

# Tax-Managed U.S. Marketwide Value Portfolio

As of October 31, 2017 (Updated Monthly)

Source: State Street

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| Row Id        | Security Name                                     | Notional Amount USD     | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|-------------------------|------------------|--------------|-------------------|
| <b>Equity</b> |   | <b>6,657,196,986.93</b> |                  |              | <b>100.000%</b>   |
| 1             | JPMORGAN CHASE + CO COMMON STOCK USD1.0           |                         | 276,485,837.95   | 4.153%       | 4.153%            |
| 2             | COMCAST CORP CLASS A COMMON STOCK USD.01          |                         | 260,194,031.82   | 3.908%       | 8.062%            |
| 3             | EXXON MOBIL CORP COMMON STOCK                     |                         | 241,787,764.55   | 3.632%       | 11.694%           |
| 4             | INTEL CORP COMMON STOCK USD.001                   |                         | 226,458,090.55   | 3.402%       | 15.095%           |
| 5             | AT+T INC COMMON STOCK USD1.0                      |                         | 214,323,748.25   | 3.219%       | 18.315%           |
| 6             | WELLS FARGO + CO COMMON STOCK USD1.666            |                         | 171,945,648.14   | 2.583%       | 20.898%           |
| 7             | BANK OF AMERICA CORP COMMON STOCK USD.01          |                         | 162,399,062.43   | 2.439%       | 23.337%           |
| 8             | CISCO SYSTEMS INC COMMON STOCK USD.001            |                         | 161,043,443.05   | 2.419%       | 25.756%           |
| 9             | TIME WARNER INC COMMON STOCK USD.01               |                         | 150,861,389.40   | 2.266%       | 28.022%           |
| 10            | PFIZER INC COMMON STOCK USD.05                    |                         | 146,506,238.74   | 2.201%       | 30.223%           |
| 11            | CITIGROUP INC COMMON STOCK USD.01                 |                         | 137,468,961.00   | 2.065%       | 32.288%           |
| 12            | CHEVRON CORP COMMON STOCK USD.75                  |                         | 127,763,046.39   | 1.919%       | 34.207%           |
| 13            | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 |                         | 113,415,292.98   | 1.704%       | 35.911%           |
| 14            | WAL MART STORES INC COMMON STOCK USD.1            |                         | 110,577,853.07   | 1.661%       | 37.572%           |
| 15            | ANTHEM INC COMMON STOCK USD.01                    |                         | 105,575,734.40   | 1.586%       | 39.158%           |
| 16            | CVS HEALTH CORP COMMON STOCK USD.01               |                         | 103,531,354.85   | 1.555%       | 40.713%           |
| 17            | UNION PACIFIC CORP COMMON STOCK USD2.5            |                         | 102,836,341.12   | 1.545%       | 42.258%           |
| 18            | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0  |                         | 96,821,961.60    | 1.454%       | 43.712%           |
| 19            | AETNA INC COMMON STOCK USD.01                     |                         | 94,955,293.86    | 1.426%       | 45.138%           |
| 20            | MONDELEZ INTERNATIONAL INC A COMMON STOCK         |                         | 86,219,931.57    | 1.295%       | 46.434%           |
| 21            | CONOCOPHILLIPS COMMON STOCK USD.01                |                         | 76,178,001.90    | 1.144%       | 47.578%           |

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| <b>Equity</b> |  |                     | <b>6,657,196,986.93</b> |              | <b>100.000%</b>   |
| 22            | NORFOLK SOUTHERN CORP COMMON STOCK USD1.0        |                     | 71,653,995.18           | 1.076%       | 48.654%           |
| 23            | PHILLIPS 66 COMMON STOCK                         |                     | 70,628,441.40           | 1.061%       | 49.715%           |
| 24            | MEDTRONIC PLC COMMON STOCK USD.1                 |                     | 65,557,371.00           | 0.985%       | 50.700%           |
| 25            | ACTIVISION BLIZZARD INC COMMON STOCK USD.000001  |                     | 64,321,789.38           | 0.966%       | 51.666%           |
| 26            | CSX CORP COMMON STOCK USD1.0                     |                     | 62,681,968.50           | 0.942%       | 52.608%           |
| 27            | HUMANA INC COMMON STOCK USD.166                  |                     | 60,470,454.90           | 0.908%       | 53.516%           |
| 28            | MORGAN STANLEY COMMON STOCK USD.01               |                     | 55,130,850.00           | 0.828%       | 54.344%           |
| 29            | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01     |                     | 54,967,657.50           | 0.826%       | 55.170%           |
| 30            | QUALCOMM INC COMMON STOCK USD.0001               |                     | 54,032,648.56           | 0.812%       | 55.981%           |
| 31            | MARATHON PETROLEUM CORP COMMON STOCK             |                     | 54,001,136.64           | 0.811%       | 56.793%           |
| 32            | METLIFE INC COMMON STOCK USD.01                  |                     | 50,896,284.96           | 0.765%       | 57.557%           |
| 33            | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01      |                     | 50,715,904.40           | 0.762%       | 58.319%           |
| 34            | ABBOTT LABORATORIES COMMON STOCK                 |                     | 49,636,556.31           | 0.746%       | 59.065%           |
| 35            | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 |                     | 48,081,403.26           | 0.722%       | 59.787%           |
| 36            | VALERO ENERGY CORP COMMON STOCK USD.01           |                     | 47,799,372.11           | 0.718%       | 60.505%           |
| 37            | GENERAL MOTORS CO COMMON STOCK USD.01            |                     | 47,088,802.04           | 0.707%       | 61.212%           |
| 38            | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 |                     | 42,995,435.21           | 0.646%       | 61.858%           |
| 39            | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0     |                     | 42,772,523.52           | 0.643%       | 62.501%           |
| 40            | GENERAL ELECTRIC CO COMMON STOCK USD.06          |                     | 42,750,973.44           | 0.642%       | 63.143%           |
| 41            | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01  |                     | 39,915,825.00           | 0.600%       | 63.742%           |
| 42            | SCHLUMBERGER LTD COMMON STOCK USD.01             |                     | 38,607,488.00           | 0.580%       | 64.322%           |
| 43            | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 |                     | 37,708,836.90           | 0.566%       | 64.889%           |
| 44            | DANAHER CORP COMMON STOCK USD.01                 |                     | 37,390,110.75           | 0.562%       | 65.450%           |
| 45            | FORD MOTOR CO COMMON STOCK USD.01                |                     | 35,164,212.63           | 0.528%       | 65.979%           |
| 46            | MICRON TECHNOLOGY INC COMMON STOCK USD.1         |                     | 34,998,386.43           | 0.526%       | 66.504%           |
| 47            | SOUTHWEST AIRLINES CO COMMON STOCK USD1.0        |                     | 34,780,687.46           | 0.522%       | 67.027%           |
| 48            | CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01   |                     | 34,371,340.96           | 0.516%       | 67.543%           |
| 49            | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01   |                     | 33,665,065.45           | 0.506%       | 68.049%           |
| 50            | ARCHER DANIELS MIDLAND CO COMMON STOCK           |                     | 33,246,764.12           | 0.499%       | 68.548%           |
| 51            | CARNIVAL CORP COMMON STOCK USD.01                |                     | 32,507,797.11           | 0.488%       | 69.036%           |
| 52            | FEDEX CORP COMMON STOCK USD.1                    |                     | 32,138,182.44           | 0.483%       | 69.519%           |
| 53            | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01   |                     | 30,230,618.31           | 0.454%       | 69.973%           |
| 54            | PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0 |                     | 29,688,901.60           | 0.446%       | 70.419%           |
| 55            | TYSON FOODS INC CL A COMMON STOCK USD.1          |                     | 29,530,737.30           | 0.444%       | 70.863%           |
| 56            | CME GROUP INC COMMON STOCK USD.01                |                     | 29,369,331.53           | 0.441%       | 71.304%           |
| 57            | REPUBLIC SERVICES INC COMMON STOCK USD.01        |                     | 27,964,157.85           | 0.420%       | 71.724%           |
| 58            | CIGNA CORP COMMON STOCK USD.25                   |                     | 26,970,623.88           | 0.405%       | 72.129%           |
| 59            | UNUM GROUP COMMON STOCK USD.1                    |                     | 26,927,837.80           | 0.404%       | 72.534%           |

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| <b>Equity</b> |  | <b>6,657,196,986.93</b> |                  |              | <b>100.000%</b>   |
| 60            | MOHAWK INDUSTRIES INC COMMON STOCK USD.01        |                         | 25,846,182.40    | 0.388%       | 72.922%           |
| 61            | CORNING INC COMMON STOCK USD.5                   |                         | 24,608,251.05    | 0.370%       | 73.292%           |
| 62            | CHUBB LTD COMMON STOCK                           |                         | 24,018,839.10    | 0.361%       | 73.652%           |
| 63            | ALLERGAN PLC COMMON STOCK USD.0033               |                         | 23,341,368.23    | 0.351%       | 74.003%           |
| 64            | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5   |                         | 23,148,337.95    | 0.348%       | 74.351%           |
| 65            | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 |                         | 22,939,689.08    | 0.345%       | 74.695%           |
| 66            | DELTA AIR LINES INC COMMON STOCK USD.0001        |                         | 21,669,744.05    | 0.326%       | 75.021%           |
| 67            | TRAVELERS COS INC/THE COMMON STOCK               |                         | 21,265,377.30    | 0.319%       | 75.340%           |
| 68            | EATON CORP PLC COMMON STOCK USD.01               |                         | 21,226,905.40    | 0.319%       | 75.659%           |
| 69            | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2     |                         | 21,163,140.35    | 0.318%       | 75.977%           |
| 70            | DXC TECHNOLOGY CO COMMON STOCK USD.01            |                         | 20,952,222.72    | 0.315%       | 76.292%           |
| 71            | REGIONS FINANCIAL CORP COMMON STOCK USD.01       |                         | 20,163,551.40    | 0.303%       | 76.595%           |
| 72            | ALLSTATE CORP COMMON STOCK USD.01                |                         | 19,820,791.64    | 0.298%       | 76.892%           |
| 73            | ANDEAVOR COMMON STOCK USD.167                    |                         | 19,711,557.12    | 0.296%       | 77.188%           |
| 74            | WESTERN DIGITAL CORP COMMON STOCK USD.01         |                         | 19,274,017.89    | 0.290%       | 77.478%           |
| 75            | KINDER MORGAN INC COMMON STOCK USD.01            |                         | 19,192,796.90    | 0.288%       | 77.766%           |
| 76            | INGERSOLL RAND PLC COMMON STOCK USD1.0           |                         | 18,881,457.40    | 0.284%       | 78.050%           |
| 77            | UNITEDHEALTH GROUP INC COMMON STOCK USD.01       |                         | 18,860,097.52    | 0.283%       | 78.333%           |
| 78            | L3 TECHNOLOGIES INC COMMON STOCK USD.01          |                         | 18,805,974.60    | 0.282%       | 78.616%           |
| 79            | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 |                         | 18,527,478.40    | 0.278%       | 78.894%           |
| 80            | AMERICAN FINANCIAL GROUP INC COMMON STOCK        |                         | 18,312,642.04    | 0.275%       | 79.169%           |
| 81            | TE CONNECTIVITY LTD COMMON STOCK CHF.57          |                         | 17,944,287.35    | 0.270%       | 79.439%           |
| 82            | SYNCHRONY FINANCIAL COMMON STOCK USD.001         |                         | 17,763,188.38    | 0.267%       | 79.705%           |
| 83            | IAC/INTERACTIVECORP COMMON STOCK USD.001         |                         | 16,169,706.90    | 0.243%       | 79.948%           |
| 84            | HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01  |                         | 15,910,991.40    | 0.239%       | 80.187%           |
| 85            | SUNTRUST BANKS INC COMMON STOCK USD1.0           |                         | 15,385,581.72    | 0.231%       | 80.418%           |
| 86            | MOLSON COORS BREWING CO B COMMON STOCK USD.01    |                         | 15,086,298.50    | 0.227%       | 80.645%           |
| 87            | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01  |                         | 15,008,475.24    | 0.225%       | 80.870%           |
| 88            | ARROW ELECTRONICS INC COMMON STOCK USD1.0        |                         | 14,671,800.39    | 0.220%       | 81.091%           |
| 89            | CATERPILLAR INC COMMON STOCK USD1.0              |                         | 14,653,091.60    | 0.220%       | 81.311%           |
| 90            | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01    |                         | 14,404,950.90    | 0.216%       | 81.527%           |
| 91            | AFLAC INC COMMON STOCK USD.1                     |                         | 14,286,886.45    | 0.215%       | 81.742%           |
| 92            | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01   |                         | 14,022,237.40    | 0.211%       | 81.953%           |
| 93            | KRAFT HEINZ CO/THE COMMON STOCK USD.01           |                         | 13,990,234.28    | 0.210%       | 82.163%           |
| 94            | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01       |                         | 13,428,686.32    | 0.202%       | 82.364%           |
| 95            | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 |                         | 13,230,828.00    | 0.199%       | 82.563%           |
| 96            | ANADARKO PETROLEUM CORP COMMON STOCK USD.1       |                         | 12,783,472.84    | 0.192%       | 82.755%           |
| 97            | LENNAR CORP A COMMON STOCK USD.1                 |                         | 12,475,647.00    | 0.187%       | 82.943%           |

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| 98            | HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01   |                     | 12,453,054.72           | 0.187%       | 83.130%           |
| 99            | OWENS CORNING COMMON STOCK USD.001               |                     | 12,345,617.00           | 0.185%       | 83.315%           |
| 100           | WESTROCK CO COMMON STOCK                         |                     | 12,302,246.03           | 0.185%       | 83.500%           |
| 101           | BB+T CORP COMMON STOCK USD5.0                    |                     | 12,292,569.04           | 0.185%       | 83.685%           |
| 102           | LOEWS CORP COMMON STOCK USD.01                   |                     | 12,070,438.98           | 0.181%       | 83.866%           |
| 103           | AMERCO COMMON STOCK USD.25                       |                     | 11,555,787.84           | 0.174%       | 84.040%           |
| 104           | JM SMUCKER CO/THE COMMON STOCK                   |                     | 11,475,034.20           | 0.172%       | 84.212%           |
| 105           | BEST BUY CO INC COMMON STOCK USD.1               |                     | 11,072,844.00           | 0.166%       | 84.378%           |
| 106           | CNA FINANCIAL CORP COMMON STOCK USD2.5           |                     | 10,828,760.63           | 0.163%       | 84.541%           |
| 107           | LINCOLN NATIONAL CORP COMMON STOCK               |                     | 10,199,609.10           | 0.153%       | 84.694%           |
| 108           | XL GROUP LTD COMMON STOCK                        |                     | 9,743,800.02            | 0.146%       | 84.840%           |
| 109           | CENTURYLINK INC COMMON STOCK USD1.0              |                     | 9,731,083.68            | 0.146%       | 84.987%           |
| 110           | KEYCORP COMMON STOCK USD1.0                      |                     | 9,603,332.50            | 0.144%       | 85.131%           |
| 111           | DR HORTON INC COMMON STOCK USD.01                |                     | 9,201,206.25            | 0.138%       | 85.269%           |
| 112           | TELEFLEX INC COMMON STOCK USD1.0                 |                     | 8,821,106.54            | 0.133%       | 85.402%           |
| 113           | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 |                     | 8,738,997.02            | 0.131%       | 85.533%           |
| 114           | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01 |                     | 8,663,616.50            | 0.130%       | 85.663%           |
| 115           | NEWELL BRANDS INC COMMON STOCK USD1.0            |                     | 8,545,938.36            | 0.128%       | 85.791%           |
| 116           | BUNGE LTD COMMON STOCK USD.01                    |                     | 8,347,691.04            | 0.125%       | 85.917%           |
| 117           | ARCONIC INC COMMON STOCK                         |                     | 8,333,585.12            | 0.125%       | 86.042%           |
| 118           | PENTAIR PLC COMMON STOCK USD.01                  |                     | 8,309,629.64            | 0.125%       | 86.167%           |
| 119           | EVEREST RE GROUP LTD COMMON STOCK USD.01         |                     | 8,290,091.85            | 0.125%       | 86.291%           |
| 120           | TOLL BROTHERS INC COMMON STOCK USD.01            |                     | 8,277,945.96            | 0.124%       | 86.416%           |
| 121           | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 |                     | 8,173,339.56            | 0.123%       | 86.538%           |
| 122           | RAYTHEON COMPANY COMMON STOCK USD.01             |                     | 7,992,771.00            | 0.120%       | 86.658%           |
| 123           | SEABOARD CORP COMMON STOCK USD1.0                |                     | 7,973,017.44            | 0.120%       | 86.778%           |
| 124           | INGREDION INC COMMON STOCK USD.01                |                     | 7,786,365.95            | 0.117%       | 86.895%           |
| 125           | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK         |                     | 7,651,828.80            | 0.115%       | 87.010%           |
| 126           | TECH DATA CORP COMMON STOCK USD.0015             |                     | 7,544,520.25            | 0.113%       | 87.123%           |
| 127           | SYNNEX CORP COMMON STOCK USD.001                 |                     | 7,539,792.00            | 0.113%       | 87.237%           |
| 128           | ORBITAL ATK INC COMMON STOCK USD.01              |                     | 7,525,167.30            | 0.113%       | 87.350%           |
| 129           | VALVOLINE INC COMMON STOCK USD.01                |                     | 7,422,540.30            | 0.111%       | 87.461%           |
| 130           | HESS CORP COMMON STOCK USD1.0                    |                     | 7,293,112.32            | 0.110%       | 87.571%           |
| 131           | NATIONAL OILWELL VARCO INC COMMON STOCK USD.01   |                     | 7,286,504.42            | 0.109%       | 87.680%           |
| 132           | RYDER SYSTEM INC COMMON STOCK USD.5              |                     | 7,284,551.52            | 0.109%       | 87.790%           |
| 133           | CNO FINANCIAL GROUP INC COMMON STOCK USD.01      |                     | 7,221,298.08            | 0.108%       | 87.898%           |
| 134           | RELIANCE STEEL + ALUMINUM COMMON STOCK           |                     | 7,207,668.84            | 0.108%       | 88.006%           |
| 135           | MGM RESORTS INTERNATIONAL COMMON STOCK USD.01    |                     | 7,143,755.85            | 0.107%       | 88.114%           |

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| 136           | VULCAN MATERIALS CO COMMON STOCK USD1.0                 |                     | 7,091,450.50            | 0.107%       | 88.220%           |
| 137           | ALASKA AIR GROUP INC COMMON STOCK USD.01                |                     | 6,949,789.56            | 0.104%       | 88.325%           |
| 138           | LIBERTY VENTURES SER A TRACKING STK USD.01              |                     | 6,912,437.76            | 0.104%       | 88.429%           |
| 139           | T MOBILE US INC COMMON STOCK USD.0001                   |                     | 6,800,989.22            | 0.102%       | 88.531%           |
| 140           | XEROX CORP COMMON STOCK USD1.0                          |                     | 6,741,186.48            | 0.101%       | 88.632%           |
| 141           | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01         |                     | 6,713,270.08            | 0.101%       | 88.733%           |
| 142           | MKS INSTRUMENTS INC COMMON STOCK                        |                     | 6,649,380.00            | 0.100%       | 88.833%           |
| 143           | MARATHON OIL CORP COMMON STOCK USD1.0                   |                     | 6,641,010.18            | 0.100%       | 88.932%           |
| 144           | ASSURANT INC COMMON STOCK USD.01                        |                     | 6,624,783.00            | 0.100%       | 89.032%           |
| 145           | QUANTA SERVICES INC COMMON STOCK USD.00001              |                     | 6,350,223.11            | 0.095%       | 89.127%           |
| 146           | JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01        |                     | 6,257,257.42            | 0.094%       | 89.221%           |
| 147           | JETBLUE AIRWAYS CORP COMMON STOCK USD.01                |                     | 6,221,700.95            | 0.093%       | 89.315%           |
| 148           | WILLIAMS COS INC COMMON STOCK USD1.0                    |                     | 6,180,424.50            | 0.093%       | 89.408%           |
| 149           | DILLARDS INC CL A COMMON STOCK                          |                     | 6,111,240.00            | 0.092%       | 89.499%           |
| 150           | NUCOR CORP COMMON STOCK USD.4                           |                     | 5,979,679.83            | 0.090%       | 89.589%           |
| 151           | TRINITY INDUSTRIES INC COMMON STOCK USD.01              |                     | 5,977,631.28            | 0.090%       | 89.679%           |
| 152           | LIBERTY BROADBAND C COMMON STOCK USD.01                 |                     | 5,900,891.29            | 0.089%       | 89.768%           |
| 153           | HELEN OF TROY LTD COMMON STOCK USD.1                    |                     | 5,727,563.70            | 0.086%       | 89.854%           |
| 154           | AVNET INC COMMON STOCK USD1.0                           |                     | 5,548,120.00            | 0.083%       | 89.937%           |
| 155           | PERKINELMER INC COMMON STOCK USD1.0                     |                     | 5,532,480.00            | 0.083%       | 90.020%           |
| 156           | NEWS CORP CLASS A COMMON STOCK USD.01                   |                     | 5,494,694.02            | 0.083%       | 90.103%           |
| 157           | CURTISS WRIGHT CORP COMMON STOCK USD1.0                 |                     | 5,481,242.25            | 0.082%       | 90.185%           |
| 158           | BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001         |                     | 5,376,626.45            | 0.081%       | 90.266%           |
| 159           | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01           |                     | 5,369,553.90            | 0.081%       | 90.346%           |
| 160           | ALCOA CORP COMMON STOCK USD.01                          |                     | 5,283,655.74            | 0.079%       | 90.426%           |
| 161           | JUNIPER NETWORKS INC COMMON STOCK USD.00001             |                     | 5,266,443.00            | 0.079%       | 90.505%           |
| 162           | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01        |                     | 5,228,834.10            | 0.079%       | 90.583%           |
| 163           | HELMERICH + PAYNE COMMON STOCK USD.1                    |                     | 5,203,332.48            | 0.078%       | 90.662%           |
| 164           | MARTIN MARIETTA MATERIALS COMMON STOCK USD.01           |                     | 5,124,816.05            | 0.077%       | 90.739%           |
| 165           | NEWMONT MINING CORP COMMON STOCK USD1.6                 |                     | 5,115,482.88            | 0.077%       | 90.815%           |
| 166           | CONVERGYS CORP COMMON STOCK                             |                     | 5,078,175.72            | 0.076%       | 90.892%           |
| 167           | WHIRLPOOL CORP COMMON STOCK USD1.0                      |                     | 4,925,932.57            | 0.074%       | 90.966%           |
| 168           | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0              |                     | 4,714,561.26            | 0.071%       | 91.037%           |
| 169           | ASSURED GUARANTY LTD COMMON STOCK USD.01                |                     | 4,562,891.90            | 0.069%       | 91.105%           |
| 170           | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01              |                     | 4,552,031.52            | 0.068%       | 91.173%           |
| 171           | CORELOGIC INC COMMON STOCK USD1.0                       |                     | 4,527,960.50            | 0.068%       | 91.241%           |
| 172           | ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456 |                     | 4,402,526.70            | 0.066%       | 91.308%           |
| 173           | PULTEGROUP INC COMMON STOCK USD.01                      |                     | 4,329,570.83            | 0.065%       | 91.373%           |

| Row Id        | Security Name                                     | Notional Amount USD     | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|-------------------------|------------------|--------------|-------------------|
| <b>Equity</b> |   | <b>6,657,196,986.93</b> |                  |              | <b>100.000%</b>   |
| 174           | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2    |                         | 4,265,214.80     | 0.064%       | 91.437%           |
| 175           | POST HOLDINGS INC COMMON STOCK USD.01             |                         | 4,163,168.93     | 0.063%       | 91.499%           |
| 176           | EMCOR GROUP INC COMMON STOCK USD.01               |                         | 4,068,975.40     | 0.061%       | 91.560%           |
| 177           | PVH CORP COMMON STOCK USD1.0                      |                         | 4,053,354.84     | 0.061%       | 91.621%           |
| 178           | AGCO CORP COMMON STOCK USD.01                     |                         | 4,043,778.61     | 0.061%       | 91.682%           |
| 179           | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01  |                         | 4,020,134.93     | 0.060%       | 91.742%           |
| 180           | LIFEPOINT HEALTH INC COMMON STOCK USD.01          |                         | 3,958,315.20     | 0.059%       | 91.802%           |
| 181           | LITHIA MOTORS INC CL A COMMON STOCK               |                         | 3,953,716.94     | 0.059%       | 91.861%           |
| 182           | E TRADE FINANCIAL CORP COMMON STOCK USD.01        |                         | 3,909,979.41     | 0.059%       | 91.920%           |
| 183           | GATX CORP COMMON STOCK USD.625                    |                         | 3,888,087.45     | 0.058%       | 91.978%           |
| 184           | LIBERTY EXPEDIA HOLD A COMMON STOCK               |                         | 3,729,674.40     | 0.056%       | 92.034%           |
| 185           | NOBLE ENERGY INC COMMON STOCK USD.01              |                         | 3,728,838.78     | 0.056%       | 92.090%           |
| 186           | METHODE ELECTRONICS INC COMMON STOCK USD.5        |                         | 3,717,856.80     | 0.056%       | 92.146%           |
| 187           | FIFTH THIRD BANCORP COMMON STOCK                  |                         | 3,671,600.50     | 0.055%       | 92.201%           |
| 188           | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01     |                         | 3,633,472.50     | 0.055%       | 92.256%           |
| 189           | UNIVERSAL FOREST PRODUCTS COMMON STOCK            |                         | 3,590,220.00     | 0.054%       | 92.310%           |
| 190           | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1    |                         | 3,569,312.50     | 0.054%       | 92.364%           |
| 191           | STEEL DYNAMICS INC COMMON STOCK USD.005           |                         | 3,531,935.99     | 0.053%       | 92.417%           |
| 192           | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0        |                         | 3,508,607.67     | 0.053%       | 92.469%           |
| 193           | FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0     |                         | 3,493,935.00     | 0.052%       | 92.522%           |
| 194           | WASHINGTON FEDERAL INC COMMON STOCK USD1.0        |                         | 3,406,467.60     | 0.051%       | 92.573%           |
| 195           | RADIAN GROUP INC COMMON STOCK USD.001             |                         | 3,394,367.20     | 0.051%       | 92.624%           |
| 196           | VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1     |                         | 3,376,014.75     | 0.051%       | 92.675%           |
| 197           | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001   |                         | 3,373,060.44     | 0.051%       | 92.725%           |
| 198           | COOPER COS INC/THE COMMON STOCK USD.1             |                         | 3,353,068.56     | 0.050%       | 92.776%           |
| 199           | ON ASSIGNMENT INC COMMON STOCK USD.01             |                         | 3,302,880.22     | 0.050%       | 92.825%           |
| 200           | CORE MARK HOLDING CO INC COMMON STOCK USD.01      |                         | 3,277,798.16     | 0.049%       | 92.875%           |
| 201           | ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0      |                         | 3,250,486.20     | 0.049%       | 92.923%           |
| 202           | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01    |                         | 3,241,684.05     | 0.049%       | 92.972%           |
| 203           | GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0    |                         | 3,216,281.00     | 0.048%       | 93.020%           |
| 204           | DELL TECHNOLOGIES INC CL V TRACKING STK           |                         | 3,156,268.41     | 0.047%       | 93.068%           |
| 205           | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01      |                         | 3,144,257.84     | 0.047%       | 93.115%           |
| 206           | MOOG INC CLASS A COMMON STOCK USD1.0              |                         | 3,101,350.64     | 0.047%       | 93.162%           |
| 207           | MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002 |                         | 3,073,740.46     | 0.046%       | 93.208%           |
| 208           | ALEXANDER + BALDWIN INC REIT                      |                         | 3,023,751.12     | 0.045%       | 93.253%           |
| 209           | PATTERSON UTI ENERGY INC COMMON STOCK USD.01      |                         | 3,012,988.50     | 0.045%       | 93.298%           |
| 210           | ENERSYS COMMON STOCK USD.01                       |                         | 2,999,489.43     | 0.045%       | 93.343%           |
| 211           | UNIFIRST CORP/MA COMMON STOCK USD.1               |                         | 2,946,037.50     | 0.044%       | 93.388%           |

| Row Id        | Security Name                                    | Notional Amount USD | Market Value USD        | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| <b>Equity</b> |  |                     | <b>6,657,196,986.93</b> |              | <b>100.000%</b>   |
| 212           | MURPHY OIL CORP COMMON STOCK USD1.0              |                     | 2,915,562.75            | 0.044%       | 93.432%           |
| 213           | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1    |                     | 2,897,581.05            | 0.044%       | 93.475%           |
| 214           | AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0  |                     | 2,836,552.46            | 0.043%       | 93.518%           |
| 215           | MANPOWERGROUP INC COMMON STOCK USD.01            |                     | 2,821,386.08            | 0.042%       | 93.560%           |
| 216           | CABOT CORP COMMON STOCK USD1.0                   |                     | 2,821,228.80            | 0.042%       | 93.602%           |
| 217           | SPRINT CORP COMMON STOCK USD.01                  |                     | 2,763,804.00            | 0.042%       | 93.644%           |
| 218           | CONDUENT INC COMMON STOCK USD.01                 |                     | 2,754,294.48            | 0.041%       | 93.685%           |
| 219           | CONSTELLATION BRANDS INC B COMMON STOCK USD.01   |                     | 2,734,301.25            | 0.041%       | 93.726%           |
| 220           | ABM INDUSTRIES INC COMMON STOCK USD.01           |                     | 2,707,065.00            | 0.041%       | 93.767%           |
| 221           | KAISER ALUMINUM CORP COMMON STOCK USD.01         |                     | 2,695,811.58            | 0.040%       | 93.808%           |
| 222           | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0    |                     | 2,693,920.00            | 0.040%       | 93.848%           |
| 223           | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 |                     | 2,617,537.00            | 0.039%       | 93.887%           |
| 224           | WALT DISNEY CO/THE COMMON STOCK USD.01           |                     | 2,564,578.20            | 0.039%       | 93.926%           |
| 225           | OLIN CORP COMMON STOCK USD1.0                    |                     | 2,549,830.53            | 0.038%       | 93.964%           |
| 226           | HORACE MANN EDUCATORS COMMON STOCK USD.001       |                     | 2,549,422.80            | 0.038%       | 94.002%           |
| 227           | KEMPER CORP COMMON STOCK USD.1                   |                     | 2,540,603.50            | 0.038%       | 94.041%           |
| 228           | BOB EVANS FARMS COMMON STOCK USD.01              |                     | 2,530,133.82            | 0.038%       | 94.079%           |
| 229           | ZIONS BANCORPORATION COMMON STOCK                |                     | 2,477,479.50            | 0.037%       | 94.116%           |
| 230           | TARGET CORP COMMON STOCK USD.0833                |                     | 2,474,425.44            | 0.037%       | 94.153%           |
| 231           | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1     |                     | 2,464,732.00            | 0.037%       | 94.190%           |
| 232           | ITRON INC COMMON STOCK                           |                     | 2,422,728.15            | 0.036%       | 94.226%           |
| 233           | SANDERSON FARMS INC COMMON STOCK USD1.0          |                     | 2,408,077.00            | 0.036%       | 94.263%           |
| 234           | ALAMO GROUP INC COMMON STOCK USD.1               |                     | 2,400,230.50            | 0.036%       | 94.299%           |
| 235           | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 |                     | 2,385,460.00            | 0.036%       | 94.334%           |
| 236           | BARNES GROUP INC COMMON STOCK USD.01             |                     | 2,369,276.00            | 0.036%       | 94.370%           |
| 237           | 1ST SOURCE CORP COMMON STOCK                     |                     | 2,324,599.55            | 0.035%       | 94.405%           |
| 238           | LAM RESEARCH CORP COMMON STOCK USD.001           |                     | 2,317,421.27            | 0.035%       | 94.440%           |
| 239           | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5   |                     | 2,313,410.55            | 0.035%       | 94.475%           |
| 240           | MURPHY USA INC COMMON STOCK                      |                     | 2,288,652.08            | 0.034%       | 94.509%           |
| 241           | CONMED CORP COMMON STOCK USD.01                  |                     | 2,257,940.58            | 0.034%       | 94.543%           |
| 242           | TETRA TECH INC COMMON STOCK USD.01               |                     | 2,227,183.50            | 0.033%       | 94.576%           |
| 243           | TIME INC COMMON STOCK USD.01                     |                     | 2,225,541.20            | 0.033%       | 94.610%           |
| 244           | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01   |                     | 2,193,941.88            | 0.033%       | 94.643%           |
| 245           | STERLING BANCORP/DE COMMON STOCK USD.01          |                     | 2,191,323.90            | 0.033%       | 94.676%           |
| 246           | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01   |                     | 2,153,393.40            | 0.032%       | 94.708%           |
| 247           | WORTHINGTON INDUSTRIES COMMON STOCK              |                     | 2,153,060.00            | 0.032%       | 94.740%           |
| 248           | AARON S INC COMMON STOCK USD.5                   |                     | 2,150,224.00            | 0.032%       | 94.773%           |
| 249           | CIT GROUP INC COMMON STOCK USD.01                |                     | 2,140,184.34            | 0.032%       | 94.805%           |



| Row Id        | Security Name                                      | Notional Amount USD     | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|-------------------------|------------------|--------------|-------------------|
| <b>Equity</b> |  | <b>6,657,196,986.93</b> |                  |              | <b>100.000%</b>   |
| 250           | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001     |                         | 2,132,370.00     | 0.032%       | 94.837%           |
| 251           | LIBERTY BROADBAND A COMMON STOCK USD.01            |                         | 2,077,229.95     | 0.031%       | 94.868%           |
| 252           | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01     |                         | 2,073,757.20     | 0.031%       | 94.899%           |
| 253           | POPULAR INC COMMON STOCK USD.01                    |                         | 2,073,740.48     | 0.031%       | 94.930%           |
| 254           | ANALOG DEVICES INC COMMON STOCK USD.167            |                         | 2,066,301.60     | 0.031%       | 94.961%           |
| 255           | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001  |                         | 2,044,053.90     | 0.031%       | 94.992%           |
| 256           | CALERES INC COMMON STOCK USD.01                    |                         | 2,041,469.01     | 0.031%       | 95.023%           |
| 257           | MCKESSON CORP COMMON STOCK USD.01                  |                         | 2,028,076.92     | 0.030%       | 95.053%           |
| 258           | INTEGER HOLDINGS CORP COMMON STOCK USD.001         |                         | 2,025,259.20     | 0.030%       | 95.084%           |
| 259           | ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001      |                         | 2,009,905.50     | 0.030%       | 95.114%           |
| 260           | COMFORT SYSTEMS USA INC COMMON STOCK USD.01        |                         | 1,974,008.00     | 0.030%       | 95.143%           |
| 261           | WINTRUST FINANCIAL CORP COMMON STOCK               |                         | 1,969,168.96     | 0.030%       | 95.173%           |
| 262           | GAMESTOP CORP CLASS A COMMON STOCK USD.001         |                         | 1,957,814.88     | 0.029%       | 95.202%           |
| 263           | AECOM COMMON STOCK USD.01                          |                         | 1,957,575.10     | 0.029%       | 95.232%           |
| 264           | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01   |                         | 1,951,850.25     | 0.029%       | 95.261%           |
| 265           | ADIANT PLC COMMON STOCK USD.001                    |                         | 1,938,508.44     | 0.029%       | 95.290%           |
| 266           | BENCHMARK ELECTRONICS INC COMMON STOCK USD.1       |                         | 1,920,849.85     | 0.029%       | 95.319%           |
| 267           | FBL FINANCIAL GROUP INC CL A COMMON STOCK          |                         | 1,907,451.00     | 0.029%       | 95.348%           |
| 268           | INSIGHT ENTERPRISES INC COMMON STOCK USD.01        |                         | 1,896,605.00     | 0.028%       | 95.376%           |
| 269           | QORVO INC COMMON STOCK USD.0001                    |                         | 1,888,351.29     | 0.028%       | 95.405%           |
| 270           | CENTENE CORP COMMON STOCK USD.001                  |                         | 1,886,139.12     | 0.028%       | 95.433%           |
| 271           | CTS CORP COMMON STOCK                              |                         | 1,820,659.20     | 0.027%       | 95.460%           |
| 272           | KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001 |                         | 1,818,900.64     | 0.027%       | 95.488%           |
| 273           | SKYWEST INC COMMON STOCK                           |                         | 1,813,632.60     | 0.027%       | 95.515%           |
| 274           | MOBILE MINI INC COMMON STOCK USD.01                |                         | 1,802,659.10     | 0.027%       | 95.542%           |
| 275           | DELEK US HOLDINGS INC COMMON STOCK USD.01          |                         | 1,800,862.55     | 0.027%       | 95.569%           |
| 276           | AEROVIRONMENT INC COMMON STOCK USD.0001            |                         | 1,793,925.40     | 0.027%       | 95.596%           |
| 277           | ELECTRONICS FOR IMAGING COMMON STOCK USD.01        |                         | 1,793,274.60     | 0.027%       | 95.623%           |
| 278           | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01    |                         | 1,776,146.11     | 0.027%       | 95.650%           |
| 279           | TRIUMPH GROUP INC COMMON STOCK USD.001             |                         | 1,772,955.00     | 0.027%       | 95.676%           |
| 280           | BAXTER INTERNATIONAL INC COMMON STOCK USD1.0       |                         | 1,765,188.60     | 0.027%       | 95.703%           |
| 281           | ALLEGHANY CORP COMMON STOCK USD1.0                 |                         | 1,763,775.30     | 0.026%       | 95.729%           |
| 282           | OMNICELL INC COMMON STOCK USD.001                  |                         | 1,763,169.00     | 0.026%       | 95.756%           |
| 283           | FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01    |                         | 1,755,340.87     | 0.026%       | 95.782%           |
| 284           | RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0     |                         | 1,752,606.12     | 0.026%       | 95.808%           |
| 285           | BROOKS AUTOMATION INC COMMON STOCK USD.01          |                         | 1,748,628.33     | 0.026%       | 95.835%           |
| 286           | RENASANT CORP COMMON STOCK USD5.0                  |                         | 1,743,022.80     | 0.026%       | 95.861%           |
| 287           | APOGEE ENTERPRISES INC COMMON STOCK USD.333        |                         | 1,736,131.02     | 0.026%       | 95.887%           |



| Row Id        | Security Name                                    | Notional Amount USD | Market Value USD        | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| <b>Equity</b> |  |                     | <b>6,657,196,986.93</b> |              | <b>100.000%</b>   |
| 288           | MEREDITH CORP COMMON STOCK USD1.0                |                     | 1,731,828.00            | 0.026%       | 95.913%           |
| 289           | GRANITE CONSTRUCTION INC COMMON STOCK USD.01     |                     | 1,731,030.51            | 0.026%       | 95.939%           |
| 290           | ICF INTERNATIONAL INC COMMON STOCK USD.001       |                     | 1,700,142.00            | 0.026%       | 95.964%           |
| 291           | MATSON INC COMMON STOCK                          |                     | 1,696,864.68            | 0.025%       | 95.990%           |
| 292           | ROWAN COMPANIES PLC A COMMON STOCK USD.125       |                     | 1,696,356.74            | 0.025%       | 96.015%           |
| 293           | MAINSOURCE FINANCIAL GROUP I COMMON STOCK        |                     | 1,696,050.00            | 0.025%       | 96.041%           |
| 294           | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 |                     | 1,693,759.26            | 0.025%       | 96.066%           |
| 295           | MOLINA HEALTHCARE INC COMMON STOCK USD.001       |                     | 1,691,748.03            | 0.025%       | 96.092%           |
| 296           | EPLUS INC COMMON STOCK USD.01                    |                     | 1,672,044.00            | 0.025%       | 96.117%           |
| 297           | COMMERCIAL METALS CO COMMON STOCK USD.01         |                     | 1,659,851.84            | 0.025%       | 96.142%           |
| 298           | LEGG MASON INC COMMON STOCK USD.1                |                     | 1,657,012.00            | 0.025%       | 96.167%           |
| 299           | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01    |                     | 1,655,580.34            | 0.025%       | 96.192%           |
| 300           | STANDARD MOTOR PRODS COMMON STOCK USD2.0         |                     | 1,630,725.14            | 0.024%       | 96.216%           |
| 301           | KULICKE + SOFFA INDUSTRIES COMMON STOCK          |                     | 1,623,733.20            | 0.024%       | 96.240%           |
| 302           | HUNTSMAN CORP COMMON STOCK USD.01                |                     | 1,608,748.84            | 0.024%       | 96.265%           |
| 303           | TREEHOUSE FOODS INC COMMON STOCK USD.01          |                     | 1,605,732.20            | 0.024%       | 96.289%           |
| 304           | CHURCHILL DOWNS INC COMMON STOCK                 |                     | 1,602,081.10            | 0.024%       | 96.313%           |
| 305           | UNIFI INC COMMON STOCK USD.1                     |                     | 1,575,308.05            | 0.024%       | 96.336%           |
| 306           | MARTEN TRANSPORT LTD COMMON STOCK USD.01         |                     | 1,564,847.40            | 0.024%       | 96.360%           |
| 307           | FIRST MERCHANTS CORP COMMON STOCK                |                     | 1,561,416.00            | 0.023%       | 96.383%           |
| 308           | FIRST SOLAR INC COMMON STOCK USD.001             |                     | 1,549,542.12            | 0.023%       | 96.407%           |
| 309           | FTI CONSULTING INC COMMON STOCK USD.01           |                     | 1,544,814.00            | 0.023%       | 96.430%           |
| 310           | FEDERAL SIGNAL CORP COMMON STOCK USD1.0          |                     | 1,535,556.05            | 0.023%       | 96.453%           |
| 311           | MAGELLAN HEALTH INC COMMON STOCK USD.01          |                     | 1,526,784.70            | 0.023%       | 96.476%           |
| 312           | LA Z BOY INC COMMON STOCK USD1.0                 |                     | 1,518,147.40            | 0.023%       | 96.499%           |
| 313           | GRIFFON CORP COMMON STOCK USD.25                 |                     | 1,518,133.65            | 0.023%       | 96.522%           |
| 314           | INFINITY PROPERTY + CASUALTY COMMON STOCK        |                     | 1,490,730.00            | 0.022%       | 96.544%           |
| 315           | BRADY CORPORATION CL A COMMON STOCK USD.01       |                     | 1,464,925.00            | 0.022%       | 96.566%           |
| 316           | TEGNA INC COMMON STOCK USD1.0                    |                     | 1,463,184.97            | 0.022%       | 96.588%           |
| 317           | VISTA OUTDOOR INC COMMON STOCK USD.01            |                     | 1,460,061.66            | 0.022%       | 96.610%           |
| 318           | FINISAR CORPORATION COMMON STOCK USD.001         |                     | 1,448,322.04            | 0.022%       | 96.632%           |
| 319           | NETGEAR INC COMMON STOCK USD.001                 |                     | 1,447,456.20            | 0.022%       | 96.653%           |
| 320           | EW SCRIPPS CO/THE A COMMON STOCK USD.01          |                     | 1,409,135.10            | 0.021%       | 96.675%           |
| 321           | NEWS CORP CLASS B COMMON STOCK                   |                     | 1,388,651.70            | 0.021%       | 96.695%           |
| 322           | NRG ENERGY INC COMMON STOCK USD.01               |                     | 1,386,725.00            | 0.021%       | 96.716%           |
| 323           | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01     |                     | 1,386,580.84            | 0.021%       | 96.737%           |
| 324           | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01    |                     | 1,384,811.34            | 0.021%       | 96.758%           |
| 325           | MERITAGE HOMES CORP COMMON STOCK USD.01          |                     | 1,371,197.20            | 0.021%       | 96.778%           |

| Row Id        | Security Name                                    | Notional Amount USD | Market Value USD        | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| <b>Equity</b> |  |                     | <b>6,657,196,986.93</b> |              | <b>100.000%</b>   |
| 326           | AVX CORP COMMON STOCK USD.01                     |                     | 1,370,798.40            | 0.021%       | 96.799%           |
| 327           | VIAD CORP COMMON STOCK USD1.5                    |                     | 1,346,353.65            | 0.020%       | 96.819%           |
| 328           | OSHKOSH CORP COMMON STOCK USD.01                 |                     | 1,324,506.96            | 0.020%       | 96.839%           |
| 329           | EHOSTAR CORP A COMMON STOCK USD.001              |                     | 1,317,678.45            | 0.020%       | 96.859%           |
| 330           | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 |                     | 1,313,831.15            | 0.020%       | 96.879%           |
| 331           | ENVISION HEALTHCARE CORP COMMON STOCK            |                     | 1,309,651.80            | 0.020%       | 96.898%           |
| 332           | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001      |                     | 1,307,300.62            | 0.020%       | 96.918%           |
| 333           | REGAL BELOIT CORP COMMON STOCK USD.01            |                     | 1,304,080.50            | 0.020%       | 96.938%           |
| 334           | SANMINA CORP COMMON STOCK USD.01                 |                     | 1,303,960.35            | 0.020%       | 96.957%           |
| 335           | TEREX CORP COMMON STOCK USD.01                   |                     | 1,299,199.58            | 0.020%       | 96.977%           |
| 336           | COMERICA INC COMMON STOCK USD5.0                 |                     | 1,290,983.67            | 0.019%       | 96.996%           |
| 337           | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01    |                     | 1,290,450.96            | 0.019%       | 97.015%           |
| 338           | WESBANCO INC COMMON STOCK USD2.0833              |                     | 1,279,791.20            | 0.019%       | 97.035%           |
| 339           | AAR CORP COMMON STOCK USD1.0                     |                     | 1,279,714.34            | 0.019%       | 97.054%           |
| 340           | UNIVERSAL CORP/VA COMMON STOCK                   |                     | 1,278,331.50            | 0.019%       | 97.073%           |
| 341           | UNION BANKSHARES CORP COMMON STOCK USD1.33       |                     | 1,278,319.42            | 0.019%       | 97.092%           |
| 342           | DOUGLAS DYNAMICS INC COMMON STOCK USD.01         |                     | 1,268,316.30            | 0.019%       | 97.111%           |
| 343           | M/I HOMES INC COMMON STOCK USD.01                |                     | 1,266,862.00            | 0.019%       | 97.130%           |
| 344           | ALBANY INTL CORP CL A COMMON STOCK USD.001       |                     | 1,240,252.85            | 0.019%       | 97.149%           |
| 345           | BLUCORA INC COMMON STOCK USD.0001                |                     | 1,239,655.90            | 0.019%       | 97.168%           |
| 346           | PDC ENERGY INC COMMON STOCK USD.01               |                     | 1,227,565.79            | 0.018%       | 97.186%           |
| 347           | WERNER ENTERPRISES INC COMMON STOCK USD.01       |                     | 1,215,843.25            | 0.018%       | 97.204%           |
| 348           | SNYDERS LANCE INC COMMON STOCK USD.833           |                     | 1,209,917.39            | 0.018%       | 97.223%           |
| 349           | CAVCO INDUSTRIES INC COMMON STOCK USD.01         |                     | 1,192,440.00            | 0.018%       | 97.240%           |
| 350           | ASTEC INDUSTRIES INC COMMON STOCK USD.2          |                     | 1,190,953.75            | 0.018%       | 97.258%           |
| 351           | HOLLYFRONTIER CORP COMMON STOCK USD.01           |                     | 1,190,159.50            | 0.018%       | 97.276%           |
| 352           | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01  |                     | 1,177,610.10            | 0.018%       | 97.294%           |
| 353           | AUTOLIV INC COMMON STOCK USD1.0                  |                     | 1,174,183.44            | 0.018%       | 97.312%           |
| 354           | JOHNSON OUTDOORS INC A COMMON STOCK USD.05       |                     | 1,172,373.48            | 0.018%       | 97.329%           |
| 355           | GREENBRIER COMPANIES INC COMMON STOCK            |                     | 1,171,942.20            | 0.018%       | 97.347%           |
| 356           | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1  |                     | 1,164,660.67            | 0.017%       | 97.364%           |
| 357           | TERADYNE INC COMMON STOCK USD.125                |                     | 1,148,980.21            | 0.017%       | 97.381%           |
| 358           | VIRTUSA CORP COMMON STOCK USD.01                 |                     | 1,147,242.24            | 0.017%       | 97.399%           |
| 359           | ROGERS CORP COMMON STOCK USD1.0                  |                     | 1,147,139.44            | 0.017%       | 97.416%           |
| 360           | SCHOLASTIC CORP COMMON STOCK USD.01              |                     | 1,141,446.00            | 0.017%       | 97.433%           |
| 361           | UNITED FIRE GROUP INC COMMON STOCK USD.001       |                     | 1,125,932.61            | 0.017%       | 97.450%           |
| 362           | XPERI CORP COMMON STOCK USD.001                  |                     | 1,118,605.00            | 0.017%       | 97.467%           |
| 363           | EXTERRAN CORP COMMON STOCK USD.01                |                     | 1,116,542.00            | 0.017%       | 97.484%           |

| Row Id        | Security Name                                     | Notional Amount USD | Market Value USD        | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|-------------------------|--------------|-------------------|
| <b>Equity</b> |   |                     | <b>6,657,196,986.93</b> |              | <b>100.000%</b>   |
| 364           | BEMIS COMPANY COMMON STOCK USD.1                  |                     | 1,084,621.84            | 0.016%       | 97.500%           |
| 365           | MUELLER INDUSTRIES INC COMMON STOCK USD.01        |                     | 1,074,192.00            | 0.016%       | 97.516%           |
| 366           | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0        |                     | 1,067,992.60            | 0.016%       | 97.532%           |
| 367           | GLATFELTER COMMON STOCK USD.01                    |                     | 1,060,576.00            | 0.016%       | 97.548%           |
| 368           | INNERWORKINGS INC COMMON STOCK USD.0001           |                     | 1,050,866.56            | 0.016%       | 97.564%           |
| 369           | BRIGGS + STRATTON COMMON STOCK USD.01             |                     | 1,034,031.60            | 0.016%       | 97.579%           |
| 370           | NABORS INDUSTRIES LTD COMMON STOCK USD.001        |                     | 1,024,513.62            | 0.015%       | 97.595%           |
| 371           | MYLAN NV COMMON STOCK EUR.01                      |                     | 1,024,162.80            | 0.015%       | 97.610%           |
| 372           | ESCO TECHNOLOGIES INC COMMON STOCK USD.01         |                     | 1,019,977.95            | 0.015%       | 97.625%           |
| 373           | AEGION CORP COMMON STOCK USD.01                   |                     | 990,966.21              | 0.015%       | 97.640%           |
| 374           | BELMOND LTD CLASS A COMMON STOCK USD.01           |                     | 988,853.70              | 0.015%       | 97.655%           |
| 375           | HUNTINGTON BANCSHARES INC COMMON STOCK USD.01     |                     | 977,688.60              | 0.015%       | 97.670%           |
| 376           | UNIT CORP COMMON STOCK USD.2                      |                     | 976,060.80              | 0.015%       | 97.684%           |
| 377           | PHARMERICA CORP COMMON STOCK USD.01               |                     | 975,836.50              | 0.015%       | 97.699%           |
| 378           | QUEST DIAGNOSTICS INC COMMON STOCK USD.01         |                     | 972,123.48              | 0.015%       | 97.714%           |
| 379           | GUESS? INC COMMON STOCK USD.01                    |                     | 969,358.00              | 0.015%       | 97.728%           |
| 380           | INTL SPEEDWAY CORP CL A COMMON STOCK USD.01       |                     | 965,189.40              | 0.014%       | 97.743%           |
| 381           | CENTRAL GARDEN + PET CO COMMON STOCK USD.01       |                     | 961,525.12              | 0.014%       | 97.757%           |
| 382           | HYSTER YALE MATERIALS COMMON STOCK USD.01         |                     | 961,188.54              | 0.014%       | 97.772%           |
| 383           | TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01  |                     | 959,714.70              | 0.014%       | 97.786%           |
| 384           | PC CONNECTION INC COMMON STOCK USD.01             |                     | 957,609.00              | 0.014%       | 97.800%           |
| 385           | OVERSTOCK.COM INC COMMON STOCK USD.0001           |                     | 956,097.00              | 0.014%       | 97.815%           |
| 386           | TUTOR PERINI CORP COMMON STOCK USD1.0             |                     | 954,400.80              | 0.014%       | 97.829%           |
| 387           | CARS.COM INC COMMON STOCK USD.01                  |                     | 949,917.78              | 0.014%       | 97.843%           |
| 388           | MATERION CORP COMMON STOCK                        |                     | 949,820.95              | 0.014%       | 97.858%           |
| 389           | CBS CORP CLASS A VOTING COMMON STOCK USD.001      |                     | 942,468.72              | 0.014%       | 97.872%           |
| 390           | CALPINE CORP COMMON STOCK USD.001                 |                     | 940,039.74              | 0.014%       | 97.886%           |
| 391           | HYATT HOTELS CORP CL A COMMON STOCK USD.01        |                     | 914,898.66              | 0.014%       | 97.900%           |
| 392           | PACCAR INC COMMON STOCK USD1.0                    |                     | 914,055.39              | 0.014%       | 97.913%           |
| 393           | MB FINANCIAL INC COMMON STOCK USD.01              |                     | 904,007.32              | 0.014%       | 97.927%           |
| 394           | ENCORE WIRE CORP COMMON STOCK USD.01              |                     | 901,464.90              | 0.014%       | 97.941%           |
| 395           | EOG RESOURCES INC COMMON STOCK USD.01             |                     | 886,246.38              | 0.013%       | 97.954%           |
| 396           | ANDERSONS INC/THE COMMON STOCK                    |                     | 886,067.00              | 0.013%       | 97.967%           |
| 397           | RUSH ENTERPRISES INC CL B COMMON STOCK USD.01     |                     | 881,461.98              | 0.013%       | 97.980%           |
| 398           | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 |                     | 880,187.70              | 0.013%       | 97.994%           |
| 399           | TTM TECHNOLOGIES COMMON STOCK USD.001             |                     | 871,702.98              | 0.013%       | 98.007%           |
| 400           | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0     |                     | 861,968.28              | 0.013%       | 98.020%           |
| 401           | KAR AUCTION SERVICES INC COMMON STOCK USD.01      |                     | 856,673.00              | 0.013%       | 98.033%           |

| Row Id        | Security Name                                     | Notional Amount USD | Market Value USD        | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|-------------------------|--------------|-------------------|
| <b>Equity</b> |   |                     | <b>6,657,196,986.93</b> |              | <b>100.000%</b>   |
| 402           | FNB CORP COMMON STOCK USD.01                      |                     | 851,448.33              | 0.013%       | 98.045%           |
| 403           | XPO LOGISTICS INC COMMON STOCK USD.001            |                     | 847,179.60              | 0.013%       | 98.058%           |
| 404           | KB HOME COMMON STOCK USD1.0                       |                     | 844,844.00              | 0.013%       | 98.071%           |
| 405           | LYDALL INC COMMON STOCK USD.1                     |                     | 844,169.00              | 0.013%       | 98.083%           |
| 406           | FORMFACTOR INC COMMON STOCK USD.001               |                     | 842,569.00              | 0.013%       | 98.096%           |
| 407           | SPARTANNASH CO COMMON STOCK                       |                     | 841,598.55              | 0.013%       | 98.109%           |
| 408           | ARCHROCK INC COMMON STOCK USD.01                  |                     | 830,400.00              | 0.012%       | 98.121%           |
| 409           | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01     |                     | 829,461.60              | 0.012%       | 98.134%           |
| 410           | CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01    |                     | 825,068.92              | 0.012%       | 98.146%           |
| 411           | MICRO FOCUS INTL SPN ADR ADR                      |                     | 816,768.19              | 0.012%       | 98.158%           |
| 412           | LIBERTY INTERACTIVE CORP B TRACKING STK USD.01    |                     | 813,204.15              | 0.012%       | 98.171%           |
| 413           | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 |                     | 808,206.60              | 0.012%       | 98.183%           |
| 414           | STEELCASE INC CL A COMMON STOCK                   |                     | 807,073.95              | 0.012%       | 98.195%           |
| 415           | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01      |                     | 804,749.75              | 0.012%       | 98.207%           |
| 416           | ANIKA THERAPEUTICS INC COMMON STOCK USD.01        |                     | 801,476.73              | 0.012%       | 98.219%           |
| 417           | DOWDUPONT INC COMMON STOCK USD.01                 |                     | 799,748.60              | 0.012%       | 98.231%           |
| 418           | HAVERTY FURNITURE COMMON STOCK USD1.0             |                     | 798,474.15              | 0.012%       | 98.243%           |
| 419           | AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01   |                     | 796,119.40              | 0.012%       | 98.255%           |
| 420           | ASSOCIATED BANC CORP COMMON STOCK USD.01          |                     | 795,280.20              | 0.012%       | 98.267%           |
| 421           | NOW INC COMMON STOCK USD.01                       |                     | 785,467.24              | 0.012%       | 98.279%           |
| 422           | MCGRATH RENTCORP COMMON STOCK                     |                     | 784,574.40              | 0.012%       | 98.290%           |
| 423           | CONN S INC COMMON STOCK USD.01                    |                     | 782,587.50              | 0.012%       | 98.302%           |
| 424           | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0    |                     | 778,522.95              | 0.012%       | 98.314%           |
| 425           | CLEARWATER PAPER CORP COMMON STOCK USD.0001       |                     | 776,335.30              | 0.012%       | 98.326%           |
| 426           | PHOTRONICS INC COMMON STOCK USD.01                |                     | 773,206.40              | 0.012%       | 98.337%           |
| 427           | SEACOR HOLDINGS INC COMMON STOCK USD.01           |                     | 760,108.80              | 0.011%       | 98.349%           |
| 428           | NEWPARK RESOURCES INC COMMON STOCK USD.01         |                     | 750,881.25              | 0.011%       | 98.360%           |
| 429           | COHU INC COMMON STOCK USD1.0                      |                     | 746,007.00              | 0.011%       | 98.371%           |
| 430           | CATHAY GENERAL BANCORP COMMON STOCK USD.01        |                     | 741,114.00              | 0.011%       | 98.382%           |
| 431           | WESCO INTERNATIONAL INC COMMON STOCK USD.01       |                     | 738,034.05              | 0.011%       | 98.393%           |
| 432           | GORMAN RUPP CO COMMON STOCK                       |                     | 731,766.36              | 0.011%       | 98.404%           |
| 433           | GRAY TELEVISION INC COMMON STOCK                  |                     | 729,828.18              | 0.011%       | 98.415%           |
| 434           | UMPQUA HOLDINGS CORP COMMON STOCK                 |                     | 714,708.72              | 0.011%       | 98.426%           |
| 435           | M + T BANK CORP COMMON STOCK USD.5                |                     | 707,271.57              | 0.011%       | 98.437%           |
| 436           | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK         |                     | 702,528.20              | 0.011%       | 98.447%           |
| 437           | HOOKER FURNITURE CORP COMMON STOCK                |                     | 702,183.60              | 0.011%       | 98.458%           |
| 438           | VONAGE HOLDINGS CORP COMMON STOCK USD.001         |                     | 698,643.42              | 0.010%       | 98.468%           |
| 439           | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01     |                     | 693,961.52              | 0.010%       | 98.479%           |

| Row Id        | Security Name                                     | Notional Amount USD     | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|-------------------------|------------------|--------------|-------------------|
| <b>Equity</b> |   | <b>6,657,196,986.93</b> |                  |              | <b>100.000%</b>   |
| 440           | EMC INS GROUP INC COMMON STOCK USD1.0             |                         | 690,837.00       | 0.010%       | 98.489%           |
| 441           | SUNCOKE ENERGY INC COMMON STOCK USD.01            |                         | 689,908.90       | 0.010%       | 98.499%           |
| 442           | PHH CORP COMMON STOCK USD.01                      |                         | 684,053.43       | 0.010%       | 98.510%           |
| 443           | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0   |                         | 683,008.00       | 0.010%       | 98.520%           |
| 444           | REGIS CORP COMMON STOCK USD.05                    |                         | 670,536.16       | 0.010%       | 98.530%           |
| 445           | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 |                         | 667,550.52       | 0.010%       | 98.540%           |
| 446           | NEENAH PAPER INC COMMON STOCK USD.01              |                         | 666,971.20       | 0.010%       | 98.550%           |
| 447           | NATUS MEDICAL INC COMMON STOCK USD.001            |                         | 665,595.20       | 0.010%       | 98.560%           |
| 448           | KADANT INC COMMON STOCK USD.01                    |                         | 657,289.60       | 0.010%       | 98.570%           |
| 449           | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01    |                         | 655,443.60       | 0.010%       | 98.580%           |
| 450           | MYERS INDUSTRIES INC COMMON STOCK                 |                         | 655,408.80       | 0.010%       | 98.590%           |
| 451           | WILLIAM LYON HOMES CL A COMMON STOCK USD.01       |                         | 654,900.00       | 0.010%       | 98.599%           |
| 452           | PLEXUS CORP COMMON STOCK USD.01                   |                         | 652,755.18       | 0.010%       | 98.609%           |
| 453           | APACHE CORP COMMON STOCK USD.625                  |                         | 649,839.96       | 0.010%       | 98.619%           |
| 454           | CBIZ INC COMMON STOCK USD.01                      |                         | 646,625.55       | 0.010%       | 98.629%           |
| 455           | DORMAN PRODUCTS INC COMMON STOCK USD.01           |                         | 643,483.21       | 0.010%       | 98.638%           |
| 456           | LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01    |                         | 634,543.65       | 0.010%       | 98.648%           |
| 457           | SCANSOURCE INC COMMON STOCK                       |                         | 633,297.75       | 0.010%       | 98.657%           |
| 458           | CAI INTERNATIONAL INC COMMON STOCK USD.0001       |                         | 632,375.64       | 0.009%       | 98.667%           |
| 459           | DSP GROUP INC COMMON STOCK USD.001                |                         | 625,954.20       | 0.009%       | 98.676%           |
| 460           | MYR GROUP INC/DELAWARE COMMON STOCK USD.01        |                         | 624,469.98       | 0.009%       | 98.686%           |
| 461           | ENNIS INC COMMON STOCK USD2.5                     |                         | 621,325.25       | 0.009%       | 98.695%           |
| 462           | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01  |                         | 620,365.20       | 0.009%       | 98.704%           |
| 463           | HILLTOP HOLDINGS INC COMMON STOCK USD.01          |                         | 616,588.76       | 0.009%       | 98.714%           |
| 464           | JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01  |                         | 613,687.80       | 0.009%       | 98.723%           |
| 465           | SHOE CARNIVAL INC COMMON STOCK USD.01             |                         | 612,840.50       | 0.009%       | 98.732%           |
| 466           | MOVADO GROUP INC COMMON STOCK USD.01              |                         | 609,344.60       | 0.009%       | 98.741%           |
| 467           | KOHL'S CORP COMMON STOCK USD.01                   |                         | 599,381.28       | 0.009%       | 98.750%           |
| 468           | MBIA INC COMMON STOCK USD1.0                      |                         | 596,435.75       | 0.009%       | 98.759%           |
| 469           | FIRST BANCORP/NC COMMON STOCK                     |                         | 592,264.60       | 0.009%       | 98.768%           |
| 470           | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01      |                         | 589,696.00       | 0.009%       | 98.777%           |
| 471           | TORCHMARK CORP COMMON STOCK USD1.0                |                         | 588,910.00       | 0.009%       | 98.786%           |
| 472           | SYKES ENTERPRISES INC COMMON STOCK USD.01         |                         | 587,250.48       | 0.009%       | 98.795%           |
| 473           | KIMBALL INTERNATIONAL B COMMON STOCK USD.05       |                         | 581,694.48       | 0.009%       | 98.803%           |
| 474           | RENT A CENTER INC COMMON STOCK USD.01             |                         | 579,611.34       | 0.009%       | 98.812%           |
| 475           | SAIA INC COMMON STOCK USD.001                     |                         | 578,340.00       | 0.009%       | 98.821%           |
| 476           | G III APPAREL GROUP LTD COMMON STOCK USD.01       |                         | 577,447.92       | 0.009%       | 98.829%           |
| 477           | VOYA FINANCIAL INC COMMON STOCK USD.01            |                         | 577,219.68       | 0.009%       | 98.838%           |

| Row Id        | Security Name                                    | Notional Amount USD     | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|-------------------------|------------------|--------------|-------------------|
| <b>Equity</b> |  | <b>6,657,196,986.93</b> |                  |              | <b>100.000%</b>   |
| 478           | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1    |                         | 573,524.86       | 0.009%       | 98.847%           |
| 479           | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 |                         | 572,804.80       | 0.009%       | 98.855%           |
| 480           | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01   |                         | 567,796.75       | 0.009%       | 98.864%           |
| 481           | OMEGA PROTEIN CORP COMMON STOCK USD.01           |                         | 566,158.80       | 0.009%       | 98.872%           |
| 482           | OFFICE DEPOT INC COMMON STOCK USD.01             |                         | 562,987.90       | 0.008%       | 98.881%           |
| 483           | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 |                         | 562,666.93       | 0.008%       | 98.889%           |
| 484           | CALLAWAY GOLF COMPANY COMMON STOCK USD.01        |                         | 556,175.49       | 0.008%       | 98.898%           |
| 485           | INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01  |                         | 555,699.19       | 0.008%       | 98.906%           |
| 486           | NN INC COMMON STOCK USD.01                       |                         | 543,601.80       | 0.008%       | 98.914%           |
| 487           | CARRIAGE SERVICES INC COMMON STOCK USD.01        |                         | 541,724.40       | 0.008%       | 98.922%           |
| 488           | MARINEMAX INC COMMON STOCK USD.001               |                         | 540,992.20       | 0.008%       | 98.930%           |
| 489           | GP STRATEGIES CORP COMMON STOCK USD.01           |                         | 539,836.15       | 0.008%       | 98.938%           |
| 490           | COLUMBIA SPORTSWEAR CO COMMON STOCK              |                         | 538,588.92       | 0.008%       | 98.947%           |
| 491           | TIVITY HEALTH INC COMMON STOCK USD.001           |                         | 535,621.25       | 0.008%       | 98.955%           |
| 492           | BJ S RESTAURANTS INC COMMON STOCK                |                         | 528,058.60       | 0.008%       | 98.963%           |
| 493           | SPX FLOW INC COMMON STOCK USD.01                 |                         | 527,867.69       | 0.008%       | 98.970%           |
| 494           | PEOPLES BANCORP INC COMMON STOCK                 |                         | 527,369.76       | 0.008%       | 98.978%           |
| 495           | GANNETT CO INC COMMON STOCK USD.01               |                         | 520,425.30       | 0.008%       | 98.986%           |
| 496           | KIMBALL ELECTRONICS INC COMMON STOCK             |                         | 515,746.00       | 0.008%       | 98.994%           |
| 497           | TREDEGAR CORP COMMON STOCK                       |                         | 513,645.75       | 0.008%       | 99.002%           |
| 498           | MARCUS CORPORATION COMMON STOCK USD1.0           |                         | 513,107.85       | 0.008%       | 99.009%           |
| 499           | MSG NETWORKS INC A COMMON STOCK USD.01           |                         | 512,831.30       | 0.008%       | 99.017%           |
| 500           | MERIT MEDICAL SYSTEMS INC COMMON STOCK           |                         | 509,679.75       | 0.008%       | 99.025%           |
| 501           | NEWSTAR FINANCIAL INC COMMON STOCK USD.01        |                         | 505,518.48       | 0.008%       | 99.032%           |
| 502           | NL INDUSTRIES COMMON STOCK USD.125               |                         | 504,010.00       | 0.008%       | 99.040%           |
| 503           | ORBCOMM INC COMMON STOCK USD.001                 |                         | 503,283.69       | 0.008%       | 99.047%           |
| 504           | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0   |                         | 496,622.84       | 0.007%       | 99.055%           |
| 505           | LIBERTY MEDIA CORP BRAVES C TRACKING STK         |                         | 491,111.61       | 0.007%       | 99.062%           |
| 506           | LANDEC CORP COMMON STOCK USD.001                 |                         | 490,992.00       | 0.007%       | 99.070%           |
| 507           | GREEN PLAINS INC COMMON STOCK USD.001            |                         | 488,225.60       | 0.007%       | 99.077%           |
| 508           | ELDORADO RESORTS INC COMMON STOCK                |                         | 475,758.40       | 0.007%       | 99.084%           |
| 509           | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01     |                         | 470,410.45       | 0.007%       | 99.091%           |
| 510           | VALIDUS HOLDINGS LTD COMMON STOCK USD.175        |                         | 466,532.64       | 0.007%       | 99.098%           |
| 511           | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 |                         | 465,561.74       | 0.007%       | 99.105%           |
| 512           | AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125  |                         | 462,858.90       | 0.007%       | 99.112%           |
| 513           | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01    |                         | 453,114.90       | 0.007%       | 99.119%           |
| 514           | WEIS MARKETS INC COMMON STOCK                    |                         | 450,505.66       | 0.007%       | 99.126%           |
| 515           | INSTEEL INDUSTRIES INC COMMON STOCK              |                         | 449,117.90       | 0.007%       | 99.133%           |

| Row Id        | Security Name                                    | Notional Amount USD     | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|-------------------------|------------------|--------------|-------------------|
| <b>Equity</b> |  | <b>6,657,196,986.93</b> |                  |              | <b>100.000%</b>   |
| 516           | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001    |                         | 446,691.75       | 0.007%       | 99.139%           |
| 517           | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 |                         | 444,764.32       | 0.007%       | 99.146%           |
| 518           | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01     |                         | 440,335.05       | 0.007%       | 99.153%           |
| 519           | STONERIDGE INC COMMON STOCK                      |                         | 440,269.14       | 0.007%       | 99.159%           |
| 520           | UNITED BANKSHARES INC COMMON STOCK USD2.5        |                         | 435,749.95       | 0.007%       | 99.166%           |
| 521           | MAXAR TECHNOLOGIES LTD COMMON STOCK              |                         | 435,567.30       | 0.007%       | 99.172%           |
| 522           | RPX CORP COMMON STOCK USD.0001                   |                         | 430,962.00       | 0.006%       | 99.179%           |
| 523           | ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01   |                         | 428,345.64       | 0.006%       | 99.185%           |
| 524           | NAVIGATORS GROUP INC COMMON STOCK USD.1          |                         | 427,460.00       | 0.006%       | 99.192%           |
| 525           | MICROSEMI CORP COMMON STOCK USD.2                |                         | 423,757.80       | 0.006%       | 99.198%           |
| 526           | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01    |                         | 421,919.73       | 0.006%       | 99.204%           |
| 527           | SUPERIOR UNIFORM GROUP INC COMMON STOCK          |                         | 421,427.32       | 0.006%       | 99.211%           |
| 528           | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01   |                         | 417,722.80       | 0.006%       | 99.217%           |
| 529           | DUCOMMUN INC COMMON STOCK USD.01                 |                         | 416,905.65       | 0.006%       | 99.223%           |
| 530           | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01   |                         | 416,702.00       | 0.006%       | 99.229%           |
| 531           | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01     |                         | 414,976.00       | 0.006%       | 99.236%           |
| 532           | RESOURCES CONNECTION INC COMMON STOCK USD.01     |                         | 408,791.25       | 0.006%       | 99.242%           |
| 533           | ENZO BIOCHEM INC COMMON STOCK USD.01             |                         | 407,760.45       | 0.006%       | 99.248%           |
| 534           | JANUS HENDERSON GROUP PLC COMMON STOCK           |                         | 407,304.75       | 0.006%       | 99.254%           |
| 535           | VISHAY PRECISION GROUP COMMON STOCK              |                         | 404,584.00       | 0.006%       | 99.260%           |
| 536           | ARCBEST CORP COMMON STOCK USD.01                 |                         | 395,601.00       | 0.006%       | 99.266%           |
| 537           | BARNES + NOBLE INC COMMON STOCK USD.001          |                         | 389,200.00       | 0.006%       | 99.272%           |
| 538           | STATE AUTO FINANCIAL CORP COMMON STOCK           |                         | 387,164.00       | 0.006%       | 99.278%           |
| 539           | MOSAIC CO/THE COMMON STOCK USD.01                |                         | 385,901.16       | 0.006%       | 99.283%           |
| 540           | DOMTAR CORP COMMON STOCK USD.01                  |                         | 383,623.24       | 0.006%       | 99.289%           |
| 541           | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 |                         | 382,259.67       | 0.006%       | 99.295%           |
| 542           | ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK         |                         | 380,782.23       | 0.006%       | 99.301%           |
| 543           | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 |                         | 380,318.75       | 0.006%       | 99.306%           |
| 544           | STATE STREET CORP COMMON STOCK USD1.0            |                         | 378,304.00       | 0.006%       | 99.312%           |
| 545           | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 |                         | 377,969.34       | 0.006%       | 99.318%           |
| 546           | LENNAR CORP B SHS COMMON STOCK USD.1             |                         | 377,270.60       | 0.006%       | 99.323%           |
| 547           | SANDY SPRING BANCORP INC COMMON STOCK USD1.0     |                         | 368,741.25       | 0.006%       | 99.329%           |
| 548           | BEL FUSE INC CL B COMMON STOCK USD.1             |                         | 368,175.35       | 0.006%       | 99.334%           |
| 549           | WR BERKLEY CORP COMMON STOCK USD.2               |                         | 363,816.90       | 0.005%       | 99.340%           |
| 550           | SYNOPSIS INC COMMON STOCK USD.01                 |                         | 363,384.00       | 0.005%       | 99.345%           |
| 551           | SUPERIOR INDUSTRIES INTL COMMON STOCK            |                         | 361,926.25       | 0.005%       | 99.351%           |
| 552           | FINISH LINE/THE CL A COMMON STOCK USD.01         |                         | 357,822.00       | 0.005%       | 99.356%           |
| 553           | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01  |                         | 357,129.00       | 0.005%       | 99.362%           |



| Row Id        | Security Name                                      | Notional Amount USD     | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|-------------------------|------------------|--------------|-------------------|
| <b>Equity</b> |  | <b>6,657,196,986.93</b> |                  |              | <b>100.000%</b>   |
| 554           | GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001 |                         | 356,082.00       | 0.005%       | 99.367%           |
| 555           | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001     |                         | 355,711.22       | 0.005%       | 99.372%           |
| 556           | HURCO COMPANIES INC COMMON STOCK                   |                         | 353,972.50       | 0.005%       | 99.378%           |
| 557           | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01    |                         | 352,218.78       | 0.005%       | 99.383%           |
| 558           | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01      |                         | 351,492.68       | 0.005%       | 99.388%           |
| 559           | GLOBAL INDEMNITY LTD COMMON STOCK USD.0001         |                         | 347,595.54       | 0.005%       | 99.393%           |
| 560           | TIVO CORP COMMON STOCK USD.001                     |                         | 344,850.00       | 0.005%       | 99.399%           |
| 561           | CRYOLIFE INC COMMON STOCK USD.01                   |                         | 340,413.90       | 0.005%       | 99.404%           |
| 562           | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01   |                         | 337,450.00       | 0.005%       | 99.409%           |
| 563           | COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1      |                         | 334,889.19       | 0.005%       | 99.414%           |
| 564           | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01       |                         | 333,130.22       | 0.005%       | 99.419%           |
| 565           | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01   |                         | 331,316.30       | 0.005%       | 99.424%           |
| 566           | RTI SURGICAL INC COMMON STOCK USD.001              |                         | 328,887.00       | 0.005%       | 99.429%           |
| 567           | LIBERTY MEDIA COR SIRIUSXM B TRACKING STK USD.01   |                         | 323,820.67       | 0.005%       | 99.434%           |
| 568           | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01   |                         | 321,822.00       | 0.005%       | 99.438%           |
| 569           | CRA INTERNATIONAL INC COMMON STOCK                 |                         | 321,725.38       | 0.005%       | 99.443%           |
| 570           | MERCER INTERNATIONAL INC COMMON STOCK USD1.0       |                         | 319,357.50       | 0.005%       | 99.448%           |
| 571           | ACETO CORP COMMON STOCK USD.01                     |                         | 319,078.02       | 0.005%       | 99.453%           |
| 572           | CULP INC COMMON STOCK USD.05                       |                         | 318,141.20       | 0.005%       | 99.458%           |
| 573           | CSS INDUSTRIES INC COMMON STOCK USD.1              |                         | 313,740.70       | 0.005%       | 99.462%           |
| 574           | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01   |                         | 311,877.90       | 0.005%       | 99.467%           |
| 575           | COMMERCEHUB INC SERIES C COMMON STOCK USD.01       |                         | 310,991.40       | 0.005%       | 99.472%           |
| 576           | LIBERTY VENTURES SER B TRACKING STK                |                         | 310,511.75       | 0.005%       | 99.476%           |
| 577           | BANKFINANCIAL CORP COMMON STOCK USD.01             |                         | 309,640.32       | 0.005%       | 99.481%           |
| 578           | MODINE MANUFACTURING CO COMMON STOCK USD.625       |                         | 308,382.50       | 0.005%       | 99.486%           |
| 579           | ARCH CAPITAL GROUP LTD COMMON STOCK USD.01         |                         | 308,286.16       | 0.005%       | 99.490%           |
| 580           | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01          |                         | 307,965.50       | 0.005%       | 99.495%           |
| 581           | LIFETIME BRANDS INC COMMON STOCK USD.01            |                         | 306,438.15       | 0.005%       | 99.499%           |
| 582           | BRISTOW GROUP INC COMMON STOCK USD.01              |                         | 305,053.60       | 0.005%       | 99.504%           |
| 583           | VERITIV CORP COMMON STOCK USD.01                   |                         | 303,399.55       | 0.005%       | 99.509%           |
| 584           | SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01       |                         | 297,953.25       | 0.004%       | 99.513%           |
| 585           | EASTERN CO/THE COMMON STOCK                        |                         | 294,577.70       | 0.004%       | 99.518%           |
| 586           | GENESCO INC COMMON STOCK USD1.0                    |                         | 290,472.00       | 0.004%       | 99.522%           |
| 587           | VEECO INSTRUMENTS INC COMMON STOCK USD.01          |                         | 288,402.90       | 0.004%       | 99.526%           |
| 588           | NACCO INDUSTRIES CL A COMMON STOCK USD1.0          |                         | 284,211.20       | 0.004%       | 99.530%           |
| 589           | US CELLULAR CORP COMMON STOCK USD1.0               |                         | 277,754.69       | 0.004%       | 99.535%           |
| 590           | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01   |                         | 274,968.87       | 0.004%       | 99.539%           |
| 591           | STARTEK INC COMMON STOCK USD.01                    |                         | 273,581.22       | 0.004%       | 99.543%           |

| Row Id        | Security Name                                   | Notional Amount USD     | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|-------------------------|------------------|--------------|-------------------|
| <b>Equity</b> |   | <b>6,657,196,986.93</b> |                  |              | <b>100.000%</b>   |
| 592           | SPARTAN MOTORS INC COMMON STOCK USD.01          |                         | 271,643.00       | 0.004%       | 99.547%           |
| 593           | GREIF INC CL A COMMON STOCK                     |                         | 271,264.05       | 0.004%       | 99.551%           |
| 594           | ENGILITY HOLDINGS INC COMMON STOCK USD.01       |                         | 268,955.96       | 0.004%       | 99.555%           |
| 595           | OFG BANCORP COMMON STOCK USD1.0                 |                         | 268,699.90       | 0.004%       | 99.559%           |
| 596           | INGLES MARKETS INC CLASS A COMMON STOCK USD.05  |                         | 266,482.10       | 0.004%       | 99.563%           |
| 597           | KRATON CORP COMMON STOCK USD.01                 |                         | 266,478.05       | 0.004%       | 99.567%           |
| 598           | FNFV GROUP TRACKING STK USD.0001                |                         | 266,305.50       | 0.004%       | 99.571%           |
| 599           | CRAY INC COMMON STOCK USD.01                    |                         | 265,682.90       | 0.004%       | 99.575%           |
| 600           | HAMILTON BEACH BRAND A COMMON STOCK             |                         | 264,876.64       | 0.004%       | 99.579%           |
| 601           | HAMILTON BEACH BRANDS H COMMON STOCK            |                         | 264,876.64       | 0.004%       | 99.583%           |
| 602           | DIGI INTERNATIONAL INC COMMON STOCK USD.01      |                         | 264,555.20       | 0.004%       | 99.587%           |
| 603           | ERA GROUP INC COMMON STOCK USD.01               |                         | 263,168.08       | 0.004%       | 99.591%           |
| 604           | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 |                         | 257,811.76       | 0.004%       | 99.595%           |
| 605           | HERC HOLDINGS INC COMMON STOCK USD.01           |                         | 251,652.78       | 0.004%       | 99.599%           |
| 606           | REIS INC COMMON STOCK USD.01                    |                         | 246,575.75       | 0.004%       | 99.602%           |
| 607           | TIPTREE INC COMMON STOCK USD.001                |                         | 246,522.15       | 0.004%       | 99.606%           |
| 608           | ANGIODYNAMICS INC COMMON STOCK USD.01           |                         | 243,587.38       | 0.004%       | 99.610%           |
| 609           | HALLMARK FINL SERVICES INC COMMON STOCK USD.18  |                         | 241,466.06       | 0.004%       | 99.613%           |
| 610           | STRATTEC SECURITY CORP COMMON STOCK USD.01      |                         | 241,087.60       | 0.004%       | 99.617%           |
| 611           | ANALOGIC CORP COMMON STOCK USD.05               |                         | 239,936.40       | 0.004%       | 99.621%           |
| 612           | FREEMPORT MCMORAN INC COMMON STOCK USD.1        |                         | 239,505.36       | 0.004%       | 99.624%           |
| 613           | J.C. PENNEY CO INC COMMON STOCK USD.5           |                         | 238,602.00       | 0.004%       | 99.628%           |
| 614           | GENCOR INDUSTRIES INC COMMON STOCK USD.1        |                         | 237,996.90       | 0.004%       | 99.631%           |
| 615           | ESSENDANT INC COMMON STOCK USD.1                |                         | 232,523.28       | 0.003%       | 99.635%           |
| 616           | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 |                         | 230,925.96       | 0.003%       | 99.638%           |
| 617           | KVH INDUSTRIES INC COMMON STOCK USD.01          |                         | 229,359.90       | 0.003%       | 99.642%           |
| 618           | SENECA FOODS CORP CL A COMMON STOCK USD.25      |                         | 226,836.00       | 0.003%       | 99.645%           |
| 619           | LIBERTY MEDIA CORP BRAVES A TRACKING STK        |                         | 226,300.24       | 0.003%       | 99.649%           |
| 620           | LAWSON PRODUCTS INC COMMON STOCK USD1.0         |                         | 222,502.05       | 0.003%       | 99.652%           |
| 621           | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01    |                         | 221,508.00       | 0.003%       | 99.655%           |
| 622           | POWELL INDUSTRIES INC COMMON STOCK USD.01       |                         | 218,190.42       | 0.003%       | 99.659%           |
| 623           | MATRIX SERVICE CO COMMON STOCK USD.01           |                         | 217,464.30       | 0.003%       | 99.662%           |
| 624           | NAVIGANT CONSULTING INC COMMON STOCK USD.001    |                         | 212,861.07       | 0.003%       | 99.665%           |
| 625           | DONEGAL GROUP INC CL A COMMON STOCK USD.01      |                         | 212,296.04       | 0.003%       | 99.668%           |
| 626           | SPOK HOLDINGS INC COMMON STOCK USD.0001         |                         | 212,247.90       | 0.003%       | 99.671%           |
| 627           | OIL DRI CORP OF AMERICA COMMON STOCK USD.1      |                         | 212,024.47       | 0.003%       | 99.675%           |
| 628           | COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01 |                         | 210,276.00       | 0.003%       | 99.678%           |
| 629           | SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01  |                         | 210,014.30       | 0.003%       | 99.681%           |

| Row Id        | Security Name                                    | Notional Amount USD | Market Value USD        | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| <b>Equity</b> |  |                     | <b>6,657,196,986.93</b> |              | <b>100.000%</b>   |
| 630           | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 |                     | 209,621.10              | 0.003%       | 99.684%           |
| 631           | FRED S INC CLASS A COMMON STOCK                  |                     | 208,482.75              | 0.003%       | 99.687%           |
| 632           | INVESTORS TITLE CO COMMON STOCK                  |                     | 202,789.30              | 0.003%       | 99.690%           |
| 633           | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01    |                     | 201,817.20              | 0.003%       | 99.693%           |
| 634           | NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01 |                     | 200,714.80              | 0.003%       | 99.696%           |
| 635           | SPARTON CORP COMMON STOCK USD1.25                |                     | 199,432.27              | 0.003%       | 99.699%           |
| 636           | XCERRA CORP COMMON STOCK USD.05                  |                     | 198,625.25              | 0.003%       | 99.702%           |
| 637           | GULF ISLAND FABRICATION INC COMMON STOCK         |                     | 197,486.70              | 0.003%       | 99.705%           |
| 638           | ACXIOM CORP COMMON STOCK USD.1                   |                     | 195,468.04              | 0.003%       | 99.708%           |
| 639           | NUVECTRA CORP COMMON STOCK USD.001               |                     | 194,598.90              | 0.003%       | 99.711%           |
| 640           | LSI INDUSTRIES INC COMMON STOCK                  |                     | 192,619.25              | 0.003%       | 99.714%           |
| 641           | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01    |                     | 192,360.00              | 0.003%       | 99.717%           |
| 642           | FTD COS INC COMMON STOCK USD.0001                |                     | 190,101.60              | 0.003%       | 99.720%           |
| 643           | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01   |                     | 188,762.23              | 0.003%       | 99.723%           |
| 644           | OLYMPIC STEEL INC COMMON STOCK                   |                     | 188,535.68              | 0.003%       | 99.725%           |
| 645           | TUESDAY MORNING CORP COMMON STOCK USD.01         |                     | 187,550.00              | 0.003%       | 99.728%           |
| 646           | NORTHRIM BANCORP INC COMMON STOCK USD1.0         |                     | 186,355.00              | 0.003%       | 99.731%           |
| 647           | SHIP FINANCE INTL LTD COMMON STOCK USD.01        |                     | 185,966.90              | 0.003%       | 99.734%           |
| 648           | LANDS END INC COMMON STOCK USD.01                |                     | 183,817.60              | 0.003%       | 99.737%           |
| 649           | AGILYSYS INC COMMON STOCK USD.3                  |                     | 181,485.57              | 0.003%       | 99.739%           |
| 650           | CELADON GROUP INC COMMON STOCK USD.033           |                     | 181,118.70              | 0.003%       | 99.742%           |
| 651           | LAKELAND BANCORP INC COMMON STOCK                |                     | 179,607.00              | 0.003%       | 99.745%           |
| 652           | CRAFT BREW ALLIANCE INC COMMON STOCK USD.005     |                     | 178,010.50              | 0.003%       | 99.747%           |
| 653           | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001  |                     | 177,600.00              | 0.003%       | 99.750%           |
| 654           | FREIGHTCAR AMERICA INC COMMON STOCK USD.01       |                     | 176,042.88              | 0.003%       | 99.753%           |
| 655           | CUMBERLAND PHARMACEUTICALS COMMON STOCK          |                     | 172,793.79              | 0.003%       | 99.755%           |
| 656           | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01    |                     | 168,429.17              | 0.003%       | 99.758%           |
| 657           | UNITED FINANCIAL BANCORP INC COMMON STOCK        |                     | 168,323.83              | 0.003%       | 99.760%           |
| 658           | LIBERTY BROADBAND B COMMON STOCK USD.01          |                     | 166,763.70              | 0.003%       | 99.763%           |
| 659           | SURMODICS INC COMMON STOCK USD.05                |                     | 166,391.75              | 0.002%       | 99.765%           |
| 660           | FOSTER (LB) CO A COMMON STOCK USD.01             |                     | 166,381.80              | 0.002%       | 99.768%           |
| 661           | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 |                     | 165,509.12              | 0.002%       | 99.770%           |
| 662           | PHI INC NON VOTING COMMON STOCK USD.1            |                     | 162,140.30              | 0.002%       | 99.773%           |
| 663           | DIODES INC COMMON STOCK USD.667                  |                     | 161,707.06              | 0.002%       | 99.775%           |
| 664           | SAFEWAY CASA LEY CVR COMMON STOCK                |                     | 160,158.32              | 0.002%       | 99.778%           |
| 665           | ROCKY BRANDS INC COMMON STOCK                    |                     | 159,740.70              | 0.002%       | 99.780%           |
| 666           | MERCANTILE BANK CORP COMMON STOCK                |                     | 159,634.20              | 0.002%       | 99.782%           |
| 667           | CUMMINS INC COMMON STOCK USD2.5                  |                     | 159,192.00              | 0.002%       | 99.785%           |

| Row Id        | Security Name                                    | Notional Amount USD     | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|-------------------------|------------------|--------------|-------------------|
| <b>Equity</b> |  | <b>6,657,196,986.93</b> |                  |              | <b>100.000%</b>   |
| 668           | MOLSON COORS BREWING CO A COMMON STOCK USD.01    |                         | 158,220.90       | 0.002%       | 99.787%           |
| 669           | FIDELITY SOUTHERN CORP COMMON STOCK              |                         | 158,181.09       | 0.002%       | 99.789%           |
| 670           | DELTA APPAREL INC COMMON STOCK USD.01            |                         | 157,644.76       | 0.002%       | 99.792%           |
| 671           | LIBERTY EXPEDIA HOLD B COMMON STOCK              |                         | 156,774.95       | 0.002%       | 99.794%           |
| 672           | LAKELAND INDUSTRIES INC COMMON STOCK USD.01      |                         | 156,708.95       | 0.002%       | 99.797%           |
| 673           | AXT INC COMMON STOCK USD.001                     |                         | 153,645.30       | 0.002%       | 99.799%           |
| 674           | BANK MUTUAL CORP COMMON STOCK USD.01             |                         | 153,073.13       | 0.002%       | 99.801%           |
| 675           | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 |                         | 152,653.60       | 0.002%       | 99.803%           |
| 676           | FABRINET COMMON STOCK USD.01                     |                         | 150,764.90       | 0.002%       | 99.806%           |
| 677           | BALDWIN + LYONS INC CL B COMMON STOCK            |                         | 150,460.20       | 0.002%       | 99.808%           |
| 678           | PC TEL INC COMMON STOCK USD.001                  |                         | 147,736.40       | 0.002%       | 99.810%           |
| 679           | PCM INC COMMON STOCK USD.001                     |                         | 147,117.55       | 0.002%       | 99.812%           |
| 680           | CALLON PETROLEUM CO COMMON STOCK USD.01          |                         | 146,543.26       | 0.002%       | 99.815%           |
| 681           | HURON CONSULTING GROUP INC COMMON STOCK USD.01   |                         | 146,436.60       | 0.002%       | 99.817%           |
| 682           | SHILOH INDUSTRIES INC COMMON STOCK USD.01        |                         | 143,478.08       | 0.002%       | 99.819%           |
| 683           | EXACTECH INC COMMON STOCK USD.01                 |                         | 141,871.50       | 0.002%       | 99.821%           |
| 684           | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1  |                         | 141,097.80       | 0.002%       | 99.823%           |
| 685           | PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02      |                         | 141,082.24       | 0.002%       | 99.825%           |
| 686           | CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01 |                         | 140,931.55       | 0.002%       | 99.827%           |
| 687           | CLOUD PEAK ENERGY INC COMMON STOCK USD.01        |                         | 140,738.75       | 0.002%       | 99.830%           |
| 688           | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01      |                         | 139,024.00       | 0.002%       | 99.832%           |
| 689           | TRUSTMARK CORP COMMON STOCK                      |                         | 138,150.36       | 0.002%       | 99.834%           |
| 690           | KINDRED HEALTHCARE INC COMMON STOCK USD.25       |                         | 137,958.15       | 0.002%       | 99.836%           |
| 691           | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV      |                         | 136,132.82       | 0.002%       | 99.838%           |
| 692           | AMERISERV FINANCIAL INC COMMON STOCK USD.01      |                         | 135,607.50       | 0.002%       | 99.840%           |
| 693           | BAKER HUGHES A GE CO COMMON STOCK USD.0001       |                         | 135,306.15       | 0.002%       | 99.842%           |
| 694           | COMMERCEHUB INC SERIES A COMMON STOCK USD.01     |                         | 133,801.36       | 0.002%       | 99.844%           |
| 695           | ESSA BANCORP INC COMMON STOCK USD.01             |                         | 132,868.89       | 0.002%       | 99.846%           |
| 696           | KEY TRONIC CORP COMMON STOCK                     |                         | 132,701.19       | 0.002%       | 99.848%           |
| 697           | SUNPOWER CORP COMMON STOCK USD.001               |                         | 130,452.64       | 0.002%       | 99.850%           |
| 698           | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 |                         | 128,514.50       | 0.002%       | 99.852%           |
| 699           | XO GROUP INC COMMON STOCK USD.01                 |                         | 125,428.64       | 0.002%       | 99.854%           |
| 700           | VECTRUS INC COMMON STOCK USD.01                  |                         | 124,145.19       | 0.002%       | 99.856%           |
| 701           | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01  |                         | 123,413.90       | 0.002%       | 99.857%           |
| 702           | SEMGROUP CORP CLASS A COMMON STOCK               |                         | 123,138.35       | 0.002%       | 99.859%           |
| 703           | NORTHWEST PIPE CO COMMON STOCK USD.01            |                         | 122,025.60       | 0.002%       | 99.861%           |
| 704           | SUPER MICRO COMPUTER INC COMMON STOCK USD.001    |                         | 117,131.40       | 0.002%       | 99.863%           |
| 705           | GENERAL COMMUNICATION INC A COMMON STOCK         |                         | 116,127.60       | 0.002%       | 99.865%           |

| Row Id        | Security Name                                      | Notional Amount USD | Market Value USD        | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| <b>Equity</b> |  |                     | <b>6,657,196,986.93</b> |              | <b>100.000%</b>   |
| 706           | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001   |                     | 115,730.84              | 0.002%       | 99.866%           |
| 707           | CONSUMER PORTFOLIO SERVICES COMMON STOCK           |                     | 115,275.00              | 0.002%       | 99.868%           |
| 708           | INVACARE CORP COMMON STOCK USD.25                  |                     | 113,615.00              | 0.002%       | 99.870%           |
| 709           | BASSETT FURNITURE INDS COMMON STOCK USD5.0         |                     | 112,520.00              | 0.002%       | 99.871%           |
| 710           | MARKEL CORP COMMON STOCK                           |                     | 109,514.30              | 0.002%       | 99.873%           |
| 711           | PARKER DRILLING CO COMMON STOCK USD.167            |                     | 108,961.65              | 0.002%       | 99.875%           |
| 712           | ELECTRO SCIENTIFIC INDS INC COMMON STOCK           |                     | 108,860.65              | 0.002%       | 99.876%           |
| 713           | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01      |                     | 107,321.35              | 0.002%       | 99.878%           |
| 714           | MACKINAC FINANCIAL CORP COMMON STOCK               |                     | 106,841.50              | 0.002%       | 99.880%           |
| 715           | USA TRUCK INC COMMON STOCK USD.01                  |                     | 105,496.20              | 0.002%       | 99.881%           |
| 716           | FLEXSTEEL INDS COMMON STOCK USD1.0                 |                     | 103,958.36              | 0.002%       | 99.883%           |
| 717           | MERCURY SYSTEMS INC COMMON STOCK USD.01            |                     | 103,715.85              | 0.002%       | 99.884%           |
| 718           | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 |                     | 103,671.75              | 0.002%       | 99.886%           |
| 719           | ACTUANT CORP A COMMON STOCK USD.2                  |                     | 103,453.50              | 0.002%       | 99.887%           |
| 720           | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1      |                     | 103,391.60              | 0.002%       | 99.889%           |
| 721           | RICHARDSON ELEC LTD COMMON STOCK USD.05            |                     | 102,371.68              | 0.002%       | 99.891%           |
| 722           | PREMIER FINANCIAL BANCORP COMMON STOCK             |                     | 100,953.90              | 0.002%       | 99.892%           |
| 723           | BEL FUSE INC CL A COMMON STOCK USD.1               |                     | 100,840.41              | 0.002%       | 99.894%           |
| 724           | MBT FINANCIAL CORP COMMON STOCK                    |                     | 99,127.80               | 0.001%       | 99.895%           |
| 725           | HOPFED BANCORP INC COMMON STOCK USD.01             |                     | 97,714.21               | 0.001%       | 99.897%           |
| 726           | TEXTRON INC COMMON STOCK USD.125                   |                     | 97,252.56               | 0.001%       | 99.898%           |
| 727           | WHITING PETROLEUM CORP COMMON STOCK USD.001        |                     | 96,202.07               | 0.001%       | 99.899%           |
| 728           | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01    |                     | 96,010.46               | 0.001%       | 99.901%           |
| 729           | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01     |                     | 95,062.50               | 0.001%       | 99.902%           |
| 730           | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01   |                     | 95,047.68               | 0.001%       | 99.904%           |
| 731           | LHC GROUP INC COMMON STOCK USD.01                  |                     | 94,736.58               | 0.001%       | 99.905%           |
| 732           | RCM TECHNOLOGIES INC COMMON STOCK USD.05           |                     | 93,210.40               | 0.001%       | 99.907%           |
| 733           | FUTUREFUEL CORP COMMON STOCK USD.0001              |                     | 92,658.72               | 0.001%       | 99.908%           |
| 734           | FIRST INTERSTATE BANCSYS A COMMON STOCK            |                     | 92,276.40               | 0.001%       | 99.909%           |
| 735           | STRATUS PROPERTIES INC COMMON STOCK USD.01         |                     | 91,302.75               | 0.001%       | 99.911%           |
| 736           | BEAZER HOMES USA INC COMMON STOCK USD.001          |                     | 90,759.48               | 0.001%       | 99.912%           |
| 737           | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001   |                     | 89,500.95               | 0.001%       | 99.913%           |
| 738           | MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01      |                     | 89,010.00               | 0.001%       | 99.915%           |
| 739           | DISCOVERY COMMUNICATIONS B COMMON STOCK USD.01     |                     | 88,971.30               | 0.001%       | 99.916%           |
| 740           | CALIX INC COMMON STOCK                             |                     | 88,148.50               | 0.001%       | 99.917%           |
| 741           | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01     |                     | 86,860.00               | 0.001%       | 99.919%           |
| 742           | GENESEE + WYOMING INC CL A COMMON STOCK USD.01     |                     | 86,136.00               | 0.001%       | 99.920%           |
| 743           | IMPAX LABORATORIES INC COMMON STOCK USD.01         |                     | 85,305.00               | 0.001%       | 99.921%           |

| Row Id        | Security Name                                    | Notional Amount USD | Market Value USD        | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| <b>Equity</b> |  |                     | <b>6,657,196,986.93</b> |              | <b>100.000%</b>   |
| 744           | HARMONIC INC COMMON STOCK USD.001                |                     | 84,959.40               | 0.001%       | 99.923%           |
| 745           | SI FINANCIAL GROUP INC COMMON STOCK USD.01       |                     | 84,915.00               | 0.001%       | 99.924%           |
| 746           | BAR HARBOR BANKSHARES COMMON STOCK USD2.0        |                     | 82,618.59               | 0.001%       | 99.925%           |
| 747           | TEAM INC COMMON STOCK USD.3                      |                     | 82,090.20               | 0.001%       | 99.926%           |
| 748           | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6  |                     | 81,868.80               | 0.001%       | 99.928%           |
| 749           | UNITY BANCORP INC COMMON STOCK                   |                     | 78,980.25               | 0.001%       | 99.929%           |
| 750           | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024  |                     | 78,295.90               | 0.001%       | 99.930%           |
| 751           | ASTRONOVA INC COMMON STOCK USD.05                |                     | 78,248.25               | 0.001%       | 99.931%           |
| 752           | TIMBERLAND BANCORP INC COMMON STOCK USD.01       |                     | 75,775.00               | 0.001%       | 99.932%           |
| 753           | IXYS CORPORATION COMMON STOCK USD.01             |                     | 75,458.50               | 0.001%       | 99.933%           |
| 754           | PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01 |                     | 74,315.00               | 0.001%       | 99.934%           |
| 755           | CITI TRENDS INC COMMON STOCK USD.01              |                     | 74,310.40               | 0.001%       | 99.936%           |
| 756           | ADDUS HOMECARE CORP COMMON STOCK USD.001         |                     | 73,584.00               | 0.001%       | 99.937%           |
| 757           | EVANS BANCORP INC COMMON STOCK USD.5             |                     | 73,207.55               | 0.001%       | 99.938%           |
| 758           | CONCURRENT COMPUTER CORP COMMON STOCK USD.01     |                     | 72,083.60               | 0.001%       | 99.939%           |
| 759           | FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0    |                     | 71,517.00               | 0.001%       | 99.940%           |
| 760           | VIRCO MFG CORPORATION COMMON STOCK USD.01        |                     | 71,195.65               | 0.001%       | 99.941%           |
| 761           | KBR INC COMMON STOCK USD.001                     |                     | 70,668.00               | 0.001%       | 99.942%           |
| 762           | SALEM MEDIA GROUP INC COMMON STOCK USD.01        |                     | 69,900.80               | 0.001%       | 99.943%           |
| 763           | LANDMARK BANCORP INC COMMON STOCK USD.01         |                     | 69,106.95               | 0.001%       | 99.944%           |
| 764           | ICONIX BRAND GROUP INC COMMON STOCK USD.001      |                     | 67,791.04               | 0.001%       | 99.945%           |
| 765           | OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001   |                     | 67,359.75               | 0.001%       | 99.946%           |
| 766           | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01   |                     | 67,001.22               | 0.001%       | 99.947%           |
| 767           | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0     |                     | 66,749.90               | 0.001%       | 99.948%           |
| 768           | AWARE INC/MASS COMMON STOCK USD.01               |                     | 66,615.90               | 0.001%       | 99.949%           |
| 769           | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0        |                     | 66,315.85               | 0.001%       | 99.950%           |
| 770           | AV HOMES INC COMMON STOCK USD1.0                 |                     | 64,135.80               | 0.001%       | 99.951%           |
| 771           | TELENAV INC COMMON STOCK USD.001                 |                     | 63,629.25               | 0.001%       | 99.952%           |
| 772           | HMN FINANCIAL INC COMMON STOCK USD.01            |                     | 63,417.60               | 0.001%       | 99.953%           |
| 773           | EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01     |                     | 61,910.10               | 0.001%       | 99.954%           |
| 774           | COWEN INC COMMON STOCK USD.01                    |                     | 59,835.00               | 0.001%       | 99.955%           |
| 775           | FRANKLIN COVEY CO COMMON STOCK USD.05            |                     | 59,092.40               | 0.001%       | 99.956%           |
| 776           | BLACK BOX CORP COMMON STOCK USD.001              |                     | 57,694.10               | 0.001%       | 99.957%           |
| 777           | BALLANTYNE STRONG INC COMMON STOCK USD.01        |                     | 57,490.40               | 0.001%       | 99.957%           |
| 778           | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 |                     | 56,363.40               | 0.001%       | 99.958%           |
| 779           | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 |                     | 55,650.00               | 0.001%       | 99.959%           |
| 780           | LIMELIGHT NETWORKS INC COMMON STOCK USD.001      |                     | 54,172.80               | 0.001%       | 99.960%           |
| 781           | KEY TECHNOLOGY INC COMMON STOCK                  |                     | 53,807.18               | 0.001%       | 99.961%           |

| Row Id        | Security Name                                     | Notional Amount USD | Market Value USD        | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|-------------------------|--------------|-------------------|
| <b>Equity</b> |   |                     | <b>6,657,196,986.93</b> |              | <b>100.000%</b>   |
| 782           | DIGIRAD CORP COMMON STOCK USD.0001                |                     | 53,422.00               | 0.001%       | 99.962%           |
| 783           | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01      |                     | 52,750.72               | 0.001%       | 99.962%           |
| 784           | PACWEST BANCORP COMMON STOCK                      |                     | 51,992.32               | 0.001%       | 99.963%           |
| 785           | SOLSTICE SAPPHIRE INVESTMENT COMMON STOCK         |                     | 51,651.60               | 0.001%       | 99.964%           |
| 786           | CENTURY COMMUNITIES INC COMMON STOCK USD.01       |                     | 51,646.95               | 0.001%       | 99.965%           |
| 787           | IBERIABANK CORP COMMON STOCK USD1.0               |                     | 51,403.75               | 0.001%       | 99.966%           |
| 788           | CUTERA INC COMMON STOCK USD.001                   |                     | 50,657.70               | 0.001%       | 99.966%           |
| 789           | NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02    |                     | 50,229.25               | 0.001%       | 99.967%           |
| 790           | LUBY S INC COMMON STOCK USD.32                    |                     | 49,831.57               | 0.001%       | 99.968%           |
| 791           | MONARCH CASINO + RESORT INC COMMON STOCK USD.01   |                     | 49,204.83               | 0.001%       | 99.969%           |
| 792           | SIFCO INDUSTRIES COMMON STOCK USD1.0              |                     | 48,347.90               | 0.001%       | 99.969%           |
| 793           | MAIDEN HOLDINGS LTD COMMON STOCK USD.01           |                     | 47,784.00               | 0.001%       | 99.970%           |
| 794           | CYBEROPTICS CORP COMMON STOCK                     |                     | 47,246.40               | 0.001%       | 99.971%           |
| 795           | KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5        |                     | 46,483.50               | 0.001%       | 99.971%           |
| 796           | DIXIE GROUP INC COMMON STOCK USD3.0               |                     | 45,430.00               | 0.001%       | 99.972%           |
| 797           | LIBERTY TRIPADVISOR HDG B COMMON STOCK USD.01     |                     | 43,821.75               | 0.001%       | 99.973%           |
| 798           | TITAN MACHINERY INC COMMON STOCK USD.00001        |                     | 42,927.87               | 0.001%       | 99.973%           |
| 799           | FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01   |                     | 42,484.70               | 0.001%       | 99.974%           |
| 800           | TRONOX LTD CL A COMMON STOCK USD.01               |                     | 42,352.00               | 0.001%       | 99.975%           |
| 801           | CENTURY BANCORP INC CL A COMMON STOCK USD1.0      |                     | 42,050.25               | 0.001%       | 99.975%           |
| 802           | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01  |                     | 42,019.50               | 0.001%       | 99.976%           |
| 803           | RUBY TUESDAY INC COMMON STOCK USD.01              |                     | 41,475.00               | 0.001%       | 99.977%           |
| 804           | ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333 |                     | 37,998.54               | 0.001%       | 99.977%           |
| 805           | ALLIANCE ONE INTERNATIONAL COMMON STOCK           |                     | 37,535.60               | 0.001%       | 99.978%           |
| 806           | QUAD GRAPHICS INC COMMON STOCK USD.025            |                     | 36,258.89               | 0.001%       | 99.978%           |
| 807           | JAKKS PACIFIC INC COMMON STOCK USD.001            |                     | 36,033.25               | 0.001%       | 99.979%           |
| 808           | CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01  |                     | 35,815.00               | 0.001%       | 99.979%           |
| 809           | GUARANTY FEDERAL BNC SHS INC COMMON STOCK USD.1   |                     | 35,599.76               | 0.001%       | 99.980%           |
| 810           | TRICO BANCSHARES COMMON STOCK                     |                     | 35,372.68               | 0.001%       | 99.980%           |
| 811           | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001  |                     | 34,872.20               | 0.001%       | 99.981%           |
| 812           | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01       |                     | 33,089.21               | 0.000%       | 99.981%           |
| 813           | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001    |                     | 32,640.44               | 0.000%       | 99.982%           |
| 814           | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0  |                     | 32,480.00               | 0.000%       | 99.982%           |
| 815           | INTRICON CORP COMMON STOCK USD1.0                 |                     | 31,893.75               | 0.000%       | 99.983%           |
| 816           | ALICO INC COMMON STOCK USD1.0                     |                     | 31,584.00               | 0.000%       | 99.983%           |
| 817           | DMC GLOBAL INC COMMON STOCK USD.05                |                     | 31,233.00               | 0.000%       | 99.984%           |
| 818           | PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1      |                     | 31,000.96               | 0.000%       | 99.984%           |
| 819           | HOME BANCORP INC COMMON STOCK USD.01              |                     | 30,801.96               | 0.000%       | 99.985%           |



| Row Id        | Security Name                                    | Notional Amount USD     | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|-------------------------|------------------|--------------|-------------------|
| <b>Equity</b> |  | <b>6,657,196,986.93</b> |                  |              | <b>100.000%</b>   |
| 820           | VSE CORP COMMON STOCK USD.05                     |                         | 29,951.00        | 0.000%       | 99.985%           |
| 821           | ATLANTICUS HOLDINGS CORP COMMON STOCK            |                         | 29,208.09        | 0.000%       | 99.986%           |
| 822           | J ALEXANDER S HOLDINGS COMMON STOCK USD.001      |                         | 27,993.00        | 0.000%       | 99.986%           |
| 823           | FIRST ACCEPTANCE CORP COMMON STOCK USD.01        |                         | 27,483.74        | 0.000%       | 99.986%           |
| 824           | WATERSTONE FINANCIAL INC COMMON STOCK USD.01     |                         | 27,379.20        | 0.000%       | 99.987%           |
| 825           | CSP INC COMMON STOCK USD.01                      |                         | 26,819.54        | 0.000%       | 99.987%           |
| 826           | OPTICAL CABLE CORP COMMON STOCK                  |                         | 26,442.85        | 0.000%       | 99.988%           |
| 827           | HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01   |                         | 25,737.00        | 0.000%       | 99.988%           |
| 828           | MULTI COLOR CORP COMMON STOCK                    |                         | 25,471.60        | 0.000%       | 99.988%           |
| 829           | VOXX INTERNATIONAL CORP COMMON STOCK USD.01      |                         | 25,125.00        | 0.000%       | 99.989%           |
| 830           | CCA INDUSTRIES INC COMMON STOCK USD.01           |                         | 24,927.39        | 0.000%       | 99.989%           |
| 831           | ULTRALIFE CORP COMMON STOCK USD.1                |                         | 24,817.50        | 0.000%       | 99.990%           |
| 832           | GSI TECHNOLOGY INC COMMON STOCK USD.001          |                         | 23,271.96        | 0.000%       | 99.990%           |
| 833           | ACME UNITED CORP COMMON STOCK USD2.5             |                         | 23,175.00        | 0.000%       | 99.990%           |
| 834           | KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01 |                         | 23,040.00        | 0.000%       | 99.991%           |
| 835           | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0  |                         | 22,901.25        | 0.000%       | 99.991%           |
| 836           | PIPER JAFFRAY COS COMMON STOCK USD.01            |                         | 22,807.20        | 0.000%       | 99.991%           |
| 837           | BSQUARE CORP COMMON STOCK                        |                         | 21,747.75        | 0.000%       | 99.992%           |
| 838           | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 |                         | 21,429.72        | 0.000%       | 99.992%           |
| 839           | CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0   |                         | 21,217.00        | 0.000%       | 99.992%           |
| 840           | EDUCATIONAL DEVELOPMENT CORP COMMON STOCK USD.2  |                         | 20,987.50        | 0.000%       | 99.993%           |
| 841           | TWIN DISC INC COMMON STOCK                       |                         | 19,215.00        | 0.000%       | 99.993%           |
| 842           | LIBERTY MEDIA CORP BRAVES B TRACKING STK         |                         | 19,076.67        | 0.000%       | 99.993%           |
| 843           | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 |                         | 19,009.60        | 0.000%       | 99.993%           |
| 844           | FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1    |                         | 18,684.00        | 0.000%       | 99.994%           |
| 845           | UNICO AMERICAN CORP COMMON STOCK                 |                         | 18,667.50        | 0.000%       | 99.994%           |
| 846           | ACTUA CORP COMMON STOCK USD.001                  |                         | 18,292.80        | 0.000%       | 99.994%           |
| 847           | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0          |                         | 18,044.16        | 0.000%       | 99.994%           |
| 848           | RAMBUS INC COMMON STOCK USD.001                  |                         | 15,724.99        | 0.000%       | 99.995%           |
| 849           | RIVERVIEW BANCORP INC COMMON STOCK USD.01        |                         | 14,936.16        | 0.000%       | 99.995%           |
| 850           | BCB BANCORP INC COMMON STOCK                     |                         | 14,878.95        | 0.000%       | 99.995%           |
| 851           | TESCO CORP COMMON STOCK                          |                         | 14,418.25        | 0.000%       | 99.995%           |
| 852           | SYNALLOY CORP COMMON STOCK USD1.0                |                         | 13,570.70        | 0.000%       | 99.996%           |
| 853           | FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0  |                         | 12,965.25        | 0.000%       | 99.996%           |
| 854           | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125   |                         | 12,563.20        | 0.000%       | 99.996%           |
| 855           | PARK STERLING CORP COMMON STOCK USD.01           |                         | 12,469.44        | 0.000%       | 99.996%           |
| 856           | APTEVO THERAPEUTICS INC COMMON STOCK USD.001     |                         | 12,387.85        | 0.000%       | 99.996%           |
| 857           | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 |                         | 12,182.66        | 0.000%       | 99.997%           |

| Row Id        | Security Name                                    | Notional Amount USD | Market Value USD        | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|-------------------------|--------------|-------------------|
| <b>Equity</b> |  |                     | <b>6,657,196,986.93</b> |              | <b>100.000%</b>   |
| 858           | MAXWELL TECHNOLOGIES INC COMMON STOCK USD.1      |                     | 12,151.22               | 0.000%       | 99.997%           |
| 859           | SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0   |                     | 11,780.00               | 0.000%       | 99.997%           |
| 860           | SENECA FOODS CORP CL B COMMON STOCK USD.25       |                     | 11,355.00               | 0.000%       | 99.997%           |
| 861           | ID SYSTEMS INC COMMON STOCK USD.01               |                     | 11,145.20               | 0.000%       | 99.997%           |
| 862           | GREAT WESTERN BANCORP INC COMMON STOCK USD.01    |                     | 10,553.40               | 0.000%       | 99.997%           |
| 863           | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01    |                     | 10,515.52               | 0.000%       | 99.998%           |
| 864           | ENTEGRIS INC COMMON STOCK USD.01                 |                     | 9,825.00                | 0.000%       | 99.998%           |
| 865           | LUMOS NETWORKS CORP COMMON STOCK USD.01          |                     | 8,980.00                | 0.000%       | 99.998%           |
| 866           | VALLEY NATIONAL BANCORP COMMON STOCK             |                     | 8,832.00                | 0.000%       | 99.998%           |
| 867           | PEOPLES BANCORP OF NC COMMON STOCK               |                     | 8,522.50                | 0.000%       | 99.998%           |
| 868           | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 |                     | 7,735.20                | 0.000%       | 99.998%           |
| 869           | AMERESCO INC CL A COMMON STOCK USD.0001          |                     | 7,553.70                | 0.000%       | 99.998%           |
| 870           | COMPX INTERNATIONAL INC COMMON STOCK USD.01      |                     | 7,425.00                | 0.000%       | 99.998%           |
| 871           | SELECT BANCORP INC COMMON STOCK USD1.0           |                     | 7,002.00                | 0.000%       | 99.999%           |
| 872           | BALDWIN + LYONS INC CL A COMMON STOCK            |                     | 6,750.00                | 0.000%       | 99.999%           |
| 873           | PHI INC VOTING COMMON STOCK USD.1                |                     | 6,589.34                | 0.000%       | 99.999%           |
| 874           | ASTA FUNDING INC COMMON STOCK USD.01             |                     | 6,327.75                | 0.000%       | 99.999%           |
| 875           | EMCORE CORP COMMON STOCK                         |                     | 6,138.00                | 0.000%       | 99.999%           |
| 876           | AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001    |                     | 5,757.50                | 0.000%       | 99.999%           |
| 877           | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0   |                     | 5,466.21                | 0.000%       | 99.999%           |
| 878           | GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01 |                     | 5,440.00                | 0.000%       | 99.999%           |
| 879           | CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5   |                     | 4,783.97                | 0.000%       | 99.999%           |
| 880           | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 |                     | 4,570.80                | 0.000%       | 99.999%           |
| 881           | ATN INTERNATIONAL INC COMMON STOCK USD.01        |                     | 4,560.36                | 0.000%       | 99.999%           |
| 882           | MICRON SOLUTIONS INC COMMON STOCK USD.01         |                     | 4,344.00                | 0.000%       | 99.999%           |
| 883           | COMMUNITY WEST BANCSHARES COMMON STOCK           |                     | 4,180.00                | 0.000%       | 100.000%          |
| 884           | UNITED SECURITY BANCSHARE/CA COMMON STOCK        |                     | 4,136.00                | 0.000%       | 100.000%          |
| 885           | BANCORP INC/THE COMMON STOCK USD1.0              |                     | 3,860.19                | 0.000%       | 100.000%          |
| 886           | DOVER MOTORSPORTS INC COMMON STOCK USD.1         |                     | 3,683.55                | 0.000%       | 100.000%          |
| 887           | INSEEGO CORP COMMON STOCK                        |                     | 3,634.50                | 0.000%       | 100.000%          |
| 888           | ESCALADE INC COMMON STOCK                        |                     | 3,420.95                | 0.000%       | 100.000%          |
| 889           | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01  |                     | 3,151.69                | 0.000%       | 100.000%          |
| 890           | MACATAWA BANK CORP COMMON STOCK                  |                     | 2,921.64                | 0.000%       | 100.000%          |
| 891           | BIGLARI HOLDINGS INC COMMON STOCK USD.5          |                     | 2,859.52                | 0.000%       | 100.000%          |
| 892           | MEDIA GEN INC CVR COMMON STOCK                   |                     | 2,519.60                | 0.000%       | 100.000%          |
| 893           | ARGAN INC COMMON STOCK USD.15                    |                     | 1,443.75                | 0.000%       | 100.000%          |
| 894           | DESTINATION MATERNITY CORP COMMON STOCK USD.01   |                     | 464.00                  | 0.000%       | 100.000%          |
| 895           | INTERNATIONAL SEAWAYS INC COMMON STOCK           |                     | 241.68                  | 0.000%       | 100.000%          |

| Row Id        | Security Name                                   | Notional Amount USD | Market Value USD        | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|-------------------------|--------------|-------------------|
| <b>Equity</b> |   |                     | <b>6,657,196,986.93</b> |              | <b>100.000%</b>   |
| 896           | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 |                     | 182.00                  | 0.000%       | 100.000%          |
| 897           | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01       |                     | 48.62                   | 0.000%       | 100.000%          |
| 898           | SAFEWAY PDC LLC CVR COMMON STOCK                |                     | 47.34                   | 0.000%       | 100.000%          |
| 899           | LIONS GATE ENTERTAINMENT B COMMON STOCK         |                     | 27.66                   | 0.000%       | 100.000%          |
| 900           | MEDCATH CORPORATION COMMON STOCK USD.01         |                     | 0.00                    | 0.000%       | 100.000%          |
| 901           | GERBER SCIENTIFIC INC COM COMMON STOCK          |                     | 0.00                    | 0.000%       | 100.000%          |
| <b>Total</b>  |   |                     | <b>6,657,196,986.93</b> |              | <b>100.00%</b>    |