

DFA Canada U.S. Vector Equity Fund - Class I (USD)

As of April 28, 2017 (Updated Monthly)

Source: RBC

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

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| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|--|----------------|--------------|
| 1 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | 2.500% | 2.500% |
| 2 | WELLS FARGO + CO COMMON STOCK USD1.666 | 2.350% | 4.850% |
| 3 | AT+T INC COMMON STOCK USD1.0 | 2.200% | 7.051% |
| 4 | BANK OF AMERICA | 1.493% | 8.544% |
| 5 | CHEVRON CORP COMMON STOCK USD.75 | 1.419% | 9.963% |
| 6 | EXXON MOBIL CORP COMMON STOCK | 1.353% | 11.316% |
| 7 | APPLE INC | 1.210% | 12.526% |
| 8 | CITIGROUP INC COMMON STOCK USD.01 | 1.071% | 13.597% |
| 9 | INTEL CORP COMMON STOCK USD.001 | 0.882% | 14.479% |
| 10 | CISCO SYSTEMS | 0.738% | 15.217% |
| 11 | PFIZER INC COMMON STOCK USD.05 | 0.686% | 15.902% |
| 12 | WAL-MART STORES | 0.655% | 16.558% |
| 13 | GENERAL MOTORS CO COMMON STOCK USD.01 | 0.595% | 17.153% |
| 14 | US BANCORP COMMON STOCK USD.01 | 0.573% | 17.726% |
| 15 | ALLERGAN PLC | 0.553% | 18.279% |
| 16 | COMCAST CORP CLASS A COMMON STOCK USD.01 | 0.521% | 18.800% |
| 17 | FORD MOTOR CO COMMON STOCK USD.01 | 0.507% | 19.307% |
| 18 | TRAVELERS COS | 0.490% | 19.797% |
| 19 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | 0.489% | 20.286% |
| 20 | MORGAN STANLEY COMMON STOCK USD.01 | 0.445% | 20.731% |
| 21 | PNC BANK | 0.425% | 21.156% |
| 22 | CONOCOPHILLIPS COMMON STOCK USD.01 | 0.422% | 21.578% |
| 23 | ANTHEM INC COMMON STOCK USD.01 | 0.410% | 21.988% |
| 24 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | 0.408% | 22.396% |
| 25 | UNITEDHEALTH GR | 0.408% | 22.804% |
| 26 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | 0.404% | 23.209% |
| 27 | PROCTER + GAMBLE CO/THE COMMON STOCK | 0.397% | 23.605% |
| 28 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | 0.391% | 23.996% |
| 29 | MEDTRONIC PLC | 0.372% | 24.368% |
| 30 | CVS HEALTH CORP COMMON STOCK USD.01 | 0.372% | 24.740% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 31 | ACE LTD | 0.371% | 25.111% |
| 32 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | 0.368% | 25.478% |
| 33 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | 0.361% | 25.839% |
| 34 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | 0.352% | 26.191% |
| 35 | ALPHABET INC CL C COMMON STOCK USD.001 | 0.351% | 26.541% |
| 36 | ALPHABET INC CL A COMMON STOCK USD.001 | 0.341% | 26.882% |
| 37 | TIME WARNER INC COMMON STOCK USD.01 | 0.335% | 27.218% |
| 38 | HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01 | 0.332% | 27.550% |
| 39 | SCHLUMBERGER LTD COMMON STOCK USD.01 | 0.328% | 27.877% |
| 40 | MICRON TECHNOLO | 0.321% | 28.198% |
| 41 | VALERO ENERGY C | 0.319% | 28.517% |
| 42 | CAPITAL ONE FIN | 0.301% | 28.818% |
| 43 | QUALCOMM INC COMMON STOCK USD.0001 | 0.297% | 29.116% |
| 44 | WALT DISNEY(HLD | 0.297% | 29.413% |
| 45 | ABBOTT LABORATORIES COMMON STOCK | 0.287% | 29.700% |
| 46 | JOHNSON CONTROL | 0.285% | 29.985% |
| 47 | AFLAC INC COMMON STOCK USD.1 | 0.279% | 30.264% |
| 48 | METLIFE INC COMMON STOCK USD.01 | 0.276% | 30.541% |
| 49 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | 0.273% | 30.814% |
| 50 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 0.264% | 31.078% |
| 51 | MARATHON PETROLEUM CORP COMMON STOCK | 0.263% | 31.342% |
| 52 | CSX CORP | 0.261% | 31.603% |
| 53 | NVIDIA CORP | 0.261% | 31.864% |
| 54 | NORFOLK STHN CO | 0.259% | 32.123% |
| 55 | KINDER MORGAN INC COMMON STOCK USD.01 | 0.250% | 32.373% |
| 56 | BB+T CORP COMMON STOCK USD5.0 | 0.249% | 32.622% |
| 57 | UNION PACIFIC CORP COMMON STOCK USD2.5 | 0.246% | 32.868% |
| 58 | YAHOO INC | 0.242% | 33.111% |
| 59 | AETNA INC COMMON STOCK USD.01 | 0.237% | 33.347% |
| 60 | PHILLIPS 66 COMMON STOCK | 0.234% | 33.582% |
| 61 | MERCK + CO. INC. COMMON STOCK USD.5 | 0.234% | 33.816% |
| 62 | BEST BUY CO INC | 0.232% | 34.048% |
| 63 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | 0.231% | 34.279% |
| 64 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | 0.229% | 34.508% |
| 65 | STATE STREET CORP COMMON STOCK USD1.0 | 0.228% | 34.736% |
| 66 | DOW CHEMICAL CO/THE COMMON STOCK USD2.5 | 0.228% | 34.964% |
| 67 | CORNING INC COMMON STOCK USD.5 | 0.224% | 35.188% |
| 68 | ALLSTATE CORP COMMON STOCK USD.01 | 0.223% | 35.411% |
| 69 | WESTERN DIGITAL | 0.222% | 35.633% |
| 70 | FEDEX CORPORATI | 0.220% | 35.853% |
| 71 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | 0.215% | 36.068% |
| 72 | DANAHER CORP COMMON STOCK USD.01 | 0.212% | 36.280% |
| 73 | BAKER HUGHES IN | 0.205% | 36.485% |
| 74 | CENTURYLINK INC COMMON STOCK USD1.0 | 0.204% | 36.689% |
| 75 | SUNTRUST BANKS | 0.204% | 36.893% |
| 76 | ORACLE CORP COMMON STOCK USD.01 | 0.203% | 37.096% |
| 77 | EATON CORP PLC | 0.203% | 37.299% |
| 78 | BLACKROCK INC COMMON STOCK USD.01 | 0.201% | 37.500% |
| 79 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | 0.198% | 37.697% |
| 80 | T MOBILE US INC COMMON STOCK USD.0001 | 0.197% | 37.894% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 81 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | 0.193% | 38.088% |
| 82 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | 0.191% | 38.278% |
| 83 | ARCHER DANIELS | 0.190% | 38.468% |
| 84 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | 0.187% | 38.656% |
| 85 | CARNIVAL CORP COMMON STOCK USD.01 | 0.180% | 38.835% |
| 86 | INGERSOLL-RAND | 0.178% | 39.013% |
| 87 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | 0.177% | 39.189% |
| 88 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | 0.175% | 39.364% |
| 89 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | 0.175% | 39.539% |
| 90 | CME GROUP INC COMMON STOCK USD.01 | 0.175% | 39.713% |
| 91 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | 0.169% | 39.883% |
| 92 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | 0.167% | 40.050% |
| 93 | GOODYEAR TIRE & | 0.167% | 40.217% |
| 94 | MGM MIRAGE INC | 0.167% | 40.384% |
| 95 | FIFTH THIRD BAN | 0.166% | 40.550% |
| 96 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | 0.165% | 40.715% |
| 97 | AMGEN INC COMMON STOCK USD.0001 | 0.164% | 40.879% |
| 98 | TESORO CORP | 0.162% | 41.041% |
| 99 | WHIRLPOOL CORP | 0.159% | 41.200% |
| 100 | DELTA AIRLINES | 0.158% | 41.359% |
| 101 | CIGNA CORP | 0.158% | 41.517% |
| 102 | HARTFORD FINANC | 0.156% | 41.673% |
| 103 | MOLSONCOORS-B-U | 0.156% | 41.829% |
| 104 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | 0.153% | 41.982% |
| 105 | QUEST DIAGNOSTI | 0.153% | 42.135% |
| 106 | GAP INC | 0.152% | 42.287% |
| 107 | DAVITA INC COMMON STOCK USD.001 | 0.146% | 42.433% |
| 108 | NUCOR CORP | 0.144% | 42.577% |
| 109 | CATERPILLAR INC COMMON STOCK USD1.0 | 0.143% | 42.720% |
| 110 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | 0.143% | 42.863% |
| 111 | LAM RESEARCH CORP COMMON STOCK USD.001 | 0.141% | 43.004% |
| 112 | BUNGE LTD COMMON STOCK USD.01 | 0.141% | 43.145% |
| 113 | PROGRESSIVE CORP COMMON STOCK USD1.0 | 0.140% | 43.285% |
| 114 | LEAR CORP | 0.140% | 43.425% |
| 115 | ASSURED GUARANT | 0.138% | 43.563% |
| 116 | WHOLE FOODS MAR | 0.137% | 43.700% |
| 117 | TARGET CORPORAT | 0.136% | 43.835% |
| 118 | EASTMAN CHEMICA | 0.135% | 43.970% |
| 119 | MYLAN INC/PA | 0.133% | 44.104% |
| 120 | KEYCORP | 0.133% | 44.237% |
| 121 | NEWMONT MINING CORP COMMON STOCK USD1.6 | 0.133% | 44.369% |
| 122 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | 0.131% | 44.501% |
| 123 | HUMANA INC | 0.130% | 44.631% |
| 124 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | 0.130% | 44.761% |
| 125 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | 0.129% | 44.890% |
| 126 | M + T BANK CORP COMMON STOCK USD.5 | 0.128% | 45.018% |
| 127 | ANADARKO PETROL | 0.127% | 45.146% |
| 128 | TYSON FOODS INC | 0.127% | 45.272% |
| 129 | HUNTINGTON BANC | 0.127% | 45.399% |
| 130 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | 0.125% | 45.524% |

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|-----|--|----------------|--------------|
| 131 | AGCO CORP | 0.120% | 45.645% |
| 132 | CA INC COMMON STOCK USD.1 | 0.120% | 45.765% |
| 133 | BROADCOM LTD | 0.120% | 45.885% |
| 134 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | 0.120% | 46.005% |
| 135 | REPUBLIC SERVIC | 0.119% | 46.124% |
| 136 | NORTHERN TRUST | 0.119% | 46.243% |
| 137 | DISCOVER FINL S | 0.119% | 46.361% |
| 138 | DOLLAR TREE INC | 0.118% | 46.480% |
| 139 | MACY S INC COMMON STOCK USD.01 | 0.118% | 46.597% |
| 140 | WESTROCK CO COMMON STOCK | 0.117% | 46.715% |
| 141 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 | 0.117% | 46.831% |
| 142 | INVESCO LTD COMMON STOCK USD.2 | 0.116% | 46.948% |
| 143 | JM SMUCKER CO/THE COMMON STOCK | 0.114% | 47.062% |
| 144 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | 0.113% | 47.175% |
| 145 | REYNOLDS AMERICAN INC COMMON STOCK USD.0001 | 0.113% | 47.288% |
| 146 | SOUTHWEST AIRLI | 0.113% | 47.401% |
| 147 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | 0.112% | 47.514% |
| 148 | KOHL'S CORPORATI | 0.111% | 47.625% |
| 149 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | 0.111% | 47.736% |
| 150 | ALLY FINANCIAL INC COMMON STOCK USD.1 | 0.110% | 47.846% |
| 151 | FNF GROUP TRACKING STK USD.0001 | 0.110% | 47.956% |
| 152 | UNIVERSAL HLTH | 0.109% | 48.066% |
| 153 | EAST WEST BANCORP INC COMMON STOCK USD.001 | 0.109% | 48.175% |
| 154 | DR HORTON INC COMMON STOCK USD.01 | 0.108% | 48.283% |
| 155 | TEXTRON INC COMMON STOCK USD.125 | 0.108% | 48.391% |
| 156 | WILLIS TOWERS W | 0.108% | 48.498% |
| 157 | HESS CORPORATIO | 0.107% | 48.606% |
| 158 | NORWEGIAN CRUIS | 0.107% | 48.713% |
| 159 | JONES LANG LASA | 0.107% | 48.819% |
| 160 | POST HOLDINGS INC COMMON STOCK USD.01 | 0.106% | 48.925% |
| 161 | DOVER CORP | 0.105% | 49.030% |
| 162 | OWENS CORNING COMMON STOCK USD.001 | 0.104% | 49.134% |
| 163 | BORGWARNER INC COMMON STOCK USD.01 | 0.104% | 49.237% |
| 164 | JUNIPER NETWORK | 0.102% | 49.339% |
| 165 | LENNAR CORP CL | 0.102% | 49.441% |
| 166 | TEGNA INC COMMON STOCK USD1.0 | 0.102% | 49.543% |
| 167 | EBAY INC | 0.101% | 49.644% |
| 168 | RYDER SYSTEM IN | 0.101% | 49.745% |
| 169 | GEN DYNAMICS CO | 0.100% | 49.846% |
| 170 | EOG RESOURCES | 0.100% | 49.946% |
| 171 | TECH DATA CORP COMMON STOCK USD.0015 | 0.100% | 50.046% |
| 172 | LIBERTY BROADBAND C COMMON STOCK USD.01 | 0.100% | 50.146% |
| 173 | NOBLE ENERGY IN | 0.099% | 50.245% |
| 174 | JABIL CIRCUIT I | 0.098% | 50.343% |
| 175 | XPO LOGISTICS INC COMMON STOCK USD.001 | 0.097% | 50.440% |
| 176 | ARCONIC INC COMMON STOCK | 0.097% | 50.537% |
| 177 | VIACOM INC CLASS B COMMON STOCK USD.001 | 0.097% | 50.634% |
| 178 | FLEXTRONICS INT | 0.096% | 50.730% |
| 179 | CENTENE CORP COMMON STOCK USD.001 | 0.096% | 50.826% |
| 180 | WR BERKLEY CORP COMMON STOCK USD.2 | 0.096% | 50.922% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 181 | BAXTER INTL INC | 0.095% | 51.016% |
| 182 | ALBEMARLE CORP | 0.095% | 51.111% |
| 183 | NASDAQ INC COMMON STOCK USD.01 | 0.094% | 51.205% |
| 184 | STAPLES INC | 0.094% | 51.300% |
| 185 | TRINITY INDS | 0.093% | 51.393% |
| 186 | AECOM COMMON STOCK USD.01 | 0.093% | 51.487% |
| 187 | LOEWS CORP COMMON STOCK USD.01 | 0.093% | 51.580% |
| 188 | RELIANCE STEEL + ALUMINUM COMMON STOCK | 0.092% | 51.673% |
| 189 | AMERCO COMMON STOCK USD.25 | 0.092% | 51.765% |
| 190 | LINCOLN NATL CO | 0.092% | 51.857% |
| 191 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | 0.092% | 51.949% |
| 192 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | 0.092% | 52.041% |
| 193 | UNUM GROUP | 0.092% | 52.132% |
| 194 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | 0.091% | 52.223% |
| 195 | AFFILIATED MNGR | 0.091% | 52.314% |
| 196 | ARROW ELECTRONI | 0.090% | 52.404% |
| 197 | NATIONAL OILWEL | 0.090% | 52.494% |
| 198 | MARTIN MARIETTA | 0.090% | 52.584% |
| 199 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | 0.090% | 52.673% |
| 200 | INGREDION INC COMMON STOCK USD.01 | 0.090% | 52.763% |
| 201 | INTERNATIONAL G | 0.089% | 52.852% |
| 202 | RAYTHEON COMPANY COMMON STOCK USD.01 | 0.089% | 52.942% |
| 203 | PRIMERICA INC COMMON STOCK | 0.089% | 53.031% |
| 204 | MKS INSTRUMENTS INC COMMON STOCK | 0.089% | 53.120% |
| 205 | SYNOPSIS INC | 0.088% | 53.209% |
| 206 | TOLL BROTHERS INC COMMON STOCK USD.01 | 0.088% | 53.297% |
| 207 | FNB CORP COMMON STOCK USD.01 | 0.088% | 53.384% |
| 208 | EVEREST RE GROU | 0.088% | 53.472% |
| 209 | MARATHON OIL CO | 0.088% | 53.560% |
| 210 | UTD THERAPEUTIC | 0.087% | 53.647% |
| 211 | QUANTA SERVICES | 0.086% | 53.732% |
| 212 | NRG ENERGY | 0.086% | 53.818% |
| 213 | SANMINA CORP COMMON STOCK USD.01 | 0.086% | 53.904% |
| 214 | NAVIENT CORP COMMON STOCK USD.01 | 0.086% | 53.989% |
| 215 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | 0.084% | 54.074% |
| 216 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.084% | 54.158% |
| 217 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | 0.084% | 54.242% |
| 218 | PACCAR INC | 0.084% | 54.326% |
| 219 | LKQ CORP COMMON STOCK USD.01 | 0.084% | 54.410% |
| 220 | SPRINT CORP COMMON STOCK USD.01 | 0.084% | 54.494% |
| 221 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | 0.084% | 54.578% |
| 222 | HENRY SCHEIN CO | 0.083% | 54.661% |
| 223 | NETAPP INC. | 0.083% | 54.743% |
| 224 | MARKEL CORP COMMON STOCK | 0.083% | 54.826% |
| 225 | BED BATH & BEYO | 0.082% | 54.908% |
| 226 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | 0.082% | 54.991% |
| 227 | ZIMMER HLDGS IN | 0.082% | 55.073% |
| 228 | AMETEK INC COMMON STOCK USD.01 | 0.082% | 55.155% |
| 229 | FREEPORT-MCMORA | 0.081% | 55.236% |
| 230 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | 0.081% | 55.317% |

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| 231 | HUNTSMAN CORP COMMON STOCK USD.01 | 0.081% | 55.398% |
| 232 | OSHKOSH CORP COMMON STOCK USD.01 | 0.080% | 55.479% |
| 233 | MASTEC INC | 0.080% | 55.559% |
| 234 | CIT GROUP INC COMMON STOCK USD.01 | 0.080% | 55.638% |
| 235 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | 0.080% | 55.718% |
| 236 | MARVELL TECH GR | 0.079% | 55.797% |
| 237 | TE CONNECTIVITY | 0.079% | 55.877% |
| 238 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | 0.079% | 55.956% |
| 239 | MANPOWER INC | 0.079% | 56.035% |
| 240 | COMERICA INC | 0.079% | 56.114% |
| 241 | AKAMAI TECHNOLO | 0.079% | 56.192% |
| 242 | AIR LEASE CORP | 0.078% | 56.271% |
| 243 | SLM CORP COMMON STOCK USD.2 | 0.078% | 56.349% |
| 244 | QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01 | 0.078% | 56.427% |
| 245 | ETRADE FINANCIA | 0.078% | 56.505% |
| 246 | TARGA RESOURCES CORP COMMON STOCK USD.001 | 0.078% | 56.584% |
| 247 | XL GROUP LTD | 0.078% | 56.662% |
| 248 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | 0.078% | 56.739% |
| 249 | WPX ENERGY INC COMMON STOCK | 0.077% | 56.817% |
| 250 | TORCHMARK CORP COMMON STOCK USD1.0 | 0.077% | 56.894% |
| 251 | AUTOLIV INC | 0.077% | 56.971% |
| 252 | PENTAIR PLC | 0.077% | 57.049% |
| 253 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | 0.077% | 57.126% |
| 254 | ENVISION HEALTHCARE CORP COMMON STOCK | 0.077% | 57.203% |
| 255 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | 0.077% | 57.279% |
| 256 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | 0.076% | 57.356% |
| 257 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | 0.076% | 57.432% |
| 258 | WENDY S CO/THE COMMON STOCK USD.1 | 0.076% | 57.508% |
| 259 | HANCOCK HOLDING | 0.076% | 57.584% |
| 260 | MOSAIC CO | 0.076% | 57.660% |
| 261 | ASSURANT INC COMMON STOCK USD.01 | 0.076% | 57.736% |
| 262 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | 0.076% | 57.811% |
| 263 | RENAISSANCE RE | 0.076% | 57.887% |
| 264 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01 | 0.075% | 57.962% |
| 265 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | 0.074% | 58.036% |
| 266 | COHERENT INC | 0.074% | 58.110% |
| 267 | BROCADE COMMUNI | 0.074% | 58.184% |
| 268 | TECHNIPFMC PLC | 0.074% | 58.257% |
| 269 | COLFAX CORP | 0.074% | 58.331% |
| 270 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | 0.073% | 58.404% |
| 271 | CALATLANTIC GROUP INC COMMON STOCK USD.01 | 0.073% | 58.477% |
| 272 | STEEL DYNAMICS INC COMMON STOCK USD.005 | 0.073% | 58.550% |
| 273 | HOWARD HUGHES CORP/THE COMMON STOCK | 0.073% | 58.623% |
| 274 | PULTEGROUP INC. | 0.073% | 58.696% |
| 275 | SYNNEX CORP COMMON STOCK USD.001 | 0.073% | 58.768% |
| 276 | MURPHY OIL CORP | 0.072% | 58.840% |
| 277 | FOOT LOCKER INC COMMON STOCK USD.01 | 0.072% | 58.912% |
| 278 | COTY INC CL A COMMON STOCK USD.01 | 0.072% | 58.984% |
| 279 | PVH CORP COMMON STOCK USD1.0 | 0.072% | 59.056% |
| 280 | TRANSOCEAN LTD | 0.072% | 59.127% |

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| 281 | OLIN CORP | 0.071% | 59.199% |
| 282 | SANDERSON FARMS INC COMMON STOCK USD1.0 | 0.071% | 59.270% |
| 283 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | 0.071% | 59.340% |
| 284 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01 | 0.071% | 59.411% |
| 285 | TERADYNE INC | 0.071% | 59.482% |
| 286 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | 0.070% | 59.552% |
| 287 | KIRBY CORP | 0.070% | 59.622% |
| 288 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001 | 0.070% | 59.692% |
| 289 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | 0.070% | 59.761% |
| 290 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | 0.070% | 59.831% |
| 291 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | 0.070% | 59.900% |
| 292 | RICE ENERGY INC COMMON STOCK USD.01 | 0.069% | 59.969% |
| 293 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.069% | 60.038% |
| 294 | AUTONATION INC | 0.069% | 60.107% |
| 295 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | 0.068% | 60.175% |
| 296 | AMKOR TECHNOLOG | 0.068% | 60.244% |
| 297 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | 0.068% | 60.312% |
| 298 | GARMIN LTD. | 0.068% | 60.380% |
| 299 | Arch Capital Gr | 0.068% | 60.448% |
| 300 | XEROX CORP COMMON STOCK USD1.0 | 0.067% | 60.515% |
| 301 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | 0.067% | 60.583% |
| 302 | STERIS PLC | 0.067% | 60.650% |
| 303 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | 0.067% | 60.717% |
| 304 | HARRIS CORP | 0.067% | 60.783% |
| 305 | FLUOR CORP COMMON STOCK USD.01 | 0.067% | 60.850% |
| 306 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | 0.066% | 60.916% |
| 307 | CONCHO RESOURCE | 0.066% | 60.983% |
| 308 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | 0.066% | 61.049% |
| 309 | TIFFANY & CO | 0.066% | 61.115% |
| 310 | CARMAX INC COMMON STOCK USD.5 | 0.066% | 61.181% |
| 311 | LIFEPOINT HOSPI | 0.066% | 61.247% |
| 312 | COMMERCE BANCSH | 0.065% | 61.312% |
| 313 | THOR INDUSTRIES INC COMMON STOCK USD.1 | 0.065% | 61.377% |
| 314 | CABELA S INC COMMON STOCK USD.01 | 0.065% | 61.442% |
| 315 | ALERE INC COMMON STOCK USD.001 | 0.065% | 61.507% |
| 316 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01 | 0.065% | 61.571% |
| 317 | COMMERCIAL METALS CO COMMON STOCK USD.01 | 0.065% | 61.636% |
| 318 | STERICYCLE INC COMMON STOCK USD.01 | 0.064% | 61.700% |
| 319 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | 0.064% | 61.765% |
| 320 | CNO FINANCIAL | 0.064% | 61.829% |
| 321 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | 0.064% | 61.892% |
| 322 | CBS CORP CLASS B NON VOTING COMMON STOCK USD.001 | 0.064% | 61.956% |
| 323 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | 0.063% | 62.019% |
| 324 | ALLIED WORLD AS | 0.063% | 62.082% |
| 325 | BANCORPSOUTH INC COMMON STOCK USD2.5 | 0.063% | 62.146% |
| 326 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | 0.063% | 62.209% |
| 327 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | 0.063% | 62.271% |
| 328 | ARRIS INTERNATI | 0.063% | 62.334% |
| 329 | AMDOCS LTD COMMON STOCK GBP.0001 | 0.063% | 62.397% |
| 330 | HELMERICH & PAY | 0.062% | 62.459% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 331 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | 0.062% | 62.521% |
| 332 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | 0.062% | 62.584% |
| 333 | APPLIED MATERIALS INC COMMON STOCK USD.01 | 0.062% | 62.646% |
| 334 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | 0.062% | 62.707% |
| 335 | PRIVATEBANCORP INC COMMON STOCK | 0.062% | 62.769% |
| 336 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | 0.062% | 62.831% |
| 337 | DEVRY INC | 0.062% | 62.893% |
| 338 | LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01 | 0.062% | 62.954% |
| 339 | DOMTAR CORP USD | 0.062% | 63.016% |
| 340 | LIBERTY VENTURES SER A TRACKING STK USD.01 | 0.061% | 63.077% |
| 341 | POPULAR INC COMMON STOCK USD.01 | 0.061% | 63.139% |
| 342 | APTARGROUP INC COMMON STOCK USD.01 | 0.061% | 63.200% |
| 343 | ARAMARK COMMON STOCK USD.01 | 0.061% | 63.261% |
| 344 | LOGMEIN INC COMMON STOCK USD.01 | 0.061% | 63.322% |
| 345 | COPA HOLDINGS S | 0.061% | 63.384% |
| 346 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | 0.061% | 63.445% |
| 347 | REGAL BELOIT CORP COMMON STOCK USD.01 | 0.061% | 63.506% |
| 348 | ASSOCD BANC-COR | 0.061% | 63.567% |
| 349 | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | 0.061% | 63.627% |
| 350 | HALLIBURTON CO | 0.061% | 63.688% |
| 351 | CALPINE CORP | 0.060% | 63.748% |
| 352 | ANIXTER INTL IN | 0.060% | 63.809% |
| 353 | WESTERN REFININ | 0.060% | 63.869% |
| 354 | CBRE GROUP INC A COMMON STOCK USD.01 | 0.060% | 63.929% |
| 355 | CIRRUS LOGIC IN | 0.060% | 63.989% |
| 356 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | 0.060% | 64.048% |
| 357 | VALIDUS HOLDING | 0.060% | 64.108% |
| 358 | BIG LOTS INC COMMON STOCK USD.01 | 0.059% | 64.167% |
| 359 | VCA INC COMMON STOCK USD.001 | 0.059% | 64.227% |
| 360 | STERLING BANCORP/DE COMMON STOCK USD.01 | 0.059% | 64.286% |
| 361 | PAYPAL HOLDINGS INC COMMON STOCK | 0.059% | 64.345% |
| 362 | PACWEST BANCORP COMMON STOCK | 0.059% | 64.405% |
| 363 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | 0.059% | 64.464% |
| 364 | ZIONS BANCORP | 0.059% | 64.522% |
| 365 | H.B. FULLER CO. COMMON STOCK USD1.0 | 0.059% | 64.581% |
| 366 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | 0.059% | 64.640% |
| 367 | SPIRIT AEROSYST | 0.059% | 64.698% |
| 368 | WINTRUST FINANCIAL CORP COMMON STOCK | 0.059% | 64.757% |
| 369 | CONSOL ENERGY INC COMMON STOCK USD.01 | 0.058% | 64.815% |
| 370 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | 0.058% | 64.873% |
| 371 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | 0.058% | 64.932% |
| 372 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | 0.058% | 64.990% |
| 373 | INTERDIGITAL IN | 0.058% | 65.048% |
| 374 | BARNES GROUP INC COMMON STOCK USD.01 | 0.058% | 65.106% |
| 375 | CST BRANDS INC COMMON STOCK USD.01 | 0.058% | 65.163% |
| 376 | TEREX CORP | 0.058% | 65.221% |
| 377 | PATTERSON COS INC COMMON STOCK USD.01 | 0.057% | 65.279% |
| 378 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | 0.057% | 65.336% |
| 379 | ALLEGHANY CORP COMMON STOCK USD1.0 | 0.057% | 65.393% |
| 380 | NEWELL BRANDS INC COMMON STOCK USD1.0 | 0.057% | 65.450% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 381 | CUMMINS INC | 0.057% | 65.508% |
| 382 | AGILENT TECHNOL | 0.057% | 65.565% |
| 383 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | 0.057% | 65.621% |
| 384 | ON ASSIGNMENT INC COMMON STOCK USD.01 | 0.057% | 65.678% |
| 385 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | 0.057% | 65.735% |
| 386 | TCF FINL CORP | 0.057% | 65.792% |
| 387 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | 0.057% | 65.848% |
| 388 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | 0.057% | 65.905% |
| 389 | DST SYST INC DE | 0.056% | 65.961% |
| 390 | KNIGHT TRANSPORTATION INC COMMON STOCK USD.01 | 0.056% | 66.018% |
| 391 | MURPHY USA INC COMMON STOCK | 0.056% | 66.074% |
| 392 | FIRSTCASH INC COMMON STOCK USD.01 | 0.056% | 66.130% |
| 393 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | 0.056% | 66.186% |
| 394 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | 0.056% | 66.242% |
| 395 | WHITE MOUNTAINS | 0.056% | 66.299% |
| 396 | SUMMIT MATERIALS INC CL A COMMON STOCK USD.01 | 0.056% | 66.355% |
| 397 | ALEXANDER + BALDWIN INC COMMON STOCK | 0.056% | 66.411% |
| 398 | BRUNSWICK CORP | 0.056% | 66.467% |
| 399 | LEGG MASON INC COMMON STOCK USD.1 | 0.056% | 66.522% |
| 400 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | 0.056% | 66.578% |
| 401 | SNAP-ON INC | 0.055% | 66.633% |
| 402 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | 0.055% | 66.689% |
| 403 | KLX INC COMMON STOCK USD.01 | 0.055% | 66.744% |
| 404 | ENSCO PLC CLASS | 0.055% | 66.800% |
| 405 | GENTEX CORP COMMON STOCK USD.06 | 0.055% | 66.855% |
| 406 | FMC CORP | 0.055% | 66.910% |
| 407 | AARON S INC COMMON STOCK USD.5 | 0.055% | 66.965% |
| 408 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | 0.055% | 67.019% |
| 409 | BEMIS COMPANY COMMON STOCK USD.1 | 0.055% | 67.074% |
| 410 | FIRST HORIZON N | 0.055% | 67.129% |
| 411 | HOME BANCSHARES INC COMMON STOCK USD.01 | 0.054% | 67.183% |
| 412 | BROWN + BROWN INC COMMON STOCK USD.1 | 0.054% | 67.237% |
| 413 | DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3 | 0.054% | 67.292% |
| 414 | SNYDERS LANCE INC COMMON STOCK USD.833 | 0.054% | 67.346% |
| 415 | BOYD GAMING COR | 0.054% | 67.401% |
| 416 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | 0.054% | 67.455% |
| 417 | TRIMBLE INC COMMON STOCK | 0.054% | 67.509% |
| 418 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | 0.054% | 67.563% |
| 419 | UTD RENTALS INC | 0.054% | 67.617% |
| 420 | GENUINE PARTS C | 0.054% | 67.672% |
| 421 | DYCOM INDUSTRIE | 0.054% | 67.726% |
| 422 | OCEANEERING INT | 0.054% | 67.780% |
| 423 | DANA HOLDING CO | 0.054% | 67.833% |
| 424 | CONVERGYS CORP COMMON STOCK | 0.054% | 67.887% |
| 425 | SKYWEST INC COMMON STOCK | 0.054% | 67.941% |
| 426 | VISHAY INTERTEC | 0.054% | 67.994% |
| 427 | HECLA MINING CO | 0.053% | 68.048% |
| 428 | AXIS CAPITAL HO | 0.053% | 68.101% |
| 429 | TRUSTMARK CORP COMMON STOCK | 0.053% | 68.155% |
| 430 | SONOCO PRODUCTS | 0.053% | 68.208% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 431 | DIGITALGLOBE INC COMMON STOCK USD.001 | 0.053% | 68.261% |
| 432 | TIVO CORP COMMON STOCK USD.001 | 0.053% | 68.314% |
| 433 | ACI WORLDWIDE INC COMMON STOCK USD.005 | 0.053% | 68.367% |
| 434 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | 0.053% | 68.420% |
| 435 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | 0.053% | 68.473% |
| 436 | MB FINANCIAL INC COMMON STOCK USD.01 | 0.053% | 68.526% |
| 437 | CARLISLE COS IN | 0.053% | 68.579% |
| 438 | WOODWARD INC COMMON STOCK USD.00292 | 0.053% | 68.632% |
| 439 | ENSTAR GROUP LT | 0.053% | 68.685% |
| 440 | ABM INDUSTRIES INC COMMON STOCK USD.01 | 0.053% | 68.738% |
| 441 | INVESTORS BANCORP INC COMMON STOCK USD.01 | 0.053% | 68.791% |
| 442 | ARGO GROUP INTE | 0.053% | 68.843% |
| 443 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | 0.053% | 68.896% |
| 444 | KENNAMETAL INC COMMON STOCK USD1.25 | 0.052% | 68.949% |
| 445 | REXNORD CORP COMMON STOCK USD.01 | 0.052% | 69.001% |
| 446 | FRESH DEL MONTE | 0.052% | 69.053% |
| 447 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | 0.052% | 69.106% |
| 448 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | 0.052% | 69.158% |
| 449 | EMCOR GROUP INC COMMON STOCK USD.01 | 0.052% | 69.210% |
| 450 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | 0.052% | 69.263% |
| 451 | MASONITE INTERNATIONAL CORP COMMON STOCK | 0.052% | 69.314% |
| 452 | LEUCADIA NATIONAL CORP COMMON STOCK USD1.0 | 0.052% | 69.366% |
| 453 | ACCO BRANDS CORP COMMON STOCK USD.01 | 0.052% | 69.417% |
| 454 | COOPER TIRE&RUB | 0.052% | 69.469% |
| 455 | WESCO INTERNATI | 0.051% | 69.520% |
| 456 | SEMGROUP CORP CLASS A COMMON STOCK | 0.051% | 69.571% |
| 457 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | 0.051% | 69.622% |
| 458 | ZYNGA INC CL A COMMON STOCK USD.00000625 | 0.051% | 69.673% |
| 459 | AVNET INC | 0.051% | 69.723% |
| 460 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | 0.051% | 69.774% |
| 461 | PROASSURANCE CORP COMMON STOCK USD.01 | 0.051% | 69.825% |
| 462 | HOPE BANCORP INC COMMON STOCK USD.001 | 0.051% | 69.875% |
| 463 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | 0.050% | 69.926% |
| 464 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK | 0.050% | 69.976% |
| 465 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | 0.050% | 70.026% |
| 466 | LITHIA MOTORS INC CL A COMMON STOCK | 0.050% | 70.076% |
| 467 | ANALOG DEVICES INC COMMON STOCK USD.167 | 0.050% | 70.126% |
| 468 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | 0.050% | 70.176% |
| 469 | CYPRESS SEMICON | 0.050% | 70.226% |
| 470 | EVERCORE PARTNE | 0.050% | 70.276% |
| 471 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01 | 0.050% | 70.326% |
| 472 | ENTEGRIS INC COMMON STOCK USD.01 | 0.050% | 70.376% |
| 473 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | 0.050% | 70.426% |
| 474 | PDC ENERGY INC COMMON STOCK USD.01 | 0.050% | 70.476% |
| 475 | J2 GLOBAL INC COMMON STOCK USD.01 | 0.050% | 70.525% |
| 476 | RSP PERMIAN INC COMMON STOCK USD.01 | 0.050% | 70.575% |
| 477 | CELANESE CORP SERIES A COMMON STOCK USD.0001 | 0.050% | 70.625% |
| 478 | APACHE CORP COMMON STOCK USD.625 | 0.050% | 70.675% |
| 479 | MOOG INC CLASS A COMMON STOCK USD1.0 | 0.049% | 70.724% |
| 480 | FBL FINANCIAL G | 0.049% | 70.773% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 481 | HILL ROM HOLDINGS INC COMMON STOCK | 0.049% | 70.823% |
| 482 | OFFICE DEPOT IN | 0.049% | 70.872% |
| 483 | DEAN FOODS CO COMMON STOCK USD.01 | 0.049% | 70.922% |
| 484 | ILG INC COMMON STOCK USD.01 | 0.049% | 70.971% |
| 485 | GROUP 1 AUTO | 0.049% | 71.020% |
| 486 | VISTEON CORP COMMON STOCK | 0.049% | 71.069% |
| 487 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | 0.049% | 71.118% |
| 488 | BANKUNITED INC COMMON STOCK USD.01 | 0.049% | 71.167% |
| 489 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 0.049% | 71.216% |
| 490 | TETRA TECH INC COMMON STOCK USD.01 | 0.049% | 71.265% |
| 491 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001 | 0.048% | 71.313% |
| 492 | FINISAR CORPORATION COMMON STOCK USD.001 | 0.048% | 71.361% |
| 493 | ON SEMICONDUCTOR CORP COMMON STOCK USD.01 | 0.048% | 71.410% |
| 494 | GATX CORP | 0.048% | 71.458% |
| 495 | ROYAL GOLD INC | 0.048% | 71.506% |
| 496 | TIMKEN CO | 0.048% | 71.554% |
| 497 | ADIENT PLC | 0.048% | 71.602% |
| 498 | IBERIABANK CORP | 0.048% | 71.650% |
| 499 | MALLINCKRODT PL | 0.048% | 71.698% |
| 500 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.048% | 71.746% |
| 501 | QORVO INC COMMON STOCK USD.0001 | 0.048% | 71.793% |
| 502 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | 0.048% | 71.841% |
| 503 | FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0 | 0.048% | 71.889% |
| 504 | KAPSTONE PAPER | 0.047% | 71.936% |
| 505 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | 0.047% | 71.984% |
| 506 | BANK OF HAWAII CORP COMMON STOCK USD.01 | 0.047% | 72.031% |
| 507 | CREE INC COMMON STOCK USD.00125 | 0.047% | 72.079% |
| 508 | MEDNAX INC | 0.047% | 72.126% |
| 509 | NELNET INC CL A COMMON STOCK USD.01 | 0.047% | 72.173% |
| 510 | NABORS INDUSTRI | 0.047% | 72.221% |
| 511 | DELL TECHNOLOGIES INC CL V TRACKING STK | 0.047% | 72.268% |
| 512 | SCHWAB(CHARLES) | 0.047% | 72.315% |
| 513 | CORELOGIC INC COMMON STOCK USD1.0 | 0.047% | 72.363% |
| 514 | CASEYS GEN STOR | 0.047% | 72.410% |
| 515 | XPERI CORP COMMON STOCK USD.001 | 0.047% | 72.457% |
| 516 | STILLWATER MINI | 0.047% | 72.504% |
| 517 | VOYA FINANCIAL INC COMMON STOCK USD.01 | 0.047% | 72.551% |
| 518 | HELEN OF TROY C | 0.047% | 72.598% |
| 519 | MEREDITH CORP | 0.047% | 72.646% |
| 520 | OLD NATIONAL BANCORP COMMON STOCK | 0.047% | 72.693% |
| 521 | SIGNET JEWELERS | 0.047% | 72.739% |
| 522 | UMPQUA HOLDINGS CORP COMMON STOCK | 0.047% | 72.786% |
| 523 | DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01 | 0.047% | 72.833% |
| 524 | ROWAN COMPANIES | 0.046% | 72.879% |
| 525 | PERKINELMER INC COMMON STOCK USD1.0 | 0.046% | 72.926% |
| 526 | COACH INC | 0.046% | 72.972% |
| 527 | TOPBUILD CORP COMMON STOCK | 0.046% | 73.018% |
| 528 | OWENS + MINOR INC COMMON STOCK USD2.0 | 0.046% | 73.065% |
| 529 | DRIL QUIP INC | 0.046% | 73.111% |
| 530 | GLACIER BANCORP INC COMMON STOCK USD.01 | 0.046% | 73.157% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 531 | ASPEN INSURANCE | 0.046% | 73.203% |
| 532 | HORMEL FOODS CORP COMMON STOCK USD.01465 | 0.046% | 73.249% |
| 533 | EAGLE MATERIALS | 0.046% | 73.295% |
| 534 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | 0.046% | 73.341% |
| 535 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | 0.046% | 73.387% |
| 536 | SYMANTEC CORP | 0.046% | 73.433% |
| 537 | BELDEN INC COMMON STOCK USD.01 | 0.046% | 73.478% |
| 538 | DELUXE CORP | 0.045% | 73.524% |
| 539 | QEP RESOURCES INC COMMON STOCK USD.01 | 0.045% | 73.569% |
| 540 | EVERBANK FINANCIAL CORP COMMON STOCK USD.01 | 0.045% | 73.614% |
| 541 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | 0.045% | 73.660% |
| 542 | FLOWERS FOODS INC COMMON STOCK USD.01 | 0.045% | 73.705% |
| 543 | CHILDRENS PLACE | 0.045% | 73.750% |
| 544 | TUTOR PERINI CORP COMMON STOCK USD1.0 | 0.045% | 73.795% |
| 545 | UNIVERSAL CORP | 0.045% | 73.840% |
| 546 | NEW YORK TIMES | 0.045% | 73.885% |
| 547 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | 0.045% | 73.929% |
| 548 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | 0.045% | 73.974% |
| 549 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | 0.045% | 74.019% |
| 550 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | 0.044% | 74.063% |
| 551 | CARPENTER TECH | 0.044% | 74.108% |
| 552 | MARSH & MCLENNA | 0.044% | 74.152% |
| 553 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | 0.044% | 74.196% |
| 554 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | 0.044% | 74.241% |
| 555 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 0.044% | 74.285% |
| 556 | CHICAGO BRIDGE | 0.044% | 74.329% |
| 557 | KULICKE&SOFFA I | 0.044% | 74.373% |
| 558 | OASIS PETROLEUM INC COMMON STOCK USD.01 | 0.044% | 74.417% |
| 559 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | 0.044% | 74.461% |
| 560 | FLIR SYSTEMS INC COMMON STOCK USD.01 | 0.044% | 74.505% |
| 561 | CHICO'S FAS INC | 0.044% | 74.549% |
| 562 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.044% | 74.593% |
| 563 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | 0.044% | 74.637% |
| 564 | TELEFLEX INC COMMON STOCK USD1.0 | 0.044% | 74.681% |
| 565 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | 0.044% | 74.724% |
| 566 | GRAHAM HOLDINGS | 0.044% | 74.768% |
| 567 | LINCOLN ELEC HL | 0.044% | 74.812% |
| 568 | LPL FINANCIAL HOLDINGS INC COMMON STOCK | 0.044% | 74.855% |
| 569 | SOUTH STATE CORP COMMON STOCK USD2.5 | 0.044% | 74.899% |
| 570 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.043% | 74.942% |
| 571 | TRIBUNE MEDIA C | 0.043% | 74.985% |
| 572 | J + J SNACK FOODS CORP COMMON STOCK | 0.043% | 75.029% |
| 573 | KEMPER CORP COMMON STOCK USD.1 | 0.043% | 75.072% |
| 574 | VWR CORP COMMON STOCK USD.01 | 0.043% | 75.115% |
| 575 | TRI POINTE GROUP INC COMMON STOCK USD.01 | 0.043% | 75.158% |
| 576 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | 0.043% | 75.200% |
| 577 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | 0.043% | 75.243% |
| 578 | ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01 | 0.043% | 75.286% |
| 579 | TOWNE BANK COMMON STOCK USD1.667 | 0.043% | 75.329% |
| 580 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | 0.043% | 75.372% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 581 | SIGNATURE BANK COMMON STOCK USD.01 | 0.043% | 75.414% |
| 582 | WALKER + DUNLOP INC COMMON STOCK | 0.043% | 75.457% |
| 583 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | 0.043% | 75.500% |
| 584 | TWITTER INC COMMON STOCK USD.000005 | 0.043% | 75.542% |
| 585 | RANGE RESOURCES CORP COMMON STOCK USD.01 | 0.043% | 75.585% |
| 586 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | 0.042% | 75.627% |
| 587 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | 0.042% | 75.669% |
| 588 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.042% | 75.712% |
| 589 | ENERSYS COMMON STOCK USD.01 | 0.042% | 75.754% |
| 590 | CREDIT ACCEPTAN | 0.042% | 75.795% |
| 591 | HEXCEL CORP COMMON STOCK USD.01 | 0.042% | 75.837% |
| 592 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | 0.042% | 75.879% |
| 593 | CVB FINANCIAL CORP COMMON STOCK | 0.042% | 75.920% |
| 594 | MSA SAFETY INC COMMON STOCK | 0.042% | 75.962% |
| 595 | II VI INC COMMON STOCK | 0.042% | 76.004% |
| 596 | ASTORIA FINANCIAL CORP COMMON STOCK USD.01 | 0.041% | 76.045% |
| 597 | HALYARD HEALTH INC COMMON STOCK USD.01 | 0.041% | 76.086% |
| 598 | MSC INDUSTRIAL | 0.041% | 76.128% |
| 599 | SEABOARD CORP COMMON STOCK USD1.0 | 0.041% | 76.169% |
| 600 | GREENBRIER COMPANIES INC COMMON STOCK | 0.041% | 76.210% |
| 601 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01 | 0.041% | 76.251% |
| 602 | HAEMONETICS COR | 0.041% | 76.292% |
| 603 | SERVICE CORP IN | 0.041% | 76.333% |
| 604 | XILINX INC | 0.041% | 76.374% |
| 605 | RBC BEARINGS INC COMMON STOCK USD.01 | 0.041% | 76.415% |
| 606 | COOPER COS INC | 0.041% | 76.455% |
| 607 | BRINK S CO/THE COMMON STOCK USD1.0 | 0.041% | 76.496% |
| 608 | XYLEM INC COMMON STOCK | 0.041% | 76.537% |
| 609 | CAMBREX CORP COMMON STOCK USD.1 | 0.041% | 76.577% |
| 610 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | 0.040% | 76.618% |
| 611 | CABOT CORP | 0.040% | 76.658% |
| 612 | RENASANT CORP COMMON STOCK USD5.0 | 0.040% | 76.699% |
| 613 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | 0.040% | 76.739% |
| 614 | VALLEY NATIONAL BANCORP COMMON STOCK | 0.040% | 76.779% |
| 615 | BALCHEM CORP COMMON STOCK USD.0667 | 0.040% | 76.820% |
| 616 | KBR INC COMMON STOCK USD.001 | 0.040% | 76.860% |
| 617 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | 0.040% | 76.900% |
| 618 | EQUIFAX INC | 0.040% | 76.940% |
| 619 | HERMAN MILLER I | 0.040% | 76.981% |
| 620 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | 0.040% | 77.021% |
| 621 | AIRCASTLE LTD | 0.040% | 77.061% |
| 622 | HOLOGIC INC COMMON STOCK USD.01 | 0.040% | 77.101% |
| 623 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | 0.040% | 77.141% |
| 624 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | 0.040% | 77.181% |
| 625 | ITRON INC | 0.040% | 77.221% |
| 626 | POLYONE CORPORATION COMMON STOCK USD.01 | 0.040% | 77.261% |
| 627 | ALCOA CORP COMMON STOCK USD.01 | 0.040% | 77.301% |
| 628 | VERIFONE SYSTEMS INC COMMON STOCK USD.01 | 0.040% | 77.341% |
| 629 | SRC ENERGY INC COMMON STOCK USD.001 | 0.040% | 77.381% |
| 630 | IPG PHOTONICS C | 0.040% | 77.420% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 631 | TRITON INTERNAT | 0.040% | 77.460% |
| 632 | DEERE + CO COMMON STOCK USD1.0 | 0.040% | 77.500% |
| 633 | TTM TECHNOLOGIES COMMON STOCK USD.001 | 0.040% | 77.540% |
| 634 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01 | 0.040% | 77.580% |
| 635 | IAC/INTERACTIVECORP COMMON STOCK USD.001 | 0.040% | 77.620% |
| 636 | BENCHMARK ELECT | 0.040% | 77.659% |
| 637 | BGC PARTNERS INC CL A COMMON STOCK USD.01 | 0.040% | 77.699% |
| 638 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | 0.040% | 77.738% |
| 639 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | 0.040% | 77.778% |
| 640 | MERCURY GENERAL | 0.039% | 77.817% |
| 641 | SCRIPPS(EW)CO(N | 0.039% | 77.857% |
| 642 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001 | 0.039% | 77.896% |
| 643 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | 0.039% | 77.936% |
| 644 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | 0.039% | 77.975% |
| 645 | DAVE & BUSTER'S | 0.039% | 78.014% |
| 646 | PINNACLE FOODS INC COMMON STOCK USD.01 | 0.039% | 78.053% |
| 647 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | 0.039% | 78.092% |
| 648 | JANUS CAPITAL GROUP INC COMMON STOCK USD.01 | 0.039% | 78.131% |
| 649 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | 0.039% | 78.170% |
| 650 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | 0.039% | 78.209% |
| 651 | LCI INDUSTRIES COMMON STOCK USD.01 | 0.039% | 78.248% |
| 652 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | 0.039% | 78.287% |
| 653 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | 0.039% | 78.326% |
| 654 | RALPH LAUREN CORP COMMON STOCK USD.01 | 0.039% | 78.364% |
| 655 | KLA TENCOR CORP COMMON STOCK USD.001 | 0.039% | 78.403% |
| 656 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | 0.038% | 78.441% |
| 657 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | 0.038% | 78.480% |
| 658 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | 0.038% | 78.518% |
| 659 | ORBITAL ATK INC COMMON STOCK USD.01 | 0.038% | 78.556% |
| 660 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | 0.038% | 78.594% |
| 661 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | 0.038% | 78.632% |
| 662 | FIRST FINANCIAL BANCORP COMMON STOCK | 0.038% | 78.670% |
| 663 | HUBBELL INC COMMON STOCK USD.01 | 0.038% | 78.708% |
| 664 | GRANITE CONST | 0.038% | 78.746% |
| 665 | VULCAN MATERIAL | 0.038% | 78.784% |
| 666 | BRADY(WH) | 0.038% | 78.822% |
| 667 | NOW INC COMMON STOCK USD.01 | 0.038% | 78.860% |
| 668 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | 0.038% | 78.898% |
| 669 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | 0.038% | 78.936% |
| 670 | STEPAN CO COMMON STOCK USD1.0 | 0.038% | 78.973% |
| 671 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | 0.038% | 79.011% |
| 672 | BROOKS AUTOMATI | 0.038% | 79.049% |
| 673 | OSI SYSTEMS INC | 0.038% | 79.086% |
| 674 | MICROSEMI | 0.038% | 79.124% |
| 675 | LITTELFUSE INC COMMON STOCK USD.01 | 0.037% | 79.161% |
| 676 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | 0.037% | 79.199% |
| 677 | MDC HOLDINGS INC COMMON STOCK USD.01 | 0.037% | 79.236% |
| 678 | GLOBUS MEDICAL | 0.037% | 79.273% |
| 679 | FTI CONSULTING INC COMMON STOCK USD.01 | 0.037% | 79.310% |
| 680 | B+G FOODS INC COMMON STOCK USD.01 | 0.037% | 79.347% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 681 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | 0.037% | 79.384% |
| 682 | ECHOSTAR CORP A COMMON STOCK USD.001 | 0.037% | 79.421% |
| 683 | WESBANCO INC COMMON STOCK USD2.0833 | 0.037% | 79.458% |
| 684 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | 0.037% | 79.495% |
| 685 | COVANTA HOLDING CORP COMMON STOCK USD.1 | 0.037% | 79.532% |
| 686 | HARLEY DAVIDSON | 0.037% | 79.568% |
| 687 | POLARIS INDUSTR | 0.037% | 79.605% |
| 688 | AVX CORP COMMON STOCK USD.01 | 0.037% | 79.642% |
| 689 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | 0.037% | 79.678% |
| 690 | COLUMBIA SPORTSWEAR CO COMMON STOCK | 0.037% | 79.715% |
| 691 | BANNER CORPORATION COMMON STOCK USD.01 | 0.036% | 79.751% |
| 692 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | 0.036% | 79.788% |
| 693 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | 0.036% | 79.824% |
| 694 | KNOWLES CORP COMMON STOCK USD.01 | 0.036% | 79.861% |
| 695 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.036% | 79.897% |
| 696 | DILLARD DEPT ST | 0.036% | 79.933% |
| 697 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | 0.036% | 79.970% |
| 698 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | 0.036% | 80.006% |
| 699 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01 | 0.036% | 80.042% |
| 700 | NEWS CORP CLASS A COMMON STOCK USD.01 | 0.036% | 80.078% |
| 701 | ANTERO RESOURCES CORP COMMON STOCK USD.01 | 0.036% | 80.114% |
| 702 | FORTIVE CORP COMMON STOCK USD.01 | 0.036% | 80.151% |
| 703 | HNI CORP | 0.036% | 80.187% |
| 704 | LA QUINTA HOLDINGS INC COMMON STOCK USD.01 | 0.036% | 80.223% |
| 705 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | 0.036% | 80.259% |
| 706 | AMERICAN WOODMARK CORP COMMON STOCK | 0.036% | 80.294% |
| 707 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | 0.036% | 80.330% |
| 708 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01 | 0.036% | 80.366% |
| 709 | SYNAPTICS INC COMMON STOCK USD.001 | 0.036% | 80.402% |
| 710 | MRC GLOBAL INC COMMON STOCK USD.01 | 0.036% | 80.437% |
| 711 | KROGER CO | 0.036% | 80.473% |
| 712 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | 0.035% | 80.508% |
| 713 | WILLIAMS-SONOMA | 0.035% | 80.544% |
| 714 | AAR CORP | 0.035% | 80.579% |
| 715 | CARDTRONICS PLC | 0.035% | 80.615% |
| 716 | WEX INC COMMON STOCK USD.01 | 0.035% | 80.650% |
| 717 | BANK OF THE OZARKS COMMON STOCK USD.01 | 0.035% | 80.685% |
| 718 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | 0.035% | 80.721% |
| 719 | ACTIVISION BLIZ | 0.035% | 80.756% |
| 720 | ROGERS CORP COMMON STOCK USD1.0 | 0.035% | 80.791% |
| 721 | WABASH NATIONAL | 0.035% | 80.826% |
| 722 | SPX FLOW INC COMMON STOCK USD.01 | 0.035% | 80.861% |
| 723 | FIRST MERCHANTS CORP COMMON STOCK | 0.035% | 80.896% |
| 724 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | 0.035% | 80.931% |
| 725 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01 | 0.035% | 80.966% |
| 726 | MERITAGE HOMES CORP COMMON STOCK USD.01 | 0.035% | 81.001% |
| 727 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | 0.035% | 81.036% |
| 728 | SM ENERGY CO COMMON STOCK USD.01 | 0.035% | 81.071% |
| 729 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | 0.035% | 81.106% |
| 730 | CLEAN HARBOR IN | 0.035% | 81.140% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 731 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | 0.035% | 81.175% |
| 732 | CONDUENT INC COMMON STOCK USD.01 | 0.035% | 81.210% |
| 733 | KCG HOLDINGS INC CL A COMMON STOCK USD.01 | 0.035% | 81.245% |
| 734 | NIELSEN HOLDING | 0.035% | 81.279% |
| 735 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01 | 0.035% | 81.314% |
| 736 | N B T BANCORP INC COMMON STOCK USD.01 | 0.035% | 81.348% |
| 737 | INFINERA CORP | 0.034% | 81.383% |
| 738 | PLEXUS CORP COMMON STOCK USD.01 | 0.034% | 81.417% |
| 739 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.034% | 81.451% |
| 740 | EXTENDED STAY AMERICA INC UNIT USD.01 | 0.034% | 81.486% |
| 741 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001 | 0.034% | 81.520% |
| 742 | CALERES INC COMMON STOCK USD.01 | 0.034% | 81.554% |
| 743 | HOSTESS BRANDS INC COMMON STOCK USD.0001 | 0.034% | 81.588% |
| 744 | SCHOLASTIC CORP | 0.034% | 81.622% |
| 745 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | 0.034% | 81.656% |
| 746 | NATIONAL GENERA | 0.034% | 81.689% |
| 747 | NETGEAR INC COMMON STOCK USD.001 | 0.034% | 81.723% |
| 748 | KOSMOS ENERGY L | 0.034% | 81.757% |
| 749 | SPIRIT AIRLINES INC COMMON STOCK USD.0001 | 0.034% | 81.791% |
| 750 | SILGAN HLDGS | 0.033% | 81.824% |
| 751 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.033% | 81.857% |
| 752 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | 0.033% | 81.891% |
| 753 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | 0.033% | 81.924% |
| 754 | SHUTTERFLY INC | 0.033% | 81.957% |
| 755 | COMFORT SYSTEMS | 0.033% | 81.990% |
| 756 | DARDEN RESTAURA | 0.033% | 82.023% |
| 757 | ELECTRONICS | 0.033% | 82.056% |
| 758 | GENPACT LIMITED | 0.033% | 82.089% |
| 759 | GREIF INC CL A COMMON STOCK | 0.033% | 82.122% |
| 760 | DSW INC CLASS A COMMON STOCK | 0.033% | 82.155% |
| 761 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | 0.033% | 82.188% |
| 762 | EXPEDIA INC COMMON STOCK USD.001 | 0.033% | 82.220% |
| 763 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | 0.033% | 82.253% |
| 764 | EAGLE BANCORP INC COMMON STOCK USD.01 | 0.033% | 82.286% |
| 765 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | 0.033% | 82.319% |
| 766 | ACXIOM CORP COMMON STOCK USD.1 | 0.032% | 82.351% |
| 767 | FERROGLOBE PLC | 0.032% | 82.384% |
| 768 | HEALTHSOUTH CORP COMMON STOCK USD.01 | 0.032% | 82.416% |
| 769 | FIRST SOLAR INC | 0.032% | 82.448% |
| 770 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | 0.032% | 82.481% |
| 771 | ICU MEDICAL INC COMMON STOCK USD.1 | 0.032% | 82.513% |
| 772 | IROBOT CORP | 0.032% | 82.545% |
| 773 | CHEMED CORP COMMON STOCK USD1.0 | 0.032% | 82.578% |
| 774 | SPARTANNASH CO COMMON STOCK | 0.032% | 82.610% |
| 775 | TARO PHARMACEUT | 0.032% | 82.642% |
| 776 | HILLENBRAND INC COMMON STOCK | 0.032% | 82.674% |
| 777 | AIR PRODS & CHE | 0.032% | 82.706% |
| 778 | METHODE ELEC IN | 0.032% | 82.738% |
| 779 | SEMTECH CORP | 0.032% | 82.770% |
| 780 | GLOBAL PAYMENTS INC COMMON STOCK | 0.032% | 82.801% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 781 | UNIFIRST CORP/MA COMMON STOCK USD.1 | 0.032% | 82.833% |
| 782 | NU SKIN ENTERPR | 0.032% | 82.865% |
| 783 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | 0.032% | 82.896% |
| 784 | BANCFIRST CORP | 0.031% | 82.928% |
| 785 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | 0.031% | 82.959% |
| 786 | AMER NATL INS | 0.031% | 82.991% |
| 787 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | 0.031% | 83.022% |
| 788 | CRANE CO | 0.031% | 83.053% |
| 789 | PRA GROUP INC COMMON STOCK USD.01 | 0.031% | 83.085% |
| 790 | WADDELL & REED | 0.031% | 83.116% |
| 791 | DONALDSON CO IN | 0.031% | 83.147% |
| 792 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | 0.031% | 83.178% |
| 793 | KRATON CORP COMMON STOCK USD.01 | 0.031% | 83.209% |
| 794 | HRG GROUP INC COMMON STOCK USD.01 | 0.031% | 83.240% |
| 795 | GEN COMMUNICATI | 0.031% | 83.271% |
| 796 | FORWARD AIR COR | 0.031% | 83.302% |
| 797 | NEENAH PAPER INC COMMON STOCK USD.01 | 0.031% | 83.332% |
| 798 | MUELLER INDS IN | 0.031% | 83.363% |
| 799 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | 0.031% | 83.394% |
| 800 | WEIS MARKETS IN | 0.031% | 83.424% |
| 801 | WORTHINGTON IND | 0.031% | 83.455% |
| 802 | ADTRAN INC | 0.031% | 83.486% |
| 803 | TIME INC COMMON STOCK USD.01 | 0.031% | 83.516% |
| 804 | CARTER S INC COMMON STOCK USD.01 | 0.031% | 83.547% |
| 805 | AZZ INC COMMON STOCK USD1.0 | 0.030% | 83.577% |
| 806 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | 0.030% | 83.608% |
| 807 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | 0.030% | 83.638% |
| 808 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | 0.030% | 83.668% |
| 809 | CINTAS CORP | 0.030% | 83.699% |
| 810 | STEELCASE INC | 0.030% | 83.729% |
| 811 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | 0.030% | 83.760% |
| 812 | AKORN INC COMMON STOCK | 0.030% | 83.790% |
| 813 | BIO TECHNE CORP COMMON STOCK USD.01 | 0.030% | 83.820% |
| 814 | CARDINAL HEALTH | 0.030% | 83.850% |
| 815 | HMS HOLDINGS CORP COMMON STOCK USD.01 | 0.030% | 83.881% |
| 816 | DIEBOLD INC | 0.030% | 83.911% |
| 817 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | 0.030% | 83.941% |
| 818 | TERADATA CORP COMMON STOCK USD.01 | 0.030% | 83.971% |
| 819 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | 0.030% | 84.001% |
| 820 | CITY HOLDING CO COMMON STOCK USD2.5 | 0.030% | 84.031% |
| 821 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | 0.030% | 84.061% |
| 822 | WATSCO INC COMMON STOCK USD.5 | 0.030% | 84.091% |
| 823 | CHURCH & DWIGHT | 0.030% | 84.121% |
| 824 | WEATHERFORD INT | 0.030% | 84.151% |
| 825 | LA Z BOY INC COMMON STOCK USD1.0 | 0.030% | 84.181% |
| 826 | SAIA INC COMMON STOCK USD.001 | 0.030% | 84.211% |
| 827 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | 0.030% | 84.240% |
| 828 | BNC BANCORP COMMON STOCK | 0.030% | 84.270% |
| 829 | UGI CORP COMMON STOCK | 0.030% | 84.300% |
| 830 | MILACRON HOLDINGS CORP COMMON STOCK USD.01 | 0.030% | 84.330% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 831 | MOBILE MINI INC COMMON STOCK USD.01 | 0.030% | 84.359% |
| 832 | SKECHERS USA INC CL A COMMON STOCK USD.001 | 0.030% | 84.389% |
| 833 | ANSYS INC COMMON STOCK USD.01 | 0.030% | 84.418% |
| 834 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | 0.030% | 84.448% |
| 835 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | 0.030% | 84.478% |
| 836 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | 0.030% | 84.507% |
| 837 | J.C. PENNEY CO INC COMMON STOCK USD.5 | 0.029% | 84.537% |
| 838 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | 0.029% | 84.566% |
| 839 | MCDERMOTT INTL | 0.029% | 84.595% |
| 840 | ROCKWELL AUTO | 0.029% | 84.624% |
| 841 | AMERIS BANCORP COMMON STOCK USD1.0 | 0.029% | 84.654% |
| 842 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | 0.029% | 84.683% |
| 843 | PARK NATIONAL CORP COMMON STOCK | 0.029% | 84.712% |
| 844 | ACTUANT CORP A COMMON STOCK USD.2 | 0.029% | 84.741% |
| 845 | VONAGE HLDGS CO | 0.029% | 84.770% |
| 846 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.029% | 84.799% |
| 847 | VERINT SYSTEMS | 0.029% | 84.828% |
| 848 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | 0.029% | 84.857% |
| 849 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | 0.029% | 84.885% |
| 850 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0 | 0.029% | 84.914% |
| 851 | CORE-MARK HLDG | 0.029% | 84.943% |
| 852 | MICROCHIP TECHN | 0.029% | 84.971% |
| 853 | SINCLAIR BROADC | 0.029% | 85.000% |
| 854 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | 0.028% | 85.028% |
| 855 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | 0.028% | 85.057% |
| 856 | GRAY TELEVISION INC COMMON STOCK | 0.028% | 85.085% |
| 857 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.028% | 85.114% |
| 858 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | 0.028% | 85.142% |
| 859 | INNOSPEC INC COMMON STOCK USD.01 | 0.028% | 85.170% |
| 860 | CATALENT INC COMMON STOCK USD.01 | 0.028% | 85.198% |
| 861 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | 0.028% | 85.226% |
| 862 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01 | 0.028% | 85.255% |
| 863 | MUELLER WATER P | 0.028% | 85.283% |
| 864 | FERRO CORP | 0.028% | 85.311% |
| 865 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.028% | 85.339% |
| 866 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | 0.028% | 85.366% |
| 867 | ZILLOW GROUP INC C COMMON STOCK | 0.028% | 85.394% |
| 868 | CUBIC CORP COMMON STOCK | 0.028% | 85.422% |
| 869 | COPART INC | 0.028% | 85.450% |
| 870 | CABOT OIL & GAS | 0.028% | 85.478% |
| 871 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | 0.028% | 85.505% |
| 872 | INFINITY PROPERTY + CASUALTY COMMON STOCK | 0.028% | 85.533% |
| 873 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | 0.028% | 85.561% |
| 874 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | 0.028% | 85.588% |
| 875 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.027% | 85.616% |
| 876 | JAMES RIVER GRO | 0.027% | 85.643% |
| 877 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | 0.027% | 85.670% |
| 878 | ASTEC INDUSTRIE | 0.027% | 85.698% |
| 879 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | 0.027% | 85.725% |
| 880 | SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01 | 0.027% | 85.753% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 881 | HERC HOLDINGS INC COMMON STOCK USD.01 | 0.027% | 85.780% |
| 882 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | 0.027% | 85.807% |
| 883 | CHART INDUSTRIE | 0.027% | 85.834% |
| 884 | NCR CORP | 0.027% | 85.861% |
| 885 | BOISE CASCADE CO COMMON STOCK USD.01 | 0.027% | 85.888% |
| 886 | GRUBHUB INC COMMON STOCK USD.0001 | 0.027% | 85.916% |
| 887 | HUB GROUP INC CL A COMMON STOCK USD.01 | 0.027% | 85.943% |
| 888 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01 | 0.027% | 85.970% |
| 889 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | 0.027% | 85.997% |
| 890 | BENEFICIAL BANCORP INC COMMON STOCK USD.01 | 0.027% | 86.024% |
| 891 | USG CORP | 0.027% | 86.051% |
| 892 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | 0.027% | 86.077% |
| 893 | ITT INC COMMON STOCK USD1.0 | 0.027% | 86.104% |
| 894 | ROCKWELL COLLIN | 0.027% | 86.131% |
| 895 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | 0.027% | 86.158% |
| 896 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | 0.027% | 86.185% |
| 897 | SCHWEITZER-MAUD | 0.027% | 86.212% |
| 898 | GLATFELTER(PH)C | 0.027% | 86.238% |
| 899 | COGNEX CORP | 0.027% | 86.265% |
| 900 | FEDERATED INVES | 0.027% | 86.292% |
| 901 | NVR INC COMMON STOCK USD.01 | 0.027% | 86.318% |
| 902 | LYONDELLBASELL | 0.027% | 86.345% |
| 903 | MATSON INC COMMON STOCK | 0.027% | 86.371% |
| 904 | MULTI COLOR CORP COMMON STOCK | 0.027% | 86.398% |
| 905 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | 0.027% | 86.424% |
| 906 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | 0.027% | 86.451% |
| 907 | ONEOK INC | 0.027% | 86.477% |
| 908 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | 0.027% | 86.504% |
| 909 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 0.026% | 86.530% |
| 910 | CONMED CORP COMMON STOCK USD.01 | 0.026% | 86.557% |
| 911 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | 0.026% | 86.583% |
| 912 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | 0.026% | 86.610% |
| 913 | RLI CORP COMMON STOCK USD1.0 | 0.026% | 86.636% |
| 914 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | 0.026% | 86.663% |
| 915 | CDW CORP/DE COMMON STOCK USD.01 | 0.026% | 86.689% |
| 916 | MSCI INC | 0.026% | 86.715% |
| 917 | KAMAN CORP COMMON STOCK USD1.0 | 0.026% | 86.741% |
| 918 | SOTHEBY S COMMON STOCK USD.01 | 0.026% | 86.767% |
| 919 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | 0.026% | 86.794% |
| 920 | BJ S RESTAURANTS INC COMMON STOCK | 0.026% | 86.820% |
| 921 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | 0.026% | 86.846% |
| 922 | CAPELLA EDUCATI | 0.026% | 86.872% |
| 923 | SANFILIPPO(JOHN | 0.026% | 86.898% |
| 924 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01 | 0.026% | 86.924% |
| 925 | MBIA INC | 0.026% | 86.949% |
| 926 | UNITED FINANCIAL BANCORP INC COMMON STOCK | 0.026% | 86.975% |
| 927 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | 0.026% | 87.001% |
| 928 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | 0.026% | 87.027% |
| 929 | UNIT CORP | 0.026% | 87.052% |
| 930 | NUVASIVE INC COMMON STOCK USD.001 | 0.026% | 87.078% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 931 | LANDSTAR SYSTEM | 0.026% | 87.103% |
| 932 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | 0.026% | 87.129% |
| 933 | DINEQUITY INC | 0.026% | 87.155% |
| 934 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | 0.025% | 87.180% |
| 935 | IMAX CORP | 0.025% | 87.205% |
| 936 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | 0.025% | 87.231% |
| 937 | DIAMOND OFFSHOR | 0.025% | 87.256% |
| 938 | HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01 | 0.025% | 87.281% |
| 939 | CAPITAL BANK FINANCIAL CL A COMMON STOCK | 0.025% | 87.307% |
| 940 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | 0.025% | 87.332% |
| 941 | TELETECH HOLDIN | 0.025% | 87.357% |
| 942 | SWIFT TRANSPORTATION CO COMMON STOCK USD.001 | 0.025% | 87.382% |
| 943 | PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01 | 0.025% | 87.407% |
| 944 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | 0.025% | 87.432% |
| 945 | ARGAN INC COMMON STOCK USD.15 | 0.025% | 87.457% |
| 946 | BELMOND LTD | 0.025% | 87.481% |
| 947 | S + T BANCORP INC COMMON STOCK USD2.5 | 0.025% | 87.506% |
| 948 | TENNECO AUTOMOT | 0.025% | 87.531% |
| 949 | SELECT COMFORT CORPORATION COMMON STOCK USD.01 | 0.025% | 87.556% |
| 950 | PERRIGO CO PLC | 0.025% | 87.580% |
| 951 | CAL MAINE FOODS INC COMMON STOCK USD.01 | 0.025% | 87.605% |
| 952 | CENTERSTATE BANKS INC COMMON STOCK USD.01 | 0.025% | 87.630% |
| 953 | MAXIMUS INC COMMON STOCK | 0.025% | 87.654% |
| 954 | 1ST SOURCE CORP COMMON STOCK | 0.025% | 87.679% |
| 955 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | 0.024% | 87.703% |
| 956 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | 0.024% | 87.727% |
| 957 | BUFFALO WILD WINGS INC COMMON STOCK | 0.024% | 87.752% |
| 958 | AEROVIRONMENT I | 0.024% | 87.776% |
| 959 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | 0.024% | 87.800% |
| 960 | VIAD CORP | 0.024% | 87.825% |
| 961 | GRIFFON CORP COMMON STOCK USD.25 | 0.024% | 87.849% |
| 962 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | 0.024% | 87.873% |
| 963 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | 0.024% | 87.897% |
| 964 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | 0.024% | 87.921% |
| 965 | WABTEC CORP COMMON STOCK USD.01 | 0.024% | 87.945% |
| 966 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | 0.024% | 87.969% |
| 967 | TD AMERITRADE HOLDING CORP COMMON STOCK USD.01 | 0.024% | 87.993% |
| 968 | TRIUMPH GROUP I | 0.024% | 88.017% |
| 969 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | 0.024% | 88.041% |
| 970 | HORIZON PHARMA | 0.024% | 88.064% |
| 971 | CRACKER BARREL | 0.024% | 88.088% |
| 972 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | 0.023% | 88.111% |
| 973 | EXTERRAN CORP COMMON STOCK USD.01 | 0.023% | 88.135% |
| 974 | HEICO CORP | 0.023% | 88.158% |
| 975 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | 0.023% | 88.181% |
| 976 | VIASAT INC COMMON STOCK USD.0001 | 0.023% | 88.204% |
| 977 | EPLUS INC | 0.023% | 88.227% |
| 978 | UBIQUITI NETWORKS INC COMMON STOCK USD.001 | 0.023% | 88.250% |
| 979 | MAIDEN HLDGS LT | 0.023% | 88.273% |
| 980 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | 0.023% | 88.296% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 981 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | 0.023% | 88.319% |
| 982 | GIBALTAR INDUSTRIES INC COMMON STOCK USD.01 | 0.023% | 88.342% |
| 983 | INTEGRATED DEVI | 0.023% | 88.365% |
| 984 | OMNICELL INC COMMON STOCK USD.001 | 0.023% | 88.388% |
| 985 | PLANTRONICS INC COMMON STOCK USD.01 | 0.023% | 88.411% |
| 986 | MATERION CORP COMMON STOCK | 0.023% | 88.433% |
| 987 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | 0.023% | 88.456% |
| 988 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | 0.023% | 88.479% |
| 989 | WRIGHT MEDICAL | 0.023% | 88.502% |
| 990 | FIRST BUSEY CORP COMMON STOCK USD.001 | 0.023% | 88.524% |
| 991 | AMERISAFE INC COMMON STOCK USD.01 | 0.023% | 88.547% |
| 992 | GRACO INC COMMON STOCK USD1.0 | 0.023% | 88.569% |
| 993 | ENGLITY HOLDINGS INC COMMON STOCK USD.01 | 0.023% | 88.592% |
| 994 | BOB EVANS FARMS | 0.023% | 88.614% |
| 995 | FABRINET | 0.023% | 88.637% |
| 996 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | 0.022% | 88.659% |
| 997 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | 0.022% | 88.682% |
| 998 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | 0.022% | 88.704% |
| 999 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | 0.022% | 88.727% |
| 1000 | FIVE PRIME THER | 0.022% | 88.749% |
| 1001 | RAMBUS INC | 0.022% | 88.772% |
| 1002 | LHC GROUP INC COMMON STOCK USD.01 | 0.022% | 88.794% |
| 1003 | MEDICINES COMPANY COMMON STOCK USD.001 | 0.022% | 88.816% |
| 1004 | DEVON ENERGY CORP COMMON STOCK USD.1 | 0.022% | 88.839% |
| 1005 | INVESTMENT TECH | 0.022% | 88.861% |
| 1006 | GENTHERM INC COMMON STOCK | 0.022% | 88.883% |
| 1007 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | 0.022% | 88.905% |
| 1008 | INTER PARFUMS INC COMMON STOCK USD.001 | 0.022% | 88.928% |
| 1009 | OXFORD INDUSTRI | 0.022% | 88.950% |
| 1010 | NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01 | 0.022% | 88.972% |
| 1011 | NN INC COMMON STOCK USD.01 | 0.022% | 88.994% |
| 1012 | SENSATA TECHNOL | 0.022% | 89.016% |
| 1013 | GENESCO INC COMMON STOCK USD1.0 | 0.022% | 89.038% |
| 1014 | STRAYER EDUCATION INC COMMON STOCK USD.01 | 0.022% | 89.061% |
| 1015 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | 0.022% | 89.083% |
| 1016 | ALON USA ENERGY INC COMMON STOCK USD.01 | 0.022% | 89.105% |
| 1017 | CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01 | 0.022% | 89.127% |
| 1018 | SEALED AIR CORP COMMON STOCK USD.1 | 0.022% | 89.149% |
| 1019 | ARCBEST CORP COMMON STOCK USD.01 | 0.022% | 89.171% |
| 1020 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | 0.022% | 89.193% |
| 1021 | HEICO CORP CLASS A COMMON STOCK USD.01 | 0.022% | 89.215% |
| 1022 | MCGRATH RENTCORP COMMON STOCK | 0.022% | 89.237% |
| 1023 | STATE AUTO FINANCIAL CORP COMMON STOCK | 0.022% | 89.259% |
| 1024 | COCA-COLA BOTTL | 0.022% | 89.281% |
| 1025 | LAKELAND BANCORP INC COMMON STOCK | 0.022% | 89.302% |
| 1026 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | 0.022% | 89.324% |
| 1027 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | 0.022% | 89.346% |
| 1028 | GREEN PLAINS INC COMMON STOCK USD.001 | 0.022% | 89.368% |
| 1029 | ANDERSONS INC/THE COMMON STOCK | 0.022% | 89.390% |
| 1030 | TRINSEO SA | 0.022% | 89.411% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1031 | NAVIGANT CONSUL | 0.022% | 89.433% |
| 1032 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | 0.022% | 89.455% |
| 1033 | TRONOX LTD-CL A | 0.022% | 89.476% |
| 1034 | BRIGGS & STRATT | 0.022% | 89.498% |
| 1035 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | 0.022% | 89.519% |
| 1036 | BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | 0.022% | 89.541% |
| 1037 | TRIMAS CORP COMMON STOCK USD.01 | 0.021% | 89.562% |
| 1038 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK | 0.021% | 89.584% |
| 1039 | LANCASTER COLON | 0.021% | 89.605% |
| 1040 | ENCORE WIRE CORP COMMON STOCK USD.01 | 0.021% | 89.626% |
| 1041 | MARCUS CORP | 0.021% | 89.648% |
| 1042 | UNIVAR INC COMMON STOCK USD.01 | 0.021% | 89.669% |
| 1043 | SCANSOURCE INC COMMON STOCK | 0.021% | 89.690% |
| 1044 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | 0.021% | 89.711% |
| 1045 | DOMINO S PIZZA INC COMMON STOCK USD.01 | 0.021% | 89.733% |
| 1046 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | 0.021% | 89.754% |
| 1047 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | 0.021% | 89.775% |
| 1048 | CALLON PETROLEUM CO COMMON STOCK USD.01 | 0.021% | 89.796% |
| 1049 | NATUS MEDICAL INC COMMON STOCK USD.001 | 0.021% | 89.817% |
| 1050 | PRICESMART INC | 0.021% | 89.838% |
| 1051 | FINANCIAL ENGINES INC COMMON STOCK USD.0001 | 0.021% | 89.859% |
| 1052 | CBIZ INC COMMON STOCK USD.01 | 0.021% | 89.880% |
| 1053 | LAKELAND FINANCIAL CORP COMMON STOCK | 0.021% | 89.901% |
| 1054 | TRUEBLUE INC COMMON STOCK | 0.021% | 89.922% |
| 1055 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | 0.021% | 89.943% |
| 1056 | WILLIAMS COS IN | 0.021% | 89.963% |
| 1057 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV | 0.021% | 89.984% |
| 1058 | ADVANCED MICRO | 0.021% | 90.005% |
| 1059 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | 0.021% | 90.025% |
| 1060 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | 0.021% | 90.046% |
| 1061 | INCYTE PHARMACE | 0.021% | 90.066% |
| 1062 | KNOLL INC COMMON STOCK USD.01 | 0.021% | 90.087% |
| 1063 | MONRO MUFFLER BRAKE INC COMMON STOCK USD.01 | 0.020% | 90.107% |
| 1064 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | 0.020% | 90.128% |
| 1065 | OPKO HEALTH INC COMMON STOCK USD.01 | 0.020% | 90.148% |
| 1066 | RPC INC COMMON STOCK USD.1 | 0.020% | 90.169% |
| 1067 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.020% | 90.189% |
| 1068 | INTERFACE INC COMMON STOCK USD.1 | 0.020% | 90.209% |
| 1069 | MORNINGSTAR INC COMMON STOCK | 0.020% | 90.230% |
| 1070 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | 0.020% | 90.250% |
| 1071 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | 0.020% | 90.270% |
| 1072 | PRA HEALTH SCIE | 0.020% | 90.290% |
| 1073 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | 0.020% | 90.310% |
| 1074 | DENBURY RESOURC | 0.020% | 90.331% |
| 1075 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | 0.020% | 90.351% |
| 1076 | MERIDIAN BANCORP INC COMMON STOCK | 0.020% | 90.371% |
| 1077 | EATON VANCE CORP COMMON STOCK USD.00390625 | 0.020% | 90.391% |
| 1078 | POWER INTEGRATI | 0.020% | 90.411% |
| 1079 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01 | 0.020% | 90.431% |
| 1080 | SILICON LABORAT | 0.020% | 90.451% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1081 | AMEDISYS INC COMMON STOCK USD.001 | 0.020% | 90.471% |
| 1082 | INNOPHOS HOLDINGS INC COMMON STOCK USD.001 | 0.020% | 90.491% |
| 1083 | SCORPIO TANKERS | 0.020% | 90.511% |
| 1084 | COMMSCOPE HOLDING CO INC COMMON STOCK USD.01 | 0.020% | 90.531% |
| 1085 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | 0.020% | 90.551% |
| 1086 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | 0.020% | 90.571% |
| 1087 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01 | 0.020% | 90.590% |
| 1088 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | 0.020% | 90.610% |
| 1089 | AVERY DENNISON | 0.020% | 90.630% |
| 1090 | ALLEGIANT TRAVE | 0.020% | 90.650% |
| 1091 | BOFI HOLDING INC COMMON STOCK USD.01 | 0.020% | 90.669% |
| 1092 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.020% | 90.689% |
| 1093 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | 0.020% | 90.709% |
| 1094 | TENNANT CO | 0.020% | 90.728% |
| 1095 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | 0.020% | 90.748% |
| 1096 | BANKRATE INC COMMON STOCK USD.01 | 0.020% | 90.768% |
| 1097 | QUAD GRAPHICS INC COMMON STOCK USD.025 | 0.020% | 90.787% |
| 1098 | PREMIER INC CLASS A COMMON STOCK USD.01 | 0.019% | 90.807% |
| 1099 | HFF INC CLASS A COMMON STOCK USD.01 | 0.019% | 90.826% |
| 1100 | HANESBRANDS INC COMMON STOCK USD.01 | 0.019% | 90.846% |
| 1101 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | 0.019% | 90.865% |
| 1102 | BLUCORA INC COMMON STOCK USD.0001 | 0.019% | 90.885% |
| 1103 | MATTEL INC COMMON STOCK USD1.0 | 0.019% | 90.904% |
| 1104 | SPX CORP COMMON STOCK USD.01 | 0.019% | 90.923% |
| 1105 | BERRY GLOBAL GROUP INC COMMON STOCK USD.01 | 0.019% | 90.943% |
| 1106 | WEB.COM GROUP INC COMMON STOCK USD.001 | 0.019% | 90.962% |
| 1107 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01 | 0.019% | 90.981% |
| 1108 | NEWS CORP CLASS B COMMON STOCK | 0.019% | 91.001% |
| 1109 | PC CONNECTION | 0.019% | 91.020% |
| 1110 | MODINE MFG CO | 0.019% | 91.039% |
| 1111 | CALLAWAY GOLF C | 0.019% | 91.058% |
| 1112 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | 0.019% | 91.078% |
| 1113 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | 0.019% | 91.097% |
| 1114 | EBIX INC COMMON STOCK USD.1 | 0.019% | 91.116% |
| 1115 | CHASE CORP COMMON STOCK USD.1 | 0.019% | 91.135% |
| 1116 | CITRIX SYSTEMS | 0.019% | 91.154% |
| 1117 | VAIL RESORTS | 0.019% | 91.173% |
| 1118 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | 0.019% | 91.192% |
| 1119 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | 0.019% | 91.211% |
| 1120 | FED SIGNAL CORP | 0.019% | 91.230% |
| 1121 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | 0.019% | 91.248% |
| 1122 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | 0.019% | 91.267% |
| 1123 | PHOTRONICS INC COMMON STOCK USD.01 | 0.019% | 91.286% |
| 1124 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | 0.019% | 91.305% |
| 1125 | KELLY SERVICES | 0.019% | 91.324% |
| 1126 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | 0.019% | 91.342% |
| 1127 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | 0.019% | 91.361% |
| 1128 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | 0.019% | 91.380% |
| 1129 | BADGER METER INC COMMON STOCK USD1.0 | 0.019% | 91.399% |
| 1130 | IDEX CORP | 0.019% | 91.417% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1131 | NOBLE CORP PLC | 0.019% | 91.436% |
| 1132 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | 0.019% | 91.455% |
| 1133 | DIODES INC COMMON STOCK USD.667 | 0.019% | 91.473% |
| 1134 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | 0.019% | 91.492% |
| 1135 | BRUKER CORP COMMON STOCK USD.01 | 0.019% | 91.511% |
| 1136 | NORDSON CORP COMMON STOCK | 0.019% | 91.529% |
| 1137 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | 0.019% | 91.548% |
| 1138 | LIBERTY BROADBAND A COMMON STOCK USD.01 | 0.019% | 91.566% |
| 1139 | KB HOME COMMON STOCK USD1.0 | 0.018% | 91.585% |
| 1140 | NATIONAL BANK HOLD CL A COMMON STOCK | 0.018% | 91.603% |
| 1141 | VIRTUSA CORP COMMON STOCK USD.01 | 0.018% | 91.622% |
| 1142 | BOJANGLES INC COMMON STOCK USD.01 | 0.018% | 91.640% |
| 1143 | ALAMO GROUP INC | 0.018% | 91.658% |
| 1144 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | 0.018% | 91.676% |
| 1145 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | 0.018% | 91.695% |
| 1146 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | 0.018% | 91.713% |
| 1147 | NOVANTA INC COMMON STOCK | 0.018% | 91.731% |
| 1148 | MCCORMICK & CO | 0.018% | 91.749% |
| 1149 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | 0.018% | 91.767% |
| 1150 | BWX TECHNOLOGIES INC COMMON STOCK USD.01 | 0.018% | 91.786% |
| 1151 | INTL FCSTONE INC COMMON STOCK USD.01 | 0.018% | 91.804% |
| 1152 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | 0.018% | 91.822% |
| 1153 | WATERS CORP | 0.018% | 91.840% |
| 1154 | TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01 | 0.018% | 91.858% |
| 1155 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | 0.018% | 91.876% |
| 1156 | INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01 | 0.018% | 91.894% |
| 1157 | HEADWATERS INC COMMON STOCK USD.001 | 0.018% | 91.912% |
| 1158 | ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.018% | 91.929% |
| 1159 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | 0.018% | 91.947% |
| 1160 | EXPONENT INC COMMON STOCK USD.001 | 0.018% | 91.965% |
| 1161 | FIRST INTERSTATE BANCSYS A COMMON STOCK | 0.018% | 91.982% |
| 1162 | VISTA OUTDOOR INC COMMON STOCK USD.01 | 0.018% | 92.000% |
| 1163 | TRICO BANCSHARES COMMON STOCK | 0.018% | 92.017% |
| 1164 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | 0.018% | 92.035% |
| 1165 | WEBMD HEALTH CORP COMMON STOCK USD.01 | 0.018% | 92.053% |
| 1166 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | 0.018% | 92.070% |
| 1167 | SP PLUS CORP COMMON STOCK USD.001 | 0.017% | 92.088% |
| 1168 | AEGION CORP COMMON STOCK USD.01 | 0.017% | 92.105% |
| 1169 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | 0.017% | 92.122% |
| 1170 | LYDALL INC COMMON STOCK USD.1 | 0.017% | 92.140% |
| 1171 | INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01 | 0.017% | 92.157% |
| 1172 | MERCER INTL INC | 0.017% | 92.174% |
| 1173 | PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01 | 0.017% | 92.191% |
| 1174 | ST JOE CO/THE COMMON STOCK | 0.017% | 92.209% |
| 1175 | INSPERITY INC | 0.017% | 92.226% |
| 1176 | KRONOS WORLDWIDE INC COMMON STOCK USD.01 | 0.017% | 92.243% |
| 1177 | HARSCO CORP | 0.017% | 92.260% |
| 1178 | SMART + FINAL STORES INC COMMON STOCK USD.001 | 0.017% | 92.277% |
| 1179 | PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001 | 0.017% | 92.294% |
| 1180 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | 0.017% | 92.311% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1181 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.017% | 92.328% |
| 1182 | CSRA INC COMMON STOCK USD.001 | 0.017% | 92.345% |
| 1183 | HASBRO INC | 0.017% | 92.362% |
| 1184 | VANTIV INC CL A COMMON STOCK USD.00001 | 0.017% | 92.379% |
| 1185 | EPAM SYSTEMS INC COMMON STOCK USD.001 | 0.017% | 92.395% |
| 1186 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | 0.017% | 92.412% |
| 1187 | GANNETT CO INC COMMON STOCK | 0.017% | 92.429% |
| 1188 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.017% | 92.446% |
| 1189 | ABERCROMBIE & F | 0.017% | 92.463% |
| 1190 | BRYN MAWR BANK CORP COMMON STOCK USD1.0 | 0.017% | 92.479% |
| 1191 | ZILLOW GROUP INC A COMMON STOCK USD.0001 | 0.017% | 92.496% |
| 1192 | CHURCHILL DOWNS INC COMMON STOCK | 0.017% | 92.513% |
| 1193 | ULTRATECH INC COMMON STOCK USD.001 | 0.017% | 92.529% |
| 1194 | ROBERT HALF INT | 0.017% | 92.546% |
| 1195 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | 0.017% | 92.563% |
| 1196 | HERITAGE FINANCIAL CORP COMMON STOCK | 0.017% | 92.579% |
| 1197 | FASTENAL | 0.017% | 92.596% |
| 1198 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK | 0.017% | 92.613% |
| 1199 | FIRST BANCORP/NC COMMON STOCK | 0.017% | 92.629% |
| 1200 | MASIMO CORP COMMON STOCK USD.001 | 0.017% | 92.646% |
| 1201 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | 0.017% | 92.662% |
| 1202 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | 0.017% | 92.679% |
| 1203 | TRISTATE CAPITAL HLDGS INC COMMON STOCK | 0.017% | 92.695% |
| 1204 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | 0.017% | 92.712% |
| 1205 | CIENA CORP COMMON STOCK USD.01 | 0.016% | 92.728% |
| 1206 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01 | 0.016% | 92.745% |
| 1207 | ACORDA THERAPEU | 0.016% | 92.761% |
| 1208 | K12 INC COMMON STOCK USD.0001 | 0.016% | 92.778% |
| 1209 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | 0.016% | 92.794% |
| 1210 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625 | 0.016% | 92.811% |
| 1211 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | 0.016% | 92.827% |
| 1212 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | 0.016% | 92.844% |
| 1213 | FINISH LINE INC | 0.016% | 92.860% |
| 1214 | BARNES & NOBLE | 0.016% | 92.876% |
| 1215 | COBIZ FINANCIAL INC COMMON STOCK USD.01 | 0.016% | 92.893% |
| 1216 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0 | 0.016% | 92.909% |
| 1217 | MANITOWOC COMPANY INC COMMON STOCK USD.01 | 0.016% | 92.925% |
| 1218 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | 0.016% | 92.941% |
| 1219 | STONERIDGE INC COMMON STOCK | 0.016% | 92.958% |
| 1220 | BECTON DICKINSON | 0.016% | 92.974% |
| 1221 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | 0.016% | 92.990% |
| 1222 | PHH CORP COMMON STOCK USD.01 | 0.016% | 93.006% |
| 1223 | SCHULMAN (A.) INC COMMON STOCK USD1.0 | 0.016% | 93.023% |
| 1224 | FNFV GROUP TRACKING STK USD.0001 | 0.016% | 93.039% |
| 1225 | DYNEGY INC COMMON STOCK USD.01 | 0.016% | 93.055% |
| 1226 | PHARMERICA CORP COMMON STOCK USD.01 | 0.016% | 93.071% |
| 1227 | FORMFACTOR INC COMMON STOCK USD.001 | 0.016% | 93.087% |
| 1228 | REPUBLIC BANCORP INC CLASS A COMMON STOCK | 0.016% | 93.103% |
| 1229 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | 0.016% | 93.119% |
| 1230 | CAVIUM INC COMMON STOCK USD.001 | 0.016% | 93.135% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1231 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01 | 0.016% | 93.151% |
| 1232 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | 0.016% | 93.167% |
| 1233 | ARCHROCK INC COMMON STOCK USD.01 | 0.016% | 93.183% |
| 1234 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | 0.016% | 93.199% |
| 1235 | GORMAN-RUPP CO | 0.016% | 93.215% |
| 1236 | WW GRAINGER INC | 0.016% | 93.231% |
| 1237 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | 0.016% | 93.247% |
| 1238 | EXLSERVICE HLDG | 0.016% | 93.263% |
| 1239 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | 0.016% | 93.279% |
| 1240 | FUTUREFUEL CORP COMMON STOCK USD.0001 | 0.016% | 93.294% |
| 1241 | US ECOLOGY INC COMMON STOCK USD.01 | 0.016% | 93.310% |
| 1242 | GENERAL CABLE CORP COMMON STOCK USD.01 | 0.016% | 93.326% |
| 1243 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | 0.016% | 93.341% |
| 1244 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | 0.016% | 93.357% |
| 1245 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | 0.016% | 93.373% |
| 1246 | GUESS? INC COMMON STOCK USD.01 | 0.016% | 93.388% |
| 1247 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | 0.015% | 93.404% |
| 1248 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.015% | 93.419% |
| 1249 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.015% | 93.435% |
| 1250 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | 0.015% | 93.450% |
| 1251 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | 0.015% | 93.465% |
| 1252 | RPX CORP COMMON STOCK USD.0001 | 0.015% | 93.481% |
| 1253 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | 0.015% | 93.496% |
| 1254 | HCI GROUP INC COMMON STOCK | 0.015% | 93.512% |
| 1255 | TRUECAR INC COMMON STOCK USD.0001 | 0.015% | 93.527% |
| 1256 | CAMDEN NATIONAL CORP COMMON STOCK | 0.015% | 93.542% |
| 1257 | NORDSTROM INC COMMON STOCK | 0.015% | 93.557% |
| 1258 | UNIFI INC | 0.015% | 93.573% |
| 1259 | FTD COS INC COMMON STOCK USD.0001 | 0.015% | 93.588% |
| 1260 | ASTRONICS CORP COMMON STOCK USD.01 | 0.015% | 93.603% |
| 1261 | GUARANTY BANCORP COMMON STOCK USD.001 | 0.015% | 93.618% |
| 1262 | AAON INC COMMON STOCK USD.004 | 0.015% | 93.633% |
| 1263 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | 0.015% | 93.648% |
| 1264 | CONNECTONE BANCORP INC COMMON STOCK | 0.015% | 93.663% |
| 1265 | H&E EQUIPMENT S | 0.015% | 93.678% |
| 1266 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | 0.015% | 93.693% |
| 1267 | INTL FLAVORS&FR | 0.015% | 93.709% |
| 1268 | INGEVITY CORP COMMON STOCK USD.01 | 0.015% | 93.724% |
| 1269 | ADVANSIX INC COMMON STOCK USD.01 | 0.015% | 93.738% |
| 1270 | LEGGETT + PLATT INC COMMON STOCK USD.01 | 0.015% | 93.753% |
| 1271 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | 0.015% | 93.768% |
| 1272 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | 0.015% | 93.783% |
| 1273 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | 0.015% | 93.798% |
| 1274 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.015% | 93.813% |
| 1275 | ENDO INTERNATIO | 0.015% | 93.828% |
| 1276 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | 0.015% | 93.843% |
| 1277 | OCLARO INC COMMON STOCK USD.01 | 0.015% | 93.857% |
| 1278 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | 0.015% | 93.872% |
| 1279 | TIVITY HEALTH INC COMMON STOCK USD.001 | 0.015% | 93.887% |
| 1280 | CABLE ONE INC COMMON STOCK USD.01 | 0.015% | 93.902% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1281 | COHEN + STEERS INC COMMON STOCK USD.01 | 0.015% | 93.916% |
| 1282 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | 0.015% | 93.931% |
| 1283 | ACUITY BRANDS INC COMMON STOCK USD.01 | 0.015% | 93.945% |
| 1284 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01 | 0.015% | 93.960% |
| 1285 | SHIP FINANCE IN | 0.015% | 93.974% |
| 1286 | OMEGA PROTEIN CORP COMMON STOCK USD.01 | 0.014% | 93.989% |
| 1287 | ACTUA CORP COMMON STOCK USD.001 | 0.014% | 94.003% |
| 1288 | FRED'S INC | 0.014% | 94.018% |
| 1289 | EMC INS GROUP INC COMMON STOCK USD1.0 | 0.014% | 94.032% |
| 1290 | OPUS BANK | 0.014% | 94.046% |
| 1291 | KMG CHEMICALS INC COMMON STOCK USD.01 | 0.014% | 94.061% |
| 1292 | WESTAMERICA BANCORPORATION COMMON STOCK | 0.014% | 94.075% |
| 1293 | CALGON CARBON C | 0.014% | 94.089% |
| 1294 | M/I HOMES INC COMMON STOCK USD.01 | 0.014% | 94.104% |
| 1295 | BALL CORP | 0.014% | 94.118% |
| 1296 | MCKESSON CORP. | 0.014% | 94.132% |
| 1297 | HAVERTY FURNITURE COMMON STOCK USD1.0 | 0.014% | 94.147% |
| 1298 | PIPER JAFFRAY COS COMMON STOCK USD.01 | 0.014% | 94.161% |
| 1299 | AXON ENTERPRISE INC COMMON STOCK USD.00001 | 0.014% | 94.175% |
| 1300 | CAREER EDUCATION CORP COMMON STOCK USD.01 | 0.014% | 94.189% |
| 1301 | KIMBALL ELECTRONICS INC COMMON STOCK | 0.014% | 94.203% |
| 1302 | ORTHOFIX INTL N | 0.014% | 94.218% |
| 1303 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5 | 0.014% | 94.232% |
| 1304 | RENT A CENTER INC COMMON STOCK USD.01 | 0.014% | 94.246% |
| 1305 | FIDELITY SOUTHERN CORP COMMON STOCK | 0.014% | 94.260% |
| 1306 | SUN HYDRAULICS CORP COMMON STOCK USD.001 | 0.014% | 94.274% |
| 1307 | ANGIODYNAMICS INC COMMON STOCK USD.01 | 0.014% | 94.288% |
| 1308 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | 0.014% | 94.302% |
| 1309 | THIRD POINT REI | 0.014% | 94.316% |
| 1310 | TOWER INTL INC | 0.014% | 94.329% |
| 1311 | PREFERRED BANK/LOS ANGELES COMMON STOCK | 0.014% | 94.343% |
| 1312 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | 0.014% | 94.357% |
| 1313 | AMERICAN RAILCA | 0.014% | 94.371% |
| 1314 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1 | 0.014% | 94.385% |
| 1315 | CTS CORP COMMON STOCK | 0.014% | 94.399% |
| 1316 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | 0.014% | 94.413% |
| 1317 | FLOWSERVE CORP COMMON STOCK USD1.25 | 0.014% | 94.426% |
| 1318 | HOMESTREET INC COMMON STOCK | 0.014% | 94.440% |
| 1319 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | 0.014% | 94.454% |
| 1320 | PARK STERLING CORP COMMON STOCK USD.01 | 0.014% | 94.467% |
| 1321 | MAXIM INTEGRATE | 0.014% | 94.481% |
| 1322 | SERVICEMASTER G | 0.014% | 94.495% |
| 1323 | ALMOST FAMILY INC COMMON STOCK USD.1 | 0.014% | 94.508% |
| 1324 | CBOE HOLDINGS INC COMMON STOCK | 0.014% | 94.522% |
| 1325 | SEI INVESTMENT | 0.014% | 94.536% |
| 1326 | OFG BANCORP COMMON STOCK USD1.0 | 0.014% | 94.549% |
| 1327 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | 0.014% | 94.563% |
| 1328 | BRIDGE BANCORP INC COMMON STOCK USD.01 | 0.014% | 94.576% |
| 1329 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | 0.014% | 94.590% |
| 1330 | POOL CORP COMMON STOCK USD.001 | 0.013% | 94.603% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1331 | INSTEEL INDUSTRIES INC COMMON STOCK | 0.013% | 94.617% |
| 1332 | STAMPS.COM INC COMMON STOCK USD.001 | 0.013% | 94.630% |
| 1333 | ANALOGIC CORP | 0.013% | 94.644% |
| 1334 | MTS SYSTEMS CORP COMMON STOCK USD.25 | 0.013% | 94.657% |
| 1335 | TEAM INC | 0.013% | 94.670% |
| 1336 | INVENSENSE INC COMMON STOCK USD.001 | 0.013% | 94.683% |
| 1337 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | 0.013% | 94.697% |
| 1338 | ENNIS INC COMMON STOCK USD2.5 | 0.013% | 94.710% |
| 1339 | JAZZ PHARMACEUT | 0.013% | 94.723% |
| 1340 | SPEEDWAY MOTORS | 0.013% | 94.736% |
| 1341 | TIMKENSTEEL CORP COMMON STOCK | 0.013% | 94.749% |
| 1342 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 0.013% | 94.762% |
| 1343 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01 | 0.013% | 94.775% |
| 1344 | STATE NATIONAL COS INC COMMON STOCK USD.001 | 0.013% | 94.789% |
| 1345 | PEAPACK GLADSTONE FINL CORP COMMON STOCK | 0.013% | 94.802% |
| 1346 | NANOMETRICS | 0.013% | 94.815% |
| 1347 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0 | 0.013% | 94.828% |
| 1348 | ERIE INDEMNITY COMPANY CL A COMMON STOCK | 0.013% | 94.841% |
| 1349 | KFORCE INC COMMON STOCK USD.01 | 0.013% | 94.854% |
| 1350 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | 0.013% | 94.867% |
| 1351 | NEOGEN CORP COMMON STOCK USD.16 | 0.013% | 94.880% |
| 1352 | VERITIV CORP COMMON STOCK USD.01 | 0.013% | 94.892% |
| 1353 | CU BANCORP COMMON STOCK | 0.013% | 94.905% |
| 1354 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01 | 0.013% | 94.918% |
| 1355 | REGIS CORP COMMON STOCK USD.05 | 0.013% | 94.931% |
| 1356 | CATO CORP CLASS A COMMON STOCK USD.033 | 0.013% | 94.944% |
| 1357 | EXAR CORP COMMON STOCK USD.0001 | 0.013% | 94.957% |
| 1358 | HARMONIC INC | 0.013% | 94.969% |
| 1359 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | 0.013% | 94.982% |
| 1360 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | 0.013% | 94.995% |
| 1361 | EZCORP INC CL A COMMON STOCK USD.01 | 0.013% | 95.007% |
| 1362 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 0.013% | 95.020% |
| 1363 | STOCK YARDS BANCORP INC COMMON STOCK | 0.013% | 95.033% |
| 1364 | UTD STATES CELL | 0.013% | 95.046% |
| 1365 | ZUMIEZ INC COMMON STOCK | 0.013% | 95.058% |
| 1366 | CASCADE BANCORP COMMON STOCK | 0.013% | 95.071% |
| 1367 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | 0.013% | 95.084% |
| 1368 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.013% | 95.096% |
| 1369 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | 0.013% | 95.109% |
| 1370 | GLOBAL INDEMNIT | 0.013% | 95.121% |
| 1371 | TITAN INTERNATIONAL INC COMMON STOCK | 0.013% | 95.134% |
| 1372 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | 0.013% | 95.147% |
| 1373 | SCHNITZER STEEL | 0.013% | 95.159% |
| 1374 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | 0.013% | 95.172% |
| 1375 | BARNES + NOBLE EDUCATION INC COMMON STOCK | 0.013% | 95.184% |
| 1376 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | 0.012% | 95.197% |
| 1377 | ADVISORY BOARD CO/THE COMMON STOCK USD.01 | 0.012% | 95.209% |
| 1378 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | 0.012% | 95.222% |
| 1379 | LUMINEX CORP COMMON STOCK USD.001 | 0.012% | 95.234% |
| 1380 | ESSENDANT INC COMMON STOCK USD.1 | 0.012% | 95.247% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1381 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | 0.012% | 95.259% |
| 1382 | HERITAGE COMMERCE CORP COMMON STOCK | 0.012% | 95.271% |
| 1383 | VALSPAR CORP | 0.012% | 95.284% |
| 1384 | HEALTHSTREAM INC COMMON STOCK | 0.012% | 95.296% |
| 1385 | GERMAN AMERICAN BANCORP COMMON STOCK | 0.012% | 95.308% |
| 1386 | FARMER BROS CO COMMON STOCK USD1.0 | 0.012% | 95.321% |
| 1387 | HORIZON BANCORP INDIANA COMMON STOCK | 0.012% | 95.333% |
| 1388 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | 0.012% | 95.345% |
| 1389 | MARINEMAX INC COMMON STOCK USD.001 | 0.012% | 95.357% |
| 1390 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | 0.012% | 95.370% |
| 1391 | CHENIERE ENERGY INC COMMON STOCK USD.003 | 0.012% | 95.382% |
| 1392 | SEAGATE TECHNOL | 0.012% | 95.394% |
| 1393 | DUCOMMUN INC COMMON STOCK USD.01 | 0.012% | 95.406% |
| 1394 | ABAXIS INC COMMON STOCK | 0.012% | 95.418% |
| 1395 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | 0.012% | 95.430% |
| 1396 | STONEGATE BANK COMMON STOCK USD.01 | 0.012% | 95.442% |
| 1397 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | 0.012% | 95.454% |
| 1398 | PEGASYSTEMS INC COMMON STOCK USD.01 | 0.012% | 95.466% |
| 1399 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | 0.012% | 95.478% |
| 1400 | MYRIAD GENETICS | 0.012% | 95.490% |
| 1401 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | 0.012% | 95.502% |
| 1402 | CRAY INC COMMON STOCK USD.01 | 0.012% | 95.514% |
| 1403 | RESMED INC | 0.012% | 95.526% |
| 1404 | WABCO HOLDINGS INC COMMON STOCK USD.01 | 0.012% | 95.538% |
| 1405 | CVR ENERGY INC | 0.012% | 95.550% |
| 1406 | MERCANTILE BANK CORP COMMON STOCK | 0.012% | 95.562% |
| 1407 | AK STEEL HOLDIN | 0.012% | 95.574% |
| 1408 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | 0.012% | 95.586% |
| 1409 | ATWOOD OCEANICS | 0.012% | 95.598% |
| 1410 | RETAILMENOT INC COMMON STOCK USD.001 | 0.012% | 95.610% |
| 1411 | VARIAN MEDICAL | 0.012% | 95.621% |
| 1412 | EXPRESS INC COMMON STOCK | 0.012% | 95.633% |
| 1413 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | 0.012% | 95.645% |
| 1414 | RETROPHIN INC COMMON STOCK USD.0001 | 0.012% | 95.657% |
| 1415 | CENTRAL GARDEN& | 0.012% | 95.668% |
| 1416 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | 0.012% | 95.680% |
| 1417 | FAIR ISAAC CORP COMMON STOCK USD.01 | 0.012% | 95.692% |
| 1418 | MIDDLEBY CORP COMMON STOCK USD.01 | 0.012% | 95.703% |
| 1419 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.012% | 95.715% |
| 1420 | PATRICK INDUSTRIES INC COMMON STOCK | 0.012% | 95.727% |
| 1421 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | 0.012% | 95.738% |
| 1422 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | 0.012% | 95.750% |
| 1423 | KADANT INC COMMON STOCK USD.01 | 0.012% | 95.761% |
| 1424 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | 0.012% | 95.773% |
| 1425 | XCERRA CORP COMMON STOCK USD.05 | 0.012% | 95.785% |
| 1426 | COHU INC COMMON STOCK USD1.0 | 0.012% | 95.796% |
| 1427 | CIMAREX ENERGY CO COMMON STOCK USD.01 | 0.012% | 95.808% |
| 1428 | AV HOMES INC COMMON STOCK USD1.0 | 0.011% | 95.819% |
| 1429 | MAXLINEAR INC COMMON STOCK | 0.011% | 95.831% |
| 1430 | SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0 | 0.011% | 95.842% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1431 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | 0.011% | 95.853% |
| 1432 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | 0.011% | 95.865% |
| 1433 | QCR HOLDINGS INC COMMON STOCK USD1.0 | 0.011% | 95.876% |
| 1434 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | 0.011% | 95.888% |
| 1435 | SUN BANCORP INC NJ COMMON STOCK USD5.0 | 0.011% | 95.899% |
| 1436 | OWENS-ILLINOIS | 0.011% | 95.910% |
| 1437 | GREENHILL + CO INC COMMON STOCK USD.01 | 0.011% | 95.921% |
| 1438 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001 | 0.011% | 95.933% |
| 1439 | REALPAGE INC COMMON STOCK USD.001 | 0.011% | 95.944% |
| 1440 | MANHATTAN ASSOC | 0.011% | 95.955% |
| 1441 | QUIDEL CORP COMMON STOCK USD.001 | 0.011% | 95.966% |
| 1442 | DAKTRONICS INC COMMON STOCK | 0.011% | 95.977% |
| 1443 | LIBERTY EXPEDIA HOLD A COMMON STOCK | 0.011% | 95.989% |
| 1444 | ORBCOMM INC COMMON STOCK USD.001 | 0.011% | 96.000% |
| 1445 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.011% | 96.011% |
| 1446 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001 | 0.011% | 96.022% |
| 1447 | TORO CO | 0.011% | 96.033% |
| 1448 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | 0.011% | 96.044% |
| 1449 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0 | 0.011% | 96.055% |
| 1450 | HAYNES INTL INC | 0.011% | 96.066% |
| 1451 | CRYOLIFE INC | 0.011% | 96.078% |
| 1452 | LIMELIGHT NETW | 0.011% | 96.089% |
| 1453 | SHOE CARNIVAL INC COMMON STOCK USD.01 | 0.011% | 96.100% |
| 1454 | HACKETT GROUP INC/THE COMMON STOCK USD.001 | 0.011% | 96.111% |
| 1455 | CLIFTON BANCORP INC COMMON STOCK USD.01 | 0.011% | 96.122% |
| 1456 | VSE CORP COMMON STOCK USD.05 | 0.011% | 96.133% |
| 1457 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | 0.011% | 96.143% |
| 1458 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | 0.011% | 96.154% |
| 1459 | QUALITY SYSTEMS INC COMMON STOCK USD.01 | 0.011% | 96.165% |
| 1460 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01 | 0.011% | 96.176% |
| 1461 | PIER 1 IMPORTS INC COMMON STOCK USD.001 | 0.011% | 96.187% |
| 1462 | BRISTOW GROUP INC COMMON STOCK USD.01 | 0.011% | 96.198% |
| 1463 | HEALTH EQUITY INC COMMON STOCK USD.0001 | 0.011% | 96.209% |
| 1464 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | 0.011% | 96.219% |
| 1465 | CORE LABORATORI | 0.011% | 96.230% |
| 1466 | NEWMARKET CORP COMMON STOCK | 0.011% | 96.241% |
| 1467 | LANDEC CORP | 0.011% | 96.252% |
| 1468 | MISTRAS GROUP INC COMMON STOCK USD.01 | 0.011% | 96.262% |
| 1469 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1 | 0.011% | 96.273% |
| 1470 | ROLLINS INC | 0.011% | 96.284% |
| 1471 | CALAVO GROWERS INC COMMON STOCK USD.001 | 0.011% | 96.294% |
| 1472 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | 0.011% | 96.305% |
| 1473 | HOOVER FURNITURE CORP COMMON STOCK | 0.011% | 96.315% |
| 1474 | IES HOLDINGS INC COMMON STOCK USD.01 | 0.011% | 96.326% |
| 1475 | UTD COMMUNITY F | 0.011% | 96.336% |
| 1476 | PEOPLES BANCORP INC COMMON STOCK | 0.011% | 96.347% |
| 1477 | ARMSTRONG WORLD | 0.010% | 96.357% |
| 1478 | BANK MUTUAL CORP COMMON STOCK USD.01 | 0.010% | 96.368% |
| 1479 | TELENAV INC COMMON STOCK USD.001 | 0.010% | 96.378% |
| 1480 | PROTO LABS INC COMMON STOCK USD.001 | 0.010% | 96.388% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1481 | MSG NETWORKS INC A COMMON STOCK USD.01 | 0.010% | 96.399% |
| 1482 | NEWSTAR FINANCIAL INC COMMON STOCK USD.01 | 0.010% | 96.409% |
| 1483 | NEUSTAR INC-CLA | 0.010% | 96.419% |
| 1484 | HAWAIIAN ELECTRIC INDS COMMON STOCK | 0.010% | 96.429% |
| 1485 | ENZO BIOCHEM INC COMMON STOCK USD.01 | 0.010% | 96.440% |
| 1486 | TOOTSIE ROLL IN | 0.010% | 96.450% |
| 1487 | AXCELIS TECHNOL | 0.010% | 96.460% |
| 1488 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | 0.010% | 96.470% |
| 1489 | BURLINGTON STORES INC COMMON STOCK USD.0001 | 0.010% | 96.481% |
| 1490 | BLUE HILLS BANCORP INC COMMON STOCK USD.01 | 0.010% | 96.491% |
| 1491 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001 | 0.010% | 96.501% |
| 1492 | ACETO CORP COMMON STOCK USD.01 | 0.010% | 96.511% |
| 1493 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | 0.010% | 96.521% |
| 1494 | EXACTECH INC COMMON STOCK USD.01 | 0.010% | 96.531% |
| 1495 | AVON PRODUCTS I | 0.010% | 96.542% |
| 1496 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01 | 0.010% | 96.552% |
| 1497 | INVACARE CORP | 0.010% | 96.562% |
| 1498 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | 0.010% | 96.572% |
| 1499 | PICO HOLDINGS INC COMMON STOCK USD.001 | 0.010% | 96.582% |
| 1500 | BANCORP INC/THE COMMON STOCK USD1.0 | 0.010% | 96.592% |
| 1501 | DXP ENTERPRISES | 0.010% | 96.602% |
| 1502 | NAUTILUS GROUP | 0.010% | 96.612% |
| 1503 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | 0.010% | 96.622% |
| 1504 | COSTAR GROUP INC COMMON STOCK USD.01 | 0.010% | 96.632% |
| 1505 | INNERWORKINGS INC COMMON STOCK USD.0001 | 0.010% | 96.642% |
| 1506 | SYNTEL INC COMMON STOCK | 0.010% | 96.651% |
| 1507 | NUTRISYSTEM INC COMMON STOCK USD.001 | 0.010% | 96.661% |
| 1508 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | 0.010% | 96.671% |
| 1509 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | 0.010% | 96.681% |
| 1510 | TEXTAINER GROUP | 0.010% | 96.691% |
| 1511 | MEDIFAST INC COMMON STOCK USD.001 | 0.010% | 96.701% |
| 1512 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | 0.010% | 96.711% |
| 1513 | FORESTAR GROUP INC COMMON STOCK USD1.0 | 0.010% | 96.721% |
| 1514 | VECTREN CORP COMMON STOCK | 0.010% | 96.731% |
| 1515 | HOMETRUST BANCSHARES INC COMMON STOCK | 0.010% | 96.740% |
| 1516 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | 0.010% | 96.750% |
| 1517 | ALLEGION PLC | 0.010% | 96.760% |
| 1518 | ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.010% | 96.770% |
| 1519 | AXALTA COATING | 0.010% | 96.779% |
| 1520 | RMR GROUP INC/THE A COMMON STOCK | 0.010% | 96.789% |
| 1521 | MYERS INDUSTRIES INC COMMON STOCK | 0.010% | 96.799% |
| 1522 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | 0.010% | 96.808% |
| 1523 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | 0.010% | 96.818% |
| 1524 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | 0.010% | 96.827% |
| 1525 | FLEXSTEEL INDS COMMON STOCK USD1.0 | 0.010% | 96.837% |
| 1526 | GP STRATEGIES C | 0.010% | 96.846% |
| 1527 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | 0.009% | 96.856% |
| 1528 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.009% | 96.865% |
| 1529 | RESOLUTE FOREST | 0.009% | 96.875% |
| 1530 | MULTI PACKAGING | 0.009% | 96.884% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1531 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | 0.009% | 96.893% |
| 1532 | BOINGO WIRELESS INC COMMON STOCK | 0.009% | 96.903% |
| 1533 | ECHO GLOBAL LOG | 0.009% | 96.912% |
| 1534 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | 0.009% | 96.921% |
| 1535 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 0.009% | 96.930% |
| 1536 | BIOTELEMETRY INC COMMON STOCK USD.001 | 0.009% | 96.940% |
| 1537 | BLUEBIRD BIO IN | 0.009% | 96.949% |
| 1538 | TEJON RANCH CO | 0.009% | 96.958% |
| 1539 | LIFETIME BRANDS INC COMMON STOCK USD.01 | 0.009% | 96.967% |
| 1540 | ARROW FINANCIAL CORP COMMON STOCK USD1.0 | 0.009% | 96.976% |
| 1541 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | 0.009% | 96.986% |
| 1542 | CIMPRESS NV | 0.009% | 96.995% |
| 1543 | HAWKINS INC COMMON STOCK USD.05 | 0.009% | 97.004% |
| 1544 | KEMET CORP | 0.009% | 97.013% |
| 1545 | MGE ENERGY INC COMMON STOCK USD1.0 | 0.009% | 97.022% |
| 1546 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0 | 0.009% | 97.031% |
| 1547 | STURM RUGER + CO INC COMMON STOCK USD1.0 | 0.009% | 97.040% |
| 1548 | MGP INGREDIENTS INC COMMON STOCK | 0.009% | 97.049% |
| 1549 | SUPERIOR INDUSTRIES INTL COMMON STOCK | 0.009% | 97.058% |
| 1550 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK | 0.009% | 97.067% |
| 1551 | NISOURCE INC | 0.009% | 97.076% |
| 1552 | XENCOR INC COMMON STOCK USD.01 | 0.009% | 97.085% |
| 1553 | CHESAPEAKE ENERGY CORP COMMON STOCK USD.01 | 0.009% | 97.094% |
| 1554 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | 0.009% | 97.103% |
| 1555 | TRAVELPORT WORL | 0.009% | 97.111% |
| 1556 | TREDEGAR CORP COMMON STOCK | 0.009% | 97.120% |
| 1557 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | 0.009% | 97.129% |
| 1558 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | 0.009% | 97.138% |
| 1559 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.009% | 97.147% |
| 1560 | DIGI INTL INC | 0.009% | 97.156% |
| 1561 | SIERRA BANCORP COMMON STOCK | 0.009% | 97.164% |
| 1562 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | 0.009% | 97.173% |
| 1563 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | 0.009% | 97.182% |
| 1564 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | 0.009% | 97.191% |
| 1565 | ENTERCOM COMMUN | 0.009% | 97.199% |
| 1566 | ATHENAHEALTH IN | 0.009% | 97.208% |
| 1567 | ALLETE INC | 0.009% | 97.217% |
| 1568 | HERBALIFE LTD COMMON STOCK USD.002 | 0.009% | 97.225% |
| 1569 | WGL HOLDINGS INC COMMON STOCK | 0.009% | 97.234% |
| 1570 | ENERGEN CORP COMMON STOCK USD.01 | 0.009% | 97.243% |
| 1571 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | 0.009% | 97.251% |
| 1572 | EPIZYME INC COMMON STOCK USD.0001 | 0.009% | 97.260% |
| 1573 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.009% | 97.268% |
| 1574 | CALIX INC COMMON STOCK | 0.009% | 97.277% |
| 1575 | TRC COS INC COMMON STOCK USD.1 | 0.009% | 97.285% |
| 1576 | FIVE BELOW COMMON STOCK USD.01 | 0.009% | 97.294% |
| 1577 | BALDWIN + LYONS INC CL B COMMON STOCK | 0.009% | 97.303% |
| 1578 | US CONCRETE INC COMMON STOCK USD.001 | 0.009% | 97.311% |
| 1579 | SPIRE INC COMMON STOCK USD1.0 | 0.009% | 97.320% |
| 1580 | DIPLOMAT PHARMACY INC COMMON STOCK | 0.008% | 97.328% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1581 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1 | 0.008% | 97.336% |
| 1582 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1 | 0.008% | 97.345% |
| 1583 | TERRITORIAL BANCORP INC COMMON STOCK USD.01 | 0.008% | 97.353% |
| 1584 | BLACK HILLS CORP COMMON STOCK USD1.0 | 0.008% | 97.362% |
| 1585 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | 0.008% | 97.370% |
| 1586 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | 0.008% | 97.379% |
| 1587 | TFS FINANCIAL CORP COMMON STOCK USD.01 | 0.008% | 97.387% |
| 1588 | WD 40 CO COMMON STOCK USD.001 | 0.008% | 97.395% |
| 1589 | PACIFIC CONTINENTAL CORP COMMON STOCK | 0.008% | 97.404% |
| 1590 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | 0.008% | 97.412% |
| 1591 | ULTIMATE | 0.008% | 97.421% |
| 1592 | ATMOS ENERGY CO | 0.008% | 97.429% |
| 1593 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | 0.008% | 97.437% |
| 1594 | FIRST FOUNDATION INC COMMON STOCK USD.001 | 0.008% | 97.446% |
| 1595 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | 0.008% | 97.454% |
| 1596 | DEL FRISCOS RES | 0.008% | 97.462% |
| 1597 | VF CORP | 0.008% | 97.470% |
| 1598 | ONEBEACON INSUR | 0.008% | 97.478% |
| 1599 | PAPA JOHN'S INT | 0.008% | 97.487% |
| 1600 | MESA LABORATORIES INC COMMON STOCK | 0.008% | 97.495% |
| 1601 | DORIAN LPG LTD | 0.008% | 97.503% |
| 1602 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 0.008% | 97.511% |
| 1603 | VASCO DATA SECURITY INTL COMMON STOCK USD.001 | 0.008% | 97.519% |
| 1604 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.008% | 97.527% |
| 1605 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.008% | 97.535% |
| 1606 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | 0.008% | 97.543% |
| 1607 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | 0.008% | 97.551% |
| 1608 | CLIFFS NATURAL | 0.008% | 97.559% |
| 1609 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | 0.008% | 97.568% |
| 1610 | BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01 | 0.008% | 97.576% |
| 1611 | GASLOG LTD | 0.008% | 97.584% |
| 1612 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | 0.008% | 97.592% |
| 1613 | ALPHA & OMEGA S | 0.008% | 97.600% |
| 1614 | CULP INC COMMON STOCK USD.05 | 0.008% | 97.607% |
| 1615 | RH COMMON STOCK USD.0001 | 0.008% | 97.615% |
| 1616 | MACATAWA BANK CORP COMMON STOCK | 0.008% | 97.623% |
| 1617 | HIBBETT SPORTS INC COMMON STOCK USD.01 | 0.008% | 97.631% |
| 1618 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01 | 0.008% | 97.639% |
| 1619 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.008% | 97.647% |
| 1620 | PGT INC | 0.008% | 97.655% |
| 1621 | CITIZENS INC COMMON STOCK | 0.008% | 97.663% |
| 1622 | PERFICIENT INC COMMON STOCK USD.001 | 0.008% | 97.671% |
| 1623 | TESCO CORP | 0.008% | 97.679% |
| 1624 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | 0.008% | 97.686% |
| 1625 | QAD INC A COMMON STOCK | 0.008% | 97.694% |
| 1626 | AMERICA S CAR MART INC COMMON STOCK USD.01 | 0.008% | 97.702% |
| 1627 | CLUBCORP HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 97.710% |
| 1628 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | 0.008% | 97.718% |
| 1629 | GLOBANT SA | 0.008% | 97.726% |
| 1630 | WEST BANCORPORATION COMMON STOCK | 0.008% | 97.734% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1631 | TECHTARGET COMMON STOCK USD.001 | 0.008% | 97.741% |
| 1632 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK | 0.008% | 97.749% |
| 1633 | DIAMOND HILL INVESTMENT GRP COMMON STOCK | 0.008% | 97.757% |
| 1634 | ONE GAS INC COMMON STOCK | 0.008% | 97.765% |
| 1635 | RUTH'S HOSPITAL | 0.008% | 97.773% |
| 1636 | HURCO COMPANIES INC COMMON STOCK | 0.008% | 97.780% |
| 1637 | IXYS CORPORATION COMMON STOCK USD.01 | 0.008% | 97.788% |
| 1638 | HD SUPPLY HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 97.796% |
| 1639 | CELLEX THERAPEUTICS INC COMMON STOCK USD.001 | 0.008% | 97.804% |
| 1640 | SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.008% | 97.811% |
| 1641 | RING ENERGY INC COMMON STOCK USD.001 | 0.008% | 97.819% |
| 1642 | ERA GROUP INC COMMON STOCK USD.01 | 0.008% | 97.827% |
| 1643 | NUTRACEUTICAL I | 0.008% | 97.835% |
| 1644 | DHT HOLDINGS IN | 0.008% | 97.842% |
| 1645 | MOVADO GROUP INC COMMON STOCK USD.01 | 0.008% | 97.850% |
| 1646 | BLACKBAUD INC | 0.008% | 97.858% |
| 1647 | ATRION CORPORATION COMMON STOCK USD.1 | 0.008% | 97.866% |
| 1648 | OVERSTOCK.COM INC COMMON STOCK USD.0001 | 0.008% | 97.873% |
| 1649 | SYSTEMAX INC COMMON STOCK USD.01 | 0.008% | 97.881% |
| 1650 | BANK OF MARIN BANCORP/CA COMMON STOCK | 0.008% | 97.889% |
| 1651 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | 0.008% | 97.896% |
| 1652 | AQUA AMERICA INC COMMON STOCK USD.5 | 0.008% | 97.904% |
| 1653 | LUMOS NETWORKS CORP COMMON STOCK USD.01 | 0.008% | 97.911% |
| 1654 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | 0.008% | 97.919% |
| 1655 | SONIC CORP | 0.008% | 97.927% |
| 1656 | WESTAR ENERGY I | 0.008% | 97.934% |
| 1657 | ZOGENIX INC COMMON STOCK USD.001 | 0.008% | 97.942% |
| 1658 | AVISTA CORP | 0.008% | 97.949% |
| 1659 | NIC INC COMMON STOCK | 0.008% | 97.957% |
| 1660 | FOSSIL GROUP INC COMMON STOCK USD.01 | 0.007% | 97.964% |
| 1661 | JACK IN THE BOX INC COMMON STOCK USD.01 | 0.007% | 97.972% |
| 1662 | CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01 | 0.007% | 97.979% |
| 1663 | MATRIX SERVICE CO COMMON STOCK USD.01 | 0.007% | 97.986% |
| 1664 | CHIMERIX INC COMMON STOCK USD.001 | 0.007% | 97.994% |
| 1665 | CARBONITE INC COMMON STOCK USD.01 | 0.007% | 98.001% |
| 1666 | TITAN MACHINERY INC COMMON STOCK USD.00001 | 0.007% | 98.009% |
| 1667 | NORTHWESTERN CORP COMMON STOCK USD.01 | 0.007% | 98.016% |
| 1668 | EXELIXIS INC | 0.007% | 98.024% |
| 1669 | ALBANY MOLECULA | 0.007% | 98.031% |
| 1670 | CNB FINANCIAL CORP/PA COMMON STOCK | 0.007% | 98.038% |
| 1671 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | 0.007% | 98.046% |
| 1672 | AMERICAN STATES WATER CO COMMON STOCK | 0.007% | 98.053% |
| 1673 | OM ASSET MANAGE | 0.007% | 98.060% |
| 1674 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01 | 0.007% | 98.068% |
| 1675 | CSW INDUSTRIALS INC COMMON STOCK USD.01 | 0.007% | 98.075% |
| 1676 | ARDELYX INC COMMON STOCK USD.000001 | 0.007% | 98.082% |
| 1677 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | 0.007% | 98.090% |
| 1678 | TESLA INC COMMON STOCK USD.001 | 0.007% | 98.097% |
| 1679 | LINDSAY CORP COMMON STOCK USD1.0 | 0.007% | 98.104% |
| 1680 | GREAT LAKES DRE | 0.007% | 98.111% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1681 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | 0.007% | 98.118% |
| 1682 | LATTICE SEMICON | 0.007% | 98.125% |
| 1683 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | 0.007% | 98.132% |
| 1684 | SJW GROUP COMMON STOCK USD.001 | 0.007% | 98.139% |
| 1685 | CRA INTERNATIONAL INC COMMON STOCK | 0.007% | 98.146% |
| 1686 | GARTNER GROUP I | 0.007% | 98.153% |
| 1687 | CALIFORNIA AMPL | 0.007% | 98.161% |
| 1688 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1 | 0.007% | 98.168% |
| 1689 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | 0.007% | 98.175% |
| 1690 | PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001 | 0.007% | 98.182% |
| 1691 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | 0.007% | 98.189% |
| 1692 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | 0.007% | 98.195% |
| 1693 | CORVEL CORP COMMON STOCK USD.0001 | 0.007% | 98.202% |
| 1694 | PTC INC COMMON STOCK USD.01 | 0.007% | 98.209% |
| 1695 | NL INDUSTRIES | 0.007% | 98.216% |
| 1696 | EVERI HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 98.223% |
| 1697 | WEYCO GROUP INC | 0.007% | 98.230% |
| 1698 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | 0.007% | 98.237% |
| 1699 | TEEKAY CORP COMMON STOCK USD.001 | 0.007% | 98.243% |
| 1700 | BAZAARVOICE INC COMMON STOCK USD.0001 | 0.007% | 98.250% |
| 1701 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | 0.007% | 98.257% |
| 1702 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | 0.007% | 98.264% |
| 1703 | PARK ELECTROCHE | 0.007% | 98.271% |
| 1704 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | 0.007% | 98.277% |
| 1705 | COVENANT TRANSP | 0.007% | 98.284% |
| 1706 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.007% | 98.291% |
| 1707 | FACTSET RESEARC | 0.007% | 98.298% |
| 1708 | BANKFINANCIAL CORP COMMON STOCK USD.01 | 0.007% | 98.305% |
| 1709 | DEL TACO RESTAURANTS INC COMMON STOCK | 0.007% | 98.311% |
| 1710 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | 0.007% | 98.318% |
| 1711 | TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001 | 0.007% | 98.325% |
| 1712 | IDT CORP CLASS B COMMON STOCK USD.01 | 0.007% | 98.331% |
| 1713 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | 0.007% | 98.338% |
| 1714 | WEST CORP COMMON STOCK USD.001 | 0.007% | 98.345% |
| 1715 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | 0.007% | 98.351% |
| 1716 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | 0.007% | 98.358% |
| 1717 | SHORETEL INC COMMON STOCK USD.001 | 0.007% | 98.364% |
| 1718 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | 0.007% | 98.371% |
| 1719 | LSB INDUSTRIES INC COMMON STOCK USD.1 | 0.007% | 98.378% |
| 1720 | SPARTAN MOTORS INC COMMON STOCK USD.01 | 0.007% | 98.384% |
| 1721 | WEST MARINE INC COMMON STOCK USD.001 | 0.007% | 98.391% |
| 1722 | NV5 GLOBAL INC COMMON STOCK USD.01 | 0.007% | 98.397% |
| 1723 | MERIDIAN BIOSCIENCE INC COMMON STOCK | 0.007% | 98.404% |
| 1724 | CITI TRENDS INC COMMON STOCK USD.01 | 0.007% | 98.411% |
| 1725 | CHEMOURS CO/THE COMMON STOCK | 0.007% | 98.417% |
| 1726 | WORLD ACCEPTANCE CORP COMMON STOCK | 0.007% | 98.424% |
| 1727 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | 0.007% | 98.430% |
| 1728 | LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001 | 0.007% | 98.437% |
| 1729 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | 0.007% | 98.443% |
| 1730 | TREX COMPANY INC COMMON STOCK USD.01 | 0.007% | 98.450% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1731 | PARTY CITY HOLDCO INC COMMON STOCK USD.01 | 0.007% | 98.456% |
| 1732 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | 0.007% | 98.463% |
| 1733 | AMERICAN PUBLIC | 0.006% | 98.469% |
| 1734 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | 0.006% | 98.476% |
| 1735 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | 0.006% | 98.482% |
| 1736 | VECTRUS INC COMMON STOCK USD.01 | 0.006% | 98.489% |
| 1737 | DSP GROUP INC | 0.006% | 98.495% |
| 1738 | OTONOMY INC COMMON STOCK USD.001 | 0.006% | 98.502% |
| 1739 | XO GROUP INC COMMON STOCK USD.01 | 0.006% | 98.508% |
| 1740 | EL PASO ELECTRIC CO COMMON STOCK | 0.006% | 98.514% |
| 1741 | NAVISTAR INTL C | 0.006% | 98.521% |
| 1742 | TRANSUNION COMMON STOCK USD.01 | 0.006% | 98.527% |
| 1743 | CONN S INC COMMON STOCK USD.01 | 0.006% | 98.533% |
| 1744 | EP ENERGY CORP CL A COMMON STOCK USD.01 | 0.006% | 98.540% |
| 1745 | SONUS NETWORKS INC COMMON STOCK USD.001 | 0.006% | 98.546% |
| 1746 | ZAGG INC COMMON STOCK USD.001 | 0.006% | 98.552% |
| 1747 | BRINKER INTL IN | 0.006% | 98.559% |
| 1748 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | 0.006% | 98.565% |
| 1749 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | 0.006% | 98.571% |
| 1750 | STERLING CONSTRUCTION CO COMMON STOCK USD.01 | 0.006% | 98.577% |
| 1751 | DELTIC TIMBER | 0.006% | 98.584% |
| 1752 | UNITIL CORP COMMON STOCK | 0.006% | 98.590% |
| 1753 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | 0.006% | 98.596% |
| 1754 | MICHAELS COS INC/THE COMMON STOCK USD.06775 | 0.006% | 98.602% |
| 1755 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | 0.006% | 98.608% |
| 1756 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | 0.006% | 98.615% |
| 1757 | DENNY S CORP COMMON STOCK USD.01 | 0.006% | 98.621% |
| 1758 | AES CORP COMMON STOCK USD.01 | 0.006% | 98.627% |
| 1759 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | 0.006% | 98.633% |
| 1760 | CAROLINA FINANCIAL CORP COMMON STOCK | 0.006% | 98.639% |
| 1761 | TESARO INC | 0.006% | 98.645% |
| 1762 | ALLIED MOTION TECHNOLOGIES COMMON STOCK | 0.006% | 98.651% |
| 1763 | CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.006% | 98.657% |
| 1764 | CALIFORNIA WATE | 0.006% | 98.663% |
| 1765 | STRATASYS LTD | 0.006% | 98.669% |
| 1766 | MICHAEL KORS HO | 0.006% | 98.675% |
| 1767 | SEATTLE GENETICS INC COMMON STOCK USD.001 | 0.006% | 98.681% |
| 1768 | SHORE BANCSHARES INC COMMON STOCK USD.01 | 0.006% | 98.687% |
| 1769 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 98.693% |
| 1770 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | 0.006% | 98.699% |
| 1771 | TRONC INC COMMON STOCK USD.01 | 0.006% | 98.705% |
| 1772 | COWEN GROUP INC CLASS A COMMON STOCK USD.01 | 0.006% | 98.711% |
| 1773 | NEOPHOTONICS CORP COMMON STOCK USD.0025 | 0.006% | 98.717% |
| 1774 | MEET GROUP INC/THE COMMON STOCK USD.001 | 0.006% | 98.723% |
| 1775 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | 0.006% | 98.729% |
| 1776 | VMWARE INC CLASS A COMMON STOCK USD.01 | 0.006% | 98.735% |
| 1777 | PARKER DRILLING CO COMMON STOCK USD.167 | 0.006% | 98.740% |
| 1778 | CITIZENS + NORTHERN CORP COMMON STOCK USD1.0 | 0.006% | 98.746% |
| 1779 | VECTOR GROUP LTD COMMON STOCK USD.1 | 0.006% | 98.752% |
| 1780 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | 0.006% | 98.758% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1781 | CHARTER FINANCIAL CORP COMMON STOCK USD.01 | 0.006% | 98.764% |
| 1782 | TRINET GROUP INC COMMON STOCK USD.000025 | 0.006% | 98.769% |
| 1783 | FRP HOLDINGS INC COMMON STOCK USD.1 | 0.006% | 98.775% |
| 1784 | LMI AEROSPACE INC COMMON STOCK USD.02 | 0.006% | 98.781% |
| 1785 | PCM INC COMMON STOCK USD.001 | 0.006% | 98.787% |
| 1786 | LEAF GROUP LTD COMMON STOCK USD.0001 | 0.006% | 98.792% |
| 1787 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | 0.006% | 98.798% |
| 1788 | KOPIN CORP COMMON STOCK USD.01 | 0.006% | 98.804% |
| 1789 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | 0.006% | 98.809% |
| 1790 | CONTANGO OIL + GAS COMMON STOCK USD.04 | 0.006% | 98.815% |
| 1791 | AUTODESK INC | 0.006% | 98.820% |
| 1792 | PLY GEM HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 98.826% |
| 1793 | PNM RESOURCES I | 0.006% | 98.831% |
| 1794 | SANGAMO THERAPEUTICS INC COMMON STOCK USD.01 | 0.006% | 98.837% |
| 1795 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | 0.006% | 98.843% |
| 1796 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001 | 0.006% | 98.848% |
| 1797 | LANDS END INC COMMON STOCK USD.01 | 0.006% | 98.854% |
| 1798 | NVE CORP | 0.006% | 98.859% |
| 1799 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | 0.005% | 98.865% |
| 1800 | CUTERA INC COMMON STOCK USD.001 | 0.005% | 98.870% |
| 1801 | DUN + BRADSTREET CORP COMMON STOCK USD.01 | 0.005% | 98.876% |
| 1802 | SUNPOWER CORP COMMON STOCK USD.001 | 0.005% | 98.881% |
| 1803 | DRIVE SHACK INC COMMON STOCK USD.01 | 0.005% | 98.886% |
| 1804 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | 0.005% | 98.892% |
| 1805 | ARDMORE SHIPPIN | 0.005% | 98.897% |
| 1806 | ABIOMED INC COMMON STOCK USD.01 | 0.005% | 98.903% |
| 1807 | WELBILT INC COMMON STOCK USD.01 | 0.005% | 98.908% |
| 1808 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01 | 0.005% | 98.913% |
| 1809 | SUPERIOR UNIFORM GROUP INC COMMON STOCK | 0.005% | 98.919% |
| 1810 | F5 NETWORKS INC COMMON STOCK | 0.005% | 98.924% |
| 1811 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | 0.005% | 98.930% |
| 1812 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33 | 0.005% | 98.935% |
| 1813 | OLYMPIC STEEL I | 0.005% | 98.940% |
| 1814 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | 0.005% | 98.945% |
| 1815 | HILL INTERNATIONAL INC COMMON STOCK USD.0001 | 0.005% | 98.951% |
| 1816 | HORIZON GLOBAL CORP COMMON STOCK | 0.005% | 98.956% |
| 1817 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.005% | 98.961% |
| 1818 | WILLDAN GROUP I | 0.005% | 98.967% |
| 1819 | IDACORP INC COMMON STOCK | 0.005% | 98.972% |
| 1820 | RADIANT LOGISTICS INC COMMON STOCK USD.001 | 0.005% | 98.977% |
| 1821 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | 0.005% | 98.982% |
| 1822 | WESTERN UNION CO COMMON STOCK USD.01 | 0.005% | 98.987% |
| 1823 | CENTRAL VALLEY COMM BANCORP COMMON STOCK | 0.005% | 98.993% |
| 1824 | MERCHANTS BANCSHARES INC COMMON STOCK USD.01 | 0.005% | 98.998% |
| 1825 | MERITOR INC COMMON STOCK USD1.0 | 0.005% | 99.003% |
| 1826 | NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01 | 0.005% | 99.008% |
| 1827 | LIONS GATE ENTERTAINMENT B COMMON STOCK | 0.005% | 99.013% |
| 1828 | ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.005% | 99.018% |
| 1829 | RTI SURGICAL INC COMMON STOCK USD.001 | 0.005% | 99.023% |
| 1830 | CDI CORP COMMON STOCK USD.1 | 0.005% | 99.029% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1831 | SOUTHERN COPPER CORP COMMON STOCK USD.01 | 0.005% | 99.034% |
| 1832 | POTBELLY CORP COMMON STOCK USD.01 | 0.005% | 99.039% |
| 1833 | LIVANOVA PLC | 0.005% | 99.044% |
| 1834 | VERA BRADLEY INC COMMON STOCK | 0.005% | 99.049% |
| 1835 | LIBBEY INC COMMON STOCK USD.01 | 0.005% | 99.054% |
| 1836 | CRAFT BREWERS A | 0.005% | 99.059% |
| 1837 | ENERGIZER HOLDINGS INC COMMON STOCK | 0.005% | 99.064% |
| 1838 | ZIX CORP COMMON STOCK USD.01 | 0.005% | 99.069% |
| 1839 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | 0.005% | 99.074% |
| 1840 | FIRST BANCORP INC/ME COMMON STOCK USD.01 | 0.005% | 99.079% |
| 1841 | QUINSTREET INC COMMON STOCK USD.001 | 0.005% | 99.084% |
| 1842 | SURMODICS INC COMMON STOCK USD.05 | 0.005% | 99.089% |
| 1843 | CONTROL4 CORP COMMON STOCK USD.0001 | 0.005% | 99.094% |
| 1844 | COMMUNITY HEALT | 0.005% | 99.099% |
| 1845 | BEL FUSE INC CL B COMMON STOCK USD.1 | 0.005% | 99.104% |
| 1846 | SCIENTIFIC GAME | 0.005% | 99.109% |
| 1847 | ACHILLION PHARMACEUTICALS COMMON STOCK USD.001 | 0.005% | 99.114% |
| 1848 | BILL BARRETT CORP COMMON STOCK USD.001 | 0.005% | 99.119% |
| 1849 | COMTECH TELE CO | 0.005% | 99.124% |
| 1850 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | 0.005% | 99.129% |
| 1851 | WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0 | 0.005% | 99.134% |
| 1852 | LENNAR CORP B SHS COMMON STOCK USD.1 | 0.005% | 99.139% |
| 1853 | RIGNET INC COMMON STOCK USD.001 | 0.005% | 99.143% |
| 1854 | ACACIA RESEARCH CORP COMMON STOCK USD.001 | 0.005% | 99.148% |
| 1855 | CROCS INC COMMON STOCK USD.001 | 0.005% | 99.153% |
| 1856 | FRANKLIN COVEY CO COMMON STOCK USD.05 | 0.005% | 99.158% |
| 1857 | AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001 | 0.005% | 99.163% |
| 1858 | RUBY TUESDAY INC COMMON STOCK USD.01 | 0.005% | 99.168% |
| 1859 | PHI INC NON VOTING COMMON STOCK USD.1 | 0.005% | 99.172% |
| 1860 | FOSTER (LB) CO A COMMON STOCK USD.01 | 0.005% | 99.177% |
| 1861 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.005% | 99.182% |
| 1862 | HEALTHCARE SERV | 0.005% | 99.187% |
| 1863 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01 | 0.005% | 99.191% |
| 1864 | NORTHWEST PIPE | 0.005% | 99.196% |
| 1865 | GREIF INC CL B COMMON STOCK | 0.005% | 99.201% |
| 1866 | FRANK'S INTERNA | 0.005% | 99.205% |
| 1867 | PETMED EXPRESS INC COMMON STOCK USD.001 | 0.005% | 99.210% |
| 1868 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | 0.005% | 99.215% |
| 1869 | RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.005% | 99.220% |
| 1870 | NORTHEAST BANCORP COMMON STOCK USD1.0 | 0.005% | 99.224% |
| 1871 | OTTER TAIL CORP COMMON STOCK USD5.0 | 0.005% | 99.229% |
| 1872 | LGI HOMES INC COMMON STOCK USD.01 | 0.005% | 99.233% |
| 1873 | GREAT PLAINS ENERGY INC COMMON STOCK | 0.005% | 99.238% |
| 1874 | STRYKER CORP | 0.005% | 99.243% |
| 1875 | TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001 | 0.005% | 99.247% |
| 1876 | MOELIS + CO CLASS A COMMON STOCK USD.01 | 0.005% | 99.252% |
| 1877 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01 | 0.005% | 99.256% |
| 1878 | REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001 | 0.005% | 99.261% |
| 1879 | AVANGRID INC COMMON STOCK USD.01 | 0.004% | 99.265% |
| 1880 | SHUTTERSTOCK INC COMMON STOCK USD.01 | 0.004% | 99.270% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1881 | LENDINGTREE INC COMMON STOCK USD.01 | 0.004% | 99.274% |
| 1882 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.004% | 99.279% |
| 1883 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 0.004% | 99.283% |
| 1884 | DMC GLOBAL INC COMMON STOCK USD.05 | 0.004% | 99.287% |
| 1885 | AXT INC COMMON STOCK USD.001 | 0.004% | 99.292% |
| 1886 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 99.296% |
| 1887 | WR GRACE + CO COMMON STOCK USD.01 | 0.004% | 99.300% |
| 1888 | UNITED SECURITY BANCSHARE/CA COMMON STOCK | 0.004% | 99.305% |
| 1889 | SIGMA DESIGNS INC COMMON STOCK | 0.004% | 99.309% |
| 1890 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | 0.004% | 99.313% |
| 1891 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01 | 0.004% | 99.317% |
| 1892 | INOGEN INC COMMON STOCK USD.001 | 0.004% | 99.322% |
| 1893 | NICOLET BANKSHARES INC COMMON STOCK | 0.004% | 99.326% |
| 1894 | VILLAGE SUPERMA | 0.004% | 99.330% |
| 1895 | INTERNAP CORP COMMON STOCK USD.001 | 0.004% | 99.334% |
| 1896 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.004% | 99.339% |
| 1897 | RED LION HOTELS CORP COMMON STOCK USD.01 | 0.004% | 99.343% |
| 1898 | OMEGA FLEX INC COMMON STOCK USD.01 | 0.004% | 99.347% |
| 1899 | GRAHAM CORP COMMON STOCK USD.1 | 0.004% | 99.351% |
| 1900 | WINMARK CORP COMMON STOCK | 0.004% | 99.355% |
| 1901 | AMC NETWORKS INC A COMMON STOCK | 0.004% | 99.359% |
| 1902 | HSN INC COMMON STOCK USD.01 | 0.004% | 99.364% |
| 1903 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 99.368% |
| 1904 | NEOGENOMICS INC COMMON STOCK USD.001 | 0.004% | 99.372% |
| 1905 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.004% | 99.376% |
| 1906 | AGILYSYS INC COMMON STOCK USD.3 | 0.004% | 99.380% |
| 1907 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | 0.004% | 99.384% |
| 1908 | PATTERN ENERGY GROUP INC COMMON STOCK USD.01 | 0.004% | 99.388% |
| 1909 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001 | 0.004% | 99.392% |
| 1910 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001 | 0.004% | 99.396% |
| 1911 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01 | 0.004% | 99.400% |
| 1912 | CONNECTICUT WATER SVC INC COMMON STOCK | 0.004% | 99.404% |
| 1913 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | 0.004% | 99.408% |
| 1914 | LSI INDUSTRIES INC COMMON STOCK | 0.004% | 99.412% |
| 1915 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | 0.004% | 99.416% |
| 1916 | BLACK BOX CORP | 0.004% | 99.420% |
| 1917 | SUPREME INDS INC CLASS A COMMON STOCK USD.1 | 0.004% | 99.424% |
| 1918 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.004% | 99.428% |
| 1919 | CELADON GROUP INC COMMON STOCK USD.033 | 0.004% | 99.432% |
| 1920 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | 0.004% | 99.436% |
| 1921 | CINCINNATI BELL INC COMMON STOCK USD.01 | 0.004% | 99.440% |
| 1922 | MIDDLESEX WATER CO COMMON STOCK | 0.004% | 99.444% |
| 1923 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01 | 0.004% | 99.447% |
| 1924 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | 0.004% | 99.451% |
| 1925 | A H BELO CORP A COMMON STOCK USD.01 | 0.004% | 99.455% |
| 1926 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | 0.004% | 99.459% |
| 1927 | ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001 | 0.004% | 99.463% |
| 1928 | REVLON INC CLASS A COMMON STOCK USD.01 | 0.004% | 99.466% |
| 1929 | STARTEK INC | 0.004% | 99.470% |
| 1930 | ESSA BANCORP INC COMMON STOCK USD.01 | 0.004% | 99.474% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1931 | CIVEO CORP | 0.004% | 99.478% |
| 1932 | BARRACUDA NETWORKS INC COMMON STOCK USD.001 | 0.004% | 99.481% |
| 1933 | LAYNE CHRISTENS | 0.004% | 99.485% |
| 1934 | FREIGHTCAR AMER | 0.004% | 99.489% |
| 1935 | ALICO INC COMMON STOCK USD1.0 | 0.004% | 99.493% |
| 1936 | SUPERVALU INC | 0.004% | 99.496% |
| 1937 | KIRKLAND S INC COMMON STOCK | 0.004% | 99.500% |
| 1938 | CONSUMER PORTFOLIO SERVICES COMMON STOCK | 0.004% | 99.503% |
| 1939 | VERSUM MATERIALS INC COMMON STOCK USD1.0 | 0.004% | 99.507% |
| 1940 | MALIBU BOATS INC A COMMON STOCK USD.01 | 0.004% | 99.511% |
| 1941 | BSB BANCORP INC/MA COMMON STOCK USD.01 | 0.004% | 99.514% |
| 1942 | FIREEYE INC COMMON STOCK USD.0001 | 0.004% | 99.518% |
| 1943 | ALKERMES PLC | 0.004% | 99.522% |
| 1944 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01 | 0.004% | 99.525% |
| 1945 | ENERNOC INC | 0.004% | 99.529% |
| 1946 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | 0.004% | 99.532% |
| 1947 | 1ST CONSTITUTION BANCORP COMMON STOCK | 0.004% | 99.536% |
| 1948 | ACCESS NATIONAL CORP COMMON STOCK USD.835 | 0.004% | 99.539% |
| 1949 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | 0.003% | 99.543% |
| 1950 | GULF ISLAND FABRICATION INC COMMON STOCK | 0.003% | 99.546% |
| 1951 | REALNETWORKS INC COMMON STOCK USD.001 | 0.003% | 99.550% |
| 1952 | VISHAY PRECISION GROUP COMMON STOCK | 0.003% | 99.553% |
| 1953 | LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001 | 0.003% | 99.556% |
| 1954 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | 0.003% | 99.560% |
| 1955 | GOLDFIELD CORP COMMON STOCK USD.1 | 0.003% | 99.563% |
| 1956 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | 0.003% | 99.566% |
| 1957 | FARMERS NATL BANC CORP COMMON STOCK | 0.003% | 99.570% |
| 1958 | STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001 | 0.003% | 99.573% |
| 1959 | AMER SOFTWARE I | 0.003% | 99.576% |
| 1960 | FIDELITY + GUARANTY LIFE COMMON STOCK USD.01 | 0.003% | 99.580% |
| 1961 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01 | 0.003% | 99.583% |
| 1962 | PITNEY BOWES INC COMMON STOCK USD1.0 | 0.003% | 99.586% |
| 1963 | ATLANTICA YIELD | 0.003% | 99.590% |
| 1964 | MIDSOUTH BANCORP INC COMMON STOCK USD.1 | 0.003% | 99.593% |
| 1965 | UNDER ARMOUR IN | 0.003% | 99.596% |
| 1966 | HOUSTON WIRE & | 0.003% | 99.599% |
| 1967 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | 0.003% | 99.603% |
| 1968 | LIBERTY MEDIA CORP BRAVES C TRACKING STK | 0.003% | 99.606% |
| 1969 | DEXCOM INC COMMON STOCK USD.001 | 0.003% | 99.609% |
| 1970 | ACNB CORP COMMON STOCK USD2.5 | 0.003% | 99.612% |
| 1971 | KVH INDUSTRIES INC COMMON STOCK USD.01 | 0.003% | 99.616% |
| 1972 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | 0.003% | 99.619% |
| 1973 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001 | 0.003% | 99.622% |
| 1974 | A MARK PRECIOUS METALS INC COMMON STOCK USD.01 | 0.003% | 99.625% |
| 1975 | TRECORA RESOURCES COMMON STOCK USD.1 | 0.003% | 99.628% |
| 1976 | NEW HOME CO INC/THE COMMON STOCK USD.01 | 0.003% | 99.631% |
| 1977 | ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0 | 0.003% | 99.635% |
| 1978 | FIRST NORTHWEST BANCORP COMMON STOCK | 0.003% | 99.638% |
| 1979 | SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01 | 0.003% | 99.641% |
| 1980 | C + F FINANCIAL CORP COMMON STOCK USD1.0 | 0.003% | 99.644% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1981 | RIGHTSIDE GROUP LTD COMMON STOCK USD.0001 | 0.003% | 99.647% |
| 1982 | SILVER SPRING NETWORKS INC COMMON STOCK USD.001 | 0.003% | 99.650% |
| 1983 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01 | 0.003% | 99.653% |
| 1984 | REPLIGEN CORP COMMON STOCK USD.01 | 0.003% | 99.656% |
| 1985 | PREMIER FINANCIAL BANCORP COMMON STOCK | 0.003% | 99.659% |
| 1986 | CENTURY BANCORP INC CL A COMMON STOCK USD1.0 | 0.003% | 99.662% |
| 1987 | LIMONEIRA CO COMMON STOCK USD.01 | 0.003% | 99.665% |
| 1988 | QUORUM HEALTH CORP COMMON STOCK USD.0001 | 0.003% | 99.668% |
| 1989 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | 0.003% | 99.671% |
| 1990 | AMERESCO INC CL A COMMON STOCK USD.0001 | 0.003% | 99.674% |
| 1991 | ROCKY BRANDS INC COMMON STOCK | 0.003% | 99.677% |
| 1992 | NATHAN S FAMOUS INC COMMON STOCK USD.01 | 0.003% | 99.680% |
| 1993 | MARINE PRODUCTS CORP COMMON STOCK USD.1 | 0.003% | 99.683% |
| 1994 | MEDIA GEN INC CVR COMMON STOCK | 0.003% | 99.686% |
| 1995 | REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01 | 0.003% | 99.689% |
| 1996 | SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01 | 0.003% | 99.691% |
| 1997 | CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01 | 0.003% | 99.694% |
| 1998 | YUME INC COMMON STOCK USD.001 | 0.003% | 99.697% |
| 1999 | DHI GROUP INC COMMON STOCK USD.01 | 0.003% | 99.700% |
| 2000 | PRIMO WATER CORP COMMON STOCK | 0.003% | 99.703% |
| 2001 | LIBERTY TAX INC COMMON STOCK USD.01 | 0.003% | 99.705% |
| 2002 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | 0.003% | 99.708% |
| 2003 | SI FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.003% | 99.711% |
| 2004 | YELP INC COMMON STOCK USD.000001 | 0.003% | 99.714% |
| 2005 | MIRATI THERAPEU | 0.003% | 99.716% |
| 2006 | SPARTON CORP COMMON STOCK USD1.25 | 0.003% | 99.719% |
| 2007 | MANNING + NAPIER INC COMMON STOCK USD.01 | 0.003% | 99.722% |
| 2008 | MDU RES GROUP I | 0.003% | 99.725% |
| 2009 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | 0.003% | 99.727% |
| 2010 | CYBEROPTICS CORP COMMON STOCK | 0.003% | 99.730% |
| 2011 | KATE SPADE + CO COMMON STOCK USD1.0 | 0.003% | 99.733% |
| 2012 | GOLD RESOURCE CORP COMMON STOCK USD.001 | 0.003% | 99.736% |
| 2013 | LANDAUER INC COMMON STOCK USD.1 | 0.003% | 99.738% |
| 2014 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 99.741% |
| 2015 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | 0.003% | 99.743% |
| 2016 | LUXOFT HOLDING | 0.003% | 99.746% |
| 2017 | NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25 | 0.003% | 99.749% |
| 2018 | GENIE ENERGY LTD B COMMON STOCK | 0.003% | 99.751% |
| 2019 | SALEM COMM CORP | 0.003% | 99.754% |
| 2020 | VIACOM INC CLASS A COMMON STOCK USD.001 | 0.003% | 99.757% |
| 2021 | LUBY'S INC. | 0.003% | 99.759% |
| 2022 | TUESDAY MORNING CORP COMMON STOCK USD.01 | 0.003% | 99.762% |
| 2023 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | 0.003% | 99.764% |
| 2024 | KEYW HOLDING CORP/THE COMMON STOCK | 0.003% | 99.767% |
| 2025 | DELTA APPAREL INC COMMON STOCK USD.01 | 0.003% | 99.769% |
| 2026 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001 | 0.003% | 99.772% |
| 2027 | VOYAGER THERAPEUTICS INC COMMON STOCK USD.001 | 0.003% | 99.774% |
| 2028 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01 | 0.003% | 99.777% |
| 2029 | RADNET INC COMMON STOCK USD.0001 | 0.003% | 99.779% |
| 2030 | TRAVELZOO INC COMMON STOCK USD.01 | 0.003% | 99.782% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2031 | JAKKS PACIFIC INC COMMON STOCK USD.001 | 0.002% | 99.784% |
| 2032 | ALLIANCE ONE INTERNATIONAL COMMON STOCK | 0.002% | 99.787% |
| 2033 | AROTECH CORP COMMON STOCK USD.01 | 0.002% | 99.789% |
| 2034 | DEPOMED INC COMMON STOCK | 0.002% | 99.792% |
| 2035 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01 | 0.002% | 99.794% |
| 2036 | FORTINET INC | 0.002% | 99.796% |
| 2037 | FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01 | 0.002% | 99.799% |
| 2038 | MAGNACHIP SEMICONDUCT COMMON STOCK USD.01 | 0.002% | 99.801% |
| 2039 | ULTRALIFE CORP COMMON STOCK USD.1 | 0.002% | 99.804% |
| 2040 | PC TEL INC COMMON STOCK USD.001 | 0.002% | 99.806% |
| 2041 | NATURAL ALTERNT | 0.002% | 99.808% |
| 2042 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | 0.002% | 99.811% |
| 2043 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | 0.002% | 99.813% |
| 2044 | INTERSECTIONS INC COMMON STOCK USD.01 | 0.002% | 99.815% |
| 2045 | KEY TECHNOLOGY INC COMMON STOCK | 0.002% | 99.818% |
| 2046 | ATLAS FINANCIAL | 0.002% | 99.820% |
| 2047 | DESTINATION XL GROUP INC COMMON STOCK USD.01 | 0.002% | 99.822% |
| 2048 | TWIN DISC INC COMMON STOCK | 0.002% | 99.825% |
| 2049 | EQUITY BANCSHARES INC CL A COMMON STOCK USD.01 | 0.002% | 99.827% |
| 2050 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001 | 0.002% | 99.829% |
| 2051 | INTEVAC INC | 0.002% | 99.832% |
| 2052 | FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01 | 0.002% | 99.834% |
| 2053 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | 0.002% | 99.836% |
| 2054 | OLD SECOND BANCORP INC COMMON STOCK USD1.0 | 0.002% | 99.838% |
| 2055 | MCCLATCHY CO CLASS A COMMON STOCK USD.01 | 0.002% | 99.841% |
| 2056 | APPROACH RESOUR | 0.002% | 99.843% |
| 2057 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | 0.002% | 99.845% |
| 2058 | MBT FINANCIAL CORP COMMON STOCK | 0.002% | 99.847% |
| 2059 | AVID TECHNOLOGY INC COMMON STOCK USD.01 | 0.002% | 99.849% |
| 2060 | REIS INC COMMON STOCK USD.01 | 0.002% | 99.852% |
| 2061 | EASTMAN KODAK CO COMMON STOCK USD.01 | 0.002% | 99.854% |
| 2062 | CRAWFORD & CO | 0.002% | 99.856% |
| 2063 | HARDINGE INC | 0.002% | 99.858% |
| 2064 | LANNETT CO INC COMMON STOCK USD.001 | 0.002% | 99.860% |
| 2065 | CHEROKEE INC COMMON STOCK USD.02 | 0.002% | 99.862% |
| 2066 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | 0.002% | 99.865% |
| 2067 | WILLBROS GROUP INC COMMON STOCK USD.05 | 0.002% | 99.867% |
| 2068 | VOLT INFO SCIEN | 0.002% | 99.869% |
| 2069 | BLOCK(H&R)INC | 0.002% | 99.871% |
| 2070 | INVESTORS TITLE CO COMMON STOCK | 0.002% | 99.873% |
| 2071 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01 | 0.002% | 99.875% |
| 2072 | OPPENHEIMER HLD | 0.002% | 99.877% |
| 2073 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.002% | 99.879% |
| 2074 | ANGIE S LIST INC COMMON STOCK USD.001 | 0.002% | 99.881% |
| 2075 | INSYS THERAPEUTICS INC COMMON STOCK USD.0002145 | 0.002% | 99.883% |
| 2076 | NATURES SUNSHIN | 0.002% | 99.885% |
| 2077 | STRATTEC SECURI | 0.002% | 99.887% |
| 2078 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024 | 0.002% | 99.889% |
| 2079 | RYERSON HOLDING CORP COMMON STOCK USD.01 | 0.002% | 99.891% |
| 2080 | USA TRUCK INC COMMON STOCK USD.01 | 0.002% | 99.893% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2081 | STAGE STORES INC COMMON STOCK USD.01 | 0.002% | 99.895% |
| 2082 | SEACHANGE INTL | 0.002% | 99.897% |
| 2083 | STEIN MART INC COMMON STOCK USD.01 | 0.002% | 99.899% |
| 2084 | NCI INC A COMMON STOCK USD.019 | 0.002% | 99.901% |
| 2085 | QUALYS INC COMMON STOCK USD.001 | 0.002% | 99.902% |
| 2086 | ASTRONICS CORP CL B COMMON STOCK USD.01 | 0.002% | 99.904% |
| 2087 | FLUIDIGM CORP COMMON STOCK USD.001 | 0.002% | 99.906% |
| 2088 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | 0.002% | 99.908% |
| 2089 | PFENEX INC COMMON STOCK USD.001 | 0.002% | 99.910% |
| 2090 | YRC WORLDWIDE INC COMMON STOCK USD1.0 | 0.002% | 99.911% |
| 2091 | VAREX IMAGING CORP COMMON STOCK | 0.002% | 99.913% |
| 2092 | GAMCO INVESTORS INC A COMMON STOCK USD.001 | 0.002% | 99.915% |
| 2093 | SAFeway INC | 0.002% | 99.917% |
| 2094 | COLLECTORS UNIVERSE COMMON STOCK USD.001 | 0.002% | 99.918% |
| 2095 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | 0.002% | 99.920% |
| 2096 | RADISYS CORP COMMON STOCK | 0.002% | 99.922% |
| 2097 | RIVERVIEW BANCORP INC COMMON STOCK USD.01 | 0.002% | 99.923% |
| 2098 | BCB BANCORP INC COMMON STOCK | 0.002% | 99.925% |
| 2099 | EMCORE CORP COMMON STOCK | 0.002% | 99.927% |
| 2100 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01 | 0.002% | 99.928% |
| 2101 | UNISYS CORP | 0.002% | 99.930% |
| 2102 | PFSWEB INC COMMON STOCK USD.001 | 0.002% | 99.931% |
| 2103 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001 | 0.002% | 99.933% |
| 2104 | AWARE INC | 0.001% | 99.934% |
| 2105 | NRG YIELD INC CLASS C COMMON STOCK | 0.001% | 99.936% |
| 2106 | ENVESTNET INC COMMON STOCK | 0.001% | 99.937% |
| 2107 | NRG YIELD INC CLASS A COMMON STOCK USD.01 | 0.001% | 99.938% |
| 2108 | ROSETTA STONE INC COMMON STOCK USD.00005 | 0.001% | 99.940% |
| 2109 | HC2 HOLDINGS INC COMMON STOCK USD.001 | 0.001% | 99.941% |
| 2110 | ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001 | 0.001% | 99.943% |
| 2111 | LIBERTY MEDIA CORP BRAVES A TRACKING STK | 0.001% | 99.944% |
| 2112 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | 0.001% | 99.946% |
| 2113 | RGC RESOURCES INC COMMON STOCK USD5.0 | 0.001% | 99.947% |
| 2114 | NEUROCRINE BIOS | 0.001% | 99.948% |
| 2115 | CPI AEROSTRUCTURES INC COMMON STOCK USD.001 | 0.001% | 99.950% |
| 2116 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | 0.001% | 99.951% |
| 2117 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01 | 0.001% | 99.952% |
| 2118 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | 0.001% | 99.954% |
| 2119 | MODUSLINK GLOBA | 0.001% | 99.955% |
| 2120 | DIXIE GROUP INC COMMON STOCK USD3.0 | 0.001% | 99.956% |
| 2121 | TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.957% |
| 2122 | PDL BIOPHARMA INC COMMON STOCK USD.01 | 0.001% | 99.959% |
| 2123 | COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05 | 0.001% | 99.960% |
| 2124 | SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001 | 0.001% | 99.961% |
| 2125 | NEW YORK & CO I | 0.001% | 99.962% |
| 2126 | NUVECTRA CORP COMMON STOCK USD.001 | 0.001% | 99.964% |
| 2127 | INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01 | 0.001% | 99.965% |
| 2128 | MANNATECH INC COMMON STOCK USD.0001 | 0.001% | 99.966% |
| 2129 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | 0.001% | 99.967% |
| 2130 | REAL INDUSTRY I | 0.001% | 99.968% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2131 | BRAVO BRIO RESTAURANT GROUP COMMON STOCK | 0.001% | 99.969% |
| 2132 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01 | 0.001% | 99.971% |
| 2133 | BERKSHIRE BANCORP INC COMMON STOCK USD.1 | 0.001% | 99.972% |
| 2134 | CSS INDUSTRIES | 0.001% | 99.973% |
| 2135 | FIRST NBC BANK HOLDING CO COMMON STOCK | 0.001% | 99.974% |
| 2136 | BIOAMBER INC COMMON STOCK USD.01 | 0.001% | 99.975% |
| 2137 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | 0.001% | 99.976% |
| 2138 | VIRCO MFG CORPORATION COMMON STOCK USD.01 | 0.001% | 99.977% |
| 2139 | ESCALADE INC COMMON STOCK | 0.001% | 99.978% |
| 2140 | NICHOLAS FINANCIAL INC COMMON STOCK | 0.001% | 99.979% |
| 2141 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0 | 0.001% | 99.980% |
| 2142 | NATIONAL RESEARCH CORP A COMMON STOCK USD.001 | 0.001% | 99.981% |
| 2143 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01 | 0.001% | 99.982% |
| 2144 | ENGLOBAL CORP COMMON STOCK USD.001 | 0.001% | 99.983% |
| 2145 | AMREP CORP COMMON STOCK USD.1 | 0.001% | 99.984% |
| 2146 | COVISINT CORP COMMON STOCK | 0.001% | 99.985% |
| 2147 | CLEAR CHANNEL O | 0.001% | 99.986% |
| 2148 | QAD INC B COMMON STOCK USD.001 | 0.001% | 99.986% |
| 2149 | HANDY + HARMAN LTD COMMON STOCK USD.01 | 0.001% | 99.987% |
| 2150 | MARCHEX INC CLASS B COMMON STOCK USD.01 | 0.001% | 99.988% |
| 2151 | KONA GRILL INC COMMON STOCK USD.01 | 0.001% | 99.989% |
| 2152 | YORK WATER CO COMMON STOCK | 0.001% | 99.990% |
| 2153 | INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001 | 0.001% | 99.991% |
| 2154 | GASTAR EXPLORATION LTD COMMON STOCK USD.001 | 0.001% | 99.991% |
| 2155 | MITCHAM INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 99.992% |
| 2156 | HUDSON GLOBAL INC COMMON STOCK USD.001 | 0.001% | 99.993% |
| 2157 | ENTERPRISE BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.994% |
| 2158 | BUCKLE INC/THE COMMON STOCK USD.01 | 0.001% | 99.994% |
| 2159 | HARTE HANKS INC COMMON STOCK USD1.0 | 0.001% | 99.995% |
| 2160 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 99.996% |
| 2161 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | 0.001% | 99.997% |
| 2162 | QUMU CORP COMMON STOCK USD.01 | 0.001% | 99.997% |
| 2163 | TEEKAY TANKERS | 0.001% | 99.998% |
| 2164 | DESTINATION MATERNITY CORP COMMON STOCK USD.01 | 0.001% | 99.998% |
| 2165 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | 0.001% | 99.999% |
| 2166 | GSI TECHNOLOGY INC COMMON STOCK USD.001 | 0.001% | 99.999% |
| 2167 | VINCE HOLDING CORP COMMON STOCK USD.001 | 0.001% | 100.000% |
| 2168 | PHIBRO ANIMAL H | 0.000% | 100.000% |
| 2169 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01 | 0.000% | 100.001% |
| 2170 | BIOSCRIP INC COMMON STOCK USD.0001 | 0.000% | 100.001% |
| 2171 | ZEDGE INC CL B COMMON STOCK | 0.000% | 100.002% |
| 2172 | US Wire Order | 0.000% | 100.002% |
| 2173 | ASTA FUNDING INC COMMON STOCK USD.01 | 0.000% | 100.002% |
| 2174 | MICRON SOLUTIONS INC COMMON STOCK USD.01 | 0.000% | 100.003% |
| 2175 | PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1 | 0.000% | 100.003% |
| 2176 | RCM TECHNOLOGIES INC COMMON STOCK USD.05 | 0.000% | 100.003% |
| 2177 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | 0.000% | 100.003% |
| 2178 | LIPOCINE INC COMMON STOCK USD.0001 | 0.000% | 100.003% |
| 2179 | ABEONA THERAPEUTICS INC COMMON STOCK USD.01 | 0.000% | 100.003% |
| 2180 | SAFEMWAY INC | 0.000% | 100.004% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|---------------------------------------|--------------|
| 2181 | DYAX CORPORATIO | 0.000% | 100.004% |
| 2182 | AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01 | 0.000% | 100.004% |
| 2183 | FERROGLOBE PLC | - | 100.004% |
| 2184 | GERBER SCIENTIFIC INC COM COMMON STOCK | - | 100.004% |
| 2185 | US dollar - Lon | -0.004% | 100.000% |