

Tax-Managed U.S. Marketwide Value Portfolio

As of April 30, 2017 (Updated Monthly)

Source: State Street

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

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

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 1 | COMCAST CORP CLASS A COMMON STOCK USD.01 | 4.530% | 4.530% |
| 2 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | 3.754% | 8.284% |
| 3 | EXXON MOBIL CORP COMMON STOCK | 3.647% | 11.930% |
| 4 | AT+T INC COMMON STOCK USD1.0 | 3.555% | 15.486% |
| 5 | INTEL CORP COMMON STOCK USD.001 | 2.671% | 18.157% |
| 6 | CISCO SYSTEMS INC COMMON STOCK USD.001 | 2.509% | 20.666% |
| 7 | TIME WARNER INC COMMON STOCK USD.01 | 2.439% | 23.105% |
| 8 | PFIZER INC COMMON STOCK USD.05 | 2.269% | 25.373% |
| 9 | BANK OF AMERICA CORP COMMON STOCK USD.01 | 2.266% | 27.639% |
| 10 | CVS HEALTH CORP COMMON STOCK USD.01 | 1.993% | 29.633% |
| 11 | WELLS FARGO + CO COMMON STOCK USD1.666 | 1.928% | 31.561% |
| 12 | CHEVRON CORP COMMON STOCK USD.75 | 1.887% | 33.448% |
| 13 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | 1.875% | 35.323% |
| 14 | CITIGROUP INC COMMON STOCK USD.01 | 1.770% | 37.093% |
| 15 | UNION PACIFIC CORP COMMON STOCK USD2.5 | 1.592% | 38.685% |
| 16 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | 1.500% | 40.185% |
| 17 | ANTHEM INC COMMON STOCK USD.01 | 1.437% | 41.621% |
| 18 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 1.322% | 42.943% |
| 19 | WAL MART STORES INC COMMON STOCK USD.1 | 1.269% | 44.212% |
| 20 | AETNA INC COMMON STOCK USD.01 | 1.207% | 45.419% |
| 21 | CONOCOPHILLIPS COMMON STOCK USD.01 | 1.142% | 46.562% |
| 22 | MEDTRONIC PLC COMMON STOCK USD.1 | 1.057% | 47.618% |
| 23 | NORFOLK SOUTHERN CORP COMMON STOCK USD1.0 | 1.025% | 48.643% |
| 24 | CSX CORP COMMON STOCK USD1.0 | 1.011% | 49.655% |
| 25 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | 1.005% | 50.660% |
| 26 | PHILLIPS 66 COMMON STOCK | 0.987% | 51.647% |
| 27 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | 0.975% | 52.623% |
| 28 | QUALCOMM INC COMMON STOCK USD.0001 | 0.911% | 53.534% |
| 29 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | 0.852% | 54.386% |
| 30 | HUMANA INC COMMON STOCK USD.166 | 0.841% | 55.228% |
| 31 | ACTIVISION BLIZZARD INC COMMON STOCK USD.000001 | 0.821% | 56.049% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|--|----------------|--------------|
| 32 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | 0.818% | 56.867% |
| 33 | YAHOO INC COMMON STOCK USD.001 | 0.809% | 57.676% |
| 34 | METLIFE INC COMMON STOCK USD.01 | 0.788% | 58.464% |
| 35 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | 0.749% | 59.213% |
| 36 | MARATHON PETROLEUM CORP COMMON STOCK | 0.737% | 59.950% |
| 37 | MORGAN STANLEY COMMON STOCK USD.01 | 0.720% | 60.670% |
| 38 | CME GROUP INC COMMON STOCK USD.01 | 0.709% | 61.379% |
| 39 | SCHLUMBERGER LTD COMMON STOCK USD.01 | 0.701% | 62.080% |
| 40 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | 0.629% | 62.709% |
| 41 | VALERO ENERGY CORP COMMON STOCK USD.01 | 0.627% | 63.336% |
| 42 | GENERAL MOTORS CO COMMON STOCK USD.01 | 0.607% | 63.943% |
| 43 | ARCHER DANIELS MIDLAND CO COMMON STOCK | 0.596% | 64.539% |
| 44 | SOUTHWEST AIRLINES CO COMMON STOCK USD1.0 | 0.581% | 65.120% |
| 45 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | 0.550% | 65.670% |
| 46 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | 0.546% | 66.216% |
| 47 | FORD MOTOR CO COMMON STOCK USD.01 | 0.518% | 66.735% |
| 48 | DANAHER CORP COMMON STOCK USD.01 | 0.502% | 67.237% |
| 49 | ABBOTT LABORATORIES COMMON STOCK | 0.499% | 67.736% |
| 50 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | 0.484% | 68.220% |
| 51 | CARNIVAL CORP COMMON STOCK USD.01 | 0.484% | 68.704% |
| 52 | ALLERGAN PLC COMMON STOCK USD.0033 | 0.483% | 69.188% |
| 53 | CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01 | 0.481% | 69.669% |
| 54 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | 0.434% | 70.103% |
| 55 | REPUBLIC SERVICES INC COMMON STOCK USD.01 | 0.433% | 70.537% |
| 56 | FEDEX CORP COMMON STOCK USD.1 | 0.432% | 70.969% |
| 57 | TYSON FOODS INC CL A COMMON STOCK USD.1 | 0.417% | 71.385% |
| 58 | PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0 | 0.407% | 71.792% |
| 59 | UNUM GROUP COMMON STOCK USD.1 | 0.384% | 72.176% |
| 60 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | 0.371% | 72.547% |
| 61 | CORNING INC COMMON STOCK USD.5 | 0.363% | 72.910% |
| 62 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | 0.338% | 73.247% |
| 63 | MICRON TECHNOLOGY INC COMMON STOCK USD.1 | 0.336% | 73.583% |
| 64 | HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01 | 0.319% | 73.903% |
| 65 | CHUBB LTD COMMON STOCK | 0.315% | 74.217% |
| 66 | WESTERN DIGITAL CORP COMMON STOCK USD.01 | 0.308% | 74.525% |
| 67 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 0.307% | 74.832% |
| 68 | DELTA AIR LINES INC COMMON STOCK USD.0001 | 0.306% | 75.138% |
| 69 | TRAVELERS COS INC/THE COMMON STOCK | 0.304% | 75.442% |
| 70 | INGERSOLL RAND PLC COMMON STOCK USD1.0 | 0.303% | 75.745% |
| 71 | EATON CORP PLC COMMON STOCK USD.01 | 0.294% | 76.039% |
| 72 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | 0.287% | 76.325% |
| 73 | MOLSON COORS BREWING CO B COMMON STOCK USD.01 | 0.286% | 76.612% |
| 74 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 | 0.276% | 76.888% |
| 75 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | 0.276% | 77.164% |
| 76 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | 0.276% | 77.440% |
| 77 | ALLSTATE CORP COMMON STOCK USD.01 | 0.275% | 77.715% |
| 78 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | 0.270% | 77.985% |
| 79 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01 | 0.263% | 78.249% |
| 80 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | 0.256% | 78.504% |
| 81 | UNITEDHEALTH GROUP INC COMMON STOCK USD.01 | 0.251% | 78.756% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 82 | HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01 | 0.248% | 79.004% |
| 83 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | 0.245% | 79.249% |
| 84 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | 0.242% | 79.491% |
| 85 | ANADARKO PETROLEUM CORP COMMON STOCK USD.1 | 0.236% | 79.727% |
| 86 | SUNTRUST BANKS INC COMMON STOCK USD1.0 | 0.232% | 79.960% |
| 87 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | 0.228% | 80.188% |
| 88 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | 0.222% | 80.410% |
| 89 | JM SMUCKER CO/THE COMMON STOCK | 0.219% | 80.630% |
| 90 | TESORO CORP COMMON STOCK USD.167 | 0.215% | 80.845% |
| 91 | CENTURYLINK INC COMMON STOCK USD1.0 | 0.211% | 81.056% |
| 92 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | 0.205% | 81.260% |
| 93 | AFLAC INC COMMON STOCK USD.1 | 0.202% | 81.462% |
| 94 | ARROW ELECTRONICS INC COMMON STOCK USD1.0 | 0.198% | 81.660% |
| 95 | REYNOLDS AMERICAN INC COMMON STOCK USD.0001 | 0.194% | 81.855% |
| 96 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | 0.191% | 82.045% |
| 97 | LOEWS CORP COMMON STOCK USD.01 | 0.182% | 82.227% |
| 98 | KINDER MORGAN INC COMMON STOCK USD.01 | 0.181% | 82.409% |
| 99 | LENNAR CORP A COMMON STOCK USD.1 | 0.181% | 82.590% |
| 100 | CATERPILLAR INC COMMON STOCK USD1.0 | 0.177% | 82.766% |
| 101 | AMERCO COMMON STOCK USD.25 | 0.176% | 82.943% |
| 102 | WESTROCK CO COMMON STOCK | 0.172% | 83.115% |
| 103 | IAC/INTERACTIVECORP COMMON STOCK USD.001 | 0.166% | 83.281% |
| 104 | TE CONNECTIVITY LTD COMMON STOCK CHF.57 | 0.164% | 83.446% |
| 105 | BEST BUY CO INC COMMON STOCK USD.1 | 0.164% | 83.610% |
| 106 | XL GROUP LTD COMMON STOCK | 0.161% | 83.771% |
| 107 | NEWELL BRANDS INC COMMON STOCK USD1.0 | 0.160% | 83.931% |
| 108 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01 | 0.158% | 84.089% |
| 109 | KEYCORP COMMON STOCK USD1.0 | 0.154% | 84.242% |
| 110 | BUNGE LTD COMMON STOCK USD.01 | 0.154% | 84.396% |
| 111 | OWENS CORNING COMMON STOCK USD.001 | 0.145% | 84.541% |
| 112 | ARCONIC INC COMMON STOCK | 0.145% | 84.686% |
| 113 | CNA FINANCIAL CORP COMMON STOCK USD2.5 | 0.145% | 84.831% |
| 114 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | 0.143% | 84.975% |
| 115 | LINCOLN NATIONAL CORP COMMON STOCK | 0.142% | 85.117% |
| 116 | EVEREST RE GROUP LTD COMMON STOCK USD.01 | 0.141% | 85.257% |
| 117 | BB+T CORP COMMON STOCK USD5.0 | 0.131% | 85.388% |
| 118 | HESS CORP COMMON STOCK USD1.0 | 0.129% | 85.517% |
| 119 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK | 0.126% | 85.644% |
| 120 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | 0.126% | 85.770% |
| 121 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | 0.125% | 85.896% |
| 122 | TECH DATA CORP COMMON STOCK USD.0015 | 0.125% | 86.020% |
| 123 | TELEFLEX INC COMMON STOCK USD1.0 | 0.123% | 86.143% |
| 124 | INGREDION INC COMMON STOCK USD.01 | 0.123% | 86.267% |
| 125 | SEABOARD CORP COMMON STOCK USD1.0 | 0.123% | 86.389% |
| 126 | T MOBILE US INC COMMON STOCK USD.0001 | 0.123% | 86.512% |
| 127 | PENTAIR PLC COMMON STOCK USD.01 | 0.122% | 86.634% |
| 128 | BAKER HUGHES INC COMMON STOCK USD1.0 | 0.122% | 86.755% |
| 129 | NATIONAL OILWELL VARCO INC COMMON STOCK USD.01 | 0.119% | 86.875% |
| 130 | RELIANCE STEEL + ALUMINUM COMMON STOCK | 0.118% | 86.993% |
| 131 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | 0.114% | 87.106% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 132 | VULCAN MATERIALS CO COMMON STOCK USD1.0 | 0.113% | 87.219% |
| 133 | MGM RESORTS INTERNATIONAL COMMON STOCK USD.01 | 0.112% | 87.331% |
| 134 | MARATHON OIL CORP COMMON STOCK USD1.0 | 0.111% | 87.442% |
| 135 | RAYTHEON COMPANY COMMON STOCK USD.01 | 0.110% | 87.552% |
| 136 | DR HORTON INC COMMON STOCK USD.01 | 0.110% | 87.662% |
| 137 | CIGNA CORP COMMON STOCK USD.25 | 0.108% | 87.769% |
| 138 | DILLARDS INC CL A COMMON STOCK | 0.107% | 87.876% |
| 139 | HELMERICH + PAYNE COMMON STOCK USD.1 | 0.105% | 87.982% |
| 140 | LIBERTY VENTURES SER A TRACKING STK USD.01 | 0.105% | 88.086% |
| 141 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | 0.104% | 88.190% |
| 142 | TOLL BROTHERS INC COMMON STOCK USD.01 | 0.104% | 88.294% |
| 143 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.102% | 88.396% |
| 144 | XEROX CORP COMMON STOCK USD1.0 | 0.102% | 88.498% |
| 145 | JUNIPER NETWORKS INC COMMON STOCK USD.00001 | 0.102% | 88.601% |
| 146 | CNO FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.102% | 88.702% |
| 147 | ASSURANT INC COMMON STOCK USD.01 | 0.101% | 88.804% |
| 148 | VCA INC COMMON STOCK USD.001 | 0.101% | 88.905% |
| 149 | LIBERTY BROADBAND C COMMON STOCK USD.01 | 0.099% | 89.004% |
| 150 | RYDER SYSTEM INC COMMON STOCK USD.5 | 0.098% | 89.101% |
| 151 | SYNNEX CORP COMMON STOCK USD.001 | 0.097% | 89.198% |
| 152 | QUANTA SERVICES INC COMMON STOCK USD.00001 | 0.095% | 89.294% |
| 153 | BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001 | 0.093% | 89.387% |
| 154 | HELEN OF TROY LTD COMMON STOCK USD.1 | 0.093% | 89.479% |
| 155 | ORBITAL ATK INC COMMON STOCK USD.01 | 0.090% | 89.569% |
| 156 | WHIRLPOOL CORP COMMON STOCK USD1.0 | 0.089% | 89.658% |
| 157 | AVNET INC COMMON STOCK USD1.0 | 0.086% | 89.745% |
| 158 | ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456 | 0.086% | 89.831% |
| 159 | MARTIN MARIETTA MATERIALS COMMON STOCK USD.01 | 0.083% | 89.914% |
| 160 | JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01 | 0.083% | 89.997% |
| 161 | NUCOR CORP COMMON STOCK USD.4 | 0.082% | 90.079% |
| 162 | NEWS CORP CLASS A COMMON STOCK USD.01 | 0.082% | 90.161% |
| 163 | LIFEPOINT HEALTH INC COMMON STOCK USD.01 | 0.082% | 90.243% |
| 164 | TRINITY INDUSTRIES INC COMMON STOCK USD.01 | 0.079% | 90.322% |
| 165 | MKS INSTRUMENTS INC COMMON STOCK | 0.077% | 90.399% |
| 166 | NEWMONT MINING CORP COMMON STOCK USD1.6 | 0.077% | 90.475% |
| 167 | ASSURED GUARANTY LTD COMMON STOCK USD.01 | 0.075% | 90.550% |
| 168 | PERKINELMER INC COMMON STOCK USD1.0 | 0.073% | 90.623% |
| 169 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | 0.071% | 90.695% |
| 170 | CONVERGYS CORP COMMON STOCK | 0.071% | 90.766% |
| 171 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | 0.069% | 90.835% |
| 172 | NOBLE ENERGY INC COMMON STOCK USD.01 | 0.069% | 90.904% |
| 173 | POST HOLDINGS INC COMMON STOCK USD.01 | 0.068% | 90.972% |
| 174 | STAPLES INC COMMON STOCK USD.0006 | 0.067% | 91.039% |
| 175 | CORELOGIC INC COMMON STOCK USD1.0 | 0.066% | 91.105% |
| 176 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | 0.066% | 91.171% |
| 177 | ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1 | 0.065% | 91.235% |
| 178 | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01 | 0.064% | 91.299% |
| 179 | GATX CORP COMMON STOCK USD.625 | 0.063% | 91.362% |
| 180 | LIBERTY EXPEDIA HOLD A COMMON STOCK | 0.063% | 91.425% |
| 181 | SPRINT CORP COMMON STOCK USD.01 | 0.061% | 91.486% |

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|-----|---|----------------|--------------|
| 182 | AGCO CORP COMMON STOCK USD.01 | 0.060% | 91.546% |
| 183 | ALCOA CORP COMMON STOCK USD.01 | 0.060% | 91.606% |
| 184 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK | 0.059% | 91.665% |
| 185 | ENERSYS COMMON STOCK USD.01 | 0.058% | 91.722% |
| 186 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | 0.057% | 91.779% |
| 187 | METHODE ELECTRONICS INC COMMON STOCK USD.5 | 0.057% | 91.836% |
| 188 | GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0 | 0.056% | 91.892% |
| 189 | STEEL DYNAMICS INC COMMON STOCK USD.005 | 0.055% | 91.947% |
| 190 | ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0 | 0.055% | 92.001% |
| 191 | CORE MARK HOLDING CO INC COMMON STOCK USD.01 | 0.054% | 92.055% |
| 192 | LITHIA MOTORS INC CL A COMMON STOCK | 0.053% | 92.108% |
| 193 | EMCOR GROUP INC COMMON STOCK USD.01 | 0.053% | 92.162% |
| 194 | WENDY S CO/THE COMMON STOCK USD.1 | 0.053% | 92.215% |
| 195 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | 0.053% | 92.267% |
| 196 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | 0.053% | 92.320% |
| 197 | PULTEGROUP INC COMMON STOCK USD.01 | 0.052% | 92.372% |
| 198 | PVH CORP COMMON STOCK USD1.0 | 0.052% | 92.424% |
| 199 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | 0.052% | 92.475% |
| 200 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | 0.050% | 92.525% |
| 201 | FIFTH THIRD BANCORP COMMON STOCK | 0.050% | 92.575% |
| 202 | E TRADE FINANCIAL CORP COMMON STOCK USD.01 | 0.050% | 92.625% |
| 203 | ALEXANDER + BALDWIN INC COMMON STOCK | 0.049% | 92.674% |
| 204 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | 0.049% | 92.723% |
| 205 | TEGNA INC COMMON STOCK USD1.0 | 0.049% | 92.772% |
| 206 | WALT DISNEY CO/THE COMMON STOCK USD.01 | 0.049% | 92.820% |
| 207 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | 0.049% | 92.869% |
| 208 | FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0 | 0.048% | 92.917% |
| 209 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | 0.047% | 92.963% |
| 210 | TIME INC COMMON STOCK USD.01 | 0.047% | 93.010% |
| 211 | CONDUENT INC COMMON STOCK USD.01 | 0.046% | 93.057% |
| 212 | CABELA S INC COMMON STOCK USD.01 | 0.046% | 93.103% |
| 213 | MURPHY OIL CORP COMMON STOCK USD1.0 | 0.046% | 93.149% |
| 214 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | 0.045% | 93.194% |
| 215 | COOPER COS INC/THE COMMON STOCK USD.1 | 0.045% | 93.239% |
| 216 | ON ASSIGNMENT INC COMMON STOCK USD.01 | 0.045% | 93.283% |
| 217 | ABM INDUSTRIES INC COMMON STOCK USD.01 | 0.045% | 93.328% |
| 218 | CABOT CORP COMMON STOCK USD1.0 | 0.045% | 93.372% |
| 219 | RADIAN GROUP INC COMMON STOCK USD.001 | 0.044% | 93.416% |
| 220 | AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0 | 0.044% | 93.460% |
| 221 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | 0.043% | 93.503% |
| 222 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | 0.043% | 93.546% |
| 223 | ELECTRONICS FOR IMAGING COMMON STOCK USD.01 | 0.043% | 93.589% |
| 224 | UNIFIRST CORP/MA COMMON STOCK USD.1 | 0.042% | 93.630% |
| 225 | DELL TECHNOLOGIES INC CL V TRACKING STK | 0.041% | 93.671% |
| 226 | MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002 | 0.040% | 93.711% |
| 227 | VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1 | 0.040% | 93.751% |
| 228 | MOOG INC CLASS A COMMON STOCK USD1.0 | 0.039% | 93.790% |
| 229 | CST BRANDS INC COMMON STOCK USD.01 | 0.039% | 93.829% |
| 230 | FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01 | 0.039% | 93.867% |
| 231 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | 0.038% | 93.905% |

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|-----|---|----------------|--------------|
| 232 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | 0.038% | 93.943% |
| 233 | POPULAR INC COMMON STOCK USD.01 | 0.038% | 93.981% |
| 234 | MANPOWERGROUP INC COMMON STOCK USD.01 | 0.037% | 94.018% |
| 235 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | 0.037% | 94.055% |
| 236 | ALERE INC COMMON STOCK USD.001 | 0.036% | 94.091% |
| 237 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | 0.036% | 94.127% |
| 238 | OLIN CORP COMMON STOCK USD1.0 | 0.036% | 94.163% |
| 239 | 1ST SOURCE CORP COMMON STOCK | 0.035% | 94.198% |
| 240 | BOB EVANS FARMS COMMON STOCK USD.01 | 0.035% | 94.233% |
| 241 | CONSTELLATION BRANDS INC B COMMON STOCK USD.01 | 0.035% | 94.268% |
| 242 | LIBERTY BROADBAND A COMMON STOCK USD.01 | 0.035% | 94.303% |
| 243 | ITRON INC COMMON STOCK | 0.035% | 94.337% |
| 244 | CALERES INC COMMON STOCK USD.01 | 0.034% | 94.372% |
| 245 | MURPHY USA INC COMMON STOCK | 0.034% | 94.406% |
| 246 | ZIONS BANCORPORATION COMMON STOCK | 0.034% | 94.440% |
| 247 | CIT GROUP INC COMMON STOCK USD.01 | 0.034% | 94.474% |
| 248 | CONMED CORP COMMON STOCK USD.01 | 0.034% | 94.508% |
| 249 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | 0.034% | 94.542% |
| 250 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | 0.034% | 94.576% |
| 251 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | 0.034% | 94.609% |
| 252 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.033% | 94.643% |
| 253 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | 0.033% | 94.676% |
| 254 | WORTHINGTON INDUSTRIES COMMON STOCK | 0.033% | 94.709% |
| 255 | BARNES GROUP INC COMMON STOCK USD.01 | 0.032% | 94.741% |
| 256 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01 | 0.032% | 94.773% |
| 257 | TETRA TECH INC COMMON STOCK USD.01 | 0.032% | 94.805% |
| 258 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | 0.032% | 94.837% |
| 259 | MATSON INC COMMON STOCK | 0.032% | 94.868% |
| 260 | BENCHMARK ELECTRONICS INC COMMON STOCK USD.1 | 0.031% | 94.900% |
| 261 | NASDAQ INC COMMON STOCK USD.01 | 0.031% | 94.931% |
| 262 | MEREDITH CORP COMMON STOCK USD1.0 | 0.031% | 94.962% |
| 263 | AECOM COMMON STOCK USD.01 | 0.031% | 94.992% |
| 264 | ALLEGHANY CORP COMMON STOCK USD1.0 | 0.030% | 95.023% |
| 265 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | 0.030% | 95.053% |
| 266 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | 0.030% | 95.083% |
| 267 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01 | 0.030% | 95.114% |
| 268 | NABORS INDUSTRIES LTD COMMON STOCK USD.001 | 0.030% | 95.144% |
| 269 | SANDERSON FARMS INC COMMON STOCK USD1.0 | 0.030% | 95.174% |
| 270 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.030% | 95.203% |
| 271 | ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001 | 0.029% | 95.232% |
| 272 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | 0.029% | 95.262% |
| 273 | KEMPER CORP COMMON STOCK USD.1 | 0.029% | 95.291% |
| 274 | EW SCRIPPS CO/THE A COMMON STOCK USD.01 | 0.029% | 95.320% |
| 275 | INGEVITY CORP COMMON STOCK USD.01 | 0.029% | 95.349% |
| 276 | RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0 | 0.029% | 95.378% |
| 277 | ALAMO GROUP INC COMMON STOCK USD.1 | 0.029% | 95.406% |
| 278 | RENASANT CORP COMMON STOCK USD5.0 | 0.029% | 95.435% |
| 279 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | 0.028% | 95.463% |
| 280 | ENVISION HEALTHCARE CORP COMMON STOCK | 0.028% | 95.491% |
| 281 | FIRST MERCHANTS CORP COMMON STOCK | 0.028% | 95.519% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 282 | WINTRUST FINANCIAL CORP COMMON STOCK | 0.027% | 95.546% |
| 283 | KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001 | 0.027% | 95.573% |
| 284 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | 0.027% | 95.600% |
| 285 | QORVO INC COMMON STOCK USD.0001 | 0.027% | 95.628% |
| 286 | ADIENT PLC COMMON STOCK USD.001 | 0.027% | 95.655% |
| 287 | ROWAN COMPANIES PLC A COMMON STOCK USD.125 | 0.027% | 95.681% |
| 288 | WESTERN REFINING INC COMMON STOCK USD.01 | 0.026% | 95.708% |
| 289 | STERLING BANCORP/DE COMMON STOCK USD.01 | 0.026% | 95.734% |
| 290 | FBL FINANCIAL GROUP INC CL A COMMON STOCK | 0.026% | 95.760% |
| 291 | UNIVERSAL CORP/VA COMMON STOCK | 0.026% | 95.786% |
| 292 | COMFORT SYSTEMS USA INC COMMON STOCK USD.01 | 0.026% | 95.813% |
| 293 | XPERI CORP COMMON STOCK USD.001 | 0.026% | 95.839% |
| 294 | LEGG MASON INC COMMON STOCK USD.1 | 0.026% | 95.865% |
| 295 | GRIFFON CORP COMMON STOCK USD.25 | 0.026% | 95.891% |
| 296 | LAM RESEARCH CORP COMMON STOCK USD.001 | 0.026% | 95.916% |
| 297 | KULICKE + SOFFA INDUSTRIES COMMON STOCK | 0.026% | 95.942% |
| 298 | COMMERCIAL METALS CO COMMON STOCK USD.01 | 0.025% | 95.967% |
| 299 | LA Z BOY INC COMMON STOCK USD1.0 | 0.025% | 95.993% |
| 300 | INFINITY PROPERTY + CASUALTY COMMON STOCK | 0.025% | 96.018% |
| 301 | MOBILE MINI INC COMMON STOCK USD.01 | 0.025% | 96.043% |
| 302 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | 0.025% | 96.068% |
| 303 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK | 0.025% | 96.092% |
| 304 | CBS CORP CLASS A VOTING COMMON STOCK USD.001 | 0.025% | 96.117% |
| 305 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | 0.025% | 96.141% |
| 306 | BAXTER INTERNATIONAL INC COMMON STOCK USD1.0 | 0.024% | 96.166% |
| 307 | TRIUMPH GROUP INC COMMON STOCK USD.001 | 0.024% | 96.190% |
| 308 | BRADY CORPORATION CL A COMMON STOCK USD.01 | 0.024% | 96.214% |
| 309 | SANMINA CORP COMMON STOCK USD.01 | 0.024% | 96.238% |
| 310 | CTS CORP COMMON STOCK | 0.024% | 96.261% |
| 311 | OMNICELL INC COMMON STOCK USD.001 | 0.023% | 96.285% |
| 312 | ASTEC INDUSTRIES INC COMMON STOCK USD.2 | 0.023% | 96.308% |
| 313 | GRANITE CONSTRUCTION INC COMMON STOCK USD.01 | 0.023% | 96.331% |
| 314 | SKYWEST INC COMMON STOCK | 0.023% | 96.354% |
| 315 | FINISAR CORPORATION COMMON STOCK USD.001 | 0.022% | 96.376% |
| 316 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | 0.022% | 96.399% |
| 317 | VISTA OUTDOOR INC COMMON STOCK USD.01 | 0.022% | 96.421% |
| 318 | ECHOSTAR CORP A COMMON STOCK USD.001 | 0.022% | 96.442% |
| 319 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | 0.022% | 96.464% |
| 320 | GORMAN RUPP CO COMMON STOCK | 0.022% | 96.485% |
| 321 | SCHOLASTIC CORP COMMON STOCK USD.01 | 0.021% | 96.507% |
| 322 | PDC ENERGY INC COMMON STOCK USD.01 | 0.021% | 96.528% |
| 323 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | 0.021% | 96.549% |
| 324 | NEWS CORP CLASS B COMMON STOCK | 0.021% | 96.570% |
| 325 | BROOKS AUTOMATION INC COMMON STOCK USD.01 | 0.021% | 96.590% |
| 326 | CHURCHILL DOWNS INC COMMON STOCK | 0.021% | 96.611% |
| 327 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | 0.020% | 96.631% |
| 328 | REGAL BELOIT CORP COMMON STOCK USD.01 | 0.020% | 96.651% |
| 329 | SPARTANNASH CO COMMON STOCK | 0.020% | 96.672% |
| 330 | WESBANCO INC COMMON STOCK USD2.0833 | 0.020% | 96.692% |
| 331 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | 0.020% | 96.712% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 332 | EPLUS INC COMMON STOCK USD.01 | 0.020% | 96.732% |
| 333 | HUNTSMAN CORP COMMON STOCK USD.01 | 0.020% | 96.752% |
| 334 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | 0.020% | 96.772% |
| 335 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | 0.020% | 96.791% |
| 336 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | 0.020% | 96.811% |
| 337 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | 0.020% | 96.831% |
| 338 | AVX CORP COMMON STOCK USD.01 | 0.020% | 96.850% |
| 339 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | 0.019% | 96.870% |
| 340 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | 0.019% | 96.889% |
| 341 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | 0.019% | 96.908% |
| 342 | AAR CORP COMMON STOCK USD1.0 | 0.019% | 96.927% |
| 343 | BJ S RESTAURANTS INC COMMON STOCK | 0.019% | 96.945% |
| 344 | UNIFI INC COMMON STOCK USD.1 | 0.019% | 96.964% |
| 345 | COMERICA INC COMMON STOCK USD5.0 | 0.019% | 96.983% |
| 346 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | 0.018% | 97.001% |
| 347 | SNYDERS LANCE INC COMMON STOCK USD.833 | 0.018% | 97.019% |
| 348 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | 0.018% | 97.037% |
| 349 | FEDERAL SIGNAL CORP COMMON STOCK USD1.0 | 0.018% | 97.055% |
| 350 | UNIT CORP COMMON STOCK USD.2 | 0.018% | 97.073% |
| 351 | MERITAGE HOMES CORP COMMON STOCK USD.01 | 0.018% | 97.091% |
| 352 | GLATFELTER COMMON STOCK USD.01 | 0.017% | 97.108% |
| 353 | BEMIS COMPANY COMMON STOCK USD.1 | 0.017% | 97.125% |
| 354 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | 0.017% | 97.143% |
| 355 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | 0.017% | 97.160% |
| 356 | NOW INC COMMON STOCK USD.01 | 0.017% | 97.177% |
| 357 | BLUCORA INC COMMON STOCK USD.0001 | 0.017% | 97.194% |
| 358 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.017% | 97.211% |
| 359 | VIAD CORP COMMON STOCK USD1.5 | 0.017% | 97.227% |
| 360 | TUTOR PERINI CORP COMMON STOCK USD1.0 | 0.017% | 97.244% |
| 361 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.017% | 97.261% |
| 362 | M/I HOMES INC COMMON STOCK USD.01 | 0.016% | 97.277% |
| 363 | BRIGGS + STRATTON COMMON STOCK USD.01 | 0.016% | 97.294% |
| 364 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | 0.016% | 97.310% |
| 365 | INNERWORKINGS INC COMMON STOCK USD.0001 | 0.016% | 97.326% |
| 366 | PC CONNECTION INC COMMON STOCK USD.01 | 0.016% | 97.343% |
| 367 | OSHKOSH CORP COMMON STOCK USD.01 | 0.016% | 97.359% |
| 368 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | 0.016% | 97.375% |
| 369 | AEROVIRONMENT INC COMMON STOCK USD.0001 | 0.016% | 97.391% |
| 370 | STILLWATER MINING CO COMMON STOCK USD.01 | 0.016% | 97.407% |
| 371 | MUELLER INDUSTRIES INC COMMON STOCK USD.01 | 0.016% | 97.423% |
| 372 | GREENBRIER COMPANIES INC COMMON STOCK | 0.016% | 97.438% |
| 373 | AEGION CORP COMMON STOCK USD.01 | 0.016% | 97.454% |
| 374 | TEREX CORP COMMON STOCK USD.01 | 0.015% | 97.469% |
| 375 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | 0.015% | 97.485% |
| 376 | SCHULMAN (A.) INC COMMON STOCK USD1.0 | 0.015% | 97.500% |
| 377 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | 0.015% | 97.515% |
| 378 | CENTRAL GARDEN + PET CO COMMON STOCK USD.01 | 0.015% | 97.531% |
| 379 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | 0.015% | 97.546% |
| 380 | EXTERRAN CORP COMMON STOCK USD.01 | 0.015% | 97.561% |
| 381 | STEELCASE INC CL A COMMON STOCK | 0.015% | 97.576% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 382 | TERADYNE INC COMMON STOCK USD.125 | 0.015% | 97.591% |
| 383 | AUTOLIV INC COMMON STOCK USD1.0 | 0.015% | 97.606% |
| 384 | NRG ENERGY INC COMMON STOCK USD.01 | 0.015% | 97.621% |
| 385 | BELMOND LTD CLASS A COMMON STOCK USD.01 | 0.015% | 97.636% |
| 386 | VIRTUSA CORP COMMON STOCK USD.01 | 0.015% | 97.651% |
| 387 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | 0.015% | 97.666% |
| 388 | TTM TECHNOLOGIES COMMON STOCK USD.001 | 0.015% | 97.681% |
| 389 | INTL SPEEDWAY CORP CL A COMMON STOCK USD.01 | 0.015% | 97.696% |
| 390 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | 0.015% | 97.710% |
| 391 | PHOTRONICS INC COMMON STOCK USD.01 | 0.015% | 97.725% |
| 392 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.015% | 97.740% |
| 393 | HUNTINGTON BANCSHARES INC COMMON STOCK USD.01 | 0.015% | 97.754% |
| 394 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | 0.015% | 97.769% |
| 395 | OFFICE DEPOT INC COMMON STOCK USD.01 | 0.014% | 97.783% |
| 396 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | 0.014% | 97.798% |
| 397 | FNB CORP COMMON STOCK USD.01 | 0.014% | 97.812% |
| 398 | FTI CONSULTING INC COMMON STOCK USD.01 | 0.014% | 97.826% |
| 399 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | 0.014% | 97.840% |
| 400 | ANDERSONS INC/THE COMMON STOCK | 0.014% | 97.854% |
| 401 | ENCORE WIRE CORP COMMON STOCK USD.01 | 0.014% | 97.869% |
| 402 | MYERS INDUSTRIES INC COMMON STOCK | 0.014% | 97.882% |
| 403 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | 0.014% | 97.896% |
| 404 | HERC HOLDINGS INC COMMON STOCK USD.01 | 0.014% | 97.909% |
| 405 | AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01 | 0.013% | 97.923% |
| 406 | MB FINANCIAL INC COMMON STOCK USD.01 | 0.013% | 97.936% |
| 407 | FIRST SOLAR INC COMMON STOCK USD.001 | 0.013% | 97.950% |
| 408 | SHOE CARNIVAL INC COMMON STOCK USD.01 | 0.013% | 97.963% |
| 409 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | 0.013% | 97.976% |
| 410 | HAVERTY FURNITURE COMMON STOCK USD1.0 | 0.013% | 97.989% |
| 411 | EOG RESOURCES INC COMMON STOCK USD.01 | 0.013% | 98.003% |
| 412 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | 0.013% | 98.016% |
| 413 | RENT A CENTER INC COMMON STOCK USD.01 | 0.013% | 98.029% |
| 414 | ARCHROCK INC COMMON STOCK USD.01 | 0.013% | 98.042% |
| 415 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | 0.013% | 98.055% |
| 416 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | 0.013% | 98.067% |
| 417 | PHARMERICA CORP COMMON STOCK USD.01 | 0.013% | 98.080% |
| 418 | ASSOCIATED BANC CORP COMMON STOCK USD.01 | 0.013% | 98.092% |
| 419 | ROGERS CORP COMMON STOCK USD1.0 | 0.012% | 98.105% |
| 420 | JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01 | 0.012% | 98.117% |
| 421 | LYDALL INC COMMON STOCK USD.1 | 0.012% | 98.129% |
| 422 | APACHE CORP COMMON STOCK USD.625 | 0.012% | 98.142% |
| 423 | LIBERTY INTERACTIVE CORP B TRACKING STK USD.01 | 0.012% | 98.154% |
| 424 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | 0.012% | 98.166% |
| 425 | LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01 | 0.012% | 98.178% |
| 426 | MYLAN NV COMMON STOCK EUR.01 | 0.012% | 98.190% |
| 427 | MSG NETWORKS INC A COMMON STOCK USD.01 | 0.012% | 98.201% |
| 428 | TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01 | 0.012% | 98.213% |
| 429 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | 0.012% | 98.225% |
| 430 | CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01 | 0.012% | 98.237% |
| 431 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | 0.012% | 98.248% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 432 | WESCO INTERNATIONAL INC COMMON STOCK USD.01 | 0.011% | 98.260% |
| 433 | DIGITALGLOBE INC COMMON STOCK USD.001 | 0.011% | 98.271% |
| 434 | PHH CORP COMMON STOCK USD.01 | 0.011% | 98.282% |
| 435 | MATERION CORP COMMON STOCK | 0.011% | 98.294% |
| 436 | FRED S INC CLASS A COMMON STOCK | 0.011% | 98.305% |
| 437 | DOW CHEMICAL CO/THE COMMON STOCK USD2.5 | 0.011% | 98.316% |
| 438 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | 0.011% | 98.327% |
| 439 | MBIA INC COMMON STOCK USD1.0 | 0.011% | 98.338% |
| 440 | GRAY TELEVISION INC COMMON STOCK | 0.011% | 98.349% |
| 441 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | 0.011% | 98.360% |
| 442 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | 0.011% | 98.371% |
| 443 | EMC INS GROUP INC COMMON STOCK USD1.0 | 0.011% | 98.381% |
| 444 | WEIS MARKETS INC COMMON STOCK | 0.011% | 98.392% |
| 445 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | 0.011% | 98.403% |
| 446 | EXAR CORP COMMON STOCK USD.0001 | 0.011% | 98.413% |
| 447 | M + T BANK CORP COMMON STOCK USD.5 | 0.011% | 98.424% |
| 448 | OVERSTOCK.COM INC COMMON STOCK USD.0001 | 0.010% | 98.434% |
| 449 | HOOKER FURNITURE CORP COMMON STOCK | 0.010% | 98.445% |
| 450 | CALPINE CORP COMMON STOCK USD.001 | 0.010% | 98.455% |
| 451 | RUSH ENTERPRISES INC CL B COMMON STOCK USD.01 | 0.010% | 98.465% |
| 452 | MARCUS CORPORATION COMMON STOCK USD1.0 | 0.010% | 98.476% |
| 453 | KB HOME COMMON STOCK USD1.0 | 0.010% | 98.486% |
| 454 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | 0.010% | 98.496% |
| 455 | UMPQUA HOLDINGS CORP COMMON STOCK | 0.010% | 98.506% |
| 456 | INSTEEL INDUSTRIES INC COMMON STOCK | 0.010% | 98.515% |
| 457 | MCGRATH RENTCORP COMMON STOCK | 0.010% | 98.525% |
| 458 | GREEN PLAINS INC COMMON STOCK USD.001 | 0.010% | 98.535% |
| 459 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | 0.010% | 98.545% |
| 460 | XPO LOGISTICS INC COMMON STOCK USD.001 | 0.010% | 98.554% |
| 461 | NEENAH PAPER INC COMMON STOCK USD.01 | 0.010% | 98.564% |
| 462 | CBIZ INC COMMON STOCK USD.01 | 0.010% | 98.574% |
| 463 | MARINEMAX INC COMMON STOCK USD.001 | 0.009% | 98.583% |
| 464 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | 0.009% | 98.592% |
| 465 | SCANSOURCE INC COMMON STOCK | 0.009% | 98.602% |
| 466 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.009% | 98.611% |
| 467 | DSP GROUP INC COMMON STOCK USD.001 | 0.009% | 98.620% |
| 468 | QUEST DIAGNOSTICS INC COMMON STOCK USD.01 | 0.009% | 98.630% |
| 469 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | 0.009% | 98.639% |
| 470 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0 | 0.009% | 98.648% |
| 471 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.009% | 98.657% |
| 472 | VONAGE HOLDINGS CORP COMMON STOCK USD.001 | 0.009% | 98.667% |
| 473 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | 0.009% | 98.676% |
| 474 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | 0.009% | 98.685% |
| 475 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | 0.009% | 98.694% |
| 476 | AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125 | 0.009% | 98.703% |
| 477 | KOHL'S CORP COMMON STOCK USD.01 | 0.009% | 98.712% |
| 478 | ENNIS INC COMMON STOCK USD2.5 | 0.009% | 98.721% |
| 479 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | 0.009% | 98.730% |
| 480 | PLEXUS CORP COMMON STOCK USD.01 | 0.009% | 98.739% |
| 481 | NATUS MEDICAL INC COMMON STOCK USD.001 | 0.009% | 98.747% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 482 | COHU INC COMMON STOCK USD1.0 | 0.009% | 98.756% |
| 483 | REGIS CORP COMMON STOCK USD.05 | 0.009% | 98.765% |
| 484 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.009% | 98.773% |
| 485 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | 0.009% | 98.782% |
| 486 | VOYA FINANCIAL INC COMMON STOCK USD.01 | 0.009% | 98.791% |
| 487 | TORCHMARK CORP COMMON STOCK USD1.0 | 0.009% | 98.799% |
| 488 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | 0.009% | 98.808% |
| 489 | PEOPLES BANCORP INC COMMON STOCK | 0.009% | 98.816% |
| 490 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | 0.008% | 98.825% |
| 491 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | 0.008% | 98.833% |
| 492 | OMEGA PROTEIN CORP COMMON STOCK USD.01 | 0.008% | 98.842% |
| 493 | MOVADO GROUP INC COMMON STOCK USD.01 | 0.008% | 98.850% |
| 494 | FORMFACTOR INC COMMON STOCK USD.001 | 0.008% | 98.858% |
| 495 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | 0.008% | 98.866% |
| 496 | LIBERTY MEDIA CORP BRAVES C TRACKING STK | 0.008% | 98.874% |
| 497 | LANDEC CORP COMMON STOCK USD.001 | 0.008% | 98.882% |
| 498 | NN INC COMMON STOCK USD.01 | 0.008% | 98.891% |
| 499 | SUPERIOR INDUSTRIES INTL COMMON STOCK | 0.008% | 98.899% |
| 500 | GP STRATEGIES CORP COMMON STOCK USD.01 | 0.008% | 98.907% |
| 501 | ACETO CORP COMMON STOCK USD.01 | 0.008% | 98.915% |
| 502 | GANNETT CO INC COMMON STOCK | 0.008% | 98.923% |
| 503 | BRISTOW GROUP INC COMMON STOCK USD.01 | 0.008% | 98.931% |
| 504 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 98.939% |
| 505 | FTD COS INC COMMON STOCK USD.0001 | 0.008% | 98.947% |
| 506 | LANDS END INC COMMON STOCK USD.01 | 0.008% | 98.955% |
| 507 | VALIDUS HOLDINGS LTD COMMON STOCK USD.175 | 0.008% | 98.963% |
| 508 | COLUMBIA SPORTSWEAR CO COMMON STOCK | 0.008% | 98.970% |
| 509 | VERITIV CORP COMMON STOCK USD.01 | 0.008% | 98.978% |
| 510 | FIRST BANCORP/NC COMMON STOCK | 0.008% | 98.986% |
| 511 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | 0.008% | 98.994% |
| 512 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | 0.008% | 99.001% |
| 513 | TREDEGAR CORP COMMON STOCK | 0.008% | 99.009% |
| 514 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | 0.008% | 99.017% |
| 515 | INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01 | 0.008% | 99.024% |
| 516 | MOSAIC CO/THE COMMON STOCK USD.01 | 0.007% | 99.032% |
| 517 | NUTRACEUTICAL INTL CORP COMMON STOCK USD.01 | 0.007% | 99.039% |
| 518 | SPX FLOW INC COMMON STOCK USD.01 | 0.007% | 99.047% |
| 519 | J.C. PENNEY CO INC COMMON STOCK USD.5 | 0.007% | 99.054% |
| 520 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | 0.007% | 99.061% |
| 521 | CALLAWAY GOLF COMPANY COMMON STOCK USD.01 | 0.007% | 99.069% |
| 522 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | 0.007% | 99.076% |
| 523 | CONN S INC COMMON STOCK USD.01 | 0.007% | 99.083% |
| 524 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.007% | 99.090% |
| 525 | NEWSTAR FINANCIAL INC COMMON STOCK USD.01 | 0.007% | 99.097% |
| 526 | SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0 | 0.007% | 99.104% |
| 527 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | 0.007% | 99.111% |
| 528 | SAIA INC COMMON STOCK USD.001 | 0.007% | 99.118% |
| 529 | ORBCOMM INC COMMON STOCK USD.001 | 0.007% | 99.125% |
| 530 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | 0.007% | 99.132% |
| 531 | TRC COS INC COMMON STOCK USD.1 | 0.007% | 99.138% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 532 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | 0.007% | 99.145% |
| 533 | STATE AUTO FINANCIAL CORP COMMON STOCK | 0.006% | 99.151% |
| 534 | ALON USA ENERGY INC COMMON STOCK USD.01 | 0.006% | 99.158% |
| 535 | KIMBALL ELECTRONICS INC COMMON STOCK | 0.006% | 99.164% |
| 536 | ESSENDANT INC COMMON STOCK USD.1 | 0.006% | 99.171% |
| 537 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | 0.006% | 99.177% |
| 538 | ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01 | 0.006% | 99.184% |
| 539 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | 0.006% | 99.190% |
| 540 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | 0.006% | 99.196% |
| 541 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | 0.006% | 99.203% |
| 542 | ASTORIA FINANCIAL CORP COMMON STOCK USD.01 | 0.006% | 99.209% |
| 543 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | 0.006% | 99.215% |
| 544 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.006% | 99.222% |
| 545 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | 0.006% | 99.228% |
| 546 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | 0.006% | 99.234% |
| 547 | QEP RESOURCES INC COMMON STOCK USD.01 | 0.006% | 99.240% |
| 548 | TIVITY HEALTH INC COMMON STOCK USD.001 | 0.006% | 99.247% |
| 549 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | 0.006% | 99.253% |
| 550 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.006% | 99.259% |
| 551 | STONERIDGE INC COMMON STOCK | 0.006% | 99.265% |
| 552 | GENESCO INC COMMON STOCK USD1.0 | 0.006% | 99.271% |
| 553 | TIVO CORP COMMON STOCK USD.001 | 0.006% | 99.277% |
| 554 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | 0.006% | 99.283% |
| 555 | MICROSEMI CORP COMMON STOCK USD.2 | 0.006% | 99.289% |
| 556 | DUCOMMUN INC COMMON STOCK USD.01 | 0.006% | 99.295% |
| 557 | ENZO BIOCHEM INC COMMON STOCK USD.01 | 0.006% | 99.301% |
| 558 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | 0.006% | 99.307% |
| 559 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | 0.006% | 99.312% |
| 560 | WR BERKLEY CORP COMMON STOCK USD.2 | 0.006% | 99.318% |
| 561 | KADANT INC COMMON STOCK USD.01 | 0.006% | 99.324% |
| 562 | ELDORADO RESORTS INC COMMON STOCK | 0.006% | 99.329% |
| 563 | OFG BANCORP COMMON STOCK USD1.0 | 0.006% | 99.335% |
| 564 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | 0.006% | 99.341% |
| 565 | STATE STREET CORP COMMON STOCK USD1.0 | 0.006% | 99.346% |
| 566 | ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK | 0.005% | 99.352% |
| 567 | NL INDUSTRIES COMMON STOCK USD.125 | 0.005% | 99.357% |
| 568 | JANUS CAPITAL GROUP INC COMMON STOCK USD.01 | 0.005% | 99.363% |
| 569 | GLOBAL INDEMNITY LTD COMMON STOCK USD.0001 | 0.005% | 99.368% |
| 570 | LENNAR CORP B SHS COMMON STOCK USD.1 | 0.005% | 99.373% |
| 571 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01 | 0.005% | 99.379% |
| 572 | DEVRY EDUCATION GROUP INC COMMON STOCK USD.01 | 0.005% | 99.384% |
| 573 | SUPERIOR UNIFORM GROUP INC COMMON STOCK | 0.005% | 99.389% |
| 574 | CULP INC COMMON STOCK USD.05 | 0.005% | 99.394% |
| 575 | DOMTAR CORP COMMON STOCK USD.01 | 0.005% | 99.400% |
| 576 | ARCBEST CORP COMMON STOCK USD.01 | 0.005% | 99.405% |
| 577 | GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001 | 0.005% | 99.410% |
| 578 | CRYOLIFE INC COMMON STOCK USD.01 | 0.005% | 99.415% |
| 579 | BANKFINANCIAL CORP COMMON STOCK USD.01 | 0.005% | 99.420% |
| 580 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | 0.005% | 99.425% |
| 581 | LIFETIME BRANDS INC COMMON STOCK USD.01 | 0.005% | 99.430% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 582 | DIGI INTERNATIONAL INC COMMON STOCK USD.01 | 0.005% | 99.435% |
| 583 | ERA GROUP INC COMMON STOCK USD.01 | 0.005% | 99.440% |
| 584 | SYNOPSIS INC COMMON STOCK USD.01 | 0.005% | 99.445% |
| 585 | ARCH CAPITAL GROUP LTD COMMON STOCK USD.01 | 0.005% | 99.450% |
| 586 | US CELLULAR CORP COMMON STOCK USD1.0 | 0.005% | 99.455% |
| 587 | LIBERTY MEDIA COR SIRIUSXM B TRACKING STK | 0.005% | 99.459% |
| 588 | RTI SURGICAL INC COMMON STOCK USD.001 | 0.005% | 99.464% |
| 589 | NAVIGANT CONSULTING INC COMMON STOCK USD.001 | 0.005% | 99.469% |
| 590 | SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01 | 0.005% | 99.473% |
| 591 | WEST MARINE INC COMMON STOCK USD.001 | 0.005% | 99.478% |
| 592 | CRA INTERNATIONAL INC COMMON STOCK | 0.005% | 99.483% |
| 593 | BEL FUSE INC CL B COMMON STOCK USD.1 | 0.005% | 99.487% |
| 594 | GREIF INC CL A COMMON STOCK | 0.005% | 99.492% |
| 595 | CSS INDUSTRIES INC COMMON STOCK USD.1 | 0.005% | 99.496% |
| 596 | VISHAY PRECISION GROUP COMMON STOCK | 0.005% | 99.501% |
| 597 | LIBERTY VENTURES SER B TRACKING STK | 0.005% | 99.506% |
| 598 | EASTERN CO/THE COMMON STOCK | 0.005% | 99.510% |
| 599 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | 0.004% | 99.515% |
| 600 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | 0.004% | 99.519% |
| 601 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | 0.004% | 99.523% |
| 602 | MERCER INTERNATIONAL INC COMMON STOCK USD1.0 | 0.004% | 99.527% |
| 603 | PCM INC COMMON STOCK USD.001 | 0.004% | 99.532% |
| 604 | TIPTREE INC COMMON STOCK USD.001 | 0.004% | 99.536% |
| 605 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | 0.004% | 99.540% |
| 606 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | 0.004% | 99.544% |
| 607 | REIS INC COMMON STOCK USD.01 | 0.004% | 99.548% |
| 608 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0 | 0.004% | 99.552% |
| 609 | LSI INDUSTRIES INC COMMON STOCK | 0.004% | 99.556% |
| 610 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.004% | 99.560% |
| 611 | LIBERTY MEDIA CORP BRAVES A TRACKING STK | 0.004% | 99.564% |
| 612 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | 0.004% | 99.568% |
| 613 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | 0.004% | 99.572% |
| 614 | CRAY INC COMMON STOCK USD.01 | 0.004% | 99.575% |
| 615 | HURCO COMPANIES INC COMMON STOCK | 0.004% | 99.579% |
| 616 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | 0.004% | 99.583% |
| 617 | ENGLITY HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 99.586% |
| 618 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | 0.004% | 99.590% |
| 619 | OLYMPIC STEEL INC COMMON STOCK | 0.004% | 99.593% |
| 620 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | 0.004% | 99.597% |
| 621 | ACXIOM CORP COMMON STOCK USD.1 | 0.004% | 99.601% |
| 622 | ANGIODYNAMICS INC COMMON STOCK USD.01 | 0.004% | 99.604% |
| 623 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | 0.004% | 99.608% |
| 624 | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 | 0.004% | 99.611% |
| 625 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | 0.004% | 99.615% |
| 626 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | 0.004% | 99.618% |
| 627 | GENCOR INDUSTRIES INC COMMON STOCK USD.1 | 0.003% | 99.622% |
| 628 | CDI CORP COMMON STOCK USD.1 | 0.003% | 99.625% |
| 629 | COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1 | 0.003% | 99.629% |
| 630 | NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01 | 0.003% | 99.632% |
| 631 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | 0.003% | 99.636% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 632 | ANALOGIC CORP COMMON STOCK USD.05 | 0.003% | 99.639% |
| 633 | FNFV GROUP TRACKING STK USD.0001 | 0.003% | 99.642% |
| 634 | INVESTORS TITLE CO COMMON STOCK | 0.003% | 99.646% |
| 635 | STARTEK INC COMMON STOCK USD.01 | 0.003% | 99.649% |
| 636 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | 0.003% | 99.652% |
| 637 | POLYONE CORPORATION COMMON STOCK USD.01 | 0.003% | 99.656% |
| 638 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | 0.003% | 99.659% |
| 639 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 99.662% |
| 640 | XCERRA CORP COMMON STOCK USD.05 | 0.003% | 99.665% |
| 641 | COVANTA HOLDING CORP COMMON STOCK USD.1 | 0.003% | 99.668% |
| 642 | TUESDAY MORNING CORP COMMON STOCK USD.01 | 0.003% | 99.672% |
| 643 | LMI AEROSPACE INC COMMON STOCK USD.02 | 0.003% | 99.675% |
| 644 | SPARTON CORP COMMON STOCK USD1.25 | 0.003% | 99.678% |
| 645 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | 0.003% | 99.681% |
| 646 | BLACK BOX CORP COMMON STOCK USD.001 | 0.003% | 99.684% |
| 647 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | 0.003% | 99.687% |
| 648 | NORTHRIM BANCORP INC COMMON STOCK USD1.0 | 0.003% | 99.690% |
| 649 | PHI INC NON VOTING COMMON STOCK USD.1 | 0.003% | 99.692% |
| 650 | MOLSON COORS BREWING CO A COMMON STOCK USD.01 | 0.003% | 99.695% |
| 651 | MATRIX SERVICE CO COMMON STOCK USD.01 | 0.003% | 99.698% |
| 652 | TEAM INC COMMON STOCK USD.3 | 0.003% | 99.701% |
| 653 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | 0.003% | 99.704% |
| 654 | KRATON CORP COMMON STOCK USD.01 | 0.003% | 99.707% |
| 655 | MODINE MANUFACTURING CO COMMON STOCK USD.625 | 0.003% | 99.710% |
| 656 | SHIP FINANCE INTL LTD COMMON STOCK USD.01 | 0.003% | 99.713% |
| 657 | RPX CORP COMMON STOCK USD.0001 | 0.003% | 99.715% |
| 658 | AARON S INC COMMON STOCK USD.5 | 0.003% | 99.718% |
| 659 | PC TEL INC COMMON STOCK USD.001 | 0.003% | 99.721% |
| 660 | LIBERTY BROADBAND B COMMON STOCK USD.01 | 0.003% | 99.724% |
| 661 | PARKER DRILLING CO COMMON STOCK USD.167 | 0.003% | 99.726% |
| 662 | LAKELAND BANCORP INC COMMON STOCK | 0.003% | 99.729% |
| 663 | LIBERTY EXPEDIA HOLD B COMMON STOCK | 0.003% | 99.732% |
| 664 | STRATTEC SECURITY CORP COMMON STOCK USD.01 | 0.003% | 99.734% |
| 665 | AGILYSYS INC COMMON STOCK USD.3 | 0.003% | 99.737% |
| 666 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | 0.003% | 99.740% |
| 667 | FIDELITY SOUTHERN CORP COMMON STOCK | 0.003% | 99.742% |
| 668 | BALDWIN + LYONS INC CL B COMMON STOCK | 0.003% | 99.745% |
| 669 | SAFeway CASA LEY CVR COMMON STOCK | 0.003% | 99.747% |
| 670 | KVH INDUSTRIES INC COMMON STOCK USD.01 | 0.003% | 99.750% |
| 671 | UNITED FINANCIAL BANCORP INC COMMON STOCK | 0.003% | 99.753% |
| 672 | SEMGROUP CORP CLASS A COMMON STOCK | 0.003% | 99.755% |
| 673 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | 0.003% | 99.758% |
| 674 | CALLON PETROLEUM CO COMMON STOCK USD.01 | 0.003% | 99.760% |
| 675 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01 | 0.002% | 99.763% |
| 676 | GULF ISLAND FABRICATION INC COMMON STOCK | 0.002% | 99.765% |
| 677 | MERCANTILE BANK CORP COMMON STOCK | 0.002% | 99.767% |
| 678 | CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01 | 0.002% | 99.770% |
| 679 | CONSUMER PORTFOLIO SERVICES COMMON STOCK | 0.002% | 99.772% |
| 680 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01 | 0.002% | 99.774% |
| 681 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | 0.002% | 99.777% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 682 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 0.002% | 99.779% |
| 683 | FABRINET COMMON STOCK USD.01 | 0.002% | 99.781% |
| 684 | TRUSTMARK CORP COMMON STOCK | 0.002% | 99.783% |
| 685 | SPARTAN MOTORS INC COMMON STOCK USD.01 | 0.002% | 99.786% |
| 686 | KEY TRONIC CORP COMMON STOCK | 0.002% | 99.788% |
| 687 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | 0.002% | 99.790% |
| 688 | CUMMINS INC COMMON STOCK USD2.5 | 0.002% | 99.792% |
| 689 | AMERISERV FINANCIAL INC COMMON STOCK USD.01 | 0.002% | 99.794% |
| 690 | HARMONIC INC COMMON STOCK USD.001 | 0.002% | 99.796% |
| 691 | BANK MUTUAL CORP COMMON STOCK USD.01 | 0.002% | 99.799% |
| 692 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | 0.002% | 99.801% |
| 693 | CRAFT BREW ALLIANCE INC COMMON STOCK USD.005 | 0.002% | 99.803% |
| 694 | COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01 | 0.002% | 99.805% |
| 695 | DELTA APPAREL INC COMMON STOCK USD.01 | 0.002% | 99.807% |
| 696 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | 0.002% | 99.809% |
| 697 | SURMODICS INC COMMON STOCK USD.05 | 0.002% | 99.811% |
| 698 | SUNPOWER CORP COMMON STOCK USD.001 | 0.002% | 99.813% |
| 699 | SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002% | 99.815% |
| 700 | DIGIRAD CORP COMMON STOCK USD.0001 | 0.002% | 99.817% |
| 701 | LAKELAND INDUSTRIES INC COMMON STOCK USD.01 | 0.002% | 99.819% |
| 702 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | 0.002% | 99.821% |
| 703 | ESSA BANCORP INC COMMON STOCK USD.01 | 0.002% | 99.823% |
| 704 | ROCKY BRANDS INC COMMON STOCK | 0.002% | 99.825% |
| 705 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.002% | 99.827% |
| 706 | FREIGHTCAR AMERICA INC COMMON STOCK USD.01 | 0.002% | 99.829% |
| 707 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV | 0.002% | 99.831% |
| 708 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.002% | 99.833% |
| 709 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | 0.002% | 99.835% |
| 710 | CASCADE BANCORP COMMON STOCK | 0.002% | 99.837% |
| 711 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | 0.002% | 99.839% |
| 712 | NUVECTRA CORP COMMON STOCK USD.001 | 0.002% | 99.841% |
| 713 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | 0.002% | 99.842% |
| 714 | CLOUD PEAK ENERGY INC COMMON STOCK USD.01 | 0.002% | 99.844% |
| 715 | AXT INC COMMON STOCK USD.001 | 0.002% | 99.846% |
| 716 | ACTUANT CORP A COMMON STOCK USD.2 | 0.002% | 99.848% |
| 717 | XO GROUP INC COMMON STOCK USD.01 | 0.002% | 99.850% |
| 718 | PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02 | 0.002% | 99.851% |
| 719 | DIODES INC COMMON STOCK USD.667 | 0.002% | 99.853% |
| 720 | HILL INTERNATIONAL INC COMMON STOCK USD.0001 | 0.002% | 99.855% |
| 721 | FLEXSTEEL INDS COMMON STOCK USD1.0 | 0.002% | 99.857% |
| 722 | DISCOVERY COMMUNICATIONS B COMMON STOCK USD.01 | 0.002% | 99.858% |
| 723 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | 0.002% | 99.860% |
| 724 | INVACARE CORP COMMON STOCK USD.25 | 0.002% | 99.862% |
| 725 | CALIX INC COMMON STOCK | 0.002% | 99.863% |
| 726 | GENERAL COMMUNICATION INC A COMMON STOCK | 0.002% | 99.865% |
| 727 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.002% | 99.867% |
| 728 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01 | 0.002% | 99.869% |
| 729 | MBT FINANCIAL CORP COMMON STOCK | 0.002% | 99.870% |
| 730 | PREMIER FINANCIAL BANCORP COMMON STOCK | 0.002% | 99.872% |
| 731 | BARNES + NOBLE INC COMMON STOCK USD.001 | 0.002% | 99.874% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 732 | VECTRUS INC COMMON STOCK USD.01 | 0.002% | 99.875% |
| 733 | MACKINAC FINANCIAL CORP COMMON STOCK | 0.002% | 99.877% |
| 734 | EXACTECH INC COMMON STOCK USD.01 | 0.002% | 99.878% |
| 735 | HOPFED BANCORP INC COMMON STOCK USD.01 | 0.002% | 99.880% |
| 736 | EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01 | 0.002% | 99.882% |
| 737 | MARKEL CORP COMMON STOCK | 0.002% | 99.883% |
| 738 | CELADON GROUP INC COMMON STOCK USD.033 | 0.002% | 99.885% |
| 739 | FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0 | 0.002% | 99.886% |
| 740 | RCM TECHNOLOGIES INC COMMON STOCK USD.05 | 0.002% | 99.888% |
| 741 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | 0.002% | 99.889% |
| 742 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | 0.002% | 99.891% |
| 743 | FOSTER (LB) CO A COMMON STOCK USD.01 | 0.002% | 99.892% |
| 744 | LUBY S INC COMMON STOCK USD.32 | 0.002% | 99.894% |
| 745 | FUTUREFUEL CORP COMMON STOCK USD.0001 | 0.002% | 99.896% |
| 746 | NORTHWEST PIPE CO COMMON STOCK USD.01 | 0.002% | 99.897% |
| 747 | ASTRONOVA INC COMMON STOCK USD.05 | 0.001% | 99.899% |
| 748 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | 0.001% | 99.900% |
| 749 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | 0.001% | 99.901% |
| 750 | UCP INC CL A COMMON STOCK USD.01 | 0.001% | 99.903% |
| 751 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024 | 0.001% | 99.904% |
| 752 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | 0.001% | 99.906% |
| 753 | USA TRUCK INC COMMON STOCK USD.01 | 0.001% | 99.907% |
| 754 | TELENAV INC COMMON STOCK USD.001 | 0.001% | 99.908% |
| 755 | SI FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.001% | 99.910% |
| 756 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | 0.001% | 99.911% |
| 757 | SALEM MEDIA GROUP INC COMMON STOCK USD.01 | 0.001% | 99.912% |
| 758 | BEL FUSE INC CL A COMMON STOCK USD.1 | 0.001% | 99.914% |
| 759 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | 0.001% | 99.915% |
| 760 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.916% |
| 761 | BARNES + NOBLE EDUCATION INC COMMON STOCK | 0.001% | 99.918% |
| 762 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.001% | 99.919% |
| 763 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | 0.001% | 99.920% |
| 764 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | 0.001% | 99.921% |
| 765 | LHC GROUP INC COMMON STOCK USD.01 | 0.001% | 99.923% |
| 766 | MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01 | 0.001% | 99.924% |
| 767 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | 0.001% | 99.925% |
| 768 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | 0.001% | 99.926% |
| 769 | PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01 | 0.001% | 99.927% |
| 770 | MAIDEN HOLDINGS LTD COMMON STOCK USD.01 | 0.001% | 99.929% |
| 771 | CYBEROPTICS CORP COMMON STOCK | 0.001% | 99.930% |
| 772 | LANDMARK BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.931% |
| 773 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | 0.001% | 99.932% |
| 774 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | 0.001% | 99.933% |
| 775 | AWARE INC/MASS COMMON STOCK USD.01 | 0.001% | 99.934% |
| 776 | AV HOMES INC COMMON STOCK USD1.0 | 0.001% | 99.935% |
| 777 | SYNALLOY CORP COMMON STOCK USD1.0 | 0.001% | 99.936% |
| 778 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0 | 0.001% | 99.937% |
| 779 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | 0.001% | 99.938% |
| 780 | UNITY BANCORP INC COMMON STOCK | 0.001% | 99.939% |
| 781 | MCCLATCHY CO CLASS A COMMON STOCK USD.01 | 0.001% | 99.940% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 782 | FRANKLIN COVEY CO COMMON STOCK USD.05 | 0.001% | 99.941% |
| 783 | JAKKS PACIFIC INC COMMON STOCK USD.001 | 0.001% | 99.943% |
| 784 | CITI TRENDS INC COMMON STOCK USD.01 | 0.001% | 99.944% |
| 785 | EVANS BANCORP INC COMMON STOCK USD.5 | 0.001% | 99.945% |
| 786 | COWEN GROUP INC CLASS A COMMON STOCK USD.01 | 0.001% | 99.946% |
| 787 | HMN FINANCIAL INC COMMON STOCK USD.01 | 0.001% | 99.947% |
| 788 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | 0.001% | 99.947% |
| 789 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | 0.001% | 99.948% |
| 790 | CONCURRENT COMPUTER CORP COMMON STOCK USD.01 | 0.001% | 99.949% |
| 791 | VIRCO MFG CORPORATION COMMON STOCK USD.01 | 0.001% | 99.950% |
| 792 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | 0.001% | 99.951% |
| 793 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.952% |
| 794 | IBERIABANK CORP COMMON STOCK USD1.0 | 0.001% | 99.953% |
| 795 | BEAZER HOMES USA INC COMMON STOCK USD.001 | 0.001% | 99.954% |
| 796 | SIFCO INDUSTRIES COMMON STOCK USD1.0 | 0.001% | 99.955% |
| 797 | OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001 | 0.001% | 99.956% |
| 798 | PACWEST BANCORP COMMON STOCK | 0.001% | 99.956% |
| 799 | LIBERTY TRIPADVISOR HDG B COMMON STOCK USD.01 | 0.001% | 99.957% |
| 800 | SONUS NETWORKS INC COMMON STOCK USD.001 | 0.001% | 99.958% |
| 801 | KBR INC COMMON STOCK USD.001 | 0.001% | 99.959% |
| 802 | ALLIANCE ONE INTERNATIONAL COMMON STOCK | 0.001% | 99.960% |
| 803 | MEDIA GEN INC CVR COMMON STOCK | 0.001% | 99.960% |
| 804 | NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02 | 0.001% | 99.961% |
| 805 | TITAN MACHINERY INC COMMON STOCK USD.00001 | 0.001% | 99.962% |
| 806 | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 | 0.001% | 99.963% |
| 807 | RUBY TUESDAY INC COMMON STOCK USD.01 | 0.001% | 99.963% |
| 808 | DIXIE GROUP INC COMMON STOCK USD3.0 | 0.001% | 99.964% |
| 809 | IXYS CORPORATION COMMON STOCK USD.01 | 0.001% | 99.965% |
| 810 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | 0.001% | 99.965% |
| 811 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | 0.001% | 99.966% |
| 812 | QUAD GRAPHICS INC COMMON STOCK USD.025 | 0.001% | 99.967% |
| 813 | KEY TECHNOLOGY INC COMMON STOCK | 0.001% | 99.967% |
| 814 | KENNAMETAL INC COMMON STOCK USD1.25 | 0.001% | 99.968% |
| 815 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.001% | 99.969% |
| 816 | SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01 | 0.001% | 99.969% |
| 817 | ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333 | 0.001% | 99.970% |
| 818 | KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5 | 0.001% | 99.971% |
| 819 | ATLANTICUS HOLDINGS CORP COMMON STOCK | 0.001% | 99.971% |
| 820 | ENERNOC INC COMMON STOCK USD.001 | 0.001% | 99.972% |
| 821 | LIMELIGHT NETWORKS INC COMMON STOCK USD.001 | 0.001% | 99.972% |
| 822 | GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1 | 0.001% | 99.973% |
| 823 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | 0.001% | 99.973% |
| 824 | OPTICAL CABLE CORP COMMON STOCK | 0.001% | 99.974% |
| 825 | FIRST ACCEPTANCE CORP COMMON STOCK USD.01 | 0.001% | 99.974% |
| 826 | CENTURY BANCORP INC CL A COMMON STOCK USD1.0 | 0.000% | 99.975% |
| 827 | DOVER MOTORSPORTS INC COMMON STOCK USD.1 | 0.000% | 99.975% |
| 828 | TRICO BANCSHARES COMMON STOCK | 0.000% | 99.976% |
| 829 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 0.000% | 99.976% |
| 830 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | 0.000% | 99.977% |
| 831 | ACME UNITED CORP COMMON STOCK USD2.5 | 0.000% | 99.977% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 832 | FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01 | 0.000% | 99.978% |
| 833 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | 0.000% | 99.978% |
| 834 | CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0 | 0.000% | 99.979% |
| 835 | ALICO INC COMMON STOCK USD1.0 | 0.000% | 99.979% |
| 836 | SUPREME INDS INC CLASS A COMMON STOCK USD.1 | 0.000% | 99.980% |
| 837 | PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1 | 0.000% | 99.980% |
| 838 | WILLDAN GROUP INC COMMON STOCK USD.01 | 0.000% | 99.981% |
| 839 | CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01 | 0.000% | 99.981% |
| 840 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | 0.000% | 99.981% |
| 841 | GSI TECHNOLOGY INC COMMON STOCK USD.001 | 0.000% | 99.982% |
| 842 | CCA INDUSTRIES INC COMMON STOCK USD.01 | 0.000% | 99.982% |
| 843 | HOME BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.983% |
| 844 | TRONOX LTD CL A COMMON STOCK USD.01 | 0.000% | 99.983% |
| 845 | CSP INC COMMON STOCK USD.01 | 0.000% | 99.984% |
| 846 | VSE CORP COMMON STOCK USD.05 | 0.000% | 99.984% |
| 847 | ID SYSTEMS INC COMMON STOCK USD.01 | 0.000% | 99.984% |
| 848 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.000% | 99.985% |
| 849 | INTRICON CORP COMMON STOCK USD1.0 | 0.000% | 99.985% |
| 850 | CUTERA INC COMMON STOCK USD.001 | 0.000% | 99.986% |
| 851 | TESCO CORP COMMON STOCK | 0.000% | 99.986% |
| 852 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | 0.000% | 99.986% |
| 853 | MULTI COLOR CORP COMMON STOCK | 0.000% | 99.987% |
| 854 | HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01 | 0.000% | 99.987% |
| 855 | INSEEGO CORP COMMON STOCK | 0.000% | 99.988% |
| 856 | KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01 | 0.000% | 99.988% |
| 857 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | 0.000% | 99.988% |
| 858 | DMC GLOBAL INC COMMON STOCK USD.05 | 0.000% | 99.989% |
| 859 | MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01 | 0.000% | 99.989% |
| 860 | FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1 | 0.000% | 99.989% |
| 861 | BSQUARE CORP COMMON STOCK | 0.000% | 99.990% |
| 862 | SHORETEL INC COMMON STOCK USD.001 | 0.000% | 99.990% |
| 863 | MOCON INC COMMON STOCK USD.1 | 0.000% | 99.990% |
| 864 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | 0.000% | 99.991% |
| 865 | NETGEAR INC COMMON STOCK USD.001 | 0.000% | 99.991% |
| 866 | LIBERTY MEDIA CORP BRAVES B TRACKING STK | 0.000% | 99.991% |
| 867 | STARRETT (L.S.) CO CL A COMMON STOCK USD1.0 | 0.000% | 99.992% |
| 868 | PIPER JAFFRAY COS COMMON STOCK USD.01 | 0.000% | 99.992% |
| 869 | UNICO AMERICAN CORP COMMON STOCK | 0.000% | 99.992% |
| 870 | CENTERSTATE BANKS INC COMMON STOCK USD.01 | 0.000% | 99.993% |
| 871 | REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.993% |
| 872 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | 0.000% | 99.993% |
| 873 | ULTRALIFE CORP COMMON STOCK USD.1 | 0.000% | 99.993% |
| 874 | TWIN DISC INC COMMON STOCK | 0.000% | 99.994% |
| 875 | BCB BANCORP INC COMMON STOCK | 0.000% | 99.994% |
| 876 | ACTUA CORP COMMON STOCK USD.001 | 0.000% | 99.994% |
| 877 | MAXWELL TECHNOLOGIES INC COMMON STOCK USD.1 | 0.000% | 99.995% |
| 878 | BARNWELL INDUSTRIES INC COMMON STOCK USD.5 | 0.000% | 99.995% |
| 879 | EDUCATIONAL DEVELOPMENT CORP COMMON STOCK USD.2 | 0.000% | 99.995% |
| 880 | RAMBUS INC COMMON STOCK USD.001 | 0.000% | 99.995% |
| 881 | PHI INC VOTING COMMON STOCK USD.1 | 0.000% | 99.995% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 882 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | 0.000% | 99.996% |
| 883 | RIVERVIEW BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.996% |
| 884 | PARK STERLING CORP COMMON STOCK USD.01 | 0.000% | 99.996% |
| 885 | SENECA FOODS CORP CL B COMMON STOCK USD.25 | 0.000% | 99.996% |
| 886 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | 0.000% | 99.996% |
| 887 | HARTE HANKS INC COMMON STOCK USD1.0 | 0.000% | 99.997% |
| 888 | MANNATECH INC COMMON STOCK USD.0001 | 0.000% | 99.997% |
| 889 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.997% |
| 890 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | 0.000% | 99.997% |
| 891 | NCI INC A COMMON STOCK USD.019 | 0.000% | 99.997% |
| 892 | FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0 | 0.000% | 99.997% |
| 893 | VALLEY NATIONAL BANCORP COMMON STOCK | 0.000% | 99.998% |
| 894 | LUMOS NETWORKS CORP COMMON STOCK USD.01 | 0.000% | 99.998% |
| 895 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | 0.000% | 99.998% |
| 896 | SAFEWAY PDC LLC CVR COMMON STOCK | 0.000% | 99.998% |
| 897 | SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0 | 0.000% | 99.998% |
| 898 | COMPX INTERNATIONAL INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 899 | ENTEGRIS INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 900 | ASTA FUNDING INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 901 | PEOPLES BANCORP OF NC COMMON STOCK | 0.000% | 99.999% |
| 902 | BALDWIN + LYONS INC CL A COMMON STOCK | 0.000% | 99.999% |
| 903 | SELECT BANCORP INC COMMON STOCK USD1.0 | 0.000% | 99.999% |
| 904 | EMCORE CORP COMMON STOCK | 0.000% | 99.999% |
| 905 | AMERESCO INC CL A COMMON STOCK USD.0001 | 0.000% | 99.999% |
| 906 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | 0.000% | 99.999% |
| 907 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | 0.000% | 99.999% |
| 908 | GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01 | 0.000% | 99.999% |
| 909 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | 0.000% | 99.999% |
| 910 | MICRON SOLUTIONS INC COMMON STOCK USD.01 | 0.000% | 99.999% |
| 911 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.000% | 99.999% |
| 912 | CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5 | 0.000% | 100.000% |
| 913 | COMMUNITY WEST BANCSHARES COMMON STOCK | 0.000% | 100.000% |
| 914 | ESCALADE INC COMMON STOCK | 0.000% | 100.000% |
| 915 | UNITED SECURITY BANCSHARE/CA COMMON STOCK | 0.000% | 100.000% |
| 916 | EASTERN VIRGINIA BANKSHARES COMMON STOCK USD2.0 | 0.000% | 100.000% |
| 917 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | 0.000% | 100.000% |
| 918 | AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001 | 0.000% | 100.000% |
| 919 | BANCORP INC/THE COMMON STOCK USD1.0 | 0.000% | 100.000% |
| 920 | MACATAWA BANK CORP COMMON STOCK | 0.000% | 100.000% |
| 921 | ARGAN INC COMMON STOCK USD.15 | 0.000% | 100.000% |
| 922 | DESTINATION MATERNITY CORP COMMON STOCK USD.01 | 0.000% | 100.000% |
| 923 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | 0.000% | 100.000% |
| 924 | INTERNATIONAL SEAWAYS INC COMMON STOCK | 0.000% | 100.000% |
| 925 | LIONS GATE ENTERTAINMENT B COMMON STOCK | 0.000% | 100.000% |
| 926 | ESCROW PETROCORP COMMON STOCK | - | 100.000% |
| 927 | MEDCATH CORPORATION COMMON STOCK USD.01 | - | 100.000% |
| 928 | GERBER SCIENTIFIC INC COM COMMON STOCK | - | 100.000% |