | 94.054% |
| 5533 | CASHBUILD LTD | 0.003% | 94.057% |
| 5534 | ARCHROCK INC COMMON STOCK USD.01 | 0.003% | 94.059% |
| 5535 | AXIA REAL ESTAT | 0.003% | 94.062% |
| 5536 | CJ CGV | 0.003% | 94.065% |
| 5537 | AUTOZONE INC SR UNSECURED 04/22 3.7 | 0.003% | 94.068% |
| 5538 | FUSHAN INTL ENE | 0.003% | 94.070% |
| 5539 | MEITEC CORPORAT | 0.003% | 94.073% |
| 5540 | BANK OF BARODA | 0.003% | 94.076% |
| 5541 | NISSIN ELECTRIC | 0.003% | 94.079% |
| 5542 | AIA ENGINEERING | 0.003% | 94.081% |
| 5543 | LINDAB INTL AB | 0.003% | 94.084% |
| 5544 | KUNGSLEDEN AB N | 0.003% | 94.087% |
| 5545 | RESOLUTE MINING | 0.003% | 94.090% |
| 5546 | ONESAVINGS BANK | 0.003% | 94.093% |
| 5547 | OVERSTOCK.COM INC COMMON STOCK USD.0001 | 0.003% | 94.095% |
| 5548 | S FOODS INC | 0.003% | 94.098% |
| 5549 | PUNJAB NATIONAL | 0.003% | 94.101% |
| 5550 | STEEL AUTHORITY | 0.003% | 94.104% |
| 5551 | PRADA SPA | 0.003% | 94.106% |
| 5552 | PEOPLES BANCORP INC COMMON STOCK | 0.003% | 94.109% |
| 5553 | ENDEAVOUR SILVE | 0.003% | 94.112% |
| 5554 | LAWSON | 0.003% | 94.115% |
| 5555 | AK HOLDINGS INC | 0.003% | 94.117% |
| 5556 | JOLLIBEE FOODS | 0.003% | 94.120% |
| 5557 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | 0.003% | 94.123% |
| 5558 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01 | 0.003% | 94.126% |
| 5559 | PRINCE HOUSING | 0.003% | 94.128% |
| 5560 | CHINA SHIPPING | 0.003% | 94.131% |
| 5561 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.003% | 94.134% |
| 5562 | KENEDIX RESIDEN | 0.003% | 94.137% |
| 5563 | GRAMMER AG | 0.003% | 94.139% |
| 5564 | PARKWAY LIFE RE | 0.003% | 94.142% |
| 5565 | AK STEEL HOLDIN | 0.003% | 94.145% |
| 5566 | ALTRIA GROUP INC COMPANY GUAR 05/21 4.75 | 0.003% | 94.148% |
| 5567 | ORIFLAME HOLDIN | 0.003% | 94.150% |
| 5568 | MARINEMAX INC COMMON STOCK USD.001 | 0.003% | 94.153% |
| 5569 | BUMI ARMADA BER | 0.003% | 94.156% |
| 5570 | BOLSA MEXICANA | 0.003% | 94.159% |
| 5571 | KAKAKU.COM INC | 0.003% | 94.161% |
| 5572 | INTERCONEXION E | 0.003% | 94.164% |
| 5573 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125 | 0.003% | 94.167% |
| 5574 | EZAKI GLICO CO | 0.003% | 94.170% |
| 5575 | ZENSHO CO LTD | 0.003% | 94.172% |
| 5576 | GPO CATALANA OC | 0.003% | 94.175% |
| 5577 | INARI AMERTRON | 0.003% | 94.178% |
| 5578 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | 0.003% | 94.180% |
| 5579 | ZCL COMPOSITES | 0.003% | 94.183% |
| 5580 | BANCO SANTANDER | 0.003% | 94.186% |
| 5581 | VOLKSWAGEN LEAS | 0.003% | 94.189% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5582 | SATO CORP | 0.003% | 94.191% |
| 5583 | SEMEN GRESIK | 0.003% | 94.194% |
| 5584 | RETROPHIN INC COMMON STOCK USD.0001 | 0.003% | 94.197% |
| 5585 | OCLARO INC COMMON STOCK USD.01 | 0.003% | 94.200% |
| 5586 | NISHI NIPPON RR | 0.003% | 94.202% |
| 5587 | PACIFIC TEXTILE | 0.003% | 94.205% |
| 5588 | UNITED LABORATO | 0.003% | 94.208% |
| 5589 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 94.210% |
| 5590 | TV18 BROADCAST | 0.003% | 94.213% |
| 5591 | ATLANTICA YIELD | 0.003% | 94.216% |
| 5592 | TRISTATE CAPITAL HLDGS INC COMMON STOCK | 0.003% | 94.219% |
| 5593 | INTERNET INITIA | 0.003% | 94.221% |
| 5594 | FB FINANCIAL CORP COMMON STOCK USD1.0 | 0.003% | 94.224% |
| 5595 | FERREXPO PLC | 0.003% | 94.227% |
| 5596 | TAEYOUNG ENGINE | 0.003% | 94.229% |
| 5597 | HERITAGE COMMERCE CORP COMMON STOCK | 0.003% | 94.232% |
| 5598 | D/S NORDEN | 0.003% | 94.235% |
| 5599 | FRASERS CENTREP | 0.003% | 94.238% |
| 5600 | GETTY PETROLEUM | 0.003% | 94.240% |
| 5601 | SKYLARK CO LTD | 0.003% | 94.243% |
| 5602 | TXC CORPN | 0.003% | 94.246% |
| 5603 | CHENG UEI PRECI | 0.003% | 94.249% |
| 5604 | TELEFONICA BRASIL ADR ADR | 0.003% | 94.251% |
| 5605 | ZEE ENTERTAIN E | 0.003% | 94.254% |
| 5606 | TAKARA LEBEN CO | 0.003% | 94.257% |
| 5607 | CENTRL PLAZA HO | 0.003% | 94.259% |
| 5608 | HUATAI SECURITI | 0.003% | 94.262% |
| 5609 | SCHOUW & CO | 0.003% | 94.265% |
| 5610 | REPUBLIC BANCORP INC CLASS A COMMON STOCK | 0.003% | 94.267% |
| 5611 | FURUKAWA CO | 0.003% | 94.270% |
| 5612 | MISC BERHAD | 0.003% | 94.273% |
| 5613 | INDIABULL REAL | 0.003% | 94.276% |
| 5614 | FREEMAN FINANCI | 0.003% | 94.278% |
| 5615 | LUMINEX CORP COMMON STOCK USD.001 | 0.003% | 94.281% |
| 5616 | HUFVUDSTADEN AB | 0.003% | 94.284% |
| 5617 | GRUPO AEROPORTU | 0.003% | 94.286% |
| 5618 | CHINA RAILWAY S | 0.003% | 94.289% |
| 5619 | ULTIMATE | 0.003% | 94.292% |
| 5620 | ADVANCED MICRO | 0.003% | 94.294% |
| 5621 | ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5 | 0.003% | 94.297% |
| 5622 | NYRSTAR NV | 0.003% | 94.300% |
| 5623 | RICARDO | 0.003% | 94.303% |
| 5624 | EXELON GENERATI | 0.003% | 94.305% |
| 5625 | EVENT HOSPITALI | 0.003% | 94.308% |
| 5626 | CT REAL ESTATE | 0.003% | 94.311% |
| 5627 | NEW ORIENTAL ED | 0.003% | 94.313% |
| 5628 | LAM RESEARCH CO | 0.003% | 94.316% |
| 5629 | BAVARIAN NORDIC | 0.003% | 94.319% |
| 5630 | TONGDA GROUP HL | 0.003% | 94.321% |
| 5631 | CEWE COLOR HLDG | 0.003% | 94.324% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5632 | BENI STABILI IT | 0.003% | 94.327% |
| 5633 | STEADFAST GROUP | 0.003% | 94.329% |
| 5634 | HANIL CEMENT MF | 0.003% | 94.332% |
| 5635 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1 | 0.003% | 94.335% |
| 5636 | EVERLIGHT ELECT | 0.003% | 94.337% |
| 5637 | RUTH'S HOSPITAL | 0.003% | 94.340% |
| 5638 | CYFROWY POLSAT | 0.003% | 94.343% |
| 5639 | VST HLDGS | 0.003% | 94.345% |
| 5640 | TIMKENSTEEL CORP COMMON STOCK | 0.003% | 94.348% |
| 5641 | BIZLINK HOLDING | 0.003% | 94.351% |
| 5642 | ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8 | 0.003% | 94.353% |
| 5643 | CEBU AIR INC | 0.003% | 94.356% |
| 5644 | EMC INS GROUP INC COMMON STOCK USD1.0 | 0.003% | 94.359% |
| 5645 | ALTICE NV CLAS | 0.003% | 94.361% |
| 5646 | PILOT CORP (NEW | 0.003% | 94.364% |
| 5647 | NOJIMA CORP | 0.003% | 94.367% |
| 5648 | KOMBASSAN HOLDI | 0.003% | 94.369% |
| 5649 | SUMITOMO WAREHO | 0.003% | 94.372% |
| 5650 | KRUK SA | 0.003% | 94.375% |
| 5651 | CHINA FOOD LTD | 0.003% | 94.377% |
| 5652 | PEAPACK GLADSTONE FINL CORP COMMON STOCK | 0.003% | 94.380% |
| 5653 | SINGAPORE TECH | 0.003% | 94.383% |
| 5654 | OVS SPA | 0.003% | 94.385% |
| 5655 | IWATE(BANK OF) | 0.003% | 94.388% |
| 5656 | SELECT HARVESTS | 0.003% | 94.391% |
| 5657 | ADANI POWER LTD | 0.003% | 94.393% |
| 5658 | NEKTAR THERAPEUTICS COMMON STOCK USD.0001 | 0.003% | 94.396% |
| 5659 | MARCUS CORP | 0.003% | 94.399% |
| 5660 | MENZIES(JOHN) | 0.003% | 94.401% |
| 5661 | SINOTRANS SHIPP | 0.003% | 94.404% |
| 5662 | FIRST FOUNDATION INC COMMON STOCK USD.001 | 0.003% | 94.407% |
| 5663 | SAUL CENTERS INC REIT USD.01 | 0.003% | 94.409% |
| 5664 | RED STAR MACALL | 0.003% | 94.412% |
| 5665 | TATA CHEMICALS | 0.003% | 94.414% |
| 5666 | YAMAGATA BANK | 0.003% | 94.417% |
| 5667 | NORDSTROM INC | 0.003% | 94.420% |
| 5668 | REDINGTON INDIA | 0.003% | 94.422% |
| 5669 | BHARAT PETROL C | 0.003% | 94.425% |
| 5670 | TRANSM ALIANCA | 0.003% | 94.428% |
| 5671 | PT BUMI SERPONG | 0.003% | 94.430% |
| 5672 | TELEKOM AUSTRIA | 0.003% | 94.433% |
| 5673 | INVESQUE INC | 0.003% | 94.436% |
| 5674 | CHINA MOTOR CO | 0.003% | 94.438% |
| 5675 | MSG NETWORKS INC A COMMON STOCK USD.01 | 0.003% | 94.441% |
| 5676 | VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5 | 0.003% | 94.444% |
| 5677 | NISSIN KOGYO | 0.003% | 94.446% |
| 5678 | ZHEN DING TECHN | 0.003% | 94.449% |
| 5679 | ADVANCED SEMICONDUCTOR E ADR ADR | 0.003% | 94.451% |
| 5680 | BETSSON AB | 0.003% | 94.454% |
| 5681 | CAROLINA FINANCIAL CORP COMMON STOCK | 0.003% | 94.457% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5682 | SAINT MARC HLDG | 0.003% | 94.459% |
| 5683 | XINJIANG GOLDWI | 0.003% | 94.462% |
| 5684 | GEMDALE PROPERT | 0.003% | 94.465% |
| 5685 | ASIA PACIFIC TE | 0.003% | 94.467% |
| 5686 | SUPERVALU INC COMMON STOCK USD.01 | 0.003% | 94.470% |
| 5687 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | 0.003% | 94.472% |
| 5688 | CHOW TAI FOOK J | 0.003% | 94.475% |
| 5689 | FORMOSA PETROCH | 0.003% | 94.478% |
| 5690 | IOI PROPERTIES | 0.003% | 94.480% |
| 5691 | NIPPON SHEET GL | 0.003% | 94.483% |
| 5692 | PLATINUM ASSET | 0.003% | 94.486% |
| 5693 | PACIFIC METALS | 0.003% | 94.488% |
| 5694 | DEUTSCHE BETEI | 0.003% | 94.491% |
| 5695 | PETRONAS CHEMIC | 0.003% | 94.493% |
| 5696 | NEWMONT MINING CORP COMPANY GUAR 03/22 3.5 | 0.003% | 94.496% |
| 5697 | MACQUARIE KOREA | 0.003% | 94.499% |
| 5698 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | 0.003% | 94.501% |
| 5699 | KANSAI PAINT CO | 0.003% | 94.504% |
| 5700 | DNO INTERNATION | 0.003% | 94.506% |
| 5701 | ORBCOMM INC COMMON STOCK USD.001 | 0.003% | 94.509% |
| 5702 | EN-JAPAN INC. | 0.003% | 94.512% |
| 5703 | YAKO CO | 0.003% | 94.514% |
| 5704 | RONSHINE CHINA | 0.003% | 94.517% |
| 5705 | FUYAO GLASS IND | 0.003% | 94.520% |
| 5706 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5 | 0.003% | 94.522% |
| 5707 | EASTERLY GOVERNMENT PROPERTI REIT USD.01 | 0.003% | 94.525% |
| 5708 | BECTON DICKINSO | 0.003% | 94.527% |
| 5709 | JUROKU BANK | 0.003% | 94.530% |
| 5710 | GRIEG SEAFOOD A | 0.003% | 94.533% |
| 5711 | BERTRANDT AG | 0.003% | 94.535% |
| 5712 | PUREGOLD PRICE | 0.003% | 94.538% |
| 5713 | DONGKUK STEEL M | 0.003% | 94.540% |
| 5714 | OPHIR ENERGY PL | 0.003% | 94.543% |
| 5715 | EXPRESS SCRIPTS | 0.003% | 94.546% |
| 5716 | TSI HOLDINGS CO | 0.003% | 94.548% |
| 5717 | AFG ARBONIA-FOR | 0.003% | 94.551% |
| 5718 | FORHOUSE CORP | 0.003% | 94.553% |
| 5719 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | 0.003% | 94.556% |
| 5720 | ALGOMA CENTRAL | 0.003% | 94.559% |
| 5721 | ARCADYAN TECHNO | 0.003% | 94.561% |
| 5722 | BARCLAYS PLC SR UNSECURED 01/21 3.25 | 0.003% | 94.564% |
| 5723 | GAMESA CORP TEC | 0.003% | 94.566% |
| 5724 | ST SHINE OPTICA | 0.003% | 94.569% |
| 5725 | CIECH SA | 0.003% | 94.572% |
| 5726 | ENNIS INC COMMON STOCK USD2.5 | 0.003% | 94.574% |
| 5727 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2 | 0.003% | 94.577% |
| 5728 | LEAGOLD MINING | 0.003% | 94.579% |
| 5729 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | 0.003% | 94.582% |
| 5730 | TOOTSIE ROLL IN | 0.003% | 94.584% |
| 5731 | BENETEAU | 0.003% | 94.587% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5732 | PIOLAX CO | 0.003% | 94.590% |
| 5733 | TRULY INTL HLDG | 0.003% | 94.592% |
| 5734 | BILIA AB | 0.003% | 94.595% |
| 5735 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7 | 0.003% | 94.597% |
| 5736 | DAISEKI CO LTD | 0.003% | 94.600% |
| 5737 | TAKARA STANDARD | 0.003% | 94.603% |
| 5738 | O/SEAS UNION EN | 0.003% | 94.605% |
| 5739 | FRASERS LOGISTI | 0.003% | 94.608% |
| 5740 | GATX CORP | 0.003% | 94.610% |
| 5741 | TSRC CORP | 0.003% | 94.613% |
| 5742 | KOHNAN SHOJI | 0.003% | 94.615% |
| 5743 | FU SHOU YUAN IN | 0.003% | 94.618% |
| 5744 | AT+T INC SR UNSECURED 02/21 2.8 | 0.003% | 94.621% |
| 5745 | TATSUTA ELEC WI | 0.003% | 94.623% |
| 5746 | PEGASYSTEMS INC COMMON STOCK USD.01 | 0.003% | 94.626% |
| 5747 | EVERSOURCE ENER | 0.003% | 94.628% |
| 5748 | PEMBANGUNAN P | 0.003% | 94.631% |
| 5749 | SUMITOMO DENSET | 0.003% | 94.633% |
| 5750 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | 0.003% | 94.636% |
| 5751 | FIVE PRIME THER | 0.003% | 94.639% |
| 5752 | PALO ALTO NETWORKS INC COMMON STOCK USD.0001 | 0.003% | 94.641% |
| 5753 | CREDITO EMILIAN | 0.003% | 94.644% |
| 5754 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625 | 0.003% | 94.646% |
| 5755 | RTL GROUP SA | 0.003% | 94.649% |
| 5756 | BEZEQ ISRAEL TE | 0.003% | 94.651% |
| 5757 | SHANGHAI ELECTR | 0.003% | 94.654% |
| 5758 | WALSIN LIHWA CO | 0.003% | 94.656% |
| 5759 | AXON ENTERPRISE INC COMMON STOCK USD.00001 | 0.003% | 94.659% |
| 5760 | FIBRIA CELULOSE SA SPON ADR ADR | 0.003% | 94.662% |
| 5761 | REDES ENERGETIC | 0.003% | 94.664% |
| 5762 | SCHAEFFLER AG P | 0.003% | 94.667% |
| 5763 | CEVA INC COMMON STOCK USD.001 | 0.003% | 94.669% |
| 5764 | SANYO SPEC STEE | 0.003% | 94.672% |
| 5765 | CHINA INTL MARI | 0.003% | 94.674% |
| 5766 | TRENCOR | 0.003% | 94.677% |
| 5767 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001 | 0.003% | 94.679% |
| 5768 | OESTERREICHISCH | 0.003% | 94.682% |
| 5769 | MATCH GROUP INC COMMON STOCK USD.001 | 0.003% | 94.685% |
| 5770 | KONINKLIJKE WES | 0.003% | 94.687% |
| 5771 | YOKOGAWA BRIDGE | 0.003% | 94.690% |
| 5772 | ASR NEDERLAND N | 0.003% | 94.692% |
| 5773 | ATRION CORPORATION COMMON STOCK USD.1 | 0.003% | 94.695% |
| 5774 | MARICO LTD | 0.003% | 94.697% |
| 5775 | MORGAN STANLEY SR UNSECURED 11/21 2.625 | 0.003% | 94.700% |
| 5776 | CHINA POWER INT | 0.003% | 94.702% |
| 5777 | S&T AG | 0.003% | 94.705% |
| 5778 | DXP ENTERPRISES | 0.003% | 94.708% |
| 5779 | FORMOSA TAFFETA | 0.003% | 94.710% |
| 5780 | KEYBANK NA/CLEV | 0.003% | 94.713% |
| 5781 | ORIENTAL UNION | 0.003% | 94.715% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5782 | MIZUHO FINL GP | 0.003% | 94.718% |
| 5783 | AMOREPACIFIC-NE | 0.003% | 94.720% |
| 5784 | TAIWAN STYRENE | 0.003% | 94.723% |
| 5785 | SUMITOMO TITANI | 0.003% | 94.725% |
| 5786 | MAIDEN HLDGS LT | 0.003% | 94.728% |
| 5787 | TAG TEGERNSEE I | 0.003% | 94.730% |
| 5788 | WAKITA & CO | 0.003% | 94.733% |
| 5789 | MARCOPOLO SA | 0.003% | 94.735% |
| 5790 | CAPITARETAIL CH | 0.003% | 94.738% |
| 5791 | NORDEA BANK AB | 0.003% | 94.741% |
| 5792 | DOMETIC GROUP A | 0.003% | 94.743% |
| 5793 | FORTUNE R/EST I | 0.003% | 94.746% |
| 5794 | CONSTRUCCIONES | 0.003% | 94.748% |
| 5795 | TAV HAVALIMANLA | 0.003% | 94.751% |
| 5796 | NIPPON SIGNAL C | 0.003% | 94.753% |
| 5797 | REFRESCO GROUP | 0.003% | 94.756% |
| 5798 | DAISHIN SECURIT | 0.003% | 94.758% |
| 5799 | LG HAUSYS LTD | 0.003% | 94.761% |
| 5800 | GLAXOSMITHKLINE | 0.003% | 94.763% |
| 5801 | INABA DENKISANG | 0.003% | 94.766% |
| 5802 | INSTEEL INDUSTRIES INC COMMON STOCK | 0.003% | 94.768% |
| 5803 | STURM RUGER + CO INC COMMON STOCK USD1.0 | 0.003% | 94.771% |
| 5804 | SLC AGRICOLA SA | 0.003% | 94.773% |
| 5805 | IMA(IND MACC AU | 0.003% | 94.776% |
| 5806 | SINOPEC KANTONS | 0.003% | 94.779% |
| 5807 | CRH MEDICAL COR | 0.003% | 94.781% |
| 5808 | SK CHEMICALS CO | 0.003% | 94.784% |
| 5809 | JAPFA COMFEED I | 0.003% | 94.786% |
| 5810 | VS INDUSTRY BHD | 0.003% | 94.789% |
| 5811 | ITE GROUP | 0.003% | 94.791% |
| 5812 | GEAR ENERGY LTD | 0.003% | 94.794% |
| 5813 | OIL REFINERIES | 0.003% | 94.796% |
| 5814 | GLOBE TELECOM I | 0.003% | 94.799% |
| 5815 | PRECINT PRO | 0.003% | 94.801% |
| 5816 | SUNDRUG CO LTD | 0.003% | 94.804% |
| 5817 | TENARIS S.A. | 0.003% | 94.806% |
| 5818 | LUXOFT HOLDING | 0.003% | 94.809% |
| 5819 | WORKDAY INC CLASS A COMMON STOCK USD.001 | 0.003% | 94.811% |
| 5820 | IDBI BANK LTD | 0.003% | 94.814% |
| 5821 | PACIFIC BASIN S | 0.003% | 94.816% |
| 5822 | FUTABA INDUSTRI | 0.003% | 94.819% |
| 5823 | SOHU.COM INC | 0.003% | 94.821% |
| 5824 | ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.003% | 94.824% |
| 5825 | MYOB GROUP LTD | 0.003% | 94.826% |
| 5826 | HANA TOUR SERVI | 0.003% | 94.829% |
| 5827 | KOREA LINE CORP | 0.003% | 94.831% |
| 5828 | TOEI CO | 0.003% | 94.834% |
| 5829 | LG HOME SHOPPIN | 0.003% | 94.836% |
| 5830 | MEDY-TOX INC | 0.003% | 94.839% |
| 5831 | CONCENTRIC AB | 0.003% | 94.841% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5832 | INTL NICKEL IND | 0.003% | 94.844% |
| 5833 | NORITZ CORP | 0.003% | 94.846% |
| 5834 | ALTAREA SCA | 0.003% | 94.849% |
| 5835 | YUNG TAY ENGINE | 0.003% | 94.851% |
| 5836 | FOSTER ELECTRIC | 0.003% | 94.854% |
| 5837 | GMO INTERNET IN | 0.002% | 94.856% |
| 5838 | BINCK NV | 0.002% | 94.859% |
| 5839 | PER AARSLEFF A/ | 0.002% | 94.861% |
| 5840 | NIHON KOHDEN CO | 0.002% | 94.864% |
| 5841 | TOKYO STEEL MFG | 0.002% | 94.866% |
| 5842 | KANTO DENKA KOG | 0.002% | 94.869% |
| 5843 | TTY BIPHARM CO | 0.002% | 94.871% |
| 5844 | GLOBAL ONE REAL | 0.002% | 94.874% |
| 5845 | ROYAL CO | 0.002% | 94.876% |
| 5846 | GENSCRIPT BIOTE | 0.002% | 94.879% |
| 5847 | TAYCA CORP | 0.002% | 94.881% |
| 5848 | NEW CHINA LIFE | 0.002% | 94.884% |
| 5849 | NANYA TECHNOLOG | 0.002% | 94.886% |
| 5850 | MERCANTILE BANK CORP COMMON STOCK | 0.002% | 94.889% |
| 5851 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | 0.002% | 94.891% |
| 5852 | ELITE ADVANCED | 0.002% | 94.894% |
| 5853 | HAMBURGER HAFEN | 0.002% | 94.896% |
| 5854 | IP GROUP | 0.002% | 94.899% |
| 5855 | OKINAWA ELEC PO | 0.002% | 94.901% |
| 5856 | BK ZACHODNI WBK | 0.002% | 94.904% |
| 5857 | GRINDROD LIMITE | 0.002% | 94.906% |
| 5858 | INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0 | 0.002% | 94.909% |
| 5859 | SPARKASSEN IMMO | 0.002% | 94.911% |
| 5860 | CANARA BANK | 0.002% | 94.914% |
| 5861 | SLATE OFFICE RE | 0.002% | 94.916% |
| 5862 | GF SECURITIES C | 0.002% | 94.919% |
| 5863 | TOPPAN FORMS | 0.002% | 94.921% |
| 5864 | KOREA EXPRESS C | 0.002% | 94.924% |
| 5865 | SVENSKA HANDELS | 0.002% | 94.926% |
| 5866 | SIAMGAS AND PET | 0.002% | 94.928% |
| 5867 | KIMBALL ELECTRONICS INC COMMON STOCK | 0.002% | 94.931% |
| 5868 | TED BAKER PLC | 0.002% | 94.933% |
| 5869 | RENEWABLE ENERG | 0.002% | 94.936% |
| 5870 | DRAEGERWERK AG | 0.002% | 94.938% |
| 5871 | TAKUMA CO | 0.002% | 94.941% |
| 5872 | CONN S INC COMMON STOCK USD.01 | 0.002% | 94.943% |
| 5873 | ZHAOJIN MINING | 0.002% | 94.946% |
| 5874 | PHOTRONICS INC COMMON STOCK USD.01 | 0.002% | 94.948% |
| 5875 | INCYTE PHARMACE | 0.002% | 94.951% |
| 5876 | HOSHIZAKI ELECT | 0.002% | 94.953% |
| 5877 | STEINHOFF INTER | 0.002% | 94.956% |
| 5878 | AMERICAN RAILCA | 0.002% | 94.958% |
| 5879 | YIRENDAI LTD AD | 0.002% | 94.961% |
| 5880 | CASTROL INDIA L | 0.002% | 94.963% |
| 5881 | GRUMA SA DE CV | 0.002% | 94.966% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5882 | CLAL INSURANCE | 0.002% | 94.968% |
| 5883 | WISTRON NEWEB C | 0.002% | 94.970% |
| 5884 | 888 HOLDINGS | 0.002% | 94.973% |
| 5885 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | 0.002% | 94.975% |
| 5886 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | 0.002% | 94.978% |
| 5887 | BIM BIRLESIK MA | 0.002% | 94.980% |
| 5888 | ZHEJIANG EXPRES | 0.002% | 94.983% |
| 5889 | HUONS CO LTD | 0.002% | 94.985% |
| 5890 | GORMAN-RUPP CO | 0.002% | 94.988% |
| 5891 | BLUE HILLS BANCORP INC COMMON STOCK USD.01 | 0.002% | 94.990% |
| 5892 | START TODAY CO | 0.002% | 94.993% |
| 5893 | BRINKER INTL IN | 0.002% | 94.995% |
| 5894 | HYSAN DEVELOPME | 0.002% | 94.997% |
| 5895 | ARN MONDADORI E | 0.002% | 95.000% |
| 5896 | HALLA HOLDINGS | 0.002% | 95.002% |
| 5897 | ASAHI DIAMOND I | 0.002% | 95.005% |
| 5898 | RICOH LEASING | 0.002% | 95.007% |
| 5899 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | 0.002% | 95.010% |
| 5900 | TOKYOTOKEIBA CO | 0.002% | 95.012% |
| 5901 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | 0.002% | 95.015% |
| 5902 | MUSASHI SEIMITS | 0.002% | 95.017% |
| 5903 | MCKESSON CORP SR UNSECURED 03/21 4.75 | 0.002% | 95.019% |
| 5904 | ADVTECH LTD | 0.002% | 95.022% |
| 5905 | JAHWA ELECTRONI | 0.002% | 95.024% |
| 5906 | PI INDUSTRIES L | 0.002% | 95.027% |
| 5907 | SIIX CORPORATIO | 0.002% | 95.029% |
| 5908 | DEL TACO RESTAURANTS INC COMMON STOCK | 0.002% | 95.032% |
| 5909 | BRISTOW GROUP INC COMMON STOCK USD.01 | 0.002% | 95.034% |
| 5910 | CYBG PLC | 0.002% | 95.036% |
| 5911 | MORGAN STANLEY | 0.002% | 95.039% |
| 5912 | UNITED ENERGY G | 0.002% | 95.041% |
| 5913 | CLARKSON(HORACE | 0.002% | 95.044% |
| 5914 | HERO HONDA | 0.002% | 95.046% |
| 5915 | GUERBET | 0.002% | 95.049% |
| 5916 | SONDA S.A. | 0.002% | 95.051% |
| 5917 | MERSEN SA | 0.002% | 95.054% |
| 5918 | AMOTECH CO LTD | 0.002% | 95.056% |
| 5919 | VTG AG | 0.002% | 95.058% |
| 5920 | FUTUREFUEL CORP COMMON STOCK USD.0001 | 0.002% | 95.061% |
| 5921 | HONG LEONG BANK | 0.002% | 95.063% |
| 5922 | PEREGRINE HLDGS | 0.002% | 95.066% |
| 5923 | ESPRIT HOLDINGS | 0.002% | 95.068% |
| 5924 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.002% | 95.071% |
| 5925 | LIPPO KARAWACI | 0.002% | 95.073% |
| 5926 | INTERNATIONAL P | 0.002% | 95.075% |
| 5927 | JINKOSOLAR HOLDING CO ADR ADR USD.00002 | 0.002% | 95.078% |
| 5928 | ARDENTEC CORP | 0.002% | 95.080% |
| 5929 | TIER REIT INC REIT USD.0001 | 0.002% | 95.083% |
| 5930 | MONADELPHOUS GR | 0.002% | 95.085% |
| 5931 | CHUNGHWA TELECO | 0.002% | 95.087% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5932 | GURIT HOLDING A | 0.002% | 95.090% |
| 5933 | ORIOR AG | 0.002% | 95.092% |
| 5934 | COMMUNITY HEALT | 0.002% | 95.095% |
| 5935 | CAMPBELL SOUP CO SR UNSECURED 04/21 4.25 | 0.002% | 95.097% |
| 5936 | NIPPON KOEI CO | 0.002% | 95.100% |
| 5937 | NSD CO LTD | 0.002% | 95.102% |
| 5938 | CBL & ASSOC PRO | 0.002% | 95.104% |
| 5939 | ALK-ABELLO A/S | 0.002% | 95.107% |
| 5940 | VAUDOISE ASSURA | 0.002% | 95.109% |
| 5941 | TAIWAN GLASS | 0.002% | 95.112% |
| 5942 | CMK CORP | 0.002% | 95.114% |
| 5943 | SANYO CHEMICAL | 0.002% | 95.116% |
| 5944 | ELDORADO RESORTS INC COMMON STOCK | 0.002% | 95.119% |
| 5945 | PRESS METAL ALU | 0.002% | 95.121% |
| 5946 | UPONOR OYJ | 0.002% | 95.124% |
| 5947 | YANGTZE OPT FIB | 0.002% | 95.126% |
| 5948 | SKS MICROFINANC | 0.002% | 95.128% |
| 5949 | ADASTRIA HOLDI | 0.002% | 95.131% |
| 5950 | RAISIO YHTYMA O | 0.002% | 95.133% |
| 5951 | VSE CORP COMMON STOCK USD.05 | 0.002% | 95.136% |
| 5952 | WEST CHINA CEME | 0.002% | 95.138% |
| 5953 | CHUNGHWA TELECOM LT SPON ADR ADR | 0.002% | 95.140% |
| 5954 | KUMHO TIRE CO | 0.002% | 95.143% |
| 5955 | SIGMA PHARMACEU | 0.002% | 95.145% |
| 5956 | D.A. CONSORTIUM | 0.002% | 95.148% |
| 5957 | EZ TEC EMPREEND | 0.002% | 95.150% |
| 5958 | CROMPTON GREAVE | 0.002% | 95.152% |
| 5959 | YAPI VE KREDI B | 0.002% | 95.155% |
| 5960 | BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561 | 0.002% | 95.157% |
| 5961 | CRA INTERNATIONAL INC COMMON STOCK | 0.002% | 95.160% |
| 5962 | TAIWAN BUSINESS | 0.002% | 95.162% |
| 5963 | SOUTH INDIA BAN | 0.002% | 95.164% |
| 5964 | SIRTEX MEDICAL | 0.002% | 95.167% |
| 5965 | ZAKL AZOT W | 0.002% | 95.169% |
| 5966 | VINA CONCHA Y T | 0.002% | 95.172% |
| 5967 | DAIHO CONSTRUCT | 0.002% | 95.174% |
| 5968 | REALESTATE.COM. | 0.002% | 95.176% |
| 5969 | GREENCROSS LTD | 0.002% | 95.179% |
| 5970 | FIRST RESOURCES | 0.002% | 95.181% |
| 5971 | XL AXIATA TBK P | 0.002% | 95.183% |
| 5972 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | 0.002% | 95.186% |
| 5973 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | 0.002% | 95.188% |
| 5974 | GIORDANO INTL L | 0.002% | 95.191% |
| 5975 | VILMORIN CLAUSE | 0.002% | 95.193% |
| 5976 | 3SBIO INC | 0.002% | 95.195% |
| 5977 | NIPPON VALQUA I | 0.002% | 95.198% |
| 5978 | HIKARI TSUSHIN | 0.002% | 95.200% |
| 5979 | BTG PLC | 0.002% | 95.202% |
| 5980 | CONSUN PHARMACE | 0.002% | 95.205% |
| 5981 | KINGSTON COMM(H | 0.002% | 95.207% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5982 | DESCENTE LTD. | 0.002% | 95.210% |
| 5983 | VESUVIUS PLC | 0.002% | 95.212% |
| 5984 | BORAL LIMITED | 0.002% | 95.214% |
| 5985 | BML INC | 0.002% | 95.217% |
| 5986 | KOSSAN RUBBER I | 0.002% | 95.219% |
| 5987 | FLEXIGROUP LIMI | 0.002% | 95.221% |
| 5988 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | 0.002% | 95.224% |
| 5989 | FARADAY TECHNOL | 0.002% | 95.226% |
| 5990 | UNITIKA | 0.002% | 95.228% |
| 5991 | SOUTHERN CROSS | 0.002% | 95.231% |
| 5992 | SWISSQUOTE GP H | 0.002% | 95.233% |
| 5993 | PORT OF TAURANG | 0.002% | 95.236% |
| 5994 | SHIMA SEIKI MFG | 0.002% | 95.238% |
| 5995 | POSTE ITALIANE | 0.002% | 95.240% |
| 5996 | AMPLIFON SPA NE | 0.002% | 95.243% |
| 5997 | MAGNESITA REFRA | 0.002% | 95.245% |
| 5998 | HEIWA REAL ESTA | 0.002% | 95.247% |
| 5999 | YULON MOTOR | 0.002% | 95.250% |
| 6000 | FUCHS PETRO AG | 0.002% | 95.252% |
| 6001 | KYUSHU RAILWAY | 0.002% | 95.254% |
| 6002 | TEIKOKU PISTON | 0.002% | 95.257% |
| 6003 | DE LA RUE | 0.002% | 95.259% |
| 6004 | SUNWAY BHD | 0.002% | 95.261% |
| 6005 | RENT A CENTER INC COMMON STOCK USD.01 | 0.002% | 95.264% |
| 6006 | GLOBAL INDEMNIT | 0.002% | 95.266% |
| 6007 | THAI AIRWAYS IN | 0.002% | 95.268% |
| 6008 | JOEL-JERUSALEM | 0.002% | 95.271% |
| 6009 | TURKCELL ILETISIM HIZMET ADR ADR TRY1.0 | 0.002% | 95.273% |
| 6010 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | 0.002% | 95.276% |
| 6011 | SHIKOKU BANK | 0.002% | 95.278% |
| 6012 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.002% | 95.280% |
| 6013 | HP INC SR UNSECURED 06/21 4.3 | 0.002% | 95.283% |
| 6014 | SEED CO LTD/TOK | 0.002% | 95.285% |
| 6015 | MOTA ENGIIL SGPS | 0.002% | 95.287% |
| 6016 | HOGY MEDICAL CO | 0.002% | 95.290% |
| 6017 | SOL MELIA SA | 0.002% | 95.292% |
| 6018 | SODICK CO | 0.002% | 95.294% |
| 6019 | VISTA LAND & LI | 0.002% | 95.297% |
| 6020 | OTTER TAIL CORP COMMON STOCK USD5.0 | 0.002% | 95.299% |
| 6021 | SRF LTD | 0.002% | 95.301% |
| 6022 | XCERRA CORP COMMON STOCK USD.05 | 0.002% | 95.304% |
| 6023 | SANOFI INDIA LT | 0.002% | 95.306% |
| 6024 | ALPEN CO LTD | 0.002% | 95.308% |
| 6025 | CALLIDUS CAPITA | 0.002% | 95.311% |
| 6026 | SK NETWORKS CO | 0.002% | 95.313% |
| 6027 | PATTERN ENERGY GROUP INC A COMMON STOCK USD.01 | 0.002% | 95.315% |
| 6028 | PLAZA RETAIL RE | 0.002% | 95.318% |
| 6029 | NUTRISYSTEM INC COMMON STOCK USD.001 | 0.002% | 95.320% |
| 6030 | SEMICONDUCTOR M | 0.002% | 95.322% |
| 6031 | KCE ELECTRONICS | 0.002% | 95.325% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6032 | CHINA MACHINERY | 0.002% | 95.327% |
| 6033 | YAHOO JAPAN COR | 0.002% | 95.329% |
| 6034 | BLOOMBERRY RESO | 0.002% | 95.332% |
| 6035 | ILUKA RESOURCES | 0.002% | 95.334% |
| 6036 | KENKO MAYONNAIS | 0.002% | 95.336% |
| 6037 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 0.002% | 95.338% |
| 6038 | TAMURA CORP | 0.002% | 95.341% |
| 6039 | SSANGYONG CEMEN | 0.002% | 95.343% |
| 6040 | PROTECTOR FORSI | 0.002% | 95.345% |
| 6041 | SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01 | 0.002% | 95.348% |
| 6042 | WATERLAND FIN H | 0.002% | 95.350% |
| 6043 | GPO FIN INTERAC | 0.002% | 95.352% |
| 6044 | POWER GRID CORP | 0.002% | 95.355% |
| 6045 | SHANGHAI JIN JI | 0.002% | 95.357% |
| 6046 | PAO DE ACUCAR C | 0.002% | 95.359% |
| 6047 | SAPURAKENCANA P | 0.002% | 95.362% |
| 6048 | CONEXIO CORP | 0.002% | 95.364% |
| 6049 | EOH HOLDINGS LT | 0.002% | 95.366% |
| 6050 | PAX GLOBAL TECH | 0.002% | 95.369% |
| 6051 | CITIC 1616 HLDG | 0.002% | 95.371% |
| 6052 | VECTOR INC | 0.002% | 95.373% |
| 6053 | COSTAIN GROUP P | 0.002% | 95.375% |
| 6054 | ICHIGO REAL EST | 0.002% | 95.378% |
| 6055 | LUPIN LTD | 0.002% | 95.380% |
| 6056 | MARR SPA | 0.002% | 95.382% |
| 6057 | NESTLE FINANCE | 0.002% | 95.385% |
| 6058 | CIR-COMPAGNIE I | 0.002% | 95.387% |
| 6059 | BANCO SANTANDER | 0.002% | 95.389% |
| 6060 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | 0.002% | 95.392% |
| 6061 | CIMIC GROUP LTD | 0.002% | 95.394% |
| 6062 | EVN AG | 0.002% | 95.396% |
| 6063 | PLY GEM HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 95.398% |
| 6064 | FULLTECH FIBER | 0.002% | 95.401% |
| 6065 | AVANZA BANK HOL | 0.002% | 95.403% |
| 6066 | STELLA INTERNAT | 0.002% | 95.405% |
| 6067 | HANSSEM CO | 0.002% | 95.408% |
| 6068 | SHIBAURA ELECTR | 0.002% | 95.410% |
| 6069 | SCHINDLER-HDLG | 0.002% | 95.412% |
| 6070 | YANG MING MARIN | 0.002% | 95.415% |
| 6071 | CHESSWOOD GROUP | 0.002% | 95.417% |
| 6072 | SMART + FINAL STORES INC COMMON STOCK USD.001 | 0.002% | 95.419% |
| 6073 | DEVELOPMENT CRE | 0.002% | 95.421% |
| 6074 | IONIS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002% | 95.424% |
| 6075 | ZUMIEZ INC COMMON STOCK | 0.002% | 95.426% |
| 6076 | SAO PAU ALPARGA | 0.002% | 95.428% |
| 6077 | CHEMRING GROUP | 0.002% | 95.431% |
| 6078 | SCHRODERS(NEW) | 0.002% | 95.433% |
| 6079 | MALAYSIAN RES C | 0.002% | 95.435% |
| 6080 | CITYCON OYJ | 0.002% | 95.437% |
| 6081 | CIA ENERGETICA | 0.002% | 95.440% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6082 | WALSIN TECHNOLO | 0.002% | 95.442% |
| 6083 | VUKILE PROPERTY | 0.002% | 95.444% |
| 6084 | SITRONIX TECHNO | 0.002% | 95.446% |
| 6085 | TAIWAN ACCEPTAN | 0.002% | 95.449% |
| 6086 | SANDEN CORP | 0.002% | 95.451% |
| 6087 | SALVATORE FERRA | 0.002% | 95.453% |
| 6088 | ANGLO AMERICAN | 0.002% | 95.456% |
| 6089 | YAMAICHI ELECTR | 0.002% | 95.458% |
| 6090 | SHOWA SANGYO CO | 0.002% | 95.460% |
| 6091 | ITOCHU FUEL COR | 0.002% | 95.462% |
| 6092 | TOSHIBA MACHINE | 0.002% | 95.465% |
| 6093 | KANGWON LAND IN | 0.002% | 95.467% |
| 6094 | ABSOLUTE SOFTWA | 0.002% | 95.469% |
| 6095 | V TECHNOLOGY | 0.002% | 95.471% |
| 6096 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | 0.002% | 95.474% |
| 6097 | SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4 | 0.002% | 95.476% |
| 6098 | RAMCO CEMENTS | 0.002% | 95.478% |
| 6099 | GREIF INC CL B COMMON STOCK | 0.002% | 95.480% |
| 6100 | MIYAZAKI BANK | 0.002% | 95.483% |
| 6101 | CALIFORNIA AMPL | 0.002% | 95.485% |
| 6102 | NSI NV | 0.002% | 95.487% |
| 6103 | UNITED SUPER MA | 0.002% | 95.490% |
| 6104 | NORITAKE CO | 0.002% | 95.492% |
| 6105 | YUEXIU REAL ES | 0.002% | 95.494% |
| 6106 | TOYO ENG CORP | 0.002% | 95.496% |
| 6107 | BUKIT SEMBAWNG | 0.002% | 95.499% |
| 6108 | UNISEM (M) BHD | 0.002% | 95.501% |
| 6109 | DEVRO | 0.002% | 95.503% |
| 6110 | SYRAH RESOURCES | 0.002% | 95.505% |
| 6111 | AKITA BANK | 0.002% | 95.508% |
| 6112 | BQE NATL BELGIQ | 0.002% | 95.510% |
| 6113 | MERCURIES LIFE | 0.002% | 95.512% |
| 6114 | PRESS KOGYO CO | 0.002% | 95.514% |
| 6115 | CHAROEN POKPHAN | 0.002% | 95.517% |
| 6116 | INDIGO BOOKS + MUSIC INC COMMON STOCK | 0.002% | 95.519% |
| 6117 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0 | 0.002% | 95.521% |
| 6118 | KISSEI PHARM CO | 0.002% | 95.523% |
| 6119 | WILSON BAYLY HO | 0.002% | 95.526% |
| 6120 | NIIT TECHNOLOGI | 0.002% | 95.528% |
| 6121 | SPLUNK INC COMMON STOCK USD.001 | 0.002% | 95.530% |
| 6122 | BASIC ENERGY SERVICES INC COMMON STOCK USD.01 | 0.002% | 95.532% |
| 6123 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | 0.002% | 95.535% |
| 6124 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | 0.002% | 95.537% |
| 6125 | HARMONIC DRIVE | 0.002% | 95.539% |
| 6126 | HAVERTY FURNITURE COMMON STOCK USD1.0 | 0.002% | 95.541% |
| 6127 | JIAYUAN INTERNA | 0.002% | 95.544% |
| 6128 | ROXGOLD INC | 0.002% | 95.546% |
| 6129 | KOREA ELEC POWE | 0.002% | 95.548% |
| 6130 | ENERGY FUELS INC COMMON STOCK | 0.002% | 95.550% |
| 6131 | TRIUMPH BANCORP INC COMMON STOCK USD.01 | 0.002% | 95.552% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6132 | LT GROUP INC | 0.002% | 95.555% |
| 6133 | QUIMICA Y MINER | 0.002% | 95.557% |
| 6134 | QCR HOLDINGS INC COMMON STOCK USD1.0 | 0.002% | 95.559% |
| 6135 | STRABAG SE | 0.002% | 95.561% |
| 6136 | HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125 | 0.002% | 95.564% |
| 6137 | ECOLAB INC SR UNSECURED 12/21 4.35 | 0.002% | 95.566% |
| 6138 | GENMAB A/S | 0.002% | 95.568% |
| 6139 | INVOCARE LTD | 0.002% | 95.570% |
| 6140 | POU SHENG INTL | 0.002% | 95.572% |
| 6141 | CHUGOKU MAR PAI | 0.002% | 95.575% |
| 6142 | J-OIL MILLS INC | 0.002% | 95.577% |
| 6143 | SODA SANAYII | 0.002% | 95.579% |
| 6144 | CALATLANTIC GRO | 0.002% | 95.581% |
| 6145 | SUMMARECON AGUN | 0.002% | 95.584% |
| 6146 | QINGDAO PORT IN | 0.002% | 95.586% |
| 6147 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | 0.002% | 95.588% |
| 6148 | CHEIL WORLDWIDE | 0.002% | 95.590% |
| 6149 | NORTH AMERICAN ENERGY PARTNE COMMON STOCK | 0.002% | 95.592% |
| 6150 | OSSTEM IMPLANT | 0.002% | 95.595% |
| 6151 | EARTH CHEMICAL | 0.002% | 95.597% |
| 6152 | HACKETT GROUP INC/THE COMMON STOCK USD.001 | 0.002% | 95.599% |
| 6153 | JASTRZEBSKA SPO | 0.002% | 95.601% |
| 6154 | AUST WORLDWIDE | 0.002% | 95.603% |
| 6155 | MARFRIG GLOBAL | 0.002% | 95.606% |
| 6156 | VP BANK AG | 0.002% | 95.608% |
| 6157 | HEADLAM GROUP | 0.002% | 95.610% |
| 6158 | OTE(HELLENIC TL | 0.002% | 95.612% |
| 6159 | VEDANTA LTD ADR ADR | 0.002% | 95.614% |
| 6160 | BRIGHTOIL PETRO | 0.002% | 95.617% |
| 6161 | FUKUSHIMA IND C | 0.002% | 95.619% |
| 6162 | HYUNDAI MIPO DO | 0.002% | 95.621% |
| 6163 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01 | 0.002% | 95.623% |
| 6164 | FUJI MEDIA HOLD | 0.002% | 95.625% |
| 6165 | KINSUS INTERCON | 0.002% | 95.628% |
| 6166 | ANGANG NEW STEE | 0.002% | 95.630% |
| 6167 | MITSUBA CORP | 0.002% | 95.632% |
| 6168 | ECOPETROL SA | 0.002% | 95.634% |
| 6169 | SUPREMEIndustr | 0.002% | 95.636% |
| 6170 | GLOBAL BRANDS G | 0.002% | 95.639% |
| 6171 | ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001 | 0.002% | 95.641% |
| 6172 | XEBIO CO | 0.002% | 95.643% |
| 6173 | TELEVISION BROA | 0.002% | 95.645% |
| 6174 | O'REILLY AUTOMO | 0.002% | 95.647% |
| 6175 | YOROZU CORP | 0.002% | 95.649% |
| 6176 | PROVIDENT FINAN | 0.002% | 95.652% |
| 6177 | NAVITAS LTD | 0.002% | 95.654% |
| 6178 | CACHE LOGISTICS | 0.002% | 95.656% |
| 6179 | MIZUNO CORP | 0.002% | 95.658% |
| 6180 | HONGHUA GROUP L | 0.002% | 95.660% |
| 6181 | TOPY INDUSTRIES | 0.002% | 95.662% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6182 | 1ST PHILIPPINE | 0.002% | 95.665% |
| 6183 | EPS CO LTD | 0.002% | 95.667% |
| 6184 | SUNPLUS TECHNOL | 0.002% | 95.669% |
| 6185 | NOBINA AB | 0.002% | 95.671% |
| 6186 | WAN HAI LINES | 0.002% | 95.673% |
| 6187 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75 | 0.002% | 95.675% |
| 6188 | ST BARBARA MINE | 0.002% | 95.678% |
| 6189 | SJW GROUP COMMON STOCK USD.001 | 0.002% | 95.680% |
| 6190 | INTREPID POTASH INC COMMON STOCK USD.001 | 0.002% | 95.682% |
| 6191 | SINFONIA TECHNO | 0.002% | 95.684% |
| 6192 | AT+T INC SR UNSECURED 02/21 4.6 | 0.002% | 95.686% |
| 6193 | FUJIMORI KOGYO | 0.002% | 95.688% |
| 6194 | SHIBUYA KOGYO C | 0.002% | 95.691% |
| 6195 | CIA TRANSM ENER | 0.002% | 95.693% |
| 6196 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | 0.002% | 95.695% |
| 6197 | RALLYE | 0.002% | 95.697% |
| 6198 | SUMIDA ELECTRIC | 0.002% | 95.699% |
| 6199 | KIKUCHI CO LTD | 0.002% | 95.701% |
| 6200 | Goldcrest Co., | 0.002% | 95.704% |
| 6201 | DEBENHAMS | 0.002% | 95.706% |
| 6202 | BR MALLS PARTIC | 0.002% | 95.708% |
| 6203 | MAGYAR TELEKOM | 0.002% | 95.710% |
| 6204 | ENERGIAS DO BRA | 0.002% | 95.712% |
| 6205 | DENNY S CORP COMMON STOCK USD.01 | 0.002% | 95.714% |
| 6206 | TOHO CO | 0.002% | 95.716% |
| 6207 | CAFE DE CORAL H | 0.002% | 95.719% |
| 6208 | PROGRESS ENERGY | 0.002% | 95.721% |
| 6209 | CP POKPHAND CO | 0.002% | 95.723% |
| 6210 | IOI CORPORATION | 0.002% | 95.725% |
| 6211 | SRA HOLDINGS IN | 0.002% | 95.727% |
| 6212 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | 0.002% | 95.729% |
| 6213 | SAF-HOLLAND SA | 0.002% | 95.732% |
| 6214 | NEO-CHINA GROUP | 0.002% | 95.734% |
| 6215 | HOCHSCHILD MINI | 0.002% | 95.736% |
| 6216 | PAN JIT INTERNA | 0.002% | 95.738% |
| 6217 | LENNAR CORP 4.7 | 0.002% | 95.740% |
| 6218 | DAEWOO ENGINEER | 0.002% | 95.742% |
| 6219 | EUROPAC PAPELES | 0.002% | 95.744% |
| 6220 | QL RESOURCES BH | 0.002% | 95.747% |
| 6221 | AGRITRADE RESOU | 0.002% | 95.749% |
| 6222 | STONE ENERGY CORP COMMON STOCK USD.01 | 0.002% | 95.751% |
| 6223 | DYDO DRINCO INC | 0.002% | 95.753% |
| 6224 | DALMIA BHARAT L | 0.002% | 95.755% |
| 6225 | PAGE INDUSTRIES | 0.002% | 95.757% |
| 6226 | CRYOLIFE INC | 0.002% | 95.759% |
| 6227 | SK SECURITIES C | 0.002% | 95.761% |
| 6228 | ZAGG INC COMMON STOCK USD.001 | 0.002% | 95.764% |
| 6229 | CONTAINER CORP | 0.002% | 95.766% |
| 6230 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK | 0.002% | 95.768% |
| 6231 | PUBLICIS GROUPE | 0.002% | 95.770% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6232 | STARHILL GLOBAL | 0.002% | 95.772% |
| 6233 | RANDON SA IMPL | 0.002% | 95.774% |
| 6234 | HEALTHSTREAM INC COMMON STOCK | 0.002% | 95.776% |
| 6235 | CORP MOCTEZUMA | 0.002% | 95.779% |
| 6236 | HOSOKAWA MICRON | 0.002% | 95.781% |
| 6237 | BEGA CHEESE LTD | 0.002% | 95.783% |
| 6238 | INTL CONTAINER | 0.002% | 95.785% |
| 6239 | S&T MOTIV CO LT | 0.002% | 95.787% |
| 6240 | CONSTRUTORA TEN | 0.002% | 95.789% |
| 6241 | TANSEISHA CO | 0.002% | 95.791% |
| 6242 | EVOLENT HEALTH INC A COMMON STOCK USD.01 | 0.002% | 95.793% |
| 6243 | SCHWEITER TECH | 0.002% | 95.796% |
| 6244 | OCI MATERIALS C | 0.002% | 95.798% |
| 6245 | BK OF RYUKYUS | 0.002% | 95.800% |
| 6246 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.002% | 95.802% |
| 6247 | RESTAURANT GROU | 0.002% | 95.804% |
| 6248 | UMS HLDGS LTD | 0.002% | 95.806% |
| 6249 | SONIC CORP | 0.002% | 95.808% |
| 6250 | CAPITAL SECURIT | 0.002% | 95.810% |
| 6251 | SAGE THERAPEUTI | 0.002% | 95.813% |
| 6252 | ZENRIN CO LTD | 0.002% | 95.815% |
| 6253 | NAKANISHI INC | 0.002% | 95.817% |
| 6254 | CHEETAH MOBILE INC ADR ADR USD.000025 | 0.002% | 95.819% |
| 6255 | SHOEI FOODS COR | 0.002% | 95.821% |
| 6256 | BRIDGE BANCORP INC COMMON STOCK USD.01 | 0.002% | 95.823% |
| 6257 | BANK MUTUAL CORP COMMON STOCK USD.01 | 0.002% | 95.825% |
| 6258 | DAIKI ALUMINIUM | 0.002% | 95.827% |
| 6259 | PHH CORP COMMON STOCK USD.01 | 0.002% | 95.830% |
| 6260 | GRUPO HERDEZ SA | 0.002% | 95.832% |
| 6261 | SHINOKEN GROUP | 0.002% | 95.834% |
| 6262 | NOEVIR HOLDINGS | 0.002% | 95.836% |
| 6263 | RUENTEX INDUSTR | 0.002% | 95.838% |
| 6264 | TAIWAN MOBILE | 0.002% | 95.840% |
| 6265 | DAEWOO SECURITI | 0.002% | 95.842% |
| 6266 | DEL FRISCOS RES | 0.002% | 95.844% |
| 6267 | BANCOLOMBIA SA | 0.002% | 95.846% |
| 6268 | IRISH RESIDENTI | 0.002% | 95.849% |
| 6269 | DEXERIALS CORP | 0.002% | 95.851% |
| 6270 | INDIAN OIL CORP | 0.002% | 95.853% |
| 6271 | SHINDENGEN ELEC | 0.002% | 95.855% |
| 6272 | CERVUS EQUIPMEN | 0.002% | 95.857% |
| 6273 | JOSHIN DENKI CO | 0.002% | 95.859% |
| 6274 | LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95 | 0.002% | 95.861% |
| 6275 | TAIWAN TEA CORP | 0.002% | 95.863% |
| 6276 | SKY NETWORK TEL | 0.002% | 95.865% |
| 6277 | ARROW ELECTRONI | 0.002% | 95.868% |
| 6278 | KUMIAI CHEM IND | 0.002% | 95.870% |
| 6279 | BREVILLE GROUP | 0.002% | 95.872% |
| 6280 | SUNLIGHT REAL E | 0.002% | 95.874% |
| 6281 | SOULBRAIN CO LT | 0.002% | 95.876% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6282 | PURE TECHNOLOGI | 0.002% | 95.878% |
| 6283 | QOL CO LTD | 0.002% | 95.880% |
| 6284 | SK GAS | 0.002% | 95.882% |
| 6285 | BANK PEKAO | 0.002% | 95.884% |
| 6286 | HUNG SHENG CONS | 0.002% | 95.886% |
| 6287 | ADVANTECH CO LT | 0.002% | 95.889% |
| 6288 | THULE GROUP AB/ | 0.002% | 95.891% |
| 6289 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 95.893% |
| 6290 | TELEFONICA DE E | 0.002% | 95.895% |
| 6291 | STABILUS SA | 0.002% | 95.897% |
| 6292 | TIBET WATER RES | 0.002% | 95.899% |
| 6293 | BANGKOK AIRWAYS | 0.002% | 95.901% |
| 6294 | CHESNARA PLC | 0.002% | 95.903% |
| 6295 | VESTEL ELECTRON | 0.002% | 95.905% |
| 6296 | HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15 | 0.002% | 95.907% |
| 6297 | SWIRE PROPRTIE | 0.002% | 95.909% |
| 6298 | MISTRAS GROUP INC COMMON STOCK USD.01 | 0.002% | 95.911% |
| 6299 | KOTOBUKI SPIRIT | 0.002% | 95.914% |
| 6300 | CARNIVAL PLC | 0.002% | 95.916% |
| 6301 | SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.002% | 95.918% |
| 6302 | MANULIFE US REA | 0.002% | 95.920% |
| 6303 | GWA GROUP LTD | 0.002% | 95.922% |
| 6304 | INFOMART CORP | 0.002% | 95.924% |
| 6305 | MATRIX SERVICE CO COMMON STOCK USD.01 | 0.002% | 95.926% |
| 6306 | ERCROS SA | 0.002% | 95.928% |
| 6307 | EUROPCAR GROUPE | 0.002% | 95.930% |
| 6308 | CITIC RESOURCES | 0.002% | 95.932% |
| 6309 | DABUR INDIA LTD | 0.002% | 95.934% |
| 6310 | INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001 | 0.002% | 95.936% |
| 6311 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | 0.002% | 95.938% |
| 6312 | MULTIPLAN EMPRE | 0.002% | 95.941% |
| 6313 | KONOIKE TRANSP | 0.002% | 95.943% |
| 6314 | SUN FRONTIER FU | 0.002% | 95.945% |
| 6315 | BLACK DIAMOND G | 0.002% | 95.947% |
| 6316 | SUNTRUST BANKS INC SR UNSECURED 03/21 2.9 | 0.002% | 95.949% |
| 6317 | BILL BARRETT CORP COMMON STOCK USD.001 | 0.002% | 95.951% |
| 6318 | CHINA MAPLE LEA | 0.002% | 95.953% |
| 6319 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01 | 0.002% | 95.955% |
| 6320 | MATAHARI DEPART | 0.002% | 95.957% |
| 6321 | TOSEI CORP | 0.002% | 95.959% |
| 6322 | TAILORED BRANDS INC COMMON STOCK USD.01 | 0.002% | 95.961% |
| 6323 | CITI TRENDS INC COMMON STOCK USD.01 | 0.002% | 95.963% |
| 6324 | BLUE LABEL TELE | 0.002% | 95.965% |
| 6325 | CARL ZEISS MEDI | 0.002% | 95.967% |
| 6326 | DALI FOODS GROU | 0.002% | 95.970% |
| 6327 | ALPEK SAB | 0.002% | 95.972% |
| 6328 | J TRUST CO. LTD | 0.002% | 95.974% |
| 6329 | TSUKUI CORP | 0.002% | 95.976% |
| 6330 | MIRATI THERAPEU | 0.002% | 95.978% |
| 6331 | UTD COMMUNITY F | 0.002% | 95.980% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6332 | BOJANGLES INC COMMON STOCK USD.01 | 0.002% | 95.982% |
| 6333 | HANWA CO | 0.002% | 95.984% |
| 6334 | DOMAIN HOLDINGS | 0.002% | 95.986% |
| 6335 | INWIDO AB | 0.002% | 95.988% |
| 6336 | HIBISCUS PETROL | 0.002% | 95.990% |
| 6337 | IGG INC | 0.002% | 95.992% |
| 6338 | INDIAN HOTELS | 0.002% | 95.994% |
| 6339 | DAESANG CORP | 0.002% | 95.996% |
| 6340 | SAMYANG HOLDING | 0.002% | 95.998% |
| 6341 | REDEFINE INTERN | 0.002% | 96.000% |
| 6342 | TOX FREE SOLUTI | 0.002% | 96.002% |
| 6343 | KUALA LUMPUR KE | 0.002% | 96.004% |
| 6344 | TREDEGAR CORP COMMON STOCK | 0.002% | 96.007% |
| 6345 | ITALMOBILIARE S | 0.002% | 96.009% |
| 6346 | BCO BILBAO VIZC | 0.002% | 96.011% |
| 6347 | DELTA ELECTRONI | 0.002% | 96.013% |
| 6348 | FINISH LINE INC | 0.002% | 96.015% |
| 6349 | ARAKAWA CHEMICA | 0.002% | 96.017% |
| 6350 | TSURUHA HOLDING | 0.002% | 96.019% |
| 6351 | VITTORIA ASSICU | 0.002% | 96.021% |
| 6352 | RYDER SYSTEM INC SR UNSECURED 11/21 3.45 | 0.002% | 96.023% |
| 6353 | AV HOMES INC COMMON STOCK USD1.0 | 0.002% | 96.025% |
| 6354 | TAINAN SPINNING | 0.002% | 96.027% |
| 6355 | KINEPOLIS GROUP | 0.002% | 96.029% |
| 6356 | ASX LTD | 0.002% | 96.031% |
| 6357 | IMPERIAL METALS | 0.002% | 96.033% |
| 6358 | EMPEROR INTL HL | 0.002% | 96.035% |
| 6359 | ACANDO AB | 0.002% | 96.037% |
| 6360 | NITTO ELECTRIC | 0.002% | 96.039% |
| 6361 | REPLY SPA | 0.002% | 96.041% |
| 6362 | XENCOR INC COMMON STOCK USD.01 | 0.002% | 96.043% |
| 6363 | POLA ORBIS HLDG | 0.002% | 96.045% |
| 6364 | BANKINTER SA | 0.002% | 96.047% |
| 6365 | CIMC ENRIC HOLD | 0.002% | 96.049% |
| 6366 | REED ELSEVIER P | 0.002% | 96.051% |
| 6367 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | 0.002% | 96.053% |
| 6368 | PRESTIGE ESTATE | 0.002% | 96.055% |
| 6369 | CENTRAL GARDEN& | 0.002% | 96.058% |
| 6370 | CHROMA ATE INC | 0.002% | 96.060% |
| 6371 | COVENANT TRANSP | 0.002% | 96.062% |
| 6372 | HU LANE ASSOCIA | 0.002% | 96.064% |
| 6373 | SINTOKOGIO | 0.002% | 96.066% |
| 6374 | TORII PHARM CO | 0.002% | 96.068% |
| 6375 | SANSHIN ELECTRO | 0.002% | 96.070% |
| 6376 | TRANSGLOBE ENERGY CORP COMMON STOCK | 0.002% | 96.072% |
| 6377 | BOOT BARN HOLDINGS INC COMMON STOCK | 0.002% | 96.074% |
| 6378 | OKAMOTO INDUSTR | 0.002% | 96.076% |
| 6379 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | 0.002% | 96.078% |
| 6380 | AGELLAN COMMERC | 0.002% | 96.080% |
| 6381 | NORWEGIAN AIR S | 0.002% | 96.082% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6382 | PRUKSA HOLDING | 0.002% | 96.084% |
| 6383 | SHUTTLE INC | 0.002% | 96.086% |
| 6384 | KOREA AEROSPACE | 0.002% | 96.088% |
| 6385 | SUPREME ELECTRO | 0.002% | 96.090% |
| 6386 | GLENMARK PHARM | 0.002% | 96.092% |
| 6387 | MATAS AS | 0.002% | 96.094% |
| 6388 | MGM CHINA HLDGS | 0.002% | 96.096% |
| 6389 | OP CORPORATE BA | 0.002% | 96.098% |
| 6390 | FUKUI BANK | 0.002% | 96.100% |
| 6391 | TOYO CONSTRUCTI | 0.002% | 96.102% |
| 6392 | TRANSCEND INFOR | 0.002% | 96.104% |
| 6393 | NANOMETRICS | 0.002% | 96.106% |
| 6394 | CHINA TELECOM C | 0.002% | 96.108% |
| 6395 | DUCOMMUN INC COMMON STOCK USD.01 | 0.002% | 96.110% |
| 6396 | KENDA RUBBER IN | 0.002% | 96.112% |
| 6397 | GENOMMA LAB INT | 0.002% | 96.114% |
| 6398 | INNERWORKINGS INC COMMON STOCK USD.0001 | 0.002% | 96.116% |
| 6399 | PSEG POWER | 0.002% | 96.118% |
| 6400 | LE NOBLE AGE | 0.002% | 96.120% |
| 6401 | HAVELLS INDIA L | 0.002% | 96.122% |
| 6402 | HESKA CORP | 0.002% | 96.124% |
| 6403 | THERATECHNOLOGI | 0.002% | 96.126% |
| 6404 | IRB INFRASTRUCT | 0.002% | 96.128% |
| 6405 | BRF SA | 0.002% | 96.130% |
| 6406 | S.A.C.I. FALABE | 0.002% | 96.132% |
| 6407 | PLAYA HOTELS & | 0.002% | 96.134% |
| 6408 | INVESTEC PROP F | 0.002% | 96.136% |
| 6409 | CITIGROUP INC | 0.002% | 96.138% |
| 6410 | BANGKOK LAND PC | 0.002% | 96.140% |
| 6411 | BANCO DE CHILE ADR ADR | 0.002% | 96.142% |
| 6412 | MAYR-MELNHOF KA | 0.002% | 96.144% |
| 6413 | STOCK SPIRITS G | 0.002% | 96.146% |
| 6414 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | 0.002% | 96.148% |
| 6415 | BMW FINANCE NV | 0.002% | 96.150% |
| 6416 | ACACIA MINING | 0.002% | 96.152% |
| 6417 | SEVEN WEST MEDI | 0.002% | 96.154% |
| 6418 | KOKUYO CO | 0.002% | 96.156% |
| 6419 | LUNDIN GOLD INC | 0.002% | 96.158% |
| 6420 | CHINA WATER AFF | 0.002% | 96.160% |
| 6421 | ISEKI & CO | 0.002% | 96.162% |
| 6422 | NIPPON PILLAR P | 0.002% | 96.164% |
| 6423 | SALA CORPORATIO | 0.002% | 96.166% |
| 6424 | GREENTOWN SERVI | 0.002% | 96.168% |
| 6425 | STELLA CHEMIFA | 0.002% | 96.170% |
| 6426 | SANKI ENGINEERI | 0.002% | 96.172% |
| 6427 | PENN REAL ESTATE INVEST TST REIT USD1.0 | 0.002% | 96.174% |
| 6428 | KONGSBERG AUTOM | 0.002% | 96.176% |
| 6429 | YOKOHAMA REITO | 0.002% | 96.178% |
| 6430 | HCI GROUP INC COMMON STOCK | 0.002% | 96.180% |
| 6431 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | 0.002% | 96.182% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6432 | YAMABIKO CORP | 0.002% | 96.184% |
| 6433 | CEMENTIR S.p.A. | 0.002% | 96.186% |
| 6434 | MATSUI SECURITI | 0.002% | 96.188% |
| 6435 | VECTURA GROUP | 0.002% | 96.190% |
| 6436 | TON YI CORP | 0.002% | 96.192% |
| 6437 | KOA CORPORATION | 0.002% | 96.194% |
| 6438 | ELMOS SEMICONDU | 0.002% | 96.196% |
| 6439 | ROCK FIELD CO | 0.002% | 96.198% |
| 6440 | INVESTORS REAL ESTATE TRUST REIT | 0.002% | 96.200% |
| 6441 | FUKUDA DENSHI C | 0.002% | 96.202% |
| 6442 | UKC HOLDINGS CO | 0.002% | 96.204% |
| 6443 | FERROLIGAS FERB | 0.002% | 96.206% |
| 6444 | CHOFU SEISAKUSH | 0.002% | 96.208% |
| 6445 | BACHEM HLD AG-B | 0.002% | 96.210% |
| 6446 | DIAGEO PLC | 0.002% | 96.212% |
| 6447 | EUGENE CORP | 0.002% | 96.214% |
| 6448 | ONO PHARMACEUTI | 0.002% | 96.215% |
| 6449 | ACCORDIA GOLF T | 0.002% | 96.217% |
| 6450 | DAH CHONG HONG | 0.002% | 96.219% |
| 6451 | SKANSKA AB | 0.002% | 96.221% |
| 6452 | AVEX GROUP HOLD | 0.002% | 96.223% |
| 6453 | MITRA ADIPERKAS | 0.002% | 96.225% |
| 6454 | SAVENCIA SA | 0.002% | 96.227% |
| 6455 | WOWPRIME CORP | 0.002% | 96.229% |
| 6456 | TEKKEN CORP | 0.002% | 96.231% |
| 6457 | GINKO INTERNATI | 0.002% | 96.233% |
| 6458 | MOTHERSON SUMI | 0.002% | 96.235% |
| 6459 | PRESTIGE INTERN | 0.002% | 96.237% |
| 6460 | COLOWIDE CO LTD | 0.002% | 96.239% |
| 6461 | CELLEX THERAPEUTICS INC COMMON STOCK USD.001 | 0.002% | 96.241% |
| 6462 | TOCALO CO LTD | 0.002% | 96.243% |
| 6463 | CHANGYOU.COM LTD ADR ADR | 0.002% | 96.245% |
| 6464 | MITSUBOSHI BELT | 0.002% | 96.247% |
| 6465 | MINOR INTERNATI | 0.002% | 96.249% |
| 6466 | SIME DARBY PLAN | 0.002% | 96.251% |
| 6467 | NISSEI BUILD KO | 0.002% | 96.253% |
| 6468 | INDEPENDENCE REALTY TRUST IN REIT USD.01 | 0.002% | 96.255% |
| 6469 | SINOFERT HOLDIN | 0.002% | 96.257% |
| 6470 | COGOBUY GROUP | 0.002% | 96.259% |
| 6471 | BELL AG - REG | 0.002% | 96.261% |
| 6472 | NEUROCRINE BIOS | 0.002% | 96.262% |
| 6473 | BK OF NAGOYA | 0.002% | 96.264% |
| 6474 | SPEEDCAST INTL | 0.002% | 96.266% |
| 6475 | STEF-TFE NEW | 0.002% | 96.268% |
| 6476 | MORITA HOLDINGS | 0.002% | 96.270% |
| 6477 | EAGLE INDUSTRY | 0.002% | 96.272% |
| 6478 | MASTERLINK SECS | 0.002% | 96.274% |
| 6479 | USI CORPORATION | 0.002% | 96.276% |
| 6480 | ENZO BIOCHEM INC COMMON STOCK USD.01 | 0.002% | 96.278% |
| 6481 | MUHIBBAH ENGINE | 0.002% | 96.280% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6482 | BANK OF MARIN BANCORP/CA COMMON STOCK | 0.002% | 96.282% |
| 6483 | AGRANA BETEILIG | 0.002% | 96.284% |
| 6484 | SHIKUN & BINUI | 0.002% | 96.286% |
| 6485 | HOKURIKU ELEC P | 0.002% | 96.288% |
| 6486 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01 | 0.002% | 96.290% |
| 6487 | DONG-A ST CO LT | 0.002% | 96.291% |
| 6488 | FUJI KYUKO CO L | 0.002% | 96.293% |
| 6489 | RECHI PRECISION | 0.002% | 96.295% |
| 6490 | CHUBU SHIRYO CO | 0.002% | 96.297% |
| 6491 | BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375 | 0.002% | 96.299% |
| 6492 | CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875 | 0.002% | 96.301% |
| 6493 | SPIRENT COMMUNI | 0.002% | 96.303% |
| 6494 | SURTECO SE | 0.002% | 96.305% |
| 6495 | SANOMA OYJ | 0.002% | 96.307% |
| 6496 | AEON FANTASY CO | 0.002% | 96.309% |
| 6497 | BPOST SA | 0.002% | 96.311% |
| 6498 | WASKITA KARYA T | 0.002% | 96.313% |
| 6499 | HANWHA SECS | 0.002% | 96.315% |
| 6500 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.002% | 96.316% |
| 6501 | ESPEC CORP | 0.002% | 96.318% |
| 6502 | ECOPETROL SA SPONSORED ADR ADR | 0.002% | 96.320% |
| 6503 | MELCOR DEVS LTD | 0.002% | 96.322% |
| 6504 | RING ENERGY INC COMMON STOCK USD.001 | 0.002% | 96.324% |
| 6505 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | 0.002% | 96.326% |
| 6506 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | 0.002% | 96.328% |
| 6507 | CALIAN GROUP LT | 0.002% | 96.330% |
| 6508 | C C LAND HOLDIN | 0.002% | 96.332% |
| 6509 | RHONE-KLINIKUM | 0.002% | 96.334% |
| 6510 | OSAKI ELECTRIC | 0.002% | 96.336% |
| 6511 | LIVZON PHARMACE | 0.002% | 96.338% |
| 6512 | ASAHI CO LTD | 0.002% | 96.339% |
| 6513 | BEIJING ENTERPR | 0.002% | 96.341% |
| 6514 | DAIKYONISHIKAWA | 0.002% | 96.343% |
| 6515 | TI FINANCIAL HO | 0.002% | 96.345% |
| 6516 | SUN BANCORP INC NJ COMMON STOCK USD5.0 | 0.002% | 96.347% |
| 6517 | GDI PROPERTY GR | 0.002% | 96.349% |
| 6518 | DR.CI:LABO CO L | 0.002% | 96.351% |
| 6519 | CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002% | 96.353% |
| 6520 | HUANENG POWER I | 0.002% | 96.355% |
| 6521 | XTEP INTERNATIO | 0.002% | 96.357% |
| 6522 | HC INTERNATIONAL | 0.002% | 96.358% |
| 6523 | JAMES HARDIE IND PLC SP ADR ADR EUR.59 | 0.002% | 96.360% |
| 6524 | CANON INC SPONS ADR ADR | 0.002% | 96.362% |
| 6525 | SHIKOKU CHEMICA | 0.002% | 96.364% |
| 6526 | GOLDEN EAGLE RE | 0.002% | 96.366% |
| 6527 | DEVOTEAM SA | 0.002% | 96.368% |
| 6528 | MARCO POLO DEV | 0.002% | 96.370% |
| 6529 | BANGKOK EXPRESS | 0.002% | 96.372% |
| 6530 | PROLOGIS PROPER | 0.002% | 96.374% |
| 6531 | MARUWA CO LTD | 0.002% | 96.376% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6532 | NEW SENIOR INVESTMENT GROUP REIT | 0.002% | 96.377% |
| 6533 | JIH SUN FINANCI | 0.002% | 96.379% |
| 6534 | TAIHEI DENGYO | 0.002% | 96.381% |
| 6535 | BUNKA SHUTTER C | 0.002% | 96.383% |
| 6536 | SKISTAR AB | 0.002% | 96.385% |
| 6537 | HERSHA HOSPITALITY TRUST REIT USD.01 | 0.002% | 96.387% |
| 6538 | EPSILON ENERGY | 0.002% | 96.389% |
| 6539 | DMCI HLDGS INC | 0.002% | 96.391% |
| 6540 | ADITYA BIRLA FA | 0.002% | 96.393% |
| 6541 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1 | 0.002% | 96.394% |
| 6542 | TV ASAHI CORP | 0.002% | 96.396% |
| 6543 | DOUTOR NICHIRE | 0.002% | 96.398% |
| 6544 | GRUPO SIMEC S.A | 0.002% | 96.400% |
| 6545 | SIGURD MICROELE | 0.002% | 96.402% |
| 6546 | H&R GMBH & CO K | 0.002% | 96.404% |
| 6547 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | 0.002% | 96.406% |
| 6548 | ARJO AB | 0.002% | 96.408% |
| 6549 | IMAX CHINA HOLD | 0.002% | 96.409% |
| 6550 | SYNCMOLD ENTERP | 0.002% | 96.411% |
| 6551 | TOM TAILOR HOLD | 0.002% | 96.413% |
| 6552 | PRECIOUS SHIPPI | 0.002% | 96.415% |
| 6553 | AOI ELECTRONICS | 0.002% | 96.417% |
| 6554 | HKR INTL LTD | 0.002% | 96.419% |
| 6555 | AICHI STEEL WOR | 0.002% | 96.421% |
| 6556 | DAIDO METAL CO | 0.002% | 96.423% |
| 6557 | HAYNES INTL INC | 0.002% | 96.424% |
| 6558 | ARCELIK AS | 0.002% | 96.426% |
| 6559 | VALID SOLUCOES | 0.002% | 96.428% |
| 6560 | TPI POLENE PCL | 0.002% | 96.430% |
| 6561 | DAIICHI KIGENSO | 0.002% | 96.432% |
| 6562 | ABOITIZ EQUITY | 0.002% | 96.434% |
| 6563 | NOVOLIPET STEEL | 0.002% | 96.436% |
| 6564 | SUN PHARMACEUTI | 0.002% | 96.437% |
| 6565 | METROPOLITAN BA | 0.002% | 96.439% |
| 6566 | MEYER BURGER TE | 0.002% | 96.441% |
| 6567 | INDOCEMENT TUNG | 0.002% | 96.443% |
| 6568 | FINANCIAL PRODU | 0.002% | 96.445% |
| 6569 | TRONC INC COMMON STOCK USD.01 | 0.002% | 96.447% |
| 6570 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | 0.002% | 96.449% |
| 6571 | HIQ INTERNATIONAL | 0.002% | 96.451% |
| 6572 | SBS HOLDINGS IN | 0.002% | 96.452% |
| 6573 | DIVI'S LABORATO | 0.002% | 96.454% |
| 6574 | CUTERA INC COMMON STOCK USD.001 | 0.002% | 96.456% |
| 6575 | HYUNDAI ELEVATO | 0.002% | 96.458% |
| 6576 | SEAH STEEL | 0.002% | 96.460% |
| 6577 | TORRENT PHARM | 0.002% | 96.462% |
| 6578 | CLAIRVEST GROUP INC COMMON STOCK | 0.002% | 96.464% |
| 6579 | KVAERNER ASA | 0.002% | 96.465% |
| 6580 | MARUDAI FOOD CO | 0.002% | 96.467% |
| 6581 | HAMAKYOREX CO L | 0.002% | 96.469% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6582 | SMARTONE TELECO | 0.002% | 96.471% |
| 6583 | ASHFORD HOSPITALITY TRUST REIT USD.01 | 0.002% | 96.473% |
| 6584 | LING SEN PRECIS | 0.002% | 96.475% |
| 6585 | KYOKUYO CO LTD | 0.002% | 96.476% |
| 6586 | SANSIRI PUBLIC | 0.002% | 96.478% |
| 6587 | LANTHEUS HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 96.480% |
| 6588 | AES TIETE ENERG | 0.002% | 96.482% |
| 6589 | MERMAID MARINE | 0.002% | 96.484% |
| 6590 | BLACKMORES LTD | 0.002% | 96.486% |
| 6591 | AMERIGO RESOURC | 0.002% | 96.488% |
| 6592 | ALTERRA POWER C | 0.002% | 96.489% |
| 6593 | AIXTRON AG | 0.002% | 96.491% |
| 6594 | SANGETSU CO | 0.002% | 96.493% |
| 6595 | OBEROI REALTY L | 0.002% | 96.495% |
| 6596 | ZEHNDER GROUP A | 0.002% | 96.497% |
| 6597 | VILLEROY & BOCH | 0.002% | 96.499% |
| 6598 | URTHECAST CORP | 0.002% | 96.500% |
| 6599 | DATA COMMUNICAT | 0.002% | 96.502% |
| 6600 | TOWA BANK | 0.002% | 96.504% |
| 6601 | AMTRAN TECHNOLO | 0.002% | 96.506% |
| 6602 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | 0.002% | 96.508% |
| 6603 | SUESS MICRO TEC | 0.002% | 96.510% |
| 6604 | KOREA ELEC POWER CORP SP ADR ADR | 0.002% | 96.512% |
| 6605 | GLOBANT SA | 0.002% | 96.513% |
| 6606 | PT TIMAH TBK | 0.002% | 96.515% |
| 6607 | LIFESTYLE INTER | 0.002% | 96.517% |
| 6608 | SCHMOLZ+BICKENB | 0.002% | 96.519% |
| 6609 | AEKYUNG PETROCH | 0.002% | 96.521% |
| 6610 | ALLY FINANCIAL INC SR UNSECURED 02/22 4.125 | 0.002% | 96.523% |
| 6611 | ASIAN PAINTS LT | 0.002% | 96.524% |
| 6612 | PARQUE ARAUCO S | 0.002% | 96.526% |
| 6613 | COLOPL INC | 0.002% | 96.528% |
| 6614 | AUSTRALIAN PHAR | 0.002% | 96.530% |
| 6615 | VEIDEKKE ASA | 0.002% | 96.532% |
| 6616 | CHINA MOLYBDENU | 0.002% | 96.534% |
| 6617 | TOWA PHARM CO L | 0.002% | 96.535% |
| 6618 | EASY BIO INC | 0.002% | 96.537% |
| 6619 | PARIS ORLEANS S | 0.002% | 96.539% |
| 6620 | GREEN CROSS HLD | 0.002% | 96.541% |
| 6621 | RORZE CORP | 0.002% | 96.543% |
| 6622 | BANK OF CHONGQI | 0.002% | 96.545% |
| 6623 | METRO AG | 0.002% | 96.546% |
| 6624 | AICHI BANK | 0.002% | 96.548% |
| 6625 | KARDEMIR KARABU | 0.002% | 96.550% |
| 6626 | CARBONITE INC COMMON STOCK USD.01 | 0.002% | 96.552% |
| 6627 | BANK OF PHILIPP | 0.002% | 96.554% |
| 6628 | CEMEX LATAM HLD | 0.002% | 96.555% |
| 6629 | MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT | 0.002% | 96.557% |
| 6630 | CT ENVIRONMENTA | 0.002% | 96.559% |
| 6631 | DALRADIAN RESOU | 0.002% | 96.561% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6632 | PHISON ELECTRON | 0.002% | 96.563% |
| 6633 | BIOTEST AG | 0.002% | 96.565% |
| 6634 | SHIZUOKAGAS CO | 0.002% | 96.566% |
| 6635 | RETAIL ESTATES | 0.002% | 96.568% |
| 6636 | SIERRA BANCORP COMMON STOCK | 0.002% | 96.570% |
| 6637 | SPARTAN MOTORS INC COMMON STOCK USD.01 | 0.002% | 96.572% |
| 6638 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | 0.002% | 96.574% |
| 6639 | JINDAL SAW LTD | 0.002% | 96.575% |
| 6640 | IDFC BANK LTD | 0.002% | 96.577% |
| 6641 | mitsui fudosan | 0.002% | 96.579% |
| 6642 | TECO ELEC&MACHI | 0.002% | 96.581% |
| 6643 | INFRATIL LTD | 0.002% | 96.583% |
| 6644 | DANIELI & CO CO | 0.002% | 96.585% |
| 6645 | LEES PHARMACEUT | 0.002% | 96.586% |
| 6646 | NIPPON DENKO CO | 0.002% | 96.588% |
| 6647 | INDIAN BANK | 0.002% | 96.590% |
| 6648 | POLYTEC HOLDING | 0.002% | 96.592% |
| 6649 | SHANGHAI PETROC | 0.002% | 96.594% |
| 6650 | PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001 | 0.002% | 96.595% |
| 6651 | ESSENTIAL ENERG | 0.002% | 96.597% |
| 6652 | PREMIER FOODS | 0.002% | 96.599% |
| 6653 | XING AG | 0.002% | 96.601% |
| 6654 | GCL NEW ENERGY | 0.002% | 96.603% |
| 6655 | INFRASTRUCTURE | 0.002% | 96.604% |
| 6656 | L'OCCITANE INTE | 0.002% | 96.606% |
| 6657 | DAKTRONICS INC COMMON STOCK | 0.002% | 96.608% |
| 6658 | KT CORPORATION | 0.002% | 96.610% |
| 6659 | AMERICAS SILVER | 0.002% | 96.612% |
| 6660 | SAS AB | 0.002% | 96.613% |
| 6661 | ALIANSCE SHOPPI | 0.002% | 96.615% |
| 6662 | HOKUETSU BANK | 0.002% | 96.617% |
| 6663 | COMPAGNIE DES A | 0.002% | 96.619% |
| 6664 | URSTADT BIDDLE | 0.002% | 96.621% |
| 6665 | MAJOR CINEPLEX | 0.002% | 96.622% |
| 6666 | FBD HLDGS | 0.002% | 96.624% |
| 6667 | JOYFUL HONDA CO | 0.002% | 96.626% |
| 6668 | ARROW FINANCIAL CORP COMMON STOCK USD1.0 | 0.002% | 96.628% |
| 6669 | RESTAURANT BRAN | 0.002% | 96.630% |
| 6670 | VZ HOLDING AG | 0.002% | 96.631% |
| 6671 | EVEN CONSTRUCTO | 0.002% | 96.633% |
| 6672 | AUSTRALIAN AGRI | 0.002% | 96.635% |
| 6673 | HEARTLAND NEW Z | 0.002% | 96.637% |
| 6674 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | 0.002% | 96.638% |
| 6675 | COROMANDEL INTL | 0.002% | 96.640% |
| 6676 | TITAN CEMENT CO | 0.002% | 96.642% |
| 6677 | DIRTT ENVIRONME | 0.002% | 96.644% |
| 6678 | MEDIA NUSANTARA | 0.002% | 96.646% |
| 6679 | COCA-COLA FEMSA | 0.002% | 96.647% |
| 6680 | BELC CO LTD | 0.002% | 96.649% |
| 6681 | RELIANCE CAPITA | 0.002% | 96.651% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6682 | TAIWAN COGENERA | 0.002% | 96.653% |
| 6683 | HOCHDORF HOLDIN | 0.002% | 96.654% |
| 6684 | TONG YANG INV B | 0.002% | 96.656% |
| 6685 | KB FINANCIAL GROUP INC ADR ADR | 0.002% | 96.658% |
| 6686 | BURSA MALAYSIA | 0.002% | 96.660% |
| 6687 | SIIC ENVIRONMEN | 0.002% | 96.662% |
| 6688 | KT SKYLIFE CO L | 0.002% | 96.663% |
| 6689 | HANKYU REIT INC | 0.002% | 96.665% |
| 6690 | GREATVIEW ASEPT | 0.002% | 96.667% |
| 6691 | GLOBAL MEDIACOM | 0.002% | 96.669% |
| 6692 | GRAPE KING INC | 0.002% | 96.670% |
| 6693 | ARATA CORP | 0.002% | 96.672% |
| 6694 | NEXEN TIRE CORP | 0.002% | 96.674% |
| 6695 | MATSUYA FOODS C | 0.002% | 96.676% |
| 6696 | MGI COUTIER | 0.002% | 96.677% |
| 6697 | AMERICA S CAR MART INC COMMON STOCK USD.01 | 0.002% | 96.679% |
| 6698 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | 0.002% | 96.681% |
| 6699 | SYSTEX CORPORAT | 0.002% | 96.683% |
| 6700 | TIKKURILA OY | 0.002% | 96.685% |
| 6701 | JAIPRAKASH ASSO | 0.002% | 96.686% |
| 6702 | SL CORP | 0.002% | 96.688% |
| 6703 | VETROPACK HOLDI | 0.002% | 96.690% |
| 6704 | ICL-ISRAEL CHEM | 0.002% | 96.692% |
| 6705 | FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625 | 0.002% | 96.693% |
| 6706 | NEPI ROCKCASTLE | 0.002% | 96.695% |
| 6707 | CLIFTON BANCORP INC COMMON STOCK USD.01 | 0.002% | 96.697% |
| 6708 | PSK INC | 0.002% | 96.699% |
| 6709 | FAR EAST DEPT | 0.002% | 96.700% |
| 6710 | BARNES & NOBLE | 0.002% | 96.702% |
| 6711 | PIAGGIO | 0.002% | 96.704% |
| 6712 | FUKUDA CORP | 0.002% | 96.706% |
| 6713 | EISAI CO | 0.002% | 96.707% |
| 6714 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | 0.002% | 96.709% |
| 6715 | ZOJIRUSHI CORP | 0.002% | 96.711% |
| 6716 | AVON PRODUCTS I | 0.002% | 96.713% |
| 6717 | FACC AG | 0.002% | 96.714% |
| 6718 | PASONA GROUP IN | 0.002% | 96.716% |
| 6719 | CULP INC COMMON STOCK USD.05 | 0.002% | 96.718% |
| 6720 | WCT HOLDINGS BH | 0.002% | 96.720% |
| 6721 | OCEAN YIELD ASA | 0.002% | 96.721% |
| 6722 | WARABEYA NICHII | 0.002% | 96.723% |
| 6723 | RIKEN CORP | 0.002% | 96.725% |
| 6724 | OFG BANCORP COMMON STOCK USD1.0 | 0.002% | 96.727% |
| 6725 | BEIJER ALMA AB | 0.002% | 96.728% |
| 6726 | KRBL LTD | 0.002% | 96.730% |
| 6727 | GLORIA MATERIAL | 0.002% | 96.732% |
| 6728 | KUNG LONG BATTE | 0.002% | 96.734% |
| 6729 | ASTRA AGRO LEST | 0.002% | 96.735% |
| 6730 | NIPPON YUSOKI C | 0.002% | 96.737% |
| 6731 | CHUDENKO CORP | 0.002% | 96.739% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6732 | CAWACHI LTD | 0.002% | 96.741% |
| 6733 | EMIRA PROPERTY | 0.002% | 96.742% |
| 6734 | FILINVEST LAND | 0.002% | 96.744% |
| 6735 | GUANGSHEN RAILW | 0.002% | 96.746% |
| 6736 | KURABO INDUSTRI | 0.002% | 96.748% |
| 6737 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 96.749% |
| 6738 | SAETA YIELD SA | 0.002% | 96.751% |
| 6739 | JSR CORPORATION | 0.002% | 96.753% |
| 6740 | BANDO CHEMICAL | 0.002% | 96.755% |
| 6741 | FANTASIA HOLDIN | 0.002% | 96.756% |
| 6742 | CREDIT CORP GRO | 0.002% | 96.758% |
| 6743 | NISSIN CORP | 0.002% | 96.760% |
| 6744 | HARASHIN CO LTD | 0.002% | 96.761% |
| 6745 | TALGO SA | 0.002% | 96.763% |
| 6746 | NICE-SYSTEMS LT | 0.002% | 96.765% |
| 6747 | FUSO CHEMICAL C | 0.002% | 96.767% |
| 6748 | CHAROEN POK PHA | 0.002% | 96.768% |
| 6749 | NIPPON KINZOKU | 0.002% | 96.770% |
| 6750 | ECLAT TEXTILE C | 0.002% | 96.772% |
| 6751 | LEXTAR ELECTRON | 0.002% | 96.774% |
| 6752 | ANSELL LTD | 0.002% | 96.775% |
| 6753 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75 | 0.002% | 96.777% |
| 6754 | SEIKAGAKU CORP | 0.002% | 96.779% |
| 6755 | VOSSLOH AG | 0.002% | 96.781% |
| 6756 | YOUNGWON CORP | 0.002% | 96.782% |
| 6757 | MITANI CORP | 0.002% | 96.784% |
| 6758 | ELBIT SYSTEMS L | 0.002% | 96.786% |
| 6759 | ODFJELL DRILLIN | 0.002% | 96.787% |
| 6760 | VT HOLDINGS CO | 0.002% | 96.789% |
| 6761 | GP STRATEGIES C | 0.002% | 96.791% |
| 6762 | BENEFIT ONE INC | 0.002% | 96.793% |
| 6763 | TALK TALK TELEC | 0.002% | 96.794% |
| 6764 | LEYOU TECHNOLOG | 0.002% | 96.796% |
| 6765 | STS SEMICONDUCT | 0.002% | 96.798% |
| 6766 | YELLOW HAT LTD. | 0.002% | 96.799% |
| 6767 | EL PUERTO DE LI | 0.002% | 96.801% |
| 6768 | HUNTER DOUGLAS | 0.002% | 96.803% |
| 6769 | AMERICAN PUBLIC | 0.002% | 96.805% |
| 6770 | SAVARIA CORPORA | 0.002% | 96.806% |
| 6771 | NICHII GAKKAN C | 0.002% | 96.808% |
| 6772 | RAITO KOGYO CO | 0.002% | 96.810% |
| 6773 | MCJ CO LTD | 0.002% | 96.811% |
| 6774 | GMO PAYMENT GAT | 0.002% | 96.813% |
| 6775 | JAPARA HEALTHCA | 0.002% | 96.815% |
| 6776 | STARHUB LIMITED | 0.002% | 96.817% |
| 6777 | NORTHSTAR REALTY EUROPE CORP REIT USD.01 | 0.002% | 96.818% |
| 6778 | TECHTARGET COMMON STOCK USD.001 | 0.002% | 96.820% |
| 6779 | ECO WORLD DEVL | 0.002% | 96.822% |
| 6780 | CIA SANEAMENTO | 0.002% | 96.823% |
| 6781 | COMMERCIAL INTE | 0.002% | 96.825% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6782 | WORLEYPARSONS | 0.002% | 96.827% |
| 6783 | NIDEC CORPORATI | 0.002% | 96.829% |
| 6784 | ROBERT WALTERS | 0.002% | 96.830% |
| 6785 | ALONY HETZ | 0.002% | 96.832% |
| 6786 | OPAP SA | 0.002% | 96.834% |
| 6787 | WIZZ AIR HOLDIN | 0.002% | 96.835% |
| 6788 | OIL & NATURAL G | 0.002% | 96.837% |
| 6789 | PHOTO-ME INTERN | 0.002% | 96.839% |
| 6790 | O-NET COMMUNICA | 0.002% | 96.840% |
| 6791 | KPIT TECHNOLOGI | 0.002% | 96.842% |
| 6792 | BRODRENE HARTMA | 0.002% | 96.844% |
| 6793 | SCHOELLER BLECK | 0.002% | 96.846% |
| 6794 | ASSOCD INTL HOT | 0.002% | 96.847% |
| 6795 | TOKAI RUBBER IN | 0.002% | 96.849% |
| 6796 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | 0.002% | 96.851% |
| 6797 | TOWA CORP | 0.002% | 96.852% |
| 6798 | HURCO COMPANIES INC COMMON STOCK | 0.002% | 96.854% |
| 6799 | GL EVENTS | 0.002% | 96.856% |
| 6800 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | 0.002% | 96.857% |
| 6801 | FRASERS COMMERC | 0.002% | 96.859% |
| 6802 | PC JEWELLER LIM | 0.002% | 96.861% |
| 6803 | WISDOM MARINE L | 0.002% | 96.863% |
| 6804 | LANDEC CORP | 0.002% | 96.864% |
| 6805 | TEKFEN HOLDING | 0.002% | 96.866% |
| 6806 | VIRTUS HEALTH L | 0.002% | 96.868% |
| 6807 | LIPPO MALLS IN | 0.002% | 96.869% |
| 6808 | CARD FACTORY PL | 0.002% | 96.871% |
| 6809 | PHOENIX HLDGS L | 0.002% | 96.873% |
| 6810 | GROWTHPOINT PRO | 0.002% | 96.874% |
| 6811 | SHOE CARNIVAL INC COMMON STOCK USD.01 | 0.002% | 96.876% |
| 6812 | ZERIA PHARMACEU | 0.002% | 96.878% |
| 6813 | STOBART GROUP L | 0.002% | 96.880% |
| 6814 | MIQUEL Y COSTAS | 0.002% | 96.881% |
| 6815 | SOL SPA | 0.002% | 96.883% |
| 6816 | EIS ECZACIBASI | 0.002% | 96.885% |
| 6817 | ANGLO PACIFIC G | 0.002% | 96.886% |
| 6818 | FRANK'S INTERNA | 0.002% | 96.888% |
| 6819 | HAMAMATSU PHOTO | 0.002% | 96.890% |
| 6820 | ASANUMA CORP | 0.002% | 96.891% |
| 6821 | KPJ HEALTHCARE | 0.002% | 96.893% |
| 6822 | HSBC USA INC SR UNSECURED 08/20 2.75 | 0.002% | 96.895% |
| 6823 | FORMULA SYST(19 | 0.002% | 96.896% |
| 6824 | PROCTER & GAMBL | 0.002% | 96.898% |
| 6825 | GLOW ENERGY | 0.002% | 96.900% |
| 6826 | PRESSANCE CORPO | 0.002% | 96.901% |
| 6827 | GINTECH ENERGY | 0.002% | 96.903% |
| 6828 | FOCALTECH SYSTE | 0.002% | 96.905% |
| 6829 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | 0.002% | 96.906% |
| 6830 | BRUNEL INTL | 0.002% | 96.908% |
| 6831 | CASETEK HOLDING | 0.002% | 96.910% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6832 | TURKIYE SINAI K | 0.002% | 96.912% |
| 6833 | ORIENT CORP | 0.002% | 96.913% |
| 6834 | SMI HOLDINGS GR | 0.002% | 96.915% |
| 6835 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | 0.002% | 96.917% |
| 6836 | LENNAR CORP B SHS COMMON STOCK USD.1 | 0.002% | 96.918% |
| 6837 | INOVALON HOLDINGS INC A COMMON STOCK USD.000005 | 0.002% | 96.920% |
| 6838 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | 0.002% | 96.922% |
| 6839 | VASCO DATA SECURITY INTL COMMON STOCK USD.001 | 0.002% | 96.923% |
| 6840 | HYUNDAI DS,OLD | 0.002% | 96.925% |
| 6841 | BERJAYA CORPORA | 0.002% | 96.927% |
| 6842 | MICHINOKU BANK | 0.002% | 96.928% |
| 6843 | LAI SUN DEVELOP | 0.002% | 96.930% |
| 6844 | SWECO AB | 0.002% | 96.932% |
| 6845 | DONGFANG ELECT | 0.002% | 96.933% |
| 6846 | ATEN INTERNATIO | 0.002% | 96.935% |
| 6847 | CENT PATTANA PU | 0.002% | 96.937% |
| 6848 | BKW ENERGIE AG | 0.002% | 96.938% |
| 6849 | TAIYO INK MFG C | 0.002% | 96.940% |
| 6850 | MIRAMAR HTEL & | 0.002% | 96.942% |
| 6851 | HI-LEX CORP | 0.002% | 96.943% |
| 6852 | SENEX ENERGY LT | 0.002% | 96.945% |
| 6853 | TECNICAS REUNID | 0.002% | 96.947% |
| 6854 | PETRON CORP | 0.002% | 96.948% |
| 6855 | HONGKONG&SHANG | 0.002% | 96.950% |
| 6856 | AMSTERDAM COMMO | 0.002% | 96.952% |
| 6857 | MAINSTREET EQUI | 0.002% | 96.953% |
| 6858 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 96.955% |
| 6859 | KUDELSKI S.A. | 0.002% | 96.957% |
| 6860 | ORION CORP | 0.002% | 96.958% |
| 6861 | VERITIV CORP COMMON STOCK USD.01 | 0.002% | 96.960% |
| 6862 | EREX CO LTD | 0.002% | 96.961% |
| 6863 | HIMART CO LTD | 0.002% | 96.963% |
| 6864 | ONE HOSPITALITY | 0.002% | 96.965% |
| 6865 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | 0.002% | 96.966% |
| 6866 | TAEKWANG IND CO | 0.002% | 96.968% |
| 6867 | XO GROUP INC COMMON STOCK USD.01 | 0.002% | 96.970% |
| 6868 | SUPER-SOL | 0.002% | 96.971% |
| 6869 | LOOKERS PLC | 0.002% | 96.973% |
| 6870 | SAKATA INX CORP | 0.002% | 96.975% |
| 6871 | OBIC | 0.002% | 96.976% |
| 6872 | CHAOWEI POWER H | 0.002% | 96.978% |
| 6873 | PETRA DIAMONDS | 0.002% | 96.980% |
| 6874 | ATUL LTD | 0.002% | 96.981% |
| 6875 | FAMOUS BRANDS L | 0.002% | 96.983% |
| 6876 | G.U.D. HOLDINGS | 0.002% | 96.985% |
| 6877 | COLONY NORTHSTAR INC CLASS A REIT USD.01 | 0.002% | 96.986% |
| 6878 | TEJON RANCH CO | 0.002% | 96.988% |
| 6879 | SCHRODER REAL E | 0.002% | 96.990% |
| 6880 | WIJAYA KARYA | 0.002% | 96.991% |
| 6881 | NV5 GLOBAL INC COMMON STOCK USD.01 | 0.002% | 96.993% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6882 | PHOENIX MECANO | 0.002% | 96.995% |
| 6883 | HIRATA TECHNICA | 0.002% | 96.996% |
| 6884 | NATIONAL STORAG | 0.002% | 96.998% |
| 6885 | AISAN INDUSTRY | 0.002% | 96.999% |
| 6886 | Y G-1 | 0.002% | 97.001% |
| 6887 | SAKAI CHEMICAL | 0.002% | 97.003% |
| 6888 | TIANJIN PORT DE | 0.002% | 97.004% |
| 6889 | ICHIYOSHI SECS | 0.002% | 97.006% |
| 6890 | UNITECH PRINTED | 0.002% | 97.008% |
| 6891 | CORP INMOBILIAR | 0.002% | 97.009% |
| 6892 | NITTETSU MINING | 0.002% | 97.011% |
| 6893 | EHIME BANK | 0.002% | 97.013% |
| 6894 | EDP RENOVAVEIS | 0.002% | 97.014% |
| 6895 | ZUG ESTATES HLD | 0.002% | 97.016% |
| 6896 | MITSUBISHI STEE | 0.002% | 97.017% |
| 6897 | HANSON INTL TBK | 0.002% | 97.019% |
| 6898 | ROAD KING INFRA | 0.002% | 97.021% |
| 6899 | VITAL HEALTHCAR | 0.002% | 97.022% |
| 6900 | SINGAPORE FINAN | 0.002% | 97.024% |
| 6901 | FRASERS CENTREP | 0.002% | 97.026% |
| 6902 | STERLING CONSTRUCTION CO COMMON STOCK USD.01 | 0.002% | 97.027% |
| 6903 | MIKUNI CORP | 0.002% | 97.029% |
| 6904 | TORSTAR CORP CL | 0.002% | 97.031% |
| 6905 | YUASA TRADING C | 0.002% | 97.032% |
| 6906 | CHINA OIL & GAS | 0.002% | 97.034% |
| 6907 | BK OF SAGA | 0.002% | 97.035% |
| 6908 | GEMTEK TECHNOLO | 0.002% | 97.037% |
| 6909 | TENARIS S.A. | 0.002% | 97.039% |
| 6910 | QUALITAS CONTOL | 0.002% | 97.040% |
| 6911 | CLEANAWAY CO LT | 0.002% | 97.042% |
| 6912 | SEATTLE GENETICS INC COMMON STOCK USD.001 | 0.002% | 97.044% |
| 6913 | MODEC INC | 0.002% | 97.045% |
| 6914 | NTT URBAN DEVEL | 0.002% | 97.047% |
| 6915 | BROWN (N) GROUP | 0.002% | 97.048% |
| 6916 | BRITISH AMERICA | 0.002% | 97.050% |
| 6917 | MESA LABORATORIES INC COMMON STOCK | 0.002% | 97.052% |
| 6918 | LASSONDE INDS INC CLASS A COMMON STOCK | 0.002% | 97.053% |
| 6919 | TOYO KOHAN CO | 0.002% | 97.055% |
| 6920 | HK ELECTRIC INV | 0.002% | 97.057% |
| 6921 | OKUMURA CORP | 0.002% | 97.058% |
| 6922 | NRG YIELD INC CLASS C COMMON STOCK | 0.002% | 97.060% |
| 6923 | LG CORP | 0.002% | 97.061% |
| 6924 | ASAHI HOLDINGS | 0.002% | 97.063% |
| 6925 | AKKA TECHNOLOGI | 0.002% | 97.065% |
| 6926 | COAL INDIA LTD | 0.002% | 97.066% |
| 6927 | SHINKONG SYNTHE | 0.002% | 97.068% |
| 6928 | AI HOLDINGS COR | 0.002% | 97.069% |
| 6929 | EUROMONEY INST | 0.002% | 97.071% |
| 6930 | WYNN MACAU LTD | 0.002% | 97.073% |
| 6931 | ARGOSY PROPERTY | 0.002% | 97.074% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6932 | UEM SUNRISE BHD | 0.002% | 97.076% |
| 6933 | KARUR VYSYA BAN | 0.002% | 97.077% |
| 6934 | FIDEA HOLDINGS | 0.002% | 97.079% |
| 6935 | DAI NIPPON TORY | 0.002% | 97.081% |
| 6936 | AXT INC COMMON STOCK USD.001 | 0.002% | 97.082% |
| 6937 | BHP BILLITON FI | 0.002% | 97.084% |
| 6938 | TAIWAN SECOM | 0.002% | 97.085% |
| 6939 | IMMOBILIARE GRA | 0.002% | 97.087% |
| 6940 | CORP COMERCI SA | 0.002% | 97.089% |
| 6941 | CLEVO | 0.002% | 97.090% |
| 6942 | TRINITY MIRROR | 0.002% | 97.092% |
| 6943 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1 | 0.002% | 97.094% |
| 6944 | ARB CORP LTD | 0.002% | 97.095% |
| 6945 | MEDCO ENERGI IN | 0.002% | 97.097% |
| 6946 | ELECTRA | 0.002% | 97.098% |
| 6947 | TURKCELL ILETIS | 0.002% | 97.100% |
| 6948 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | 0.002% | 97.102% |
| 6949 | SHIN ZU SHING C | 0.002% | 97.103% |
| 6950 | SALMAR ASA | 0.002% | 97.105% |
| 6951 | HOOKER FURNITURE CORP COMMON STOCK | 0.002% | 97.106% |
| 6952 | GRANITE OIL COR | 0.002% | 97.108% |
| 6953 | AVEO GROUP | 0.002% | 97.110% |
| 6954 | INFRASTRUCTURA | 0.002% | 97.111% |
| 6955 | DYNAPACK INTL T | 0.002% | 97.113% |
| 6956 | EXELON GENERATION CO LLC SR UNSECURED 10/20 4 | 0.002% | 97.114% |
| 6957 | LI NING CO. LTD | 0.002% | 97.116% |
| 6958 | PIERRE & VACANC | 0.002% | 97.117% |
| 6959 | KESKO OYJ | 0.002% | 97.119% |
| 6960 | CHINA ZHEGTONG | 0.002% | 97.121% |
| 6961 | TAIFLEX SCIENTI | 0.002% | 97.122% |
| 6962 | ALUMINUM CORP OF CHINA ADR ADR | 0.002% | 97.124% |
| 6963 | PROPERTY FOR IN | 0.002% | 97.125% |
| 6964 | ECORODOVIAS INF | 0.002% | 97.127% |
| 6965 | SCANDIC HOTELS | 0.002% | 97.129% |
| 6966 | WEBJET LTD | 0.002% | 97.130% |
| 6967 | HOUSING DEVELOP | 0.002% | 97.132% |
| 6968 | UOA DEVELOPMENT | 0.002% | 97.133% |
| 6969 | LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75 | 0.002% | 97.135% |
| 6970 | SRI TRANG AGRO | 0.002% | 97.137% |
| 6971 | BURSON GROUP LT | 0.002% | 97.138% |
| 6972 | SIGDO KOPPERS S | 0.002% | 97.140% |
| 6973 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 97.141% |
| 6974 | ELITE SEMICONDU | 0.002% | 97.143% |
| 6975 | CELLCOM ISRAEL | 0.002% | 97.145% |
| 6976 | ADCOCK INGRAM H | 0.002% | 97.146% |
| 6977 | TIAN GE INTERAC | 0.002% | 97.148% |
| 6978 | BORUSSIA DORTMU | 0.002% | 97.149% |
| 6979 | YIEH PHUI ENTS | 0.002% | 97.151% |
| 6980 | COSTAMARE INC | 0.002% | 97.152% |
| 6981 | VIACOM INC CLASS A COMMON STOCK USD.001 | 0.002% | 97.154% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6982 | GOL LINHAS AERE | 0.002% | 97.156% |
| 6983 | GROUPE CRIT | 0.002% | 97.157% |
| 6984 | TUNG THIH ELECT | 0.002% | 97.159% |
| 6985 | UNION BNK OF IN | 0.002% | 97.160% |
| 6986 | CIA DE DIST INT | 0.002% | 97.162% |
| 6987 | GMR INFRASTRUCT | 0.002% | 97.163% |
| 6988 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | 0.002% | 97.165% |
| 6989 | PERLIS PLANTATI | 0.002% | 97.167% |
| 6990 | SAIBU GAS CO | 0.002% | 97.168% |
| 6991 | HAILIANG EDUCAT | 0.002% | 97.170% |
| 6992 | ALLIED MOTION TECHNOLOGIES COMMON STOCK | 0.002% | 97.171% |
| 6993 | SUPERIOR INDUSTRIES INTL COMMON STOCK | 0.002% | 97.173% |
| 6994 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01 | 0.002% | 97.175% |
| 6995 | FIAT CHRYSLER A | 0.002% | 97.176% |
| 6996 | INDUSTRL FIN(IF | 0.002% | 97.178% |
| 6997 | SEAH BESTEEL CO | 0.002% | 97.179% |
| 6998 | JSP CORP | 0.002% | 97.181% |
| 6999 | KASAI KOGYO CO | 0.002% | 97.182% |
| 7000 | HANON SYSTEMS | 0.002% | 97.184% |
| 7001 | WASHTEC AG | 0.002% | 97.186% |
| 7002 | THE NISSHIN OIL | 0.002% | 97.187% |
| 7003 | TOHO TITANIUM C | 0.002% | 97.189% |
| 7004 | VECTRUS INC COMMON STOCK USD.01 | 0.002% | 97.190% |
| 7005 | MAH SING GROUP | 0.002% | 97.192% |
| 7006 | SANY HEAVY EQUI | 0.002% | 97.193% |
| 7007 | MAX CO | 0.002% | 97.195% |
| 7008 | BW LPG LTD | 0.002% | 97.196% |
| 7009 | TERRITORIAL BANCORP INC COMMON STOCK USD.01 | 0.002% | 97.198% |
| 7010 | CHINA SHENGMU O | 0.002% | 97.200% |
| 7011 | AFFICHAGE HOLDI | 0.002% | 97.201% |
| 7012 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | 0.002% | 97.203% |
| 7013 | CHINA SHINEWAY | 0.002% | 97.204% |
| 7014 | AUSTAL LTD | 0.002% | 97.206% |
| 7015 | TIME DOTCOM BHD | 0.002% | 97.207% |
| 7016 | CONCORD NEW ENE | 0.002% | 97.209% |
| 7017 | QGEP PARTICIPAC | 0.002% | 97.211% |
| 7018 | TT ELECTRONICS | 0.002% | 97.212% |
| 7019 | QAD INC A COMMON STOCK | 0.002% | 97.214% |
| 7020 | SEMPRA ENERGY | 0.002% | 97.215% |
| 7021 | UNIPAR UNIAO DE | 0.002% | 97.217% |
| 7022 | GRUPO ARGOS S.A | 0.002% | 97.218% |
| 7023 | DIP CORPORATION | 0.002% | 97.220% |
| 7024 | M DIAS BRANCO S | 0.002% | 97.221% |
| 7025 | SOILBUILD BUSIN | 0.002% | 97.223% |
| 7026 | CLARION CO | 0.002% | 97.225% |
| 7027 | ALTRIA GROUP INC COMPANY GUAR 01/20 2.625 | 0.002% | 97.226% |
| 7028 | NOVA MEASURING | 0.002% | 97.228% |
| 7029 | CONTROL4 CORP COMMON STOCK USD.0001 | 0.002% | 97.229% |
| 7030 | MALAYSIA BUILD | 0.002% | 97.231% |
| 7031 | MOUNT GIBSON IR | 0.002% | 97.232% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7032 | FORUS S.A. | 0.002% | 97.234% |
| 7033 | CIA SANEAMENTO | 0.002% | 97.235% |
| 7034 | WEIBO CORP SPON ADR ADR USD.00025 | 0.002% | 97.237% |
| 7035 | CHAUN-CHOUNG TE | 0.002% | 97.238% |
| 7036 | HOKKAIDO ELEC P | 0.002% | 97.240% |
| 7037 | CHINA METAL PRO | 0.002% | 97.242% |
| 7038 | INTERNATIONAL M | 0.002% | 97.243% |
| 7039 | Q TECHNOLOGY GR | 0.002% | 97.245% |
| 7040 | MEKONOMEN AB | 0.002% | 97.246% |
| 7041 | SCRIPPS NETWORK | 0.002% | 97.248% |
| 7042 | RAMAYANA LESTAR | 0.002% | 97.249% |
| 7043 | NETIA SA | 0.002% | 97.251% |
| 7044 | BANK JABAR BANT | 0.002% | 97.252% |
| 7045 | TEXHONG TEXTILE | 0.002% | 97.254% |
| 7046 | FINOLEX CABLES | 0.002% | 97.255% |
| 7047 | PHILIPS LIGHTIN | 0.002% | 97.257% |
| 7048 | ADDTECH AB B SH | 0.002% | 97.259% |
| 7049 | BBX CAPITAL CORP COMMON STOCK USD.01 | 0.002% | 97.260% |
| 7050 | METRO HOLDINGS | 0.002% | 97.262% |
| 7051 | FIRST REIT | 0.002% | 97.263% |
| 7052 | KINIK CO | 0.002% | 97.265% |
| 7053 | CADILA HEALTHCA | 0.002% | 97.266% |
| 7054 | SEASPAN CORP | 0.002% | 97.268% |
| 7055 | NETUREN CO | 0.002% | 97.269% |
| 7056 | DISCO CORPORATI | 0.002% | 97.271% |
| 7057 | HUNG POO CONSTR | 0.002% | 97.272% |
| 7058 | TEAM INC | 0.002% | 97.274% |
| 7059 | PANIN FINANCIAL | 0.002% | 97.275% |
| 7060 | AKASTOR ASA | 0.002% | 97.277% |
| 7061 | QUALITY HOUSES | 0.002% | 97.278% |
| 7062 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | 0.002% | 97.280% |
| 7063 | SANTOS BRASIL P | 0.002% | 97.282% |
| 7064 | NAMURA SHIPBUIL | 0.002% | 97.283% |
| 7065 | HIBBETT SPORTS INC COMMON STOCK USD.01 | 0.002% | 97.285% |
| 7066 | FRASERS HOSPITA | 0.002% | 97.286% |
| 7067 | GREAT EASTERN H | 0.002% | 97.288% |
| 7068 | ACCESS CO LTD | 0.002% | 97.289% |
| 7069 | NORDEA BANK AB | 0.002% | 97.291% |
| 7070 | UNID CO LTD | 0.002% | 97.292% |
| 7071 | SUMITOMO SEIKA | 0.002% | 97.294% |
| 7072 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134 | 0.002% | 97.295% |
| 7073 | HIGH ARCTIC ENE | 0.002% | 97.297% |
| 7074 | TRUE NORTH COMM | 0.002% | 97.298% |
| 7075 | CONTINENTAL HLD | 0.002% | 97.300% |
| 7076 | PCHOME ONLINE I | 0.002% | 97.301% |
| 7077 | NQ MOBILE INC ADR CLASS A ADR USD.0001 | 0.002% | 97.303% |
| 7078 | HO BEE INVESTME | 0.002% | 97.304% |
| 7079 | KH NEOCHEM CO L | 0.002% | 97.306% |
| 7080 | TITAN MACHINERY INC COMMON STOCK USD.00001 | 0.002% | 97.307% |
| 7081 | JAPAN PULP & PA | 0.002% | 97.309% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7082 | STANDARD LIFE I | 0.002% | 97.310% |
| 7083 | IBASE TECHNOLOG | 0.002% | 97.312% |
| 7084 | REGIONAL MANAGEMENT CORP COMMON STOCK USD.1 | 0.002% | 97.314% |
| 7085 | CEDAR REALTY TRUST INC REIT USD.06 | 0.002% | 97.315% |
| 7086 | NATIONAL THERMA | 0.002% | 97.317% |
| 7087 | GREATEK ELECTRO | 0.002% | 97.318% |
| 7088 | FUJIBO HOLDINGS | 0.002% | 97.320% |
| 7089 | FORD OTOSAN | 0.002% | 97.321% |
| 7090 | ATEAM INC | 0.002% | 97.323% |
| 7091 | COLTENE HOLDI | 0.002% | 97.324% |
| 7092 | CHINA OVERSEAS | 0.002% | 97.326% |
| 7093 | MOELIS + CO CLASS A COMMON STOCK USD.01 | 0.002% | 97.327% |
| 7094 | NAUTILUS GROUP | 0.002% | 97.329% |
| 7095 | NIHON NOHYAKU | 0.002% | 97.330% |
| 7096 | EMPRESA NACIONA | 0.002% | 97.332% |
| 7097 | TAKASAGO INTL C | 0.002% | 97.333% |
| 7098 | MULTIPLUS SA | 0.002% | 97.335% |
| 7099 | SUPERBLOCK PCL | 0.002% | 97.336% |
| 7100 | HAKDEX AB | 0.002% | 97.338% |
| 7101 | HOTEL SHILLA | 0.002% | 97.339% |
| 7102 | GEOX S.P.A. | 0.002% | 97.341% |
| 7103 | CNB FINANCIAL CORP/PA COMMON STOCK | 0.002% | 97.342% |
| 7104 | SOLOR A/S | 0.002% | 97.344% |
| 7105 | ARROW GLOBAL GR | 0.002% | 97.345% |
| 7106 | WESDOME GOLD MINES LTD COMMON STOCK | 0.002% | 97.347% |
| 7107 | ASSET MANAGERS | 0.002% | 97.348% |
| 7108 | WOCKHARDT LIMIT | 0.002% | 97.350% |
| 7109 | YARA INTERNATIO | 0.002% | 97.351% |
| 7110 | STAR MICRONICS | 0.002% | 97.353% |
| 7111 | CCC SA | 0.002% | 97.354% |
| 7112 | RYOSHOKU LTD | 0.002% | 97.356% |
| 7113 | SCSK CORPORATIO | 0.002% | 97.357% |
| 7114 | SMS CO LTD | 0.002% | 97.359% |
| 7115 | ROKKO BUTTER CO | 0.002% | 97.360% |
| 7116 | GLOBAL POWER SY | 0.002% | 97.362% |
| 7117 | GLOBERIDE INC | 0.001% | 97.363% |
| 7118 | CMBC CAPITAL HO | 0.001% | 97.365% |
| 7119 | DELTA DUNIA PET | 0.001% | 97.366% |
| 7120 | WELSPUN INDIA L | 0.001% | 97.368% |
| 7121 | PP LONDON SUMAT | 0.001% | 97.369% |
| 7122 | COMMUNISIS PLC | 0.001% | 97.371% |
| 7123 | KARNATAKA BANK | 0.001% | 97.372% |
| 7124 | E-COMMODITIES H | 0.001% | 97.374% |
| 7125 | ACCESS NATIONAL CORP COMMON STOCK USD.835 | 0.001% | 97.375% |
| 7126 | MEDICLINIC INTE | 0.001% | 97.377% |
| 7127 | UNIVERSAL MEDIC | 0.001% | 97.378% |
| 7128 | DAEWOONG CO LTD | 0.001% | 97.380% |
| 7129 | METRO PACIFIC I | 0.001% | 97.381% |
| 7130 | HENDERSON LAND | 0.001% | 97.383% |
| 7131 | SONG WON IND | 0.001% | 97.384% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---------------------------------------|----------------|--------------|
| 7132 | OPTO TECH CORPN | 0.001% | 97.386% |
| 7133 | AKTIA BANK OYJ | 0.001% | 97.387% |
| 7134 | I.T LIMITED | 0.001% | 97.389% |
| 7135 | SUNGWOO HITECH | 0.001% | 97.390% |
| 7136 | PHILIPPINE NATL | 0.001% | 97.392% |
| 7137 | METALLURGICAL C | 0.001% | 97.393% |
| 7138 | MOTECH INDUSTRI | 0.001% | 97.395% |
| 7139 | AP THAILAND PCL | 0.001% | 97.396% |
| 7140 | HEINEKEN MALAYS | 0.001% | 97.398% |
| 7141 | HIBIYA ENGINEER | 0.001% | 97.399% |
| 7142 | HAP SENG CONSOL | 0.001% | 97.400% |
| 7143 | mitsui soko co | 0.001% | 97.402% |
| 7144 | HOMETRUST BANCSHARES INC COMMON STOCK | 0.001% | 97.403% |
| 7145 | SUNSHINE 10 | 0.001% | 97.405% |
| 7146 | NEWALTA INC | 0.001% | 97.406% |
| 7147 | GUOCOLAND LTD | 0.001% | 97.408% |
| 7148 | MCMILLAN SHAKES | 0.001% | 97.409% |
| 7149 | DEA CAPITAL SPA | 0.001% | 97.411% |
| 7150 | IRON BRIDGE RES | 0.001% | 97.412% |
| 7151 | OKURA INDUSTRIA | 0.001% | 97.414% |
| 7152 | ROLAND DG CORP | 0.001% | 97.415% |
| 7153 | GLADSTONE COMME | 0.001% | 97.417% |
| 7154 | ENERCHINA HOLDI | 0.001% | 97.418% |
| 7155 | SAKAI MOVING SE | 0.001% | 97.420% |
| 7156 | CHINA SHANSHUI | 0.001% | 97.421% |
| 7157 | DAI-DAN CO | 0.001% | 97.423% |
| 7158 | OITA BANK | 0.001% | 97.424% |
| 7159 | LIVART CO LTD | 0.001% | 97.426% |
| 7160 | XIAMEN INTL POR | 0.001% | 97.427% |
| 7161 | DIC ASSET AG | 0.001% | 97.429% |
| 7162 | MK ELECTRON | 0.001% | 97.430% |
| 7163 | HOKUTO CORP | 0.001% | 97.432% |
| 7164 | AEROSPACE INDUS | 0.001% | 97.433% |
| 7165 | SEMIRARA MINING | 0.001% | 97.434% |
| 7166 | SHANDONG CHENMI | 0.001% | 97.436% |
| 7167 | ENPLAS CORP | 0.001% | 97.437% |
| 7168 | E CL SA | 0.001% | 97.439% |
| 7169 | FUJICCO CO | 0.001% | 97.440% |
| 7170 | XINGDA INTERNAT | 0.001% | 97.442% |
| 7171 | YAMAZEN CORPORA | 0.001% | 97.443% |
| 7172 | LOTTE NON-LIFE | 0.001% | 97.445% |
| 7173 | BES ENGINEERING | 0.001% | 97.446% |
| 7174 | IPCA LABORATORI | 0.001% | 97.448% |
| 7175 | EIGHTEENTH BANK | 0.001% | 97.449% |
| 7176 | BOIRON | 0.001% | 97.451% |
| 7177 | U-MING MARINE | 0.001% | 97.452% |
| 7178 | SUN HUNG KAI CO | 0.001% | 97.454% |
| 7179 | SP SETIA | 0.001% | 97.455% |
| 7180 | KRESNA | 0.001% | 97.456% |
| 7181 | SINARMAS LAND | 0.001% | 97.458% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7182 | UNILEVER INDONE | 0.001% | 97.459% |
| 7183 | YOMIURI LAND CO | 0.001% | 97.461% |
| 7184 | ADHI KARYA PERS | 0.001% | 97.462% |
| 7185 | LINX SA | 0.001% | 97.464% |
| 7186 | CAMBIAN GROUP P | 0.001% | 97.465% |
| 7187 | TSUGAMI CORP | 0.001% | 97.467% |
| 7188 | SHANGHAI DASHEN | 0.001% | 97.468% |
| 7189 | HARMONIC INC | 0.001% | 97.470% |
| 7190 | DIGI INTL INC | 0.001% | 97.471% |
| 7191 | KAMEI CORP | 0.001% | 97.473% |
| 7192 | TECHNICOLOR | 0.001% | 97.474% |
| 7193 | NIPPON THOMPSON | 0.001% | 97.475% |
| 7194 | KOREA CIRCUIT C | 0.001% | 97.477% |
| 7195 | TSUKISHIMA KIKA | 0.001% | 97.478% |
| 7196 | BANKFINANCIAL CORP COMMON STOCK USD.01 | 0.001% | 97.480% |
| 7197 | YURTEC CORPORAT | 0.001% | 97.481% |
| 7198 | CHINA SINGYES S | 0.001% | 97.483% |
| 7199 | ROBINSONS RETAI | 0.001% | 97.484% |
| 7200 | IBERDROLA SA RT | 0.001% | 97.486% |
| 7201 | TA CHEN STAINLE | 0.001% | 97.487% |
| 7202 | GRUPO CEMENTOS | 0.001% | 97.489% |
| 7203 | AIMS AMP CAPITA | 0.001% | 97.490% |
| 7204 | PROCTER & GAMBL | 0.001% | 97.491% |
| 7205 | CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01 | 0.001% | 97.493% |
| 7206 | HI SUN TECH CHI | 0.001% | 97.494% |
| 7207 | FRANKLIN COVEY CO COMMON STOCK USD.05 | 0.001% | 97.496% |
| 7208 | BANCO DAVIVIEND | 0.001% | 97.497% |
| 7209 | KYUNG DONG | 0.001% | 97.499% |
| 7210 | TV TOKYO HLDG C | 0.001% | 97.500% |
| 7211 | HOCHIKI CORPORA | 0.001% | 97.502% |
| 7212 | IRISH CONTINENT | 0.001% | 97.503% |
| 7213 | KOREA KOLMAR CO | 0.001% | 97.504% |
| 7214 | PETRONAS DAGANG | 0.001% | 97.506% |
| 7215 | DELEK GROUP | 0.001% | 97.507% |
| 7216 | HANDSOME CORP | 0.001% | 97.509% |
| 7217 | YASUNAGA CORP | 0.001% | 97.510% |
| 7218 | LOTTE CONFECT | 0.001% | 97.512% |
| 7219 | YUMESHIN HOLDIN | 0.001% | 97.513% |
| 7220 | MAGNITOGORS-SPO | 0.001% | 97.515% |
| 7221 | SCATEC SOLAR AS | 0.001% | 97.516% |
| 7222 | DORIAN LPG LTD | 0.001% | 97.517% |
| 7223 | PDL BIOPHARMA INC COMMON STOCK USD.01 | 0.001% | 97.519% |
| 7224 | WINGSTOP INC COMMON STOCK USD.01 | 0.001% | 97.520% |
| 7225 | NAMESON | 0.001% | 97.522% |
| 7226 | BAUER AG | 0.001% | 97.523% |
| 7227 | RYOSAN CO | 0.001% | 97.525% |
| 7228 | EMBRAER SA SPON ADR ADR | 0.001% | 97.526% |
| 7229 | COOPER ENERGY L | 0.001% | 97.527% |
| 7230 | CSW INDUSTRIALS INC COMMON STOCK USD.01 | 0.001% | 97.529% |
| 7231 | ADANI TRANSMISS | 0.001% | 97.530% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7232 | BAZAARVOICE INC COMMON STOCK USD.0001 | 0.001% | 97.532% |
| 7233 | GOLDSUN DEV/CON | 0.001% | 97.533% |
| 7234 | DEVELOPMENT SEC | 0.001% | 97.535% |
| 7235 | COWEN INC COMMON STOCK USD.01 | 0.001% | 97.536% |
| 7236 | HORNBACK BAUMAR | 0.001% | 97.537% |
| 7237 | MCBRIDE PLC | 0.001% | 97.539% |
| 7238 | TOKAI CORP/GIFU | 0.001% | 97.540% |
| 7239 | ERICSSON (LM) TEL SP ADR ADR | 0.001% | 97.542% |
| 7240 | UNIDEN CORP | 0.001% | 97.543% |
| 7241 | AMBARELLA INC | 0.001% | 97.545% |
| 7242 | GERDAU SA | 0.001% | 97.546% |
| 7243 | DAIWA INDUSTRIE | 0.001% | 97.547% |
| 7244 | HISAKA WORKS LT | 0.001% | 97.549% |
| 7245 | SAMYANG CORP | 0.001% | 97.550% |
| 7246 | KYOEI STEEL LTD | 0.001% | 97.552% |
| 7247 | SEA HOLDINGS LT | 0.001% | 97.553% |
| 7248 | THAI VEGETABLE | 0.001% | 97.555% |
| 7249 | KYOKUTO BOEKI K | 0.001% | 97.556% |
| 7250 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | 0.001% | 97.557% |
| 7251 | SHINKO SHOJI CO | 0.001% | 97.559% |
| 7252 | CHINA SOUTHERN AIR SPONS ADR ADR | 0.001% | 97.560% |
| 7253 | GODREJ CONSUMER | 0.001% | 97.562% |
| 7254 | ARROWHEAD PROR | 0.001% | 97.563% |
| 7255 | PICO HOLDINGS INC COMMON STOCK USD.001 | 0.001% | 97.564% |
| 7256 | ALTRI SGPS S.A. | 0.001% | 97.566% |
| 7257 | ACE HARDWARE IN | 0.001% | 97.567% |
| 7258 | DONG-A SOCIO | 0.001% | 97.569% |
| 7259 | TEIKOKU SEN-I C | 0.001% | 97.570% |
| 7260 | LPP SA | 0.001% | 97.572% |
| 7261 | TYC BROTHER IND | 0.001% | 97.573% |
| 7262 | SIMMTECH CO LTD | 0.001% | 97.574% |
| 7263 | T-GAIA CORP | 0.001% | 97.576% |
| 7264 | RH COMMON STOCK USD.0001 | 0.001% | 97.577% |
| 7265 | ASKUL | 0.001% | 97.579% |
| 7266 | SHINKO PLANTECH | 0.001% | 97.580% |
| 7267 | ADVANCED WIRELE | 0.001% | 97.581% |
| 7268 | NAMCHOW CHEMICA | 0.001% | 97.583% |
| 7269 | METALS X LTD | 0.001% | 97.584% |
| 7270 | SFA ENGINEERING | 0.001% | 97.586% |
| 7271 | JIN CO.LTD | 0.001% | 97.587% |
| 7272 | DUNI AB | 0.001% | 97.589% |
| 7273 | TICON INDUSTRIA | 0.001% | 97.590% |
| 7274 | SIA REIT INC | 0.001% | 97.591% |
| 7275 | VERBIO VEREINIG | 0.001% | 97.593% |
| 7276 | NRW HOLDINGS LT | 0.001% | 97.594% |
| 7277 | JASA MARGA | 0.001% | 97.596% |
| 7278 | BANGKOK DUSIT M | 0.001% | 97.597% |
| 7279 | RADICO KHAITAN | 0.001% | 97.598% |
| 7280 | LG FASHION CORP | 0.001% | 97.600% |
| 7281 | CVC BRASIL OP A | 0.001% | 97.601% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7282 | ORIOLA-KD CORP | 0.001% | 97.603% |
| 7283 | CGN MEIYA POWER | 0.001% | 97.604% |
| 7284 | SECURITY BANK C | 0.001% | 97.605% |
| 7285 | CHOLAMANDALAM I | 0.001% | 97.607% |
| 7286 | CENTURIA INDUST | 0.001% | 97.608% |
| 7287 | WILH. WILHELMSE | 0.001% | 97.610% |
| 7288 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1 | 0.001% | 97.611% |
| 7289 | INPHI CORP COMMON STOCK | 0.001% | 97.612% |
| 7290 | VAN LANSCHOT NV | 0.001% | 97.614% |
| 7291 | REDCO PROPRTIE | 0.001% | 97.615% |
| 7292 | PARCO CO | 0.001% | 97.617% |
| 7293 | STARZEN CO LTD | 0.001% | 97.618% |
| 7294 | CREDITO REAL SA | 0.001% | 97.619% |
| 7295 | GLU MOBILE INC COMMON STOCK USD.0001 | 0.001% | 97.621% |
| 7296 | SPCG | 0.001% | 97.622% |
| 7297 | RENESAS ELECTRO | 0.001% | 97.624% |
| 7298 | LIMELIGHT NETW | 0.001% | 97.625% |
| 7299 | WEYCO GROUP INC | 0.001% | 97.626% |
| 7300 | LIFETIME BRANDS INC COMMON STOCK USD.01 | 0.001% | 97.628% |
| 7301 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | 0.001% | 97.629% |
| 7302 | UMW HLDGS BERHA | 0.001% | 97.631% |
| 7303 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | 0.001% | 97.632% |
| 7304 | SCANDI STANDARD | 0.001% | 97.633% |
| 7305 | ALPHA & OMEGA S | 0.001% | 97.635% |
| 7306 | JAPAN MEDICAL D | 0.001% | 97.636% |
| 7307 | TOWNGAS CHINA C | 0.001% | 97.638% |
| 7308 | CSI PROPERTIES | 0.001% | 97.639% |
| 7309 | BIOGAIA AB | 0.001% | 97.640% |
| 7310 | CENTRAL CHINA R | 0.001% | 97.642% |
| 7311 | BRUNELLO CUCINE | 0.001% | 97.643% |
| 7312 | 51JOB INC ADR ADR USD.0001 | 0.001% | 97.645% |
| 7313 | BERKSHIRE HAT E | 0.001% | 97.646% |
| 7314 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01 | 0.001% | 97.647% |
| 7315 | DATANG INTL POW | 0.001% | 97.649% |
| 7316 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | 0.001% | 97.650% |
| 7317 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.001% | 97.652% |
| 7318 | CALIX INC COMMON STOCK | 0.001% | 97.653% |
| 7319 | ALDERMORE GROUP | 0.001% | 97.654% |
| 7320 | GALAXY RESOURCE | 0.001% | 97.656% |
| 7321 | GLOBAL YATIRIM | 0.001% | 97.657% |
| 7322 | HANWHA NON-LIFE | 0.001% | 97.658% |
| 7323 | NESTLE INDIA | 0.001% | 97.660% |
| 7324 | BELLEVUE GROUP | 0.001% | 97.661% |
| 7325 | CHINA AIRCRAFT | 0.001% | 97.663% |
| 7326 | LITE-ON SEMICON | 0.001% | 97.664% |
| 7327 | PARTRON CO LTD | 0.001% | 97.665% |
| 7328 | RAYMOND LTD | 0.001% | 97.667% |
| 7329 | COLBUN S.A. | 0.001% | 97.668% |
| 7330 | VILLA WORLD LTD | 0.001% | 97.670% |
| 7331 | ADVAN CO LTD | 0.001% | 97.671% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7332 | TYMAN PLC | 0.001% | 97.672% |
| 7333 | PKP CARGO SA | 0.001% | 97.674% |
| 7334 | ENERGISA SA | 0.001% | 97.675% |
| 7335 | CLAS OHLSON AB | 0.001% | 97.677% |
| 7336 | ARITZIA INC | 0.001% | 97.678% |
| 7337 | PACIFIC GAS & E | 0.001% | 97.679% |
| 7338 | RYOYO ELECTRO C | 0.001% | 97.681% |
| 7339 | KOREA GAS CORP | 0.001% | 97.682% |
| 7340 | SYNERGIE | 0.001% | 97.683% |
| 7341 | YOSHINOYA D&C C | 0.001% | 97.685% |
| 7342 | ADVA AG | 0.001% | 97.686% |
| 7343 | TOMSON GROUP | 0.001% | 97.688% |
| 7344 | WESTERN ENERGY | 0.001% | 97.689% |
| 7345 | VAISALA | 0.001% | 97.690% |
| 7346 | GRUPO INDUSTRIA | 0.001% | 97.692% |
| 7347 | DOGAN HOLDINGS | 0.001% | 97.693% |
| 7348 | F&A AQUA HOLDIN | 0.001% | 97.694% |
| 7349 | VITROLIFE AB | 0.001% | 97.696% |
| 7350 | GENESIS ENERGY | 0.001% | 97.697% |
| 7351 | ALUPAR INVEST S | 0.001% | 97.699% |
| 7352 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0 | 0.001% | 97.700% |
| 7353 | DAI-ICHI SEIKO | 0.001% | 97.701% |
| 7354 | GPO DE INVERSIO | 0.001% | 97.703% |
| 7355 | NORDEX AG | 0.001% | 97.704% |
| 7356 | SAMTY CO.LTD. | 0.001% | 97.705% |
| 7357 | FUJI CO(TOKYO) | 0.001% | 97.707% |
| 7358 | CENTURY TEXT & | 0.001% | 97.708% |
| 7359 | CMC MAGNETICS C | 0.001% | 97.710% |
| 7360 | SOUTHERN POWER CO SR UNSECURED 12/21 2.5 | 0.001% | 97.711% |
| 7361 | YICHANG HEC CHA | 0.001% | 97.712% |
| 7362 | CEDAR WOODS PRO | 0.001% | 97.714% |
| 7363 | NORDIC SEMICOND | 0.001% | 97.715% |
| 7364 | FRENCKEN GROUP | 0.001% | 97.716% |
| 7365 | SOITEC | 0.001% | 97.718% |
| 7366 | TORIDOLL CORPOR | 0.001% | 97.719% |
| 7367 | TOURISM HOLDING | 0.001% | 97.721% |
| 7368 | PANDA GREEN ENE | 0.001% | 97.722% |
| 7369 | CLEARWATER SEAF | 0.001% | 97.723% |
| 7370 | PROCTOR&GAMBLE | 0.001% | 97.725% |
| 7371 | YAKULT HONSHA C | 0.001% | 97.726% |
| 7372 | WILH WILHELMSSEN | 0.001% | 97.727% |
| 7373 | YP | 0.001% | 97.729% |
| 7374 | ACTRON TECHNOLO | 0.001% | 97.730% |
| 7375 | BHARTI INFRATEL | 0.001% | 97.731% |
| 7376 | HOWA MACHINERY | 0.001% | 97.733% |
| 7377 | TECHNOLOGY ONE | 0.001% | 97.734% |
| 7378 | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | 0.001% | 97.736% |
| 7379 | ORACLE FIN SERV | 0.001% | 97.737% |
| 7380 | DAITO PHARM | 0.001% | 97.738% |
| 7381 | STAGECOACH GROU | 0.001% | 97.740% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7382 | IES HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 97.741% |
| 7383 | PRESIDENT SECS | 0.001% | 97.742% |
| 7384 | SIPEF(PLANT FIN | 0.001% | 97.744% |
| 7385 | DAEHAN FLOUR MI | 0.001% | 97.745% |
| 7386 | KOWLOON DEVMT | 0.001% | 97.746% |
| 7387 | GUJARAT STATE F | 0.001% | 97.748% |
| 7388 | PTT PUBLIC COMP | 0.001% | 97.749% |
| 7389 | ACHILLION PHARMACEUTICALS COMMON STOCK USD.001 | 0.001% | 97.750% |
| 7390 | TAI CHEUNG HLDG | 0.001% | 97.752% |
| 7391 | SA SA INTL HLDG | 0.001% | 97.753% |
| 7392 | COSAN LOGISTICA | 0.001% | 97.755% |
| 7393 | MPACT LIMITED | 0.001% | 97.756% |
| 7394 | TOYO KANETSU KK | 0.001% | 97.757% |
| 7395 | TOLI CORP | 0.001% | 97.759% |
| 7396 | KIKKOMAN CORP | 0.001% | 97.760% |
| 7397 | CHINA LILANG LT | 0.001% | 97.761% |
| 7398 | PROSPERITY REIT | 0.001% | 97.763% |
| 7399 | DH EUROPE FINAN | 0.001% | 97.764% |
| 7400 | TONGYANG LIFE I | 0.001% | 97.765% |
| 7401 | CHONG HONG CONS | 0.001% | 97.767% |
| 7402 | SAWIT SUMBERMAS | 0.001% | 97.768% |
| 7403 | FRONTLINE LTD/B | 0.001% | 97.769% |
| 7404 | LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001 | 0.001% | 97.771% |
| 7405 | TSUBAKI NAKASHI | 0.001% | 97.772% |
| 7406 | OBERBANK AG | 0.001% | 97.773% |
| 7407 | NORDEA BANK AB | 0.001% | 97.775% |
| 7408 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | 0.001% | 97.776% |
| 7409 | CRAFT BREWERS A | 0.001% | 97.777% |
| 7410 | NIPPON ROAD CO | 0.001% | 97.779% |
| 7411 | CHINA STEEL CHE | 0.001% | 97.780% |
| 7412 | KALBE FARMA | 0.001% | 97.781% |
| 7413 | SHOEI CO LTD | 0.001% | 97.783% |
| 7414 | AJANTA PHARMA | 0.001% | 97.784% |
| 7415 | NVE CORP | 0.001% | 97.786% |
| 7416 | FLEXSTEEL INDS COMMON STOCK USD1.0 | 0.001% | 97.787% |
| 7417 | PETRON MALAYSIA | 0.001% | 97.788% |
| 7418 | RCF | 0.001% | 97.790% |
| 7419 | HODOGAYA CHEMIC | 0.001% | 97.791% |
| 7420 | UNITED INTL ENT | 0.001% | 97.792% |
| 7421 | TRANS COSMOS | 0.001% | 97.794% |
| 7422 | METAWATER CO LT | 0.001% | 97.795% |
| 7423 | 5N PLUS INC. | 0.001% | 97.796% |
| 7424 | SURUGA CO LTD | 0.001% | 97.798% |
| 7425 | KONISHI CO LTD | 0.001% | 97.799% |
| 7426 | SUNDARAM FINANC | 0.001% | 97.800% |
| 7427 | BTB REAL ESTATE | 0.001% | 97.802% |
| 7428 | LEWIS GROUP LTD | 0.001% | 97.803% |
| 7429 | PETROPAVLOVSK | 0.001% | 97.804% |
| 7430 | ZHONG AN REAL E | 0.001% | 97.806% |
| 7431 | TENMA CORPORATI | 0.001% | 97.807% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7432 | ANANDA DEVELOPM | 0.001% | 97.808% |
| 7433 | TRANCOM CO, LTD | 0.001% | 97.810% |
| 7434 | SPH REIT | 0.001% | 97.811% |
| 7435 | GREAT LAKES DRE | 0.001% | 97.812% |
| 7436 | GUANGZHOU PHARM | 0.001% | 97.814% |
| 7437 | UMW OIL & GAS C | 0.001% | 97.815% |
| 7438 | GRUPO SECURITY | 0.001% | 97.816% |
| 7439 | JAMCO COPORATIN | 0.001% | 97.818% |
| 7440 | GPO AEROPORTUAR | 0.001% | 97.819% |
| 7441 | REGAL HOTELS IN | 0.001% | 97.820% |
| 7442 | HYUNDAI ROTEM C | 0.001% | 97.822% |
| 7443 | CHINA RESOURCES | 0.001% | 97.823% |
| 7444 | SOCIEDAD MATRIZ | 0.001% | 97.824% |
| 7445 | CAPITAL® PRO | 0.001% | 97.825% |
| 7446 | RANK GROUP PLC | 0.001% | 97.827% |
| 7447 | ASIA VITAL COMP | 0.001% | 97.828% |
| 7448 | CHUNGHWA PRECIS | 0.001% | 97.829% |
| 7449 | DIGNITY PLC | 0.001% | 97.831% |
| 7450 | PAB K TJIWI KIM | 0.001% | 97.832% |
| 7451 | TELESITES SAB D | 0.001% | 97.833% |
| 7452 | MENORA MIVTACHI | 0.001% | 97.835% |
| 7453 | OSJB HOLDINGS C | 0.001% | 97.836% |
| 7454 | SHINNIHON CORP | 0.001% | 97.837% |
| 7455 | WISETECH GLOBAL | 0.001% | 97.839% |
| 7456 | PACC OFFSHORE S | 0.001% | 97.840% |
| 7457 | F-TECH INC | 0.001% | 97.841% |
| 7458 | WELCIA HOLDINGS | 0.001% | 97.843% |
| 7459 | MELISRON LTD | 0.001% | 97.844% |
| 7460 | LIG NEX1 CO LTD | 0.001% | 97.845% |
| 7461 | ORDINA NV | 0.001% | 97.847% |
| 7462 | SURGERY PARTNERS INC COMMON STOCK USD.01 | 0.001% | 97.848% |
| 7463 | HMC INVESTMENT | 0.001% | 97.849% |
| 7464 | SAGA PLC | 0.001% | 97.851% |
| 7465 | DENYO CO | 0.001% | 97.852% |
| 7466 | CERVECERIAS UNI | 0.001% | 97.853% |
| 7467 | UNIVERSAL CEMEN | 0.001% | 97.854% |
| 7468 | MOMENTUM GROUP | 0.001% | 97.856% |
| 7469 | MARUWA UNYU | 0.001% | 97.857% |
| 7470 | ASIA AVIATION P | 0.001% | 97.858% |
| 7471 | SUPERIOR UNIFORM GROUP INC COMMON STOCK | 0.001% | 97.860% |
| 7472 | GREE INC | 0.001% | 97.861% |
| 7473 | MOBILEONE LTD. | 0.001% | 97.862% |
| 7474 | COMBA TELECOM S | 0.001% | 97.864% |
| 7475 | NICHIREKI CO LT | 0.001% | 97.865% |
| 7476 | ANICOM HOLDINGS | 0.001% | 97.866% |
| 7477 | HAMILTON BEACH BRAND A COMMON STOCK | 0.001% | 97.868% |
| 7478 | BETER BED HOLD | 0.001% | 97.869% |
| 7479 | KATAKURA INDS | 0.001% | 97.870% |
| 7480 | CHINA SUNTIEN G | 0.001% | 97.872% |
| 7481 | HIDAY HIDAKA CO | 0.001% | 97.873% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7482 | PULSE SEISMIC | 0.001% | 97.874% |
| 7483 | ALPIQ HOLDING A | 0.001% | 97.875% |
| 7484 | HANSOL PAPER CO | 0.001% | 97.877% |
| 7485 | OOH!MEDIA LTD | 0.001% | 97.878% |
| 7486 | CROSS-HARBOUR H | 0.001% | 97.879% |
| 7487 | TKC CORPORATION | 0.001% | 97.881% |
| 7488 | AMADA HOLDINGS | 0.001% | 97.882% |
| 7489 | FREIGHTWAYS LTD | 0.001% | 97.883% |
| 7490 | BIESSE | 0.001% | 97.885% |
| 7491 | LIVE OAK BANCSHARES INC COMMON STOCK | 0.001% | 97.886% |
| 7492 | MEGACHIPS CORP | 0.001% | 97.887% |
| 7493 | LIFE CORPORATIO | 0.001% | 97.888% |
| 7494 | MEGHMANI ORGANI | 0.001% | 97.890% |
| 7495 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01 | 0.001% | 97.891% |
| 7496 | SHOUGANG CNCRD | 0.001% | 97.892% |
| 7497 | VITAL KSK HOLDI | 0.001% | 97.894% |
| 7498 | TA YA ELEC WIR& | 0.001% | 97.895% |
| 7499 | MURPHY OIL CORP SR UNSECURED 06/22 4 | 0.001% | 97.896% |
| 7500 | HB TECHNOLOGY C | 0.001% | 97.898% |
| 7501 | KEPPEL INFRASTR | 0.001% | 97.899% |
| 7502 | BULTEN AB | 0.001% | 97.900% |
| 7503 | GREAT EASTERN S | 0.001% | 97.901% |
| 7504 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.001% | 97.903% |
| 7505 | BOUSTEAD HLDGS | 0.001% | 97.904% |
| 7506 | CHUNG HUNG STEE | 0.001% | 97.905% |
| 7507 | GLAXOSMITHKLINE | 0.001% | 97.907% |
| 7508 | ACOM CO | 0.001% | 97.908% |
| 7509 | NIPPON BEET SUG | 0.001% | 97.909% |
| 7510 | HYUNDAI HOME SH | 0.001% | 97.910% |
| 7511 | DAIICHI JITSUGY | 0.001% | 97.912% |
| 7512 | CARNIVAL GROUP | 0.001% | 97.913% |
| 7513 | FUNAI ELECTRIC | 0.001% | 97.914% |
| 7514 | GAMEHOST INC | 0.001% | 97.916% |
| 7515 | SAES GETTERS | 0.001% | 97.917% |
| 7516 | HILL INTERNATIONAL INC COMMON STOCK USD.0001 | 0.001% | 97.918% |
| 7517 | MIMASU SEMICOND | 0.001% | 97.919% |
| 7518 | RIDLEY CORP LTD | 0.001% | 97.921% |
| 7519 | GREENHILL + CO INC COMMON STOCK USD.01 | 0.001% | 97.922% |
| 7520 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 97.923% |
| 7521 | mitsui home co | 0.001% | 97.925% |
| 7522 | STHREE | 0.001% | 97.926% |
| 7523 | ASCENTIAL PLC | 0.001% | 97.927% |
| 7524 | DONGWONIndustr | 0.001% | 97.928% |
| 7525 | B&B TOOLS AB | 0.001% | 97.930% |
| 7526 | CORFICOLOMBIANA | 0.001% | 97.931% |
| 7527 | LONMIN PLC | 0.001% | 97.932% |
| 7528 | NONG SHIM CO | 0.001% | 97.933% |
| 7529 | NAMYANG DAIRY P | 0.001% | 97.935% |
| 7530 | MANDOM CORP | 0.001% | 97.936% |
| 7531 | atrium ljungber | 0.001% | 97.937% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7532 | POLYPLEX THAILA | 0.001% | 97.939% |
| 7533 | HOTELES CITY EX | 0.001% | 97.940% |
| 7534 | SINON CORP | 0.001% | 97.941% |
| 7535 | GOODBABY INTERN | 0.001% | 97.942% |
| 7536 | ACTER CO LTD | 0.001% | 97.944% |
| 7537 | PEGASUS SEWING | 0.001% | 97.945% |
| 7538 | GET NICE HOLDIN | 0.001% | 97.946% |
| 7539 | TIPP24 SE | 0.001% | 97.947% |
| 7540 | RIBBON COMMUNICATIONS INC COMMON STOCK USD.001 | 0.001% | 97.949% |
| 7541 | HOTAI MOTOR CO | 0.001% | 97.950% |
| 7542 | NATIONAL GRID P | 0.001% | 97.951% |
| 7543 | TOTETSU KOGYO C | 0.001% | 97.953% |
| 7544 | VOYAGE GROUP IN | 0.001% | 97.954% |
| 7545 | CALBEE INC | 0.001% | 97.955% |
| 7546 | NISHIMATSUYA CH | 0.001% | 97.956% |
| 7547 | MINATO BANK | 0.001% | 97.958% |
| 7548 | FIRST MINING GO | 0.001% | 97.959% |
| 7549 | ALTIUM LTD | 0.001% | 97.960% |
| 7550 | INFOCOM CORP | 0.001% | 97.961% |
| 7551 | XXL ASA | 0.001% | 97.963% |
| 7552 | RIKEN VITAMIN C | 0.001% | 97.964% |
| 7553 | CTCI CORP | 0.001% | 97.965% |
| 7554 | PT PAN INDONESIA | 0.001% | 97.966% |
| 7555 | IDI INSURANCE C | 0.001% | 97.968% |
| 7556 | INTOPS CO | 0.001% | 97.969% |
| 7557 | MONTEA SCA | 0.001% | 97.970% |
| 7558 | LANNETT CO INC COMMON STOCK USD.001 | 0.001% | 97.971% |
| 7559 | RENHE COMMERCIA | 0.001% | 97.973% |
| 7560 | AGUAS ANDINAS S | 0.001% | 97.974% |
| 7561 | G-RESOURCES GP | 0.001% | 97.975% |
| 7562 | ACETO CORP COMMON STOCK USD.01 | 0.001% | 97.976% |
| 7563 | MUNKSJO OYJ | 0.001% | 97.978% |
| 7564 | DAISO CO | 0.001% | 97.979% |
| 7565 | PAL CO LTD | 0.001% | 97.980% |
| 7566 | DAEDUCK GDS | 0.001% | 97.982% |
| 7567 | SANYANGIndustr | 0.001% | 97.983% |
| 7568 | ALTAMIR AMBOISE | 0.001% | 97.984% |
| 7569 | D-LINK | 0.001% | 97.985% |
| 7570 | SADBHAV ENGINEE | 0.001% | 97.987% |
| 7571 | RELIANCE ENERGY | 0.001% | 97.988% |
| 7572 | FIRST BANCORP INC/ME COMMON STOCK USD.01 | 0.001% | 97.989% |
| 7573 | CHIYODA INTEGRE | 0.001% | 97.990% |
| 7574 | SMA SOLAR TECHN | 0.001% | 97.992% |
| 7575 | VIRGIN AUSTRALI | 0.001% | 97.993% |
| 7576 | ABRAXAS PETROLEUM CORP COMMON STOCK USD.01 | 0.001% | 97.994% |
| 7577 | CHINA AEROSPACE | 0.001% | 97.995% |
| 7578 | MAN SE | 0.001% | 97.996% |
| 7579 | ALTEK CORP | 0.001% | 97.998% |
| 7580 | CHINA SILVER GR | 0.001% | 97.999% |
| 7581 | FEDERAL CORP | 0.001% | 98.000% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7582 | SAMSUNG SDI CO | 0.001% | 98.001% |
| 7583 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 98.003% |
| 7584 | MANILA ELECTRIC | 0.001% | 98.004% |
| 7585 | SOLAR APPLIED M | 0.001% | 98.005% |
| 7586 | WINMARK CORP COMMON STOCK | 0.001% | 98.006% |
| 7587 | NICE INFORMATIO | 0.001% | 98.008% |
| 7588 | ALPHA CORP | 0.001% | 98.009% |
| 7589 | UNIBAIL-RODAMCO | 0.001% | 98.010% |
| 7590 | ORASCOM DEVELOP | 0.001% | 98.011% |
| 7591 | BANK COOP AG | 0.001% | 98.013% |
| 7592 | KP TISSUE INC | 0.001% | 98.014% |
| 7593 | MURRAY & ROBERT | 0.001% | 98.015% |
| 7594 | IDEC CORPORATIO | 0.001% | 98.016% |
| 7595 | SHW AG | 0.001% | 98.018% |
| 7596 | FOSTER (LB) CO A COMMON STOCK USD.01 | 0.001% | 98.019% |
| 7597 | BROADLEAF CO LT | 0.001% | 98.020% |
| 7598 | MORGAN SINDALL | 0.001% | 98.021% |
| 7599 | DMC GLOBAL INC COMMON STOCK USD.05 | 0.001% | 98.023% |
| 7600 | ESTIA HELATH LT | 0.001% | 98.024% |
| 7601 | SRI REJEKI ISMA | 0.001% | 98.025% |
| 7602 | DHT HOLDINGS IN | 0.001% | 98.026% |
| 7603 | NIPPON SODA CO | 0.001% | 98.027% |
| 7604 | PARK ELECTROCHE | 0.001% | 98.029% |
| 7605 | DAIRY FARM INTL | 0.001% | 98.030% |
| 7606 | LC CORP S.A. | 0.001% | 98.031% |
| 7607 | XIABUXIABU CATE | 0.001% | 98.032% |
| 7608 | FALCK RENEWABLE | 0.001% | 98.034% |
| 7609 | COWELL E HOLDIN | 0.001% | 98.035% |
| 7610 | FAR EAST HOSPIT | 0.001% | 98.036% |
| 7611 | SUNNINGDALE TEC | 0.001% | 98.037% |
| 7612 | GOLD CIRCUIT EL | 0.001% | 98.038% |
| 7613 | JUSTSYSTEM | 0.001% | 98.040% |
| 7614 | IMAGICA ROBOT H | 0.001% | 98.041% |
| 7615 | CITIZENS INC COMMON STOCK | 0.001% | 98.042% |
| 7616 | STOLT-NIELSEN L | 0.001% | 98.043% |
| 7617 | ICICI BANK | 0.001% | 98.045% |
| 7618 | SEKISUI JUSHI C | 0.001% | 98.046% |
| 7619 | ESSENDANT INC COMMON STOCK USD.1 | 0.001% | 98.047% |
| 7620 | ETALON GROUP-GD | 0.001% | 98.048% |
| 7621 | YOUNGTEK ELECTR | 0.001% | 98.050% |
| 7622 | TOBISHIMA CORP | 0.001% | 98.051% |
| 7623 | DEPO AUTO PARTS | 0.001% | 98.052% |
| 7624 | PUMA AG | 0.001% | 98.053% |
| 7625 | SMK CORP | 0.001% | 98.054% |
| 7626 | CHIMEI MATERIAL | 0.001% | 98.056% |
| 7627 | IMVESCOR RESTAU | 0.001% | 98.057% |
| 7628 | MODERN LAND CHI | 0.001% | 98.058% |
| 7629 | L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95 | 0.001% | 98.059% |
| 7630 | 361 DEGREES INT | 0.001% | 98.060% |
| 7631 | BROOKFIELD REAL | 0.001% | 98.062% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7632 | MOUNTAIN PROVIN | 0.001% | 98.063% |
| 7633 | FARGLORY LAND D | 0.001% | 98.064% |
| 7634 | EQUITY BANCSHARES INC CL A COMMON STOCK USD.01 | 0.001% | 98.065% |
| 7635 | SILICONWARE PRE | 0.001% | 98.067% |
| 7636 | IMF (AUSTRALIA) | 0.001% | 98.068% |
| 7637 | FRP HOLDINGS INC COMMON STOCK USD.1 | 0.001% | 98.069% |
| 7638 | DSP GROUP INC | 0.001% | 98.070% |
| 7639 | NOMURA CO LTD | 0.001% | 98.071% |
| 7640 | PALFINGER AG | 0.001% | 98.073% |
| 7641 | ULTRA TECH CEMC | 0.001% | 98.074% |
| 7642 | WING ON CO INT | 0.001% | 98.075% |
| 7643 | HANSOL LCD INC | 0.001% | 98.076% |
| 7644 | HAWKINS INC COMMON STOCK USD.05 | 0.001% | 98.077% |
| 7645 | SURMODICS INC COMMON STOCK USD.05 | 0.001% | 98.079% |
| 7646 | HI-P INTERNATIO | 0.001% | 98.080% |
| 7647 | KATHMANDU HOLDI | 0.001% | 98.081% |
| 7648 | ENAV SPA | 0.001% | 98.082% |
| 7649 | COLLINS FOOD LT | 0.001% | 98.084% |
| 7650 | PERSEUS MINING | 0.001% | 98.085% |
| 7651 | BANK HANDLOWY W | 0.001% | 98.086% |
| 7652 | BOYAA INTERACTI | 0.001% | 98.087% |
| 7653 | PERSISTENT SYST | 0.001% | 98.088% |
| 7654 | BYGGMAX GROUP A | 0.001% | 98.090% |
| 7655 | KINDOM CONSTRUC | 0.001% | 98.091% |
| 7656 | GULLIVER INTERN | 0.001% | 98.092% |
| 7657 | EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375 | 0.001% | 98.093% |
| 7658 | CHUGAI PHARM CO | 0.001% | 98.094% |
| 7659 | WAGWORKS INC COMMON STOCK USD.001 | 0.001% | 98.096% |
| 7660 | DIRECIONAL ENGE | 0.001% | 98.097% |
| 7661 | UNITED SPIRITS | 0.001% | 98.098% |
| 7662 | EMPEROR CAPITAL | 0.001% | 98.099% |
| 7663 | FLYTECH TECHNOL | 0.001% | 98.100% |
| 7664 | TOA CORP | 0.001% | 98.102% |
| 7665 | UTD INDUSTRIAL | 0.001% | 98.103% |
| 7666 | SEIKITOKYU KOGY | 0.001% | 98.104% |
| 7667 | mitsui HIGH TEC | 0.001% | 98.105% |
| 7668 | ROO HSING | 0.001% | 98.106% |
| 7669 | BWX LTD | 0.001% | 98.108% |
| 7670 | CATO CORP CLASS A COMMON STOCK USD.033 | 0.001% | 98.109% |
| 7671 | VIEWWORKS CO LTD | 0.001% | 98.110% |
| 7672 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | 0.001% | 98.111% |
| 7673 | SINTEX PLASTICS | 0.001% | 98.112% |
| 7674 | HAPPINET CORP | 0.001% | 98.114% |
| 7675 | KNOW IT AB | 0.001% | 98.115% |
| 7676 | GR ED L'ESPRESS | 0.001% | 98.116% |
| 7677 | ICHINEN CO LTD | 0.001% | 98.117% |
| 7678 | JUST DIAL LTD | 0.001% | 98.118% |
| 7679 | LINK AND MOTIVA | 0.001% | 98.119% |
| 7680 | OXFORD INSTRUME | 0.001% | 98.121% |
| 7681 | ASCENDAS HOSPIT | 0.001% | 98.122% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7682 | PAN INTL INDL | 0.001% | 98.123% |
| 7683 | YPSOMED HOLDING | 0.001% | 98.124% |
| 7684 | ADITYA BIRLA CA | 0.001% | 98.125% |
| 7685 | SENTUL CITY TBK | 0.001% | 98.127% |
| 7686 | KAJARIA CERAMIC | 0.001% | 98.128% |
| 7687 | KURA CORPORATIO | 0.001% | 98.129% |
| 7688 | AICHI CORPORATI | 0.001% | 98.130% |
| 7689 | PNE WIND AG | 0.001% | 98.131% |
| 7690 | ORACLE CORP JAP | 0.001% | 98.133% |
| 7691 | O-BANK CO LTD | 0.001% | 98.134% |
| 7692 | TOYO TANSO CO L | 0.001% | 98.135% |
| 7693 | PEOPLE S UTAH BANCORP COMMON STOCK USD.01 | 0.001% | 98.136% |
| 7694 | TUPY SA | 0.001% | 98.137% |
| 7695 | ROJANA INDUSTRI | 0.001% | 98.138% |
| 7696 | MITO SECURITIES | 0.001% | 98.140% |
| 7697 | ATRIUM EUROPEAN | 0.001% | 98.141% |
| 7698 | FUJI CORP LTD/O | 0.001% | 98.142% |
| 7699 | CHIBA KOGYO BAN | 0.001% | 98.143% |
| 7700 | PLENUS CO | 0.001% | 98.144% |
| 7701 | INGENIA COMMUNI | 0.001% | 98.145% |
| 7702 | ACC LIMITED | 0.001% | 98.147% |
| 7703 | CALIDA HLDG | 0.001% | 98.148% |
| 7704 | TARENA INTERNATIONAL INC ADR ADR USD.001 | 0.001% | 98.149% |
| 7705 | TAIWAN SURFACE | 0.001% | 98.150% |
| 7706 | PROOFPOINT INC COMMON STOCK USD.0001 | 0.001% | 98.151% |
| 7707 | CHINA YURUN FOO | 0.001% | 98.153% |
| 7708 | SINOLINK WORLDW | 0.001% | 98.154% |
| 7709 | SKANDIABANKEN A | 0.001% | 98.155% |
| 7710 | INAGEYA CO LTD | 0.001% | 98.156% |
| 7711 | SOLIUM CAPITAL | 0.001% | 98.157% |
| 7712 | S1 CORP | 0.001% | 98.158% |
| 7713 | ANGI HOMESERVICES INC A COMMON STOCK | 0.001% | 98.160% |
| 7714 | FURUKAWA BATTER | 0.001% | 98.161% |
| 7715 | HIGASHI NIHON H | 0.001% | 98.162% |
| 7716 | KWS SAAT AG | 0.001% | 98.163% |
| 7717 | HUVIS CORP | 0.001% | 98.164% |
| 7718 | BANK PEMBANGUNA | 0.001% | 98.165% |
| 7719 | KAS BANK | 0.001% | 98.167% |
| 7720 | ORANGE POLSKA | 0.001% | 98.168% |
| 7721 | ORIENTAL HLDGS | 0.001% | 98.169% |
| 7722 | HAKUTO CO | 0.001% | 98.170% |
| 7723 | BASTIDE LE CONF | 0.001% | 98.171% |
| 7724 | JK TYRE & INDUS | 0.001% | 98.172% |
| 7725 | ASCOPIAVE SPA | 0.001% | 98.174% |
| 7726 | TILE SHOP HLDGS INC COMMON STOCK USD.0001 | 0.001% | 98.175% |
| 7727 | TCL MULTIMEDIA | 0.001% | 98.176% |
| 7728 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | 0.001% | 98.177% |
| 7729 | STAR ASIAN INVE | 0.001% | 98.178% |
| 7730 | SUNPOWER CORP COMMON STOCK USD.001 | 0.001% | 98.179% |
| 7731 | NITTA CORP | 0.001% | 98.181% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7732 | TELENAV INC COMMON STOCK USD.001 | 0.001% | 98.182% |
| 7733 | FUJITSU KIDEN | 0.001% | 98.183% |
| 7734 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | 0.001% | 98.184% |
| 7735 | KENTUCKY FRIED | 0.001% | 98.185% |
| 7736 | ELECOM CO LTD | 0.001% | 98.186% |
| 7737 | RAFFLES MEDICAL | 0.001% | 98.188% |
| 7738 | SK TELECOM ADR | 0.001% | 98.189% |
| 7739 | EMPRESAS LA POL | 0.001% | 98.190% |
| 7740 | CONNECTICUT WATER SVC INC COMMON STOCK | 0.001% | 98.191% |
| 7741 | NIPPON CHEM IND | 0.001% | 98.192% |
| 7742 | JUNGFRAUBAHN HL | 0.001% | 98.193% |
| 7743 | KENON HLDGS LTD | 0.001% | 98.195% |
| 7744 | ARGO GRAPHICS I | 0.001% | 98.196% |
| 7745 | BELLATRIX EXPLORATION LTD COMMON STOCK | 0.001% | 98.197% |
| 7746 | COSMOS PHARMACE | 0.001% | 98.198% |
| 7747 | MERCK & CO INC | 0.001% | 98.199% |
| 7748 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | 0.001% | 98.200% |
| 7749 | DCM SHRIRAM LTD | 0.001% | 98.202% |
| 7750 | AXACTOR AB | 0.001% | 98.203% |
| 7751 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.001% | 98.204% |
| 7752 | FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0 | 0.001% | 98.205% |
| 7753 | AJ RENT CAR | 0.001% | 98.206% |
| 7754 | YOUNGONE CORP | 0.001% | 98.207% |
| 7755 | TATA COMMUNICAT | 0.001% | 98.209% |
| 7756 | SBW | 0.001% | 98.210% |
| 7757 | PENDRAGON PLC | 0.001% | 98.211% |
| 7758 | JAMMU & KASHMIR | 0.001% | 98.212% |
| 7759 | BEIJING GAS BLU | 0.001% | 98.213% |
| 7760 | ICOM INCORPORAT | 0.001% | 98.214% |
| 7761 | AKSA AKRILIK KI | 0.001% | 98.215% |
| 7762 | CENTRAL CHINA S | 0.001% | 98.217% |
| 7763 | FUDO CONSTRUCTI | 0.001% | 98.218% |
| 7764 | CHANGSHA ZOOMLI | 0.001% | 98.219% |
| 7765 | ACUSHNET HOLDINGS CORP COMMON STOCK USD.001 | 0.001% | 98.220% |
| 7766 | ALPHA NETWORKS | 0.001% | 98.221% |
| 7767 | BANK OF INDIA C | 0.001% | 98.222% |
| 7768 | NUFLARE TECHNOL | 0.001% | 98.224% |
| 7769 | JU TENG INTERNA | 0.001% | 98.225% |
| 7770 | CONSORCIO ARA S | 0.001% | 98.226% |
| 7771 | SOGEFI | 0.001% | 98.227% |
| 7772 | MITSUBI + CO LTD SPONS ADR ADR | 0.001% | 98.228% |
| 7773 | SOFTWARE AG | 0.001% | 98.229% |
| 7774 | LAYNE CHRISTENS | 0.001% | 98.230% |
| 7775 | CHINESE ESTATES | 0.001% | 98.232% |
| 7776 | SYMPHONY HLDGS | 0.001% | 98.233% |
| 7777 | PARTNER COMMUNI | 0.001% | 98.234% |
| 7778 | HAGIHARA INDUST | 0.001% | 98.235% |
| 7779 | SPEEDY HIRE PLC | 0.001% | 98.236% |
| 7780 | GLORIOUS PROPER | 0.001% | 98.237% |
| 7781 | QUINSTREET INC COMMON STOCK USD.001 | 0.001% | 98.239% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7782 | M&A CAPITAL PAR | 0.001% | 98.240% |
| 7783 | SCIENTEX BERHAD | 0.001% | 98.241% |
| 7784 | MIDDLESEX WATER CO COMMON STOCK | 0.001% | 98.242% |
| 7785 | SANKYO TATEYAMA | 0.001% | 98.243% |
| 7786 | NEXPOINT RESIDENTIAL REIT USD.01 | 0.001% | 98.244% |
| 7787 | KANSAI URBAN BA | 0.001% | 98.245% |
| 7788 | SILICON INTEG S | 0.001% | 98.247% |
| 7789 | NEOGENOMICS INC COMMON STOCK USD.001 | 0.001% | 98.248% |
| 7790 | GRUPO ROTOPLAS | 0.001% | 98.249% |
| 7791 | ALLIED PROPERTI | 0.001% | 98.250% |
| 7792 | TOKYO ENERGY&SY | 0.001% | 98.251% |
| 7793 | INVESTORS CLOUD | 0.001% | 98.252% |
| 7794 | KYOBO SECURITIE | 0.001% | 98.253% |
| 7795 | APPLIED DEVELOP | 0.001% | 98.254% |
| 7796 | NAVIGATOR GLOBA | 0.001% | 98.256% |
| 7797 | CTI ENGINEERING | 0.001% | 98.257% |
| 7798 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | 0.001% | 98.258% |
| 7799 | RADNET INC COMMON STOCK USD.0001 | 0.001% | 98.259% |
| 7800 | MEGAWIDE CONS C | 0.001% | 98.260% |
| 7801 | METAIR INVESTME | 0.001% | 98.261% |
| 7802 | NIPPON SEISEN C | 0.001% | 98.262% |
| 7803 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | 0.001% | 98.264% |
| 7804 | PARROT | 0.001% | 98.265% |
| 7805 | AJISEN CHINA HO | 0.001% | 98.266% |
| 7806 | XERO LIMITED | 0.001% | 98.267% |
| 7807 | STRAUSS GROUP L | 0.001% | 98.268% |
| 7808 | MERITZ FINANCIA | 0.001% | 98.269% |
| 7809 | MIDAS HLDGS | 0.001% | 98.270% |
| 7810 | HELLENIC EXCH H | 0.001% | 98.271% |
| 7811 | NORTH MINING SH | 0.001% | 98.273% |
| 7812 | AUSNUTRIA DAIRY | 0.001% | 98.274% |
| 7813 | AVIC INTERNATIO | 0.001% | 98.275% |
| 7814 | VERA BRADLEY INC COMMON STOCK | 0.001% | 98.276% |
| 7815 | DASSAULT SYSTEM | 0.001% | 98.277% |
| 7816 | KOZA ANADOLU ME | 0.001% | 98.278% |
| 7817 | ASIA HOLDINGS C | 0.001% | 98.279% |
| 7818 | TONG HSING ELEC | 0.001% | 98.280% |
| 7819 | CHINA WATER IND | 0.001% | 98.282% |
| 7820 | RHEON AUTO MACH | 0.001% | 98.283% |
| 7821 | INTAGE INC | 0.001% | 98.284% |
| 7822 | BURKHALTER HOLD | 0.001% | 98.285% |
| 7823 | REVLON INC CLASS A COMMON STOCK USD.01 | 0.001% | 98.286% |
| 7824 | BARCLAYS PLC SR UNSECURED 06/20 2.875 | 0.001% | 98.287% |
| 7825 | HIROCA HOLDINGS | 0.001% | 98.288% |
| 7826 | DARFON ELECTRON | 0.001% | 98.289% |
| 7827 | COMPANHIA DE GA | 0.001% | 98.291% |
| 7828 | ANEST IWATA COR | 0.001% | 98.292% |
| 7829 | DRAEGERWERK KGA | 0.001% | 98.293% |
| 7830 | IDT CORP CLASS B COMMON STOCK USD.01 | 0.001% | 98.294% |
| 7831 | WHITESTONE REIT REIT USD.001 | 0.001% | 98.295% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7832 | ASIA PACIFIC | 0.001% | 98.296% |
| 7833 | CHUNG HSIN ELEC | 0.001% | 98.297% |
| 7834 | SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 98.298% |
| 7835 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 98.300% |
| 7836 | EVERLIGHT CHEMI | 0.001% | 98.301% |
| 7837 | CINCINNATI BELL INC COMMON STOCK USD.01 | 0.001% | 98.302% |
| 7838 | INDIA CEMENTS | 0.001% | 98.303% |
| 7839 | CATHEDRAL ENERG | 0.001% | 98.304% |
| 7840 | HANNSTOUCH SOLU | 0.001% | 98.305% |
| 7841 | KUKDO CHEMICAL | 0.001% | 98.306% |
| 7842 | SHINSHO CORP | 0.001% | 98.307% |
| 7843 | OAO GAZPROM | 0.001% | 98.308% |
| 7844 | MALAYSIA MINING | 0.001% | 98.310% |
| 7845 | MORESCO CORP | 0.001% | 98.311% |
| 7846 | FRANKLIN FINANCIAL NETWORK COMMON STOCK | 0.001% | 98.312% |
| 7847 | SANDRIDGE ENERGY INC COMMON STOCK USD.001 | 0.001% | 98.313% |
| 7848 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01 | 0.001% | 98.314% |
| 7849 | COLOUR LIFE SER | 0.001% | 98.315% |
| 7850 | SAJO INDUSTRIES | 0.001% | 98.316% |
| 7851 | NIPPON PISTON R | 0.001% | 98.317% |
| 7852 | KAPPAHL AB | 0.001% | 98.319% |
| 7853 | PETRONAS GAS | 0.001% | 98.320% |
| 7854 | DUNELM GROUP PL | 0.001% | 98.321% |
| 7855 | CORPORATE TRAVE | 0.001% | 98.322% |
| 7856 | PTC INDIA LTD | 0.001% | 98.323% |
| 7857 | WALLISER KANTON | 0.001% | 98.324% |
| 7858 | HARALEGA HOLDI | 0.001% | 98.325% |
| 7859 | CONCENTRADORA | 0.001% | 98.326% |
| 7860 | CAMBRIDGE INDUS | 0.001% | 98.327% |
| 7861 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | 0.001% | 98.328% |
| 7862 | mitsui mining c | 0.001% | 98.330% |
| 7863 | KUSURI NO AOKI | 0.001% | 98.331% |
| 7864 | DENKI KOGYO CO | 0.001% | 98.332% |
| 7865 | MAIRE TECNIMONT | 0.001% | 98.333% |
| 7866 | GESCO AG | 0.001% | 98.334% |
| 7867 | VISTULA GROUP S | 0.001% | 98.335% |
| 7868 | MASISA SA | 0.001% | 98.336% |
| 7869 | HEG LIMITED | 0.001% | 98.337% |
| 7870 | HIOKI EE CORP | 0.001% | 98.338% |
| 7871 | NEOWIZ GAMES CO | 0.001% | 98.340% |
| 7872 | VIACOM INC SR UNSECURED 12/19 2.75 | 0.001% | 98.341% |
| 7873 | XXENTRIA TECHNO | 0.001% | 98.342% |
| 7874 | OXLEY HOLDINGS | 0.001% | 98.343% |
| 7875 | GNCO | 0.001% | 98.344% |
| 7876 | CNA GR PHAR | 0.001% | 98.345% |
| 7877 | ZALANDO SE | 0.001% | 98.346% |
| 7878 | ALBIS CO LTD | 0.001% | 98.347% |
| 7879 | TEXWINCA HLDGS | 0.001% | 98.348% |
| 7880 | NAN KANG RUBB T | 0.001% | 98.349% |
| 7881 | UNITIL CORP COMMON STOCK | 0.001% | 98.351% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|-------------------------------------|----------------|--------------|
| 7882 | SDL PLC | 0.001% | 98.352% |
| 7883 | ONE LIBERTY PRO | 0.001% | 98.353% |
| 7884 | YINSON HOLDINGS | 0.001% | 98.354% |
| 7885 | GATEWAY LIFESTY | 0.001% | 98.355% |
| 7886 | KAIT | 0.001% | 98.356% |
| 7887 | AKEBONO BRAKE I | 0.001% | 98.357% |
| 7888 | YAKUODO CO LTD | 0.001% | 98.358% |
| 7889 | SOBHA LIMITED | 0.001% | 98.359% |
| 7890 | MERCURIES & ASS | 0.001% | 98.360% |
| 7891 | TIAN AN CHINA I | 0.001% | 98.362% |
| 7892 | EXELON CORP SR UNSECURED 12/20 5.15 | 0.001% | 98.363% |
| 7893 | FREUND CORP | 0.001% | 98.364% |
| 7894 | SHENG SIONG GRO | 0.001% | 98.365% |
| 7895 | FOLKESTONE EDU | 0.001% | 98.366% |
| 7896 | TIM PARTICIPACOE SA ADR ADR | 0.001% | 98.367% |
| 7897 | HOKKO CHEMICAL | 0.001% | 98.368% |
| 7898 | UOB-KAY HIAN HO | 0.001% | 98.369% |
| 7899 | AMER SOFTWARE I | 0.001% | 98.370% |
| 7900 | HOLTEK SEMICOND | 0.001% | 98.371% |
| 7901 | KJB FINANCIAL G | 0.001% | 98.372% |
| 7902 | RETELIT SPA | 0.001% | 98.374% |
| 7903 | PHIBRO ANIMAL H | 0.001% | 98.375% |
| 7904 | GUANGDONG NAN Y | 0.001% | 98.376% |
| 7905 | MINISTOP CO | 0.001% | 98.377% |
| 7906 | MATRIX | 0.001% | 98.378% |
| 7907 | SKF AB | 0.001% | 98.379% |
| 7908 | DOOSAN ENGINE C | 0.001% | 98.380% |
| 7909 | KUMHO INDUSTRIA | 0.001% | 98.381% |
| 7910 | HEIJMANS | 0.001% | 98.382% |
| 7911 | WINCANTON | 0.001% | 98.383% |
| 7912 | GRAND BAOXIN AU | 0.001% | 98.384% |
| 7913 | ASIA CEMENT CO | 0.001% | 98.385% |
| 7914 | POTBELLY CORP COMMON STOCK USD.01 | 0.001% | 98.387% |
| 7915 | SIME DARBY BHD | 0.001% | 98.388% |
| 7916 | TOKUSHU TOKAI H | 0.001% | 98.389% |
| 7917 | IWAICOSMO HLDGS | 0.001% | 98.390% |
| 7918 | TOCHIGI BANK | 0.001% | 98.391% |
| 7919 | RICH DEVELOPMEN | 0.001% | 98.392% |
| 7920 | BEC WORLD PUBLI | 0.001% | 98.393% |
| 7921 | ENVESTNET INC COMMON STOCK | 0.001% | 98.394% |
| 7922 | MACA LIMITED | 0.001% | 98.395% |
| 7923 | SUN INTL LTD | 0.001% | 98.396% |
| 7924 | K&O ENERGY GROU | 0.001% | 98.397% |
| 7925 | CARMILA SA | 0.001% | 98.398% |
| 7926 | SHANGHAI ZENDAI | 0.001% | 98.400% |
| 7927 | HANJIN HEAVY IN | 0.001% | 98.401% |
| 7928 | EVERBRIGHT SECU | 0.001% | 98.402% |
| 7929 | IGB REAL ESTATE | 0.001% | 98.403% |
| 7930 | MUHAK CO LTD | 0.001% | 98.404% |
| 7931 | SOGO MEDICAL CO | 0.001% | 98.405% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7932 | MILBON CO | 0.001% | 98.406% |
| 7933 | NL INDUSTRIES | 0.001% | 98.407% |
| 7934 | RED LION HOTELS CORP COMMON STOCK USD.01 | 0.001% | 98.408% |
| 7935 | KOBAYASHI PHARM | 0.001% | 98.409% |
| 7936 | YASUDA WAREHOUS | 0.001% | 98.410% |
| 7937 | TOENEC CORP | 0.001% | 98.411% |
| 7938 | OLYMPIC STEEL I | 0.001% | 98.413% |
| 7939 | LENZING AG | 0.001% | 98.414% |
| 7940 | ESSO(FRANCAISE) | 0.001% | 98.415% |
| 7941 | TOP SPRING INTL | 0.001% | 98.416% |
| 7942 | CAPRO CORPN | 0.001% | 98.417% |
| 7943 | DEXCOM INC COMMON STOCK USD.001 | 0.001% | 98.418% |
| 7944 | FARMERS NATL BANC CORP COMMON STOCK | 0.001% | 98.419% |
| 7945 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01 | 0.001% | 98.420% |
| 7946 | GUJARAT NARM | 0.001% | 98.421% |
| 7947 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0 | 0.001% | 98.422% |
| 7948 | PEPTIDREAM INC | 0.001% | 98.423% |
| 7949 | INFIGEN ENERGY | 0.001% | 98.424% |
| 7950 | NATIONAL COMMERCE CORP COMMON STOCK | 0.001% | 98.425% |
| 7951 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK | 0.001% | 98.426% |
| 7952 | BANK PERMATA TB | 0.001% | 98.427% |
| 7953 | SHIMIZU BANK | 0.001% | 98.429% |
| 7954 | PIER 1 IMPORTS INC COMMON STOCK USD.001 | 0.001% | 98.430% |
| 7955 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | 0.001% | 98.431% |
| 7956 | WOWOW INC | 0.001% | 98.432% |
| 7957 | DAEWON PHARMACE | 0.001% | 98.433% |
| 7958 | PACK CORP | 0.001% | 98.434% |
| 7959 | TRANSACTION CAP | 0.001% | 98.435% |
| 7960 | YOKOWO CO LTD | 0.001% | 98.436% |
| 7961 | HUCHEMS FINE CH | 0.001% | 98.437% |
| 7962 | HUADIAN POWER I | 0.001% | 98.438% |
| 7963 | JAC RECRUITMENT | 0.001% | 98.439% |
| 7964 | BATA INDIA LTD | 0.001% | 98.440% |
| 7965 | ASSYSTEM | 0.001% | 98.441% |
| 7966 | INFRASTRUTTURE | 0.001% | 98.442% |
| 7967 | HUADIAN FUXIN E | 0.001% | 98.443% |
| 7968 | GEK GROUP OF CO | 0.001% | 98.444% |
| 7969 | ADLER REAL ESTA | 0.001% | 98.446% |
| 7970 | KAWAI MUSICAL I | 0.001% | 98.447% |
| 7971 | COSTA GROUP HOL | 0.001% | 98.448% |
| 7972 | CMIC HOLDINGS C | 0.001% | 98.449% |
| 7973 | ECLIPSE RESOURCES CORP COMMON STOCK USD.01 | 0.001% | 98.450% |
| 7974 | SAKAI HEAVY IND | 0.001% | 98.451% |
| 7975 | DEUTSCHE BANK M | 0.001% | 98.452% |
| 7976 | NICE HOLDINGS C | 0.001% | 98.453% |
| 7977 | RELIGARE HEALTH | 0.001% | 98.454% |
| 7978 | PSG GROUP LTD | 0.001% | 98.455% |
| 7979 | DAE DUCK ELECTR | 0.001% | 98.456% |
| 7980 | AMUSE INC | 0.001% | 98.457% |
| 7981 | DONGKUK INDUSTR | 0.001% | 98.458% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7982 | STERLITE TECHNO | 0.001% | 98.459% |
| 7983 | AVIANCA HOLDING | 0.001% | 98.460% |
| 7984 | JAPAN WOOL TEXT | 0.001% | 98.461% |
| 7985 | KOMERCNI BANKA | 0.001% | 98.462% |
| 7986 | AUBAY | 0.001% | 98.463% |
| 7987 | MIDLAND STATES BANCORP INC COMMON STOCK USD.01 | 0.001% | 98.465% |
| 7988 | PETRO RIO SA | 0.001% | 98.466% |
| 7989 | CHINA SANJIANG | 0.001% | 98.467% |
| 7990 | Technopolis Oyj | 0.001% | 98.468% |
| 7991 | LI PENG ENTERPR | 0.001% | 98.469% |
| 7992 | YASHILI INTL HL | 0.001% | 98.470% |
| 7993 | NISSIN SUGAR HO | 0.001% | 98.471% |
| 7994 | SEKERBANK | 0.001% | 98.472% |
| 7995 | AKR CORPORINDO | 0.001% | 98.473% |
| 7996 | AIRPORT CITY LT | 0.001% | 98.474% |
| 7997 | INTERVEST OFFIC | 0.001% | 98.475% |
| 7998 | YEUN CHYANG IND | 0.001% | 98.476% |
| 7999 | STRIDE STAPLED | 0.001% | 98.477% |
| 8000 | SHELL REFINING(| 0.001% | 98.478% |
| 8001 | CENTURIA METROP | 0.001% | 98.479% |
| 8002 | KUANGCHI SCIENC | 0.001% | 98.480% |
| 8003 | ABLYNX NV | 0.001% | 98.481% |
| 8004 | DANAL | 0.001% | 98.482% |
| 8005 | SDI CORP | 0.001% | 98.483% |
| 8006 | DILIP BUILD | 0.001% | 98.484% |
| 8007 | MBK PCL | 0.001% | 98.485% |
| 8008 | SK CHEMICALS | 0.001% | 98.486% |
| 8009 | KORTEK CORPN | 0.001% | 98.487% |
| 8010 | WONIK IPS CO LT | 0.001% | 98.488% |
| 8011 | CURRO HOLDINGS | 0.001% | 98.490% |
| 8012 | POSCO CHEMTECH | 0.001% | 98.491% |
| 8013 | STANDARD FOODS | 0.001% | 98.492% |
| 8014 | COCA-COLA WEST | 0.001% | 98.493% |
| 8015 | 500.COM LTD CLASS A ADR ADR USD.00005 | 0.001% | 98.494% |
| 8016 | LIAN BENG GROUP | 0.001% | 98.495% |
| 8017 | SANRIO CO | 0.001% | 98.496% |
| 8018 | SHENGJING BANK | 0.001% | 98.497% |
| 8019 | EKOVEST BHD | 0.001% | 98.498% |
| 8020 | SILVER GRANT IN | 0.001% | 98.499% |
| 8021 | JAPAN PETROLEUM | 0.001% | 98.500% |
| 8022 | ANDHRA BANK | 0.001% | 98.501% |
| 8023 | P S CORPORATION | 0.001% | 98.502% |
| 8024 | SEKISUI PLASTIC | 0.001% | 98.503% |
| 8025 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | 0.001% | 98.504% |
| 8026 | ALIO GOLD INC | 0.001% | 98.505% |
| 8027 | RVH INC | 0.001% | 98.506% |
| 8028 | PT PAKUWON JATI | 0.001% | 98.507% |
| 8029 | KANTO TSUKUBA B | 0.001% | 98.508% |
| 8030 | CHINA PETROLEUM | 0.001% | 98.509% |
| 8031 | ENEL AMERICAS S | 0.001% | 98.510% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8032 | ZOPLA PROPERTY | 0.001% | 98.511% |
| 8033 | LAND MARK OPTOE | 0.001% | 98.512% |
| 8034 | TPI COMPOSITES INC COMMON STOCK USD.01 | 0.001% | 98.513% |
| 8035 | MATSUDA SANGYO | 0.001% | 98.514% |
| 8036 | CARE PROPERTY I | 0.001% | 98.515% |
| 8037 | GUANGSHEN RAILW | 0.001% | 98.516% |
| 8038 | BERJAYA SPORTS | 0.001% | 98.517% |
| 8039 | TAMEDIA AG | 0.001% | 98.518% |
| 8040 | EXMAR | 0.001% | 98.519% |
| 8041 | CHIP ENG SENG C | 0.001% | 98.520% |
| 8042 | TSUDAKOMA CORP | 0.001% | 98.522% |
| 8043 | ASTI | 0.001% | 98.523% |
| 8044 | JAPAN MATERIAL | 0.001% | 98.524% |
| 8045 | DAIKEN CORP | 0.001% | 98.525% |
| 8046 | TSURUMI MFG CO | 0.001% | 98.526% |
| 8047 | OPERA SOFTWARE | 0.001% | 98.527% |
| 8048 | DONGWON DEVELOP | 0.001% | 98.528% |
| 8049 | CHIMERIX INC COMMON STOCK USD.001 | 0.001% | 98.529% |
| 8050 | IMDEX LTD | 0.001% | 98.530% |
| 8051 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.001% | 98.531% |
| 8052 | NICOLET BANKSHARES INC COMMON STOCK | 0.001% | 98.532% |
| 8053 | AIZAWA SECURITI | 0.001% | 98.533% |
| 8054 | SHIBUSAWA W'HOU | 0.001% | 98.534% |
| 8055 | SCALES CORP LTD | 0.001% | 98.535% |
| 8056 | WAH LEEIndustr | 0.001% | 98.536% |
| 8057 | OPPENHEIMER HLD | 0.001% | 98.537% |
| 8058 | TAEWOONG CO | 0.001% | 98.538% |
| 8059 | TRISURA GROUP LTD COMMON STOCK | 0.001% | 98.539% |
| 8060 | NCC GROUP LTD. | 0.001% | 98.540% |
| 8061 | NOVATEK OAO | 0.001% | 98.541% |
| 8062 | CYBERDYNE INC | 0.001% | 98.542% |
| 8063 | KEIYO CO | 0.001% | 98.543% |
| 8064 | MACAU LEGEND DE | 0.001% | 98.544% |
| 8065 | CHINA XLX FERTI | 0.001% | 98.545% |
| 8066 | CELSIA SA ESP | 0.001% | 98.546% |
| 8067 | HUIZHANG BANK C | 0.001% | 98.547% |
| 8068 | QSC AG | 0.001% | 98.548% |
| 8069 | BEIJING NORTH S | 0.001% | 98.549% |
| 8070 | HEY SONG | 0.001% | 98.550% |
| 8071 | HANMI PHARM CO | 0.001% | 98.551% |
| 8072 | BUFAB AB | 0.001% | 98.552% |
| 8073 | DAOU DATA CORP | 0.001% | 98.553% |
| 8074 | CONA RESOURCES | 0.001% | 98.554% |
| 8075 | NEC CAPITAL SOL | 0.001% | 98.555% |
| 8076 | SIOEN INDUSTRIE | 0.001% | 98.556% |
| 8077 | CARDNO LIMITED | 0.001% | 98.557% |
| 8078 | GOLD ROAD RESOU | 0.001% | 98.558% |
| 8079 | GILEAD SCIENCES INC SR UNSECURED 09/20 2.55 | 0.001% | 98.559% |
| 8080 | BANGKOK LIFE AS | 0.001% | 98.560% |
| 8081 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001 | 0.001% | 98.561% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8082 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.001% | 98.562% |
| 8083 | GRENKELEASING A | 0.001% | 98.563% |
| 8084 | DAWNRAYS PHARMS | 0.001% | 98.564% |
| 8085 | RHI MAGNESITA N | 0.001% | 98.565% |
| 8086 | BESALCO SA | 0.001% | 98.566% |
| 8087 | UNIZYX HOLDING | 0.001% | 98.567% |
| 8088 | ALINCO INC | 0.001% | 98.568% |
| 8089 | ALMA MEDIA CORP | 0.001% | 98.569% |
| 8090 | MARINE PRODUCTS CORP COMMON STOCK USD.1 | 0.001% | 98.570% |
| 8091 | JIMOTO HLDGS IN | 0.001% | 98.571% |
| 8092 | ACHILLES CORP | 0.001% | 98.572% |
| 8093 | BELLE CORPORATI | 0.001% | 98.573% |
| 8094 | PADINI HLDGS BH | 0.001% | 98.574% |
| 8095 | SPRINGLAND INTE | 0.001% | 98.575% |
| 8096 | RYODEN TRADING | 0.001% | 98.576% |
| 8097 | PVR LTD | 0.001% | 98.577% |
| 8098 | WEIQIAO TEXTILE | 0.001% | 98.578% |
| 8099 | KISCO CORP | 0.001% | 98.579% |
| 8100 | COMDIRECT BANK | 0.001% | 98.580% |
| 8101 | HOPEFLUENT GP H | 0.001% | 98.581% |
| 8102 | COSMO LADY CHIN | 0.001% | 98.582% |
| 8103 | NAN HAI CORPORA | 0.001% | 98.583% |
| 8104 | SUNONWEALTH ELE | 0.001% | 98.584% |
| 8105 | HAN JIN TRANSP | 0.001% | 98.585% |
| 8106 | LATTICE SEMICON | 0.001% | 98.586% |
| 8107 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01 | 0.001% | 98.587% |
| 8108 | MEARS GROUP PLC | 0.001% | 98.588% |
| 8109 | LAMPRELL PLC | 0.001% | 98.589% |
| 8110 | CHN INTL CAP (H | 0.001% | 98.590% |
| 8111 | SOCO INTERNATIO | 0.001% | 98.591% |
| 8112 | ARENA REIT | 0.001% | 98.592% |
| 8113 | SESA SPA | 0.001% | 98.593% |
| 8114 | HARIM CO LTD | 0.001% | 98.594% |
| 8115 | SRE GROUP LTD | 0.001% | 98.595% |
| 8116 | MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK | 0.001% | 98.596% |
| 8117 | NORTHWEST PIPE | 0.001% | 98.597% |
| 8118 | WISOL CO LTD | 0.001% | 98.598% |
| 8119 | APN OUTDOOR GRO | 0.001% | 98.599% |
| 8120 | ISOLITE INSULAT | 0.001% | 98.600% |
| 8121 | TELEFONICA BRAS | 0.001% | 98.601% |
| 8122 | LOTES CO LTD | 0.001% | 98.602% |
| 8123 | WIJAYA KARYA BE | 0.001% | 98.603% |
| 8124 | H+H INTERNATION | 0.001% | 98.604% |
| 8125 | TUAN SING HLDGS | 0.001% | 98.605% |
| 8126 | PENN VIRGINIA CORP COMMON STOCK | 0.001% | 98.606% |
| 8127 | ROYAL BK SCOT G | 0.001% | 98.607% |
| 8128 | BUDIMEX | 0.001% | 98.608% |
| 8129 | NATIONAL ALUMIN | 0.001% | 98.609% |
| 8130 | AMARA RAJA BATT | 0.001% | 98.610% |
| 8131 | CHINA ANIMATION | 0.001% | 98.611% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8132 | INOVALIS REAL E | 0.001% | 98.612% |
| 8133 | ON-BRIGHT ELECT | 0.001% | 98.613% |
| 8134 | NEWOCEAN ENERGY | 0.001% | 98.614% |
| 8135 | PFIZER LTD | 0.001% | 98.615% |
| 8136 | MAYNE PHARMA GR | 0.001% | 98.616% |
| 8137 | KEY COFFEE INC | 0.001% | 98.617% |
| 8138 | SOC BAINS DE ME | 0.001% | 98.618% |
| 8139 | COX & KINGS LTD | 0.001% | 98.619% |
| 8140 | ORIENT SEMICOND | 0.001% | 98.620% |
| 8141 | OILES CORPORATI | 0.001% | 98.621% |
| 8142 | AURAS TECHNOLOG | 0.001% | 98.622% |
| 8143 | YRC WORLDWIDE INC COMMON STOCK USD1.0 | 0.001% | 98.623% |
| 8144 | AOC HOLDINGS IN | 0.001% | 98.624% |
| 8145 | GENTING PLANTA | 0.001% | 98.625% |
| 8146 | PROACT IT GROUP | 0.001% | 98.626% |
| 8147 | OYO CORPORATION | 0.001% | 98.627% |
| 8148 | DE LICACY INDUS | 0.001% | 98.628% |
| 8149 | CHARTER HALL LO | 0.001% | 98.629% |
| 8150 | GURUNAVI INC | 0.001% | 98.629% |
| 8151 | TOWER SEMICONDU | 0.001% | 98.630% |
| 8152 | UMH PROP INC | 0.001% | 98.631% |
| 8153 | ANTON OILFIELD | 0.001% | 98.632% |
| 8154 | PUNCH INDUSTRY | 0.001% | 98.633% |
| 8155 | LECTRA SYSTEMES | 0.001% | 98.634% |
| 8156 | MIYAJI ENGINEER | 0.001% | 98.635% |
| 8157 | MACATAWA BANK CORP COMMON STOCK | 0.001% | 98.636% |
| 8158 | GS GLOBAL CORP | 0.001% | 98.637% |
| 8159 | JASMINE INTERNA | 0.001% | 98.638% |
| 8160 | FUJITA KANKO IN | 0.001% | 98.639% |
| 8161 | TK CORP | 0.001% | 98.640% |
| 8162 | INNOTECH CORP | 0.001% | 98.641% |
| 8163 | GRAHAM CORP COMMON STOCK USD.1 | 0.001% | 98.642% |
| 8164 | VALUETRONICS HL | 0.001% | 98.643% |
| 8165 | EHY CAR SERVICES SPON ADR ADR USD.001 | 0.001% | 98.644% |
| 8166 | THERMADOR GROUP | 0.001% | 98.645% |
| 8167 | LEALEA ENTERPRI | 0.001% | 98.646% |
| 8168 | IBSTOCK PLC | 0.001% | 98.647% |
| 8169 | KONGSBERG GRUPP | 0.001% | 98.648% |
| 8170 | TAKE AND GIVE | 0.001% | 98.649% |
| 8171 | CORONA CORP | 0.001% | 98.650% |
| 8172 | FREIGHTCAR AMER | 0.001% | 98.651% |
| 8173 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | 0.001% | 98.652% |
| 8174 | CITY OFFICE REI | 0.001% | 98.653% |
| 8175 | PUBLIC FINANCIA | 0.001% | 98.654% |
| 8176 | SUMMIT R/EST HL | 0.001% | 98.655% |
| 8177 | EVS BROADCAST E | 0.001% | 98.656% |
| 8178 | WASION METERS G | 0.001% | 98.657% |
| 8179 | KOREA ELEC TERM | 0.001% | 98.658% |
| 8180 | NZ REFINING CO | 0.001% | 98.659% |
| 8181 | VARDHMAN TEXTIL | 0.001% | 98.660% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---------------------------------------|----------------|--------------|
| 8182 | REGAL REIT | 0.001% | 98.660% |
| 8183 | MELCO RESORTS & | 0.001% | 98.661% |
| 8184 | CITY LODGE HOTE | 0.001% | 98.662% |
| 8185 | GOCOMPARE.COM G | 0.001% | 98.663% |
| 8186 | TOSHIBA PLANT K | 0.001% | 98.664% |
| 8187 | RAMI LEVI CHAIN | 0.001% | 98.665% |
| 8188 | NISSHIN FUDOSAN | 0.001% | 98.666% |
| 8189 | ALE PROPERTY TR | 0.001% | 98.667% |
| 8190 | MIRLE AUTOMATIO | 0.001% | 98.668% |
| 8191 | NZX LTD | 0.001% | 98.669% |
| 8192 | ONOKEN CO LTD | 0.001% | 98.670% |
| 8193 | BRIGHT SMART SE | 0.001% | 98.671% |
| 8194 | SUNDRAM FASTNER | 0.001% | 98.672% |
| 8195 | CITYCHAMP WATCH | 0.001% | 98.673% |
| 8196 | EAST CAPITAL EX | 0.001% | 98.674% |
| 8197 | PINGUELY-HAULOT | 0.001% | 98.675% |
| 8198 | KEC INTERNATION | 0.001% | 98.676% |
| 8199 | GLOBAL&YUASA BA | 0.001% | 98.677% |
| 8200 | SIAM CITY CEMEN | 0.001% | 98.678% |
| 8201 | ALUMINA LTD | 0.001% | 98.679% |
| 8202 | KLOVERN AB B SH | 0.001% | 98.680% |
| 8203 | RTI SURGICAL INC COMMON STOCK USD.001 | 0.001% | 98.681% |
| 8204 | SUNG KWANG BEND | 0.001% | 98.682% |
| 8205 | DONGKUK STRUCTU | 0.001% | 98.682% |
| 8206 | HELIOS TECHNO H | 0.001% | 98.683% |
| 8207 | QINGLING MOTORS | 0.001% | 98.684% |
| 8208 | AIPHONE CO | 0.001% | 98.685% |
| 8209 | JOHN LAING GROU | 0.001% | 98.686% |
| 8210 | CAPITAL ENVIRON | 0.001% | 98.687% |
| 8211 | VILLAGE ROADSHO | 0.001% | 98.688% |
| 8212 | PLASTIVALOIRE | 0.001% | 98.689% |
| 8213 | YG ENTERTAINMEN | 0.001% | 98.690% |
| 8214 | SANSHA ELECTRIC | 0.001% | 98.691% |
| 8215 | ENTRA ASA | 0.001% | 98.692% |
| 8216 | KAMEDA SEIKA CO | 0.001% | 98.693% |
| 8217 | GRUPO NUTRESA S | 0.001% | 98.694% |
| 8218 | BORYSZEW SA | 0.001% | 98.695% |
| 8219 | SCHIBSTED ASA | 0.001% | 98.696% |
| 8220 | DELTA-GALIL IND | 0.001% | 98.697% |
| 8221 | AARTI INDS | 0.001% | 98.698% |
| 8222 | DAESANG HOLDING | 0.001% | 98.699% |
| 8223 | NESTLE MALAY BH | 0.001% | 98.700% |
| 8224 | SEOHEE CONSTRUC | 0.001% | 98.700% |
| 8225 | GREEN SEAL HOLD | 0.001% | 98.701% |
| 8226 | HKBN LTD | 0.001% | 98.702% |
| 8227 | RATCHTHANI | 0.001% | 98.703% |
| 8228 | AUTOBACS SEVEN | 0.001% | 98.704% |
| 8229 | COSCO INTERNATI | 0.001% | 98.705% |
| 8230 | HOOSIERS HOLDIN | 0.001% | 98.706% |
| 8231 | UNIVERSAL ROBIN | 0.001% | 98.707% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8232 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | 0.001% | 98.708% |
| 8233 | FIRST GEN CORPO | 0.001% | 98.709% |
| 8234 | NIPPON CARBON C | 0.001% | 98.710% |
| 8235 | MONOGATARI CORP | 0.001% | 98.711% |
| 8236 | PACT GROUP HOLD | 0.001% | 98.712% |
| 8237 | ASIA STD INTL G | 0.001% | 98.713% |
| 8238 | KYUNG DONG NAVI | 0.001% | 98.714% |
| 8239 | IMASEN ELEC IND | 0.001% | 98.715% |
| 8240 | RUSHYDRO PJSC ADR ADR | 0.001% | 98.715% |
| 8241 | SIAM GLOBAL HOU | 0.001% | 98.716% |
| 8242 | CATHAY CONST | 0.001% | 98.717% |
| 8243 | GUJARAT STATE P | 0.001% | 98.718% |
| 8244 | AFFIN HLDGS BHD | 0.001% | 98.719% |
| 8245 | EUGENE INVS&SEC | 0.001% | 98.720% |
| 8246 | TOPBI INTERNATI | 0.001% | 98.721% |
| 8247 | NISSHA PRINTING | 0.001% | 98.722% |
| 8248 | BRACK CAPITAL P | 0.001% | 98.723% |
| 8249 | HANNSTAR BOARD | 0.001% | 98.724% |
| 8250 | KINSALE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.001% | 98.725% |
| 8251 | CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001 | 0.001% | 98.726% |
| 8252 | NAMHAE CHEMICAL | 0.001% | 98.727% |
| 8253 | FINOLEX INDUSTR | 0.001% | 98.728% |
| 8254 | GUJARAT GAS LTD | 0.001% | 98.729% |
| 8255 | HOSA INTERNATIO | 0.001% | 98.729% |
| 8256 | EASTERN & ORIENT | 0.001% | 98.730% |
| 8257 | FEED ONE CO LTD | 0.001% | 98.731% |
| 8258 | TUBOS REUNIDOS | 0.001% | 98.732% |
| 8259 | BEST WORLD | 0.001% | 98.733% |
| 8260 | OLD SECOND BANCORP INC COMMON STOCK USD1.0 | 0.001% | 98.734% |
| 8261 | IHLAS HOLDING | 0.001% | 98.735% |
| 8262 | GEORGE KENT MAL | 0.001% | 98.736% |
| 8263 | KITA-NIPPON BAN | 0.001% | 98.737% |
| 8264 | KR A/GLASS | 0.001% | 98.738% |
| 8265 | PAYPOINT | 0.001% | 98.739% |
| 8266 | SK-ELECTRONICS | 0.001% | 98.740% |
| 8267 | KYOSAN ELECTRIC | 0.001% | 98.741% |
| 8268 | SINGAMAS CONTAI | 0.001% | 98.742% |
| 8269 | CHINA BANKING C | 0.001% | 98.742% |
| 8270 | LA DORIA SPA | 0.001% | 98.743% |
| 8271 | ORION CORP/REPU | 0.001% | 98.744% |
| 8272 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01 | 0.001% | 98.745% |
| 8273 | TAIWAN LAND DEV | 0.001% | 98.746% |
| 8274 | FUKUSHIMA BANK | 0.001% | 98.747% |
| 8275 | STUDIO ALICE CO | 0.001% | 98.748% |
| 8276 | TIME WARNER INC | 0.001% | 98.749% |
| 8277 | SILVER LAKE RES | 0.001% | 98.750% |
| 8278 | OKABE CO | 0.001% | 98.751% |
| 8279 | RIGNET INC COMMON STOCK USD.001 | 0.001% | 98.752% |
| 8280 | NIPPON COMMER D | 0.001% | 98.753% |
| 8281 | WEST BANCORPORATION COMMON STOCK | 0.001% | 98.753% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---------------------------------|----------------|--------------|
| 8282 | SEWON CELLONTEC | 0.001% | 98.754% |
| 8283 | OSAKA STEEL CO | 0.001% | 98.755% |
| 8284 | AGILYSYS INC COMMON STOCK USD.3 | 0.001% | 98.756% |
| 8285 | KOH YOUNG TECHN | 0.001% | 98.757% |
| 8286 | BANGKOK CHAIN H | 0.001% | 98.758% |
| 8287 | MEGA LIFESCIENC | 0.001% | 98.759% |
| 8288 | DOSHISHA CO | 0.001% | 98.760% |
| 8289 | TOMOKU CO | 0.001% | 98.761% |
| 8290 | GROUPE OPEN | 0.001% | 98.762% |
| 8291 | IMMSI SPA | 0.001% | 98.763% |
| 8292 | CHINA OCEANWIDE | 0.001% | 98.764% |
| 8293 | JAPAN CASH MACH | 0.001% | 98.764% |
| 8294 | KCTECH | 0.001% | 98.765% |
| 8295 | ICHIKOHIndustr | 0.001% | 98.766% |
| 8296 | PLASSONIndustr | 0.001% | 98.767% |
| 8297 | KAWADA TECHNOLO | 0.001% | 98.768% |
| 8298 | ELETROBRAS COMM | 0.001% | 98.769% |
| 8299 | OHSO FOOD SERV | 0.001% | 98.770% |
| 8300 | BOSCH LTD | 0.001% | 98.771% |
| 8301 | MINMETALS LAND | 0.001% | 98.772% |
| 8302 | UNITED BREWERIE | 0.001% | 98.773% |
| 8303 | STARTS PROCEED | 0.001% | 98.774% |
| 8304 | MITAC HOLDINGS | 0.001% | 98.775% |
| 8305 | DECEUNINCK | 0.001% | 98.775% |
| 8306 | SESODA CORP | 0.001% | 98.776% |
| 8307 | SOLOCAL GROUP | 0.001% | 98.777% |
| 8308 | WHAN IN PHARMAC | 0.001% | 98.778% |
| 8309 | T.HASEGAWA CO | 0.001% | 98.779% |
| 8310 | SUNWAY REAL EST | 0.001% | 98.780% |
| 8311 | PICO FAR EAST H | 0.001% | 98.781% |
| 8312 | CREDITO VALTELL | 0.001% | 98.782% |
| 8313 | TONAMI HOLDINGS | 0.001% | 98.783% |
| 8314 | CENTROTEC SUSTA | 0.001% | 98.784% |
| 8315 | GLOBE TRADE CEN | 0.001% | 98.785% |
| 8316 | DAIKOKUTENBUSSA | 0.001% | 98.785% |
| 8317 | ALEXANDER FORBE | 0.001% | 98.786% |
| 8318 | CO-TECH | 0.001% | 98.787% |
| 8319 | BATU KAWAN BHD | 0.001% | 98.788% |
| 8320 | NONG SHIM HOLDI | 0.001% | 98.789% |
| 8321 | BOSIDENG INTL H | 0.001% | 98.790% |
| 8322 | ANTENA 3 DE TEL | 0.001% | 98.791% |
| 8323 | MARS ENGINEERIN | 0.001% | 98.792% |
| 8324 | WOORI BANK SPON ADR ADR | 0.001% | 98.793% |
| 8325 | SCORPIO BULKERS | 0.001% | 98.794% |
| 8326 | MANDALAY RESOUR | 0.001% | 98.794% |
| 8327 | JALUX INC | 0.001% | 98.795% |
| 8328 | SHIBAURA MECHAT | 0.001% | 98.796% |
| 8329 | ALIMAK GROUP AB | 0.001% | 98.797% |
| 8330 | HIRATA CORP | 0.001% | 98.798% |
| 8331 | KYOKUTO SECURIT | 0.001% | 98.799% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8332 | BYUCKSAN CORP | 0.001% | 98.800% |
| 8333 | LIGHT S.A. | 0.001% | 98.801% |
| 8334 | ZTE CORP | 0.001% | 98.802% |
| 8335 | IJT TECHNOLOGY | 0.001% | 98.803% |
| 8336 | SOCOVEDA SA | 0.001% | 98.803% |
| 8337 | DAISAN BANK | 0.001% | 98.804% |
| 8338 | FIRST TRACTOR C | 0.001% | 98.805% |
| 8339 | C UYEMURA & CO | 0.001% | 98.806% |
| 8340 | HANSEN TECHNOLO | 0.001% | 98.807% |
| 8341 | NAGATANIEN CO L | 0.001% | 98.808% |
| 8342 | ISRA VISION AG | 0.001% | 98.809% |
| 8343 | HELLENIC PETROL | 0.001% | 98.810% |
| 8344 | INFO SVS INTL | 0.001% | 98.811% |
| 8345 | GALATASARAY SPO | 0.001% | 98.812% |
| 8346 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01 | 0.001% | 98.812% |
| 8347 | HYUNDAI CONSTRU | 0.001% | 98.813% |
| 8348 | LGI HOMES INC COMMON STOCK USD.01 | 0.001% | 98.814% |
| 8349 | MEISEI INDUSTRI | 0.001% | 98.815% |
| 8350 | NETENT AB | 0.001% | 98.816% |
| 8351 | GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT | 0.001% | 98.817% |
| 8352 | NIPPON FINE CHE | 0.001% | 98.818% |
| 8353 | TOYO SECURITIES | 0.001% | 98.819% |
| 8354 | WATAMI FOOD SER | 0.001% | 98.820% |
| 8355 | MOSHIMOSHI HOTL | 0.001% | 98.820% |
| 8356 | ELDERS LTD | 0.001% | 98.821% |
| 8357 | GRUPO AEROMEXIC | 0.001% | 98.822% |
| 8358 | PARKSON RETAIL | 0.001% | 98.823% |
| 8359 | SHN EXPRESSWAY | 0.001% | 98.824% |
| 8360 | GUARARAPES CONF | 0.001% | 98.825% |
| 8361 | CELLNEX TELECOM | 0.001% | 98.826% |
| 8362 | STARTEK INC | 0.001% | 98.827% |
| 8363 | SINKO INDUSTRIE | 0.001% | 98.827% |
| 8364 | CITY UNION BANK | 0.001% | 98.828% |
| 8365 | BEIJING URBAN C | 0.001% | 98.829% |
| 8366 | YUEXIU TRANSPOR | 0.001% | 98.830% |
| 8367 | GERRY WEBER INT | 0.001% | 98.831% |
| 8368 | HOIST FINANCE A | 0.001% | 98.832% |
| 8369 | SHRIRAM CITY UN | 0.001% | 98.833% |
| 8370 | ORIENTAL WATCH | 0.001% | 98.834% |
| 8371 | IRON FORCE INDU | 0.001% | 98.835% |
| 8372 | FAIRWOOD HOLDIN | 0.001% | 98.835% |
| 8373 | TACHIBANA ELETE | 0.001% | 98.836% |
| 8374 | ZIGEXN CO LTD | 0.001% | 98.837% |
| 8375 | ECLERX SERVICES | 0.001% | 98.838% |
| 8376 | ARISAWA MFG CO | 0.001% | 98.839% |
| 8377 | ON THE BEACH GR | 0.001% | 98.840% |
| 8378 | CHLITINA HOLDIN | 0.001% | 98.841% |
| 8379 | ITOCHU SHOKUHIN | 0.001% | 98.842% |
| 8380 | WASKITA BETON P | 0.001% | 98.842% |
| 8381 | PHOSAGRO OJSC | 0.001% | 98.843% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8382 | CHINA MERCHANTS | 0.001% | 98.844% |
| 8383 | T & K TOKA CO L | 0.001% | 98.845% |
| 8384 | NOHMI BOSAI | 0.001% | 98.846% |
| 8385 | SWANCOR | 0.001% | 98.847% |
| 8386 | SYNTEC CONSTRUC | 0.001% | 98.848% |
| 8387 | LEAF GROUP LTD COMMON STOCK USD.0001 | 0.001% | 98.849% |
| 8388 | CELADON GROUP INC COMMON STOCK USD.033 | 0.001% | 98.849% |
| 8389 | PIDILITE INDUST | 0.001% | 98.850% |
| 8390 | THINKWARE SYSTE | 0.001% | 98.851% |
| 8391 | L&K ENGINEERING | 0.001% | 98.852% |
| 8392 | GOLDFIELD CORP COMMON STOCK USD.1 | 0.001% | 98.853% |
| 8393 | ZINWELL CORP | 0.001% | 98.854% |
| 8394 | MIE KOTSU GP HL | 0.001% | 98.855% |
| 8395 | TOYO WHARF & W | 0.001% | 98.856% |
| 8396 | FENIX OUTDOOR I | 0.001% | 98.856% |
| 8397 | WELLING HOLD LT | 0.001% | 98.857% |
| 8398 | VIRBAC | 0.001% | 98.858% |
| 8399 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | 0.001% | 98.859% |
| 8400 | VILLAGE SUPERMA | 0.001% | 98.860% |
| 8401 | EIKEN CHEMICAL | 0.001% | 98.861% |
| 8402 | MAHINDRA & MAHI | 0.001% | 98.862% |
| 8403 | CRCC HIGH-TECH | 0.001% | 98.862% |
| 8404 | GIKEN LTD | 0.001% | 98.863% |
| 8405 | KWANG DONG PHAR | 0.001% | 98.864% |
| 8406 | CHANNEL WELL TE | 0.001% | 98.865% |
| 8407 | AICHI TOKEI DEN | 0.001% | 98.866% |
| 8408 | HYUNDAI HCN CO | 0.001% | 98.867% |
| 8409 | AUCKLAND INTERN | 0.001% | 98.868% |
| 8410 | DIOS FASTIGHETE | 0.001% | 98.868% |
| 8411 | VISHAY PRECISION GROUP COMMON STOCK | 0.001% | 98.869% |
| 8412 | SPIRE HEALTHCAR | 0.001% | 98.870% |
| 8413 | YANZHOU COAL MI | 0.001% | 98.871% |
| 8414 | CHINA GREENLAND | 0.001% | 98.872% |
| 8415 | TELEKOM MALAYSI | 0.001% | 98.873% |
| 8416 | ATTENDO AB | 0.001% | 98.874% |
| 8417 | LSB INDUSTRIES INC COMMON STOCK USD.1 | 0.001% | 98.875% |
| 8418 | KOMATSU SEIREN | 0.001% | 98.875% |
| 8419 | SENSHU ELECTRIC | 0.001% | 98.876% |
| 8420 | NITTOC CONST CO | 0.001% | 98.877% |
| 8421 | AIRASIA X BHD | 0.001% | 98.878% |
| 8422 | HUSQVARNA AB | 0.001% | 98.879% |
| 8423 | LUBELSKI WEGIEL | 0.001% | 98.880% |
| 8424 | ITOKI CORP | 0.001% | 98.881% |
| 8425 | ETRON TECHNOLOG | 0.001% | 98.881% |
| 8426 | DONGJIANG ENVIR | 0.001% | 98.882% |
| 8427 | ITALIAN-THAI DE | 0.001% | 98.883% |
| 8428 | SANOH INDUSTRIA | 0.001% | 98.884% |
| 8429 | BOLSA DE VALOR | 0.001% | 98.885% |
| 8430 | USA TRUCK INC COMMON STOCK USD.01 | 0.001% | 98.886% |
| 8431 | PHX ENERGY SERV | 0.001% | 98.887% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8432 | HAICHANG HOLDIN | 0.001% | 98.887% |
| 8433 | UNILEVER PLC | 0.001% | 98.888% |
| 8434 | NITTO KOHKI CO | 0.001% | 98.889% |
| 8435 | ASPEED TECHNOLO | 0.001% | 98.890% |
| 8436 | YOUNG POONG COR | 0.001% | 98.891% |
| 8437 | CITY TELECOM (H | 0.001% | 98.892% |
| 8438 | SHIPPING CP IND | 0.001% | 98.892% |
| 8439 | FEDERAL BANK LT | 0.001% | 98.893% |
| 8440 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.001% | 98.894% |
| 8441 | MEC COMPANY LTD | 0.001% | 98.895% |
| 8442 | INGHAMS GROUP L | 0.001% | 98.896% |
| 8443 | MITSUUROKO CO L | 0.001% | 98.897% |
| 8444 | LAND & HOUSE PU | 0.001% | 98.898% |
| 8445 | MICO LTD | 0.001% | 98.898% |
| 8446 | UNIVENTURES | 0.001% | 98.899% |
| 8447 | KAGOME CO, LTD | 0.001% | 98.900% |
| 8448 | SOFTBANK TECHNO | 0.001% | 98.901% |
| 8449 | TOKYO ROPE MFG | 0.001% | 98.902% |
| 8450 | F-SECURE OYJ | 0.001% | 98.903% |
| 8451 | CH KARNCHANG,FG | 0.001% | 98.904% |
| 8452 | L&F CO LTD | 0.001% | 98.904% |
| 8453 | AMADEUS FIRE AG | 0.001% | 98.905% |
| 8454 | SAFILO GROUP SP | 0.001% | 98.906% |
| 8455 | GL SCIENCES | 0.001% | 98.907% |
| 8456 | CHUNG HWA PULP | 0.001% | 98.908% |
| 8457 | ELETRORBRAS PREF | 0.001% | 98.909% |
| 8458 | EXCELSIOR MEDIC | 0.001% | 98.909% |
| 8459 | OENON HOLDINGS | 0.001% | 98.910% |
| 8460 | CHAIN STORE OKU | 0.001% | 98.911% |
| 8461 | KOREA REAL ESTA | 0.001% | 98.912% |
| 8462 | FUSO PHARM | 0.001% | 98.913% |
| 8463 | SHIKIBO LTD | 0.001% | 98.914% |
| 8464 | CHINA SUNSHINE | 0.001% | 98.915% |
| 8465 | HELBOR EMPREEND | 0.001% | 98.915% |
| 8466 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | 0.001% | 98.916% |
| 8467 | AD WORKS CO LTD | 0.001% | 98.917% |
| 8468 | THYE MING INDUS | 0.001% | 98.918% |
| 8469 | TOC CO | 0.001% | 98.919% |
| 8470 | SAWADA HOLDINGS | 0.001% | 98.920% |
| 8471 | DR REDDYS LABS | 0.001% | 98.920% |
| 8472 | ZENITAKA CORP | 0.001% | 98.921% |
| 8473 | AIXTRON SE | 0.001% | 98.922% |
| 8474 | OPTRONTEC INC | 0.001% | 98.923% |
| 8475 | LH FINANCIAL GR | 0.001% | 98.924% |
| 8476 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | 0.001% | 98.925% |
| 8477 | EMLAK KONUT GYO | 0.001% | 98.925% |
| 8478 | SPRING REAL EST | 0.001% | 98.926% |
| 8479 | UNION BANK OF P | 0.001% | 98.927% |
| 8480 | ORIENT OVERSEAS | 0.001% | 98.928% |
| 8481 | ATRIA GROUP PLC | 0.001% | 98.929% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8482 | MAGNACHIP SEMICONDUCT COMMON STOCK USD.01 | 0.001% | 98.930% |
| 8483 | HILTON FOOD GRO | 0.001% | 98.930% |
| 8484 | FRANCE BED HOLD | 0.001% | 98.931% |
| 8485 | RIMO INTERNATIO | 0.001% | 98.932% |
| 8486 | BIOTEQUE CORP | 0.001% | 98.933% |
| 8487 | RENTIAN TECHNOL | 0.001% | 98.934% |
| 8488 | STOCKMANN OYJ A | 0.001% | 98.935% |
| 8489 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | 0.001% | 98.936% |
| 8490 | MINOR INTL | 0.001% | 98.936% |
| 8491 | GLOBE UNION IND | 0.001% | 98.937% |
| 8492 | CHINA ELEC OPTI | 0.001% | 98.938% |
| 8493 | CUCKOO ELECTRON | 0.001% | 98.939% |
| 8494 | HARBORONE BANCORP INC COMMON STOCK | 0.001% | 98.940% |
| 8495 | TAIWAN PCB TECH | 0.001% | 98.941% |
| 8496 | QUANTA STORAGE | 0.001% | 98.941% |
| 8497 | RAYSEARCH LABOR | 0.001% | 98.942% |
| 8498 | ARTNATURE INC | 0.001% | 98.943% |
| 8499 | EAST WEST BANKI | 0.001% | 98.944% |
| 8500 | SSANGYONG MOTOR | 0.001% | 98.945% |
| 8501 | MESOBLAST LTD | 0.001% | 98.946% |
| 8502 | MICROBIO CO LTD | 0.001% | 98.946% |
| 8503 | INGERSOLL GLB H | 0.001% | 98.947% |
| 8504 | ZIG SHENG INDL | 0.001% | 98.948% |
| 8505 | SUMISEKI HOLDIN | 0.001% | 98.949% |
| 8506 | SCHIBSTED ASA | 0.001% | 98.950% |
| 8507 | WAKACHIKU CONST | 0.001% | 98.951% |
| 8508 | POONGSAN HOLDIN | 0.001% | 98.951% |
| 8509 | BASLER AG | 0.001% | 98.952% |
| 8510 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | 0.001% | 98.953% |
| 8511 | EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 98.954% |
| 8512 | EVOTEC OAI AG | 0.001% | 98.955% |
| 8513 | INDOFOOD CBP SU | 0.001% | 98.955% |
| 8514 | FORMOSA LABORAT | 0.001% | 98.956% |
| 8515 | UNICHEM LABS | 0.001% | 98.957% |
| 8516 | SEBANG CO LTD | 0.001% | 98.958% |
| 8517 | OLDTOWN BHD | 0.001% | 98.959% |
| 8518 | OPUS GROUP AB | 0.001% | 98.960% |
| 8519 | KITO CORP | 0.001% | 98.960% |
| 8520 | V-GUARD IND | 0.001% | 98.961% |
| 8521 | SOLARTECH ENERG | 0.001% | 98.962% |
| 8522 | CHINA CHEM&PHAR | 0.001% | 98.963% |
| 8523 | DISTELL GROUP L | 0.001% | 98.964% |
| 8524 | AHRESTY CORP | 0.001% | 98.965% |
| 8525 | E.I.D.-PARRY(IN | 0.001% | 98.965% |
| 8526 | CHICONY POWER T | 0.001% | 98.966% |
| 8527 | LACTO JAPAN CO | 0.001% | 98.967% |
| 8528 | ELBIT SYSTEMS L | 0.001% | 98.968% |
| 8529 | NEW PROVENANCE | 0.001% | 98.969% |
| 8530 | GIANPLUS TECHN | 0.001% | 98.970% |
| 8531 | TIPCO ASPHALT P | 0.001% | 98.970% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8532 | NATCO PHARM | 0.001% | 98.971% |
| 8533 | KYODO PRINTING | 0.001% | 98.972% |
| 8534 | NORWEGIAN FINAN | 0.001% | 98.973% |
| 8535 | WPP AUNZ LTD | 0.001% | 98.974% |
| 8536 | REBOSIS PROPERT | 0.001% | 98.975% |
| 8537 | TAIWAN SOGO SHI | 0.001% | 98.975% |
| 8538 | CIA DE SANEAMEN | 0.001% | 98.976% |
| 8539 | QUABIT INMOBILI | 0.001% | 98.977% |
| 8540 | SK TELECOM | 0.001% | 98.978% |
| 8541 | INTILAND DEVPT | 0.001% | 98.979% |
| 8542 | TELSTRA CORP-AD | 0.001% | 98.979% |
| 8543 | YAHAGI CONST CO | 0.001% | 98.980% |
| 8544 | FURUSATO INDUST | 0.001% | 98.981% |
| 8545 | SANYO SHOKAI | 0.001% | 98.982% |
| 8546 | FONTERRA SHAREH | 0.001% | 98.983% |
| 8547 | EL AL ISRAEL AI | 0.001% | 98.984% |
| 8548 | DAIKOKU DENKI C | 0.001% | 98.984% |
| 8549 | NIHON TOKUSHU T | 0.001% | 98.985% |
| 8550 | ATSUGI NYLON IN | 0.001% | 98.986% |
| 8551 | GUJARAT MINERAL | 0.001% | 98.987% |
| 8552 | MEDICAL DATA VI | 0.001% | 98.988% |
| 8553 | KURIMOTO | 0.001% | 98.988% |
| 8554 | LUMENS CO LTD | 0.001% | 98.989% |
| 8555 | SUNGCHANG ENTER | 0.001% | 98.990% |
| 8556 | DEPOMED INC COMMON STOCK | 0.001% | 98.991% |
| 8557 | WELL SHIN TECHN | 0.001% | 98.992% |
| 8558 | HARBOUR CENTRE | 0.001% | 98.993% |
| 8559 | XINJIANG XINXIN | 0.001% | 98.993% |
| 8560 | EVERGREEN INTL | 0.001% | 98.994% |
| 8561 | GRUPO FAMSA SA | 0.001% | 98.995% |
| 8562 | TAIHO KOGYO | 0.001% | 98.996% |
| 8563 | MORY INDUSTRIES | 0.001% | 98.997% |
| 8564 | BIJOU BRIGITTE | 0.001% | 98.997% |
| 8565 | BITTIUM OYJ | 0.001% | 98.998% |
| 8566 | MANILA WATER CO | 0.001% | 98.999% |
| 8567 | RELIANCE COMMUN | 0.001% | 99.000% |
| 8568 | MAX INDIA | 0.001% | 99.001% |
| 8569 | FOSSIL GROUP INC COMMON STOCK USD.01 | 0.001% | 99.001% |
| 8570 | IMARKETKOREA IN | 0.001% | 99.002% |
| 8571 | BING-GRAE | 0.001% | 99.003% |
| 8572 | KAROON GAS AUST | 0.001% | 99.004% |
| 8573 | TRECORA RESOURCES COMMON STOCK USD.1 | 0.001% | 99.005% |
| 8574 | CENIT AG SYSTEM | 0.001% | 99.006% |
| 8575 | NICHIRIN CO LTD | 0.001% | 99.006% |
| 8576 | ASTALDI | 0.001% | 99.007% |
| 8577 | CHEVALIER INTL | 0.001% | 99.008% |
| 8578 | SM INVESTMENTS | 0.001% | 99.009% |
| 8579 | GRO-BELS CO LTD | 0.001% | 99.010% |
| 8580 | NIPPON CARBIDE | 0.001% | 99.010% |
| 8581 | LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001 | 0.001% | 99.011% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8582 | TECHNOPRO HLDGS | 0.001% | 99.012% |
| 8583 | CENTRAL SPORTS | 0.001% | 99.013% |
| 8584 | ABILITY ENTERPR | 0.001% | 99.014% |
| 8585 | SVI PCL-FOREIGN | 0.001% | 99.014% |
| 8586 | CHINA STRATEGIC | 0.001% | 99.015% |
| 8587 | AVIC INTL HOLD | 0.001% | 99.016% |
| 8588 | GOLD RESOURCE CORP COMMON STOCK USD.001 | 0.001% | 99.017% |
| 8589 | GUJARAT FLUOROC | 0.001% | 99.018% |
| 8590 | HOPEWELL HIGHWA | 0.001% | 99.018% |
| 8591 | IHH HEALTHCARE | 0.001% | 99.019% |
| 8592 | CHINA AVIATION | 0.001% | 99.020% |
| 8593 | LIANHUA SUPERMA | 0.001% | 99.021% |
| 8594 | WEIKENGIndustr | 0.001% | 99.022% |
| 8595 | NEOPHOTONICS CORP COMMON STOCK USD.0025 | 0.001% | 99.022% |
| 8596 | XUNLEI LTD ADR ADR USD.00025 | 0.001% | 99.023% |
| 8597 | INTERNATIONAL S | 0.001% | 99.024% |
| 8598 | FARMSCO | 0.001% | 99.025% |
| 8599 | COSCO CAPITAL I | 0.001% | 99.026% |
| 8600 | SC ASSET CORPOR | 0.001% | 99.026% |
| 8601 | HOTEL PROPERTY | 0.001% | 99.027% |
| 8602 | STO AG-PREFERRE | 0.001% | 99.028% |
| 8603 | SANEI ARCHITECT | 0.001% | 99.029% |
| 8604 | SIGMA DESIGNS INC COMMON STOCK | 0.001% | 99.030% |
| 8605 | KUO TOONG INTER | 0.001% | 99.030% |
| 8606 | LANNA RESOURCES | 0.001% | 99.031% |
| 8607 | AKITA DRILLING | 0.001% | 99.032% |
| 8608 | MIE BANK LTD/TH | 0.001% | 99.033% |
| 8609 | SHINKAWA | 0.001% | 99.034% |
| 8610 | KVH INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 99.034% |
| 8611 | ENNOCONN CORP | 0.001% | 99.035% |
| 8612 | NIPPON YAKIN KO | 0.001% | 99.036% |
| 8613 | SHINY CHEMICAL | 0.001% | 99.037% |
| 8614 | YFC-BONEAGLE EL | 0.001% | 99.037% |
| 8615 | KEPCO PLANT SER | 0.001% | 99.038% |
| 8616 | NORDAX GROUP AB | 0.001% | 99.039% |
| 8617 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | 0.001% | 99.040% |
| 8618 | VINDA INTERNATI | 0.001% | 99.041% |
| 8619 | UNITECH LIMITED | 0.001% | 99.041% |
| 8620 | HARDINGE INC | 0.001% | 99.042% |
| 8621 | PRONEXUS INC | 0.001% | 99.043% |
| 8622 | ASAHI ORGANIC C | 0.001% | 99.044% |
| 8623 | APT SATELLITE | 0.001% | 99.045% |
| 8624 | ESUN HOLDINGS L | 0.001% | 99.045% |
| 8625 | UNIQUE ENGINEER | 0.001% | 99.046% |
| 8626 | DMS CO LTD | 0.001% | 99.047% |
| 8627 | CAPITAL FIRST L | 0.001% | 99.048% |
| 8628 | ZENG HSING INDL | 0.001% | 99.049% |
| 8629 | ULTRA PETROLEUM CORP COMMON STOCK | 0.001% | 99.049% |
| 8630 | POLLARD BANKNOT | 0.001% | 99.050% |
| 8631 | NAKANO CORP/TOK | 0.001% | 99.051% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8632 | BRITANNIA INDUS | 0.001% | 99.052% |
| 8633 | SHANGHAI FUDAN | 0.001% | 99.052% |
| 8634 | RADIANT LOGISTICS INC COMMON STOCK USD.001 | 0.001% | 99.053% |
| 8635 | REGIS HEALTHCAR | 0.001% | 99.054% |
| 8636 | LUNG YEN LIFE S | 0.001% | 99.055% |
| 8637 | NITTOKU ENG CO | 0.001% | 99.056% |
| 8638 | QUESTERRE ENERG | 0.001% | 99.056% |
| 8639 | LEASINVEST REAL | 0.001% | 99.057% |
| 8640 | FUKUI COMPUTER | 0.001% | 99.058% |
| 8641 | ABEONA THERAPEUTICS INC COMMON STOCK USD.01 | 0.001% | 99.059% |
| 8642 | XP POWER LTD | 0.001% | 99.060% |
| 8643 | RION CO LTD | 0.001% | 99.060% |
| 8644 | ARES ALLERGY HO | 0.001% | 99.061% |
| 8645 | SAM YOUNG ELECT | 0.001% | 99.062% |
| 8646 | BORUSAN BORU | 0.001% | 99.063% |
| 8647 | TIANJIN CAPITAL | 0.001% | 99.063% |
| 8648 | NIPPON SHINYAKU | 0.001% | 99.064% |
| 8649 | THE BASIC HOUSE | 0.001% | 99.065% |
| 8650 | FORTIS HLTH (IN | 0.001% | 99.066% |
| 8651 | MAISONS FRANCE | 0.001% | 99.067% |
| 8652 | VINY THAI | 0.001% | 99.067% |
| 8653 | TEXCELL | 0.001% | 99.068% |
| 8654 | HS INDUSTRIES C | 0.001% | 99.069% |
| 8655 | LIFETECH SCIENT | 0.001% | 99.070% |
| 8656 | FUJIMI INC | 0.001% | 99.070% |
| 8657 | TV AZTECA | 0.001% | 99.071% |
| 8658 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | 0.001% | 99.072% |
| 8659 | CARLO CAVAZZI H | 0.001% | 99.073% |
| 8660 | FERRARI NV | 0.001% | 99.074% |
| 8661 | SUZLON ENERGY L | 0.001% | 99.074% |
| 8662 | CIVEO CORP | 0.001% | 99.075% |
| 8663 | CAPITAL ONE BAN | 0.001% | 99.076% |
| 8664 | AEON CREDIT SER | 0.001% | 99.077% |
| 8665 | ELECNOR SA | 0.001% | 99.077% |
| 8666 | HWASUNG INDUSTR | 0.001% | 99.078% |
| 8667 | RENAISSANCE INC | 0.001% | 99.079% |
| 8668 | XINYUAN REAL ES | 0.001% | 99.080% |
| 8669 | UFLEX LTD | 0.001% | 99.081% |
| 8670 | Minerva SA | 0.001% | 99.081% |
| 8671 | ATOM CORPORATIO | 0.001% | 99.082% |
| 8672 | MORITO CO | 0.001% | 99.083% |
| 8673 | CHENIERE ENERGY PART LP HOLD COMMON STOCK | 0.001% | 99.084% |
| 8674 | MISAWA HOMES HO | 0.001% | 99.084% |
| 8675 | ZHENGZHOU COAL | 0.001% | 99.085% |
| 8676 | HIRAMATSU INC | 0.001% | 99.086% |
| 8677 | TAOKAENOI | 0.001% | 99.087% |
| 8678 | BMTC GROUP INC | 0.001% | 99.087% |
| 8679 | AMOT INVESTMENT | 0.001% | 99.088% |
| 8680 | KANAGAWA CHUO K | 0.001% | 99.089% |
| 8681 | ZIX CORP COMMON STOCK USD.01 | 0.001% | 99.090% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8682 | ARDMORE SHIPPIN | 0.001% | 99.091% |
| 8683 | HIROSE ELECTRIC | 0.001% | 99.091% |
| 8684 | HARIMA CHEMICAL | 0.001% | 99.092% |
| 8685 | OSAKA ORGANIC C | 0.001% | 99.093% |
| 8686 | MALAYSIAN PACIF | 0.001% | 99.094% |
| 8687 | POWER LOGICS | 0.001% | 99.094% |
| 8688 | GENESIS LAND DE | 0.001% | 99.095% |
| 8689 | DAEJAN HOLDINGS | 0.001% | 99.096% |
| 8690 | ISC CO LTD | 0.001% | 99.097% |
| 8691 | KNM GROUP BERHA | 0.001% | 99.097% |
| 8692 | ASAHI PRINT | 0.001% | 99.098% |
| 8693 | EBARA JITSUGYO | 0.001% | 99.099% |
| 8694 | FEINTOOL INTERN | 0.001% | 99.100% |
| 8695 | DONGJIN SEMICHE | 0.001% | 99.100% |
| 8696 | MATSUYA CO (TOK | 0.001% | 99.101% |
| 8697 | LAI SUN GARMENT | 0.001% | 99.102% |
| 8698 | BR PROPERTIES S | 0.001% | 99.103% |
| 8699 | THROMBOGENICS N | 0.001% | 99.104% |
| 8700 | TA ENTERPRISE B | 0.001% | 99.104% |
| 8701 | DEUTZ AG | 0.001% | 99.105% |
| 8702 | JAPAN PILE CORP | 0.001% | 99.106% |
| 8703 | NRG YIELD INC CLASS A COMMON STOCK USD.01 | 0.001% | 99.107% |
| 8704 | SREI INFRASTRUC | 0.001% | 99.107% |
| 8705 | NEXT CO LTD | 0.001% | 99.108% |
| 8706 | CYBERTAN TECHNO | 0.001% | 99.109% |
| 8707 | KANGDA INTERNAT | 0.001% | 99.110% |
| 8708 | SHANDONG XINHUA | 0.001% | 99.110% |
| 8709 | TOVIS CO LTD | 0.001% | 99.111% |
| 8710 | KARO PHARMA AB | 0.001% | 99.112% |
| 8711 | SONAE CAPITAL S | 0.001% | 99.113% |
| 8712 | CANON ELECTRONI | 0.001% | 99.113% |
| 8713 | SABATE DIOSOS | 0.001% | 99.114% |
| 8714 | POSCO ICT CO LT | 0.001% | 99.115% |
| 8715 | HEUNGKUK FIRE&M | 0.001% | 99.116% |
| 8716 | YEARIMDANG PUBL | 0.001% | 99.117% |
| 8717 | TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001 | 0.001% | 99.117% |
| 8718 | ADO PROPERTIES | 0.001% | 99.118% |
| 8719 | MARUZEN SHOWA U | 0.001% | 99.119% |
| 8720 | CHILISIN ELECTR | 0.001% | 99.120% |
| 8721 | RELIANCE HOME F | 0.001% | 99.120% |
| 8722 | PC DEPOT CORP | 0.001% | 99.121% |
| 8723 | CAIRO COMMUNICA | 0.001% | 99.122% |
| 8724 | ASKA PHARMACEU | 0.001% | 99.123% |
| 8725 | EVA PRECISION I | 0.001% | 99.123% |
| 8726 | WILLDAN GROUP I | 0.001% | 99.124% |
| 8727 | OKINAWA CELLULA | 0.001% | 99.125% |
| 8728 | KHON KAEN SUGAR | 0.001% | 99.126% |
| 8729 | LOPEZ HOLDINGS | 0.001% | 99.126% |
| 8730 | HANKUK CARBON C | 0.001% | 99.127% |
| 8731 | BANCO DE BOGOTA | 0.001% | 99.128% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8732 | FUNAI CONSULTIN | 0.001% | 99.129% |
| 8733 | LIFESTYLE CHINA | 0.001% | 99.129% |
| 8734 | CRH PLC | 0.001% | 99.130% |
| 8735 | EZION HOLDINGS | 0.001% | 99.131% |
| 8736 | TELE COLUMBUS A | 0.001% | 99.132% |
| 8737 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | 0.001% | 99.132% |
| 8738 | SCANDINAVIAN TO | 0.001% | 99.133% |
| 8739 | SHREE CEMENT LT | 0.001% | 99.134% |
| 8740 | CHINA BILLS FIN | 0.001% | 99.135% |
| 8741 | HORIZON GLOBAL CORP COMMON STOCK USD.01 | 0.001% | 99.135% |
| 8742 | ASIA POLYMER | 0.001% | 99.136% |
| 8743 | ORGANO | 0.001% | 99.137% |
| 8744 | BELL SYSTEM24 H | 0.001% | 99.138% |
| 8745 | ALLAHABAD BANK | 0.001% | 99.138% |
| 8746 | TAIWAN FU HSING | 0.001% | 99.139% |
| 8747 | PRUMO LOGISTICA | 0.001% | 99.140% |
| 8748 | BGF RETAIL CO L | 0.001% | 99.141% |
| 8749 | THURGAUER KANTO | 0.001% | 99.141% |
| 8750 | CSS INDUSTRIES | 0.001% | 99.142% |
| 8751 | ELETROPAULO MET | 0.001% | 99.143% |
| 8752 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | 0.001% | 99.144% |
| 8753 | YOMEISHU SEIZO | 0.001% | 99.144% |
| 8754 | HATSUN AGRO | 0.001% | 99.145% |
| 8755 | MASTER GLORY GR | 0.001% | 99.146% |
| 8756 | BALDWIN + LYONS INC CL B COMMON STOCK | 0.001% | 99.147% |
| 8757 | VISI MEDIA ASIA | 0.001% | 99.147% |
| 8758 | KITANO CONST CO | 0.001% | 99.148% |
| 8759 | FIRST INTERNET BANCORP COMMON STOCK | 0.001% | 99.149% |
| 8760 | MILLS ESTRUTURA | 0.001% | 99.150% |
| 8761 | KMC KUEI MENG | 0.001% | 99.150% |
| 8762 | WUS PRINTD CIRC | 0.001% | 99.151% |
| 8763 | MEDIA PRIMA BHD | 0.001% | 99.152% |
| 8764 | SAMSUNG ENGINEE | 0.001% | 99.153% |
| 8765 | GFT TECHNOLOGY | 0.001% | 99.153% |
| 8766 | GILLETTE INDIA | 0.001% | 99.154% |
| 8767 | TCI CO LTD | 0.001% | 99.155% |
| 8768 | MATRIX CONCEPTS | 0.001% | 99.156% |
| 8769 | TOKMANNI GROUP | 0.001% | 99.156% |
| 8770 | HEUNG-A SHIPPIN | 0.001% | 99.157% |
| 8771 | THORESEN THAI A | 0.001% | 99.158% |
| 8772 | KITAGAWA IRON W | 0.001% | 99.159% |
| 8773 | KEPPEL TELECOM& | 0.001% | 99.159% |
| 8774 | NORWAY ROYAL SA | 0.001% | 99.160% |
| 8775 | WONIK MATERIALS | 0.001% | 99.161% |
| 8776 | TI FINANCIAL HO | 0.001% | 99.161% |
| 8777 | KOATSU GAS KOGY | 0.001% | 99.162% |
| 8778 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001 | 0.001% | 99.163% |
| 8779 | SHINKONG INSURA | 0.001% | 99.164% |
| 8780 | GUOLIAN SECURIT | 0.001% | 99.164% |
| 8781 | AUSTBROKERS HLD | 0.001% | 99.165% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8782 | BANCO SANTANDER CHILE ADR ADR | 0.001% | 99.166% |
| 8783 | ASHFORD HOSPITALITY PRIME IN REIT USD.01 | 0.001% | 99.167% |
| 8784 | MAXVALU TOKAI C | 0.001% | 99.167% |
| 8785 | HYUNDAI BNG STE | 0.001% | 99.168% |
| 8786 | ROBERTET SA | 0.001% | 99.169% |
| 8787 | SEIKO PMC CORP | 0.001% | 99.170% |
| 8788 | VANACHAI GROUP | 0.001% | 99.170% |
| 8789 | APCB INC | 0.001% | 99.171% |
| 8790 | BEL FUSE INC CL B COMMON STOCK USD.1 | 0.001% | 99.172% |
| 8791 | NEW HOPE CORP | 0.001% | 99.173% |
| 8792 | DFS FURNITURE L | 0.001% | 99.173% |
| 8793 | NIPPON DENWA SH | 0.001% | 99.174% |
| 8794 | MAKINO MILLING | 0.001% | 99.175% |
| 8795 | GODO STEEL | 0.001% | 99.176% |
| 8796 | TMAC RESOURCES | 0.001% | 99.176% |
| 8797 | FALCO BIOSYSTEM | 0.001% | 99.177% |
| 8798 | AJIS CO LTD | 0.001% | 99.178% |
| 8799 | FUJI PHARM CO L | 0.001% | 99.178% |
| 8800 | SIRTEC INTERNAT | 0.001% | 99.179% |
| 8801 | SAMT CO LTD | 0.001% | 99.180% |
| 8802 | ILSHIN SPINNING | 0.001% | 99.181% |
| 8803 | SHINYOUNG SECS | 0.001% | 99.181% |
| 8804 | G-7 HOLDINGS IN | 0.001% | 99.182% |
| 8805 | MASON FINANCIAL | 0.001% | 99.183% |
| 8806 | YOTAI REF | 0.001% | 99.184% |
| 8807 | EXTRACTION OIL + GAS INC COMMON STOCK | 0.001% | 99.184% |
| 8808 | OPT HOLDING INC | 0.001% | 99.185% |
| 8809 | SUGIMOTO & CO L | 0.001% | 99.186% |
| 8810 | TPV TECHNOLOGY | 0.001% | 99.187% |
| 8811 | INTL GAME SYSTE | 0.001% | 99.187% |
| 8812 | CAREER TECHNOLO | 0.001% | 99.188% |
| 8813 | SWEDOL AB | 0.001% | 99.189% |
| 8814 | KH VATEC | 0.001% | 99.189% |
| 8815 | JAPAN BUSINESS | 0.001% | 99.190% |
| 8816 | SBS MEDIA HOLDI | 0.001% | 99.191% |
| 8817 | YUNGSHIN GLOBAL | 0.001% | 99.192% |
| 8818 | MAHLE METAL LEV | 0.001% | 99.192% |
| 8819 | MEIWA ESTATE CO | 0.001% | 99.193% |
| 8820 | NOSTRUM OIL & G | 0.001% | 99.194% |
| 8821 | GRAND KOREA LEI | 0.001% | 99.195% |
| 8822 | CHUKYO BANK | 0.001% | 99.195% |
| 8823 | ABG SUNDAL COLL | 0.001% | 99.196% |
| 8824 | HANSOL CHEMICAL | 0.001% | 99.197% |
| 8825 | CIE FINANCIER T | 0.001% | 99.197% |
| 8826 | HARBIN BANK CO | 0.001% | 99.198% |
| 8827 | MOBILEPHONE TEL | 0.001% | 99.199% |
| 8828 | MONEY3 CORP LTD | 0.001% | 99.200% |
| 8829 | HONG KONG AIRCR | 0.001% | 99.200% |
| 8830 | LIU CHONG HING | 0.001% | 99.201% |
| 8831 | NAGANO BANK | 0.001% | 99.202% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8832 | CAPITOL HEALTH | 0.001% | 99.202% |
| 8833 | MITSUBISHI PAPE | 0.001% | 99.203% |
| 8834 | YOULCHON CHEMIC | 0.001% | 99.204% |
| 8835 | SERITAGE GROWTH PROP A REIT REIT USD.01 | 0.001% | 99.205% |
| 8836 | KANEMATSU ELEC | 0.001% | 99.205% |
| 8837 | HY LOK | 0.001% | 99.206% |
| 8838 | RAUBEX GROUP LT | 0.001% | 99.207% |
| 8839 | NISSUI PHARM CO | 0.001% | 99.208% |
| 8840 | YADEA GROUP HOL | 0.001% | 99.208% |
| 8841 | SVENSKA CELLULO | 0.001% | 99.209% |
| 8842 | KATO WORKS CO | 0.001% | 99.210% |
| 8843 | EXEL INDUSTRIES | 0.001% | 99.210% |
| 8844 | TECK RESOURCES | 0.001% | 99.211% |
| 8845 | HAGIWARA ELECTR | 0.001% | 99.212% |
| 8846 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | 0.001% | 99.213% |
| 8847 | KYUNGBANG LTD | 0.001% | 99.213% |
| 8848 | KOMEDA HOLDINGS | 0.001% | 99.214% |
| 8849 | HINOKIYA | 0.001% | 99.215% |
| 8850 | ROHM CO | 0.001% | 99.215% |
| 8851 | ST. IVES PLC | 0.001% | 99.216% |
| 8852 | NAKABAYASHI CO | 0.001% | 99.217% |
| 8853 | ERA GROUP INC COMMON STOCK USD.01 | 0.001% | 99.218% |
| 8854 | FJ NEXT CO LTD | 0.001% | 99.218% |
| 8855 | AUSTEM | 0.001% | 99.219% |
| 8856 | TOKYO ELECTRON | 0.001% | 99.220% |
| 8857 | SUNSPRING METAL | 0.001% | 99.220% |
| 8858 | MINERA FRISCO S | 0.001% | 99.221% |
| 8859 | TAIMIDE TCH | 0.001% | 99.222% |
| 8860 | GUANGDONG KELON | 0.001% | 99.223% |
| 8861 | GUJARAT ALKALIE | 0.001% | 99.223% |
| 8862 | SYNLAIT MILK LT | 0.001% | 99.224% |
| 8863 | CREATE SD HOLDI | 0.001% | 99.225% |
| 8864 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.001% | 99.225% |
| 8865 | NOKIA CORP ADR | 0.001% | 99.226% |
| 8866 | HNA HLDGS GP CO | 0.001% | 99.227% |
| 8867 | NODA CORP | 0.001% | 99.228% |
| 8868 | SARTORIUS STEDI | 0.001% | 99.228% |
| 8869 | CHIA HSIN CEMEN | 0.001% | 99.229% |
| 8870 | TURVO INTERNATI | 0.001% | 99.230% |
| 8871 | POLYMET MINING | 0.001% | 99.230% |
| 8872 | LIBBEY INC COMMON STOCK USD.01 | 0.001% | 99.231% |
| 8873 | SHENYIN WANGUO(| 0.001% | 99.232% |
| 8874 | CROPENERGIES AG | 0.001% | 99.233% |
| 8875 | ARIAKE JAPAN CO | 0.001% | 99.233% |
| 8876 | SUPALAI PCL-NVD | 0.001% | 99.234% |
| 8877 | ICHIA TECHNOLOG | 0.001% | 99.235% |
| 8878 | CITIZENS + NORTHERN CORP COMMON STOCK USD1.0 | 0.001% | 99.235% |
| 8879 | REGIONAL REIT L | 0.001% | 99.236% |
| 8880 | SHOWBOX CORP | 0.001% | 99.237% |
| 8881 | CREATE RESTAURA | 0.001% | 99.237% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8882 | BIRLA CORP LTD | 0.001% | 99.238% |
| 8883 | TAKIRON CO | 0.001% | 99.239% |
| 8884 | SCHALTBAU HOLDI | 0.001% | 99.240% |
| 8885 | KOPIN CORP COMMON STOCK USD.01 | 0.001% | 99.240% |
| 8886 | OTOKAR OTOMOTIV | 0.001% | 99.241% |
| 8887 | AEON CREDIT SER | 0.001% | 99.242% |
| 8888 | MATSUI CONST CO | 0.001% | 99.242% |
| 8889 | SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01 | 0.001% | 99.243% |
| 8890 | ERAWAN GROUP | 0.001% | 99.244% |
| 8891 | SPARX ASSET MAN | 0.001% | 99.244% |
| 8892 | ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0 | 0.001% | 99.245% |
| 8893 | HOEGH LNG HOLDI | 0.001% | 99.246% |
| 8894 | BASSO INDUSTRY | 0.001% | 99.247% |
| 8895 | TAKISAWA MACHIN | 0.001% | 99.247% |
| 8896 | IVE GROUP LTD | 0.001% | 99.248% |
| 8897 | FTD COS INC COMMON STOCK USD.0001 | 0.001% | 99.249% |
| 8898 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.249% |
| 8899 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | 0.001% | 99.250% |
| 8900 | HK INTL CONSTR | 0.001% | 99.251% |
| 8901 | DATALOGIC SPA | 0.001% | 99.251% |
| 8902 | MARATHON GOLD C | 0.001% | 99.252% |
| 8903 | NEL ASA | 0.001% | 99.253% |
| 8904 | QST INT | 0.001% | 99.254% |
| 8905 | MPI CORPORATION | 0.001% | 99.254% |
| 8906 | AVANTI | 0.001% | 99.255% |
| 8907 | ISU CHEMICAL | 0.001% | 99.256% |
| 8908 | NICHIDEN CORP | 0.001% | 99.256% |
| 8909 | DELEK AUTOMOTIV | 0.001% | 99.257% |
| 8910 | INTERPARK CORP | 0.001% | 99.258% |
| 8911 | INBODY CO LTD | 0.001% | 99.258% |
| 8912 | EDREAMS ODIGEO | 0.001% | 99.259% |
| 8913 | TAIWAN HIGH SPE | 0.001% | 99.260% |
| 8914 | DI CORP | 0.001% | 99.260% |
| 8915 | KISWIRE LTD | 0.001% | 99.261% |
| 8916 | JANOME SEWING M | 0.001% | 99.262% |
| 8917 | HAESUNG DS | 0.001% | 99.263% |
| 8918 | LIMONEIRA CO COMMON STOCK USD.01 | 0.001% | 99.263% |
| 8919 | TK DEVELOPMENT | 0.001% | 99.264% |
| 8920 | TAIKO BANK | 0.001% | 99.265% |
| 8921 | STAR PETROLEUM | 0.001% | 99.265% |
| 8922 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | 0.001% | 99.266% |
| 8923 | CHINA ALL ACCES | 0.001% | 99.267% |
| 8924 | CHUETSU PULP&PA | 0.001% | 99.267% |
| 8925 | COSEL CO | 0.001% | 99.268% |
| 8926 | LONKING HOLDING | 0.001% | 99.269% |
| 8927 | IDU CO. | 0.001% | 99.269% |
| 8928 | AMATA CORP PUBL | 0.001% | 99.270% |
| 8929 | FURUNO ELECTRIC | 0.001% | 99.271% |
| 8930 | GAFISA SA | 0.001% | 99.271% |
| 8931 | ZORLU ENRJI | 0.001% | 99.272% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8932 | SINCERE NAVIGAT | 0.001% | 99.273% |
| 8933 | NICHIBAN CO | 0.001% | 99.273% |
| 8934 | OLAV THON EIEND | 0.001% | 99.274% |
| 8935 | AUSTRALIAN UNIT | 0.001% | 99.275% |
| 8936 | SWCC SHOWA HOLD | 0.001% | 99.276% |
| 8937 | CNA FIREFE | 0.001% | 99.276% |
| 8938 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 99.277% |
| 8939 | KIRKLAND S INC COMMON STOCK | 0.001% | 99.278% |
| 8940 | TAISEI LAMICK C | 0.001% | 99.278% |
| 8941 | CABCHARGE AUSTR | 0.001% | 99.279% |
| 8942 | TAKEEI CORPORAT | 0.001% | 99.280% |
| 8943 | TENWOW INTL HLD | 0.001% | 99.280% |
| 8944 | SHINWA KAIUN | 0.001% | 99.281% |
| 8945 | TOA CORP | 0.001% | 99.282% |
| 8946 | GOLDEN MEDITECH | 0.001% | 99.282% |
| 8947 | ADATA TECHNOLOG | 0.001% | 99.283% |
| 8948 | TOYO ELECTRIC | 0.001% | 99.284% |
| 8949 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | 0.001% | 99.284% |
| 8950 | TAMRON CO LTD | 0.001% | 99.285% |
| 8951 | WESTAR ENERGY I | 0.001% | 99.286% |
| 8952 | BK OF GREECE | 0.001% | 99.286% |
| 8953 | NAC CO LTD | 0.001% | 99.287% |
| 8954 | NEXEO SOLUTIONS INC COMMON STOCK | 0.001% | 99.288% |
| 8955 | BEST PACIFIC IN | 0.001% | 99.288% |
| 8956 | SILICONWARE PRE | 0.001% | 99.289% |
| 8957 | SUNJIN | 0.001% | 99.290% |
| 8958 | DAIHATSU DIESEL | 0.001% | 99.291% |
| 8959 | TELEPIZZA SA | 0.001% | 99.291% |
| 8960 | OSK HOLDINGS BH | 0.001% | 99.292% |
| 8961 | AMERESCO INC CL A COMMON STOCK USD.0001 | 0.001% | 99.293% |
| 8962 | ASCENCIO | 0.001% | 99.293% |
| 8963 | HASTINGS GROUP | 0.001% | 99.294% |
| 8964 | RISO KAGAKU COR | 0.001% | 99.295% |
| 8965 | CHUANGS CONS IN | 0.001% | 99.295% |
| 8966 | MARUBUN CORP | 0.001% | 99.296% |
| 8967 | PALIBURG HOLDIN | 0.001% | 99.297% |
| 8968 | ESPRINET SPA | 0.001% | 99.297% |
| 8969 | QLIRO GROUP AB | 0.001% | 99.298% |
| 8970 | MR MAX CORP | 0.001% | 99.299% |
| 8971 | MIRAE ASSET LIF | 0.001% | 99.299% |
| 8972 | FORMOSAN RUBBER | 0.001% | 99.300% |
| 8973 | SATA SHOJI CORP | 0.001% | 99.301% |
| 8974 | SAPPE PCL | 0.001% | 99.301% |
| 8975 | BONHEUR ASA | 0.001% | 99.302% |
| 8976 | LE BELIER | 0.001% | 99.303% |
| 8977 | UNION BANK OF I | 0.001% | 99.303% |
| 8978 | HYUNDAI CORP | 0.001% | 99.304% |
| 8979 | AMBUJA CEMENTS | 0.001% | 99.305% |
| 8980 | HUGEL INC | 0.001% | 99.305% |
| 8981 | NIHON ESLEAD CO | 0.001% | 99.306% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8982 | SAM KWANG GLASS | 0.001% | 99.307% |
| 8983 | GETIN NOBLE BA | 0.001% | 99.307% |
| 8984 | AGABANG&COMPANY | 0.001% | 99.308% |
| 8985 | NIEN MADE ENTER | 0.001% | 99.309% |
| 8986 | NIHON CHOUZAI C | 0.001% | 99.309% |
| 8987 | AKATSUKI | 0.001% | 99.310% |
| 8988 | BALRAMPUR CHINI | 0.001% | 99.311% |
| 8989 | MAGMA FINCORP L | 0.001% | 99.311% |
| 8990 | NITTO SEIKO CO | 0.001% | 99.312% |
| 8991 | INVESTORS TITLE CO COMMON STOCK | 0.001% | 99.313% |
| 8992 | CHINA MODERN DA | 0.001% | 99.313% |
| 8993 | JUSUNG ENGINEER | 0.001% | 99.314% |
| 8994 | SERVCORP | 0.001% | 99.315% |
| 8995 | MAEZAWA KYUSO I | 0.001% | 99.315% |
| 8996 | HIRAKAWA HEWTEC | 0.001% | 99.316% |
| 8997 | PACIFIC HOSPITA | 0.001% | 99.317% |
| 8998 | BANQUE CANTONAL | 0.001% | 99.317% |
| 8999 | PROMATE ELECTRO | 0.001% | 99.318% |
| 9000 | LENTA LTD REG S DEPOSITORY RECEIPT | 0.001% | 99.319% |
| 9001 | SANYO ELEC RAIL | 0.001% | 99.319% |
| 9002 | NATUREX | 0.001% | 99.320% |
| 9003 | STAR CRUISES LT | 0.001% | 99.321% |
| 9004 | WANG ON GROUP | 0.001% | 99.321% |
| 9005 | mitsui matsushi | 0.001% | 99.322% |
| 9006 | DEEPAK FERT&PE | 0.001% | 99.323% |
| 9007 | KSH HOLDINGS LT | 0.001% | 99.323% |
| 9008 | JACKPOTJOY PLC | 0.001% | 99.324% |
| 9009 | TOKYO KEIKI INC | 0.001% | 99.325% |
| 9010 | KEYW HOLDING CORP/THE COMMON STOCK | 0.001% | 99.325% |
| 9011 | ING BANK SLASKI | 0.001% | 99.326% |
| 9012 | PHI INC NON VOTING COMMON STOCK USD.1 | 0.001% | 99.327% |
| 9013 | GOLDLION HLDGS | 0.001% | 99.327% |
| 9014 | VOYAGER THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 99.328% |
| 9015 | I-SENS INC | 0.001% | 99.329% |
| 9016 | ALEXCO RESOURCE CORP COMMON STOCK | 0.001% | 99.329% |
| 9017 | ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01 | 0.001% | 99.330% |
| 9018 | HSIN KUANG STEE | 0.001% | 99.331% |
| 9019 | mitsubishi kako | 0.001% | 99.331% |
| 9020 | SURYA CITRA MED | 0.001% | 99.332% |
| 9021 | MODERNLAND REAL | 0.001% | 99.332% |
| 9022 | NAKAMURAYA CO L | 0.001% | 99.333% |
| 9023 | NAPHTHA ISRAEL | 0.001% | 99.334% |
| 9024 | OP FINANCIAL IN | 0.001% | 99.334% |
| 9025 | PHARMAENGINE IN | 0.001% | 99.335% |
| 9026 | RASSINI SAB DE | 0.001% | 99.336% |
| 9027 | LOTUS BAKERIES | 0.001% | 99.336% |
| 9028 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01 | 0.001% | 99.337% |
| 9029 | INNER MONGOLIA | 0.001% | 99.338% |
| 9030 | BAYSIDE LAND CO | 0.001% | 99.338% |
| 9031 | NIPPON CONCRETE | 0.001% | 99.339% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9032 | ACCOR | 0.001% | 99.340% |
| 9033 | TOYO CORPORATIO | 0.001% | 99.340% |
| 9034 | DYNAGREEN ENVIR | 0.001% | 99.341% |
| 9035 | POYA CO LTD | 0.001% | 99.342% |
| 9036 | FORMOSA ADVANCE | 0.001% | 99.342% |
| 9037 | TONG YANG CEMEN | 0.001% | 99.343% |
| 9038 | BIGBEN INTERACT | 0.001% | 99.344% |
| 9039 | EAGLE NICE INTE | 0.001% | 99.344% |
| 9040 | DAE WON KANG UP | 0.001% | 99.345% |
| 9041 | CHINA ELECTRIC | 0.001% | 99.346% |
| 9042 | KAWASAN INDS JA | 0.001% | 99.346% |
| 9043 | ENERGY DEVELOP | 0.001% | 99.347% |
| 9044 | FOOSUNG CO LTD | 0.001% | 99.347% |
| 9045 | HONEYS CO LTD | 0.001% | 99.348% |
| 9046 | AEON CO. (M) BH | 0.001% | 99.349% |
| 9047 | I-NET CORP | 0.001% | 99.349% |
| 9048 | SEOHAN CO LTD | 0.001% | 99.350% |
| 9049 | TOWER BERSAMA I | 0.001% | 99.351% |
| 9050 | CLEANUP CORP | 0.001% | 99.351% |
| 9051 | HOSIDEN CORP | 0.001% | 99.352% |
| 9052 | NOVELION THERAPEUTICS INC COMMON STOCK | 0.001% | 99.353% |
| 9053 | GRUPO AVAL ACCI | 0.001% | 99.353% |
| 9054 | EO TECHNICS CO | 0.001% | 99.354% |
| 9055 | SKELLERUP HOLDI | 0.001% | 99.355% |
| 9056 | MARVELOUS AQL I | 0.001% | 99.355% |
| 9057 | IWASAKI ELECTRI | 0.001% | 99.356% |
| 9058 | SHINSEGAE FOOD | 0.001% | 99.357% |
| 9059 | DEOLEO SA | 0.001% | 99.357% |
| 9060 | SEMPERIT AG HOL | 0.001% | 99.358% |
| 9061 | SOFT-WORLD INTL | 0.001% | 99.358% |
| 9062 | GOLFZON CO LTD | 0.001% | 99.359% |
| 9063 | DELTA APPAREL INC COMMON STOCK USD.01 | 0.001% | 99.360% |
| 9064 | KANADEN CORP | 0.001% | 99.360% |
| 9065 | LAURENT-PERRIER | 0.001% | 99.361% |
| 9066 | KOHSOKU CORP | 0.001% | 99.362% |
| 9067 | TOA DORO KOGYO | 0.001% | 99.362% |
| 9068 | SANYO TRADING C | 0.001% | 99.363% |
| 9069 | MAXIS BHD | 0.001% | 99.364% |
| 9070 | COLUMBUS A/S | 0.001% | 99.364% |
| 9071 | NISSEI ASB MACH | 0.001% | 99.365% |
| 9072 | SUPERLOOP LTD | 0.001% | 99.366% |
| 9073 | EGUARANTEE INC. | 0.001% | 99.366% |
| 9074 | FUSION PARTNERS | 0.001% | 99.367% |
| 9075 | PARKER DRILLING CO COMMON STOCK USD.167 | 0.001% | 99.367% |
| 9076 | YAT SING HOLDIN | 0.001% | 99.368% |
| 9077 | TACHIKAWA CORP | 0.001% | 99.369% |
| 9078 | FUJIJURA RUBBER | 0.001% | 99.369% |
| 9079 | TOREX SEMICONDU | 0.001% | 99.370% |
| 9080 | SUNCALL CORP | 0.001% | 99.371% |
| 9081 | LSI INDUSTRIES INC COMMON STOCK | 0.001% | 99.371% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9082 | HO TUNG CHEMICA | 0.001% | 99.372% |
| 9083 | SINOSOFT TECHNO | 0.001% | 99.373% |
| 9084 | ASCENDAS INDIA | 0.001% | 99.373% |
| 9085 | DELTA PROPERTY | 0.001% | 99.374% |
| 9086 | CHARTER FINANCIAL CORP COMMON STOCK USD.01 | 0.001% | 99.375% |
| 9087 | NS SHOPPING CO | 0.001% | 99.375% |
| 9088 | CLS HOLDINGS PL | 0.001% | 99.376% |
| 9089 | HEXAGON COMPOSI | 0.001% | 99.376% |
| 9090 | SCHAFFNER HOLDI | 0.001% | 99.377% |
| 9091 | RAMELIUS RESOUR | 0.001% | 99.378% |
| 9092 | OMEGA FLEX INC COMMON STOCK USD.01 | 0.001% | 99.378% |
| 9093 | ARGAN SA | 0.001% | 99.379% |
| 9094 | FLEURY MICHON | 0.001% | 99.380% |
| 9095 | SANKO METAL IND | 0.001% | 99.380% |
| 9096 | ID LOGISTICS GR | 0.001% | 99.381% |
| 9097 | HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001 | 0.001% | 99.382% |
| 9098 | GUJARAT PIPAVAV | 0.001% | 99.382% |
| 9099 | ALPS LOGISTICS | 0.001% | 99.383% |
| 9100 | ACBEL POLYTECH | 0.001% | 99.383% |
| 9101 | DOTTIKON ES HOL | 0.001% | 99.384% |
| 9102 | TONICHI CARLIFE | 0.001% | 99.385% |
| 9103 | K.C. TECH | 0.001% | 99.385% |
| 9104 | TER BEKE SA | 0.001% | 99.386% |
| 9105 | HANIL E-HWA CO | 0.001% | 99.387% |
| 9106 | ENERGA SA | 0.001% | 99.387% |
| 9107 | ACTIA GROUP | 0.001% | 99.388% |
| 9108 | CONCORD SECURIT | 0.001% | 99.388% |
| 9109 | JW HOLDINGS COR | 0.001% | 99.389% |
| 9110 | KOMATSU WALL IN | 0.001% | 99.390% |
| 9111 | DRIVE SHACK INC COMMON STOCK USD.01 | 0.001% | 99.390% |
| 9112 | ITC PROPERTIES | 0.001% | 99.391% |
| 9113 | ASIA CEMENT CHI | 0.001% | 99.392% |
| 9114 | BIMB HLDGS BERH | 0.001% | 99.392% |
| 9115 | ANADOLU SIGORTA | 0.001% | 99.393% |
| 9116 | KUOYANG CONSTRU | 0.001% | 99.393% |
| 9117 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | 0.001% | 99.394% |
| 9118 | SHINING BUILDIN | 0.001% | 99.395% |
| 9119 | NIPPON SHARYO | 0.001% | 99.395% |
| 9120 | SEC CORPORATION | 0.001% | 99.396% |
| 9121 | HONG FOK CORP | 0.001% | 99.397% |
| 9122 | GRUH FINANCE | 0.001% | 99.397% |
| 9123 | TOYO RADIATOR C | 0.001% | 99.398% |
| 9124 | YUSHIRO CHEMICA | 0.001% | 99.398% |
| 9125 | TOHO CO LTD | 0.001% | 99.399% |
| 9126 | TAIWAN CHINSAN | 0.001% | 99.400% |
| 9127 | MEIWACORPORATIO | 0.001% | 99.400% |
| 9128 | CEMENTOS ARGOS | 0.001% | 99.401% |
| 9129 | MACROGENICS INC COMMON STOCK USD.01 | 0.001% | 99.402% |
| 9130 | SILVER CHEF LTD | 0.001% | 99.402% |
| 9131 | SUPERMAX CORPOR | 0.001% | 99.403% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9132 | PRAKASH INDUSTR | 0.001% | 99.403% |
| 9133 | TAKARA SHUZO CO | 0.001% | 99.404% |
| 9134 | RESILUX | 0.001% | 99.405% |
| 9135 | EKORNES ASA | 0.001% | 99.405% |
| 9136 | SHINAGAWA FUEL | 0.001% | 99.406% |
| 9137 | SEVEN GROUP HLD | 0.001% | 99.407% |
| 9138 | CENTURY CITY IN | 0.001% | 99.407% |
| 9139 | KROSAKI CORP | 0.001% | 99.408% |
| 9140 | AIDA ENGINEERIN | 0.001% | 99.408% |
| 9141 | PHOENIX SATELLI | 0.001% | 99.409% |
| 9142 | HANSHIN CONSTRU | 0.001% | 99.410% |
| 9143 | CAPITA GROUP PL | 0.001% | 99.410% |
| 9144 | BEIJING ENT MED | 0.001% | 99.411% |
| 9145 | RASA INDUSTRIES | 0.001% | 99.412% |
| 9146 | NIHON DENKEI CO | 0.001% | 99.412% |
| 9147 | REGINA MIRACLE | 0.001% | 99.413% |
| 9148 | ITE TECH INC | 0.001% | 99.413% |
| 9149 | ASALEO CARE LTD | 0.001% | 99.414% |
| 9150 | CHORI CO LTD | 0.001% | 99.415% |
| 9151 | TAKASAGO THML E | 0.001% | 99.415% |
| 9152 | MAZOR ROBOTICS | 0.001% | 99.416% |
| 9153 | HIMACHAL FUTURI | 0.001% | 99.416% |
| 9154 | HUNTSWORTH PLC | 0.001% | 99.417% |
| 9155 | ALTISOURCE PORT | 0.001% | 99.418% |
| 9156 | WESTGOLD RESOUR | 0.001% | 99.418% |
| 9157 | CNQC INTERNATIO | 0.001% | 99.419% |
| 9158 | BUCKLE INC/THE COMMON STOCK USD.01 | 0.001% | 99.419% |
| 9159 | TOFAS TURK OTOM | 0.001% | 99.420% |
| 9160 | ACADEMEDIA AB | 0.001% | 99.421% |
| 9161 | S&T DYNAMICS CO | 0.001% | 99.421% |
| 9162 | SOLARTECH INTL | 0.001% | 99.422% |
| 9163 | POS MALAYSIA | 0.001% | 99.423% |
| 9164 | AREZZO INDUSTRI | 0.001% | 99.423% |
| 9165 | CONVOY FINANCIA | 0.001% | 99.424% |
| 9166 | HOKUETSU INDS C | 0.001% | 99.424% |
| 9167 | ALICO INC COMMON STOCK USD1.0 | 0.001% | 99.425% |
| 9168 | TOA OIL CO LTD | 0.001% | 99.426% |
| 9169 | STAMFORD LAND | 0.001% | 99.426% |
| 9170 | AKER AMERICAN S | 0.001% | 99.427% |
| 9171 | ISELECT LTD | 0.001% | 99.427% |
| 9172 | NAUTILUS MINERA | 0.001% | 99.428% |
| 9173 | HADERA PAPER LT | 0.001% | 99.429% |
| 9174 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001 | 0.001% | 99.429% |
| 9175 | NOBLE GROUP LTD | 0.001% | 99.430% |
| 9176 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01 | 0.001% | 99.430% |
| 9177 | PRIMO WATER CORP COMMON STOCK | 0.001% | 99.431% |
| 9178 | CIA DE LOCACAO | 0.001% | 99.432% |
| 9179 | BLUE DART EXPRE | 0.001% | 99.432% |
| 9180 | CIRCASSIA PHARM | 0.001% | 99.433% |
| 9181 | RM PLC | 0.001% | 99.433% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9182 | MARKETECH INTL | 0.001% | 99.434% |
| 9183 | RIGHT-ON CO | 0.001% | 99.435% |
| 9184 | ASHIMORI INDUST | 0.001% | 99.435% |
| 9185 | SUPREMEX INC | 0.001% | 99.436% |
| 9186 | SWEDISH ORPHAN | 0.001% | 99.436% |
| 9187 | DAIDO KOGYO CO | 0.001% | 99.437% |
| 9188 | INTERSERVE PLC | 0.001% | 99.438% |
| 9189 | ALPHA SYSTEMS I | 0.001% | 99.438% |
| 9190 | KINKI NIPPON TO | 0.001% | 99.439% |
| 9191 | GOLDEN LAND PRO | 0.001% | 99.439% |
| 9192 | EIDAI CO.LTD. | 0.001% | 99.440% |
| 9193 | HIRANO TECSEED | 0.001% | 99.441% |
| 9194 | ESSITY AKTIEBOL | 0.001% | 99.441% |
| 9195 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001 | 0.001% | 99.442% |
| 9196 | EASTMAN KODAK CO COMMON STOCK USD.01 | 0.001% | 99.442% |
| 9197 | COLABOR GROUP I | 0.001% | 99.443% |
| 9198 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | 0.001% | 99.444% |
| 9199 | VIJAYA BANK | 0.001% | 99.444% |
| 9200 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001 | 0.001% | 99.445% |
| 9201 | MALAYAN CEMENT | 0.001% | 99.445% |
| 9202 | VIOHALCO SA | 0.001% | 99.446% |
| 9203 | WALTON ADVANCED | 0.001% | 99.447% |
| 9204 | JAPAN KENZAI CO | 0.001% | 99.447% |
| 9205 | YESCO CO LTD | 0.001% | 99.448% |
| 9206 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | 0.001% | 99.448% |
| 9207 | DAEHAN STEEL CO | 0.001% | 99.449% |
| 9208 | AIRPORT FACILIT | 0.001% | 99.450% |
| 9209 | MUCKLOW(A&J) GR | 0.001% | 99.450% |
| 9210 | PEET LIMITED | 0.001% | 99.451% |
| 9211 | NISHIKAWA RUBBE | 0.001% | 99.451% |
| 9212 | CTT-CORREIOS DE | 0.001% | 99.452% |
| 9213 | YATAK VE YO | 0.001% | 99.453% |
| 9214 | HUDACO INDUSTRI | 0.001% | 99.453% |
| 9215 | NICHIDENBO | 0.001% | 99.454% |
| 9216 | LIEN HWA INDL | 0.001% | 99.454% |
| 9217 | VA TECH WABAG L | 0.001% | 99.455% |
| 9218 | CENTRAL SEC PAT | 0.001% | 99.456% |
| 9219 | ELNUSA TBK | 0.001% | 99.456% |
| 9220 | MIDLAND REALTY | 0.001% | 99.457% |
| 9221 | NIEN HSING TEXT | 0.001% | 99.457% |
| 9222 | TUNE INS HOLDIN | 0.001% | 99.458% |
| 9223 | UNITED SECURITY BANCSHARE/CA COMMON STOCK | 0.001% | 99.459% |
| 9224 | BAOZUN INC SPN ADR ADR USD.0001 | 0.001% | 99.459% |
| 9225 | GUN EI CHEM IND | 0.001% | 99.460% |
| 9226 | GULF ISLAND FABRICATION INC COMMON STOCK | 0.001% | 99.460% |
| 9227 | KINGSWAY FINANC | 0.001% | 99.461% |
| 9228 | MOIL LTD | 0.001% | 99.461% |
| 9229 | CITIC ENVIR | 0.001% | 99.462% |
| 9230 | QAF LTD | 0.001% | 99.463% |
| 9231 | SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5 | 0.001% | 99.463% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9232 | WIZ SOL CORR DE | 0.001% | 99.464% |
| 9233 | HARIM HOLDINGS | 0.001% | 99.464% |
| 9234 | ROCKY BRANDS INC COMMON STOCK | 0.001% | 99.465% |
| 9235 | ATLAS FINANCIAL | 0.001% | 99.466% |
| 9236 | CARLSBERG BREWE | 0.001% | 99.466% |
| 9237 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.001% | 99.467% |
| 9238 | RAFFLES EDUCATI | 0.001% | 99.467% |
| 9239 | TEEKAY CORP COMMON STOCK USD.001 | 0.001% | 99.468% |
| 9240 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01 | 0.001% | 99.468% |
| 9241 | SOUNDWILL HOLDI | 0.001% | 99.469% |
| 9242 | ESSEX BIO-TECHN | 0.001% | 99.470% |
| 9243 | RHYTHM WATCH CO | 0.001% | 99.470% |
| 9244 | DONGSUNG HOLDIN | 0.001% | 99.471% |
| 9245 | NATHAN S FAMOUS INC COMMON STOCK USD.01 | 0.001% | 99.471% |
| 9246 | REIS INC COMMON STOCK USD.01 | 0.001% | 99.472% |
| 9247 | MICROPORT SCIEN | 0.001% | 99.473% |
| 9248 | TEIKOKU TSUSHIN | 0.001% | 99.473% |
| 9249 | HILAN LTD | 0.001% | 99.474% |
| 9250 | ENF TECHNOLOGY | 0.001% | 99.474% |
| 9251 | SPARTON CORP COMMON STOCK USD1.25 | 0.001% | 99.475% |
| 9252 | DESTINATION XL GROUP INC COMMON STOCK USD.01 | 0.001% | 99.475% |
| 9253 | IWAKI & CO LTD | 0.001% | 99.476% |
| 9254 | MAEDA KOSEN CO. | 0.001% | 99.477% |
| 9255 | ASPO OYJ | 0.001% | 99.477% |
| 9256 | UNION TOOL CO | 0.001% | 99.478% |
| 9257 | SHORE BANCSHARES INC COMMON STOCK USD.01 | 0.001% | 99.478% |
| 9258 | TOTAL ACCESS CO | 0.001% | 99.479% |
| 9259 | EMPERIA HOLDING | 0.001% | 99.479% |
| 9260 | BW PLANTATION | 0.001% | 99.480% |
| 9261 | AA PLC | 0.001% | 99.481% |
| 9262 | NIP AIR CON | 0.001% | 99.481% |
| 9263 | BANGKOK BANK | 0.001% | 99.482% |
| 9264 | MANI INC | 0.001% | 99.482% |
| 9265 | HOUSTON WIRE & | 0.001% | 99.483% |
| 9266 | EUROCASH SA | 0.001% | 99.484% |
| 9267 | TOKYU RECREATIO | 0.001% | 99.484% |
| 9268 | MEIKO NETWORK J | 0.001% | 99.485% |
| 9269 | GLOBAL MIXED MO | 0.001% | 99.485% |
| 9270 | MARUSAN SECUR | 0.001% | 99.486% |
| 9271 | KUNSUL CHEM IND | 0.001% | 99.486% |
| 9272 | SHIN NIPPON AIR | 0.001% | 99.487% |
| 9273 | TAKAOKA TOKO HL | 0.001% | 99.488% |
| 9274 | BONANZA CREEK ENERGY INC COMMON STOCK | 0.001% | 99.488% |
| 9275 | FANG HOLDINGS LTD ADR ADR | 0.001% | 99.489% |
| 9276 | ANHUI EXPRESSWA | 0.001% | 99.489% |
| 9277 | SAMART CORP PCL | 0.001% | 99.490% |
| 9278 | HUONS CO LTD | 0.001% | 99.490% |
| 9279 | AVID TECHNOLOGY INC COMMON STOCK USD.01 | 0.001% | 99.491% |
| 9280 | MITANI SEKISAN | 0.001% | 99.491% |
| 9281 | NHPC LTD | 0.001% | 99.492% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9282 | BOURBON SA | 0.001% | 99.493% |
| 9283 | UNION BK OF TAI | 0.001% | 99.493% |
| 9284 | ROMANDE ENERGIE | 0.001% | 99.494% |
| 9285 | ORIENTAL BK OF | 0.001% | 99.494% |
| 9286 | SAMMOK S-FORM C | 0.001% | 99.495% |
| 9287 | JAPAN TRASCITY | 0.001% | 99.495% |
| 9288 | DAIHAN | 0.001% | 99.496% |
| 9289 | SAN HOLDINGS, I | 0.001% | 99.497% |
| 9290 | BANK BUKOPIN PT | 0.001% | 99.497% |
| 9291 | KIER GROUP | 0.001% | 99.498% |
| 9292 | IWATSUKA CONFEC | 0.001% | 99.498% |
| 9293 | SVENSKA HANDELS | 0.001% | 99.499% |
| 9294 | LAGERCANTZ GRO | 0.001% | 99.499% |
| 9295 | SEKONIX CO LTD | 0.001% | 99.500% |
| 9296 | FORMOSAN UNION | 0.001% | 99.501% |
| 9297 | SAGAX AB | 0.001% | 99.501% |
| 9298 | EASTON CO | 0.001% | 99.502% |
| 9299 | MACNICA FUJI EL | 0.001% | 99.502% |
| 9300 | SIME DARBY PROP | 0.001% | 99.503% |
| 9301 | NIHON KAGAKU SA | 0.001% | 99.503% |
| 9302 | MAEZAWA KASEI I | 0.001% | 99.504% |
| 9303 | EXCEL CO LTD | 0.001% | 99.504% |
| 9304 | ADCORP HLDGS | 0.001% | 99.505% |
| 9305 | CAPIO AB | 0.001% | 99.506% |
| 9306 | EMERSON PACIFIC | 0.001% | 99.506% |
| 9307 | SANKYO SEIKO CO | 0.001% | 99.507% |
| 9308 | ISTYLE INC | 0.001% | 99.507% |
| 9309 | ALI CORP | 0.001% | 99.508% |
| 9310 | KALPATARU POWER | 0.001% | 99.508% |
| 9311 | F&F COMPANY | 0.001% | 99.509% |
| 9312 | FINGERPRINT CAR | 0.001% | 99.509% |
| 9313 | ZUIKO CORP | 0.001% | 99.510% |
| 9314 | HUA HAN BIO-PHA | 0.001% | 99.511% |
| 9315 | GUNNEBO AB | 0.001% | 99.511% |
| 9316 | VETOQUINOL SA | 0.001% | 99.512% |
| 9317 | CICOR TECHNOLOG | 0.001% | 99.512% |
| 9318 | FIRST BANK OF T | 0.001% | 99.513% |
| 9319 | FOURLIS S.A. | 0.001% | 99.513% |
| 9320 | SPACE CO LTD | 0.001% | 99.514% |
| 9321 | RIKEN TECHNOS C | 0.001% | 99.515% |
| 9322 | KORADIOR HOLDIN | 0.001% | 99.515% |
| 9323 | F@N COMMUNICATI | 0.001% | 99.516% |
| 9324 | CHAMBAL FER | 0.001% | 99.516% |
| 9325 | BANK OF KOCHI L | 0.001% | 99.517% |
| 9326 | PJT PARTNERS INC A COMMON STOCK | 0.001% | 99.517% |
| 9327 | VERSO CORP A COMMON STOCK | 0.001% | 99.518% |
| 9328 | PLAZZA AG REG A | 0.001% | 99.518% |
| 9329 | CHINA LNG GROUP | 0.001% | 99.519% |
| 9330 | CONTANGO OIL + GAS COMMON STOCK USD.04 | 0.001% | 99.519% |
| 9331 | FLEETWOOD CORP | 0.001% | 99.520% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9332 | WERELDHAVE BELG | 0.001% | 99.521% |
| 9333 | ASAHI KOGYOSHA | 0.001% | 99.521% |
| 9334 | GREAT PANTHER S | 0.001% | 99.522% |
| 9335 | KI-STAR REAL ES | 0.001% | 99.522% |
| 9336 | OUG HOLDING | 0.001% | 99.523% |
| 9337 | WALLENSTAM AB | 0.001% | 99.523% |
| 9338 | OCEAN-LAND GROU | 0.001% | 99.524% |
| 9339 | JUKEN SANGYO CO | 0.001% | 99.524% |
| 9340 | SG CORPORATION | 0.001% | 99.525% |
| 9341 | NUSANTARA INFRA | 0.001% | 99.526% |
| 9342 | FDM GROUP PLC | 0.001% | 99.526% |
| 9343 | WAI KEE HOLDING | 0.001% | 99.527% |
| 9344 | NICHICON CORP | 0.001% | 99.527% |
| 9345 | CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08 | 0.001% | 99.528% |
| 9346 | GEOSTR CORP | 0.001% | 99.528% |
| 9347 | HYFLUX LTD | 0.001% | 99.529% |
| 9348 | LPKF LASER & EL | 0.001% | 99.529% |
| 9349 | EQT HOLDINGS LT | 0.001% | 99.530% |
| 9350 | TOP FRONTIER IN | 0.001% | 99.530% |
| 9351 | KAWAGISHI BRIDG | 0.001% | 99.531% |
| 9352 | SIAM FUTURE DEV | 0.001% | 99.532% |
| 9353 | DADI EARLY | 0.001% | 99.532% |
| 9354 | MERAFE RESOURCE | 0.001% | 99.533% |
| 9355 | U-SHIN | 0.001% | 99.533% |
| 9356 | DUSTIN GROUP AB | 0.001% | 99.534% |
| 9357 | AVON RUBBER | 0.001% | 99.534% |
| 9358 | SHINAGAWA REFRA | 0.001% | 99.535% |
| 9359 | PARKER CORP | 0.001% | 99.535% |
| 9360 | MLP AG | 0.001% | 99.536% |
| 9361 | ASCENDIS HEALTH | 0.001% | 99.536% |
| 9362 | UNIVERSAL ENTER | 0.001% | 99.537% |
| 9363 | KWALITY LTD | 0.001% | 99.537% |
| 9364 | PRICER AB | 0.001% | 99.538% |
| 9365 | ASTRONICS CORP CL B COMMON STOCK USD.01 | 0.001% | 99.539% |
| 9366 | FIRST SENSOR AG | 0.001% | 99.539% |
| 9367 | PEGASUS HAVA TA | 0.001% | 99.540% |
| 9368 | CHONGKUNDANG | 0.001% | 99.540% |
| 9369 | EHEALTH INC COMMON STOCK USD.001 | 0.001% | 99.541% |
| 9370 | STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001 | 0.001% | 99.541% |
| 9371 | ABOITIZ POWER C | 0.001% | 99.542% |
| 9372 | NEO SOLAR POWER | 0.001% | 99.542% |
| 9373 | ASIA PLASTIC RE | 0.001% | 99.543% |
| 9374 | NEXEN CORPORATI | 0.001% | 99.543% |
| 9375 | CONTROLADORA VUELA CIA ADR ADR | 0.001% | 99.544% |
| 9376 | CK POWER PCL | 0.001% | 99.544% |
| 9377 | AREALINK CO LTD | 0.001% | 99.545% |
| 9378 | TOMORROW FOCUS | 0.001% | 99.546% |
| 9379 | POLY CULTURE GR | 0.001% | 99.546% |
| 9380 | CHINA GREENFRES | 0.001% | 99.547% |
| 9381 | GREEN ENERGY TE | 0.001% | 99.547% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9382 | JAGRAN PRAKASHA | 0.001% | 99.548% |
| 9383 | MAMEZOU | 0.001% | 99.548% |
| 9384 | SEALINK TRAVEL | 0.001% | 99.549% |
| 9385 | ATTACQ LTD | 0.001% | 99.549% |
| 9386 | DAITO ELECTRON | 0.001% | 99.550% |
| 9387 | HANSAE YES24 HO | 0.001% | 99.550% |
| 9388 | KARDEMIR KARABU | 0.001% | 99.551% |
| 9389 | ELEMENTIA SAB D | 0.001% | 99.551% |
| 9390 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | 0.001% | 99.552% |
| 9391 | ANADOLU CAM | 0.001% | 99.552% |
| 9392 | SAMCHULLY | 0.001% | 99.553% |
| 9393 | DORO AB | 0.001% | 99.554% |
| 9394 | SIXT LEASING AG | 0.001% | 99.554% |
| 9395 | FUJIKURA KASEI | 0.001% | 99.555% |
| 9396 | HARBIN POWER EQ | 0.001% | 99.555% |
| 9397 | ULKER BISKUVI S | 0.001% | 99.556% |
| 9398 | SALIM IVOMAS | 0.001% | 99.556% |
| 9399 | TMK PAO GDR REG S GDR | 0.001% | 99.557% |
| 9400 | SABANA SHARIAH | 0.001% | 99.557% |
| 9401 | DAISHINKU CORP | 0.001% | 99.558% |
| 9402 | TEST RESEARCH I | 0.001% | 99.558% |
| 9403 | VITA GROUP LTD | 0.001% | 99.559% |
| 9404 | RENREN INC ADR ADR USD.001 | 0.001% | 99.559% |
| 9405 | TATA STEEL LTD | 0.001% | 99.560% |
| 9406 | BAOYE GROUP CO | 0.001% | 99.560% |
| 9407 | COPEL PARANA EN | 0.001% | 99.561% |
| 9408 | SEPTENI CO LTD | 0.001% | 99.561% |
| 9409 | OCTODEC | 0.001% | 99.562% |
| 9410 | CHIYODA CO | 0.001% | 99.563% |
| 9411 | RECRM RESEARCH | 0.001% | 99.563% |
| 9412 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 99.564% |
| 9413 | NICE INFORMATIO | 0.001% | 99.564% |
| 9414 | OTONOMY INC COMMON STOCK USD.001 | 0.001% | 99.565% |
| 9415 | CRAWFORD & CO | 0.001% | 99.565% |
| 9416 | MEET GROUP INC/THE COMMON STOCK USD.001 | 0.001% | 99.566% |
| 9417 | SINDO RICOH | 0.001% | 99.566% |
| 9418 | CHONGQING MACHI | 0.001% | 99.567% |
| 9419 | CSG LIMITED | 0.001% | 99.567% |
| 9420 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | 0.001% | 99.568% |
| 9421 | OPTEX COMPANY | 0.001% | 99.568% |
| 9422 | VIEL ET COMPAGN | 0.001% | 99.569% |
| 9423 | TAKARA PRINTING | 0.001% | 99.569% |
| 9424 | AXTEL SAB DE CV | 0.001% | 99.570% |
| 9425 | KAULIN MANUFACT | 0.001% | 99.570% |
| 9426 | TECHNOVATOR INT | 0.001% | 99.571% |
| 9427 | ORBIS | 0.001% | 99.571% |
| 9428 | CIA ENERGETICA | 0.001% | 99.572% |
| 9429 | ANN JOO RESOURC | 0.001% | 99.572% |
| 9430 | LOJAS AMERICANA | 0.001% | 99.573% |
| 9431 | AVANCE GAS HOLD | 0.001% | 99.573% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9432 | ALAM SUTERA REA | 0.001% | 99.574% |
| 9433 | RENO DE MEDICI | 0.001% | 99.575% |
| 9434 | STATE STREET CORP SR UNSECURED 08/20 2.55 | 0.001% | 99.575% |
| 9435 | WOONGJIN THINKB | 0.001% | 99.576% |
| 9436 | BLUEROCK RESIDENTIAL GROWTH REIT USD.01 | 0.001% | 99.576% |
| 9437 | ECOBALT SOLUTIO | 0.001% | 99.577% |
| 9438 | VITEC HLDG | 0.001% | 99.577% |
| 9439 | RADIUM LIFE TEC | 0.001% | 99.578% |
| 9440 | SERCO GROUP | 0.001% | 99.578% |
| 9441 | TAMA HOME CO LT | 0.001% | 99.579% |
| 9442 | TELEFONICA CZEC | 0.001% | 99.579% |
| 9443 | TORISHIMA PUMP | 0.001% | 99.580% |
| 9444 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33 | 0.001% | 99.580% |
| 9445 | FRED'S INC | 0.001% | 99.581% |
| 9446 | DISH TV INDIA L | 0.001% | 99.581% |
| 9447 | TORRENT POWER L | 0.001% | 99.582% |
| 9448 | G SHANK ENTERPR | 0.001% | 99.582% |
| 9449 | STRAITS TRADING | 0.001% | 99.583% |
| 9450 | WELSPUN GUJARAT | 0.001% | 99.583% |
| 9451 | TOSHO PRINTING | 0.001% | 99.584% |
| 9452 | MCLEOD RUSSEL I | 0.001% | 99.584% |
| 9453 | BUMRUNGRAD HOPT | 0.001% | 99.585% |
| 9454 | ALTICE NV | 0.001% | 99.585% |
| 9455 | FAMUR SA | 0.001% | 99.586% |
| 9456 | DHIPAYA INSURAN | 0.001% | 99.586% |
| 9457 | MQ HOLDING AB | 0.001% | 99.587% |
| 9458 | TAKANA CO LTD | 0.001% | 99.587% |
| 9459 | HKC HOLDINGS LT | 0.001% | 99.588% |
| 9460 | ENDO LIGHTING C | 0.001% | 99.588% |
| 9461 | ACCURAY INC COMMON STOCK USD.001 | 0.001% | 99.589% |
| 9462 | EASTERN MEDIA | 0.001% | 99.589% |
| 9463 | MAEIL DIARY IND | 0.001% | 99.590% |
| 9464 | COLLECTOR AB | 0.001% | 99.590% |
| 9465 | OHASHI TECHNICA | 0.001% | 99.591% |
| 9466 | SHOFU INC | 0.001% | 99.591% |
| 9467 | MOBILEZONE HOLD | 0.001% | 99.592% |
| 9468 | COMVITA LTD | 0.001% | 99.592% |
| 9469 | FOX WIZEL LTD | 0.001% | 99.593% |
| 9470 | NORCROS PLC | 0.001% | 99.593% |
| 9471 | COFFEE DAY ENTE | 0.001% | 99.594% |
| 9472 | ADO Group Ltd | 0.001% | 99.594% |
| 9473 | JAPAN ASIA GROU | 0.001% | 99.595% |
| 9474 | PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0 | 0.001% | 99.595% |
| 9475 | YAMATANE CORP N | 0.001% | 99.596% |
| 9476 | UCHIDA YOKO CO | 0.001% | 99.596% |
| 9477 | KAWASUMI LABS I | 0.001% | 99.597% |
| 9478 | YONDENKO CORP | 0.001% | 99.597% |
| 9479 | ACE TECHNOLOGIE | 0.001% | 99.598% |
| 9480 | SUZUKI CO LTD | 0.001% | 99.598% |
| 9481 | CJ HELLOVISION | 0.001% | 99.599% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9482 | DECMIL GROUP LT | 0.001% | 99.599% |
| 9483 | HUANG HSIANG CO | 0.001% | 99.600% |
| 9484 | KINKO OPTICAL C | 0.001% | 99.600% |
| 9485 | YUANSHENGTAI DA | 0.001% | 99.601% |
| 9486 | KRS CORPORATION | 0.001% | 99.601% |
| 9487 | CHINA PIONEER P | 0.001% | 99.602% |
| 9488 | ECKERT & ZIEGLE | 0.001% | 99.602% |
| 9489 | RYERSON HOLDING CORP COMMON STOCK USD.01 | 0.001% | 99.603% |
| 9490 | SUNGSHIN CEMENT | 0.000% | 99.603% |
| 9491 | CANVEST ENVIRON | 0.000% | 99.604% |
| 9492 | BERLI JUCKER CO | 0.000% | 99.604% |
| 9493 | CLINUVEL PHARM | 0.000% | 99.605% |
| 9494 | EP ENERGY CORP CL A COMMON STOCK USD.01 | 0.000% | 99.605% |
| 9495 | AUDIX CORP | 0.000% | 99.606% |
| 9496 | MAGNUM BERHAD | 0.000% | 99.606% |
| 9497 | CHUO SPRING CO | 0.000% | 99.607% |
| 9498 | HARMONICARE MED | 0.000% | 99.607% |
| 9499 | TURCAS PETROL | 0.000% | 99.608% |
| 9500 | LPN DEVELOPMENT | 0.000% | 99.608% |
| 9501 | MARISA LOJAS SA | 0.000% | 99.609% |
| 9502 | YEONG GUAN ENER | 0.000% | 99.609% |
| 9503 | GATEWAY DISTRIP | 0.000% | 99.610% |
| 9504 | BRIGADE ENTERPR | 0.000% | 99.610% |
| 9505 | NILKAMAL | 0.000% | 99.611% |
| 9506 | NIPPON HUME PIP | 0.000% | 99.611% |
| 9507 | ECZACIBASI YATI | 0.000% | 99.612% |
| 9508 | ODELIC CO LTD | 0.000% | 99.612% |
| 9509 | KAGA ELECTRONIC | 0.000% | 99.613% |
| 9510 | REJECT SHOP LTD | 0.000% | 99.613% |
| 9511 | FORFARMERS NV | 0.000% | 99.614% |
| 9512 | NISSEI PLSTIC I | 0.000% | 99.614% |
| 9513 | CHENNAI PETROLE | 0.000% | 99.615% |
| 9514 | ICD CO LTD | 0.000% | 99.615% |
| 9515 | CAL-COMP ELECTR | 0.000% | 99.616% |
| 9516 | TIVOLI A/S | 0.000% | 99.616% |
| 9517 | DIRECT INSURANC | 0.000% | 99.617% |
| 9518 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | 0.000% | 99.617% |
| 9519 | IC COMPANYYS | 0.000% | 99.618% |
| 9520 | MATERIALS ANALY | 0.000% | 99.618% |
| 9521 | INSAS BHD | 0.000% | 99.619% |
| 9522 | MANZ AUTOMATION | 0.000% | 99.619% |
| 9523 | RETAIL FOOD GRO | 0.000% | 99.620% |
| 9524 | COREMAX | 0.000% | 99.620% |
| 9525 | THE WILL-BES & | 0.000% | 99.621% |
| 9526 | SYNDICATE BANK | 0.000% | 99.621% |
| 9527 | 3M INDIA LTD | 0.000% | 99.622% |
| 9528 | E TEC E&C LTD | 0.000% | 99.622% |
| 9529 | SUN-WA TECHNOS | 0.000% | 99.623% |
| 9530 | CHUGAI RO CO LT | 0.000% | 99.623% |
| 9531 | WARSAW STOCK EX | 0.000% | 99.624% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9532 | CHONG KUN DANG | 0.000% | 99.624% |
| 9533 | NEW WORLD DEPT | 0.000% | 99.625% |
| 9534 | TSUTSUMI JEWELR | 0.000% | 99.625% |
| 9535 | TOMOE ENGINEERI | 0.000% | 99.626% |
| 9536 | MALAYAN FLOUR M | 0.000% | 99.626% |
| 9537 | UBM DEVELOPMENT | 0.000% | 99.626% |
| 9538 | STI EDUCATION S | 0.000% | 99.627% |
| 9539 | TOMOE CORP | 0.000% | 99.627% |
| 9540 | KOREA ALCOHOL I | 0.000% | 99.628% |
| 9541 | POLETOWIN PITCR | 0.000% | 99.628% |
| 9542 | NICK SCALI LTD | 0.000% | 99.629% |
| 9543 | TODA KOGYO CORP | 0.000% | 99.629% |
| 9544 | EVEREST TEXTILE | 0.000% | 99.630% |
| 9545 | FINDEL | 0.000% | 99.630% |
| 9546 | ABC ARBITRAGE | 0.000% | 99.631% |
| 9547 | CHINA MINSHENG | 0.000% | 99.631% |
| 9548 | CHIPMOS TECHNOL | 0.000% | 99.632% |
| 9549 | CHEN FULL INT C | 0.000% | 99.632% |
| 9550 | SATORI ELECTRIC | 0.000% | 99.633% |
| 9551 | SHANGHAI PRIME | 0.000% | 99.633% |
| 9552 | CARLIT HOLDINGS | 0.000% | 99.634% |
| 9553 | RINGER HUT CO L | 0.000% | 99.634% |
| 9554 | TIGA PILAR SEJA | 0.000% | 99.635% |
| 9555 | CHINA HUIYUAN J | 0.000% | 99.635% |
| 9556 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | 0.000% | 99.636% |
| 9557 | ROSENBAUER INTE | 0.000% | 99.636% |
| 9558 | HIGHLIGHT COMMU | 0.000% | 99.636% |
| 9559 | CHIHO-TIANDE GR | 0.000% | 99.637% |
| 9560 | JUVENTUS FOOTBA | 0.000% | 99.637% |
| 9561 | KERRY TJ LOGIST | 0.000% | 99.638% |
| 9562 | WOONGJIN HOLDIN | 0.000% | 99.638% |
| 9563 | KYOWA ELECTRONI | 0.000% | 99.639% |
| 9564 | SAC'S BAR HOLDI | 0.000% | 99.639% |
| 9565 | STAR MICA CO LT | 0.000% | 99.640% |
| 9566 | AMS AG | 0.000% | 99.640% |
| 9567 | INSULET CORP | 0.000% | 99.641% |
| 9568 | TOEI ANIMATION | 0.000% | 99.641% |
| 9569 | SIA ENGINEERING | 0.000% | 99.642% |
| 9570 | JMS CO | 0.000% | 99.642% |
| 9571 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | 0.000% | 99.643% |
| 9572 | UNIFIN FINANCIE | 0.000% | 99.643% |
| 9573 | FIELDS CORP | 0.000% | 99.644% |
| 9574 | DO & CO AG | 0.000% | 99.644% |
| 9575 | ZUMTOBEL AG | 0.000% | 99.644% |
| 9576 | RASSINI SAB DE | 0.000% | 99.645% |
| 9577 | LUMAX INTERNATI | 0.000% | 99.645% |
| 9578 | EL.EN. SPA | 0.000% | 99.646% |
| 9579 | CYIENT LIMITED | 0.000% | 99.646% |
| 9580 | DR HOENLE AG | 0.000% | 99.647% |
| 9581 | INUI GLOBAL LOG | 0.000% | 99.647% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9582 | ZENITRON CORP | 0.000% | 99.648% |
| 9583 | GRUPO SANDBORNS | 0.000% | 99.648% |
| 9584 | KAWASHO GECOSS | 0.000% | 99.649% |
| 9585 | MONGOLIAN MININ | 0.000% | 99.649% |
| 9586 | SK D&D | 0.000% | 99.650% |
| 9587 | CAC CORPORATION | 0.000% | 99.650% |
| 9588 | ALTECH CORP | 0.000% | 99.650% |
| 9589 | KT CORP SP ADR ADR | 0.000% | 99.651% |
| 9590 | SAMPO CORP | 0.000% | 99.651% |
| 9591 | INFORMATION SVC | 0.000% | 99.652% |
| 9592 | CIMSA | 0.000% | 99.652% |
| 9593 | ELLAKTOR SA | 0.000% | 99.653% |
| 9594 | CRUCIALTEC CO L | 0.000% | 99.653% |
| 9595 | EMCORE CORP COMMON STOCK | 0.000% | 99.654% |
| 9596 | HUANENG POWER INTL SPONS ADR ADR | 0.000% | 99.654% |
| 9597 | SANSEI YUSOKI C | 0.000% | 99.655% |
| 9598 | KONAKA CO LTD | 0.000% | 99.655% |
| 9599 | MEGA 1ST CORP B | 0.000% | 99.656% |
| 9600 | NEOWIZ CORP | 0.000% | 99.656% |
| 9601 | SAFEWAY INC | 0.000% | 99.656% |
| 9602 | YAMATO CORPORAT | 0.000% | 99.657% |
| 9603 | FOLLI FOLLIE GP | 0.000% | 99.657% |
| 9604 | ES-CON JAPAN LT | 0.000% | 99.658% |
| 9605 | Phoenix Mills L | 0.000% | 99.658% |
| 9606 | BSB BANCORP INC/MA COMMON STOCK USD.01 | 0.000% | 99.659% |
| 9607 | EHWA TECHNOLOGI | 0.000% | 99.659% |
| 9608 | NEDAP(NED APP)N | 0.000% | 99.660% |
| 9609 | NEW HOME CO INC/THE COMMON STOCK USD.01 | 0.000% | 99.660% |
| 9610 | ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0 | 0.000% | 99.661% |
| 9611 | DONGYANG GANGCH | 0.000% | 99.661% |
| 9612 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | 0.000% | 99.661% |
| 9613 | MIX TELEMATICS | 0.000% | 99.662% |
| 9614 | SHIRE PLC ADR | 0.000% | 99.662% |
| 9615 | CONNECT GROUP | 0.000% | 99.663% |
| 9616 | CHINA NEW TOWN | 0.000% | 99.663% |
| 9617 | YACHIYO INDUS C | 0.000% | 99.664% |
| 9618 | TUESDAY MORNING CORP COMMON STOCK USD.01 | 0.000% | 99.664% |
| 9619 | CN T L GAS | 0.000% | 99.665% |
| 9620 | HAKUDO CO LTD | 0.000% | 99.665% |
| 9621 | RECIPHARM AB | 0.000% | 99.666% |
| 9622 | JAPFA LTD | 0.000% | 99.666% |
| 9623 | TEN PAO GROUP H | 0.000% | 99.666% |
| 9624 | KOLON CORPORATI | 0.000% | 99.667% |
| 9625 | H S R & A | 0.000% | 99.667% |
| 9626 | GRUPO HSF | 0.000% | 99.668% |
| 9627 | CHAYANG SHENG D | 0.000% | 99.668% |
| 9628 | CLEAR CHANNEL O | 0.000% | 99.669% |
| 9629 | YORK WATER CO COMMON STOCK | 0.000% | 99.669% |
| 9630 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | 0.000% | 99.670% |
| 9631 | KOZA ALTIN ISLE | 0.000% | 99.670% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9632 | GLOBAL LIGHTING | 0.000% | 99.671% |
| 9633 | ADDLIFE AB | 0.000% | 99.671% |
| 9634 | KSB AG | 0.000% | 99.671% |
| 9635 | INABA SEISAKUSH | 0.000% | 99.672% |
| 9636 | DONGWON FOOD& B | 0.000% | 99.672% |
| 9637 | GLANBIA PLC | 0.000% | 99.673% |
| 9638 | CPMC HLDGS LTD | 0.000% | 99.673% |
| 9639 | SICHUAN EXPRESS | 0.000% | 99.674% |
| 9640 | HARUM ENERGY TB | 0.000% | 99.674% |
| 9641 | KEE TAI PROPERT | 0.000% | 99.675% |
| 9642 | KAVERI SEED CO | 0.000% | 99.675% |
| 9643 | XEROX CORPORATION SR UNSECURED 03/22 4.07 | 0.000% | 99.675% |
| 9644 | GODREJ PROPERTI | 0.000% | 99.676% |
| 9645 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.676% |
| 9646 | GENCOR INDUSTRIES INC COMMON STOCK USD.1 | 0.000% | 99.677% |
| 9647 | HANSOL PAPER CO | 0.000% | 99.677% |
| 9648 | FAR EAST ORCH | 0.000% | 99.678% |
| 9649 | TARSUS GROUP PL | 0.000% | 99.678% |
| 9650 | CENTRAL AUTO | 0.000% | 99.679% |
| 9651 | YTL POWER INTL | 0.000% | 99.679% |
| 9652 | ROYAL BAFOKENG | 0.000% | 99.679% |
| 9653 | HSIL LTD | 0.000% | 99.680% |
| 9654 | SENSHUKAI CO | 0.000% | 99.680% |
| 9655 | THIRUMALAI | 0.000% | 99.681% |
| 9656 | GENKY DRUGSTORE | 0.000% | 99.681% |
| 9657 | PROTO CORP | 0.000% | 99.682% |
| 9658 | INTERNAP CORP COMMON STOCK USD.001 | 0.000% | 99.682% |
| 9659 | ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.000% | 99.683% |
| 9660 | TAMURA TAIKO HL | 0.000% | 99.683% |
| 9661 | COLLECTION HOUS | 0.000% | 99.683% |
| 9662 | NAPEC INC | 0.000% | 99.684% |
| 9663 | VIA HOLDINGS IN | 0.000% | 99.684% |
| 9664 | UCO BANK | 0.000% | 99.685% |
| 9665 | TNPL | 0.000% | 99.685% |
| 9666 | CESC | 0.000% | 99.686% |
| 9667 | AINSWORTH GAME | 0.000% | 99.686% |
| 9668 | COOLPAD GROUP L | 0.000% | 99.686% |
| 9669 | ALVIVA HOLDINGS | 0.000% | 99.687% |
| 9670 | ELAN MICROELECT | 0.000% | 99.687% |
| 9671 | PIRAMAL ENTERPR | 0.000% | 99.688% |
| 9672 | GRUPPO MUTUIONL | 0.000% | 99.688% |
| 9673 | YUME INC COMMON STOCK USD.001 | 0.000% | 99.689% |
| 9674 | HARADA IND | 0.000% | 99.689% |
| 9675 | SKP RESOURCES B | 0.000% | 99.690% |
| 9676 | DAISYO CORP | 0.000% | 99.690% |
| 9677 | KSS LINE LTD | 0.000% | 99.690% |
| 9678 | WORLDLINE | 0.000% | 99.691% |
| 9679 | BHAKTI INVESTAM | 0.000% | 99.691% |
| 9680 | GLOBAL CONS | 0.000% | 99.692% |
| 9681 | BOE VARITRONIX | 0.000% | 99.692% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9682 | DAIICHI KENSETS | 0.000% | 99.693% |
| 9683 | MCPHERSONS LTD | 0.000% | 99.693% |
| 9684 | ICHIKEN CO LTD | 0.000% | 99.693% |
| 9685 | AMPER SA | 0.000% | 99.694% |
| 9686 | SANKO GOSEI LTD | 0.000% | 99.694% |
| 9687 | FOGO DE CHAO IN | 0.000% | 99.695% |
| 9688 | MIDSOUTH BANCORP INC COMMON STOCK USD.1 | 0.000% | 99.695% |
| 9689 | NORDJYSKE BANK | 0.000% | 99.696% |
| 9690 | KEY TECHNOLOGY INC COMMON STOCK | 0.000% | 99.696% |
| 9691 | ELECTRA CONSUME | 0.000% | 99.696% |
| 9692 | HITRON TECHNOLO | 0.000% | 99.697% |
| 9693 | MAXIM POWER COR | 0.000% | 99.697% |
| 9694 | SECTRA AB - B S | 0.000% | 99.698% |
| 9695 | CHINA ENERGINE | 0.000% | 99.698% |
| 9696 | HEVEABOARD | 0.000% | 99.699% |
| 9697 | TSUBAKIMOTO KOG | 0.000% | 99.699% |
| 9698 | ELECTRICITY GEN | 0.000% | 99.699% |
| 9699 | REALORD GROUP H | 0.000% | 99.700% |
| 9700 | GENESIS ENERGY | 0.000% | 99.700% |
| 9701 | COMP ENG & CONS | 0.000% | 99.701% |
| 9702 | NICOX | 0.000% | 99.701% |
| 9703 | AP EAGERS LTD | 0.000% | 99.702% |
| 9704 | HALLADOR ENERGY CO COMMON STOCK USD.01 | 0.000% | 99.702% |
| 9705 | FAG BEARINGS IN | 0.000% | 99.702% |
| 9706 | SUMINOE TEXTILE | 0.000% | 99.703% |
| 9707 | BOUSTEAD SINGAP | 0.000% | 99.703% |
| 9708 | LEIFHEIT AG | 0.000% | 99.704% |
| 9709 | BSM TECHNOLOGIE | 0.000% | 99.704% |
| 9710 | MYER HOLDINGS L | 0.000% | 99.705% |
| 9711 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | 0.000% | 99.705% |
| 9712 | NIHON PLAST CO | 0.000% | 99.705% |
| 9713 | SUMMIT ASCENT H | 0.000% | 99.706% |
| 9714 | SHANGHAI FUDAN- | 0.000% | 99.706% |
| 9715 | NIHON DEMPA KOG | 0.000% | 99.707% |
| 9716 | NIPPON KANZAI C | 0.000% | 99.707% |
| 9717 | BRASILAGRO | 0.000% | 99.708% |
| 9718 | ALBARAKA TURK K | 0.000% | 99.708% |
| 9719 | KSL HLDGS BERHA | 0.000% | 99.708% |
| 9720 | EMPRESA DE ENER | 0.000% | 99.709% |
| 9721 | TAINERGY TECH C | 0.000% | 99.709% |
| 9722 | KEPCO ENGINEERI | 0.000% | 99.710% |
| 9723 | 1ST SHANGHAI IN | 0.000% | 99.710% |
| 9724 | ENERGY RESOURCE | 0.000% | 99.711% |
| 9725 | ANANT RAJ LTD | 0.000% | 99.711% |
| 9726 | WILMINGTON GROU | 0.000% | 99.711% |
| 9727 | I O DATA DEVICE | 0.000% | 99.712% |
| 9728 | KLCC PROPERTY H | 0.000% | 99.712% |
| 9729 | MARUFUJI SHEET | 0.000% | 99.713% |
| 9730 | YAMAMURA GLASS | 0.000% | 99.713% |
| 9731 | CRAWFORD & CO | 0.000% | 99.713% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9732 | BANK OF KAOHSIU | 0.000% | 99.714% |
| 9733 | PRIMA INDUSTRIE | 0.000% | 99.714% |
| 9734 | SOMBOON ADVANCE | 0.000% | 99.715% |
| 9735 | TAKAMATSU CONS | 0.000% | 99.715% |
| 9736 | VITEC GROUP | 0.000% | 99.716% |
| 9737 | TUNAS BARU LAMP | 0.000% | 99.716% |
| 9738 | ROTTNEROS AB | 0.000% | 99.716% |
| 9739 | ASUNARO AOKI CO | 0.000% | 99.717% |
| 9740 | TAKIHYO CO LTD | 0.000% | 99.717% |
| 9741 | NAGAWA CO LTD | 0.000% | 99.718% |
| 9742 | MARUKA MACHINER | 0.000% | 99.718% |
| 9743 | AROTECH CORP COMMON STOCK USD.01 | 0.000% | 99.718% |
| 9744 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | 0.000% | 99.719% |
| 9745 | LOVISA HOLDINGS | 0.000% | 99.719% |
| 9746 | RF-LINK SYSTEM | 0.000% | 99.720% |
| 9747 | VRL LOGISTICS L | 0.000% | 99.720% |
| 9748 | TRIDENT LTD/IND | 0.000% | 99.721% |
| 9749 | SHIN NIPPON BIO | 0.000% | 99.721% |
| 9750 | TA GLOBAL BHD | 0.000% | 99.721% |
| 9751 | XAC AUTOMATION | 0.000% | 99.722% |
| 9752 | LIBERTY TAX INC COMMON STOCK USD.01 | 0.000% | 99.722% |
| 9753 | NICKEL ASIA COR | 0.000% | 99.723% |
| 9754 | THAI STANLEY EL | 0.000% | 99.723% |
| 9755 | OLD LINE BANCSHARES INC COMMON STOCK USD.01 | 0.000% | 99.723% |
| 9756 | PLAYMATES HOLDI | 0.000% | 99.724% |
| 9757 | AGUNG PODOMORO | 0.000% | 99.724% |
| 9758 | SECHE ENVIRONNE | 0.000% | 99.725% |
| 9759 | STRATTEC SECURI | 0.000% | 99.725% |
| 9760 | MODETOUR NETWOR | 0.000% | 99.725% |
| 9761 | MONETA MONEY BA | 0.000% | 99.726% |
| 9762 | SURYA SEMESTA I | 0.000% | 99.726% |
| 9763 | SRV GROUP OYJ | 0.000% | 99.727% |
| 9764 | ELITEGROUP COMP | 0.000% | 99.727% |
| 9765 | SEACHANGE INTL | 0.000% | 99.727% |
| 9766 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | 0.000% | 99.728% |
| 9767 | RCR TOMLINSON L | 0.000% | 99.728% |
| 9768 | ENERGIEDIENST H | 0.000% | 99.729% |
| 9769 | WEST HOLDINGS C | 0.000% | 99.729% |
| 9770 | DONGWHA PHARM.C | 0.000% | 99.730% |
| 9771 | CHANG WAH ELECT | 0.000% | 99.730% |
| 9772 | TYNTEK CORP | 0.000% | 99.730% |
| 9773 | SHINSEGAE ENGIN | 0.000% | 99.731% |
| 9774 | FIRST NORTHWEST BANCORP COMMON STOCK | 0.000% | 99.731% |
| 9775 | SABAF SPA | 0.000% | 99.732% |
| 9776 | ALLIANCE ONE INTERNATIONAL COMMON STOCK | 0.000% | 99.732% |
| 9777 | XAAR | 0.000% | 99.732% |
| 9778 | SHENG YU STEEL | 0.000% | 99.733% |
| 9779 | KODACO | 0.000% | 99.733% |
| 9780 | TEGEL GROUP | 0.000% | 99.734% |
| 9781 | DALIAN PORT (PD | 0.000% | 99.734% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9782 | NOZAWA CORP | 0.000% | 99.734% |
| 9783 | KOBE BUSSAN CO | 0.000% | 99.735% |
| 9784 | INDS BACHOCO SA | 0.000% | 99.735% |
| 9785 | MAHINDRA CIE AU | 0.000% | 99.736% |
| 9786 | TEIKOKU ELECTRI | 0.000% | 99.736% |
| 9787 | OIL INDIA LTD | 0.000% | 99.736% |
| 9788 | TRAVELZOO COMMON STOCK USD.01 | 0.000% | 99.737% |
| 9789 | INDUSTRIA REIT | 0.000% | 99.737% |
| 9790 | ICHIBANYA CO LT | 0.000% | 99.738% |
| 9791 | E1 CORPORATION | 0.000% | 99.738% |
| 9792 | PCM INC COMMON STOCK USD.001 | 0.000% | 99.738% |
| 9793 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | 0.000% | 99.739% |
| 9794 | OSTASIATISKE KO | 0.000% | 99.739% |
| 9795 | LONDON&PACIFIC | 0.000% | 99.740% |
| 9796 | SIMULATIONS PLUS INC COMMON STOCK USD.001 | 0.000% | 99.740% |
| 9797 | LUBY'S INC. | 0.000% | 99.740% |
| 9798 | TERAOKA SEISAKU | 0.000% | 99.741% |
| 9799 | BALMER LAWRIE | 0.000% | 99.741% |
| 9800 | OLVI | 0.000% | 99.742% |
| 9801 | FIREEYE INC COMMON STOCK USD.0001 | 0.000% | 99.742% |
| 9802 | AGROFRESH SOLUTIONS INC COMMON STOCK | 0.000% | 99.742% |
| 9803 | JNBY DESIGN LTD | 0.000% | 99.743% |
| 9804 | WONDERFUL SKY F | 0.000% | 99.743% |
| 9805 | CHINA MANMADE F | 0.000% | 99.744% |
| 9806 | AXWAY SOFTWARE | 0.000% | 99.744% |
| 9807 | PORTOBELLO SA | 0.000% | 99.744% |
| 9808 | THAICOM PUBLIC | 0.000% | 99.745% |
| 9809 | TTW PUBLIC COMP | 0.000% | 99.745% |
| 9810 | COIMA RES SPA | 0.000% | 99.746% |
| 9811 | REPCO HOME FINA | 0.000% | 99.746% |
| 9812 | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 | 0.000% | 99.746% |
| 9813 | OKK CORP | 0.000% | 99.747% |
| 9814 | DIGITAL POWER C | 0.000% | 99.747% |
| 9815 | COUNTRYWIDE | 0.000% | 99.748% |
| 9816 | JK CEMENTS LTD | 0.000% | 99.748% |
| 9817 | QUORUM HEALTH CORP COMMON STOCK USD.0001 | 0.000% | 99.748% |
| 9818 | IHQ INC | 0.000% | 99.749% |
| 9819 | NATORI CO LTD | 0.000% | 99.749% |
| 9820 | GLACIER MEDIA I | 0.000% | 99.749% |
| 9821 | SRG TAKAMI | 0.000% | 99.750% |
| 9822 | GCA SAVVIAN COR | 0.000% | 99.750% |
| 9823 | CARBORUNDUM | 0.000% | 99.751% |
| 9824 | SOKEN CHEMICAL | 0.000% | 99.751% |
| 9825 | CENTURY CASINOS INC COMMON STOCK USD.01 | 0.000% | 99.751% |
| 9826 | KANEKO SEEDS CO | 0.000% | 99.752% |
| 9827 | INDOFOOD AGRI R | 0.000% | 99.752% |
| 9828 | GRINDWELL | 0.000% | 99.753% |
| 9829 | ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3 | 0.000% | 99.753% |
| 9830 | CHUNGHWA PICTUR | 0.000% | 99.753% |
| 9831 | NOCIL LTD | 0.000% | 99.754% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9832 | ATLANTIC CAPITAL BANCSHARES COMMON STOCK | 0.000% | 99.754% |
| 9833 | GAYATRI PROJECT | 0.000% | 99.755% |
| 9834 | NICHIEI CO | 0.000% | 99.755% |
| 9835 | JSL SA | 0.000% | 99.755% |
| 9836 | TECHNO ELECTRIC | 0.000% | 99.756% |
| 9837 | DAE-IL CORP | 0.000% | 99.756% |
| 9838 | SARKUYSAN ELEKT | 0.000% | 99.756% |
| 9839 | STALPRODUKT SA | 0.000% | 99.757% |
| 9840 | ALLCARGO | 0.000% | 99.757% |
| 9841 | IL&FS TRANSPORT | 0.000% | 99.758% |
| 9842 | ROCKWOOL INTL P | 0.000% | 99.758% |
| 9843 | JOBAN KOSAN CO | 0.000% | 99.758% |
| 9844 | TONG-TAI MACHIN | 0.000% | 99.759% |
| 9845 | NORTHRIM BANCORP INC COMMON STOCK USD1.0 | 0.000% | 99.759% |
| 9846 | CNA SUNSINE | 0.000% | 99.760% |
| 9847 | JESS-LINK PRODU | 0.000% | 99.760% |
| 9848 | FLUIDRA SA | 0.000% | 99.760% |
| 9849 | NAVA BHARAT VEN | 0.000% | 99.761% |
| 9850 | KG CHEMICAL COR | 0.000% | 99.761% |
| 9851 | ADAIRS LTD | 0.000% | 99.761% |
| 9852 | BUND CENTER INV | 0.000% | 99.762% |
| 9853 | COLLECTORS UNIVERSE COMMON STOCK USD.001 | 0.000% | 99.762% |
| 9854 | IEI INTEGRATION | 0.000% | 99.763% |
| 9855 | HOKURIKU ELECTR | 0.000% | 99.763% |
| 9856 | CHURCHILL DOWNS INC COMMON STOCK | 0.000% | 99.763% |
| 9857 | MERIDA INDUSTRY | 0.000% | 99.764% |
| 9858 | ENKA INSAAT VE | 0.000% | 99.764% |
| 9859 | TUNIU CORP SPON ADR ADR USD.0001 | 0.000% | 99.765% |
| 9860 | S-CONNECT CO LT | 0.000% | 99.765% |
| 9861 | VAN DE VELDE | 0.000% | 99.765% |
| 9862 | A H BELO CORP A COMMON STOCK USD.01 | 0.000% | 99.766% |
| 9863 | TONGYANG CEMENT | 0.000% | 99.766% |
| 9864 | LINGKARAN TRANS | 0.000% | 99.766% |
| 9865 | JINDAL | 0.000% | 99.767% |
| 9866 | SPROTT RESOURCE | 0.000% | 99.767% |
| 9867 | INTEGRATED MICR | 0.000% | 99.768% |
| 9868 | CCL PRODUCTS (I | 0.000% | 99.768% |
| 9869 | TOHOKU TELECOM | 0.000% | 99.768% |
| 9870 | SINYI REALTY IN | 0.000% | 99.769% |
| 9871 | FLOW TRADERS | 0.000% | 99.769% |
| 9872 | MPHB CAPITAL BH | 0.000% | 99.770% |
| 9873 | MANGALORE REF & | 0.000% | 99.770% |
| 9874 | HOME INVEST BEL | 0.000% | 99.770% |
| 9875 | GRUPO LALA SAB | 0.000% | 99.771% |
| 9876 | BERJAYA ASSETS | 0.000% | 99.771% |
| 9877 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001 | 0.000% | 99.771% |
| 9878 | SINTEX INDUSTRI | 0.000% | 99.772% |
| 9879 | KYOWA HAKKO KIR | 0.000% | 99.772% |
| 9880 | TIPTREE INC COMMON STOCK USD.001 | 0.000% | 99.773% |
| 9881 | ITALTILE | 0.000% | 99.773% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9882 | ACAL | 0.000% | 99.773% |
| 9883 | RUSH ENTERPRISES INC CL B COMMON STOCK USD.01 | 0.000% | 99.774% |
| 9884 | MONASH IVF GRP | 0.000% | 99.774% |
| 9885 | FIRST STEAMSHIP | 0.000% | 99.774% |
| 9886 | NIKKO CO | 0.000% | 99.775% |
| 9887 | VOCENTO | 0.000% | 99.775% |
| 9888 | ZONGTAI REAL ES | 0.000% | 99.776% |
| 9889 | LEADCORP (THE) | 0.000% | 99.776% |
| 9890 | TDC SOFTWARE EN | 0.000% | 99.776% |
| 9891 | D&L INDUSTRIES | 0.000% | 99.777% |
| 9892 | DONG AH TIRE&RU | 0.000% | 99.777% |
| 9893 | AKSIGORTA AS | 0.000% | 99.777% |
| 9894 | MCCARTHY & STON | 0.000% | 99.778% |
| 9895 | MARCHEX INC CLASS B COMMON STOCK USD.01 | 0.000% | 99.778% |
| 9896 | HAINAN MEILAN A | 0.000% | 99.779% |
| 9897 | THORN GROUP LTD | 0.000% | 99.779% |
| 9898 | TRIVENI ENGINEE | 0.000% | 99.779% |
| 9899 | ALROV PROPRTIE | 0.000% | 99.780% |
| 9900 | PILIPINAS SHELL | 0.000% | 99.780% |
| 9901 | CENTRAL VALLEY COMM BANCORP COMMON STOCK | 0.000% | 99.780% |
| 9902 | BOER POWER HOLD | 0.000% | 99.781% |
| 9903 | SAMYUNG TRA | 0.000% | 99.781% |
| 9904 | TONLY ELECTRONI | 0.000% | 99.782% |
| 9905 | VON ROLL HOLDIN | 0.000% | 99.782% |
| 9906 | CENTURION C | 0.000% | 99.782% |
| 9907 | PACIFIC CURRENT | 0.000% | 99.783% |
| 9908 | NITTO FC CO | 0.000% | 99.783% |
| 9909 | ANGLO-EASTN PLA | 0.000% | 99.783% |
| 9910 | ALL RING | 0.000% | 99.784% |
| 9911 | CHINA VAST INDU | 0.000% | 99.784% |
| 9912 | AMVIG HOLDINGS | 0.000% | 99.784% |
| 9913 | BRAVIDA HOLDING | 0.000% | 99.785% |
| 9914 | CITIC DAMENG HO | 0.000% | 99.785% |
| 9915 | MK RESTAURANT G | 0.000% | 99.786% |
| 9916 | KOREA DISTRICT | 0.000% | 99.786% |
| 9917 | CAYMAN ENGLE Y I | 0.000% | 99.786% |
| 9918 | GOOD-YEAR | 0.000% | 99.787% |
| 9919 | RECYLEX SA | 0.000% | 99.787% |
| 9920 | GSI TECHNOLOGY INC COMMON STOCK USD.001 | 0.000% | 99.787% |
| 9921 | ON DECK CAPITAL INC COMMON STOCK USD.005 | 0.000% | 99.788% |
| 9922 | SPORTON INTERNA | 0.000% | 99.788% |
| 9923 | CATENA AB | 0.000% | 99.789% |
| 9924 | PHILLIPS CARBON | 0.000% | 99.789% |
| 9925 | TIME TECHNO | 0.000% | 99.789% |
| 9926 | SUMITOMO PRECIS | 0.000% | 99.790% |
| 9927 | OCL INDIA LTD | 0.000% | 99.790% |
| 9928 | ULTRALIFE CORP COMMON STOCK USD.1 | 0.000% | 99.790% |
| 9929 | CIA ENERGET CEA | 0.000% | 99.791% |
| 9930 | KECK SENG(MAL)B | 0.000% | 99.791% |
| 9931 | MIWON SC | 0.000% | 99.791% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9932 | FORESTAR GROUP INC COMMON STOCK USD1.0 | 0.000% | 99.792% |
| 9933 | YUGANG INTL | 0.000% | 99.792% |
| 9934 | SAN MIGUEL PURE | 0.000% | 99.793% |
| 9935 | ALARKO HOLDINGS | 0.000% | 99.793% |
| 9936 | CEGEDIM | 0.000% | 99.793% |
| 9937 | INFORMA PLC | 0.000% | 99.794% |
| 9938 | VECTOR | 0.000% | 99.794% |
| 9939 | NISSIN FOOD HOL | 0.000% | 99.794% |
| 9940 | OUE COMMERCIAL | 0.000% | 99.795% |
| 9941 | SARAWAK OIL PAL | 0.000% | 99.795% |
| 9942 | SUHEUNG CAPSULE | 0.000% | 99.795% |
| 9943 | HUDSON GLOBAL INC COMMON STOCK USD.001 | 0.000% | 99.796% |
| 9944 | INOX LEISURE LT | 0.000% | 99.796% |
| 9945 | WAREHOUSE GROUP | 0.000% | 99.797% |
| 9946 | T COOK IND | 0.000% | 99.797% |
| 9947 | SEOYEON CO | 0.000% | 99.797% |
| 9948 | CODAN LTD | 0.000% | 99.798% |
| 9949 | GL LTD | 0.000% | 99.798% |
| 9950 | BAY ENERGY LTD | 0.000% | 99.798% |
| 9951 | OCEAN PLASTICS | 0.000% | 99.799% |
| 9952 | HONGKONG CHINES | 0.000% | 99.799% |
| 9953 | ARDELYX INC COMMON STOCK USD.000001 | 0.000% | 99.799% |
| 9954 | LANDS END INC COMMON STOCK USD.01 | 0.000% | 99.800% |
| 9955 | NLC INDIA | 0.000% | 99.800% |
| 9956 | CHUN YUAN STEEL | 0.000% | 99.800% |
| 9957 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | 0.000% | 99.801% |
| 9958 | SEOBU T&D | 0.000% | 99.801% |
| 9959 | SAMSE SA | 0.000% | 99.802% |
| 9960 | SILVERBOW RESOURCES INC COMMON STOCK | 0.000% | 99.802% |
| 9961 | SHAPIR ENGINEER | 0.000% | 99.802% |
| 9962 | NORTHEAST BANCORP COMMON STOCK USD1.0 | 0.000% | 99.803% |
| 9963 | MAOYE INTL HOLD | 0.000% | 99.803% |
| 9964 | PYI CORPORATION | 0.000% | 99.803% |
| 9965 | MOTONIC CORP | 0.000% | 99.804% |
| 9966 | WESTPORTS HOLDI | 0.000% | 99.804% |
| 9967 | YUKEN KOGYO | 0.000% | 99.804% |
| 9968 | YC CO LTD | 0.000% | 99.805% |
| 9969 | DAITO BANK | 0.000% | 99.805% |
| 9970 | SAM JIN PHARM | 0.000% | 99.805% |
| 9971 | CHINESE MARITIM | 0.000% | 99.806% |
| 9972 | MAX INDIA LTD/N | 0.000% | 99.806% |
| 9973 | KINGS TOWN CONS | 0.000% | 99.806% |
| 9974 | SHINSEGAE INTER | 0.000% | 99.807% |
| 9975 | PYEONG HWA AUTO | 0.000% | 99.807% |
| 9976 | INTER PARFUMS | 0.000% | 99.808% |
| 9977 | GULF KEYSTONE P | 0.000% | 99.808% |
| 9978 | HAITAI CONFECTI | 0.000% | 99.808% |
| 9979 | TOTTORI BANK | 0.000% | 99.809% |
| 9980 | NIPPON CHEMIPHA | 0.000% | 99.809% |
| 9981 | NET INSIGHT | 0.000% | 99.809% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---------------------------------------|----------------|--------------|
| 9982 | EXFO INC | 0.000% | 99.810% |
| 9983 | XTREME DRILLING | 0.000% | 99.810% |
| 9984 | OHB SE | 0.000% | 99.810% |
| 9985 | CK SAN-ETSU | 0.000% | 99.811% |
| 9986 | CARILLION | 0.000% | 99.811% |
| 9987 | DEL MONTE PACIF | 0.000% | 99.811% |
| 9988 | POINTS INTERNATIONAL LTD COMMON STOCK | 0.000% | 99.812% |
| 9989 | JHSF PARTICIPAC | 0.000% | 99.812% |
| 9990 | RHODES FOOD GRO | 0.000% | 99.812% |
| 9991 | HYUNDAI ENGINEE | 0.000% | 99.813% |
| 9992 | GUANGDONG LAND | 0.000% | 99.813% |
| 9993 | YONGNAM HOLDING | 0.000% | 99.813% |
| 9994 | WINCOR NIXDORF | 0.000% | 99.814% |
| 9995 | KEYSTONE GL | 0.000% | 99.814% |
| 9996 | LUNG KEE(BERMUD | 0.000% | 99.814% |
| 9997 | HALCYON AGRIC CO | 0.000% | 99.815% |
| 9998 | SIWARD CRYSTAL | 0.000% | 99.815% |
| 9999 | PICANOL | 0.000% | 99.816% |
| 10000 | HKSCAN OYJ | 0.000% | 99.816% |
| 10001 | MBT FINANCIAL CORP COMMON STOCK | 0.000% | 99.816% |
| 10002 | PLAYMATES TOYS | 0.000% | 99.817% |
| 10003 | ELANDERS AB | 0.000% | 99.817% |
| 10004 | S&T HOLDINGS CO | 0.000% | 99.817% |
| 10005 | FUKOKU CO LTD | 0.000% | 99.818% |
| 10006 | SUNRUN INC COMMON STOCK USD.0001 | 0.000% | 99.818% |
| 10007 | LOW & BONAR PLC | 0.000% | 99.818% |
| 10008 | LONG BON INTERN | 0.000% | 99.819% |
| 10009 | AXIS REAL ESTAT | 0.000% | 99.819% |
| 10010 | CHINA POWER CLE | 0.000% | 99.819% |
| 10011 | SINO GAS & ENER | 0.000% | 99.820% |
| 10012 | KOREA TECH BANK | 0.000% | 99.820% |
| 10013 | EASTERN WATER R | 0.000% | 99.820% |
| 10014 | CYBEROPTICS CORP COMMON STOCK | 0.000% | 99.821% |
| 10015 | LIPPO CHINA RES | 0.000% | 99.821% |
| 10016 | KUMHO INV BANK | 0.000% | 99.821% |
| 10017 | HINDUSTAN CONST | 0.000% | 99.822% |
| 10018 | EUSKALTEL SA | 0.000% | 99.822% |
| 10019 | GILAT SATELLITE | 0.000% | 99.822% |
| 10020 | CLEAR MEDIA | 0.000% | 99.823% |
| 10021 | GRANDY HOUSE CO | 0.000% | 99.823% |
| 10022 | GRUPO ARGOS SA | 0.000% | 99.823% |
| 10023 | GADANG HOLDINGS | 0.000% | 99.824% |
| 10024 | MELCO HOLDINGS | 0.000% | 99.824% |
| 10025 | NICHIA STEEL WO | 0.000% | 99.824% |
| 10026 | WHA CORP PCL | 0.000% | 99.825% |
| 10027 | NEMAK SAB DE CV | 0.000% | 99.825% |
| 10028 | BSL CORPORATION | 0.000% | 99.825% |
| 10029 | YAMAYA CO | 0.000% | 99.826% |
| 10030 | REALNETWORKS INC COMMON STOCK USD.001 | 0.000% | 99.826% |
| 10031 | LINEDATA SERVIC | 0.000% | 99.826% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10032 | CROWN CONFECTIO | 0.000% | 99.827% |
| 10033 | INDOSAT TBK PT | 0.000% | 99.827% |
| 10034 | PREMIER MARKETI | 0.000% | 99.827% |
| 10035 | HIMATSINGKA SEI | 0.000% | 99.828% |
| 10036 | HOOSIERS HOLDIN | 0.000% | 99.828% |
| 10037 | WATAHAN & CO LT | 0.000% | 99.828% |
| 10038 | GOLDPAC GROUP L | 0.000% | 99.829% |
| 10039 | JASTEC CO | 0.000% | 99.829% |
| 10040 | REGIONAL CONT L | 0.000% | 99.829% |
| 10041 | FURYU CORP | 0.000% | 99.830% |
| 10042 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | 0.000% | 99.830% |
| 10043 | PARIS MIKI INC | 0.000% | 99.830% |
| 10044 | UTD PLANTATION | 0.000% | 99.831% |
| 10045 | N.W BIO | 0.000% | 99.831% |
| 10046 | VANTAGE INTERNA | 0.000% | 99.831% |
| 10047 | MITSUBISHI RESE | 0.000% | 99.832% |
| 10048 | KOLAO HOLDINGS | 0.000% | 99.832% |
| 10049 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | 0.000% | 99.832% |
| 10050 | ZUKEN INC | 0.000% | 99.833% |
| 10051 | JIANGNAN GROUP | 0.000% | 99.833% |
| 10052 | CENT PLYBRD | 0.000% | 99.833% |
| 10053 | PSI AG GESELL F | 0.000% | 99.834% |
| 10054 | MICRONICS JAPAN | 0.000% | 99.834% |
| 10055 | PAVILION REAL E | 0.000% | 99.834% |
| 10056 | PACIFIC CENTURY | 0.000% | 99.835% |
| 10057 | MEITO SANGYO CO | 0.000% | 99.835% |
| 10058 | DAEKYO | 0.000% | 99.835% |
| 10059 | TOSHO CO LTD | 0.000% | 99.836% |
| 10060 | CHINO CORPORATI | 0.000% | 99.836% |
| 10061 | DA-CIN CONSTRUC | 0.000% | 99.836% |
| 10062 | APPROACH RESOUR | 0.000% | 99.837% |
| 10063 | FSP TECHNOLOGY | 0.000% | 99.837% |
| 10064 | ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001 | 0.000% | 99.837% |
| 10065 | CSBC CORPORATIO | 0.000% | 99.838% |
| 10066 | SECOM JOSHINETS | 0.000% | 99.838% |
| 10067 | MAIL.RU GROUP GDR REGS GDR USD.000005 | 0.000% | 99.838% |
| 10068 | ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01 | 0.000% | 99.839% |
| 10069 | HANEDA ZENITH H | 0.000% | 99.839% |
| 10070 | MOROZOFF LIMITE | 0.000% | 99.839% |
| 10071 | ISENTIA GROUP L | 0.000% | 99.840% |
| 10072 | VALUE CONVERGEN | 0.000% | 99.840% |
| 10073 | BEIJING JINGNEN | 0.000% | 99.840% |
| 10074 | LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001 | 0.000% | 99.841% |
| 10075 | KEIHANSHIN RL | 0.000% | 99.841% |
| 10076 | TORIGOE CO LTD | 0.000% | 99.841% |
| 10077 | UNIVERSE INTERN | 0.000% | 99.842% |
| 10078 | MYSTATE LTD | 0.000% | 99.842% |
| 10079 | PFSWEB INC COMMON STOCK USD.001 | 0.000% | 99.842% |
| 10080 | MUGEN ESTATE CO | 0.000% | 99.843% |
| 10081 | SANFORD LTD | 0.000% | 99.843% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10082 | VICTORIA PARK A | 0.000% | 99.843% |
| 10083 | DATAWATCH CORP COMMON STOCK USD.01 | 0.000% | 99.843% |
| 10084 | SUBARU ENTERPRI | 0.000% | 99.844% |
| 10085 | DATA#3 LTD | 0.000% | 99.844% |
| 10086 | GFPT PCL | 0.000% | 99.844% |
| 10087 | UNITED UTILITIE | 0.000% | 99.845% |
| 10088 | SUNLAND GROUP L | 0.000% | 99.845% |
| 10089 | BRAEMAR SHIPPIN | 0.000% | 99.845% |
| 10090 | TAKACHIHO ELECT | 0.000% | 99.846% |
| 10091 | STP & I PCL-FOR | 0.000% | 99.846% |
| 10092 | ESSA BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.846% |
| 10093 | NEXTURN | 0.000% | 99.847% |
| 10094 | TAIDOC TECHNOLO | 0.000% | 99.847% |
| 10095 | INTEGRATED RESE | 0.000% | 99.847% |
| 10096 | KOJIMA | 0.000% | 99.848% |
| 10097 | DYNASTY CERAMIC | 0.000% | 99.848% |
| 10098 | ZIGNAGO VETRO S | 0.000% | 99.848% |
| 10099 | STADIO HOLDINGS | 0.000% | 99.849% |
| 10100 | RTX TELECOM | 0.000% | 99.849% |
| 10101 | GEM DIAMONDS | 0.000% | 99.849% |
| 10102 | TWI PHARMACEUTI | 0.000% | 99.850% |
| 10103 | GODFREY PHILLIP | 0.000% | 99.850% |
| 10104 | FNM SPA | 0.000% | 99.850% |
| 10105 | BOOM LOGISTICS | 0.000% | 99.850% |
| 10106 | ITFOR INC | 0.000% | 99.851% |
| 10107 | TWIN DISC INC COMMON STOCK | 0.000% | 99.851% |
| 10108 | VP PLC | 0.000% | 99.851% |
| 10109 | JAPAN FOUNDTN E | 0.000% | 99.852% |
| 10110 | ESCALADE INC COMMON STOCK | 0.000% | 99.852% |
| 10111 | AMIYAKI TEI CO | 0.000% | 99.852% |
| 10112 | ABLE C&C | 0.000% | 99.853% |
| 10113 | DEUTSCH | 0.000% | 99.853% |
| 10114 | CONSUMER PORTFOLIO SERVICES COMMON STOCK | 0.000% | 99.853% |
| 10115 | SFP DINING | 0.000% | 99.854% |
| 10116 | US Wire Order | 0.000% | 99.854% |
| 10117 | PRG-SCHULTZ INT | 0.000% | 99.854% |
| 10118 | MEDIA GEN INC CVR COMMON STOCK | 0.000% | 99.855% |
| 10119 | SAKAI OVEX CO L | 0.000% | 99.855% |
| 10120 | YELP INC COMMON STOCK USD.000001 | 0.000% | 99.855% |
| 10121 | MAHARASHTRA | 0.000% | 99.855% |
| 10122 | NITTA GELATIN I | 0.000% | 99.856% |
| 10123 | PAN-PACIFIC | 0.000% | 99.856% |
| 10124 | SEIBU ELECTRIC | 0.000% | 99.856% |
| 10125 | CHILLED & FROZE | 0.000% | 99.857% |
| 10126 | PARTNERS REAL E | 0.000% | 99.857% |
| 10127 | NAKAYAMA STEEL | 0.000% | 99.857% |
| 10128 | VIVA INDUSTRIAL | 0.000% | 99.858% |
| 10129 | NESCO LTD | 0.000% | 99.858% |
| 10130 | HONWORLD GROUP | 0.000% | 99.858% |
| 10131 | URBANET CORP CO | 0.000% | 99.859% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10132 | AMBASSADOR HOTE | 0.000% | 99.859% |
| 10133 | FONAR CORP COMMON STOCK USD.0001 | 0.000% | 99.859% |
| 10134 | LARSEN & TOUBRO | 0.000% | 99.860% |
| 10135 | PTG ENERGY PCL | 0.000% | 99.860% |
| 10136 | SPRINGS GLOBAL | 0.000% | 99.860% |
| 10137 | CK LIFE SCIENCE | 0.000% | 99.860% |
| 10138 | SEIKA CORP | 0.000% | 99.861% |
| 10139 | FUJI CORP/MIYAG | 0.000% | 99.861% |
| 10140 | SINO THAI EN,FG | 0.000% | 99.861% |
| 10141 | GYM GROUP PLC/T | 0.000% | 99.862% |
| 10142 | J.B. CHEM | 0.000% | 99.862% |
| 10143 | FOXTONS GROUP P | 0.000% | 99.862% |
| 10144 | LIBERTY MEDIA CORP BRAVES A TRACKING STK | 0.000% | 99.863% |
| 10145 | PP PROPERTI TBK | 0.000% | 99.863% |
| 10146 | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 | 0.000% | 99.863% |
| 10147 | LANDSEA GREEN P | 0.000% | 99.864% |
| 10148 | SHOBUNSHA PUB I | 0.000% | 99.864% |
| 10149 | SUNTECK | 0.000% | 99.864% |
| 10150 | BANGKOK AVIAT F | 0.000% | 99.864% |
| 10151 | ENEVA SA | 0.000% | 99.865% |
| 10152 | INVICTA HOLDING | 0.000% | 99.865% |
| 10153 | GENIE ENERGY LTD B COMMON STOCK | 0.000% | 99.865% |
| 10154 | SH LA CHAP | 0.000% | 99.866% |
| 10155 | MITRA | 0.000% | 99.866% |
| 10156 | MIRAIAL CO LTD | 0.000% | 99.866% |
| 10157 | FIBRA SHOP PORT | 0.000% | 99.867% |
| 10158 | EMPIRIC STUDENT | 0.000% | 99.867% |
| 10159 | MIVTACH SHAMIR | 0.000% | 99.867% |
| 10160 | CHU KONG SHIPPI | 0.000% | 99.867% |
| 10161 | EIH LTD | 0.000% | 99.868% |
| 10162 | TREASURE ASA | 0.000% | 99.868% |
| 10163 | ZHONGYU GAS HOL | 0.000% | 99.868% |
| 10164 | SAFETY GODOWN C | 0.000% | 99.869% |
| 10165 | SYNGENE INTERNA | 0.000% | 99.869% |
| 10166 | FUTURE SYSTEMS | 0.000% | 99.869% |
| 10167 | ATENOR | 0.000% | 99.870% |
| 10168 | EMPEROR ENTERTA | 0.000% | 99.870% |
| 10169 | PLDT INC SPON ADR ADR | 0.000% | 99.870% |
| 10170 | CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01 | 0.000% | 99.870% |
| 10171 | HANKOOK SHELL O | 0.000% | 99.871% |
| 10172 | KOBE ELECTRIC R | 0.000% | 99.871% |
| 10173 | SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01 | 0.000% | 99.871% |
| 10174 | GRANA Y MONTERO SA SPON ADR ADR | 0.000% | 99.872% |
| 10175 | CHC RESOURCES C | 0.000% | 99.872% |
| 10176 | ACACIA RESEARCH CORP COMMON STOCK USD.001 | 0.000% | 99.872% |
| 10177 | LIHOM-CUCHEN CO | 0.000% | 99.873% |
| 10178 | REALDOLMEN | 0.000% | 99.873% |
| 10179 | AFRICA ISRAEL P | 0.000% | 99.873% |
| 10180 | MEGASTUDY EDUCA | 0.000% | 99.873% |
| 10181 | BLACK BOX CORP | 0.000% | 99.874% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10182 | BASIC-FIT NV | 0.000% | 99.874% |
| 10183 | GRANGE RESOURCE | 0.000% | 99.874% |
| 10184 | GAMCO INVESTORS INC A COMMON STOCK USD.001 | 0.000% | 99.875% |
| 10185 | VECIMA NETWORKS | 0.000% | 99.875% |
| 10186 | YI JINNIndustr | 0.000% | 99.875% |
| 10187 | KERUR HOLDINGS | 0.000% | 99.875% |
| 10188 | PROMOTORA DE IN | 0.000% | 99.876% |
| 10189 | KOOK SOON DANG | 0.000% | 99.876% |
| 10190 | KONOSHIMA CHEMI | 0.000% | 99.876% |
| 10191 | KYERYONG CONST | 0.000% | 99.877% |
| 10192 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01 | 0.000% | 99.877% |
| 10193 | SINGHA ESTATE P | 0.000% | 99.877% |
| 10194 | UFP TECHNOLOGIES INC COMMON STOCK USD.01 | 0.000% | 99.877% |
| 10195 | TECHNOGYM SPA | 0.000% | 99.878% |
| 10196 | HOVNANIAN ENTERPRISES A COMMON STOCK USD.01 | 0.000% | 99.878% |
| 10197 | SWORD GROUP | 0.000% | 99.878% |
| 10198 | MECHEL PJSC SPONSORED ADR ADR | 0.000% | 99.879% |
| 10199 | CAVOTEC SA | 0.000% | 99.879% |
| 10200 | KPX CHEMICAL | 0.000% | 99.879% |
| 10201 | DAEWOO SHIPBUIL | 0.000% | 99.879% |
| 10202 | FILA SPA | 0.000% | 99.880% |
| 10203 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | 0.000% | 99.880% |
| 10204 | INDUSTRI JAMU D | 0.000% | 99.880% |
| 10205 | STAR MEDIA GROU | 0.000% | 99.881% |
| 10206 | KUNG SING ENGIN | 0.000% | 99.881% |
| 10207 | TECHNOTRANS AG | 0.000% | 99.881% |
| 10208 | LIBERTY MEDIA CORP BRAVES C TRACKING STK | 0.000% | 99.881% |
| 10209 | HIAG IMMOBILIEN | 0.000% | 99.882% |
| 10210 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01 | 0.000% | 99.882% |
| 10211 | PC TEL INC COMMON STOCK USD.001 | 0.000% | 99.882% |
| 10212 | STRATEC BIOMEDI | 0.000% | 99.883% |
| 10213 | SERVICE STREAM | 0.000% | 99.883% |
| 10214 | INTEGRAL DIAGNO | 0.000% | 99.883% |
| 10215 | OROCOBRE LTD | 0.000% | 99.883% |
| 10216 | ASIA FINANCIAL | 0.000% | 99.884% |
| 10217 | TOWN HEALTH INT | 0.000% | 99.884% |
| 10218 | AZORIM-INVESTME | 0.000% | 99.884% |
| 10219 | TOUNG LOONG TEX | 0.000% | 99.885% |
| 10220 | SINMAG BAKERY M | 0.000% | 99.885% |
| 10221 | TECHNO RYOWA LT | 0.000% | 99.885% |
| 10222 | TAO HEUNG HOLDI | 0.000% | 99.885% |
| 10223 | LOJAS AMERICANA | 0.000% | 99.886% |
| 10224 | KEYANG ELEC | 0.000% | 99.886% |
| 10225 | ASHTROM PROPERT | 0.000% | 99.886% |
| 10226 | ZEALAND PHARMA | 0.000% | 99.887% |
| 10227 | AKCANSА CIMENTO | 0.000% | 99.887% |
| 10228 | ALMIRALL SA | 0.000% | 99.887% |
| 10229 | DAIDOH | 0.000% | 99.887% |
| 10230 | NSL LTD | 0.000% | 99.888% |
| 10231 | BasicNet S.p.A. | 0.000% | 99.888% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10232 | AGRO-KANESHO CO | 0.000% | 99.888% |
| 10233 | AWARE INC | 0.000% | 99.888% |
| 10234 | ROSTELECOM OJSC | 0.000% | 99.889% |
| 10235 | VITRO SA | 0.000% | 99.889% |
| 10236 | SAN SHING FASTE | 0.000% | 99.889% |
| 10237 | GHCL LTD | 0.000% | 99.890% |
| 10238 | HUMAX CO LTD | 0.000% | 99.890% |
| 10239 | TOMATO BANK LTD | 0.000% | 99.890% |
| 10240 | MUTOW CO LTD | 0.000% | 99.890% |
| 10241 | RATNAMANI METAL | 0.000% | 99.891% |
| 10242 | WISDOM HOLDINGS | 0.000% | 99.891% |
| 10243 | TECNISA SA | 0.000% | 99.891% |
| 10244 | CYBERPOWER SYST | 0.000% | 99.891% |
| 10245 | AUTECH | 0.000% | 99.892% |
| 10246 | SCOPE METALS GR | 0.000% | 99.892% |
| 10247 | ALLIED ELECTRON | 0.000% | 99.892% |
| 10248 | MIGROS TICARET | 0.000% | 99.893% |
| 10249 | ERM POWER LTD | 0.000% | 99.893% |
| 10250 | REGENT PACIFIC | 0.000% | 99.893% |
| 10251 | SHAN-LOONG | 0.000% | 99.893% |
| 10252 | POLYTEC ASSET H | 0.000% | 99.894% |
| 10253 | SNT CORP | 0.000% | 99.894% |
| 10254 | BEAR STATE FINANCIAL INC COMMON STOCK USD.01 | 0.000% | 99.894% |
| 10255 | LIFCO AB-B SHS | 0.000% | 99.894% |
| 10256 | MEDUSA MINING L | 0.000% | 99.895% |
| 10257 | DIALIGHT PLC | 0.000% | 99.895% |
| 10258 | TRADELINK ELECT | 0.000% | 99.895% |
| 10259 | TA-I TECHNOLOGY | 0.000% | 99.896% |
| 10260 | HT&E LTD | 0.000% | 99.896% |
| 10261 | C + F FINANCIAL CORP COMMON STOCK USD1.0 | 0.000% | 99.896% |
| 10262 | DOUBLEDRAGON PR | 0.000% | 99.896% |
| 10263 | JINLI GROUP HOL | 0.000% | 99.897% |
| 10264 | WAH SEONG | 0.000% | 99.897% |
| 10265 | MANITOU | 0.000% | 99.897% |
| 10266 | GUORUI PROPERTI | 0.000% | 99.897% |
| 10267 | AKIS GAYRIMENKU | 0.000% | 99.898% |
| 10268 | OL GROUPE SA | 0.000% | 99.898% |
| 10269 | GEO ENERGY RESO | 0.000% | 99.898% |
| 10270 | SEMCON AB | 0.000% | 99.899% |
| 10271 | DHI GROUP INC COMMON STOCK USD.01 | 0.000% | 99.899% |
| 10272 | ADURO BIOTECH INC COMMON STOCK USD.0001 | 0.000% | 99.899% |
| 10273 | CARASSO MOTORS | 0.000% | 99.899% |
| 10274 | GLOBAL BRANDS M | 0.000% | 99.900% |
| 10275 | YAIZU SUISANKAG | 0.000% | 99.900% |
| 10276 | ABBOTT INDIA LT | 0.000% | 99.900% |
| 10277 | KYORITSU PRINTI | 0.000% | 99.900% |
| 10278 | SHUNFENG INTL C | 0.000% | 99.901% |
| 10279 | ECO'S CO LTD/JA | 0.000% | 99.901% |
| 10280 | HANA MICROELECT | 0.000% | 99.901% |
| 10281 | KINGMAKER FOOTW | 0.000% | 99.901% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10282 | ENERGY EQUITY C | 0.000% | 99.902% |
| 10283 | VALNEVA SE | 0.000% | 99.902% |
| 10284 | NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01 | 0.000% | 99.902% |
| 10285 | MAXVALU NISHINI | 0.000% | 99.903% |
| 10286 | FIRST JUKEN CO | 0.000% | 99.903% |
| 10287 | EFORCE HLD | 0.000% | 99.903% |
| 10288 | KOMEHYO | 0.000% | 99.903% |
| 10289 | BOUSTEAD PLANTA | 0.000% | 99.904% |
| 10290 | METRO KAJANG HL | 0.000% | 99.904% |
| 10291 | PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01 | 0.000% | 99.904% |
| 10292 | KEIIYU CO., LTD | 0.000% | 99.904% |
| 10293 | JAPAN OIL TRANS | 0.000% | 99.905% |
| 10294 | OVERSEAS CHINES | 0.000% | 99.905% |
| 10295 | HWA SHIN CO | 0.000% | 99.905% |
| 10296 | NEC NETWK & SYS | 0.000% | 99.905% |
| 10297 | INDUSTRIAL BLDG | 0.000% | 99.906% |
| 10298 | CELLCOM ISRAEL | 0.000% | 99.906% |
| 10299 | SEVERFIELD-ROWE | 0.000% | 99.906% |
| 10300 | MAHARASHTRA SEA | 0.000% | 99.906% |
| 10301 | ESSEL PROP | 0.000% | 99.907% |
| 10302 | UNISYS CORP | 0.000% | 99.907% |
| 10303 | CHOSUN REFRACTO | 0.000% | 99.907% |
| 10304 | ASESOR DE ACTIV | 0.000% | 99.907% |
| 10305 | DHAMPUR SUGAR M | 0.000% | 99.908% |
| 10306 | QUINTIS LTD | 0.000% | 99.908% |
| 10307 | JUTAL OFFSHORE | 0.000% | 99.908% |
| 10308 | RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.000% | 99.909% |
| 10309 | ENTERPRISE BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.909% |
| 10310 | SUN KING POWER | 0.000% | 99.909% |
| 10311 | KG ETS | 0.000% | 99.909% |
| 10312 | SNAI SPA | 0.000% | 99.910% |
| 10313 | BANKWELL FINANCIAL GROUP INC COMMON STOCK | 0.000% | 99.910% |
| 10314 | BIG SHOPPING CE | 0.000% | 99.910% |
| 10315 | NAK SEALING | 0.000% | 99.910% |
| 10316 | GOLFZON CO LTD | 0.000% | 99.911% |
| 10317 | HONG LEONG ASIA | 0.000% | 99.911% |
| 10318 | WEATHERNEWS INC | 0.000% | 99.911% |
| 10319 | OCWEN FINANCIAL CORP COMMON STOCK USD.01 | 0.000% | 99.911% |
| 10320 | STRONG PETROCHE | 0.000% | 99.912% |
| 10321 | BEIJINGWEST IND | 0.000% | 99.912% |
| 10322 | CJ FOOD SYSTEM | 0.000% | 99.912% |
| 10323 | POSFUL CORPORAT | 0.000% | 99.912% |
| 10324 | EMPERADOR INC | 0.000% | 99.913% |
| 10325 | SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.000% | 99.913% |
| 10326 | KYOWA LEATHER | 0.000% | 99.913% |
| 10327 | MAX'S GROUP INC | 0.000% | 99.913% |
| 10328 | DAEWON SANUP | 0.000% | 99.914% |
| 10329 | KNR CONSTRUCTIO | 0.000% | 99.914% |
| 10330 | IMPERIAL HOTEL | 0.000% | 99.914% |
| 10331 | NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25 | 0.000% | 99.914% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10332 | KEY TRONIC CORP COMMON STOCK | 0.000% | 99.915% |
| 10333 | IDP EDUCATION L | 0.000% | 99.915% |
| 10334 | BANK INTERNASIO | 0.000% | 99.915% |
| 10335 | PW MEDTECH GROU | 0.000% | 99.915% |
| 10336 | DONG A ELTEK CO | 0.000% | 99.916% |
| 10337 | BOOT(HENRY) & S | 0.000% | 99.916% |
| 10338 | FOOD EMPIRE HOL | 0.000% | 99.916% |
| 10339 | PIHLAJALINNA OY | 0.000% | 99.916% |
| 10340 | NATURAL ALTERNT | 0.000% | 99.917% |
| 10341 | NEPES CORPORATI | 0.000% | 99.917% |
| 10342 | PREMIER FINANCIAL BANCORP COMMON STOCK | 0.000% | 99.917% |
| 10343 | KLEANNARA CO LT | 0.000% | 99.917% |
| 10344 | CHEUK NANG HLDG | 0.000% | 99.917% |
| 10345 | SAN FANG CHEMIC | 0.000% | 99.918% |
| 10346 | HONG YI FIBER I | 0.000% | 99.918% |
| 10347 | HIROSHIMA ELEC | 0.000% | 99.918% |
| 10348 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | 0.000% | 99.918% |
| 10349 | MORTGAGE CHOICE | 0.000% | 99.919% |
| 10350 | ENDUR TECH | 0.000% | 99.919% |
| 10351 | SODA NIKKA CO | 0.000% | 99.919% |
| 10352 | CHANGH ETH | 0.000% | 99.919% |
| 10353 | VOLT INFO SCIEN | 0.000% | 99.920% |
| 10354 | A MARK PRECIOUS METALS INC COMMON STOCK USD.01 | 0.000% | 99.920% |
| 10355 | BANCA SISTEMA S | 0.000% | 99.920% |
| 10356 | CHINA ELECT COR | 0.000% | 99.920% |
| 10357 | ITAB SHOP CONCE | 0.000% | 99.921% |
| 10358 | CENTER LABORATO | 0.000% | 99.921% |
| 10359 | NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001 | 0.000% | 99.921% |
| 10360 | WESTPORT INNOVA | 0.000% | 99.921% |
| 10361 | TOKYO SANGY | 0.000% | 99.922% |
| 10362 | CROOZ INC | 0.000% | 99.922% |
| 10363 | SKF INDIA LTD | 0.000% | 99.922% |
| 10364 | TOPPS TILES | 0.000% | 99.922% |
| 10365 | JK PAPER | 0.000% | 99.923% |
| 10366 | MINEROS S.A. | 0.000% | 99.923% |
| 10367 | ECHELON FINANCI | 0.000% | 99.923% |
| 10368 | BLUECOM | 0.000% | 99.923% |
| 10369 | PMP COMMUNICATI | 0.000% | 99.923% |
| 10370 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | 0.000% | 99.924% |
| 10371 | MALAKOFF CORP B | 0.000% | 99.924% |
| 10372 | B2HOLDING ASA | 0.000% | 99.924% |
| 10373 | CAN DO CO LTD | 0.000% | 99.924% |
| 10374 | TOKYO TEKKO CO | 0.000% | 99.925% |
| 10375 | MARCOPOLO SA | 0.000% | 99.925% |
| 10376 | NADEX CO LTD | 0.000% | 99.925% |
| 10377 | TAT HONG HOLDIN | 0.000% | 99.925% |
| 10378 | TAIWAN PAPER&PU | 0.000% | 99.926% |
| 10379 | TRIFAST PLC | 0.000% | 99.926% |
| 10380 | BCO DESIO E BRI | 0.000% | 99.926% |
| 10381 | SAMYA TONG | 0.000% | 99.926% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10382 | KAPSCH TRAFFICC | 0.000% | 99.927% |
| 10383 | YOUYUAN INTERNA | 0.000% | 99.927% |
| 10384 | TAIHEIYO KOUHAT | 0.000% | 99.927% |
| 10385 | INTL PAPER | 0.000% | 99.927% |
| 10386 | IMPEXMETAL | 0.000% | 99.927% |
| 10387 | MJ GLEESON PLC | 0.000% | 99.928% |
| 10388 | VBG GROUP AB | 0.000% | 99.928% |
| 10389 | KINGSGATE CONSD | 0.000% | 99.928% |
| 10390 | PAN BROTHERS TB | 0.000% | 99.928% |
| 10391 | UNION MEDICAL H | 0.000% | 99.929% |
| 10392 | SHIMOJIMA CO LT | 0.000% | 99.929% |
| 10393 | GIGASTORAGE COR | 0.000% | 99.929% |
| 10394 | SPARK ENERGY INC CLASS A COMMON STOCK USD.01 | 0.000% | 99.929% |
| 10395 | SIMPLEX INFRAST | 0.000% | 99.930% |
| 10396 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | 0.000% | 99.930% |
| 10397 | BEADELL RESOURC | 0.000% | 99.930% |
| 10398 | HALOWS CO LTD | 0.000% | 99.930% |
| 10399 | BIFFA PLC | 0.000% | 99.930% |
| 10400 | C.BANNER INTERN | 0.000% | 99.931% |
| 10401 | RESURS HOLDING | 0.000% | 99.931% |
| 10402 | TYCOONS GROUP E | 0.000% | 99.931% |
| 10403 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | 0.000% | 99.931% |
| 10404 | INDIAN OVERSEAS | 0.000% | 99.932% |
| 10405 | BASWARE OYJ | 0.000% | 99.932% |
| 10406 | TOBU STORE CO L | 0.000% | 99.932% |
| 10407 | PROGRESS WERK A | 0.000% | 99.932% |
| 10408 | LBS BINA GROUP | 0.000% | 99.932% |
| 10409 | SINO GRANDNESS | 0.000% | 99.933% |
| 10410 | GRANULES INDIA | 0.000% | 99.933% |
| 10411 | AMICA WRONKI | 0.000% | 99.933% |
| 10412 | ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001 | 0.000% | 99.933% |
| 10413 | HUAJUN HOLDINGS | 0.000% | 99.934% |
| 10414 | FUJISHOJI CO.LT | 0.000% | 99.934% |
| 10415 | TVA GROUP INC B SHRS COMMON STOCK | 0.000% | 99.934% |
| 10416 | PESTECH | 0.000% | 99.934% |
| 10417 | MC GROUP PUBLIC | 0.000% | 99.935% |
| 10418 | TRINITY LTD | 0.000% | 99.935% |
| 10419 | PHIHONG TECHNOL | 0.000% | 99.935% |
| 10420 | TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01 | 0.000% | 99.935% |
| 10421 | TIANJIN DEVMT H | 0.000% | 99.935% |
| 10422 | TOHOKU BANK | 0.000% | 99.936% |
| 10423 | NUVECTRA CORP COMMON STOCK USD.001 | 0.000% | 99.936% |
| 10424 | KONDOTEC INC | 0.000% | 99.936% |
| 10425 | NEPTUNE TECHNOL | 0.000% | 99.936% |
| 10426 | TAIWAN FIRE & M | 0.000% | 99.936% |
| 10427 | CHAMPION TECHNO | 0.000% | 99.937% |
| 10428 | VAIBHAV GL | 0.000% | 99.937% |
| 10429 | REALIA BUSINESS | 0.000% | 99.937% |
| 10430 | DA MING INTERNA | 0.000% | 99.937% |
| 10431 | WING TAI PROPER | 0.000% | 99.938% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|-------------------------------|----------------|--------------|
| 10432 | NEW YORK & CO I | 0.000% | 99.938% |
| 10433 | ECOGREEN FINE C | 0.000% | 99.938% |
| 10434 | LARGO RESOURCES | 0.000% | 99.938% |
| 10435 | SERVIZI ITALIA | 0.000% | 99.938% |
| 10436 | NATURES SUNSHIN | 0.000% | 99.939% |
| 10437 | MAHINDRA LIFESC | 0.000% | 99.939% |
| 10438 | SINCERE WATCH H | 0.000% | 99.939% |
| 10439 | PERENNIAL REAL | 0.000% | 99.939% |
| 10440 | JINMAO INVESTME | 0.000% | 99.940% |
| 10441 | HATHWAY CABLE | 0.000% | 99.940% |
| 10442 | CASTINGS | 0.000% | 99.940% |
| 10443 | HORIZON SECURIT | 0.000% | 99.940% |
| 10444 | HT MEDIA LTD | 0.000% | 99.940% |
| 10445 | KAORI HEAT TREA | 0.000% | 99.941% |
| 10446 | PRIME FOCUS | 0.000% | 99.941% |
| 10447 | YNH PROPERTY BH | 0.000% | 99.941% |
| 10448 | VOLUTION GROUP | 0.000% | 99.941% |
| 10449 | VINA CONCHA Y T | 0.000% | 99.941% |
| 10450 | MOTHERCARE | 0.000% | 99.942% |
| 10451 | ALKANE RESOURCE | 0.000% | 99.942% |
| 10452 | KIMOTO CO LTD | 0.000% | 99.942% |
| 10453 | DY CORP | 0.000% | 99.942% |
| 10454 | FUTURE LIFESTYL | 0.000% | 99.943% |
| 10455 | FOM CONST Y CON | 0.000% | 99.943% |
| 10456 | SAVEZONE IC | 0.000% | 99.943% |
| 10457 | BAJAJ CORP LTD | 0.000% | 99.943% |
| 10458 | PLATZER FASTIGH | 0.000% | 99.943% |
| 10459 | ACNB CORP COMMON STOCK USD2.5 | 0.000% | 99.944% |
| 10460 | PACASMAYO | 0.000% | 99.944% |
| 10461 | GREAVES COT | 0.000% | 99.944% |
| 10462 | GE T&D INDIA LT | 0.000% | 99.944% |
| 10463 | CALEDONIA MININ | 0.000% | 99.944% |
| 10464 | GLOBAL MEDICAL REIT INC REIT | 0.000% | 99.945% |
| 10465 | INDO COUNT INDU | 0.000% | 99.945% |
| 10466 | UEM EDGENTA BHD | 0.000% | 99.945% |
| 10467 | MIN AIK TECHNOL | 0.000% | 99.945% |
| 10468 | CMMB VISION HOL | 0.000% | 99.945% |
| 10469 | PROMOTORA DE IN | 0.000% | 99.946% |
| 10470 | 1ST INSURANCE C | 0.000% | 99.946% |
| 10471 | HOGG ROBINSON G | 0.000% | 99.946% |
| 10472 | IBI GROUP INC. | 0.000% | 99.946% |
| 10473 | INVESTIS HOLDIN | 0.000% | 99.946% |
| 10474 | INROM CONSTRUCT | 0.000% | 99.947% |
| 10475 | INGERSOLL | 0.000% | 99.947% |
| 10476 | CHINA NT PHARMA | 0.000% | 99.947% |
| 10477 | SOLAR INDUS | 0.000% | 99.947% |
| 10478 | HAGOROMO FOODS | 0.000% | 99.948% |
| 10479 | SHIHLIN ELEC & | 0.000% | 99.948% |
| 10480 | VULCABRAS AZALE | 0.000% | 99.948% |
| 10481 | DONG AH TIR | 0.000% | 99.948% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10482 | PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0 | 0.000% | 99.948% |
| 10483 | LIFENET INSURAN | 0.000% | 99.949% |
| 10484 | EMPEROR WATCH A | 0.000% | 99.949% |
| 10485 | VICTORY NEW MAT | 0.000% | 99.949% |
| 10486 | FDC LTD/INDIA | 0.000% | 99.949% |
| 10487 | TAIYEN BIOTECH | 0.000% | 99.949% |
| 10488 | HANKUK PAPER MF | 0.000% | 99.950% |
| 10489 | VGI GLOBAL MEDI | 0.000% | 99.950% |
| 10490 | CATHAY NO 1 REI | 0.000% | 99.950% |
| 10491 | MAXITRANS INDS | 0.000% | 99.950% |
| 10492 | AKZO NOBEL INDI | 0.000% | 99.950% |
| 10493 | HUA ENG WIRE&CA | 0.000% | 99.951% |
| 10494 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | 0.000% | 99.951% |
| 10495 | DUTY FREE INTER | 0.000% | 99.951% |
| 10496 | PETRA FOODS LTD | 0.000% | 99.951% |
| 10497 | ISE CHEMICAL CO | 0.000% | 99.951% |
| 10498 | TERNA ENERGY SA | 0.000% | 99.952% |
| 10499 | COCO'S JAPAN CO | 0.000% | 99.952% |
| 10500 | SRI AYUDHYA | 0.000% | 99.952% |
| 10501 | SANYO ENG & CON | 0.000% | 99.952% |
| 10502 | MANNATECH INC COMMON STOCK USD.0001 | 0.000% | 99.952% |
| 10503 | HANMI SEMICONDU | 0.000% | 99.953% |
| 10504 | MEDCO ENERGI IN | 0.000% | 99.953% |
| 10505 | SINGAPORE BUS S | 0.000% | 99.953% |
| 10506 | TAINAN ENTERPRI | 0.000% | 99.953% |
| 10507 | ALLGEIER SE | 0.000% | 99.953% |
| 10508 | GFOOT CO LTD | 0.000% | 99.954% |
| 10509 | CHINA FINANCIAL | 0.000% | 99.954% |
| 10510 | KMH | 0.000% | 99.954% |
| 10511 | KRAKATAU STEEL | 0.000% | 99.954% |
| 10512 | INFOMEDIA | 0.000% | 99.954% |
| 10513 | GRANDVISION BV | 0.000% | 99.955% |
| 10514 | NEXUS AG | 0.000% | 99.955% |
| 10515 | INTER CARS SA | 0.000% | 99.955% |
| 10516 | AES GENER SA | 0.000% | 99.955% |
| 10517 | CONTROLADORA VU | 0.000% | 99.955% |
| 10518 | MNRB HOLDINGS B | 0.000% | 99.956% |
| 10519 | HENGDELI HOLDIN | 0.000% | 99.956% |
| 10520 | S.A.S. DRAGON H | 0.000% | 99.956% |
| 10521 | CW GROUP HLDGS | 0.000% | 99.956% |
| 10522 | TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01 | 0.000% | 99.956% |
| 10523 | KANSAI SUPERMAR | 0.000% | 99.957% |
| 10524 | TOTAL GABON | 0.000% | 99.957% |
| 10525 | CHINA HANKING H | 0.000% | 99.957% |
| 10526 | BLUE SQUARE REA | 0.000% | 99.957% |
| 10527 | VISTA GROUP INT | 0.000% | 99.957% |
| 10528 | CHC HEALTHCARE | 0.000% | 99.958% |
| 10529 | STANDARD CHEMIC | 0.000% | 99.958% |
| 10530 | NVC LIGHTING HO | 0.000% | 99.958% |
| 10531 | ASTRAL POLY | 0.000% | 99.958% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10532 | DONGBU SECURITI | 0.000% | 99.958% |
| 10533 | CHINOOK ENERGY | 0.000% | 99.959% |
| 10534 | THAIFOODS GROUP | 0.000% | 99.959% |
| 10535 | PINE CLIFF ENER | 0.000% | 99.959% |
| 10536 | MAUREL ET PROM | 0.000% | 99.959% |
| 10537 | CGN MINING CO L | 0.000% | 99.959% |
| 10538 | ZHUHAI HLDGS IN | 0.000% | 99.960% |
| 10539 | CARR'S GROUP PL | 0.000% | 99.960% |
| 10540 | CHORUS LTD ADR ADR | 0.000% | 99.960% |
| 10541 | LUCAS BOLLS NV | 0.000% | 99.960% |
| 10542 | KIM LOONG RESOU | 0.000% | 99.960% |
| 10543 | PARAGON CAR | 0.000% | 99.960% |
| 10544 | TSEC CORP | 0.000% | 99.961% |
| 10545 | FAGRON | 0.000% | 99.961% |
| 10546 | RXP SERVICES LT | 0.000% | 99.961% |
| 10547 | COCA-COLA ICECE | 0.000% | 99.961% |
| 10548 | PHILEX MINING C | 0.000% | 99.961% |
| 10549 | JYOTHY LABORATO | 0.000% | 99.962% |
| 10550 | NAVKAR CORP LTD | 0.000% | 99.962% |
| 10551 | BURWILL HOLDING | 0.000% | 99.962% |
| 10552 | PARANAPANEMA SA | 0.000% | 99.962% |
| 10553 | NNIT A/S | 0.000% | 99.962% |
| 10554 | ADVANCETEK ENTE | 0.000% | 99.963% |
| 10555 | SELCUK ECZA DEP | 0.000% | 99.963% |
| 10556 | AGV PRODUCTS | 0.000% | 99.963% |
| 10557 | STAGE STORES INC COMMON STOCK USD.01 | 0.000% | 99.963% |
| 10558 | FULLER SMITH & | 0.000% | 99.963% |
| 10559 | OMAXE LTD | 0.000% | 99.964% |
| 10560 | COOR SERVICE MA | 0.000% | 99.964% |
| 10561 | SUNDARAM | 0.000% | 99.964% |
| 10562 | BANYAN TREE HOL | 0.000% | 99.964% |
| 10563 | KINKI SHARYO CO | 0.000% | 99.964% |
| 10564 | SILOAM INTERNAT | 0.000% | 99.964% |
| 10565 | SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01 | 0.000% | 99.965% |
| 10566 | SKANDINAVISKA E | 0.000% | 99.965% |
| 10567 | NORWEGIAN PROPE | 0.000% | 99.965% |
| 10568 | GOLDIS BHD | 0.000% | 99.965% |
| 10569 | HILONG HOLDING | 0.000% | 99.965% |
| 10570 | PLATINUM GROUP | 0.000% | 99.966% |
| 10571 | RANE H | 0.000% | 99.966% |
| 10572 | TOW CO LTD | 0.000% | 99.966% |
| 10573 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.000% | 99.966% |
| 10574 | YIP'S CHEMICAL | 0.000% | 99.966% |
| 10575 | TAKE SOLUTN | 0.000% | 99.966% |
| 10576 | SALUTICA | 0.000% | 99.967% |
| 10577 | NICHOLAS FINANCIAL INC COMMON STOCK | 0.000% | 99.967% |
| 10578 | FAR EAST HOLDIN | 0.000% | 99.967% |
| 10579 | KISCO HOLDINGS | 0.000% | 99.967% |
| 10580 | INTERSHOP HOLDI | 0.000% | 99.967% |
| 10581 | COUNTRYSIDE PRO | 0.000% | 99.968% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10582 | SELVAAG BOLIG A | 0.000% | 99.968% |
| 10583 | CPI AEROSTRUCTURES INC COMMON STOCK USD.001 | 0.000% | 99.968% |
| 10584 | MACMAHON HOLDIN | 0.000% | 99.968% |
| 10585 | PROGRESS ENERGY INC SR UNSECURED 12/19 4.875 | 0.000% | 99.968% |
| 10586 | EUROTECH SPA | 0.000% | 99.968% |
| 10587 | FIRSTSOURCE SOL | 0.000% | 99.969% |
| 10588 | DICKSON CONCEPT | 0.000% | 99.969% |
| 10589 | KINTETSU DPT ST | 0.000% | 99.969% |
| 10590 | NAGANO KEIKI CO | 0.000% | 99.969% |
| 10591 | MTLM | 0.000% | 99.969% |
| 10592 | PHARMA MAR SA | 0.000% | 99.969% |
| 10593 | CSE GLOBAL LIMI | 0.000% | 99.970% |
| 10594 | DAGANG NEXCHANG | 0.000% | 99.970% |
| 10595 | SITOU GROUP HLD | 0.000% | 99.970% |
| 10596 | MELBOURNE IT | 0.000% | 99.970% |
| 10597 | LAKSHMI VILAS B | 0.000% | 99.970% |
| 10598 | BOMBAY RAYON FA | 0.000% | 99.971% |
| 10599 | SHILPA MED | 0.000% | 99.971% |
| 10600 | Tessi S.A. | 0.000% | 99.971% |
| 10601 | TAUNG GOLD INTE | 0.000% | 99.971% |
| 10602 | SSI GROUP INC | 0.000% | 99.971% |
| 10603 | THERMAX LTD | 0.000% | 99.971% |
| 10604 | HEIDELBERGCEMEN | 0.000% | 99.972% |
| 10605 | NISSEI INDUSTRI | 0.000% | 99.972% |
| 10606 | SKYLINE CORP | 0.000% | 99.972% |
| 10607 | JAKKS PACIFIC INC COMMON STOCK USD.001 | 0.000% | 99.972% |
| 10608 | SANGSIN BRAKE | 0.000% | 99.972% |
| 10609 | MIGHTY RIVER PO | 0.000% | 99.972% |
| 10610 | SEJONG INDUSTRI | 0.000% | 99.973% |
| 10611 | TBK Co., Ltd. | 0.000% | 99.973% |
| 10612 | AGORA | 0.000% | 99.973% |
| 10613 | YAC CO LTD | 0.000% | 99.973% |
| 10614 | UTD MALACCA BER | 0.000% | 99.973% |
| 10615 | HONG KONG FERRY | 0.000% | 99.973% |
| 10616 | SANYO HOUSING N | 0.000% | 99.974% |
| 10617 | TOTAL ACCESS CO | 0.000% | 99.974% |
| 10618 | RAMKRISHNA | 0.000% | 99.974% |
| 10619 | TA ANN HOLDINGS | 0.000% | 99.974% |
| 10620 | DIFFER GRP | 0.000% | 99.974% |
| 10621 | MEDEQUITIES REALTY TRUST INC REIT USD.01 | 0.000% | 99.974% |
| 10622 | RAI WAY SPA | 0.000% | 99.975% |
| 10623 | GWANGJU SHINSEG | 0.000% | 99.975% |
| 10624 | WMIH CORP COMMON STOCK USD.00001 | 0.000% | 99.975% |
| 10625 | EUROZ LTD | 0.000% | 99.975% |
| 10626 | GOOD RESOURCES | 0.000% | 99.975% |
| 10627 | ERICSSON LM-A S | 0.000% | 99.975% |
| 10628 | BILLABONG INTER | 0.000% | 99.976% |
| 10629 | BEST BRIDAL INC | 0.000% | 99.976% |
| 10630 | CENTURY PACIFIC | 0.000% | 99.976% |
| 10631 | SIYARAM | 0.000% | 99.976% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10632 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | 0.000% | 99.976% |
| 10633 | AEGIS LOGISTICS | 0.000% | 99.976% |
| 10634 | AYGAZ | 0.000% | 99.977% |
| 10635 | WILLBROS GROUP INC COMMON STOCK USD.05 | 0.000% | 99.977% |
| 10636 | CHINA RUNDONG A | 0.000% | 99.977% |
| 10637 | UNITED MICROELECTRON SP ADR ADR | 0.000% | 99.977% |
| 10638 | ORIGIN ELECTRIC | 0.000% | 99.977% |
| 10639 | ASIA SATELLITE | 0.000% | 99.977% |
| 10640 | TURK TRKTOR VE | 0.000% | 99.977% |
| 10641 | LEMMINKAINEN OY | 0.000% | 99.978% |
| 10642 | MAGNI-TECH INDU | 0.000% | 99.978% |
| 10643 | YUNNAN WATER IN | 0.000% | 99.978% |
| 10644 | ENEA AB | 0.000% | 99.978% |
| 10645 | PACIFIC ONLINE | 0.000% | 99.978% |
| 10646 | CONSTANTIN MEDI | 0.000% | 99.978% |
| 10647 | MODUSLINK GLOBA | 0.000% | 99.979% |
| 10648 | SHIDAX CORP | 0.000% | 99.979% |
| 10649 | VICTORY CITY IN | 0.000% | 99.979% |
| 10650 | LIPPO CIKARANG | 0.000% | 99.979% |
| 10651 | DRDGOLD LTD | 0.000% | 99.979% |
| 10652 | WIN HANVERKY HO | 0.000% | 99.979% |
| 10653 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024 | 0.000% | 99.980% |
| 10654 | MIMEDX GROUP INC COMMON STOCK USD.001 | 0.000% | 99.980% |
| 10655 | ACS ACTIVIDADES | 0.000% | 99.980% |
| 10656 | MANNING + NAPIER INC COMMON STOCK USD.01 | 0.000% | 99.980% |
| 10657 | ATHENS WATER SU | 0.000% | 99.980% |
| 10658 | CB INDUSTRIAL P | 0.000% | 99.980% |
| 10659 | NEW TIMES ENERG | 0.000% | 99.980% |
| 10660 | APAR INDS | 0.000% | 99.981% |
| 10661 | WHIRLPOOL OF IN | 0.000% | 99.981% |
| 10662 | MIRZA INTERNATI | 0.000% | 99.981% |
| 10663 | MEDIVIR | 0.000% | 99.981% |
| 10664 | LINK NET TBK PT | 0.000% | 99.981% |
| 10665 | ROSETTA STONE INC COMMON STOCK USD.00005 | 0.000% | 99.981% |
| 10666 | ROS AGRO PLC GD | 0.000% | 99.981% |
| 10667 | COLUMBUS GOLD C | 0.000% | 99.982% |
| 10668 | LOW KENG HUAT(S | 0.000% | 99.982% |
| 10669 | ROULARTA MEDIA | 0.000% | 99.982% |
| 10670 | CUSTODIAN REIT | 0.000% | 99.982% |
| 10671 | NAGARJUNA FERTI | 0.000% | 99.982% |
| 10672 | OCEANA GROUP LT | 0.000% | 99.982% |
| 10673 | YIZHENG CHEM FI | 0.000% | 99.982% |
| 10674 | INTRALOT SA - I | 0.000% | 99.983% |
| 10675 | SP SETIA BHD GR | 0.000% | 99.983% |
| 10676 | GDI INTERGRATED | 0.000% | 99.983% |
| 10677 | T4F ENTRETENIMN | 0.000% | 99.983% |
| 10678 | HYUNDAI HEAVY I | 0.000% | 99.983% |
| 10679 | SALEM COMM CORP | 0.000% | 99.983% |
| 10680 | K1 VENTURES LTD | 0.000% | 99.983% |
| 10681 | LK TECH | 0.000% | 99.984% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10682 | BANCO PAN SA | 0.000% | 99.984% |
| 10683 | WEE HUR HOLDING | 0.000% | 99.984% |
| 10684 | EQUITAL | 0.000% | 99.984% |
| 10685 | MIMAKI ENGINEER | 0.000% | 99.984% |
| 10686 | GLAXO SMITHKLIN | 0.000% | 99.984% |
| 10687 | LSL PROPERTY SE | 0.000% | 99.984% |
| 10688 | FREQUENCY ELEC | 0.000% | 99.985% |
| 10689 | ANTALIS INTERNA | 0.000% | 99.985% |
| 10690 | STREET CAPITAL | 0.000% | 99.985% |
| 10691 | STEIN MART INC COMMON STOCK USD.01 | 0.000% | 99.985% |
| 10692 | TAKASHIMA & CO | 0.000% | 99.985% |
| 10693 | RGC RESOURCES INC COMMON STOCK USD5.0 | 0.000% | 99.985% |
| 10694 | OTSUKA KAGU | 0.000% | 99.985% |
| 10695 | INES CORPORATIO | 0.000% | 99.986% |
| 10696 | WARTECK INVEST | 0.000% | 99.986% |
| 10697 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | 0.000% | 99.986% |
| 10698 | NATIONAL RESEARCH CORP A COMMON STOCK USD.001 | 0.000% | 99.986% |
| 10699 | HOSTELWORLD GRO | 0.000% | 99.986% |
| 10700 | KASEN INTERNATI | 0.000% | 99.986% |
| 10701 | CST GROUP LTD | 0.000% | 99.986% |
| 10702 | CRISIL LTD | 0.000% | 99.987% |
| 10703 | ELEC DE STRASBO | 0.000% | 99.987% |
| 10704 | TILT RENEWABLES | 0.000% | 99.987% |
| 10705 | D.B. CORP LIMIT | 0.000% | 99.987% |
| 10706 | ONO SOKKI CO | 0.000% | 99.987% |
| 10707 | TRIVENI TURBINE | 0.000% | 99.987% |
| 10708 | TOKYO THEATRES | 0.000% | 99.987% |
| 10709 | HC2 HOLDINGS INC COMMON STOCK USD.001 | 0.000% | 99.987% |
| 10710 | FUJISASH CO LTD | 0.000% | 99.988% |
| 10711 | KIAN JOO CAN FC | 0.000% | 99.988% |
| 10712 | GROUP FIVE | 0.000% | 99.988% |
| 10713 | OLYMPIC CORP | 0.000% | 99.988% |
| 10714 | HOKKAI CAN CO | 0.000% | 99.988% |
| 10715 | JBF INDUSTRIES | 0.000% | 99.988% |
| 10716 | DIXIE GROUP INC COMMON STOCK USD3.0 | 0.000% | 99.988% |
| 10717 | AFFINE | 0.000% | 99.988% |
| 10718 | RECKON LTD | 0.000% | 99.989% |
| 10719 | EZRA HOLDINGS | 0.000% | 99.989% |
| 10720 | CERAGON NETWORK | 0.000% | 99.989% |
| 10721 | LOGISTEC CORP C | 0.000% | 99.989% |
| 10722 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001 | 0.000% | 99.989% |
| 10723 | PEARL ORIENTAL | 0.000% | 99.989% |
| 10724 | SACYR SA RTS EX | 0.000% | 99.989% |
| 10725 | OZFOREX GROUP L | 0.000% | 99.989% |
| 10726 | COXON PRECISE I | 0.000% | 99.990% |
| 10727 | LIBERTY GOLD CO | 0.000% | 99.990% |
| 10728 | TATA STEEL LTD | 0.000% | 99.990% |
| 10729 | MARUYAMA MFG CO | 0.000% | 99.990% |
| 10730 | URSTADT BIDDLE PROPERTIES REIT USD.01 | 0.000% | 99.990% |
| 10731 | SILVER BASE GRO | 0.000% | 99.990% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10732 | PIVOT TECHNOLOG | 0.000% | 99.990% |
| 10733 | GETIN HOLDING S | 0.000% | 99.990% |
| 10734 | DYNAMIC ELECTRO | 0.000% | 99.991% |
| 10735 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | 0.000% | 99.991% |
| 10736 | SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001 | 0.000% | 99.991% |
| 10737 | RIZAL COMML BAN | 0.000% | 99.991% |
| 10738 | BIO PAPPEL SAB | 0.000% | 99.991% |
| 10739 | NETAS TELEKOMUN | 0.000% | 99.991% |
| 10740 | SUGIH ENERGY TB | 0.000% | 99.991% |
| 10741 | PT INTERNATIONAL | 0.000% | 99.991% |
| 10742 | HONEYWELL | 0.000% | 99.991% |
| 10743 | PFENEX INC COMMON STOCK USD.001 | 0.000% | 99.992% |
| 10744 | ROBINSONS LAND | 0.000% | 99.992% |
| 10745 | FABRYKI MEBLI F | 0.000% | 99.992% |
| 10746 | AUSWIDE BANK LT | 0.000% | 99.992% |
| 10747 | S.T.CHEMICAL CO | 0.000% | 99.992% |
| 10748 | ALANDSBANKEN | 0.000% | 99.992% |
| 10749 | KAM HING INTERN | 0.000% | 99.992% |
| 10750 | INTEVAC INC | 0.000% | 99.992% |
| 10751 | WORLD HOLDINGS | 0.000% | 99.992% |
| 10752 | MIYOSHI OIL & F | 0.000% | 99.993% |
| 10753 | NIPPON FILCON C | 0.000% | 99.993% |
| 10754 | SUNWAY CONSTRUC | 0.000% | 99.993% |
| 10755 | IPE GROUP LTD | 0.000% | 99.993% |
| 10756 | GROUP LEASE PUB | 0.000% | 99.993% |
| 10757 | MCCLATCHY CO CLASS A COMMON STOCK USD.01 | 0.000% | 99.993% |
| 10758 | AMREP CORP COMMON STOCK USD.1 | 0.000% | 99.993% |
| 10759 | PROMOTORA Y OPE | 0.000% | 99.993% |
| 10760 | TSUI WAH HOLDIN | 0.000% | 99.993% |
| 10761 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01 | 0.000% | 99.994% |
| 10762 | CROCODILE GARME | 0.000% | 99.994% |
| 10763 | HANISON CONSTRU | 0.000% | 99.994% |
| 10764 | INTERSECTIONS INC COMMON STOCK USD.01 | 0.000% | 99.994% |
| 10765 | HIPAY GROUP SA | 0.000% | 99.994% |
| 10766 | OOEDO ONSEN REI | 0.000% | 99.994% |
| 10767 | TEN PEAKS COFFE | 0.000% | 99.994% |
| 10768 | TOWER LTD | 0.000% | 99.994% |
| 10769 | K.P.R. MILL | 0.000% | 99.994% |
| 10770 | DYAX CORPORATIO | 0.000% | 99.994% |
| 10771 | BGF RETAIL CO L | 0.000% | 99.995% |
| 10772 | IRADIMED CORP COMMON STOCK USD.0001 | 0.000% | 99.995% |
| 10773 | STARK TECHNOLOG | 0.000% | 99.995% |
| 10774 | MEDICAL SYSTEM | 0.000% | 99.995% |
| 10775 | VIRCO MFG CORPORATION COMMON STOCK USD.01 | 0.000% | 99.995% |
| 10776 | ATLANTICUS HOLDINGS CORP COMMON STOCK | 0.000% | 99.995% |
| 10777 | CORP BANK | 0.000% | 99.995% |
| 10778 | ASHFORD INC COMMON STOCK USD.01 | 0.000% | 99.995% |
| 10779 | SIERRA METALS I | 0.000% | 99.995% |
| 10780 | A&D CO LTD | 0.000% | 99.995% |
| 10781 | BSQUARE CORP COMMON STOCK | 0.000% | 99.995% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10782 | HARTE HANKS INC COMMON STOCK USD1.0 | 0.000% | 99.996% |
| 10783 | LAURA ASHLEY HO | 0.000% | 99.996% |
| 10784 | MCKAY SECURITIE | 0.000% | 99.996% |
| 10785 | GALLANT VENTURE | 0.000% | 99.996% |
| 10786 | GUANGNAN(HLDGS) | 0.000% | 99.996% |
| 10787 | NIHON TRIM CO | 0.000% | 99.996% |
| 10788 | TOWN CENTRE SEC | 0.000% | 99.996% |
| 10789 | MIN XIN HLDGS | 0.000% | 99.996% |
| 10790 | R.E.A. HOLDINGS | 0.000% | 99.996% |
| 10791 | CHINA RARE EART | 0.000% | 99.996% |
| 10792 | ASPEN GROUP | 0.000% | 99.997% |
| 10793 | PALADIN ENERGY | 0.000% | 99.997% |
| 10794 | KOSEI SECURITIE | 0.000% | 99.997% |
| 10795 | COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05 | 0.000% | 99.997% |
| 10796 | TRISURA GROUP L | 0.000% | 99.997% |
| 10797 | STEEL & TUBE HL | 0.000% | 99.997% |
| 10798 | EASTMAIN RES IN | 0.000% | 99.997% |
| 10799 | HOKKAIDO GAS CO | 0.000% | 99.997% |
| 10800 | FRAGRANCE GROUP | 0.000% | 99.997% |
| 10801 | IGUATEMI EMP SH | 0.000% | 99.997% |
| 10802 | BOLU CIMENTO SA | 0.000% | 99.997% |
| 10803 | BGR ENERGY SYST | 0.000% | 99.998% |
| 10804 | GLORIOUS SUN EN | 0.000% | 99.998% |
| 10805 | NRJ GROUP | 0.000% | 99.998% |
| 10806 | PRIME MEDIA GRO | 0.000% | 99.998% |
| 10807 | BOUSTEAD PROJEC | 0.000% | 99.998% |
| 10808 | DYNASTY FINE WI | 0.000% | 99.998% |
| 10809 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0 | 0.000% | 99.998% |
| 10810 | ZEDGE INC CL B COMMON STOCK | 0.000% | 99.998% |
| 10811 | TSH RESOURCES B | 0.000% | 99.998% |
| 10812 | TELEGRAAF MEDIA | 0.000% | 99.998% |
| 10813 | ASANTE INC | 0.000% | 99.998% |
| 10814 | MEGASTUDY CO LT | 0.000% | 99.998% |
| 10815 | ADDNODE GROUP A | 0.000% | 99.998% |
| 10816 | V1 GROUP LTD | 0.000% | 99.999% |
| 10817 | ARCELORMITTAL S | 0.000% | 99.999% |
| 10818 | ANXIN-CHINA HOL | 0.000% | 99.999% |
| 10819 | CHINA PROPRTIE | 0.000% | 99.999% |
| 10820 | CHEROKEE INC COMMON STOCK USD.02 | 0.000% | 99.999% |
| 10821 | CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001 | 0.000% | 99.999% |
| 10822 | 5PAISA CAPITAL | 0.000% | 99.999% |
| 10823 | NATIONAL AGRICU | 0.000% | 99.999% |
| 10824 | FOUNTAIN SET HL | 0.000% | 99.999% |
| 10825 | ABAN OFFSHORE | 0.000% | 99.999% |
| 10826 | BRAVO BRIO RESTAURANT GROUP COMMON STOCK | 0.000% | 99.999% |
| 10827 | NICE SPA | 0.000% | 99.999% |
| 10828 | HSIN CHONG CONS | 0.000% | 99.999% |
| 10829 | KONG SUN HLDGS | 0.000% | 100.000% |
| 10830 | BIOSCRIP INC COMMON STOCK USD.0001 | 0.000% | 100.000% |
| 10831 | CHINA FIBER OPT | 0.000% | 100.000% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10832 | HITE HOLDINGS C | 0.000% | 100.000% |
| 10833 | INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001 | 0.000% | 100.000% |
| 10834 | PERCEPTRON INC COMMON STOCK USD.01 | 0.000% | 100.000% |
| 10835 | US AUTO PARTS N | 0.000% | 100.000% |
| 10836 | OVER FIFTY GP L | 0.000% | 100.000% |
| 10837 | ENERGY ABSOLUTE | 0.000% | 100.000% |
| 10838 | I-CABLE COMMUNI | 0.000% | 100.000% |
| 10839 | ABTERRA LTD | 0.000% | 100.000% |
| 10840 | XERIUM TECHNOLO | 0.000% | 100.000% |
| 10841 | 13 HOLDINGS LTD | 0.000% | 100.000% |
| 10842 | BE GROUP AB | 0.000% | 100.000% |
| 10843 | MITCHAM INDUSTRIES INC COMMON STOCK USD.01 | 0.000% | 100.000% |
| 10844 | DELTICOM AG | 0.000% | 100.000% |
| 10845 | PETRUS RESOURCE | 0.000% | 100.000% |
| 10846 | LOTTE CONFECT | 0.000% | 100.001% |
| 10847 | TRUBA ALAM MANU | 0.000% | 100.001% |
| 10848 | FUELCELL ENERGY INC COMMON STOCK USD.0001 | 0.000% | 100.001% |
| 10849 | SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01 | 0.000% | 100.001% |
| 10850 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01 | 0.000% | 100.001% |
| 10851 | FERRATUM OYJ | 0.000% | 100.001% |
| 10852 | ECOSYNTHETIX IN | 0.000% | 100.001% |
| 10853 | FORTRESS PAPER | 0.000% | 100.001% |
| 10854 | POLARIS SOFTWARE | 0.000% | 100.001% |
| 10855 | BLOOMSBURY PUBL | 0.000% | 100.001% |
| 10856 | IRC LIMITED | 0.000% | 100.001% |
| 10857 | AVENG | 0.000% | 100.001% |
| 10858 | MALAYSIAN RESOU | 0.000% | 100.001% |
| 10859 | BRILLIANT CIRCL | 0.000% | 100.001% |
| 10860 | KONA GRILL INC COMMON STOCK USD.01 | 0.000% | 100.001% |
| 10861 | TUNAS RIDEAN | 0.000% | 100.001% |
| 10862 | JINDAL POLY FIL | 0.000% | 100.001% |
| 10863 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | 0.000% | 100.001% |
| 10864 | LIPOCINE INC COMMON STOCK USD.0001 | 0.000% | 100.001% |
| 10865 | MUNSUN CAP | 0.000% | 100.001% |
| 10866 | AEGON NV | 0.000% | 100.002% |
| 10867 | ALTISOURCE ASSET MANAGEMENT COMMON STOCK | 0.000% | 100.002% |
| 10868 | CHINA DYNAMICS | 0.000% | 100.002% |
| 10869 | CASETEK HOLDING | 0.000% | 100.002% |
| 10870 | RCM TECHNOLOGIES INC COMMON STOCK USD.05 | 0.000% | 100.002% |
| 10871 | YEO HIAP SENG | 0.000% | 100.002% |
| 10872 | QUNXING PAPER H | 0.000% | 100.002% |
| 10873 | SINAR MAS MULTI | 0.000% | 100.002% |
| 10874 | CHARGEURS SA | 0.000% | 100.002% |
| 10875 | ENGLOBAL CORP COMMON STOCK USD.001 | 0.000% | 100.002% |
| 10876 | LUKS GROUP (VH) | 0.000% | 100.002% |
| 10877 | DAN FORM HOLDIN | 0.000% | 100.002% |
| 10878 | WATPAC LIMITED | 0.000% | 100.002% |
| 10879 | JONES ENERGY INC A COMMON STOCK USD.001 | 0.000% | 100.002% |
| 10880 | LYDIAN INTERNAT | 0.000% | 100.002% |
| 10881 | BANCO ABC BRASI | 0.000% | 100.002% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10882 | ALLEGIANT GOLD | 0.000% | 100.002% |
| 10883 | DESTINATION MATERNITY CORP COMMON STOCK USD.01 | 0.000% | 100.002% |
| 10884 | QUMU CORP COMMON STOCK USD.01 | 0.000% | 100.002% |
| 10885 | SOCIETE MANUTAN | 0.000% | 100.002% |
| 10886 | TAKACHIHO KOHEK | 0.000% | 100.002% |
| 10887 | DOGUS OTOMOTIV | 0.000% | 100.002% |
| 10888 | TEEKAY TANKERS | 0.000% | 100.002% |
| 10889 | ORBITE TECHNOLO | 0.000% | 100.002% |
| 10890 | CARINDALE PROPE | 0.000% | 100.003% |
| 10891 | ASIA CEMENT CO | 0.000% | 100.003% |
| 10892 | BOLLORE SA | 0.000% | 100.003% |
| 10893 | ARALEZ PHARMACE | 0.000% | 100.003% |
| 10894 | PACIFIC ANDES I | 0.000% | 100.003% |
| 10895 | CARPETRIGHT | 0.000% | 100.003% |
| 10896 | MINGFA GROUP | 0.000% | 100.003% |
| 10897 | LEE & MAN CHEMI | 0.000% | 100.003% |
| 10898 | PERPETUAL ENERG | 0.000% | 100.003% |
| 10899 | MAX VENTURES & | 0.000% | 100.003% |
| 10900 | CHINA SOFT POWE | 0.000% | 100.003% |
| 10901 | AMPER SA RTS EX | 0.000% | 100.003% |
| 10902 | SAFEWAY INC | 0.000% | 100.003% |
| 10903 | ALTIMMUNE INC COMMON STOCK USD.0001 | 0.000% | 100.003% |
| 10904 | MICRON SOLUTIONS INC COMMON STOCK USD.01 | 0.000% | 100.003% |
| 10905 | MIDLAND IC&I LT | 0.000% | 100.003% |
| 10906 | CROWN CONFECTIO | 0.000% | 100.003% |
| 10907 | PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1 | 0.000% | 100.003% |
| 10908 | SWIBER HOLDINGS | 0.000% | 100.003% |
| 10909 | IMMOBEL | 0.000% | 100.003% |
| 10910 | GAYATRI HIGHWAY | 0.000% | 100.003% |
| 10911 | PROBI AB | 0.000% | 100.003% |
| 10912 | CARE PROPERTY I | 0.000% | 100.003% |
| 10913 | NOVUS HOLDINGS | 0.000% | 100.003% |
| 10914 | UNICREDIT SPA R | 0.000% | 100.003% |
| 10915 | SPORTECH PLC | 0.000% | 100.003% |
| 10916 | TALVIVAARA MINI | 0.000% | 100.003% |
| 10917 | SING HOLDINGS L | 0.000% | 100.003% |
| 10918 | CHENNAI SUPER K | 0.000% | 100.003% |
| 10919 | NORDIC AMERICAN | 0.000% | 100.003% |
| 10920 | ASTRO JAPAN PR | 0.000% | 100.003% |
| 10921 | ZENITH CAPITAL | 0.000% | 100.003% |
| 10922 | EMPRESAS ICA SA | 0.000% | 100.003% |
| 10923 | STRAD ENERGY SE | 0.000% | 100.003% |
| 10924 | PIRAMAL ENTERPR | 0.000% | 100.003% |
| 10925 | BERJAYA LAND BH | 0.000% | 100.003% |
| 10926 | CHINA HUIZHAN D | 0.000% | 100.003% |
| 10927 | AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01 | 0.000% | 100.003% |
| 10928 | ID SYSTEMS INC COMMON STOCK USD.01 | 0.000% | 100.003% |
| 10929 | ORMAT TECHNOLOG | 0.000% | 100.003% |
| 10930 | RB ENERGY INC | 0.000% | 100.003% |
| 10931 | BANCA MONTE DEI | 0.000% | 100.003% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|---------------------------------------|--------------|
| 10932 | TRAKCJA SA | 0.000% | 100.003% |
| 10933 | MANITOK ENERGY | 0.000% | 100.003% |
| 10934 | DEVA HLDG | 0.000% | 100.003% |
| 10935 | ENERGIX-RENEWAB | 0.000% | 100.003% |
| 10936 | QLT INC DOJ/SEC | - | 100.003% |
| 10937 | INTERCELL AG RI | - | 100.003% |
| 10938 | HANFENG EVERGRE | - | 100.003% |
| 10939 | ANGLO IRISH BAN | - | 100.003% |
| 10940 | LIGHTSTREAM RES | - | 100.003% |
| 10941 | BERLIAN LAJU TA | - | 100.003% |
| 10942 | PEACE MARK HLDG | - | 100.003% |
| 10943 | NEWSSTAR FINANCIAL INCCVR COMMON STOCK | - | 100.003% |
| 10944 | MIRAE ASSET DAE | - | 100.003% |
| 10945 | PRIME RETIREMEN | - | 100.003% |
| 10946 | BCO ESPIR SANTO | - | 100.003% |
| 10947 | AFRICA ISRAEL I | - | 100.003% |
| 10948 | MEDCATH CORPORATION COMMON STOCK USD.01 | - | 100.003% |
| 10949 | EGANAGOLDPFEIL | - | 100.003% |
| 10950 | PRIME AET & D H | - | 100.003% |
| 10951 | MINCO BASE META | - | 100.003% |
| 10952 | TRANSCOM WORLDW | - | 100.003% |
| 10953 | RREEF CHINA COM | - | 100.003% |
| 10954 | CHINA METAL REC | - | 100.003% |
| 10955 | OROCOBRE LTD RT | - | 100.003% |
| 10956 | VIRGIN AUSTRALI | - | 100.003% |
| 10957 | BGP HOLDINGS (P | - | 100.003% |
| 10958 | GERBER SCIENTIFIC INC COM COMMON STOCK | - | 100.003% |
| 10959 | RHB CAPITAL BHD | - | 100.003% |
| 10960 | AGILE GROUP HOL | - | 100.003% |
| 10961 | QLT INC CLASS A | - | 100.003% |
| 10962 | C A DE MEDITERR | - | 100.003% |
| 10963 | AFREN PLC COMMO | - | 100.003% |
| 10964 | MONTEA SCA RTS | - | 100.003% |
| 10965 | CHINA LUMENA NE | - | 100.003% |
| 10966 | ARRIUM LTD | - | 100.003% |
| 10967 | SNS REAAL GROEP | - | 100.003% |
| 10968 | QLT INC WTS EXP | - | 100.003% |
| 10969 | TOUCHSTONE EXPL | - | 100.003% |
| 10970 | US Wire Order - | -0.003% | 100.000% |