

Tax-Managed U.S. Marketwide Value Portfolio II

As of November 30, 2017 (Updated Monthly)

Source: State Street

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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.

This fund operates as a feeder fund in a master-feeder structure and the holdings listed below are the investment holdings of the corresponding master fund.

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| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|-------------------------|------------------|-----------------|-------------------|
| Equity | | 6,901,905,320.54 | | 100.000% | |
| 1 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | | 287,230,889.40 | 4.162% | 4.162% |
| 2 | COMCAST CORP CLASS A COMMON STOCK USD.01 | | 271,098,638.76 | 3.928% | 8.089% |
| 3 | EXXON MOBIL CORP COMMON STOCK | | 241,613,712.17 | 3.501% | 11.590% |
| 4 | AT+T INC COMMON STOCK USD1.0 | | 233,845,728.70 | 3.388% | 14.978% |
| 5 | INTEL CORP COMMON STOCK USD.001 | | 223,222,263.80 | 3.234% | 18.213% |
| 6 | WELLS FARGO + CO COMMON STOCK USD1.666 | | 191,118,649.16 | 2.769% | 20.982% |
| 7 | CISCO SYSTEMS INC COMMON STOCK USD.001 | | 175,898,109.10 | 2.549% | 23.530% |
| 8 | BANK OF AMERICA CORP COMMON STOCK USD.01 | | 167,023,789.29 | 2.420% | 25.950% |
| 9 | PFIZER INC COMMON STOCK USD.05 | | 151,520,713.54 | 2.195% | 28.145% |
| 10 | CITIGROUP INC COMMON STOCK USD.01 | | 141,209,613.00 | 2.046% | 30.191% |
| 11 | TIME WARNER INC COMMON STOCK USD.01 | | 140,455,038.60 | 2.035% | 32.226% |
| 12 | CHEVRON CORP COMMON STOCK USD.75 | | 133,393,025.56 | 1.933% | 34.159% |
| 13 | WAL MART STORES INC COMMON STOCK USD.1 | | 123,141,503.31 | 1.784% | 35.943% |
| 14 | ANTHEM INC COMMON STOCK USD.01 | | 118,570,214.40 | 1.718% | 37.661% |
| 15 | CVS HEALTH CORP COMMON STOCK USD.01 | | 115,723,067.00 | 1.677% | 39.338% |
| 16 | UNION PACIFIC CORP COMMON STOCK USD2.5 | | 112,348,192.00 | 1.628% | 40.966% |
| 17 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | | 110,713,716.74 | 1.604% | 42.570% |
| 18 | AETNA INC COMMON STOCK USD.01 | | 100,623,683.16 | 1.458% | 44.028% |
| 19 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | | 96,287,475.20 | 1.395% | 45.423% |
| 20 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | | 89,362,391.06 | 1.295% | 46.718% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 21 | CONOCOPHILLIPS COMMON STOCK USD.01 | | 75,775,889.28 | 1.098% | 47.815% |
| 22 | PHILLIPS 66 COMMON STOCK | | 75,653,389.80 | 1.096% | 48.912% |
| 23 | NORFOLK SOUTHERN CORP COMMON STOCK USD1.0 | | 75,585,096.27 | 1.095% | 50.007% |
| 24 | QUALCOMM INC COMMON STOCK USD.0001 | | 70,271,043.04 | 1.018% | 51.025% |
| 25 | CSX CORP COMMON STOCK USD1.0 | | 69,294,462.50 | 1.004% | 52.029% |
| 26 | MEDTRONIC PLC COMMON STOCK USD.1 | | 66,868,192.75 | 0.969% | 52.998% |
| 27 | HUMANA INC COMMON STOCK USD.166 | | 61,775,300.04 | 0.895% | 53.893% |
| 28 | ACTIVISION BLIZZARD INC COMMON STOCK USD.000001 | | 61,286,908.80 | 0.888% | 54.781% |
| 29 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | | 57,644,880.00 | 0.835% | 55.616% |
| 30 | MORGAN STANLEY COMMON STOCK USD.01 | | 56,906,063.37 | 0.824% | 56.440% |
| 31 | MARATHON PETROLEUM CORP COMMON STOCK | | 56,613,511.68 | 0.820% | 57.261% |
| 32 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | | 52,790,144.88 | 0.765% | 58.026% |
| 33 | VALERO ENERGY CORP COMMON STOCK USD.01 | | 51,877,072.38 | 0.752% | 58.777% |
| 34 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | | 51,795,144.20 | 0.750% | 59.528% |
| 35 | ABBOTT LABORATORIES COMMON STOCK | | 51,595,291.89 | 0.748% | 60.275% |
| 36 | METLIFE INC COMMON STOCK USD.01 | | 50,991,276.16 | 0.739% | 61.014% |
| 37 | GENERAL MOTORS CO COMMON STOCK USD.01 | | 47,209,317.82 | 0.684% | 61.698% |
| 38 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | | 43,376,110.40 | 0.628% | 62.326% |
| 39 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | | 41,119,013.02 | 0.596% | 62.922% |
| 40 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | | 40,120,150.28 | 0.581% | 63.503% |
| 41 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | | 39,951,300.00 | 0.579% | 64.082% |
| 42 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | | 39,901,041.56 | 0.578% | 64.660% |
| 43 | SOUTHWEST AIRLINES CO COMMON STOCK USD1.0 | | 39,178,319.87 | 0.568% | 65.228% |
| 44 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | | 38,785,481.36 | 0.562% | 65.790% |
| 45 | DANAHER CORP COMMON STOCK USD.01 | | 38,237,031.00 | 0.554% | 66.344% |
| 46 | SCHLUMBERGER LTD COMMON STOCK USD.01 | | 37,913,759.70 | 0.549% | 66.893% |
| 47 | FORD MOTOR CO COMMON STOCK USD.01 | | 35,901,963.88 | 0.520% | 67.414% |
| 48 | CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01 | | 34,304,224.00 | 0.497% | 67.911% |
| 49 | MICRON TECHNOLOGY INC COMMON STOCK USD.1 | | 33,481,868.67 | 0.485% | 68.396% |
| 50 | TYSON FOODS INC CL A COMMON STOCK USD.1 | | 33,313,717.50 | 0.483% | 68.878% |
| 51 | FEDEX CORP COMMON STOCK USD.1 | | 32,942,313.04 | 0.477% | 69.356% |
| 52 | ARCHER DANIELS MIDLAND CO COMMON STOCK | | 32,441,422.88 | 0.470% | 69.826% |
| 53 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | | 32,149,318.02 | 0.466% | 70.291% |
| 54 | CARNIVAL CORP COMMON STOCK USD.01 | | 32,140,560.36 | 0.466% | 70.757% |
| 55 | PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0 | | 30,507,142.40 | 0.442% | 71.199% |
| 56 | UNUM GROUP COMMON STOCK USD.1 | | 29,297,735.90 | 0.424% | 71.624% |
| 57 | CIGNA CORP COMMON STOCK USD.25 | | 28,954,924.42 | 0.420% | 72.043% |
| 58 | REPUBLIC SERVICES INC COMMON STOCK USD.01 | | 27,908,289.70 | 0.404% | 72.448% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 59 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | | 27,904,911.40 | 0.404% | 72.852% |
| 60 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | | 27,553,656.00 | 0.399% | 73.251% |
| 61 | CORNING INC COMMON STOCK USD.5 | | 25,457,082.45 | 0.369% | 73.620% |
| 62 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | | 24,885,370.30 | 0.361% | 73.980% |
| 63 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | | 24,306,113.07 | 0.352% | 74.333% |
| 64 | CHUBB LTD COMMON STOCK | | 24,224,278.05 | 0.351% | 74.684% |
| 65 | CME GROUP INC COMMON STOCK USD.01 | | 23,098,546.56 | 0.335% | 75.018% |
| 66 | DELTA AIR LINES INC COMMON STOCK USD.0001 | | 22,921,504.20 | 0.332% | 75.350% |
| 67 | ALLERGAN PLC COMMON STOCK USD.0033 | | 22,893,584.83 | 0.332% | 75.682% |
| 68 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | | 22,009,907.04 | 0.319% | 76.001% |
| 69 | TRAVELERS COS INC/THE COMMON STOCK | | 21,766,305.78 | 0.315% | 76.316% |
| 70 | ALLSTATE CORP COMMON STOCK USD.01 | | 21,679,122.84 | 0.314% | 76.630% |
| 71 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | | 21,609,387.45 | 0.313% | 76.944% |
| 72 | EATON CORP PLC COMMON STOCK USD.01 | | 20,632,700.60 | 0.299% | 77.242% |
| 73 | UNITEDHEALTH GROUP INC COMMON STOCK USD.01 | | 20,470,499.72 | 0.297% | 77.539% |
| 74 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | | 19,952,337.30 | 0.289% | 77.828% |
| 75 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 | | 19,897,468.00 | 0.288% | 78.116% |
| 76 | ANDEAVOR COMMON STOCK USD.167 | | 19,568,692.86 | 0.284% | 78.400% |
| 77 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | | 19,543,863.61 | 0.283% | 78.683% |
| 78 | INGERSOLL RAND PLC COMMON STOCK USD1.0 | | 18,672,610.58 | 0.271% | 78.954% |
| 79 | TE CONNECTIVITY LTD COMMON STOCK CHF.57 | | 18,628,762.20 | 0.270% | 79.224% |
| 80 | KINDER MORGAN INC COMMON STOCK USD.01 | | 18,260,181.70 | 0.265% | 79.488% |
| 81 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | | 18,237,995.76 | 0.264% | 79.752% |
| 82 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | | 17,526,419.67 | 0.254% | 80.006% |
| 83 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01 | | 17,162,777.80 | 0.249% | 80.255% |
| 84 | WESTERN DIGITAL CORP COMMON STOCK USD.01 | | 17,026,426.02 | 0.247% | 80.502% |
| 85 | HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01 | | 16,601,768.32 | 0.241% | 80.742% |
| 86 | SUNTRUST BANKS INC COMMON STOCK USD1.0 | | 15,748,437.16 | 0.228% | 80.970% |
| 87 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01 | | 15,487,825.36 | 0.224% | 81.195% |
| 88 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | | 15,485,595.66 | 0.224% | 81.419% |
| 89 | CATERPILLAR INC COMMON STOCK USD1.0 | | 15,230,367.30 | 0.221% | 81.640% |
| 90 | AFLAC INC COMMON STOCK USD.1 | | 14,925,530.20 | 0.216% | 81.856% |
| 91 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | | 14,721,134.92 | 0.213% | 82.069% |
| 92 | MOLSON COORS BREWING CO B COMMON STOCK USD.01 | | 14,569,555.00 | 0.211% | 82.280% |
| 93 | ARROW ELECTRONICS INC COMMON STOCK USD1.0 | | 14,169,810.33 | 0.205% | 82.486% |
| 94 | LENNAR CORP A COMMON STOCK USD.1 | | 14,068,998.00 | 0.204% | 82.690% |
| 95 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | | 13,793,936.00 | 0.200% | 82.889% |
| 96 | OWENS CORNING COMMON STOCK USD.001 | | 13,190,655.00 | 0.191% | 83.081% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 97 | IAC/INTERACTIVECORP COMMON STOCK USD.001 | | 12,666,546.75 | 0.184% | 83.264% |
| 98 | JM SMUCKER CO/THE COMMON STOCK | | 12,624,160.68 | 0.183% | 83.447% |
| 99 | WESTROCK CO COMMON STOCK | | 12,518,884.31 | 0.181% | 83.628% |
| 100 | HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01 | | 12,479,893.20 | 0.181% | 83.809% |
| 101 | ANADARKO PETROLEUM CORP COMMON STOCK USD.1 | | 12,452,039.88 | 0.180% | 83.990% |
| 102 | BB+T CORP COMMON STOCK USD5.0 | | 12,337,505.32 | 0.179% | 84.168% |
| 103 | LOEWS CORP COMMON STOCK USD.01 | | 12,258,163.44 | 0.178% | 84.346% |
| 104 | BEST BUY CO INC COMMON STOCK USD.1 | | 11,790,858.00 | 0.171% | 84.517% |
| 105 | AMERCO COMMON STOCK USD.25 | | 10,909,188.77 | 0.158% | 84.675% |
| 106 | CNA FINANCIAL CORP COMMON STOCK USD2.5 | | 10,878,773.38 | 0.158% | 84.833% |
| 107 | DR HORTON INC COMMON STOCK USD.01 | | 10,614,375.00 | 0.154% | 84.986% |
| 108 | MCKESSON CORP COMMON STOCK USD.01 | | 10,351,994.06 | 0.150% | 85.136% |
| 109 | LINCOLN NATIONAL CORP COMMON STOCK | | 10,303,247.25 | 0.149% | 85.286% |
| 110 | KEYCORP COMMON STOCK USD1.0 | | 9,987,465.80 | 0.145% | 85.430% |
| 111 | TELEFLEX INC COMMON STOCK USD1.0 | | 9,883,450.96 | 0.143% | 85.573% |
| 112 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | | 9,558,000.40 | 0.138% | 85.712% |
| 113 | XL GROUP LTD COMMON STOCK | | 9,346,536.12 | 0.135% | 85.847% |
| 114 | TOLL BROTHERS INC COMMON STOCK USD.01 | | 9,049,283.67 | 0.131% | 85.978% |
| 115 | INGREDION INC COMMON STOCK USD.01 | | 8,601,962.16 | 0.125% | 86.103% |
| 116 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01 | | 8,488,888.10 | 0.123% | 86.226% |
| 117 | RAYTHEON COMPANY COMMON STOCK USD.01 | | 8,478,458.25 | 0.123% | 86.349% |
| 118 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | | 8,465,332.92 | 0.123% | 86.472% |
| 119 | PENTAIR PLC COMMON STOCK USD.01 | | 8,392,183.44 | 0.122% | 86.593% |
| 120 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | | 8,327,188.80 | 0.121% | 86.714% |
| 121 | ARCONIC INC COMMON STOCK | | 8,164,392.11 | 0.118% | 86.832% |
| 122 | BUNGE LTD COMMON STOCK USD.01 | | 8,045,793.68 | 0.117% | 86.949% |
| 123 | TECH DATA CORP COMMON STOCK USD.0015 | | 7,864,127.50 | 0.114% | 87.063% |
| 124 | SEABOARD CORP COMMON STOCK USD1.0 | | 7,836,972.48 | 0.114% | 87.176% |
| 125 | MGM RESORTS INTERNATIONAL COMMON STOCK USD.01 | | 7,774,958.52 | 0.113% | 87.289% |
| 126 | EVEREST RE GROUP LTD COMMON STOCK USD.01 | | 7,666,894.80 | 0.111% | 87.400% |
| 127 | VALVOLINE INC COMMON STOCK USD.01 | | 7,620,309.90 | 0.110% | 87.510% |
| 128 | SYNNEX CORP COMMON STOCK USD.001 | | 7,613,580.00 | 0.110% | 87.621% |
| 129 | CNO FINANCIAL GROUP INC COMMON STOCK USD.01 | | 7,594,865.44 | 0.110% | 87.731% |
| 130 | HESS CORP COMMON STOCK USD1.0 | | 7,577,173.76 | 0.110% | 87.840% |
| 131 | CENTURYLINK INC COMMON STOCK USD1.0 | | 7,476,382.88 | 0.108% | 87.949% |
| 132 | ORBITAL ATK INC COMMON STOCK USD.01 | | 7,469,123.40 | 0.108% | 88.057% |
| 133 | RYDER SYSTEM INC COMMON STOCK USD.5 | | 7,410,333.12 | 0.107% | 88.164% |
| 134 | RELIANCE STEEL + ALUMINUM COMMON STOCK | | 7,373,696.61 | 0.107% | 88.271% |

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|---------------|--|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 135 | VULCAN MATERIALS CO COMMON STOCK USD1.0 | | 7,318,609.90 | 0.106% | 88.377% |
| 136 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | | 7,280,280.84 | 0.105% | 88.483% |
| 137 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | | 7,268,882.72 | 0.105% | 88.588% |
| 138 | DILLARDS INC CL A COMMON STOCK | | 7,230,030.00 | 0.105% | 88.693% |
| 139 | NATIONAL OILWELL VARCO INC COMMON STOCK USD.01 | | 7,150,108.90 | 0.104% | 88.796% |
| 140 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | | 6,975,452.71 | 0.101% | 88.897% |
| 141 | T MOBILE US INC COMMON STOCK USD.0001 | | 6,948,911.02 | 0.101% | 88.998% |
| 142 | MARATHON OIL CORP COMMON STOCK USD1.0 | | 6,930,561.96 | 0.100% | 89.099% |
| 143 | LIBERTY VENTURES SER A TRACKING STK USD.01 | | 6,772,878.36 | 0.098% | 89.197% |
| 144 | ASSURANT INC COMMON STOCK USD.01 | | 6,639,263.40 | 0.096% | 89.293% |
| 145 | XEROX CORP COMMON STOCK USD1.0 | | 6,596,621.28 | 0.096% | 89.388% |
| 146 | TRINITY INDUSTRIES INC COMMON STOCK USD.01 | | 6,552,969.10 | 0.095% | 89.483% |
| 147 | NEWS CORP CLASS A COMMON STOCK USD.01 | | 6,500,311.52 | 0.094% | 89.578% |
| 148 | NEWELL BRANDS INC COMMON STOCK USD1.0 | | 6,490,135.14 | 0.094% | 89.672% |
| 149 | QUANTA SERVICES INC COMMON STOCK USD.00001 | | 6,378,835.30 | 0.092% | 89.764% |
| 150 | WILLIAMS COS INC COMMON STOCK USD1.0 | | 6,299,695.85 | 0.091% | 89.855% |
| 151 | NUCOR CORP COMMON STOCK USD.4 | | 5,945,557.50 | 0.086% | 89.941% |
| 152 | JUNIPER NETWORKS INC COMMON STOCK USD.00001 | | 5,887,896.00 | 0.085% | 90.027% |
| 153 | LIBERTY BROADBAND C COMMON STOCK USD.01 | | 5,877,906.95 | 0.085% | 90.112% |
| 154 | AVNET INC COMMON STOCK USD1.0 | | 5,772,554.00 | 0.084% | 90.196% |
| 155 | MKS INSTRUMENTS INC COMMON STOCK | | 5,771,160.00 | 0.084% | 90.279% |
| 156 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | | 5,757,042.60 | 0.083% | 90.363% |
| 157 | JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01 | | 5,690,339.92 | 0.082% | 90.445% |
| 158 | PERKINELMER INC COMMON STOCK USD1.0 | | 5,636,520.00 | 0.082% | 90.527% |
| 159 | HELMERICH + PAYNE COMMON STOCK USD.1 | | 5,612,432.64 | 0.081% | 90.608% |
| 160 | HELEN OF TROY LTD COMMON STOCK USD.1 | | 5,511,778.20 | 0.080% | 90.688% |
| 161 | NEWMONT MINING CORP COMMON STOCK USD1.6 | | 5,232,901.32 | 0.076% | 90.764% |
| 162 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01 | | 5,076,810.45 | 0.074% | 90.837% |
| 163 | WHIRLPOOL CORP COMMON STOCK USD1.0 | | 5,065,359.93 | 0.073% | 90.911% |
| 164 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | | 5,039,302.80 | 0.073% | 90.984% |
| 165 | MARTIN MARIETTA MATERIALS COMMON STOCK USD.01 | | 4,924,880.87 | 0.071% | 91.055% |
| 166 | PULTEGROUP INC COMMON STOCK USD.01 | | 4,888,132.73 | 0.071% | 91.126% |
| 167 | CONVERGYS CORP COMMON STOCK | | 4,870,943.52 | 0.071% | 91.196% |
| 168 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | | 4,789,147.77 | 0.069% | 91.266% |
| 169 | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01 | | 4,694,554.08 | 0.068% | 91.334% |
| 170 | ALCOA CORP COMMON STOCK USD.01 | | 4,590,300.33 | 0.067% | 91.400% |
| 171 | ASSURED GUARANTY LTD COMMON STOCK USD.01 | | 4,465,730.59 | 0.065% | 91.465% |
| 172 | E TRADE FINANCIAL CORP COMMON STOCK USD.01 | | 4,318,109.86 | 0.063% | 91.528% |

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|---------------|---|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 173 | PVH CORP COMMON STOCK USD1.0 | | 4,300,756.20 | 0.062% | 91.590% |
| 174 | CORELOGIC INC COMMON STOCK USD1.0 | | 4,210,327.45 | 0.061% | 91.651% |
| 175 | ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456 | | 4,207,543.00 | 0.061% | 91.712% |
| 176 | AGCO CORP COMMON STOCK USD.01 | | 4,174,108.94 | 0.060% | 91.772% |
| 177 | GATX CORP COMMON STOCK USD.625 | | 4,132,851.75 | 0.060% | 91.832% |
| 178 | LITHIA MOTORS INC CL A COMMON STOCK | | 4,097,291.57 | 0.059% | 91.892% |
| 179 | EMCOR GROUP INC COMMON STOCK USD.01 | | 4,082,115.80 | 0.059% | 91.951% |
| 180 | POST HOLDINGS INC COMMON STOCK USD.01 | | 3,988,469.45 | 0.058% | 92.009% |
| 181 | LIFEPOINT HEALTH INC COMMON STOCK USD.01 | | 3,929,542.40 | 0.057% | 92.065% |
| 182 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01 | | 3,929,534.91 | 0.057% | 92.122% |
| 183 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | | 3,913,691.25 | 0.057% | 92.179% |
| 184 | FIFTH THIRD BANCORP COMMON STOCK | | 3,876,142.95 | 0.056% | 92.235% |
| 185 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | | 3,735,864.00 | 0.054% | 92.289% |
| 186 | METHODE ELECTRONICS INC COMMON STOCK USD.5 | | 3,733,711.20 | 0.054% | 92.344% |
| 187 | MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002 | | 3,717,778.12 | 0.054% | 92.397% |
| 188 | TARGET CORP COMMON STOCK USD.0833 | | 3,713,740.10 | 0.054% | 92.451% |
| 189 | FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0 | | 3,679,329.23 | 0.053% | 92.504% |
| 190 | STEEL DYNAMICS INC COMMON STOCK USD.005 | | 3,654,381.50 | 0.053% | 92.557% |
| 191 | LIBERTY EXPEDIA HOLD A COMMON STOCK | | 3,647,152.32 | 0.053% | 92.610% |
| 192 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | | 3,626,195.31 | 0.053% | 92.663% |
| 193 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | | 3,587,701.20 | 0.052% | 92.715% |
| 194 | TIME INC COMMON STOCK USD.01 | | 3,568,540.20 | 0.052% | 92.766% |
| 195 | NOBLE ENERGY INC COMMON STOCK USD.01 | | 3,518,782.20 | 0.051% | 92.817% |
| 196 | ON ASSIGNMENT INC COMMON STOCK USD.01 | | 3,450,705.96 | 0.050% | 92.867% |
| 197 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | | 3,445,579.38 | 0.050% | 92.917% |
| 198 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | | 3,406,467.60 | 0.049% | 92.967% |
| 199 | GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0 | | 3,370,318.00 | 0.049% | 93.016% |
| 200 | COOPER COS INC/THE COMMON STOCK USD.1 | | 3,365,908.08 | 0.049% | 93.064% |
| 201 | VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1 | | 3,322,908.90 | 0.048% | 93.112% |
| 202 | RADIAN GROUP INC COMMON STOCK USD.001 | | 3,318,253.05 | 0.048% | 93.161% |
| 203 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | | 3,288,696.75 | 0.048% | 93.208% |
| 204 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | | 3,276,318.50 | 0.047% | 93.256% |
| 205 | CORE MARK HOLDING CO INC COMMON STOCK USD.01 | | 3,191,185.76 | 0.046% | 93.302% |
| 206 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | | 3,185,982.80 | 0.046% | 93.348% |
| 207 | ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0 | | 3,162,705.00 | 0.046% | 93.394% |
| 208 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | | 3,079,321.83 | 0.045% | 93.439% |
| 209 | UNIFIRST CORP/MA COMMON STOCK USD.1 | | 3,058,267.50 | 0.044% | 93.483% |
| 210 | MURPHY OIL CORP COMMON STOCK USD1.0 | | 3,046,354.35 | 0.044% | 93.527% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 211 | ENERSYS COMMON STOCK USD.01 | | 2,987,382.51 | 0.043% | 93.570% |
| 212 | DELL TECHNOLOGIES INC CL V TRACKING STK | | 2,983,525.92 | 0.043% | 93.613% |
| 213 | MOOG INC CLASS A COMMON STOCK USD1.0 | | 2,972,363.29 | 0.043% | 93.657% |
| 214 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | | 2,953,970.53 | 0.043% | 93.699% |
| 215 | MANPOWERGROUP INC COMMON STOCK USD.01 | | 2,950,005.40 | 0.043% | 93.742% |
| 216 | AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0 | | 2,920,905.70 | 0.042% | 93.784% |
| 217 | CABOT CORP COMMON STOCK USD1.0 | | 2,834,187.20 | 0.041% | 93.825% |
| 218 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | | 2,814,451.00 | 0.041% | 93.866% |
| 219 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | | 2,766,240.00 | 0.040% | 93.906% |
| 220 | ABM INDUSTRIES INC COMMON STOCK USD.01 | | 2,760,600.00 | 0.040% | 93.946% |
| 221 | CONSTELLATION BRANDS INC B COMMON STOCK USD.01 | | 2,753,602.20 | 0.040% | 93.986% |
| 222 | WALT DISNEY CO/THE COMMON STOCK USD.01 | | 2,748,380.40 | 0.040% | 94.026% |
| 223 | KEMPER CORP COMMON STOCK USD.1 | | 2,734,815.00 | 0.040% | 94.066% |
| 224 | SANDERSON FARMS INC COMMON STOCK USD1.0 | | 2,732,009.00 | 0.040% | 94.105% |
| 225 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | | 2,718,220.20 | 0.039% | 94.145% |
| 226 | CONDUENT INC COMMON STOCK USD.01 | | 2,715,150.76 | 0.039% | 94.184% |
| 227 | ALAMO GROUP INC COMMON STOCK USD.1 | | 2,683,480.45 | 0.039% | 94.223% |
| 228 | ZIONS BANCORPORATION COMMON STOCK | | 2,642,253.75 | 0.038% | 94.261% |
| 229 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | | 2,632,751.66 | 0.038% | 94.299% |
| 230 | BOB EVANS FARMS COMMON STOCK USD.01 | | 2,557,995.12 | 0.037% | 94.336% |
| 231 | SPRINT CORP COMMON STOCK USD.01 | | 2,531,374.00 | 0.037% | 94.373% |
| 232 | OLIN CORP COMMON STOCK USD1.0 | | 2,487,707.64 | 0.036% | 94.409% |
| 233 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | | 2,483,586.00 | 0.036% | 94.445% |
| 234 | CALERES INC COMMON STOCK USD.01 | | 2,438,110.08 | 0.035% | 94.480% |
| 235 | MURPHY USA INC COMMON STOCK | | 2,426,845.30 | 0.035% | 94.516% |
| 236 | BARNES GROUP INC COMMON STOCK USD.01 | | 2,412,228.00 | 0.035% | 94.550% |
| 237 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | | 2,390,487.00 | 0.035% | 94.585% |
| 238 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | | 2,357,740.00 | 0.034% | 94.619% |
| 239 | 1ST SOURCE CORP COMMON STOCK | | 2,330,942.25 | 0.034% | 94.653% |
| 240 | CONMED CORP COMMON STOCK USD.01 | | 2,313,286.50 | 0.034% | 94.687% |
| 241 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | | 2,296,531.82 | 0.033% | 94.720% |
| 242 | CIT GROUP INC COMMON STOCK USD.01 | | 2,288,004.88 | 0.033% | 94.753% |
| 243 | TETRA TECH INC COMMON STOCK USD.01 | | 2,261,100.00 | 0.033% | 94.786% |
| 244 | MEREDITH CORP COMMON STOCK USD1.0 | | 2,226,869.40 | 0.032% | 94.818% |
| 245 | STERLING BANCORP/DE COMMON STOCK USD.01 | | 2,217,567.30 | 0.032% | 94.850% |
| 246 | AARON S INC COMMON STOCK USD.5 | | 2,203,979.60 | 0.032% | 94.882% |
| 247 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | | 2,157,322.95 | 0.031% | 94.913% |
| 248 | LAM RESEARCH CORP COMMON STOCK USD.001 | | 2,136,978.63 | 0.031% | 94.944% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 249 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01 | | 2,134,435.80 | 0.031% | 94.975% |
| 250 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01 | | 2,129,985.94 | 0.031% | 95.006% |
| 251 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | | 2,120,344.20 | 0.031% | 95.037% |
| 252 | ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001 | | 2,113,574.31 | 0.031% | 95.067% |
| 253 | AECOM COMMON STOCK USD.01 | | 2,093,812.50 | 0.030% | 95.098% |
| 254 | LIBERTY BROADBAND A COMMON STOCK USD.01 | | 2,065,182.45 | 0.030% | 95.128% |
| 255 | CENTENE CORP COMMON STOCK USD.001 | | 2,055,684.24 | 0.030% | 95.157% |
| 256 | WINTRUST FINANCIAL CORP COMMON STOCK | | 2,031,182.40 | 0.029% | 95.187% |
| 257 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | | 2,019,008.40 | 0.029% | 95.216% |
| 258 | SKYWEST INC COMMON STOCK | | 2,004,237.30 | 0.029% | 95.245% |
| 259 | POPULAR INC COMMON STOCK USD.01 | | 1,999,112.96 | 0.029% | 95.274% |
| 260 | ITRON INC COMMON STOCK | | 1,998,014.45 | 0.029% | 95.303% |
| 261 | WORTHINGTON INDUSTRIES COMMON STOCK | | 1,968,512.00 | 0.029% | 95.332% |
| 262 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | | 1,964,100.00 | 0.028% | 95.360% |
| 263 | MOBILE MINI INC COMMON STOCK USD.01 | | 1,955,149.90 | 0.028% | 95.388% |
| 264 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | | 1,951,383.84 | 0.028% | 95.417% |
| 265 | ANALOG DEVICES INC COMMON STOCK USD.167 | | 1,948,841.52 | 0.028% | 95.445% |
| 266 | FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01 | | 1,920,581.90 | 0.028% | 95.473% |
| 267 | COMFORT SYSTEMS USA INC COMMON STOCK USD.01 | | 1,913,852.00 | 0.028% | 95.500% |
| 268 | QORVO INC COMMON STOCK USD.0001 | | 1,907,531.22 | 0.028% | 95.528% |
| 269 | BENCHMARK ELECTRONICS INC COMMON STOCK USD.1 | | 1,892,921.50 | 0.027% | 95.556% |
| 270 | FBL FINANCIAL GROUP INC CL A COMMON STOCK | | 1,859,364.00 | 0.027% | 95.582% |
| 271 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | | 1,856,026.97 | 0.027% | 95.609% |
| 272 | OMNICELL INC COMMON STOCK USD.001 | | 1,855,222.00 | 0.027% | 95.636% |
| 273 | LA Z BOY INC COMMON STOCK USD1.0 | | 1,853,322.80 | 0.027% | 95.663% |
| 274 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | | 1,837,316.25 | 0.027% | 95.690% |
| 275 | CTS CORP COMMON STOCK | | 1,824,006.00 | 0.026% | 95.716% |
| 276 | ALLEGHANY CORP COMMON STOCK USD1.0 | | 1,821,652.00 | 0.026% | 95.743% |
| 277 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | | 1,819,791.22 | 0.026% | 95.769% |
| 278 | MATSON INC COMMON STOCK | | 1,817,757.72 | 0.026% | 95.795% |
| 279 | RENASANT CORP COMMON STOCK USD5.0 | | 1,812,070.08 | 0.026% | 95.822% |
| 280 | CHURCHILL DOWNS INC COMMON STOCK | | 1,805,270.00 | 0.026% | 95.848% |
| 281 | GRANITE CONSTRUCTION INC COMMON STOCK USD.01 | | 1,803,870.23 | 0.026% | 95.874% |
| 282 | KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001 | | 1,800,274.32 | 0.026% | 95.900% |
| 283 | ADIANT PLC COMMON STOCK USD.001 | | 1,798,336.54 | 0.026% | 95.926% |
| 284 | BAXTER INTERNATIONAL INC COMMON STOCK USD1.0 | | 1,794,211.40 | 0.026% | 95.952% |
| 285 | ELECTRONICS FOR IMAGING COMMON STOCK USD.01 | | 1,787,463.60 | 0.026% | 95.978% |
| 286 | KULICKE + SOFFA INDUSTRIES COMMON STOCK | | 1,780,013.04 | 0.026% | 96.004% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 287 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK | | 1,779,750.00 | 0.026% | 96.029% |
| 288 | TRIUMPH GROUP INC COMMON STOCK USD.001 | | 1,764,390.00 | 0.026% | 96.055% |
| 289 | FIRST SOLAR INC COMMON STOCK USD.001 | | 1,755,318.60 | 0.025% | 96.080% |
| 290 | ALEXANDER + BALDWIN INC REIT | | 1,734,533.28 | 0.025% | 96.106% |
| 291 | LEGG MASON INC COMMON STOCK USD.1 | | 1,734,264.00 | 0.025% | 96.131% |
| 292 | ROWAN COMPANIES PLC A COMMON STOCK USD.125 | | 1,712,929.66 | 0.025% | 96.155% |
| 293 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | | 1,711,223.00 | 0.025% | 96.180% |
| 294 | INFINITY PROPERTY + CASUALTY COMMON STOCK | | 1,703,240.00 | 0.025% | 96.205% |
| 295 | COMMERCIAL METALS CO COMMON STOCK USD.01 | | 1,690,526.72 | 0.024% | 96.229% |
| 296 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | | 1,688,231.82 | 0.024% | 96.254% |
| 297 | RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0 | | 1,680,277.55 | 0.024% | 96.278% |
| 298 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | | 1,641,900.00 | 0.024% | 96.302% |
| 299 | NEWS CORP CLASS B COMMON STOCK | | 1,638,409.20 | 0.024% | 96.326% |
| 300 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | | 1,633,570.00 | 0.024% | 96.349% |
| 301 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | | 1,616,487.60 | 0.023% | 96.373% |
| 302 | HUNTSMAN CORP COMMON STOCK USD.01 | | 1,605,734.32 | 0.023% | 96.396% |
| 303 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | | 1,604,665.40 | 0.023% | 96.419% |
| 304 | AEROVIRONMENT INC COMMON STOCK USD.0001 | | 1,598,262.70 | 0.023% | 96.443% |
| 305 | NETGEAR INC COMMON STOCK USD.001 | | 1,597,942.00 | 0.023% | 96.466% |
| 306 | FIRST MERCHANTS CORP COMMON STOCK | | 1,590,465.60 | 0.023% | 96.489% |
| 307 | TEGNA INC COMMON STOCK USD1.0 | | 1,588,805.92 | 0.023% | 96.512% |
| 308 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | | 1,588,092.13 | 0.023% | 96.535% |
| 309 | GRIFFON CORP COMMON STOCK USD.25 | | 1,571,992.05 | 0.023% | 96.558% |
| 310 | FTI CONSULTING INC COMMON STOCK USD.01 | | 1,554,209.36 | 0.023% | 96.580% |
| 311 | MERITAGE HOMES CORP COMMON STOCK USD.01 | | 1,547,172.20 | 0.022% | 96.602% |
| 312 | FEDERAL SIGNAL CORP COMMON STOCK USD1.0 | | 1,546,344.50 | 0.022% | 96.625% |
| 313 | NRG ENERGY INC COMMON STOCK USD.01 | | 1,533,717.85 | 0.022% | 96.647% |
| 314 | UNIFI INC COMMON STOCK USD.1 | | 1,512,792.54 | 0.022% | 96.669% |
| 315 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | | 1,512,465.50 | 0.022% | 96.691% |
| 316 | BRADY CORPORATION CL A COMMON STOCK USD.01 | | 1,505,350.00 | 0.022% | 96.713% |
| 317 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | | 1,473,837.65 | 0.021% | 96.734% |
| 318 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | | 1,453,208.32 | 0.021% | 96.755% |
| 319 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | | 1,432,700.80 | 0.021% | 96.776% |
| 320 | EPLUS INC COMMON STOCK USD.01 | | 1,420,188.00 | 0.021% | 96.797% |
| 321 | EHOSTAR CORP A COMMON STOCK USD.001 | | 1,409,527.35 | 0.020% | 96.817% |
| 322 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | | 1,396,112.98 | 0.020% | 96.837% |
| 323 | VIRTUSA CORP COMMON STOCK USD.01 | | 1,393,466.40 | 0.020% | 96.857% |
| 324 | M/I HOMES INC COMMON STOCK USD.01 | | 1,373,445.30 | 0.020% | 96.877% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 325 | COMERICA INC COMMON STOCK USD5.0 | | 1,368,866.61 | 0.020% | 96.897% |
| 326 | AAR CORP COMMON STOCK USD1.0 | | 1,368,231.48 | 0.020% | 96.917% |
| 327 | SANMINA CORP COMMON STOCK USD.01 | | 1,354,764.00 | 0.020% | 96.937% |
| 328 | VIAD CORP COMMON STOCK USD1.5 | | 1,335,916.80 | 0.019% | 96.956% |
| 329 | WESBANCO INC COMMON STOCK USD2.0833 | | 1,332,693.46 | 0.019% | 96.975% |
| 330 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | | 1,329,649.70 | 0.019% | 96.994% |
| 331 | AVX CORP COMMON STOCK USD.01 | | 1,319,866.40 | 0.019% | 97.014% |
| 332 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | | 1,319,783.70 | 0.019% | 97.033% |
| 333 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | | 1,315,347.12 | 0.019% | 97.052% |
| 334 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | | 1,302,811.00 | 0.019% | 97.071% |
| 335 | OSHKOSH CORP COMMON STOCK USD.01 | | 1,302,518.64 | 0.019% | 97.090% |
| 336 | TEREX CORP COMMON STOCK USD.01 | | 1,289,547.28 | 0.019% | 97.108% |
| 337 | SCHOLASTIC CORP COMMON STOCK USD.01 | | 1,270,608.00 | 0.018% | 97.127% |
| 338 | ASTEC INDUSTRIES INC COMMON STOCK USD.2 | | 1,269,357.25 | 0.018% | 97.145% |
| 339 | BROOKS AUTOMATION INC COMMON STOCK USD.01 | | 1,265,581.83 | 0.018% | 97.163% |
| 340 | SNYDERS LANCE INC COMMON STOCK USD.833 | | 1,243,678.04 | 0.018% | 97.181% |
| 341 | REGAL BELOIT CORP COMMON STOCK USD.01 | | 1,236,586.50 | 0.018% | 97.199% |
| 342 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | | 1,232,035.50 | 0.018% | 97.217% |
| 343 | FINISAR CORPORATION COMMON STOCK USD.001 | | 1,231,135.26 | 0.018% | 97.235% |
| 344 | EW SCRIPPS CO/THE A COMMON STOCK USD.01 | | 1,224,663.55 | 0.018% | 97.253% |
| 345 | ROGERS CORP COMMON STOCK USD1.0 | | 1,215,177.30 | 0.018% | 97.270% |
| 346 | AUTOLIV INC COMMON STOCK USD1.0 | | 1,202,959.68 | 0.017% | 97.288% |
| 347 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | | 1,199,211.79 | 0.017% | 97.305% |
| 348 | UNIVERSAL CORP/VA COMMON STOCK | | 1,189,171.50 | 0.017% | 97.322% |
| 349 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | | 1,185,296.85 | 0.017% | 97.340% |
| 350 | AEGION CORP COMMON STOCK USD.01 | | 1,175,628.87 | 0.017% | 97.357% |
| 351 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | | 1,174,057.74 | 0.017% | 97.374% |
| 352 | BLUCORA INC COMMON STOCK USD.0001 | | 1,173,959.85 | 0.017% | 97.391% |
| 353 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | | 1,163,940.00 | 0.017% | 97.407% |
| 354 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | | 1,150,225.35 | 0.017% | 97.424% |
| 355 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | | 1,140,106.32 | 0.017% | 97.441% |
| 356 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | | 1,131,365.48 | 0.016% | 97.457% |
| 357 | BEMIS COMPANY COMMON STOCK USD.1 | | 1,130,396.64 | 0.016% | 97.473% |
| 358 | MUELLER INDUSTRIES INC COMMON STOCK USD.01 | | 1,125,196.80 | 0.016% | 97.490% |
| 359 | GREENBRIER COMPANIES INC COMMON STOCK | | 1,122,550.00 | 0.016% | 97.506% |
| 360 | UNIT CORP COMMON STOCK USD.2 | | 1,115,274.60 | 0.016% | 97.522% |
| 361 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | | 1,113,223.80 | 0.016% | 97.538% |
| 362 | PDC ENERGY INC COMMON STOCK USD.01 | | 1,107,532.85 | 0.016% | 97.554% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 363 | NABORS INDUSTRIES LTD COMMON STOCK USD.001 | | 1,099,122.96 | 0.016% | 97.570% |
| 364 | TERADYNE INC COMMON STOCK USD.125 | | 1,084,150.83 | 0.016% | 97.586% |
| 365 | EXTERRAN CORP COMMON STOCK USD.01 | | 1,060,144.00 | 0.015% | 97.601% |
| 366 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | | 1,056,528.36 | 0.015% | 97.617% |
| 367 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | | 1,055,173.90 | 0.015% | 97.632% |
| 368 | GLATFELTER COMMON STOCK USD.01 | | 1,051,974.00 | 0.015% | 97.647% |
| 369 | INNERWORKINGS INC COMMON STOCK USD.0001 | | 1,047,968.95 | 0.015% | 97.662% |
| 370 | MYLAN NV COMMON STOCK EUR.01 | | 1,047,680.40 | 0.015% | 97.677% |
| 371 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | | 1,038,828.18 | 0.015% | 97.693% |
| 372 | INTL SPEEDWAY CORP CL A COMMON STOCK USD.01 | | 1,024,815.00 | 0.015% | 97.707% |
| 373 | BRIGGS + STRATTON COMMON STOCK USD.01 | | 1,021,721.70 | 0.015% | 97.722% |
| 374 | QUEST DIAGNOSTICS INC COMMON STOCK USD.01 | | 1,020,636.36 | 0.015% | 97.737% |
| 375 | HUNTINGTON BANCSHARES INC COMMON STOCK USD.01 | | 1,020,196.80 | 0.015% | 97.752% |
| 376 | VISTA OUTDOOR INC COMMON STOCK USD.01 | | 1,006,192.66 | 0.015% | 97.766% |
| 377 | CENTRAL GARDEN + PET CO COMMON STOCK USD.01 | | 998,041.92 | 0.014% | 97.781% |
| 378 | GUESS? INC COMMON STOCK USD.01 | | 986,700.00 | 0.014% | 97.795% |
| 379 | ENVISION HEALTHCARE CORP COMMON STOCK | | 981,623.99 | 0.014% | 97.809% |
| 380 | OVERSTOCK.COM INC COMMON STOCK USD.0001 | | 981,093.00 | 0.014% | 97.824% |
| 381 | PHARMERICA CORP COMMON STOCK USD.01 | | 974,171.25 | 0.014% | 97.838% |
| 382 | PC CONNECTION INC COMMON STOCK USD.01 | | 972,150.47 | 0.014% | 97.852% |
| 383 | CARS.COM INC COMMON STOCK USD.01 | | 966,666.96 | 0.014% | 97.866% |
| 384 | KB HOME COMMON STOCK USD1.0 | | 965,888.00 | 0.014% | 97.880% |
| 385 | XPO LOGISTICS INC COMMON STOCK USD.001 | | 965,430.48 | 0.014% | 97.894% |
| 386 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | | 952,780.50 | 0.014% | 97.908% |
| 387 | TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01 | | 951,777.21 | 0.014% | 97.921% |
| 388 | CALPINE CORP COMMON STOCK USD.001 | | 945,073.42 | 0.014% | 97.935% |
| 389 | XPERI CORP COMMON STOCK USD.001 | | 938,655.50 | 0.014% | 97.949% |
| 390 | BELMOND LTD CLASS A COMMON STOCK USD.01 | | 932,455.20 | 0.014% | 97.962% |
| 391 | ENCORE WIRE CORP COMMON STOCK USD.01 | | 930,415.60 | 0.013% | 97.976% |
| 392 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | | 917,983.32 | 0.013% | 97.989% |
| 393 | MB FINANCIAL INC COMMON STOCK USD.01 | | 916,010.90 | 0.013% | 98.002% |
| 394 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | | 911,697.00 | 0.013% | 98.015% |
| 395 | EOG RESOURCES INC COMMON STOCK USD.01 | | 907,987.68 | 0.013% | 98.029% |
| 396 | MATERION CORP COMMON STOCK | | 904,503.30 | 0.013% | 98.042% |
| 397 | TTM TECHNOLOGIES COMMON STOCK USD.001 | | 902,085.53 | 0.013% | 98.055% |
| 398 | PACCAR INC COMMON STOCK USD1.0 | | 896,215.19 | 0.013% | 98.068% |
| 399 | FNB CORP COMMON STOCK USD.01 | | 895,630.23 | 0.013% | 98.081% |
| 400 | CBS CORP CLASS A VOTING COMMON STOCK USD.001 | | 890,550.50 | 0.013% | 98.094% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|-------------------------|------------------|--------------|-------------------|
| Equity | | 6,901,905,320.54 | | | 100.000% |
| 401 | LIBERTY INTERACTIVE CORP B TRACKING STK USD.01 | | 885,508.80 | 0.013% | 98.106% |
| 402 | VONAGE HOLDINGS CORP COMMON STOCK USD.001 | | 874,808.12 | 0.013% | 98.119% |
| 403 | SHOE CARNIVAL INC COMMON STOCK USD.01 | | 874,367.00 | 0.013% | 98.132% |
| 404 | SPARTANNASH CO COMMON STOCK | | 869,023.35 | 0.013% | 98.144% |
| 405 | TUTOR PERINI CORP COMMON STOCK USD1.0 | | 852,868.80 | 0.012% | 98.157% |
| 406 | RUSH ENTERPRISES INC CL B COMMON STOCK USD.01 | | 851,826.78 | 0.012% | 98.169% |
| 407 | STEELCASE INC CL A COMMON STOCK | | 843,128.80 | 0.012% | 98.181% |
| 408 | MCGRATH RENTCORP COMMON STOCK | | 838,985.60 | 0.012% | 98.193% |
| 409 | CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01 | | 832,872.22 | 0.012% | 98.205% |
| 410 | AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01 | | 810,521.56 | 0.012% | 98.217% |
| 411 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | | 808,665.52 | 0.012% | 98.229% |
| 412 | HAVERTY FURNITURE COMMON STOCK USD1.0 | | 808,517.85 | 0.012% | 98.241% |
| 413 | LYDALL INC COMMON STOCK USD.1 | | 804,005.25 | 0.012% | 98.252% |
| 414 | ASSOCIATED BANC CORP COMMON STOCK USD.01 | | 801,567.00 | 0.012% | 98.264% |
| 415 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | | 798,203.90 | 0.012% | 98.275% |
| 416 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | | 796,278.70 | 0.012% | 98.287% |
| 417 | DOWDUPONT INC COMMON STOCK USD.01 | | 795,877.60 | 0.012% | 98.299% |
| 418 | CONN S INC COMMON STOCK USD.01 | | 786,405.00 | 0.011% | 98.310% |
| 419 | UMPQUA HOLDINGS CORP COMMON STOCK | | 772,346.52 | 0.011% | 98.321% |
| 420 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | | 770,576.40 | 0.011% | 98.332% |
| 421 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | | 769,304.70 | 0.011% | 98.343% |
| 422 | PHOTRONICS INC COMMON STOCK USD.01 | | 769,220.80 | 0.011% | 98.355% |
| 423 | WESCO INTERNATIONAL INC COMMON STOCK USD.01 | | 766,082.85 | 0.011% | 98.366% |
| 424 | ANDERSONS INC/THE COMMON STOCK | | 764,218.00 | 0.011% | 98.377% |
| 425 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | | 759,462.75 | 0.011% | 98.388% |
| 426 | FORMFACTOR INC COMMON STOCK USD.001 | | 759,238.00 | 0.011% | 98.399% |
| 427 | GORMAN RUPP CO COMMON STOCK | | 753,504.26 | 0.011% | 98.410% |
| 428 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | | 744,900.60 | 0.011% | 98.420% |
| 429 | HOOKER FURNITURE CORP COMMON STOCK | | 740,700.00 | 0.011% | 98.431% |
| 430 | M + T BANK CORP COMMON STOCK USD.5 | | 733,411.95 | 0.011% | 98.442% |
| 431 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | | 730,369.90 | 0.011% | 98.452% |
| 432 | EMC INS GROUP INC COMMON STOCK USD1.0 | | 727,419.00 | 0.011% | 98.463% |
| 433 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | | 718,098.70 | 0.010% | 98.473% |
| 434 | REGIS CORP COMMON STOCK USD.05 | | 716,346.40 | 0.010% | 98.484% |
| 435 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | | 708,571.90 | 0.010% | 98.494% |
| 436 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | | 704,224.00 | 0.010% | 98.504% |
| 437 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | | 701,870.40 | 0.010% | 98.514% |
| 438 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | | 701,723.55 | 0.010% | 98.525% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|-------------------------|------------------|--------------|-------------------|
| Equity | | 6,901,905,320.54 | | | 100.000% |
| 439 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | | 700,627.48 | 0.010% | 98.535% |
| 440 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | | 696,335.92 | 0.010% | 98.545% |
| 441 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | | 696,147.90 | 0.010% | 98.555% |
| 442 | MBIA INC COMMON STOCK USD1.0 | | 692,688.14 | 0.010% | 98.565% |
| 443 | KOHL'S CORP COMMON STOCK USD.01 | | 688,513.41 | 0.010% | 98.575% |
| 444 | NEENAH PAPER INC COMMON STOCK USD.01 | | 686,949.60 | 0.010% | 98.585% |
| 445 | GANNETT CO INC COMMON STOCK USD.01 | | 685,525.74 | 0.010% | 98.595% |
| 446 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | | 685,016.50 | 0.010% | 98.605% |
| 447 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | | 683,100.00 | 0.010% | 98.615% |
| 448 | GRAY TELEVISION INC COMMON STOCK | | 674,985.60 | 0.010% | 98.624% |
| 449 | PLEXUS CORP COMMON STOCK USD.01 | | 664,231.26 | 0.010% | 98.634% |
| 450 | COHU INC COMMON STOCK USD1.0 | | 658,105.40 | 0.010% | 98.644% |
| 451 | ARCHROCK INC COMMON STOCK USD.01 | | 657,400.00 | 0.010% | 98.653% |
| 452 | APACHE CORP COMMON STOCK USD.625 | | 657,065.64 | 0.010% | 98.663% |
| 453 | RENT A CENTER INC COMMON STOCK USD.01 | | 655,415.64 | 0.009% | 98.672% |
| 454 | ENNIS INC COMMON STOCK USD2.5 | | 652,160.25 | 0.009% | 98.682% |
| 455 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | | 650,872.77 | 0.009% | 98.691% |
| 456 | NOW INC COMMON STOCK USD.01 | | 647,445.84 | 0.009% | 98.700% |
| 457 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | | 645,691.44 | 0.009% | 98.710% |
| 458 | MOVADO GROUP INC COMMON STOCK USD.01 | | 645,641.30 | 0.009% | 98.719% |
| 459 | LENNAR CORP B SHS COMMON STOCK USD.1 | | 641,877.72 | 0.009% | 98.728% |
| 460 | LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01 | | 636,713.03 | 0.009% | 98.738% |
| 461 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | | 636,034.41 | 0.009% | 98.747% |
| 462 | VOYA FINANCIAL INC COMMON STOCK USD.01 | | 635,286.60 | 0.009% | 98.756% |
| 463 | JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01 | | 630,059.76 | 0.009% | 98.765% |
| 464 | NATUS MEDICAL INC COMMON STOCK USD.001 | | 628,704.90 | 0.009% | 98.774% |
| 465 | MARINEMAX INC COMMON STOCK USD.001 | | 622,651.40 | 0.009% | 98.783% |
| 466 | TORCHMARK CORP COMMON STOCK USD1.0 | | 621,950.00 | 0.009% | 98.792% |
| 467 | FIRST BANCORP/NC COMMON STOCK | | 611,630.20 | 0.009% | 98.801% |
| 468 | DSP GROUP INC COMMON STOCK USD.001 | | 609,604.65 | 0.009% | 98.810% |
| 469 | COLUMBIA SPORTSWEAR CO COMMON STOCK | | 607,056.54 | 0.009% | 98.819% |
| 470 | BJ'S RESTAURANTS INC COMMON STOCK | | 595,523.50 | 0.009% | 98.827% |
| 471 | NL INDUSTRIES COMMON STOCK USD.125 | | 595,119.50 | 0.009% | 98.836% |
| 472 | OFFICE DEPOT INC COMMON STOCK USD.01 | | 593,861.43 | 0.009% | 98.845% |
| 473 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | | 592,925.97 | 0.009% | 98.853% |
| 474 | KADANT INC COMMON STOCK USD.01 | | 591,907.80 | 0.009% | 98.862% |
| 475 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | | 591,110.40 | 0.009% | 98.870% |
| 476 | PHH CORP COMMON STOCK USD.01 | | 588,254.88 | 0.009% | 98.879% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 477 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | | 587,839.28 | 0.009% | 98.887% |
| 478 | SAIA INC COMMON STOCK USD.001 | | 587,265.00 | 0.009% | 98.896% |
| 479 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | | 585,058.50 | 0.008% | 98.904% |
| 480 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | | 582,012.75 | 0.008% | 98.913% |
| 481 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | | 575,753.06 | 0.008% | 98.921% |
| 482 | SPX FLOW INC COMMON STOCK USD.01 | | 573,190.31 | 0.008% | 98.929% |
| 483 | OMEGA PROTEIN CORP COMMON STOCK USD.01 | | 567,451.40 | 0.008% | 98.938% |
| 484 | ELDORADO RESORTS INC COMMON STOCK | | 566,467.20 | 0.008% | 98.946% |
| 485 | CBIZ INC COMMON STOCK USD.01 | | 562,697.75 | 0.008% | 98.954% |
| 486 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | | 562,577.76 | 0.008% | 98.962% |
| 487 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | | 560,762.10 | 0.008% | 98.970% |
| 488 | CALLAWAY GOLF COMPANY COMMON STOCK USD.01 | | 559,258.93 | 0.008% | 98.978% |
| 489 | PEOPLES BANCORP INC COMMON STOCK | | 539,152.78 | 0.008% | 98.986% |
| 490 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | | 535,867.92 | 0.008% | 98.994% |
| 491 | MARCUS CORPORATION COMMON STOCK USD1.0 | | 531,061.90 | 0.008% | 99.002% |
| 492 | SCANSOURCE INC COMMON STOCK | | 530,820.00 | 0.008% | 99.009% |
| 493 | MSG NETWORKS INC A COMMON STOCK USD.01 | | 527,610.30 | 0.008% | 99.017% |
| 494 | TREDEGAR CORP COMMON STOCK | | 522,936.50 | 0.008% | 99.025% |
| 495 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | | 518,632.29 | 0.008% | 99.032% |
| 496 | NN INC COMMON STOCK USD.01 | | 514,168.20 | 0.007% | 99.040% |
| 497 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | | 494,889.43 | 0.007% | 99.047% |
| 498 | KIMBALL ELECTRONICS INC COMMON STOCK | | 488,786.55 | 0.007% | 99.054% |
| 499 | NEWSTAR FINANCIAL INC COMMON STOCK USD.01 | | 485,758.80 | 0.007% | 99.061% |
| 500 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | | 485,320.36 | 0.007% | 99.068% |
| 501 | INSTEEL INDUSTRIES INC COMMON STOCK | | 484,273.90 | 0.007% | 99.075% |
| 502 | ORBCOMM INC COMMON STOCK USD.001 | | 478,809.24 | 0.007% | 99.082% |
| 503 | WEIS MARKETS INC COMMON STOCK | | 477,654.34 | 0.007% | 99.089% |
| 504 | LIBERTY MEDIA CORP BRAVES C TRACKING STK | | 470,934.64 | 0.007% | 99.096% |
| 505 | BRISTOW GROUP INC COMMON STOCK USD.01 | | 470,506.40 | 0.007% | 99.102% |
| 506 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | | 469,338.90 | 0.007% | 99.109% |
| 507 | LANDEC CORP COMMON STOCK USD.001 | | 463,200.00 | 0.007% | 99.116% |
| 508 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | | 461,259.70 | 0.007% | 99.123% |
| 509 | ARCBEST CORP COMMON STOCK USD.01 | | 459,309.75 | 0.007% | 99.129% |
| 510 | SUPERIOR UNIFORM GROUP INC COMMON STOCK | | 456,621.08 | 0.007% | 99.136% |
| 511 | VISHAY PRECISION GROUP COMMON STOCK | | 456,496.00 | 0.007% | 99.142% |
| 512 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | | 455,850.00 | 0.007% | 99.149% |
| 513 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | | 455,143.55 | 0.007% | 99.156% |
| 514 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | | 454,382.50 | 0.007% | 99.162% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 515 | GREEN PLAINS INC COMMON STOCK USD.001 | | 447,097.90 | 0.006% | 99.169% |
| 516 | AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125 | | 445,838.90 | 0.006% | 99.175% |
| 517 | STONERIDGE INC COMMON STOCK | | 441,818.02 | 0.006% | 99.182% |
| 518 | VALIDUS HOLDINGS LTD COMMON STOCK USD.175 | | 440,554.44 | 0.006% | 99.188% |
| 519 | JANUS HENDERSON GROUP PLC COMMON STOCK | | 436,841.67 | 0.006% | 99.194% |
| 520 | RPX CORP COMMON STOCK USD.0001 | | 436,589.00 | 0.006% | 99.201% |
| 521 | MAXAR TECHNOLOGIES LTD COMMON STOCK | | 432,883.71 | 0.006% | 99.207% |
| 522 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | | 430,213.40 | 0.006% | 99.213% |
| 523 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | | 430,038.45 | 0.006% | 99.219% |
| 524 | MYERS INDUSTRIES INC COMMON STOCK | | 429,135.00 | 0.006% | 99.226% |
| 525 | GP STRATEGIES CORP COMMON STOCK USD.01 | | 427,409.00 | 0.006% | 99.232% |
| 526 | TIVITY HEALTH INC COMMON STOCK USD.001 | | 426,180.80 | 0.006% | 99.238% |
| 527 | INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01 | | 425,949.23 | 0.006% | 99.244% |
| 528 | STATE AUTO FINANCIAL CORP COMMON STOCK | | 421,441.00 | 0.006% | 99.250% |
| 529 | MICROSEMI CORP COMMON STOCK USD.2 | | 419,629.00 | 0.006% | 99.256% |
| 530 | MOSAIC CO/THE COMMON STOCK USD.01 | | 419,585.46 | 0.006% | 99.262% |
| 531 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | | 416,577.75 | 0.006% | 99.268% |
| 532 | FINISH LINE/THE CL A COMMON STOCK USD.01 | | 416,494.00 | 0.006% | 99.274% |
| 533 | ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01 | | 412,426.20 | 0.006% | 99.280% |
| 534 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | | 396,677.95 | 0.006% | 99.286% |
| 535 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | | 396,016.18 | 0.006% | 99.292% |
| 536 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | | 394,935.50 | 0.006% | 99.298% |
| 537 | STATE STREET CORP COMMON STOCK USD1.0 | | 392,079.20 | 0.006% | 99.303% |
| 538 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | | 392,054.30 | 0.006% | 99.309% |
| 539 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | | 391,157.10 | 0.006% | 99.315% |
| 540 | DOMTAR CORP COMMON STOCK USD.01 | | 390,919.54 | 0.006% | 99.320% |
| 541 | SUPERIOR INDUSTRIES INTL COMMON STOCK | | 388,692.50 | 0.006% | 99.326% |
| 542 | BARNES + NOBLE INC COMMON STOCK USD.001 | | 383,640.00 | 0.006% | 99.332% |
| 543 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | | 383,529.60 | 0.006% | 99.337% |
| 544 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | | 383,163.00 | 0.006% | 99.343% |
| 545 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | | 381,224.54 | 0.006% | 99.348% |
| 546 | SYNOPSIS INC COMMON STOCK USD.01 | | 379,596.00 | 0.005% | 99.354% |
| 547 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | | 379,555.00 | 0.005% | 99.359% |
| 548 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | | 370,737.00 | 0.005% | 99.365% |
| 549 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | | 369,301.24 | 0.005% | 99.370% |
| 550 | GENESCO INC COMMON STOCK USD1.0 | | 368,721.60 | 0.005% | 99.375% |
| 551 | WR BERKLEY CORP COMMON STOCK USD.2 | | 366,681.60 | 0.005% | 99.381% |
| 552 | ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK | | 363,840.21 | 0.005% | 99.386% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|-------------------------|------------------|--------------|-------------------|
| Equity | | 6,901,905,320.54 | | | 100.000% |
| 553 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | | 361,250.00 | 0.005% | 99.391% |
| 554 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | | 361,074.24 | 0.005% | 99.396% |
| 555 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | | 359,433.75 | 0.005% | 99.401% |
| 556 | GLOBAL INDEMNITY LTD COMMON STOCK USD.0001 | | 358,859.06 | 0.005% | 99.407% |
| 557 | CRYOLIFE INC COMMON STOCK USD.01 | | 356,165.70 | 0.005% | 99.412% |
| 558 | DUCOMMUN INC COMMON STOCK USD.01 | | 353,680.65 | 0.005% | 99.417% |
| 559 | HURCO COMPANIES INC COMMON STOCK | | 352,786.00 | 0.005% | 99.422% |
| 560 | RTI SURGICAL INC COMMON STOCK USD.001 | | 350,812.80 | 0.005% | 99.427% |
| 561 | GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001 | | 349,100.00 | 0.005% | 99.432% |
| 562 | CRA INTERNATIONAL INC COMMON STOCK | | 344,107.60 | 0.005% | 99.437% |
| 563 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | | 340,708.44 | 0.005% | 99.442% |
| 564 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | | 339,786.75 | 0.005% | 99.447% |
| 565 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | | 339,647.85 | 0.005% | 99.452% |
| 566 | TIVO CORP COMMON STOCK USD.001 | | 338,200.00 | 0.005% | 99.457% |
| 567 | COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1 | | 337,380.23 | 0.005% | 99.462% |
| 568 | ACETO CORP COMMON STOCK USD.01 | | 336,188.46 | 0.005% | 99.467% |
| 569 | MODINE MANUFACTURING CO COMMON STOCK USD.625 | | 335,485.00 | 0.005% | 99.471% |
| 570 | FREEMPORT MCMORAN INC COMMON STOCK USD.1 | | 334,970.88 | 0.005% | 99.476% |
| 571 | BANKFINANCIAL CORP COMMON STOCK USD.01 | | 322,346.52 | 0.005% | 99.481% |
| 572 | CULP INC COMMON STOCK USD.05 | | 322,155.60 | 0.005% | 99.486% |
| 573 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | | 318,141.00 | 0.005% | 99.490% |
| 574 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | | 317,376.75 | 0.005% | 99.495% |
| 575 | LIBERTY MEDIA COR SIRIUSXM B TRACKING STK USD.01 | | 316,427.33 | 0.005% | 99.499% |
| 576 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01 | | 312,886.80 | 0.005% | 99.504% |
| 577 | MERCER INTERNATIONAL INC COMMON STOCK USD1.0 | | 307,408.75 | 0.004% | 99.508% |
| 578 | ENZO BIOCHEM INC COMMON STOCK USD.01 | | 305,709.03 | 0.004% | 99.513% |
| 579 | BEL FUSE INC CL B COMMON STOCK USD.1 | | 305,579.85 | 0.004% | 99.517% |
| 580 | LIBERTY VENTURES SER B TRACKING STK | | 304,521.92 | 0.004% | 99.522% |
| 581 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0 | | 299,241.60 | 0.004% | 99.526% |
| 582 | LIFETIME BRANDS INC COMMON STOCK USD.01 | | 297,401.10 | 0.004% | 99.530% |
| 583 | OFG BANCORP COMMON STOCK USD1.0 | | 295,871.80 | 0.004% | 99.535% |
| 584 | EASTERN CO/THE COMMON STOCK | | 293,558.40 | 0.004% | 99.539% |
| 585 | REIS INC COMMON STOCK USD.01 | | 293,188.70 | 0.004% | 99.543% |
| 586 | ARCH CAPITAL GROUP LTD COMMON STOCK USD.01 | | 292,970.86 | 0.004% | 99.547% |
| 587 | CRAY INC COMMON STOCK USD.01 | | 292,701.50 | 0.004% | 99.552% |
| 588 | SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01 | | 288,245.50 | 0.004% | 99.556% |
| 589 | US CELLULAR CORP COMMON STOCK USD1.0 | | 287,243.44 | 0.004% | 99.560% |
| 590 | CSS INDUSTRIES INC COMMON STOCK USD.1 | | 285,171.25 | 0.004% | 99.564% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|-------------------------|------------------|--------------|-------------------|
| Equity | | 6,901,905,320.54 | | | 100.000% |
| 591 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | | 284,649.64 | 0.004% | 99.568% |
| 592 | J.C. PENNEY CO INC COMMON STOCK USD.5 | | 282,061.65 | 0.004% | 99.572% |
| 593 | CANNAE HOLDINGS INC COMMON STOCK | | 281,125.98 | 0.004% | 99.576% |
| 594 | ERA GROUP INC COMMON STOCK USD.01 | | 270,016.32 | 0.004% | 99.580% |
| 595 | SPARTAN MOTORS INC COMMON STOCK USD.01 | | 268,279.00 | 0.004% | 99.584% |
| 596 | GREIF INC CL A COMMON STOCK | | 266,574.45 | 0.004% | 99.588% |
| 597 | MATRIX SERVICE CO COMMON STOCK USD.01 | | 263,733.30 | 0.004% | 99.592% |
| 598 | DIGI INTERNATIONAL INC COMMON STOCK USD.01 | | 260,739.50 | 0.004% | 99.596% |
| 599 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | | 258,044.70 | 0.004% | 99.599% |
| 600 | VERITIV CORP COMMON STOCK USD.01 | | 257,158.25 | 0.004% | 99.603% |
| 601 | KRATON CORP COMMON STOCK USD.01 | | 255,716.75 | 0.004% | 99.607% |
| 602 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | | 254,947.44 | 0.004% | 99.611% |
| 603 | TIPTREE INC COMMON STOCK USD.001 | | 248,375.70 | 0.004% | 99.614% |
| 604 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | | 247,512.62 | 0.004% | 99.618% |
| 605 | ANALOGIC CORP COMMON STOCK USD.05 | | 247,406.40 | 0.004% | 99.621% |
| 606 | ANGIODYNAMICS INC COMMON STOCK USD.01 | | 246,601.72 | 0.004% | 99.625% |
| 607 | FRED S INC CLASS A COMMON STOCK | | 242,993.50 | 0.004% | 99.628% |
| 608 | GENCOR INDUSTRIES INC COMMON STOCK USD.1 | | 236,682.00 | 0.003% | 99.632% |
| 609 | NAVIGANT CONSULTING INC COMMON STOCK USD.001 | | 235,979.43 | 0.003% | 99.635% |
| 610 | ENGILITY HOLDINGS INC COMMON STOCK USD.01 | | 233,169.72 | 0.003% | 99.639% |
| 611 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | | 232,715.78 | 0.003% | 99.642% |
| 612 | STRATTEC SECURITY CORP COMMON STOCK USD.01 | | 230,378.40 | 0.003% | 99.645% |
| 613 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | | 227,810.25 | 0.003% | 99.649% |
| 614 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | | 227,569.23 | 0.003% | 99.652% |
| 615 | ESSENDANT INC COMMON STOCK USD.1 | | 226,037.61 | 0.003% | 99.655% |
| 616 | STARTEK INC COMMON STOCK USD.01 | | 224,547.40 | 0.003% | 99.658% |
| 617 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | | 223,379.36 | 0.003% | 99.662% |
| 618 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | | 219,356.06 | 0.003% | 99.665% |
| 619 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | | 219,135.00 | 0.003% | 99.668% |
| 620 | LIBERTY MEDIA CORP BRAVES A TRACKING STK | | 218,011.56 | 0.003% | 99.671% |
| 621 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | | 216,439.35 | 0.003% | 99.674% |
| 622 | INVESTORS TITLE CO COMMON STOCK | | 214,869.00 | 0.003% | 99.677% |
| 623 | NORTHTRIM BANCORP INC COMMON STOCK USD1.0 | | 214,738.30 | 0.003% | 99.681% |
| 624 | KVH INDUSTRIES INC COMMON STOCK USD.01 | | 214,466.40 | 0.003% | 99.684% |
| 625 | NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01 | | 213,613.40 | 0.003% | 99.687% |
| 626 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | | 212,166.80 | 0.003% | 99.690% |
| 627 | COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01 | | 212,116.80 | 0.003% | 99.693% |
| 628 | ACXIOM CORP COMMON STOCK USD.1 | | 211,705.25 | 0.003% | 99.696% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|-------------------------|------------------|--------------|-------------------|
| Equity | | 6,901,905,320.54 | | | 100.000% |
| 629 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | | 211,339.03 | 0.003% | 99.699% |
| 630 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | | 209,641.50 | 0.003% | 99.702% |
| 631 | LANDS END INC COMMON STOCK USD.01 | | 205,740.80 | 0.003% | 99.705% |
| 632 | XCERRA CORP COMMON STOCK USD.05 | | 199,835.15 | 0.003% | 99.708% |
| 633 | OLYMPIC STEEL INC COMMON STOCK | | 198,921.12 | 0.003% | 99.711% |
| 634 | SPARTON CORP COMMON STOCK USD1.25 | | 198,661.60 | 0.003% | 99.714% |
| 635 | HAMILTON BEACH BRANDS H COMMON STOCK | | 195,258.56 | 0.003% | 99.717% |
| 636 | HAMILTON BEACH BRAND A COMMON STOCK | | 195,258.56 | 0.003% | 99.719% |
| 637 | LSI INDUSTRIES INC COMMON STOCK | | 193,727.85 | 0.003% | 99.722% |
| 638 | SHIP FINANCE INTL LTD COMMON STOCK USD.01 | | 193,455.50 | 0.003% | 99.725% |
| 639 | GULF ISLAND FABRICATION INC COMMON STOCK | | 190,728.60 | 0.003% | 99.728% |
| 640 | CELADON GROUP INC COMMON STOCK USD.033 | | 189,743.40 | 0.003% | 99.730% |
| 641 | CRAFT BREW ALLIANCE INC COMMON STOCK USD.005 | | 189,715.30 | 0.003% | 99.733% |
| 642 | SURMODICS INC COMMON STOCK USD.05 | | 185,128.30 | 0.003% | 99.736% |
| 643 | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 | | 184,750.80 | 0.003% | 99.739% |
| 644 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | | 182,780.00 | 0.003% | 99.741% |
| 645 | LAKELAND BANCORP INC COMMON STOCK | | 182,666.00 | 0.003% | 99.744% |
| 646 | SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01 | | 181,814.50 | 0.003% | 99.747% |
| 647 | AGILYSYS INC COMMON STOCK USD.3 | | 181,041.84 | 0.003% | 99.749% |
| 648 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | | 178,984.96 | 0.003% | 99.752% |
| 649 | PHI INC NON VOTING COMMON STOCK USD.1 | | 178,506.90 | 0.003% | 99.754% |
| 650 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01 | | 176,149.12 | 0.003% | 99.757% |
| 651 | UNITED FINANCIAL BANCORP INC COMMON STOCK | | 171,357.52 | 0.002% | 99.759% |
| 652 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | | 170,461.89 | 0.002% | 99.762% |
| 653 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | | 170,238.60 | 0.002% | 99.764% |
| 654 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | | 167,602.05 | 0.002% | 99.767% |
| 655 | LIBERTY BROADBAND B COMMON STOCK USD.01 | | 166,687.50 | 0.002% | 99.769% |
| 656 | MERCANTILE BANK CORP COMMON STOCK | | 164,100.42 | 0.002% | 99.772% |
| 657 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | | 163,640.90 | 0.002% | 99.774% |
| 658 | PC TEL INC COMMON STOCK USD.001 | | 163,065.44 | 0.002% | 99.776% |
| 659 | LIBERTY EXPEDIA HOLD B COMMON STOCK | | 162,444.43 | 0.002% | 99.779% |
| 660 | SAFEGWAY CASA LEY CVR COMMON STOCK | | 160,158.32 | 0.002% | 99.781% |
| 661 | BALDWIN + LYONS INC CL B COMMON STOCK | | 159,966.40 | 0.002% | 99.783% |
| 662 | AXT INC COMMON STOCK USD.001 | | 159,427.65 | 0.002% | 99.786% |
| 663 | FIDELITY SOUTHERN CORP COMMON STOCK | | 159,046.65 | 0.002% | 99.788% |
| 664 | FREIGHTCAR AMERICA INC COMMON STOCK USD.01 | | 157,705.08 | 0.002% | 99.790% |
| 665 | TUESDAY MORNING CORP COMMON STOCK USD.01 | | 157,300.00 | 0.002% | 99.792% |
| 666 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | | 155,950.20 | 0.002% | 99.795% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 667 | BANK MUTUAL CORP COMMON STOCK USD.01 | | 154,882.50 | 0.002% | 99.797% |
| 668 | ROCKY BRANDS INC COMMON STOCK | | 154,503.30 | 0.002% | 99.799% |
| 669 | FOSTER (LB) CO A COMMON STOCK USD.01 | | 154,354.20 | 0.002% | 99.801% |
| 670 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV | | 153,442.61 | 0.002% | 99.804% |
| 671 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | | 152,969.00 | 0.002% | 99.806% |
| 672 | DELTA APPAREL INC COMMON STOCK USD.01 | | 152,523.00 | 0.002% | 99.808% |
| 673 | SUNPOWER CORP COMMON STOCK USD.001 | | 151,339.72 | 0.002% | 99.810% |
| 674 | CUMMINS INC COMMON STOCK USD2.5 | | 150,660.00 | 0.002% | 99.812% |
| 675 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | | 147,713.00 | 0.002% | 99.815% |
| 676 | CALLON PETROLEUM CO COMMON STOCK USD.01 | | 145,882.56 | 0.002% | 99.817% |
| 677 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | | 145,614.05 | 0.002% | 99.819% |
| 678 | MOLSON COORS BREWING CO A COMMON STOCK USD.01 | | 145,532.70 | 0.002% | 99.821% |
| 679 | TRUSTMARK CORP COMMON STOCK | | 142,344.36 | 0.002% | 99.823% |
| 680 | AMERISERV FINANCIAL INC COMMON STOCK USD.01 | | 142,222.50 | 0.002% | 99.825% |
| 681 | EXACTECH INC COMMON STOCK USD.01 | | 142,210.50 | 0.002% | 99.827% |
| 682 | CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01 | | 142,070.60 | 0.002% | 99.829% |
| 683 | USA TRUCK INC COMMON STOCK USD.01 | | 140,063.04 | 0.002% | 99.831% |
| 684 | DIODES INC COMMON STOCK USD.667 | | 137,973.70 | 0.002% | 99.833% |
| 685 | CLOUD PEAK ENERGY INC COMMON STOCK USD.01 | | 137,096.10 | 0.002% | 99.835% |
| 686 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | | 136,977.12 | 0.002% | 99.837% |
| 687 | LAKELAND INDUSTRIES INC COMMON STOCK USD.01 | | 136,934.95 | 0.002% | 99.839% |
| 688 | KEY TRONIC CORP COMMON STOCK | | 133,406.11 | 0.002% | 99.841% |
| 689 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | | 132,777.42 | 0.002% | 99.843% |
| 690 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | | 132,036.94 | 0.002% | 99.845% |
| 691 | VECTRUS INC COMMON STOCK USD.01 | | 131,143.87 | 0.002% | 99.847% |
| 692 | ESSA BANCORP INC COMMON STOCK USD.01 | | 130,978.98 | 0.002% | 99.849% |
| 693 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | | 129,786.30 | 0.002% | 99.851% |
| 694 | FABRINET COMMON STOCK USD.01 | | 129,395.05 | 0.002% | 99.852% |
| 695 | INVACARE CORP COMMON STOCK USD.25 | | 128,641.50 | 0.002% | 99.854% |
| 696 | BAKER HUGHES A GE CO COMMON STOCK USD.0001 | | 127,987.65 | 0.002% | 99.856% |
| 697 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | | 127,602.55 | 0.002% | 99.858% |
| 698 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | | 125,168.60 | 0.002% | 99.860% |
| 699 | NUVECTRA CORP COMMON STOCK USD.001 | | 123,621.00 | 0.002% | 99.862% |
| 700 | NORTHWEST PIPE CO COMMON STOCK USD.01 | | 121,958.70 | 0.002% | 99.863% |
| 701 | XO GROUP INC COMMON STOCK USD.01 | | 121,469.72 | 0.002% | 99.865% |
| 702 | FTD COS INC COMMON STOCK USD.0001 | | 118,637.48 | 0.002% | 99.867% |
| 703 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | | 118,527.96 | 0.002% | 99.869% |
| 704 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | | 114,129.60 | 0.002% | 99.870% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 705 | SEMGROUP CORP CLASS A COMMON STOCK | | 113,448.00 | 0.002% | 99.872% |
| 706 | GENERAL COMMUNICATION INC A COMMON STOCK | | 113,344.40 | 0.002% | 99.874% |
| 707 | PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02 | | 112,453.12 | 0.002% | 99.875% |
| 708 | MARKEL CORP COMMON STOCK | | 111,796.90 | 0.002% | 99.877% |
| 709 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | | 111,360.00 | 0.002% | 99.878% |
| 710 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | | 110,885.32 | 0.002% | 99.880% |
| 711 | MACKINAC FINANCIAL CORP COMMON STOCK | | 109,874.42 | 0.002% | 99.882% |
| 712 | CONSUMER PORTFOLIO SERVICES COMMON STOCK | | 108,650.00 | 0.002% | 99.883% |
| 713 | FLEXSTEEL INDS COMMON STOCK USD1.0 | | 107,536.00 | 0.002% | 99.885% |
| 714 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | | 107,495.85 | 0.002% | 99.886% |
| 715 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | | 107,250.45 | 0.002% | 99.888% |
| 716 | ACTUANT CORP A COMMON STOCK USD.2 | | 107,104.80 | 0.002% | 99.889% |
| 717 | RCM TECHNOLOGIES INC COMMON STOCK USD.05 | | 105,963.85 | 0.002% | 99.891% |
| 718 | CALIX INC COMMON STOCK | | 105,778.20 | 0.002% | 99.892% |
| 719 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | | 104,407.04 | 0.002% | 99.894% |
| 720 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | | 103,823.65 | 0.002% | 99.895% |
| 721 | PCM INC COMMON STOCK USD.001 | | 103,139.35 | 0.001% | 99.897% |
| 722 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | | 102,990.24 | 0.001% | 99.898% |
| 723 | TEXTRON INC COMMON STOCK USD.125 | | 102,729.24 | 0.001% | 99.900% |
| 724 | MBT FINANCIAL CORP COMMON STOCK | | 102,416.40 | 0.001% | 99.901% |
| 725 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | | 101,738.00 | 0.001% | 99.903% |
| 726 | PARKER DRILLING CO COMMON STOCK USD.167 | | 101,707.92 | 0.001% | 99.904% |
| 727 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | | 99,824.95 | 0.001% | 99.906% |
| 728 | PREMIER FINANCIAL BANCORP COMMON STOCK | | 97,393.69 | 0.001% | 99.907% |
| 729 | HOPFED BANCORP INC COMMON STOCK USD.01 | | 96,629.25 | 0.001% | 99.909% |
| 730 | HARMONIC INC COMMON STOCK USD.001 | | 96,440.40 | 0.001% | 99.910% |
| 731 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | | 95,752.80 | 0.001% | 99.911% |
| 732 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | | 94,584.00 | 0.001% | 99.913% |
| 733 | DISCOVERY COMMUNICATIONS B COMMON STOCK USD.01 | | 93,579.75 | 0.001% | 99.914% |
| 734 | LHC GROUP INC COMMON STOCK USD.01 | | 93,261.86 | 0.001% | 99.915% |
| 735 | FIRST INTERSTATE BANCSYS A COMMON STOCK | | 93,215.60 | 0.001% | 99.917% |
| 736 | ASTRONOVA INC COMMON STOCK USD.05 | | 92,075.25 | 0.001% | 99.918% |
| 737 | TEAM INC COMMON STOCK USD.3 | | 91,767.50 | 0.001% | 99.920% |
| 738 | FUTUREFUEL CORP COMMON STOCK USD.0001 | | 91,621.04 | 0.001% | 99.921% |
| 739 | BEAZER HOMES USA INC COMMON STOCK USD.001 | | 91,538.16 | 0.001% | 99.922% |
| 740 | CITI TRENDS INC COMMON STOCK USD.01 | | 88,072.85 | 0.001% | 99.923% |
| 741 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | | 87,526.40 | 0.001% | 99.925% |
| 742 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | | 87,344.80 | 0.001% | 99.926% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 743 | MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01 | | 87,285.00 | 0.001% | 99.927% |
| 744 | SI FINANCIAL GROUP INC COMMON STOCK USD.01 | | 85,481.10 | 0.001% | 99.928% |
| 745 | OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001 | | 83,464.15 | 0.001% | 99.930% |
| 746 | UNITY BANCORP INC COMMON STOCK | | 82,979.25 | 0.001% | 99.931% |
| 747 | BEL FUSE INC CL A COMMON STOCK USD.1 | | 81,808.86 | 0.001% | 99.932% |
| 748 | PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01 | | 80,100.00 | 0.001% | 99.933% |
| 749 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | | 78,255.00 | 0.001% | 99.934% |
| 750 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | | 77,890.50 | 0.001% | 99.935% |
| 751 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | | 77,711.68 | 0.001% | 99.937% |
| 752 | EVANS BANCORP INC COMMON STOCK USD.5 | | 74,888.55 | 0.001% | 99.938% |
| 753 | IXYS CORPORATION COMMON STOCK USD.01 | | 74,236.50 | 0.001% | 99.939% |
| 754 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024 | | 73,807.60 | 0.001% | 99.940% |
| 755 | FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0 | | 72,132.20 | 0.001% | 99.941% |
| 756 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | | 71,800.00 | 0.001% | 99.942% |
| 757 | CONCURRENT COMPUTER CORP COMMON STOCK USD.01 | | 70,909.60 | 0.001% | 99.943% |
| 758 | AV HOMES INC COMMON STOCK USD1.0 | | 70,684.20 | 0.001% | 99.944% |
| 759 | VIRCO MFG CORPORATION COMMON STOCK USD.01 | | 69,935.55 | 0.001% | 99.945% |
| 760 | LANDMARK BANCORP INC COMMON STOCK USD.01 | | 69,334.65 | 0.001% | 99.946% |
| 761 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | | 68,065.20 | 0.001% | 99.947% |
| 762 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01 | | 68,016.96 | 0.001% | 99.948% |
| 763 | KBR INC COMMON STOCK USD.001 | | 67,500.00 | 0.001% | 99.949% |
| 764 | AWARE INC/MASS COMMON STOCK USD.01 | | 67,332.20 | 0.001% | 99.950% |
| 765 | BLACK BOX CORP COMMON STOCK USD.001 | | 66,069.05 | 0.001% | 99.951% |
| 766 | HMN FINANCIAL INC COMMON STOCK USD.01 | | 63,936.00 | 0.001% | 99.952% |
| 767 | DIGIRAD CORP COMMON STOCK USD.0001 | | 61,435.30 | 0.001% | 99.953% |
| 768 | FRANKLIN COVEY CO COMMON STOCK USD.05 | | 61,224.60 | 0.001% | 99.954% |
| 769 | NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02 | | 60,548.25 | 0.001% | 99.954% |
| 770 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | | 59,903.36 | 0.001% | 99.955% |
| 771 | EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01 | | 59,532.60 | 0.001% | 99.956% |
| 772 | COWEN INC COMMON STOCK USD.01 | | 59,436.10 | 0.001% | 99.957% |
| 773 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | | 59,212.70 | 0.001% | 99.958% |
| 774 | LUBY S INC COMMON STOCK USD.32 | | 57,688.83 | 0.001% | 99.959% |
| 775 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | | 57,300.10 | 0.001% | 99.960% |
| 776 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | | 56,712.15 | 0.001% | 99.960% |
| 777 | TITAN MACHINERY INC COMMON STOCK USD.00001 | | 54,777.00 | 0.001% | 99.961% |
| 778 | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 | | 54,750.00 | 0.001% | 99.962% |
| 779 | KEY TECHNOLOGY INC COMMON STOCK | | 54,287.03 | 0.001% | 99.963% |
| 780 | TELENAV INC COMMON STOCK USD.001 | | 54,257.50 | 0.001% | 99.964% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 781 | IBERIABANK CORP COMMON STOCK USD1.0 | | 54,191.75 | 0.001% | 99.964% |
| 782 | LIMELIGHT NETWORKS INC COMMON STOCK USD.001 | | 53,187.84 | 0.001% | 99.965% |
| 783 | CUTERA INC COMMON STOCK USD.001 | | 52,913.45 | 0.001% | 99.966% |
| 784 | SALEM MEDIA GROUP INC COMMON STOCK USD.01 | | 52,425.60 | 0.001% | 99.967% |
| 785 | CYBEROPTICS CORP COMMON STOCK | | 52,167.90 | 0.001% | 99.967% |
| 786 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | | 51,763.79 | 0.001% | 99.968% |
| 787 | RIBBON COMMUNICATIONS INC COMMON STOCK USD.001 | | 51,452.94 | 0.001% | 99.969% |
| 788 | PACWEST BANCORP COMMON STOCK | | 51,282.16 | 0.001% | 99.970% |
| 789 | INTRICON CORP COMMON STOCK USD1.0 | | 49,754.25 | 0.001% | 99.970% |
| 790 | SIFCO INDUSTRIES COMMON STOCK USD1.0 | | 49,010.20 | 0.001% | 99.971% |
| 791 | DIXIE GROUP INC COMMON STOCK USD3.0 | | 47,790.00 | 0.001% | 99.972% |
| 792 | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | | 46,568.40 | 0.001% | 99.972% |
| 793 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | | 46,087.20 | 0.001% | 99.973% |
| 794 | ALLIANCE ONE INTERNATIONAL COMMON STOCK | | 45,253.20 | 0.001% | 99.974% |
| 795 | KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5 | | 44,934.05 | 0.001% | 99.974% |
| 796 | CAROLINA FINANCIAL CORP COMMON STOCK | | 44,563.45 | 0.001% | 99.975% |
| 797 | CENTURY BANCORP INC CL A COMMON STOCK USD1.0 | | 42,471.00 | 0.001% | 99.976% |
| 798 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | | 42,441.00 | 0.001% | 99.976% |
| 799 | RUBY TUESDAY INC COMMON STOCK USD.01 | | 41,825.00 | 0.001% | 99.977% |
| 800 | CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01 | | 41,187.25 | 0.001% | 99.977% |
| 801 | LIBERTY TRIPADVISOR HDG B COMMON STOCK USD.01 | | 38,823.75 | 0.001% | 99.978% |
| 802 | ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333 | | 38,332.74 | 0.001% | 99.979% |
| 803 | MAIDEN HOLDINGS LTD COMMON STOCK USD.01 | | 37,648.00 | 0.001% | 99.979% |
| 804 | TRONOX LTD CL A COMMON STOCK USD.01 | | 36,624.00 | 0.001% | 99.980% |
| 805 | GUARANTY FEDERAL BNC SHS INC COMMON STOCK USD.1 | | 36,307.04 | 0.001% | 99.980% |
| 806 | TRICO BANCSHARES COMMON STOCK | | 35,893.62 | 0.001% | 99.981% |
| 807 | QUAD GRAPHICS INC COMMON STOCK USD.025 | | 35,813.41 | 0.001% | 99.981% |
| 808 | FIRST ACCEPTANCE CORP COMMON STOCK USD.01 | | 35,551.10 | 0.001% | 99.982% |
| 809 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | | 33,000.00 | 0.000% | 99.982% |
| 810 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | | 32,710.70 | 0.000% | 99.983% |
| 811 | JAKKS PACIFIC INC COMMON STOCK USD.001 | | 32,102.35 | 0.000% | 99.983% |
| 812 | PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1 | | 31,362.20 | 0.000% | 99.984% |
| 813 | HOME BANCORP INC COMMON STOCK USD.01 | | 30,773.20 | 0.000% | 99.984% |
| 814 | ALICO INC COMMON STOCK USD1.0 | | 30,768.00 | 0.000% | 99.985% |
| 815 | VSE CORP COMMON STOCK USD.05 | | 29,139.70 | 0.000% | 99.985% |
| 816 | DMC GLOBAL INC COMMON STOCK USD.05 | | 28,935.40 | 0.000% | 99.985% |
| 817 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | | 28,275.73 | 0.000% | 99.986% |
| 818 | ATLANTICUS HOLDINGS CORP COMMON STOCK | | 28,050.06 | 0.000% | 99.986% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 819 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | | 27,059.90 | 0.000% | 99.987% |
| 820 | OPTICAL CABLE CORP COMMON STOCK | | 26,982.50 | 0.000% | 99.987% |
| 821 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | | 26,951.40 | 0.000% | 99.987% |
| 822 | GSI TECHNOLOGY INC COMMON STOCK USD.001 | | 26,803.11 | 0.000% | 99.988% |
| 823 | CSP INC COMMON STOCK USD.01 | | 25,829.80 | 0.000% | 99.988% |
| 824 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | | 25,312.50 | 0.000% | 99.988% |
| 825 | TWIN DISC INC COMMON STOCK | | 25,290.00 | 0.000% | 99.989% |
| 826 | HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01 | | 25,254.00 | 0.000% | 99.989% |
| 827 | CCA INDUSTRIES INC COMMON STOCK USD.01 | | 24,969.00 | 0.000% | 99.990% |
| 828 | PIPER JAFFRAY COS COMMON STOCK USD.01 | | 24,507.60 | 0.000% | 99.990% |
| 829 | MULTI COLOR CORP COMMON STOCK | | 23,562.00 | 0.000% | 99.990% |
| 830 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | | 23,482.50 | 0.000% | 99.991% |
| 831 | EDUCATIONAL DEVELOPMENT CORP COMMON STOCK USD.2 | | 23,422.05 | 0.000% | 99.991% |
| 832 | ACME UNITED CORP COMMON STOCK USD2.5 | | 23,302.72 | 0.000% | 99.991% |
| 833 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | | 22,528.68 | 0.000% | 99.992% |
| 834 | ULTRALIFE CORP COMMON STOCK USD.1 | | 21,673.95 | 0.000% | 99.992% |
| 835 | CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0 | | 21,560.00 | 0.000% | 99.992% |
| 836 | KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01 | | 21,120.00 | 0.000% | 99.993% |
| 837 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | | 20,411.93 | 0.000% | 99.993% |
| 838 | BSQUARE CORP COMMON STOCK | | 20,325.00 | 0.000% | 99.993% |
| 839 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | | 19,729.00 | 0.000% | 99.993% |
| 840 | ACTUA CORP COMMON STOCK USD.001 | | 18,352.00 | 0.000% | 99.994% |
| 841 | FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1 | | 18,338.00 | 0.000% | 99.994% |
| 842 | LIBERTY MEDIA CORP BRAVES B TRACKING STK | | 18,257.52 | 0.000% | 99.994% |
| 843 | UNICO AMERICAN CORP COMMON STOCK | | 18,050.00 | 0.000% | 99.994% |
| 844 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0 | | 17,282.16 | 0.000% | 99.995% |
| 845 | RAMBUS INC COMMON STOCK USD.001 | | 15,821.20 | 0.000% | 99.995% |
| 846 | RIVERVIEW BANCORP INC COMMON STOCK USD.01 | | 15,508.04 | 0.000% | 99.995% |
| 847 | BCB BANCORP INC COMMON STOCK | | 15,461.40 | 0.000% | 99.995% |
| 848 | TESCO CORP COMMON STOCK | | 15,167.25 | 0.000% | 99.996% |
| 849 | MAXWELL TECHNOLOGIES INC COMMON STOCK USD.1 | | 14,016.76 | 0.000% | 99.996% |
| 850 | FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0 | | 13,362.62 | 0.000% | 99.996% |
| 851 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | | 13,060.39 | 0.000% | 99.996% |
| 852 | PARK STERLING CORP COMMON STOCK USD.01 | | 12,767.04 | 0.000% | 99.996% |
| 853 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | | 12,584.02 | 0.000% | 99.997% |
| 854 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | | 12,442.40 | 0.000% | 99.997% |
| 855 | SYNALLOY CORP COMMON STOCK USD1.0 | | 12,242.10 | 0.000% | 99.997% |
| 856 | SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0 | | 11,680.00 | 0.000% | 99.997% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 857 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | | 10,743.20 | 0.000% | 99.997% |
| 858 | SENECA FOODS CORP CL B COMMON STOCK USD.25 | | 10,650.00 | 0.000% | 99.997% |
| 859 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | | 10,477.44 | 0.000% | 99.998% |
| 860 | ID SYSTEMS INC COMMON STOCK USD.01 | | 10,322.40 | 0.000% | 99.998% |
| 861 | VALLEY NATIONAL BANCORP COMMON STOCK | | 9,139.20 | 0.000% | 99.998% |
| 862 | ENTEGRIS INC COMMON STOCK USD.01 | | 9,090.00 | 0.000% | 99.998% |
| 863 | PEOPLES BANCORP OF NC COMMON STOCK | | 8,785.00 | 0.000% | 99.998% |
| 864 | AMERESCO INC CL A COMMON STOCK USD.0001 | | 8,338.50 | 0.000% | 99.998% |
| 865 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | | 7,524.24 | 0.000% | 99.998% |
| 866 | PHI INC VOTING COMMON STOCK USD.1 | | 7,414.45 | 0.000% | 99.998% |
| 867 | SELECT BANCORP INC COMMON STOCK USD1.0 | | 7,314.00 | 0.000% | 99.999% |
| 868 | BALDWIN + LYONS INC CL A COMMON STOCK | | 7,117.50 | 0.000% | 99.999% |
| 869 | COMPX INTERNATIONAL INC COMMON STOCK USD.01 | | 6,700.00 | 0.000% | 99.999% |
| 870 | ASTA FUNDING INC COMMON STOCK USD.01 | | 6,283.50 | 0.000% | 99.999% |
| 871 | EMCORE CORP COMMON STOCK | | 5,803.20 | 0.000% | 99.999% |
| 872 | GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01 | | 5,650.00 | 0.000% | 99.999% |
| 873 | AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001 | | 5,600.00 | 0.000% | 99.999% |
| 874 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | | 5,490.00 | 0.000% | 99.999% |
| 875 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | | 5,019.84 | 0.000% | 99.999% |
| 876 | CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5 | | 4,560.19 | 0.000% | 99.999% |
| 877 | INSEEGO CORP COMMON STOCK | | 4,458.32 | 0.000% | 99.999% |
| 878 | BANCORP INC/THE COMMON STOCK USD1.0 | | 4,438.53 | 0.000% | 99.999% |
| 879 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | | 4,383.60 | 0.000% | 100.000% |
| 880 | MICRON SOLUTIONS INC COMMON STOCK USD.01 | | 4,380.00 | 0.000% | 100.000% |
| 881 | UNITED SECURITY BANCSHARE/CA COMMON STOCK | | 4,312.00 | 0.000% | 100.000% |
| 882 | COMMUNITY WEST BANCSHARES COMMON STOCK | | 4,140.00 | 0.000% | 100.000% |
| 883 | ESCALADE INC COMMON STOCK | | 3,767.20 | 0.000% | 100.000% |
| 884 | DOVER MOTORSPORTS INC COMMON STOCK USD.1 | | 3,683.55 | 0.000% | 100.000% |
| 885 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | | 3,294.51 | 0.000% | 100.000% |
| 886 | MACATAWA BANK CORP COMMON STOCK | | 2,962.38 | 0.000% | 100.000% |
| 887 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | | 2,744.00 | 0.000% | 100.000% |
| 888 | MEDIA GEN INC CVR COMMON STOCK | | 2,519.60 | 0.000% | 100.000% |
| 889 | ARGAN INC COMMON STOCK USD.15 | | 1,239.00 | 0.000% | 100.000% |
| 890 | DESTINATION MATERNITY CORP COMMON STOCK USD.01 | | 520.00 | 0.000% | 100.000% |
| 891 | INTERNATIONAL SEAWAYS INC COMMON STOCK | | 203.88 | 0.000% | 100.000% |
| 892 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | | 123.90 | 0.000% | 100.000% |
| 893 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01 | | 53.90 | 0.000% | 100.000% |
| 894 | SAFEWAY PDC LLC CVR COMMON STOCK | | 47.34 | 0.000% | 100.000% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|------------------------|-------------------------|-----------------|----------------------|
| Equity | | | 6,901,905,320.54 | | 100.000% |
| 895 | LIONS GATE ENTERTAINMENT B COMMON STOCK | | 31.04 | 0.000% | 100.000% |
| 896 | MEDCATH CORPORATION COMMON STOCK USD.01 | | 0.00 | 0.000% | 100.000% |
| 897 | GERBER SCIENTIFIC INC COM COMMON STOCK | | 0.00 | 0.000% | 100.000% |
| Total | | | 6,901,905,320.54 | | 100.00% |