

DFA Canada U.S. Core Equity Fund - Class F

As of March 31, 2017 (Updated Monthly)

Source: RBC

Holdings are subject to change. The information below represents the portfolio's holdings (excluding cash and cash equivalents) as of the date indicated, and may not be representative of the current or future investments of the portfolio. The information below should not be relied upon by the reader as research or investment advice regarding any security. This listing of portfolio holdings is for informational purposes only and should not be deemed a recommendation to buy the securities. The holdings information below does not constitute an offer to sell or a solicitation of an offer to buy any security. The holdings information has not been audited.

By viewing this listing of portfolio holdings, you are agreeing to not redistribute the information and to not misuse this information to the detriment of portfolio shareholders. Misuse of this information includes, but is not limited to, (i) purchasing or selling any securities listed in the portfolio holdings solely in reliance upon this information; (ii) trading against any of the portfolios or (iii) knowingly engaging in any trading practices that are damaging to Dimensional or one of the portfolios.

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.

Your use of this website signifies that you agree to follow and be bound by the terms and conditions of use in the Legal Notices.

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 1 | APPLE INC | 2.448% | 2.448% |
| 2 | AT+T INC COMMON STOCK USD1.0 | 2.041% | 4.489% |
| 3 | WELLS FARGO + CO COMMON STOCK USD1.666 | 1.808% | 6.297% |
| 4 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | 1.756% | 8.053% |
| 5 | MICROSOFT CORP COMMON STOCK USD.00000625 | 1.297% | 9.350% |
| 6 | EXXON MOBIL CORP COMMON STOCK | 1.178% | 10.528% |
| 7 | INTEL CORP COMMON STOCK USD.001 | 1.127% | 11.656% |
| 8 | COMCAST CORP CLASS A COMMON STOCK USD.01 | 1.050% | 12.706% |
| 9 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | 0.942% | 13.648% |
| 10 | BANK OF AMERICA | 0.888% | 14.536% |
| 11 | CISCO SYSTEMS | 0.886% | 15.423% |
| 12 | PFIZER INC COMMON STOCK USD.05 | 0.821% | 16.244% |
| 13 | WAL-MART STORES | 0.795% | 17.039% |
| 14 | CHEVRON CORP COMMON STOCK USD.75 | 0.755% | 17.794% |
| 15 | AMAZON.COM INC | 0.745% | 18.539% |
| 16 | FACEBOOK INC A COMMON STOCK USD.000006 | 0.701% | 19.240% |
| 17 | PROCTER + GAMBLE CO/THE COMMON STOCK | 0.692% | 19.932% |
| 18 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | 0.690% | 20.621% |
| 19 | CITIGROUP INC COMMON STOCK USD.01 | 0.630% | 21.251% |
| 20 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | 0.612% | 21.863% |
| 21 | WALT DISNEY(HLD) | 0.611% | 22.474% |
| 22 | UNITEDHEALTH GR | 0.587% | 23.061% |
| 23 | ALPHABET INC CL C COMMON STOCK USD.001 | 0.554% | 23.615% |
| 24 | ALPHABET INC CL A COMMON STOCK USD.001 | 0.539% | 24.154% |
| 25 | MERCK + CO. INC. COMMON STOCK USD.5 | 0.498% | 24.652% |
| 26 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | 0.482% | 25.135% |
| 27 | GENERAL MOTORS CO COMMON STOCK USD.01 | 0.452% | 25.586% |
| 28 | QUALCOMM INC COMMON STOCK USD.0001 | 0.451% | 26.037% |
| 29 | COCA-COLA CO | 0.448% | 26.485% |
| 30 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | 0.441% | 26.926% |
| 31 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | 0.439% | 27.365% |
| 32 | CVS HEALTH CORP COMMON STOCK USD.01 | 0.437% | 27.802% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 33 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | 0.413% | 28.215% |
| 34 | TIME WARNER INC COMMON STOCK USD.01 | 0.401% | 28.616% |
| 35 | UNION PACIFIC CORP COMMON STOCK USD2.5 | 0.397% | 29.013% |
| 36 | FORD MOTOR CO COMMON STOCK USD.01 | 0.392% | 29.405% |
| 37 | ORACLE CORP COMMON STOCK USD.01 | 0.392% | 29.797% |
| 38 | HOME DEPOT INC COMMON STOCK USD.05 | 0.373% | 30.170% |
| 39 | US BANCORP COMMON STOCK USD.01 | 0.369% | 30.539% |
| 40 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | 0.343% | 30.882% |
| 41 | PEPSICO INC COMMON STOCK USD.017 | 0.339% | 31.221% |
| 42 | PHILIP MORRIS INTERNATIONAL COMMON STOCK | 0.339% | 31.561% |
| 43 | MORGAN STANLEY COMMON STOCK USD.01 | 0.334% | 31.895% |
| 44 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | 0.330% | 32.224% |
| 45 | PNC BANK | 0.325% | 32.549% |
| 46 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | 0.322% | 32.871% |
| 47 | TRAVELERS COS | 0.317% | 33.188% |
| 48 | AMGEN INC COMMON STOCK USD.0001 | 0.313% | 33.501% |
| 49 | SCHLUMBERGER LTD COMMON STOCK USD.01 | 0.308% | 33.809% |
| 50 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | 0.304% | 34.114% |
| 51 | ALLERGAN PLC | 0.304% | 34.418% |
| 52 | ALTRIA GROUP INC COMMON STOCK USD.333 | 0.295% | 34.712% |
| 53 | HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01 | 0.293% | 35.005% |
| 54 | DELTA AIRLINES | 0.293% | 35.297% |
| 55 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | 0.287% | 35.584% |
| 56 | MEDTRONIC PLC | 0.282% | 35.866% |
| 57 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | 0.277% | 36.143% |
| 58 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 0.265% | 36.408% |
| 59 | AETNA INC COMMON STOCK USD.01 | 0.260% | 36.668% |
| 60 | TEXAS INSTRUMEN | 0.257% | 36.925% |
| 61 | FEDEX CORPORATI | 0.256% | 37.182% |
| 62 | CSX CORP | 0.245% | 37.427% |
| 63 | 3M CO COMMON STOCK USD.01 | 0.241% | 37.668% |
| 64 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | 0.238% | 37.906% |
| 65 | ABBOTT LABORATORIES COMMON STOCK | 0.238% | 38.144% |
| 66 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | 0.237% | 38.382% |
| 67 | ANTHEM INC COMMON STOCK USD.01 | 0.233% | 38.615% |
| 68 | CAPITAL ONE FIN | 0.232% | 38.847% |
| 69 | ACE LTD | 0.232% | 39.078% |
| 70 | DANAHER CORP COMMON STOCK USD.01 | 0.231% | 39.310% |
| 71 | MCDONALD S CORP COMMON STOCK USD.01 | 0.231% | 39.540% |
| 72 | CONOCOPHILLIPS COMMON STOCK USD.01 | 0.230% | 39.770% |
| 73 | MASTERCARD INC A COMMON STOCK USD.0001 | 0.226% | 39.997% |
| 74 | ABBVIE INC COMMON STOCK USD.01 | 0.224% | 40.221% |
| 75 | CATERPILLAR INC COMMON STOCK USD1.0 | 0.218% | 40.438% |
| 76 | BOEING CO/THE COMMON STOCK USD5.0 | 0.217% | 40.656% |
| 77 | VALERO ENERGY C | 0.217% | 40.873% |
| 78 | MICRON TECHNOLO | 0.207% | 41.080% |
| 79 | CELGENE CORP | 0.205% | 41.286% |
| 80 | BB+T CORP COMMON STOCK USD5.0 | 0.201% | 41.487% |
| 81 | BLACKROCK INC COMMON STOCK USD.01 | 0.198% | 41.685% |
| 82 | COSTCO WHOLESALE | 0.196% | 41.882% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 83 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | 0.194% | 42.076% |
| 84 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | 0.194% | 42.269% |
| 85 | SOUTHWEST AIRLI | 0.188% | 42.457% |
| 86 | MARATHON PETROLEUM CORP COMMON STOCK | 0.187% | 42.644% |
| 87 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | 0.187% | 42.832% |
| 88 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | 0.187% | 43.018% |
| 89 | NORFOLK STHN CO | 0.186% | 43.205% |
| 90 | DISCOVER FINL S | 0.183% | 43.388% |
| 91 | NIKE INC CL B COMMON STOCK USD1.0 | 0.182% | 43.570% |
| 92 | GILEAD SCIENCES | 0.181% | 43.751% |
| 93 | METLIFE INC COMMON STOCK USD.01 | 0.180% | 43.931% |
| 94 | STARBUCKS CORP | 0.178% | 44.109% |
| 95 | JOHNSON CONTROL | 0.172% | 44.280% |
| 96 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | 0.170% | 44.450% |
| 97 | AFLAC INC COMMON STOCK USD.1 | 0.161% | 44.611% |
| 98 | BIOGEN IDEC INC | 0.159% | 44.770% |
| 99 | EATON CORP PLC | 0.158% | 44.927% |
| 100 | ACCENTURE PLC A | 0.156% | 45.083% |
| 101 | UTD PARCEL SERV | 0.153% | 45.236% |
| 102 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | 0.152% | 45.388% |
| 103 | KINDER MORGAN INC COMMON STOCK USD.01 | 0.152% | 45.539% |
| 104 | SUNTRUST BANKS | 0.151% | 45.690% |
| 105 | ELI LILLY + CO COMMON STOCK | 0.151% | 45.841% |
| 106 | LOCKHEED MARTIN | 0.148% | 45.989% |
| 107 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | 0.143% | 46.132% |
| 108 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | 0.142% | 46.274% |
| 109 | LOWE'S COS INC | 0.142% | 46.416% |
| 110 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | 0.141% | 46.557% |
| 111 | TE CONNECTIVITY | 0.140% | 46.697% |
| 112 | YAHOO INC | 0.140% | 46.837% |
| 113 | ALLSTATE CORP COMMON STOCK USD.01 | 0.140% | 46.977% |
| 114 | SCHWAB(CHARLES) | 0.139% | 47.116% |
| 115 | STATE STREET CORP COMMON STOCK USD1.0 | 0.139% | 47.255% |
| 116 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | 0.137% | 47.392% |
| 117 | CME GROUP INC COMMON STOCK USD.01 | 0.137% | 47.529% |
| 118 | PHILLIPS 66 COMMON STOCK | 0.136% | 47.665% |
| 119 | WESTERN DIGITAL | 0.136% | 47.801% |
| 120 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | 0.134% | 47.935% |
| 121 | NEXTERA ENERGY INC COMMON STOCK USD.01 | 0.134% | 48.069% |
| 122 | BEST BUY CO INC | 0.133% | 48.202% |
| 123 | VIACOM INC CLASS B COMMON STOCK USD.001 | 0.132% | 48.335% |
| 124 | T MOBILE US INC COMMON STOCK USD.0001 | 0.131% | 48.465% |
| 125 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | 0.130% | 48.596% |
| 126 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | 0.130% | 48.725% |
| 127 | CORNING INC COMMON STOCK USD.5 | 0.129% | 48.855% |
| 128 | GEN DYNAMICS CO | 0.128% | 48.983% |
| 129 | TYSON FOODS INC | 0.128% | 49.110% |
| 130 | RAYTHEON COMPANY COMMON STOCK USD.01 | 0.125% | 49.235% |
| 131 | TARGET CORPORAT | 0.124% | 49.359% |
| 132 | PRICELINE GROUP INC/THE COMMON STOCK USD.008 | 0.123% | 49.482% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 133 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | 0.122% | 49.604% |
| 134 | M + T BANK CORP COMMON STOCK USD.5 | 0.120% | 49.724% |
| 135 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | 0.120% | 49.844% |
| 136 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | 0.119% | 49.963% |
| 137 | INGERSOLL-RAND | 0.118% | 50.081% |
| 138 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | 0.118% | 50.199% |
| 139 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | 0.117% | 50.317% |
| 140 | HARTFORD FINANC | 0.117% | 50.434% |
| 141 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | 0.116% | 50.549% |
| 142 | CARNIVAL CORP COMMON STOCK USD.01 | 0.114% | 50.664% |
| 143 | WHIRLPOOL CORP | 0.112% | 50.776% |
| 144 | MGM MIRAGE INC | 0.112% | 50.888% |
| 145 | BROADCOM LTD | 0.112% | 50.999% |
| 146 | ARCHER DANIELS | 0.110% | 51.109% |
| 147 | CENTURYLINK INC COMMON STOCK USD1.0 | 0.108% | 51.217% |
| 148 | PACCAR INC | 0.107% | 51.324% |
| 149 | TJX COS INC | 0.107% | 51.431% |
| 150 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | 0.107% | 51.538% |
| 151 | EOG RESOURCES | 0.107% | 51.644% |
| 152 | FIFTH THIRD BAN | 0.107% | 51.751% |
| 153 | STRYKER CORP | 0.106% | 51.857% |
| 154 | DOMINION RES(VI | 0.106% | 51.963% |
| 155 | MCKESSON CORP. | 0.106% | 52.069% |
| 156 | DUKE ENERGY CORP COMMON STOCK USD.001 | 0.105% | 52.174% |
| 157 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | 0.104% | 52.279% |
| 158 | PRAXAIR STK | 0.104% | 52.382% |
| 159 | TESORO CORP | 0.103% | 52.486% |
| 160 | EASTMAN CHEMICA | 0.103% | 52.589% |
| 161 | GOODYEAR TIRE & | 0.103% | 52.691% |
| 162 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | 0.102% | 52.793% |
| 163 | MARSH & MCLENNA | 0.102% | 52.895% |
| 164 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | 0.102% | 52.997% |
| 165 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | 0.102% | 53.098% |
| 166 | SIMON PROPERTY GROUP INC REIT USD.0001 | 0.101% | 53.199% |
| 167 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | 0.100% | 53.300% |
| 168 | MOLSONCOORS-B-U | 0.100% | 53.399% |
| 169 | BECTON DICKINSON | 0.100% | 53.499% |
| 170 | LEAR CORP | 0.099% | 53.598% |
| 171 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | 0.097% | 53.695% |
| 172 | LYONDELLBASELL | 0.097% | 53.793% |
| 173 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | 0.096% | 53.889% |
| 174 | PROGRESSIVE CORP COMMON STOCK USD1.0 | 0.096% | 53.985% |
| 175 | QUEST DIAGNOSTI | 0.096% | 54.080% |
| 176 | NEWMONT MINING CORP COMMON STOCK USD1.6 | 0.095% | 54.175% |
| 177 | BAXTER INTL INC | 0.094% | 54.269% |
| 178 | EBAY INC | 0.094% | 54.363% |
| 179 | ANADARKO PETROL | 0.094% | 54.457% |
| 180 | ADOBE SYSTEMS I | 0.094% | 54.550% |
| 181 | DOLLAR TREE INC | 0.092% | 54.643% |
| 182 | DAVITA INC COMMON STOCK USD.001 | 0.092% | 54.735% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 183 | DEERE + CO COMMON STOCK USD1.0 | 0.092% | 54.827% |
| 184 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | 0.092% | 54.919% |
| 185 | CA INC COMMON STOCK USD.1 | 0.091% | 55.010% |
| 186 | LAM RESEARCH CORP COMMON STOCK USD.001 | 0.091% | 55.101% |
| 187 | ZIMMER HLDGS IN | 0.090% | 55.191% |
| 188 | SOUTHERN CO | 0.090% | 55.281% |
| 189 | GENERAL MILLS I | 0.090% | 55.372% |
| 190 | TEXTRON INC COMMON STOCK USD.125 | 0.089% | 55.460% |
| 191 | APPLIED MATERIALS INC COMMON STOCK USD.01 | 0.089% | 55.549% |
| 192 | DOVER CORP | 0.088% | 55.637% |
| 193 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | 0.088% | 55.726% |
| 194 | KIMBERLY-CLARK | 0.087% | 55.813% |
| 195 | BUNGE LTD COMMON STOCK USD.01 | 0.087% | 55.899% |
| 196 | REPUBLIC SERVIC | 0.086% | 55.985% |
| 197 | HP INC COMMON STOCK USD.01 | 0.085% | 56.070% |
| 198 | NORTHROP GRUMMA | 0.084% | 56.154% |
| 199 | GENUINE PARTS C | 0.083% | 56.237% |
| 200 | MACY S INC COMMON STOCK USD.01 | 0.083% | 56.321% |
| 201 | NORWEGIAN CRUIS | 0.083% | 56.404% |
| 202 | KROGER CO | 0.083% | 56.487% |
| 203 | ALLY FINANCIAL INC COMMON STOCK USD.1 | 0.083% | 56.570% |
| 204 | CBS CORP CLASS B NON VOTING COMMON STOCK USD.001 | 0.083% | 56.653% |
| 205 | NVIDIA CORP | 0.083% | 56.735% |
| 206 | AON PLC | 0.082% | 56.817% |
| 207 | UNIVERSAL HLTH | 0.082% | 56.900% |
| 208 | CARDINAL HEALTH | 0.081% | 56.981% |
| 209 | INVESCO LTD COMMON STOCK USD.2 | 0.081% | 57.062% |
| 210 | JM SMUCKER CO/THE COMMON STOCK | 0.080% | 57.143% |
| 211 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | 0.080% | 57.223% |
| 212 | NUCOR CORP | 0.080% | 57.303% |
| 213 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | 0.079% | 57.382% |
| 214 | ALBEMARLE CORP | 0.079% | 57.461% |
| 215 | GAP INC | 0.079% | 57.540% |
| 216 | NORTHERN TRUST | 0.079% | 57.618% |
| 217 | WILLIS TOWERS W | 0.077% | 57.695% |
| 218 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | 0.077% | 57.773% |
| 219 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | 0.076% | 57.849% |
| 220 | HUNTSMAN CORP COMMON STOCK USD.01 | 0.076% | 57.925% |
| 221 | CARMAX INC COMMON STOCK USD.5 | 0.076% | 58.001% |
| 222 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | 0.075% | 58.076% |
| 223 | FLEXTRONICS INT | 0.075% | 58.151% |
| 224 | WESTROCK CO COMMON STOCK | 0.075% | 58.226% |
| 225 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | 0.075% | 58.301% |
| 226 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | 0.075% | 58.376% |
| 227 | TIFFANY & CO | 0.074% | 58.450% |
| 228 | KOHL'S CORPORATI | 0.074% | 58.524% |
| 229 | ON SEMICONDUCTOR CORP COMMON STOCK USD.01 | 0.074% | 58.598% |
| 230 | WHOLE FOODS MAR | 0.074% | 58.673% |
| 231 | UTD THERAPEUTIC | 0.074% | 58.747% |
| 232 | NETAPP INC. | 0.074% | 58.820% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 233 | AIR PRODS & CHE | 0.074% | 58.894% |
| 234 | PG&E CORP | 0.073% | 58.967% |
| 235 | EXELON CORP COMMON STOCK | 0.073% | 59.040% |
| 236 | CBRE GROUP INC A COMMON STOCK USD.01 | 0.073% | 59.113% |
| 237 | AGILENT TECHNOL | 0.073% | 59.185% |
| 238 | CELANESE CORP SERIES A COMMON STOCK USD.0001 | 0.072% | 59.258% |
| 239 | AMETEK INC COMMON STOCK USD.01 | 0.072% | 59.330% |
| 240 | TEGNA INC COMMON STOCK USD1.0 | 0.072% | 59.401% |
| 241 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | 0.071% | 59.473% |
| 242 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | 0.071% | 59.544% |
| 243 | S+P GLOBAL INC COMMON STOCK USD1.0 | 0.071% | 59.615% |
| 244 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | 0.071% | 59.686% |
| 245 | ENVISION HEALTHCARE CORP COMMON STOCK | 0.071% | 59.757% |
| 246 | FOOT LOCKER INC COMMON STOCK USD.01 | 0.071% | 59.827% |
| 247 | JABIL CIRCUIT I | 0.071% | 59.898% |
| 248 | COTY INC CL A COMMON STOCK USD.01 | 0.071% | 59.969% |
| 249 | UNUM GROUP | 0.070% | 60.039% |
| 250 | HARLEY DAVIDSON | 0.070% | 60.110% |
| 251 | AMER ELEC POWER | 0.070% | 60.180% |
| 252 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 | 0.070% | 60.250% |
| 253 | ECOLAB INC COMMON STOCK USD1.0 | 0.069% | 60.319% |
| 254 | KEYCORP | 0.069% | 60.388% |
| 255 | DR HORTON INC COMMON STOCK USD.01 | 0.069% | 60.457% |
| 256 | LOEWS CORP COMMON STOCK USD.01 | 0.068% | 60.525% |
| 257 | CUMMINS INC | 0.068% | 60.593% |
| 258 | VULCAN MATERIAL | 0.067% | 60.660% |
| 259 | AMERICAN AIRLINES GROUP INC COMMON STOCK | 0.067% | 60.727% |
| 260 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | 0.067% | 60.794% |
| 261 | COACH INC | 0.067% | 60.861% |
| 262 | NATIONAL OILWEL | 0.066% | 60.927% |
| 263 | LAS VEGAS SANDS | 0.066% | 60.993% |
| 264 | HESS CORPORATIO | 0.066% | 61.059% |
| 265 | POST HOLDINGS INC COMMON STOCK USD.01 | 0.066% | 61.125% |
| 266 | PPG INDUSTRIES INC COMMON STOCK USD1.67 | 0.065% | 61.190% |
| 267 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | 0.065% | 61.256% |
| 268 | ARAMARK COMMON STOCK USD.01 | 0.065% | 61.320% |
| 269 | NOBLE ENERGY IN | 0.065% | 61.385% |
| 270 | LINCOLN NATL CO | 0.065% | 61.450% |
| 271 | LENNAR CORP CL | 0.064% | 61.514% |
| 272 | DELPHI AUTOMOTI | 0.064% | 61.578% |
| 273 | BORGWARNER INC COMMON STOCK USD.01 | 0.064% | 61.642% |
| 274 | LKQ CORP COMMON STOCK USD.01 | 0.063% | 61.705% |
| 275 | AUTOLIV INC | 0.063% | 61.768% |
| 276 | ROCKWELL AUTO | 0.063% | 61.832% |
| 277 | GENTEX CORP COMMON STOCK USD.06 | 0.063% | 61.894% |
| 278 | HENRY SCHEIN CO | 0.063% | 61.957% |
| 279 | ACTIVISION BLIZ | 0.062% | 62.020% |
| 280 | XPO LOGISTICS INC COMMON STOCK USD.001 | 0.062% | 62.082% |
| 281 | ETRADE FINANCIA | 0.062% | 62.144% |
| 282 | BED BATH & BEYO | 0.062% | 62.205% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 283 | WILLIAMS-SONOMA | 0.062% | 62.267% |
| 284 | CONCHO RESOURCE | 0.062% | 62.329% |
| 285 | TARGA RESOURCES CORP COMMON STOCK USD.001 | 0.062% | 62.391% |
| 286 | INGREDION INC COMMON STOCK USD.01 | 0.062% | 62.452% |
| 287 | HUNTINGTON BANC | 0.061% | 62.513% |
| 288 | CENTENE CORP COMMON STOCK USD.001 | 0.061% | 62.575% |
| 289 | JUNIPER NETWORK | 0.061% | 62.636% |
| 290 | PUBLIC STORAGE | 0.061% | 62.697% |
| 291 | NASDAQ INC COMMON STOCK USD.01 | 0.060% | 62.757% |
| 292 | EQUINIX INC REIT USD.001 | 0.060% | 62.817% |
| 293 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | 0.060% | 62.878% |
| 294 | WW GRAINGER INC | 0.060% | 62.938% |
| 295 | OWENS CORNING COMMON STOCK USD.001 | 0.060% | 62.998% |
| 296 | SLM CORP COMMON STOCK USD.2 | 0.060% | 63.057% |
| 297 | PENTAIR PLC | 0.060% | 63.117% |
| 298 | TORCHMARK CORP COMMON STOCK USD1.0 | 0.059% | 63.176% |
| 299 | NAVIENT CORP COMMON STOCK USD.01 | 0.059% | 63.235% |
| 300 | AKAMAI TECHNOLO | 0.059% | 63.294% |
| 301 | INTUIT INC COMMON STOCK USD.01 | 0.059% | 63.353% |
| 302 | MARKEL CORP COMMON STOCK | 0.059% | 63.411% |
| 303 | MARATHON OIL CO | 0.059% | 63.470% |
| 304 | MARTIN MARIETTA | 0.058% | 63.529% |
| 305 | LIBERTY BROADBAND C COMMON STOCK USD.01 | 0.058% | 63.587% |
| 306 | ELECTRONIC ARTS | 0.058% | 63.645% |
| 307 | NEWELL BRANDS INC COMMON STOCK USD1.0 | 0.058% | 63.704% |
| 308 | AFFILIATED MNGR | 0.058% | 63.762% |
| 309 | RYDER SYSTEM IN | 0.058% | 63.820% |
| 310 | ORBITAL ATK INC COMMON STOCK USD.01 | 0.058% | 63.877% |
| 311 | PROLOGIS INC REIT USD.01 | 0.058% | 63.935% |
| 312 | AMPHENOL CORP | 0.058% | 63.993% |
| 313 | BARD(CR)INC | 0.058% | 64.051% |
| 314 | DELL TECHNOLOGIES INC CL V TRACKING STK | 0.058% | 64.108% |
| 315 | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01 | 0.057% | 64.166% |
| 316 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | 0.057% | 64.223% |
| 317 | SYNOPSIS INC | 0.057% | 64.280% |
| 318 | EVEREST RE GROU | 0.057% | 64.337% |
| 319 | SYSCO CORP COMMON STOCK USD1.0 | 0.057% | 64.394% |
| 320 | SNAP-ON INC | 0.056% | 64.450% |
| 321 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | 0.056% | 64.506% |
| 322 | BALL CORP | 0.056% | 64.562% |
| 323 | XEROX CORP COMMON STOCK USD1.0 | 0.056% | 64.618% |
| 324 | EDISON INTERNATIONAL COMMON STOCK | 0.056% | 64.674% |
| 325 | ASSURANT INC COMMON STOCK USD.01 | 0.056% | 64.730% |
| 326 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01 | 0.056% | 64.786% |
| 327 | MYLAN INC/PA | 0.056% | 64.842% |
| 328 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | 0.056% | 64.898% |
| 329 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | 0.056% | 64.954% |
| 330 | IPG PHOTONICS C | 0.056% | 65.009% |
| 331 | WR BERKLEY CORP COMMON STOCK USD.2 | 0.055% | 65.065% |
| 332 | ARROW ELECTRONI | 0.055% | 65.120% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 333 | HCA HOLDINGS INC COMMON STOCK USD.01 | 0.055% | 65.176% |
| 334 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | 0.055% | 65.231% |
| 335 | FLUOR CORP COMMON STOCK USD.01 | 0.055% | 65.286% |
| 336 | HEXCEL CORP COMMON STOCK USD.01 | 0.055% | 65.341% |
| 337 | SEMPRA ENERGY COMMON STOCK | 0.055% | 65.396% |
| 338 | PPL CORPORATION | 0.055% | 65.451% |
| 339 | AVALONBAY COMMUNITIES INC REIT USD.01 | 0.055% | 65.506% |
| 340 | AUTONATION INC | 0.055% | 65.560% |
| 341 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | 0.055% | 65.615% |
| 342 | CLOROX CO | 0.055% | 65.669% |
| 343 | TERADYNE INC | 0.054% | 65.724% |
| 344 | BRUNSWICK CORP | 0.054% | 65.778% |
| 345 | HALLIBURTON CO | 0.054% | 65.832% |
| 346 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | 0.054% | 65.886% |
| 347 | FNF GROUP TRACKING STK USD.0001 | 0.054% | 65.940% |
| 348 | SENSATA TECHNOL | 0.054% | 65.994% |
| 349 | ROSS STORES INC | 0.054% | 66.048% |
| 350 | ROCKWELL COLLIN | 0.054% | 66.102% |
| 351 | PVH CORP COMMON STOCK USD1.0 | 0.054% | 66.155% |
| 352 | ULTA BEAUTY INC COMMON STOCK USD.01 | 0.054% | 66.209% |
| 353 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | 0.054% | 66.263% |
| 354 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | 0.053% | 66.316% |
| 355 | OLIN CORP | 0.053% | 66.370% |
| 356 | HORMEL FOODS CORP COMMON STOCK USD.01465 | 0.053% | 66.423% |
| 357 | USG CORP | 0.053% | 66.476% |
| 358 | HILL ROM HOLDINGS INC COMMON STOCK | 0.053% | 66.529% |
| 359 | HARRIS CORP | 0.053% | 66.582% |
| 360 | DTE ENERGY INC | 0.053% | 66.636% |
| 361 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | 0.053% | 66.688% |
| 362 | NIELSEN HOLDING | 0.053% | 66.741% |
| 363 | FISERV INC COMMON STOCK USD.01 | 0.053% | 66.794% |
| 364 | INTERNATIONAL G | 0.053% | 66.847% |
| 365 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | 0.053% | 66.899% |
| 366 | THOR INDUSTRIES INC COMMON STOCK USD.1 | 0.053% | 66.952% |
| 367 | ZOETIS INC COMMON STOCK USD.01 | 0.053% | 67.005% |
| 368 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | 0.052% | 67.057% |
| 369 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.052% | 67.109% |
| 370 | TOLL BROTHERS INC COMMON STOCK USD.01 | 0.052% | 67.161% |
| 371 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | 0.052% | 67.213% |
| 372 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001 | 0.052% | 67.265% |
| 373 | MID AMERICA APARTMENT COMM REIT USD.01 | 0.052% | 67.317% |
| 374 | AECOM COMMON STOCK USD.01 | 0.052% | 67.368% |
| 375 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | 0.051% | 67.420% |
| 376 | NRG ENERGY | 0.051% | 67.471% |
| 377 | OSHKOSH CORP COMMON STOCK USD.01 | 0.051% | 67.523% |
| 378 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | 0.051% | 67.574% |
| 379 | SYNNEX CORP COMMON STOCK USD.001 | 0.051% | 67.625% |
| 380 | COOPER COS INC | 0.051% | 67.676% |
| 381 | FLIR SYSTEMS INC COMMON STOCK USD.01 | 0.051% | 67.727% |
| 382 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | 0.051% | 67.778% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 383 | CAMPBELL SOUP C | 0.051% | 67.829% |
| 384 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | 0.051% | 67.880% |
| 385 | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | 0.051% | 67.931% |
| 386 | JONES LANG LASA | 0.051% | 67.981% |
| 387 | AGCO CORP | 0.051% | 68.032% |
| 388 | ASSURED GUARANT | 0.050% | 68.082% |
| 389 | COMERICA INC | 0.050% | 68.132% |
| 390 | SPRINT CORP COMMON STOCK USD.01 | 0.050% | 68.183% |
| 391 | PULTEGROUP INC. | 0.050% | 68.233% |
| 392 | BEMIS COMPANY COMMON STOCK USD.1 | 0.050% | 68.283% |
| 393 | WEC ENERGY GROU | 0.050% | 68.334% |
| 394 | Arch Capital Gr | 0.050% | 68.384% |
| 395 | QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01 | 0.050% | 68.434% |
| 396 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01 | 0.050% | 68.484% |
| 397 | YUM BRANDS INC COMMON STOCK | 0.050% | 68.534% |
| 398 | SPIRIT AEROSYST | 0.050% | 68.583% |
| 399 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | 0.050% | 68.633% |
| 400 | APTARGROUP INC COMMON STOCK USD.01 | 0.049% | 68.682% |
| 401 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | 0.049% | 68.731% |
| 402 | WELLTOWER INC REIT USD1.0 | 0.049% | 68.780% |
| 403 | PUBLIC SERVICE | 0.049% | 68.828% |
| 404 | CINTAS CORP | 0.049% | 68.877% |
| 405 | XCEL ENERGY INC COMMON STOCK USD2.5 | 0.049% | 68.926% |
| 406 | ARRIS INTERNATI | 0.048% | 68.974% |
| 407 | SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01 | 0.048% | 69.022% |
| 408 | PRIMERICA INC COMMON STOCK | 0.048% | 69.071% |
| 409 | EQUITY RESIDENT | 0.048% | 69.119% |
| 410 | CASEYS GEN STOR | 0.048% | 69.167% |
| 411 | PINNACLE FOODS INC COMMON STOCK USD.01 | 0.048% | 69.215% |
| 412 | HUBBELL INC COMMON STOCK USD.01 | 0.048% | 69.263% |
| 413 | ESSENT GROUP LT | 0.048% | 69.311% |
| 414 | GARMIN LTD. | 0.048% | 69.359% |
| 415 | MANPOWER INC | 0.048% | 69.407% |
| 416 | AMDOCS LTD COMMON STOCK GBP.0001 | 0.048% | 69.455% |
| 417 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | 0.048% | 69.503% |
| 418 | AIR LEASE CORP | 0.048% | 69.551% |
| 419 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | 0.048% | 69.599% |
| 420 | ARCONIC INC COMMON STOCK | 0.048% | 69.646% |
| 421 | CIT GROUP INC COMMON STOCK USD.01 | 0.047% | 69.694% |
| 422 | TRINITY INDS | 0.047% | 69.741% |
| 423 | SPIRIT AIRLINES INC COMMON STOCK USD.0001 | 0.047% | 69.789% |
| 424 | EQUIFAX INC | 0.047% | 69.836% |
| 425 | QUANTA SERVICES | 0.047% | 69.883% |
| 426 | VALIDUS HOLDING | 0.047% | 69.930% |
| 427 | XL GROUP LTD | 0.047% | 69.977% |
| 428 | IAC/INTERACTIVECORP COMMON STOCK USD.001 | 0.047% | 70.024% |
| 429 | EXPEDIA INC COMMON STOCK USD.001 | 0.047% | 70.070% |
| 430 | COMPUTER SCIENCES CORP COMMON STOCK USD1.0 | 0.047% | 70.117% |
| 431 | DISH NETWORK | 0.047% | 70.164% |
| 432 | MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01 | 0.047% | 70.210% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 433 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | 0.046% | 70.257% |
| 434 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | 0.046% | 70.303% |
| 435 | LPL FINANCIAL HOLDINGS INC COMMON STOCK | 0.046% | 70.349% |
| 436 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | 0.046% | 70.396% |
| 437 | CITRIX SYSTEMS | 0.046% | 70.442% |
| 438 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.046% | 70.488% |
| 439 | STEEL DYNAMICS INC COMMON STOCK USD.005 | 0.046% | 70.533% |
| 440 | STAPLES INC | 0.046% | 70.579% |
| 441 | FREEPORT-MCMORA | 0.046% | 70.624% |
| 442 | PATTERSON COS INC COMMON STOCK USD.01 | 0.046% | 70.670% |
| 443 | MAXIM INTEGRATE | 0.046% | 70.715% |
| 444 | ESSEX PROP TRUS | 0.045% | 70.761% |
| 445 | SHERWIN WILLIAM | 0.045% | 70.806% |
| 446 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01 | 0.045% | 70.851% |
| 447 | AUTOZONE INC COMMON STOCK USD.01 | 0.045% | 70.896% |
| 448 | EMCOR GROUP INC COMMON STOCK USD.01 | 0.045% | 70.941% |
| 449 | EATON VANCE CORP COMMON STOCK USD.00390625 | 0.045% | 70.986% |
| 450 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | 0.045% | 71.031% |
| 451 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | 0.045% | 71.076% |
| 452 | SONOCO PRODUCTS | 0.045% | 71.121% |
| 453 | CALPINE CORP | 0.045% | 71.166% |
| 454 | UTD RENTALS INC | 0.044% | 71.210% |
| 455 | NETFLIX INC COMMON STOCK USD.001 | 0.044% | 71.254% |
| 456 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | 0.044% | 71.299% |
| 457 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.044% | 71.343% |
| 458 | MOSAIC CO | 0.044% | 71.387% |
| 459 | HASBRO INC | 0.044% | 71.431% |
| 460 | CABOT CORP | 0.044% | 71.475% |
| 461 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | 0.044% | 71.519% |
| 462 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | 0.044% | 71.563% |
| 463 | J2 GLOBAL INC COMMON STOCK USD.01 | 0.044% | 71.607% |
| 464 | TERADATA CORP COMMON STOCK USD.01 | 0.044% | 71.650% |
| 465 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | 0.044% | 71.694% |
| 466 | KELLOGG CO | 0.044% | 71.737% |
| 467 | BOSTON PROPERTIES INC REIT USD.01 | 0.043% | 71.781% |
| 468 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001 | 0.043% | 71.824% |
| 469 | FIRST HORIZON N | 0.043% | 71.868% |
| 470 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | 0.043% | 71.911% |
| 471 | DYCOM INDUSTRIE | 0.043% | 71.954% |
| 472 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | 0.043% | 71.997% |
| 473 | MATTEL INC COMMON STOCK USD1.0 | 0.043% | 72.041% |
| 474 | DANA HOLDING CO | 0.043% | 72.083% |
| 475 | VERISK ANALYTICS INC COMMON STOCK USD.001 | 0.043% | 72.126% |
| 476 | OMNICOM GROUP I | 0.043% | 72.169% |
| 477 | SIGNET JEWELERS | 0.043% | 72.212% |
| 478 | VCA INC COMMON STOCK USD.001 | 0.043% | 72.255% |
| 479 | COLFAX CORP | 0.043% | 72.298% |
| 480 | MURPHY OIL CORP | 0.043% | 72.340% |
| 481 | RSP PERMIAN INC COMMON STOCK USD.01 | 0.043% | 72.383% |
| 482 | HOLOGIC INC COMMON STOCK USD.01 | 0.043% | 72.426% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 483 | VENTAS INC-REIT | 0.042% | 72.468% |
| 484 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | 0.042% | 72.510% |
| 485 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | 0.042% | 72.553% |
| 486 | HCP INC. | 0.042% | 72.595% |
| 487 | SKECHERS USA INC CL A COMMON STOCK USD.001 | 0.042% | 72.637% |
| 488 | RICE ENERGY INC COMMON STOCK USD.01 | 0.042% | 72.680% |
| 489 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | 0.042% | 72.722% |
| 490 | WILLIAMS COS IN | 0.042% | 72.763% |
| 491 | SIGNATURE BANK COMMON STOCK USD.01 | 0.042% | 72.805% |
| 492 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | 0.042% | 72.847% |
| 493 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | 0.042% | 72.888% |
| 494 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | 0.042% | 72.930% |
| 495 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | 0.042% | 72.971% |
| 496 | SERVICE CORP IN | 0.042% | 73.013% |
| 497 | PACWEST BANCORP COMMON STOCK | 0.041% | 73.054% |
| 498 | ITT INC COMMON STOCK USD1.0 | 0.041% | 73.096% |
| 499 | ALLIED WORLD AS | 0.041% | 73.137% |
| 500 | HOWARD HUGHES CORP/THE COMMON STOCK | 0.041% | 73.178% |
| 501 | SEAGATE TECHNOL | 0.041% | 73.219% |
| 502 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | 0.041% | 73.261% |
| 503 | BROWN + BROWN INC COMMON STOCK USD.1 | 0.041% | 73.302% |
| 504 | XILINX INC | 0.041% | 73.343% |
| 505 | WHITE MOUNTAINS | 0.041% | 73.384% |
| 506 | WPX ENERGY INC COMMON STOCK | 0.041% | 73.425% |
| 507 | EXTENDED STAY AMERICA INC UNIT USD.01 | 0.041% | 73.466% |
| 508 | ANALOG DEVICES INC COMMON STOCK USD.167 | 0.041% | 73.507% |
| 509 | COMMERCE BANCSH | 0.041% | 73.548% |
| 510 | ALLEGHANY CORP COMMON STOCK USD1.0 | 0.041% | 73.589% |
| 511 | POLARIS INDUSTR | 0.041% | 73.629% |
| 512 | FLOWERS FOODS INC COMMON STOCK USD.01 | 0.041% | 73.670% |
| 513 | MOODY S CORP COMMON STOCK USD.01 | 0.041% | 73.711% |
| 514 | BANKUNITED INC COMMON STOCK USD.01 | 0.041% | 73.752% |
| 515 | LINCOLN ELEC HL | 0.041% | 73.793% |
| 516 | VORNADO REALTY TRUST REIT USD.04 | 0.041% | 73.833% |
| 517 | CHURCH & DWIGHT | 0.041% | 73.874% |
| 518 | HOST HOTELS & | 0.041% | 73.914% |
| 519 | EAST WEST BANCORP INC COMMON STOCK USD.001 | 0.040% | 73.955% |
| 520 | IDEX CORP | 0.040% | 73.995% |
| 521 | DIGITAL REALTY | 0.040% | 74.035% |
| 522 | LEUCADIA NATIONAL CORP COMMON STOCK USD1.0 | 0.040% | 74.075% |
| 523 | EAGLE MATERIALS | 0.040% | 74.115% |
| 524 | HOME BANCSHARES INC COMMON STOCK USD.01 | 0.040% | 74.154% |
| 525 | LOGMEIN INC COMMON STOCK USD.01 | 0.040% | 74.194% |
| 526 | PAYCHEX INC | 0.040% | 74.234% |
| 527 | INCYTE PHARMACE | 0.040% | 74.274% |
| 528 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | 0.040% | 74.313% |
| 529 | DST SYST INC DE | 0.040% | 74.353% |
| 530 | CONSOL ENERGY INC COMMON STOCK USD.01 | 0.040% | 74.392% |
| 531 | INVESTORS BANCORP INC COMMON STOCK USD.01 | 0.040% | 74.432% |
| 532 | ROYAL GOLD INC | 0.039% | 74.471% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 533 | FMC CORP | 0.039% | 74.510% |
| 534 | CYPRESS SEMICON | 0.039% | 74.550% |
| 535 | FASTENAL | 0.039% | 74.589% |
| 536 | AMEREN CORP | 0.039% | 74.628% |
| 537 | ANSYS INC COMMON STOCK USD.01 | 0.039% | 74.667% |
| 538 | VARIAN MEDICAL | 0.039% | 74.706% |
| 539 | SYMANTEC CORP | 0.039% | 74.745% |
| 540 | RENAISSANCE RE | 0.039% | 74.784% |
| 541 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | 0.039% | 74.822% |
| 542 | KIRBY CORP | 0.039% | 74.861% |
| 543 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | 0.039% | 74.899% |
| 544 | TRIMBLE INC COMMON STOCK | 0.039% | 74.938% |
| 545 | VWR CORP COMMON STOCK USD.01 | 0.039% | 74.976% |
| 546 | HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01 | 0.038% | 75.015% |
| 547 | MARVELL TECH GR | 0.038% | 75.053% |
| 548 | BIG LOTS INC COMMON STOCK USD.01 | 0.038% | 75.092% |
| 549 | FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0 | 0.038% | 75.130% |
| 550 | WINTRUST FINANCIAL CORP COMMON STOCK | 0.038% | 75.168% |
| 551 | XYLEM INC COMMON STOCK | 0.038% | 75.206% |
| 552 | DELUXE CORP | 0.038% | 75.244% |
| 553 | CLEAN HARBOR IN | 0.038% | 75.282% |
| 554 | MICHAEL KORS HO | 0.038% | 75.320% |
| 555 | TRANSOCEAN LTD | 0.038% | 75.357% |
| 556 | RELIANCE STEEL + ALUMINUM COMMON STOCK | 0.038% | 75.395% |
| 557 | QORVO INC COMMON STOCK USD.0001 | 0.038% | 75.433% |
| 558 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01 | 0.038% | 75.470% |
| 559 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | 0.037% | 75.508% |
| 560 | TECHNIPFMC PLC | 0.037% | 75.545% |
| 561 | ZIONS BANCORP | 0.037% | 75.583% |
| 562 | TWITTER INC COMMON STOCK USD.000005 | 0.037% | 75.620% |
| 563 | VISTEON CORP COMMON STOCK | 0.037% | 75.657% |
| 564 | COLUMBIA SPORTSWEAR CO COMMON STOCK | 0.037% | 75.694% |
| 565 | POPULAR INC COMMON STOCK USD.01 | 0.037% | 75.731% |
| 566 | DARDEN RESTAURA | 0.037% | 75.769% |
| 567 | MKS INSTRUMENTS INC COMMON STOCK | 0.037% | 75.806% |
| 568 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01 | 0.037% | 75.843% |
| 569 | GENPACT LIMITED | 0.037% | 75.880% |
| 570 | CRANE CO | 0.037% | 75.917% |
| 571 | SILGAN HLDGS | 0.037% | 75.954% |
| 572 | ONEOK INC | 0.037% | 75.991% |
| 573 | BGC PARTNERS INC CL A COMMON STOCK USD.01 | 0.037% | 76.028% |
| 574 | FLOWSERVE CORP COMMON STOCK USD1.25 | 0.037% | 76.064% |
| 575 | CMS ENERGY CORP | 0.037% | 76.101% |
| 576 | COPA HOLDINGS S | 0.037% | 76.138% |
| 577 | GLOBAL PAYMENTS INC COMMON STOCK | 0.037% | 76.174% |
| 578 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | 0.037% | 76.211% |
| 579 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | 0.036% | 76.247% |
| 580 | CALATLANTIC GROUP INC COMMON STOCK USD.01 | 0.036% | 76.283% |
| 581 | CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01 | 0.036% | 76.320% |
| 582 | CARLISLE COS IN | 0.036% | 76.356% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 583 | WOODWARD INC COMMON STOCK USD.00292 | 0.036% | 76.392% |
| 584 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01 | 0.036% | 76.428% |
| 585 | MCCORMICK & CO | 0.036% | 76.464% |
| 586 | KLA TENCOR CORP COMMON STOCK USD.001 | 0.036% | 76.501% |
| 587 | CREDIT ACCEPTAN | 0.036% | 76.536% |
| 588 | AMKOR TECHNOLOG | 0.036% | 76.572% |
| 589 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | 0.036% | 76.608% |
| 590 | SINCLAIR BROADC | 0.036% | 76.644% |
| 591 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | 0.036% | 76.680% |
| 592 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | 0.036% | 76.716% |
| 593 | REALTY INCOME C | 0.036% | 76.751% |
| 594 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | 0.035% | 76.787% |
| 595 | AMERCO COMMON STOCK USD.25 | 0.035% | 76.822% |
| 596 | RANGE RESOURCES CORP COMMON STOCK USD.01 | 0.035% | 76.858% |
| 597 | PDC ENERGY INC COMMON STOCK USD.01 | 0.035% | 76.893% |
| 598 | NU SKIN ENTERPR | 0.035% | 76.928% |
| 599 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 0.035% | 76.963% |
| 600 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | 0.035% | 76.998% |
| 601 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | 0.035% | 77.034% |
| 602 | WATERS CORP | 0.035% | 77.069% |
| 603 | AVNET INC | 0.035% | 77.104% |
| 604 | CH ROBINSON WOR | 0.035% | 77.139% |
| 605 | ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01 | 0.035% | 77.173% |
| 606 | VF CORP | 0.035% | 77.208% |
| 607 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | 0.035% | 77.243% |
| 608 | HANCOCK HOLDING | 0.035% | 77.278% |
| 609 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | 0.035% | 77.313% |
| 610 | WESTERN UNION CO COMMON STOCK USD.01 | 0.035% | 77.348% |
| 611 | STERICYCLE INC COMMON STOCK USD.01 | 0.035% | 77.382% |
| 612 | ENERSYS COMMON STOCK USD.01 | 0.035% | 77.417% |
| 613 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01 | 0.035% | 77.451% |
| 614 | REGAL BELOIT CORP COMMON STOCK USD.01 | 0.035% | 77.486% |
| 615 | COHERENT INC | 0.034% | 77.520% |
| 616 | CENTERPOINT ENE | 0.034% | 77.555% |
| 617 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001 | 0.034% | 77.589% |
| 618 | WESCO INTERNATI | 0.034% | 77.624% |
| 619 | DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01 | 0.034% | 77.658% |
| 620 | ESTEE LAUDER CO | 0.034% | 77.693% |
| 621 | TRANSDIGM GROUP INC COMMON STOCK USD.01 | 0.034% | 77.727% |
| 622 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | 0.034% | 77.761% |
| 623 | MEDNAX INC | 0.034% | 77.795% |
| 624 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | 0.034% | 77.830% |
| 625 | NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01 | 0.034% | 77.864% |
| 626 | UMPQUA HOLDINGS CORP COMMON STOCK | 0.034% | 77.898% |
| 627 | BRINK S CO/THE COMMON STOCK USD1.0 | 0.034% | 77.932% |
| 628 | TCF FINL CORP | 0.034% | 77.966% |
| 629 | SNYDERS LANCE INC COMMON STOCK USD.833 | 0.034% | 78.000% |
| 630 | NABORS INDUSTRI | 0.034% | 78.034% |
| 631 | HRG GROUP INC COMMON STOCK USD.01 | 0.034% | 78.068% |
| 632 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | 0.034% | 78.102% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 633 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | 0.034% | 78.136% |
| 634 | REXNORD CORP COMMON STOCK USD.01 | 0.034% | 78.170% |
| 635 | WYNN RESORTS LTD COMMON STOCK USD.01 | 0.034% | 78.203% |
| 636 | MICROCHIP TECHN | 0.034% | 78.237% |
| 637 | GRACO INC COMMON STOCK USD1.0 | 0.034% | 78.271% |
| 638 | CIRRUS LOGIC IN | 0.033% | 78.304% |
| 639 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | 0.033% | 78.338% |
| 640 | TECH DATA CORP COMMON STOCK USD.0015 | 0.033% | 78.371% |
| 641 | ENTEGRIS INC COMMON STOCK USD.01 | 0.033% | 78.404% |
| 642 | PERKINELMER INC COMMON STOCK USD1.0 | 0.033% | 78.438% |
| 643 | MASTEC INC | 0.033% | 78.471% |
| 644 | AXALTA COATING | 0.033% | 78.504% |
| 645 | BELDEN INC COMMON STOCK USD.01 | 0.033% | 78.537% |
| 646 | HERSHEY FOODS C | 0.033% | 78.570% |
| 647 | FIRSTENERGY CORP COMMON STOCK USD.1 | 0.033% | 78.603% |
| 648 | CARDTRONICS PLC | 0.033% | 78.636% |
| 649 | SUN COMMUNITIES INC REIT USD.01 | 0.033% | 78.669% |
| 650 | ASSOCD BANC-COR | 0.033% | 78.702% |
| 651 | HEALTHSOUTH CORP COMMON STOCK USD.01 | 0.033% | 78.735% |
| 652 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | 0.033% | 78.768% |
| 653 | CHILDRENS PLACE | 0.033% | 78.801% |
| 654 | LIFEPOINT HOSPI | 0.033% | 78.834% |
| 655 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | 0.033% | 78.867% |
| 656 | STERIS PLC | 0.033% | 78.899% |
| 657 | MASCO CORP | 0.033% | 78.932% |
| 658 | CHENIERE ENERGY INC COMMON STOCK USD.003 | 0.033% | 78.965% |
| 659 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | 0.033% | 78.997% |
| 660 | RED HAT INC COMMON STOCK USD.0001 | 0.033% | 79.030% |
| 661 | CERNER CORP | 0.032% | 79.062% |
| 662 | SL GREEN REALTY | 0.032% | 79.094% |
| 663 | MSC INDUSTRIAL | 0.032% | 79.127% |
| 664 | ASPEN INSURANCE | 0.032% | 79.159% |
| 665 | CABOT OIL & GAS | 0.032% | 79.191% |
| 666 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.032% | 79.223% |
| 667 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | 0.032% | 79.255% |
| 668 | LEGG MASON INC COMMON STOCK USD.1 | 0.032% | 79.287% |
| 669 | ENTERGY CORP | 0.032% | 79.319% |
| 670 | ILG INC COMMON STOCK USD.01 | 0.032% | 79.351% |
| 671 | AVERY DENNISON | 0.032% | 79.382% |
| 672 | INTL FLAVORS&FR | 0.032% | 79.414% |
| 673 | HILLENBRAND INC COMMON STOCK | 0.032% | 79.446% |
| 674 | FORTIVE CORP COMMON STOCK USD.01 | 0.032% | 79.478% |
| 675 | ENERGEN CORP COMMON STOCK USD.01 | 0.032% | 79.509% |
| 676 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | 0.032% | 79.541% |
| 677 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | 0.032% | 79.572% |
| 678 | VOYA FINANCIAL INC COMMON STOCK USD.01 | 0.032% | 79.604% |
| 679 | BROWN-FORMAN CO | 0.031% | 79.635% |
| 680 | CHESAPEAKE ENERGY CORP COMMON STOCK USD.01 | 0.031% | 79.667% |
| 681 | IBERIABANK CORP | 0.031% | 79.698% |
| 682 | MB FINANCIAL INC COMMON STOCK USD.01 | 0.031% | 79.729% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 683 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | 0.031% | 79.761% |
| 684 | BLOCK(H&R)INC | 0.031% | 79.792% |
| 685 | MURPHY USA INC COMMON STOCK | 0.031% | 79.823% |
| 686 | ADIENT PLC | 0.031% | 79.854% |
| 687 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | 0.031% | 79.885% |
| 688 | COMMSCOPE HOLDING CO INC COMMON STOCK USD.01 | 0.031% | 79.916% |
| 689 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | 0.031% | 79.947% |
| 690 | VANTIV INC CL A COMMON STOCK USD.00001 | 0.031% | 79.978% |
| 691 | UNIVAR INC COMMON STOCK USD.01 | 0.031% | 80.009% |
| 692 | ENSTAR GROUP LT | 0.031% | 80.040% |
| 693 | PERRIGO CO PLC | 0.031% | 80.071% |
| 694 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | 0.031% | 80.101% |
| 695 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | 0.031% | 80.132% |
| 696 | SALESFORCE.COM | 0.031% | 80.163% |
| 697 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | 0.031% | 80.193% |
| 698 | KENNAMETAL INC COMMON STOCK USD1.25 | 0.030% | 80.224% |
| 699 | FINISAR CORPORATION COMMON STOCK USD.001 | 0.030% | 80.254% |
| 700 | CORELOGIC INC COMMON STOCK USD1.0 | 0.030% | 80.285% |
| 701 | EQT CORPORATION | 0.030% | 80.315% |
| 702 | ILLUMINA INC | 0.030% | 80.345% |
| 703 | HOSPITALITY PROPERTIES TRUST REIT USD.01 | 0.030% | 80.376% |
| 704 | MDU RES GROUP I | 0.030% | 80.406% |
| 705 | CATALENT INC COMMON STOCK USD.01 | 0.030% | 80.436% |
| 706 | TIMKEN CO | 0.030% | 80.467% |
| 707 | POLYONE CORPORATION COMMON STOCK USD.01 | 0.030% | 80.497% |
| 708 | H.B. FULLER CO. COMMON STOCK USD1.0 | 0.030% | 80.527% |
| 709 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | 0.030% | 80.557% |
| 710 | SANMINA CORP COMMON STOCK USD.01 | 0.030% | 80.587% |
| 711 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | 0.030% | 80.617% |
| 712 | CDK GLOBAL INC COMMON STOCK USD.01 | 0.030% | 80.647% |
| 713 | SANDERSON FARMS INC COMMON STOCK USD1.0 | 0.030% | 80.677% |
| 714 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | 0.030% | 80.707% |
| 715 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | 0.030% | 80.737% |
| 716 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | 0.030% | 80.767% |
| 717 | TELEFLEX INC COMMON STOCK USD1.0 | 0.030% | 80.797% |
| 718 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | 0.030% | 80.827% |
| 719 | RESMED INC | 0.030% | 80.857% |
| 720 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | 0.030% | 80.887% |
| 721 | ALERE INC COMMON STOCK USD.001 | 0.030% | 80.916% |
| 722 | J + J SNACK FOODS CORP COMMON STOCK | 0.030% | 80.946% |
| 723 | BANK OF HAWAII CORP COMMON STOCK USD.01 | 0.030% | 80.976% |
| 724 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01 | 0.030% | 81.005% |
| 725 | HELMERICH & PAY | 0.030% | 81.035% |
| 726 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | 0.030% | 81.064% |
| 727 | AMERICAN HOMES 4 RENT A REIT USD.01 | 0.030% | 81.094% |
| 728 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | 0.030% | 81.124% |
| 729 | TEREX CORP | 0.029% | 81.153% |
| 730 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | 0.029% | 81.182% |
| 731 | HIGHWOODS PROPE | 0.029% | 81.212% |
| 732 | CDW CORP/DE COMMON STOCK USD.01 | 0.029% | 81.241% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 733 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | 0.029% | 81.270% |
| 734 | TENNECO AUTOMOT | 0.029% | 81.300% |
| 735 | OFFICE DEPOT IN | 0.029% | 81.329% |
| 736 | WEX INC COMMON STOCK USD.01 | 0.029% | 81.358% |
| 737 | PRA HEALTH SCIE | 0.029% | 81.387% |
| 738 | OASIS PETROLEUM INC COMMON STOCK USD.01 | 0.029% | 81.416% |
| 739 | BUFFALO WILD WINGS INC COMMON STOCK | 0.029% | 81.445% |
| 740 | CRACKER BARREL | 0.029% | 81.475% |
| 741 | COOPER TIRE&RUB | 0.029% | 81.504% |
| 742 | OCEANEERING INT | 0.029% | 81.533% |
| 743 | MASONITE INTERNATIONAL CORP COMMON STOCK | 0.029% | 81.562% |
| 744 | CARTER S INC COMMON STOCK USD.01 | 0.029% | 81.591% |
| 745 | DAVE & BUSTER'S | 0.029% | 81.620% |
| 746 | TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01 | 0.029% | 81.649% |
| 747 | LIBERTY VENTURES SER A TRACKING STK USD.01 | 0.029% | 81.677% |
| 748 | MSCI INC | 0.029% | 81.706% |
| 749 | MERCURY GENERAL | 0.029% | 81.735% |
| 750 | FRESH DEL MONTE | 0.029% | 81.764% |
| 751 | MEREDITH CORP | 0.029% | 81.793% |
| 752 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | 0.029% | 81.821% |
| 753 | RALPH LAUREN CORP COMMON STOCK USD.01 | 0.029% | 81.850% |
| 754 | BANK OF THE OZARKS COMMON STOCK USD.01 | 0.029% | 81.879% |
| 755 | NATIONAL GENERA | 0.029% | 81.907% |
| 756 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.029% | 81.936% |
| 757 | SENIOR HOUSING PROP TRUST REIT USD.01 | 0.028% | 81.964% |
| 758 | VECTREN CORP COMMON STOCK | 0.028% | 81.993% |
| 759 | CBOE HOLDINGS INC COMMON STOCK | 0.028% | 82.021% |
| 760 | CNO FINANCIAL | 0.028% | 82.049% |
| 761 | HUDSON PACIFIC PROPERTIES IN REIT USD.01 | 0.028% | 82.078% |
| 762 | MALLINCKRODT PL | 0.028% | 82.106% |
| 763 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | 0.028% | 82.134% |
| 764 | FEDERATED INVES | 0.028% | 82.163% |
| 765 | HNI CORP | 0.028% | 82.191% |
| 766 | DEVON ENERGY CORP COMMON STOCK USD.1 | 0.028% | 82.219% |
| 767 | STERLING BANCORP/DE COMMON STOCK USD.01 | 0.028% | 82.247% |
| 768 | DUKE REALTY CORP REIT USD.01 | 0.028% | 82.276% |
| 769 | APACHE CORP COMMON STOCK USD.625 | 0.028% | 82.304% |
| 770 | FNB CORP COMMON STOCK USD.01 | 0.028% | 82.332% |
| 771 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | 0.028% | 82.360% |
| 772 | PROASSURANCE CORP COMMON STOCK USD.01 | 0.028% | 82.388% |
| 773 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | 0.028% | 82.416% |
| 774 | UDR INC REIT USD.01 | 0.028% | 82.444% |
| 775 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | 0.028% | 82.472% |
| 776 | ACI WORLDWIDE INC COMMON STOCK USD.005 | 0.028% | 82.500% |
| 777 | BARNES GROUP INC COMMON STOCK USD.01 | 0.028% | 82.528% |
| 778 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | 0.028% | 82.556% |
| 779 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | 0.028% | 82.584% |
| 780 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | 0.028% | 82.611% |
| 781 | SUMMIT MATERIALS INC CL A COMMON STOCK USD.01 | 0.028% | 82.639% |
| 782 | KAPSTONE PAPER | 0.028% | 82.667% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 783 | ECHOSTAR CORP A COMMON STOCK USD.001 | 0.028% | 82.695% |
| 784 | LEGGETT + PLATT INC COMMON STOCK USD.01 | 0.028% | 82.723% |
| 785 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | 0.028% | 82.750% |
| 786 | NORDSTROM INC COMMON STOCK | 0.028% | 82.778% |
| 787 | PINNACLE WEST CAPITAL COMMON STOCK | 0.028% | 82.805% |
| 788 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01 | 0.028% | 82.833% |
| 789 | VALLEY NATIONAL BANCORP COMMON STOCK | 0.028% | 82.861% |
| 790 | HERMAN MILLER I | 0.028% | 82.888% |
| 791 | EPR PROPERTIES REIT USD.01 | 0.027% | 82.916% |
| 792 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | 0.027% | 82.943% |
| 793 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | 0.027% | 82.970% |
| 794 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1 | 0.027% | 82.998% |
| 795 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | 0.027% | 83.025% |
| 796 | CHICO'S FAS INC | 0.027% | 83.052% |
| 797 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | 0.027% | 83.080% |
| 798 | KNIGHT TRANSPORTATION INC COMMON STOCK USD.01 | 0.027% | 83.107% |
| 799 | TD AMERITRADE HOLDING CORP COMMON STOCK USD.01 | 0.027% | 83.134% |
| 800 | ROBERT HALF INT | 0.027% | 83.161% |
| 801 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | 0.027% | 83.188% |
| 802 | MONSTER BEVERAGE CORP COMMON STOCK | 0.027% | 83.215% |
| 803 | WENDY S CO/THE COMMON STOCK USD.1 | 0.027% | 83.242% |
| 804 | SCANA CORP COMMON STOCK | 0.027% | 83.269% |
| 805 | HERBALIFE LTD COMMON STOCK USD.002 | 0.027% | 83.296% |
| 806 | GRAHAM HOLDINGS | 0.027% | 83.323% |
| 807 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | 0.027% | 83.350% |
| 808 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | 0.027% | 83.377% |
| 809 | J.C. PENNEY CO INC COMMON STOCK USD.5 | 0.027% | 83.404% |
| 810 | DCT INDUSTRIAL TRUST INC REIT USD.01 | 0.027% | 83.431% |
| 811 | LCI INDUSTRIES COMMON STOCK USD.01 | 0.027% | 83.458% |
| 812 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | 0.027% | 83.485% |
| 813 | EVERCORE PARTNE | 0.027% | 83.511% |
| 814 | QEP RESOURCES INC COMMON STOCK USD.01 | 0.027% | 83.538% |
| 815 | GGP INC REIT USD.01 | 0.027% | 83.564% |
| 816 | ANIXTER INTL IN | 0.027% | 83.591% |
| 817 | DOMINO S PIZZA INC COMMON STOCK USD.01 | 0.027% | 83.617% |
| 818 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | 0.027% | 83.644% |
| 819 | ACUITY BRANDS INC COMMON STOCK USD.01 | 0.027% | 83.671% |
| 820 | HD SUPPLY HOLDINGS INC COMMON STOCK USD.01 | 0.026% | 83.697% |
| 821 | SEALED AIR CORP COMMON STOCK USD.1 | 0.026% | 83.723% |
| 822 | CHEMOURS CO/THE COMMON STOCK | 0.026% | 83.750% |
| 823 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | 0.026% | 83.776% |
| 824 | GARTNER GROUP I | 0.026% | 83.802% |
| 825 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | 0.026% | 83.828% |
| 826 | GLACIER BANCORP INC COMMON STOCK USD.01 | 0.026% | 83.855% |
| 827 | AQUA AMERICA INC COMMON STOCK USD.5 | 0.026% | 83.881% |
| 828 | LITHIA MOTORS INC CL A COMMON STOCK | 0.026% | 83.907% |
| 829 | CORE LABORATORI | 0.026% | 83.933% |
| 830 | DEVRY INC | 0.026% | 83.959% |
| 831 | OLD NATIONAL BANCORP COMMON STOCK | 0.026% | 83.985% |
| 832 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | 0.026% | 84.011% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 833 | CIENA CORP COMMON STOCK USD.01 | 0.026% | 84.037% |
| 834 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | 0.026% | 84.062% |
| 835 | BIOVERATIV INC COMMON STOCK USD.001 | 0.026% | 84.088% |
| 836 | APPLE HOSPITALITY REIT INC REIT NPV | 0.026% | 84.114% |
| 837 | NVR INC COMMON STOCK USD.01 | 0.026% | 84.140% |
| 838 | F5 NETWORKS INC COMMON STOCK | 0.026% | 84.165% |
| 839 | IRON MOUNTAIN INC REIT USD.01 | 0.026% | 84.191% |
| 840 | PARK HOTELS + RESORTS INC REIT USD.01 | 0.026% | 84.216% |
| 841 | MAXIMUS INC COMMON STOCK | 0.025% | 84.242% |
| 842 | WABTEC CORP COMMON STOCK USD.01 | 0.025% | 84.267% |
| 843 | WGL HOLDINGS INC COMMON STOCK | 0.025% | 84.293% |
| 844 | JOY GLOBAL INC COMMON STOCK USD1.0 | 0.025% | 84.318% |
| 845 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | 0.025% | 84.343% |
| 846 | LANCASTER COLON | 0.025% | 84.368% |
| 847 | GATX CORP | 0.025% | 84.394% |
| 848 | ALEXANDER + BALDWIN INC COMMON STOCK | 0.025% | 84.419% |
| 849 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | 0.025% | 84.444% |
| 850 | VAIL RESORTS | 0.025% | 84.469% |
| 851 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | 0.025% | 84.494% |
| 852 | BANCORPSOUTH INC COMMON STOCK USD2.5 | 0.025% | 84.519% |
| 853 | AXIS CAPITAL HO | 0.025% | 84.544% |
| 854 | VERISIGN | 0.025% | 84.569% |
| 855 | L BRANDS INC COMMON STOCK USD.5 | 0.025% | 84.594% |
| 856 | BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | 0.025% | 84.619% |
| 857 | ALLIANT ENERGY | 0.025% | 84.644% |
| 858 | OGE ENERGY CORP COMMON STOCK USD.01 | 0.025% | 84.669% |
| 859 | DOMTAR CORP USD | 0.025% | 84.693% |
| 860 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | 0.025% | 84.718% |
| 861 | UGI CORP COMMON STOCK | 0.025% | 84.743% |
| 862 | VISHAY INTERTEC | 0.025% | 84.768% |
| 863 | EXELIXIS INC | 0.025% | 84.792% |
| 864 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | 0.025% | 84.817% |
| 865 | TRINSEO SA | 0.025% | 84.842% |
| 866 | IDACORP INC COMMON STOCK | 0.025% | 84.866% |
| 867 | CROWN HOLDINGS INC COMMON STOCK USD5.0 | 0.024% | 84.891% |
| 868 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | 0.024% | 84.915% |
| 869 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | 0.024% | 84.939% |
| 870 | TRUSTMARK CORP COMMON STOCK | 0.024% | 84.964% |
| 871 | ALLEGIAN TRAVE | 0.024% | 84.988% |
| 872 | COMMERCIAL METALS CO COMMON STOCK USD.01 | 0.024% | 85.012% |
| 873 | WORTHINGTON IND | 0.024% | 85.036% |
| 874 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | 0.024% | 85.061% |
| 875 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | 0.024% | 85.085% |
| 876 | PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001 | 0.024% | 85.109% |
| 877 | TAUBMAN CENTERS INC REIT USD.01 | 0.024% | 85.133% |
| 878 | ATMOS ENERGY CO | 0.024% | 85.157% |
| 879 | PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01 | 0.024% | 85.181% |
| 880 | SOUTH STATE CORP COMMON STOCK USD2.5 | 0.024% | 85.205% |
| 881 | SERVICEMASTER G | 0.024% | 85.229% |
| 882 | MOOG INC CLASS A COMMON STOCK USD1.0 | 0.024% | 85.253% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 883 | NCR CORP | 0.024% | 85.277% |
| 884 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | 0.024% | 85.300% |
| 885 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | 0.024% | 85.324% |
| 886 | LITTELFUSE INC COMMON STOCK USD.01 | 0.024% | 85.348% |
| 887 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | 0.024% | 85.372% |
| 888 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | 0.024% | 85.395% |
| 889 | KLX INC COMMON STOCK USD.01 | 0.024% | 85.419% |
| 890 | DUN + BRADSTREET CORP COMMON STOCK USD.01 | 0.024% | 85.443% |
| 891 | ENDO INTERNATIO | 0.024% | 85.466% |
| 892 | CVB FINANCIAL CORP COMMON STOCK | 0.024% | 85.490% |
| 893 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | 0.024% | 85.514% |
| 894 | EQUITY COMMONWEALTH REIT USD.01 | 0.024% | 85.537% |
| 895 | ENSCO PLC CLASS | 0.024% | 85.561% |
| 896 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | 0.023% | 85.584% |
| 897 | MACERICH CO | 0.023% | 85.607% |
| 898 | CAMBREX CORP COMMON STOCK USD.1 | 0.023% | 85.631% |
| 899 | NEWMARKET CORP COMMON STOCK | 0.023% | 85.654% |
| 900 | KEMPER CORP COMMON STOCK USD.1 | 0.023% | 85.678% |
| 901 | DIGITALGLOBE INC COMMON STOCK USD.001 | 0.023% | 85.701% |
| 902 | BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01 | 0.023% | 85.724% |
| 903 | CREE INC COMMON STOCK USD.00125 | 0.023% | 85.748% |
| 904 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | 0.023% | 85.771% |
| 905 | WATSCO INC COMMON STOCK USD.5 | 0.023% | 85.794% |
| 906 | DEAN FOODS CO COMMON STOCK USD.01 | 0.023% | 85.817% |
| 907 | TETRA TECH INC COMMON STOCK USD.01 | 0.023% | 85.840% |
| 908 | GREAT PLAINS ENERGY INC COMMON STOCK | 0.023% | 85.863% |
| 909 | ROWAN COMPANIES | 0.023% | 85.886% |
| 910 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | 0.023% | 85.909% |
| 911 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | 0.023% | 85.933% |
| 912 | AARON S INC COMMON STOCK USD.5 | 0.023% | 85.956% |
| 913 | MSA SAFETY INC COMMON STOCK | 0.023% | 85.979% |
| 914 | COPART INC | 0.023% | 86.002% |
| 915 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | 0.023% | 86.025% |
| 916 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01 | 0.023% | 86.047% |
| 917 | SEMGROUP CORP CLASS A COMMON STOCK | 0.023% | 86.070% |
| 918 | HOPE BANCORP INC COMMON STOCK USD.001 | 0.023% | 86.093% |
| 919 | HEALTHCARE TRUST OF AME CL A REIT USD.01 | 0.023% | 86.116% |
| 920 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | 0.023% | 86.139% |
| 921 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | 0.023% | 86.162% |
| 922 | HECLA MINING CO | 0.023% | 86.184% |
| 923 | XPERI CORP COMMON STOCK USD.001 | 0.023% | 86.207% |
| 924 | WEATHERFORD INT | 0.023% | 86.230% |
| 925 | SEI INVESTMENT | 0.023% | 86.252% |
| 926 | VIASAT INC COMMON STOCK USD.0001 | 0.023% | 86.275% |
| 927 | ON ASSIGNMENT INC COMMON STOCK USD.01 | 0.023% | 86.297% |
| 928 | HAWAIIAN ELECTRIC INDS COMMON STOCK | 0.023% | 86.320% |
| 929 | FEDERAL REALTY INVS TRUST REIT USD.01 | 0.023% | 86.343% |
| 930 | TRI POINTE GROUP INC COMMON STOCK USD.01 | 0.023% | 86.365% |
| 931 | TIVO CORP COMMON STOCK USD.001 | 0.023% | 86.388% |
| 932 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | 0.022% | 86.410% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 933 | EXTRA SPACE STO | 0.022% | 86.433% |
| 934 | COVANTA HOLDING CORP COMMON STOCK USD.1 | 0.022% | 86.455% |
| 935 | BIO TECHNE CORP COMMON STOCK USD.01 | 0.022% | 86.477% |
| 936 | AES CORP COMMON STOCK USD.01 | 0.022% | 86.500% |
| 937 | JANUS CAPITAL GROUP INC COMMON STOCK USD.01 | 0.022% | 86.522% |
| 938 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01 | 0.022% | 86.545% |
| 939 | SIRIUS XM HOLDINGS INC COMMON STOCK USD.001 | 0.022% | 86.567% |
| 940 | TRIBUNE MEDIA C | 0.022% | 86.589% |
| 941 | TRACTOR SUPPLY | 0.022% | 86.612% |
| 942 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | 0.022% | 86.634% |
| 943 | NEW YORK TIMES | 0.022% | 86.656% |
| 944 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.022% | 86.679% |
| 945 | II VI INC COMMON STOCK | 0.022% | 86.701% |
| 946 | BANNER CORPORATION COMMON STOCK USD.01 | 0.022% | 86.723% |
| 947 | GRAMERCY PROPERTY TRUST REIT USD.01 | 0.022% | 86.746% |
| 948 | BRADY(WH) | 0.022% | 86.768% |
| 949 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | 0.022% | 86.790% |
| 950 | EVERBANK FINANCIAL CORP COMMON STOCK USD.01 | 0.022% | 86.812% |
| 951 | UNIFIRST CORP/MA COMMON STOCK USD.1 | 0.022% | 86.834% |
| 952 | OWENS-ILLINOIS | 0.022% | 86.857% |
| 953 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | 0.022% | 86.879% |
| 954 | CYRUSONE INC REIT USD.01 | 0.022% | 86.901% |
| 955 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | 0.022% | 86.923% |
| 956 | DRIL QUIP INC | 0.022% | 86.945% |
| 957 | NEWS CORP CLASS A COMMON STOCK USD.01 | 0.022% | 86.967% |
| 958 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | 0.022% | 86.989% |
| 959 | MIDDLEBY CORP COMMON STOCK USD.01 | 0.022% | 87.011% |
| 960 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | 0.022% | 87.033% |
| 961 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | 0.022% | 87.055% |
| 962 | POOL CORP COMMON STOCK USD.001 | 0.022% | 87.077% |
| 963 | HELEN OF TROY C | 0.022% | 87.099% |
| 964 | APARTMENT INVT + MGMT CO A REIT USD.01 | 0.022% | 87.121% |
| 965 | ZYNGA INC CL A COMMON STOCK USD.00000625 | 0.022% | 87.143% |
| 966 | RBC BEARINGS INC COMMON STOCK USD.01 | 0.022% | 87.165% |
| 967 | STAMPS.COM INC COMMON STOCK USD.001 | 0.022% | 87.187% |
| 968 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | 0.022% | 87.209% |
| 969 | WEINGARTEN REALTY INVESTORS REIT USD.03 | 0.022% | 87.230% |
| 970 | PRICESMART INC | 0.022% | 87.252% |
| 971 | OWENS + MINOR INC COMMON STOCK USD2.0 | 0.022% | 87.274% |
| 972 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | 0.022% | 87.296% |
| 973 | FACTSET RESEARC | 0.022% | 87.317% |
| 974 | KIMCO REALTY | 0.022% | 87.339% |
| 975 | FIRST SOLAR INC | 0.022% | 87.361% |
| 976 | TARO PHARMACEUT | 0.022% | 87.382% |
| 977 | CONVERGYS CORP COMMON STOCK | 0.022% | 87.404% |
| 978 | TORO CO | 0.022% | 87.426% |
| 979 | HORIZON PHARMA | 0.022% | 87.447% |
| 980 | WEBMD HEALTH CORP COMMON STOCK USD.01 | 0.022% | 87.469% |
| 981 | CAMDEN PROPERTY | 0.021% | 87.490% |
| 982 | BLACK HILLS CORP COMMON STOCK USD1.0 | 0.021% | 87.512% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 983 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | 0.021% | 87.533% |
| 984 | CHIPOTLE MEXICA | 0.021% | 87.555% |
| 985 | ONE GAS INC COMMON STOCK | 0.021% | 87.576% |
| 986 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | 0.021% | 87.598% |
| 987 | ICU MEDICAL INC COMMON STOCK USD.1 | 0.021% | 87.619% |
| 988 | INTERDIGITAL IN | 0.021% | 87.640% |
| 989 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | 0.021% | 87.662% |
| 990 | AIRCASTLE LTD | 0.021% | 87.683% |
| 991 | PREMIER INC CLASS A COMMON STOCK USD.01 | 0.021% | 87.704% |
| 992 | MORNINGSTAR INC COMMON STOCK | 0.021% | 87.725% |
| 993 | AMERICAN WOODMARK CORP COMMON STOCK | 0.021% | 87.747% |
| 994 | NUVASIVE INC COMMON STOCK USD.001 | 0.021% | 87.768% |
| 995 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | 0.021% | 87.789% |
| 996 | GLOBUS MEDICAL | 0.021% | 87.810% |
| 997 | PARAMOUNT GROUP INC REIT USD.01 | 0.021% | 87.831% |
| 998 | ITRON INC | 0.021% | 87.852% |
| 999 | ABM INDUSTRIES INC COMMON STOCK USD.01 | 0.021% | 87.873% |
| 1000 | KILROY REALTY C | 0.021% | 87.894% |
| 1001 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01 | 0.021% | 87.915% |
| 1002 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | 0.021% | 87.936% |
| 1003 | JAZZ PHARMACEUT | 0.021% | 87.957% |
| 1004 | CHEMED CORP COMMON STOCK USD1.0 | 0.021% | 87.978% |
| 1005 | BURLINGTON STORES INC COMMON STOCK USD.0001 | 0.021% | 87.998% |
| 1006 | AKORN INC COMMON STOCK | 0.021% | 88.019% |
| 1007 | ALCOA CORP COMMON STOCK USD.01 | 0.021% | 88.040% |
| 1008 | WABCO HOLDINGS INC COMMON STOCK USD.01 | 0.021% | 88.061% |
| 1009 | MUELLER WATER P | 0.021% | 88.081% |
| 1010 | DILLARD DEPT ST | 0.021% | 88.102% |
| 1011 | ALLETE INC | 0.021% | 88.123% |
| 1012 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | 0.021% | 88.143% |
| 1013 | HALYARD HEALTH INC COMMON STOCK USD.01 | 0.021% | 88.164% |
| 1014 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | 0.021% | 88.185% |
| 1015 | B+G FOODS INC COMMON STOCK USD.01 | 0.021% | 88.205% |
| 1016 | BERRY PLASTICS GROUP INC COMMON STOCK USD.01 | 0.021% | 88.226% |
| 1017 | SM ENERGY CO COMMON STOCK USD.01 | 0.021% | 88.246% |
| 1018 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | 0.020% | 88.267% |
| 1019 | ARGO GROUP INTE | 0.020% | 88.287% |
| 1020 | BWX TECHNOLOGIES INC COMMON STOCK USD.01 | 0.020% | 88.308% |
| 1021 | FTI CONSULTING INC COMMON STOCK USD.01 | 0.020% | 88.328% |
| 1022 | CARPENTER TECH | 0.020% | 88.348% |
| 1023 | LULULEMON | 0.020% | 88.369% |
| 1024 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | 0.020% | 88.389% |
| 1025 | SOTHEBY S COMMON STOCK USD.01 | 0.020% | 88.409% |
| 1026 | BRUKER CORP COMMON STOCK USD.01 | 0.020% | 88.430% |
| 1027 | GAMING AND LEISURE PROPRTIE REIT | 0.020% | 88.450% |
| 1028 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | 0.020% | 88.470% |
| 1029 | DUPONT FABROS TECHNOLOGY REIT USD.001 | 0.020% | 88.490% |
| 1030 | MATSON INC COMMON STOCK | 0.020% | 88.510% |
| 1031 | SEABOARD CORP COMMON STOCK USD1.0 | 0.020% | 88.530% |
| 1032 | LIFE STORAGE INC REIT USD.01 | 0.020% | 88.551% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1033 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | 0.020% | 88.571% |
| 1034 | KOSMOS ENERGY L | 0.020% | 88.591% |
| 1035 | STORE CAPITAL CORP REIT USD.01 | 0.020% | 88.610% |
| 1036 | CSRA INC COMMON STOCK USD.001 | 0.020% | 88.630% |
| 1037 | ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.020% | 88.650% |
| 1038 | TELETECH HOLDIN | 0.020% | 88.670% |
| 1039 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | 0.020% | 88.690% |
| 1040 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | 0.020% | 88.710% |
| 1041 | FERROGLOBE PLC | 0.020% | 88.730% |
| 1042 | SKYWEST INC COMMON STOCK | 0.020% | 88.750% |
| 1043 | AUTODESK INC | 0.020% | 88.770% |
| 1044 | HEALTHCARE REALTY TRUST INC REIT USD.01 | 0.020% | 88.789% |
| 1045 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | 0.020% | 88.809% |
| 1046 | JACK IN THE BOX INC COMMON STOCK USD.01 | 0.020% | 88.829% |
| 1047 | GRANITE CONST | 0.020% | 88.848% |
| 1048 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | 0.020% | 88.868% |
| 1049 | COCA-COLA BOTTL | 0.020% | 88.887% |
| 1050 | UNIVERSAL CORP | 0.020% | 88.907% |
| 1051 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | 0.020% | 88.926% |
| 1052 | COUSINS PROPERTIES INC REIT USD1.0 | 0.020% | 88.946% |
| 1053 | SUNSTONE HOTEL | 0.019% | 88.965% |
| 1054 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | 0.019% | 88.985% |
| 1055 | PLEXUS CORP COMMON STOCK USD.01 | 0.019% | 89.004% |
| 1056 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | 0.019% | 89.024% |
| 1057 | METHODE ELEC IN | 0.019% | 89.043% |
| 1058 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | 0.019% | 89.062% |
| 1059 | PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01 | 0.019% | 89.082% |
| 1060 | ALLEGION PLC | 0.019% | 89.101% |
| 1061 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | 0.019% | 89.120% |
| 1062 | SEMTECH CORP | 0.019% | 89.140% |
| 1063 | EMPIRE STATE RE | 0.019% | 89.159% |
| 1064 | LASALLE HOTEL PROPERTIES REIT USD.01 | 0.019% | 89.178% |
| 1065 | PIEDMONT OFFICE | 0.019% | 89.197% |
| 1066 | MONRO MUFFLER BRAKE INC COMMON STOCK USD.01 | 0.019% | 89.217% |
| 1067 | NOW INC COMMON STOCK USD.01 | 0.019% | 89.236% |
| 1068 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | 0.019% | 89.255% |
| 1069 | RYMAN HOSPITALITY PROPERTIES REIT USD.01 | 0.019% | 89.274% |
| 1070 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | 0.019% | 89.293% |
| 1071 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.019% | 89.312% |
| 1072 | LANDSTAR SYSTEM | 0.019% | 89.331% |
| 1073 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | 0.019% | 89.351% |
| 1074 | HANESBRANDS INC COMMON STOCK USD.01 | 0.019% | 89.370% |
| 1075 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 0.019% | 89.389% |
| 1076 | SHUTTERFLY INC | 0.019% | 89.408% |
| 1077 | NORDSON CORP COMMON STOCK | 0.019% | 89.427% |
| 1078 | EQUITY LIFESTYLE PROPERTIES REIT USD.01 | 0.019% | 89.446% |
| 1079 | MRC GLOBAL INC COMMON STOCK USD.01 | 0.019% | 89.465% |
| 1080 | AMERICAN CAMPUS COMMUNITIES REIT USD.01 | 0.019% | 89.484% |
| 1081 | NEUSTAR INC-CLA | 0.019% | 89.503% |
| 1082 | HEICO CORP CLASS A COMMON STOCK USD.01 | 0.019% | 89.521% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1083 | VERINT SYSTEMS | 0.019% | 89.540% |
| 1084 | FIRST INDL REAL | 0.019% | 89.559% |
| 1085 | KNOWLES CORP COMMON STOCK USD.01 | 0.019% | 89.578% |
| 1086 | VEREIT INC REIT USD.01 | 0.019% | 89.597% |
| 1087 | NEENAH PAPER INC COMMON STOCK USD.01 | 0.019% | 89.616% |
| 1088 | FERRO CORP | 0.019% | 89.635% |
| 1089 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | 0.019% | 89.654% |
| 1090 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.019% | 89.672% |
| 1091 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | 0.019% | 89.691% |
| 1092 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.019% | 89.710% |
| 1093 | NISOURCE INC | 0.019% | 89.728% |
| 1094 | CORPORATE OFFICE PROPERTIES REIT USD.01 | 0.019% | 89.747% |
| 1095 | ELECTRONICS | 0.019% | 89.766% |
| 1096 | AIR METHODS CORP COMMON STOCK USD.06 | 0.019% | 89.784% |
| 1097 | TIME INC COMMON STOCK USD.01 | 0.019% | 89.803% |
| 1098 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | 0.019% | 89.821% |
| 1099 | MCDERMOTT INTL | 0.019% | 89.840% |
| 1100 | OMEGA HEALTHCARE INVESTORS REIT USD.1 | 0.019% | 89.858% |
| 1101 | AMER NATL INS | 0.019% | 89.877% |
| 1102 | PS BUSINESS PARKS INC/CA REIT USD.01 | 0.019% | 89.896% |
| 1103 | GREIF INC CL A COMMON STOCK | 0.018% | 89.914% |
| 1104 | TOPBUILD CORP COMMON STOCK | 0.018% | 89.932% |
| 1105 | TANGER FACTORY OUTLET CENTER REIT USD.01 | 0.018% | 89.951% |
| 1106 | KCG HOLDINGS INC CL A COMMON STOCK USD.01 | 0.018% | 89.969% |
| 1107 | HAEMONETICS COR | 0.018% | 89.988% |
| 1108 | TTM TECHNOLOGIES COMMON STOCK USD.001 | 0.018% | 90.006% |
| 1109 | ENERGIZER HOLDINGS INC COMMON STOCK | 0.018% | 90.025% |
| 1110 | FIVE PRIME THER | 0.018% | 90.043% |
| 1111 | REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001 | 0.018% | 90.061% |
| 1112 | MERITAGE HOMES CORP COMMON STOCK USD.01 | 0.018% | 90.079% |
| 1113 | AZZ INC COMMON STOCK USD1.0 | 0.018% | 90.098% |
| 1114 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | 0.018% | 90.116% |
| 1115 | CAL MAINE FOODS INC COMMON STOCK USD.01 | 0.018% | 90.134% |
| 1116 | ACXIOM CORP COMMON STOCK USD.1 | 0.018% | 90.152% |
| 1117 | RENASANT CORP COMMON STOCK USD5.0 | 0.018% | 90.170% |
| 1118 | STEPAN CO COMMON STOCK USD1.0 | 0.018% | 90.188% |
| 1119 | NATIONAL RETAIL PROPERTIES REIT USD.01 | 0.018% | 90.206% |
| 1120 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | 0.018% | 90.224% |
| 1121 | REALPAGE INC COMMON STOCK USD.001 | 0.018% | 90.242% |
| 1122 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | 0.018% | 90.260% |
| 1123 | RETAIL PROPERTIES OF AME A REIT USD.001 | 0.018% | 90.278% |
| 1124 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001 | 0.018% | 90.296% |
| 1125 | KBR INC COMMON STOCK USD.001 | 0.018% | 90.314% |
| 1126 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | 0.018% | 90.332% |
| 1127 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | 0.018% | 90.349% |
| 1128 | LENDINGCLUB CORP COMMON STOCK USD.01 | 0.018% | 90.367% |
| 1129 | BENCHMARK ELECT | 0.018% | 90.385% |
| 1130 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | 0.018% | 90.403% |
| 1131 | MUELLER INDS IN | 0.018% | 90.421% |
| 1132 | DOUGLAS EMMETT INC REIT USD.01 | 0.018% | 90.439% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1133 | GROUP 1 AUTO | 0.018% | 90.456% |
| 1134 | INTERFACE INC COMMON STOCK USD.1 | 0.018% | 90.474% |
| 1135 | SPIRE INC COMMON STOCK USD1.0 | 0.018% | 90.492% |
| 1136 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | 0.018% | 90.510% |
| 1137 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | 0.018% | 90.527% |
| 1138 | CUBESMART REIT USD.01 | 0.018% | 90.545% |
| 1139 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | 0.018% | 90.563% |
| 1140 | COLUMBIA PROPERTY TRUST INC REIT USD.01 | 0.018% | 90.581% |
| 1141 | ASTORIA FINANCIAL CORP COMMON STOCK USD.01 | 0.018% | 90.598% |
| 1142 | HMS HOLDINGS CORP COMMON STOCK USD.01 | 0.018% | 90.616% |
| 1143 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | 0.018% | 90.633% |
| 1144 | STILLWATER MINI | 0.018% | 90.651% |
| 1145 | RLI CORP COMMON STOCK USD1.0 | 0.018% | 90.669% |
| 1146 | PNM RESOURCES I | 0.018% | 90.686% |
| 1147 | ARMSTRONG WORLD | 0.018% | 90.704% |
| 1148 | PRA GROUP INC COMMON STOCK USD.01 | 0.018% | 90.721% |
| 1149 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.018% | 90.739% |
| 1150 | RLJ LODGING TRUST REIT | 0.017% | 90.756% |
| 1151 | COLONY STARWOOD HOMES REIT USD.01 | 0.017% | 90.774% |
| 1152 | AVX CORP COMMON STOCK USD.01 | 0.017% | 90.791% |
| 1153 | BOFI HOLDING INC COMMON STOCK USD.01 | 0.017% | 90.808% |
| 1154 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | 0.017% | 90.826% |
| 1155 | MDC HOLDINGS INC COMMON STOCK USD.01 | 0.017% | 90.843% |
| 1156 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | 0.017% | 90.860% |
| 1157 | CORESITE REALTY CORP REIT USD.01 | 0.017% | 90.878% |
| 1158 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | 0.017% | 90.895% |
| 1159 | WR GRACE + CO COMMON STOCK USD.01 | 0.017% | 90.912% |
| 1160 | BRANDYWINE REAL | 0.017% | 90.929% |
| 1161 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01 | 0.017% | 90.947% |
| 1162 | SRC ENERGY INC COMMON STOCK USD.001 | 0.017% | 90.964% |
| 1163 | PAPA JOHN'S INT | 0.017% | 90.981% |
| 1164 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | 0.017% | 90.998% |
| 1165 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | 0.017% | 91.015% |
| 1166 | NORTHWESTERN CORP COMMON STOCK USD.01 | 0.017% | 91.032% |
| 1167 | FIRST DATA CORP CLASS A COMMON STOCK USD.01 | 0.017% | 91.049% |
| 1168 | CONDUENT INC COMMON STOCK USD.01 | 0.017% | 91.066% |
| 1169 | TOWNE BANK COMMON STOCK USD1.667 | 0.017% | 91.083% |
| 1170 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | 0.017% | 91.100% |
| 1171 | WEIS MARKETS IN | 0.017% | 91.117% |
| 1172 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | 0.017% | 91.134% |
| 1173 | SYNAPTICS INC COMMON STOCK USD.001 | 0.017% | 91.151% |
| 1174 | HARSCO CORP | 0.017% | 91.168% |
| 1175 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | 0.017% | 91.184% |
| 1176 | LIBERTY PROPERTY TRUST REIT USD.001 | 0.017% | 91.201% |
| 1177 | NATL HEALTH INVESTORS INC REIT USD.01 | 0.017% | 91.218% |
| 1178 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | 0.017% | 91.235% |
| 1179 | INGEVITY CORP COMMON STOCK USD.01 | 0.017% | 91.252% |
| 1180 | ANTERO RESOURCES CORP COMMON STOCK USD.01 | 0.017% | 91.268% |
| 1181 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | 0.017% | 91.285% |
| 1182 | MASIMO CORP COMMON STOCK USD.001 | 0.017% | 91.302% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1183 | BNC BANCORP COMMON STOCK | 0.017% | 91.318% |
| 1184 | EDUCATION REALTY TRUST INC REIT USD.01 | 0.017% | 91.335% |
| 1185 | VECTOR GROUP LTD COMMON STOCK USD.1 | 0.017% | 91.351% |
| 1186 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | 0.017% | 91.368% |
| 1187 | WESBANCO INC COMMON STOCK USD2.0833 | 0.017% | 91.384% |
| 1188 | REGENCY CENTERS CORP REIT USD.01 | 0.017% | 91.401% |
| 1189 | DSW INC CLASS A COMMON STOCK | 0.016% | 91.417% |
| 1190 | BRIXMOR PROPERTY GROUP INC REIT USD.01 | 0.016% | 91.434% |
| 1191 | CIMAREX ENERGY CO COMMON STOCK USD.01 | 0.016% | 91.450% |
| 1192 | OPKO HEALTH INC COMMON STOCK USD.01 | 0.016% | 91.466% |
| 1193 | ACCO BRANDS CORP COMMON STOCK USD.01 | 0.016% | 91.483% |
| 1194 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.016% | 91.499% |
| 1195 | MEDICAL PROPERTIES TRUST INC REIT USD.001 | 0.016% | 91.515% |
| 1196 | COSTAR GROUP INC COMMON STOCK USD.01 | 0.016% | 91.532% |
| 1197 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | 0.016% | 91.548% |
| 1198 | SPIRIT REALTY CAPITAL INC REIT USD.01 | 0.016% | 91.564% |
| 1199 | EAGLE BANCORP INC COMMON STOCK USD.01 | 0.016% | 91.580% |
| 1200 | FINANCIAL ENGINES INC COMMON STOCK USD.0001 | 0.016% | 91.596% |
| 1201 | DINEQUITY INC | 0.016% | 91.612% |
| 1202 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01 | 0.016% | 91.629% |
| 1203 | GRUBHUB INC COMMON STOCK USD.0001 | 0.016% | 91.645% |
| 1204 | FIRST FINANCIAL BANCORP COMMON STOCK | 0.016% | 91.661% |
| 1205 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | 0.016% | 91.677% |
| 1206 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01 | 0.016% | 91.693% |
| 1207 | NELNET INC CL A COMMON STOCK USD.01 | 0.016% | 91.709% |
| 1208 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | 0.016% | 91.725% |
| 1209 | DONALDSON CO IN | 0.016% | 91.741% |
| 1210 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | 0.016% | 91.757% |
| 1211 | ROLLINS INC | 0.016% | 91.772% |
| 1212 | QUAD GRAPHICS INC COMMON STOCK USD.025 | 0.016% | 91.788% |
| 1213 | N B T BANCORP INC COMMON STOCK USD.01 | 0.016% | 91.804% |
| 1214 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK | 0.016% | 91.820% |
| 1215 | STEELCASE INC | 0.016% | 91.836% |
| 1216 | CHICAGO BRIDGE | 0.016% | 91.851% |
| 1217 | TUTOR PERINI CORP COMMON STOCK USD1.0 | 0.016% | 91.867% |
| 1218 | PHYSICIANS REALTY TRUST REIT USD.01 | 0.016% | 91.883% |
| 1219 | HUB GROUP INC CL A COMMON STOCK USD.01 | 0.016% | 91.899% |
| 1220 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | 0.016% | 91.915% |
| 1221 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.016% | 91.930% |
| 1222 | INNOSPEC INC COMMON STOCK USD.01 | 0.016% | 91.946% |
| 1223 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | 0.016% | 91.962% |
| 1224 | IXIA COMMON STOCK | 0.016% | 91.977% |
| 1225 | NETGEAR INC COMMON STOCK USD.001 | 0.016% | 91.993% |
| 1226 | COGNEX CORP | 0.016% | 92.008% |
| 1227 | MAXLINEAR INC CLASS A COMMON STOCK | 0.016% | 92.024% |
| 1228 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | 0.015% | 92.039% |
| 1229 | CORE-MARK HLDG | 0.015% | 92.055% |
| 1230 | ARGAN INC COMMON STOCK USD.15 | 0.015% | 92.070% |
| 1231 | PARK NATIONAL CORP COMMON STOCK | 0.015% | 92.086% |
| 1232 | WP CAREY INC REIT USD.001 | 0.015% | 92.101% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1233 | CABLE ONE INC COMMON STOCK USD.01 | 0.015% | 92.117% |
| 1234 | WABASH NATIONAL | 0.015% | 92.132% |
| 1235 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | 0.015% | 92.148% |
| 1236 | EBIX INC COMMON STOCK USD.1 | 0.015% | 92.163% |
| 1237 | VERIFONE SYSTEMS INC COMMON STOCK USD.01 | 0.015% | 92.178% |
| 1238 | TFS FINANCIAL CORP COMMON STOCK USD.01 | 0.015% | 92.194% |
| 1239 | URBAN EDGE PROPERTIES REIT USD.01 | 0.015% | 92.209% |
| 1240 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | 0.015% | 92.224% |
| 1241 | SCHOLASTIC CORP | 0.015% | 92.240% |
| 1242 | COMFORT SYSTEMS | 0.015% | 92.255% |
| 1243 | MBIA INC | 0.015% | 92.270% |
| 1244 | SPX FLOW INC COMMON STOCK USD.01 | 0.015% | 92.286% |
| 1245 | BOB EVANS FARMS | 0.015% | 92.301% |
| 1246 | WELBILT INC COMMON STOCK USD.01 | 0.015% | 92.316% |
| 1247 | ERIE INDEMNITY COMPANY CL A COMMON STOCK | 0.015% | 92.332% |
| 1248 | EPAM SYSTEMS INC COMMON STOCK USD.001 | 0.015% | 92.347% |
| 1249 | SCRIPPS(EW)CO(N | 0.015% | 92.362% |
| 1250 | IROBOT CORP | 0.015% | 92.377% |
| 1251 | ROGERS CORP COMMON STOCK USD1.0 | 0.015% | 92.393% |
| 1252 | AMERIS BANCORP COMMON STOCK USD1.0 | 0.015% | 92.408% |
| 1253 | PLANTRONICS INC COMMON STOCK USD.01 | 0.015% | 92.423% |
| 1254 | INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01 | 0.015% | 92.438% |
| 1255 | SERVICENOW INC COMMON STOCK USD.001 | 0.015% | 92.453% |
| 1256 | HEICO CORP | 0.015% | 92.468% |
| 1257 | THIRD POINT REI | 0.015% | 92.483% |
| 1258 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | 0.015% | 92.498% |
| 1259 | DIEBOLD INC | 0.015% | 92.513% |
| 1260 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | 0.015% | 92.528% |
| 1261 | COHEN + STEERS INC COMMON STOCK USD.01 | 0.015% | 92.543% |
| 1262 | ACADIA REALTY TRUST REIT USD.001 | 0.015% | 92.558% |
| 1263 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | 0.015% | 92.573% |
| 1264 | MULTI COLOR CORP COMMON STOCK | 0.015% | 92.588% |
| 1265 | SOUTHERN COPPER CORP COMMON STOCK USD.01 | 0.015% | 92.603% |
| 1266 | AVISTA CORP | 0.015% | 92.618% |
| 1267 | HFF INC CLASS A COMMON STOCK USD.01 | 0.015% | 92.633% |
| 1268 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | 0.015% | 92.648% |
| 1269 | CAPELLA EDUCATI | 0.015% | 92.663% |
| 1270 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.015% | 92.678% |
| 1271 | ZILLOW GROUP INC A COMMON STOCK USD.0001 | 0.015% | 92.693% |
| 1272 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | 0.015% | 92.708% |
| 1273 | SABRE CORP COMMON STOCK USD.01 | 0.015% | 92.722% |
| 1274 | GREENBRIER COMPANIES INC COMMON STOCK | 0.015% | 92.737% |
| 1275 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | 0.015% | 92.752% |
| 1276 | FABRINET | 0.015% | 92.767% |
| 1277 | OSI SYSTEMS INC | 0.015% | 92.782% |
| 1278 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01 | 0.015% | 92.796% |
| 1279 | MICHAELS COS INC/THE COMMON STOCK USD.06775 | 0.015% | 92.811% |
| 1280 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0 | 0.015% | 92.826% |
| 1281 | BALCHEM CORP COMMON STOCK USD.0667 | 0.015% | 92.841% |
| 1282 | MICROSEMI | 0.015% | 92.855% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1283 | OCLARO INC COMMON STOCK USD.01 | 0.015% | 92.870% |
| 1284 | WEB.COM GROUP INC COMMON STOCK USD.001 | 0.015% | 92.885% |
| 1285 | CAVIUM INC COMMON STOCK USD.001 | 0.015% | 92.899% |
| 1286 | ADVANCED MICRO | 0.015% | 92.914% |
| 1287 | CUBIC CORP COMMON STOCK | 0.015% | 92.928% |
| 1288 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | 0.015% | 92.943% |
| 1289 | FORWARD AIR COR | 0.015% | 92.958% |
| 1290 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | 0.015% | 92.972% |
| 1291 | PATRICK INDUSTRIES INC COMMON STOCK | 0.015% | 92.987% |
| 1292 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.015% | 93.001% |
| 1293 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | 0.015% | 93.016% |
| 1294 | EASTGROUP PROPERTIES INC REIT | 0.015% | 93.030% |
| 1295 | POWER INTEGRATI | 0.014% | 93.045% |
| 1296 | KULICKE&SOFFA I | 0.014% | 93.059% |
| 1297 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | 0.014% | 93.074% |
| 1298 | TRONOX LTD-CL A | 0.014% | 93.088% |
| 1299 | FAIR ISAAC CORP COMMON STOCK USD.01 | 0.014% | 93.102% |
| 1300 | TRANSUNION COMMON STOCK USD.01 | 0.014% | 93.117% |
| 1301 | SWIFT TRANSPORTATION CO COMMON STOCK USD.001 | 0.014% | 93.131% |
| 1302 | ZILLOW GROUP INC C COMMON STOCK | 0.014% | 93.145% |
| 1303 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | 0.014% | 93.160% |
| 1304 | MACK CALI REALTY CORP REIT USD.01 | 0.014% | 93.174% |
| 1305 | WALKER + DUNLOP INC COMMON STOCK | 0.014% | 93.188% |
| 1306 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV | 0.014% | 93.202% |
| 1307 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | 0.014% | 93.217% |
| 1308 | FBL FINANCIAL G | 0.014% | 93.231% |
| 1309 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | 0.014% | 93.245% |
| 1310 | WASHINGTON REIT REIT USD.01 | 0.014% | 93.259% |
| 1311 | KAMAN CORP COMMON STOCK USD1.0 | 0.014% | 93.273% |
| 1312 | EXPONENT INC COMMON STOCK USD.001 | 0.014% | 93.288% |
| 1313 | ASTEC INDUSTRIE | 0.014% | 93.302% |
| 1314 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001 | 0.014% | 93.316% |
| 1315 | UNIT CORP | 0.014% | 93.329% |
| 1316 | OMNICELL INC COMMON STOCK USD.001 | 0.014% | 93.343% |
| 1317 | CLUBCORP HOLDINGS INC COMMON STOCK USD.01 | 0.014% | 93.357% |
| 1318 | PARTY CITY HOLDCO INC COMMON STOCK USD.01 | 0.014% | 93.371% |
| 1319 | BENEFICIAL BANCORP INC COMMON STOCK USD.01 | 0.014% | 93.385% |
| 1320 | BLACKBAUD INC | 0.014% | 93.399% |
| 1321 | NEOGEN CORP COMMON STOCK USD.16 | 0.014% | 93.413% |
| 1322 | AMEDISYS INC COMMON STOCK USD.001 | 0.014% | 93.427% |
| 1323 | OXFORD INDUSTRI | 0.014% | 93.441% |
| 1324 | ALKERMES PLC | 0.014% | 93.454% |
| 1325 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | 0.014% | 93.468% |
| 1326 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | 0.014% | 93.482% |
| 1327 | DIAMONDROCK HOSPITALITY CO REIT USD.01 | 0.014% | 93.496% |
| 1328 | FIRSTCASH INC COMMON STOCK USD.01 | 0.014% | 93.509% |
| 1329 | ALEXANDERS INC | 0.014% | 93.523% |
| 1330 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | 0.014% | 93.537% |
| 1331 | ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.014% | 93.551% |
| 1332 | SCHWEITZER-MAUD | 0.014% | 93.564% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1333 | MAIDEN HLDGS LT | 0.014% | 93.578% |
| 1334 | DIODES INC COMMON STOCK USD.667 | 0.014% | 93.592% |
| 1335 | AK STEEL HOLDIN | 0.014% | 93.605% |
| 1336 | LA Z BOY INC COMMON STOCK USD1.0 | 0.014% | 93.619% |
| 1337 | LEXINGTON REALTY TRUST REIT USD.0001 | 0.014% | 93.633% |
| 1338 | VONAGE HLDGS CO | 0.014% | 93.646% |
| 1339 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | 0.014% | 93.660% |
| 1340 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | 0.014% | 93.673% |
| 1341 | CARE CAPITAL PROPERTIES INC REIT USD.01 | 0.014% | 93.687% |
| 1342 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | 0.014% | 93.701% |
| 1343 | VMWARE INC CLASS A COMMON STOCK USD.01 | 0.014% | 93.714% |
| 1344 | TENNANT CO | 0.014% | 93.728% |
| 1345 | GENTHERM INC COMMON STOCK | 0.013% | 93.741% |
| 1346 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01 | 0.013% | 93.755% |
| 1347 | FOREST CITY REALTY TRUST A REIT USD.01 | 0.013% | 93.768% |
| 1348 | BANCFIRST CORP | 0.013% | 93.781% |
| 1349 | H&E EQUIPMENT S | 0.013% | 93.795% |
| 1350 | JAMES RIVER GRO | 0.013% | 93.808% |
| 1351 | INTEGRATED DEVI | 0.013% | 93.822% |
| 1352 | TREX COMPANY INC COMMON STOCK USD.01 | 0.013% | 93.835% |
| 1353 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | 0.013% | 93.848% |
| 1354 | RAMBUS INC | 0.013% | 93.862% |
| 1355 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | 0.013% | 93.875% |
| 1356 | SELECT INCOME REIT REIT USD.01 | 0.013% | 93.888% |
| 1357 | SILICON LABORAT | 0.013% | 93.902% |
| 1358 | AMERISAFE INC COMMON STOCK USD.01 | 0.013% | 93.915% |
| 1359 | MOBILE MINI INC COMMON STOCK USD.01 | 0.013% | 93.928% |
| 1360 | MGE ENERGY INC COMMON STOCK USD1.0 | 0.013% | 93.941% |
| 1361 | DDR CORP REIT USD.1 | 0.013% | 93.955% |
| 1362 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | 0.013% | 93.968% |
| 1363 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | 0.013% | 93.981% |
| 1364 | NATUS MEDICAL INC COMMON STOCK USD.001 | 0.013% | 93.994% |
| 1365 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | 0.013% | 94.007% |
| 1366 | TRINET GROUP INC COMMON STOCK USD.000025 | 0.013% | 94.020% |
| 1367 | CAPITAL BANK FINANCIAL CL A COMMON STOCK | 0.013% | 94.033% |
| 1368 | BROOKS AUTOMATI | 0.013% | 94.046% |
| 1369 | EL PASO ELECTRIC CO COMMON STOCK | 0.013% | 94.059% |
| 1370 | CEB INC COMMON STOCK USD.01 | 0.013% | 94.072% |
| 1371 | US CONCRETE INC COMMON STOCK USD.001 | 0.013% | 94.085% |
| 1372 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | 0.013% | 94.098% |
| 1373 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 0.013% | 94.111% |
| 1374 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | 0.013% | 94.124% |
| 1375 | EXLSERVICE HLDG | 0.013% | 94.137% |
| 1376 | WADDELL & REED | 0.013% | 94.149% |
| 1377 | TESLA INC COMMON STOCK USD.001 | 0.013% | 94.162% |
| 1378 | SCIENTIFIC GAME | 0.013% | 94.175% |
| 1379 | KRATON CORP COMMON STOCK USD.01 | 0.013% | 94.188% |
| 1380 | SPARTANNASH CO COMMON STOCK | 0.013% | 94.200% |
| 1381 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | 0.013% | 94.213% |
| 1382 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | 0.013% | 94.225% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1383 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | 0.013% | 94.238% |
| 1384 | US ECOLOGY INC COMMON STOCK USD.01 | 0.013% | 94.251% |
| 1385 | ACTUANT CORP A COMMON STOCK USD.2 | 0.013% | 94.263% |
| 1386 | S + T BANCORP INC COMMON STOCK USD2.5 | 0.013% | 94.276% |
| 1387 | FIRST BUSEY CORP COMMON STOCK USD.001 | 0.012% | 94.288% |
| 1388 | EXTERRAN CORP COMMON STOCK USD.01 | 0.012% | 94.301% |
| 1389 | PEBBLEBROOK HOT | 0.012% | 94.313% |
| 1390 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 0.012% | 94.326% |
| 1391 | INNOPHOS HOLDINGS INC COMMON STOCK USD.001 | 0.012% | 94.338% |
| 1392 | CLIFFS NATURAL | 0.012% | 94.351% |
| 1393 | QTS REALTY TRUST INC CL A REIT USD.01 | 0.012% | 94.363% |
| 1394 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | 0.012% | 94.375% |
| 1395 | KB HOME COMMON STOCK USD1.0 | 0.012% | 94.388% |
| 1396 | AMC NETWORKS INC A COMMON STOCK | 0.012% | 94.400% |
| 1397 | INSPERITY INC | 0.012% | 94.412% |
| 1398 | FIVE BELOW COMMON STOCK USD.01 | 0.012% | 94.425% |
| 1399 | KNOLL INC COMMON STOCK USD.01 | 0.012% | 94.437% |
| 1400 | ANDERSONS INC/THE COMMON STOCK | 0.012% | 94.449% |
| 1401 | BRINKER INTL IN | 0.012% | 94.462% |
| 1402 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | 0.012% | 94.474% |
| 1403 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | 0.012% | 94.486% |
| 1404 | AAR CORP | 0.012% | 94.498% |
| 1405 | TRIPADVISOR INC COMMON STOCK USD.001 | 0.012% | 94.511% |
| 1406 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | 0.012% | 94.523% |
| 1407 | TRIUMPH GROUP I | 0.012% | 94.535% |
| 1408 | COLONY NORTHSTAR INC CLASS A REIT USD.01 | 0.012% | 94.547% |
| 1409 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | 0.012% | 94.559% |
| 1410 | BELMOND LTD | 0.012% | 94.571% |
| 1411 | CHART INDUSTRIE | 0.012% | 94.583% |
| 1412 | GEN COMMUNICATI | 0.012% | 94.595% |
| 1413 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | 0.012% | 94.607% |
| 1414 | AMERICAN ASSETS TRUST INC REIT USD.01 | 0.012% | 94.619% |
| 1415 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | 0.012% | 94.631% |
| 1416 | ABIOMED INC COMMON STOCK USD.01 | 0.012% | 94.643% |
| 1417 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | 0.012% | 94.655% |
| 1418 | AVON PRODUCTS I | 0.012% | 94.667% |
| 1419 | WEST CORP COMMON STOCK USD.001 | 0.012% | 94.679% |
| 1420 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | 0.012% | 94.691% |
| 1421 | BJ S RESTAURANTS INC COMMON STOCK | 0.012% | 94.703% |
| 1422 | SAIA INC COMMON STOCK USD.001 | 0.012% | 94.715% |
| 1423 | NAVISTAR INTL C | 0.012% | 94.727% |
| 1424 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | 0.012% | 94.738% |
| 1425 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | 0.012% | 94.750% |
| 1426 | INPHI CORP COMMON STOCK | 0.012% | 94.762% |
| 1427 | SELECT COMFORT CORPORATION COMMON STOCK USD.01 | 0.012% | 94.774% |
| 1428 | SABRA HEALTH CARE REIT INC REIT USD.01 | 0.012% | 94.785% |
| 1429 | STATE AUTO FINANCIAL CORP COMMON STOCK | 0.012% | 94.797% |
| 1430 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | 0.012% | 94.809% |
| 1431 | 1ST SOURCE CORP COMMON STOCK | 0.012% | 94.820% |
| 1432 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.012% | 94.832% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1433 | MERIDIAN BANCORP INC COMMON STOCK | 0.012% | 94.844% |
| 1434 | WESTAMERICA BANCORPORATION COMMON STOCK | 0.012% | 94.855% |
| 1435 | CENTERSTATE BANKS INC COMMON STOCK USD.01 | 0.012% | 94.867% |
| 1436 | GREEN PLAINS INC COMMON STOCK USD.001 | 0.012% | 94.879% |
| 1437 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | 0.012% | 94.890% |
| 1438 | CALERES INC COMMON STOCK USD.01 | 0.012% | 94.902% |
| 1439 | CAREER EDUCATION CORP COMMON STOCK USD.01 | 0.012% | 94.913% |
| 1440 | VISTA OUTDOOR INC COMMON STOCK USD.01 | 0.012% | 94.925% |
| 1441 | LTC PROPERTIES | 0.012% | 94.936% |
| 1442 | STAG INDUSTRIAL INC REIT USD.01 | 0.012% | 94.948% |
| 1443 | INTER PARFUMS INC COMMON STOCK USD.001 | 0.011% | 94.959% |
| 1444 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01 | 0.011% | 94.971% |
| 1445 | CHASE CORP COMMON STOCK USD.1 | 0.011% | 94.982% |
| 1446 | UBIQUITI NETWORKS INC COMMON STOCK USD.001 | 0.011% | 94.994% |
| 1447 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | 0.011% | 95.005% |
| 1448 | ENGLITY HOLDINGS INC COMMON STOCK USD.01 | 0.011% | 95.016% |
| 1449 | OM ASSET MANAGE | 0.011% | 95.028% |
| 1450 | LAKELAND FINANCIAL CORP COMMON STOCK | 0.011% | 95.039% |
| 1451 | GENESCO INC COMMON STOCK USD1.0 | 0.011% | 95.050% |
| 1452 | LYDALL INC COMMON STOCK USD.1 | 0.011% | 95.061% |
| 1453 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | 0.011% | 95.073% |
| 1454 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | 0.011% | 95.084% |
| 1455 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | 0.011% | 95.095% |
| 1456 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.011% | 95.106% |
| 1457 | EPLUS INC | 0.011% | 95.117% |
| 1458 | ENCORE WIRE CORP COMMON STOCK USD.01 | 0.011% | 95.128% |
| 1459 | XENIA HOTELS + RESORTS INC REIT USD.01 | 0.011% | 95.139% |
| 1460 | IMAX CORP | 0.011% | 95.150% |
| 1461 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | 0.011% | 95.161% |
| 1462 | NEWS CORP CLASS B COMMON STOCK | 0.011% | 95.172% |
| 1463 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | 0.011% | 95.183% |
| 1464 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | 0.011% | 95.194% |
| 1465 | ATLANTICA YIELD | 0.011% | 95.204% |
| 1466 | BADGER METER INC COMMON STOCK USD1.0 | 0.011% | 95.215% |
| 1467 | LHC GROUP INC COMMON STOCK USD.01 | 0.011% | 95.226% |
| 1468 | BOISE CASCADE CO COMMON STOCK USD.01 | 0.011% | 95.237% |
| 1469 | GLATFELTER(PH)C | 0.011% | 95.248% |
| 1470 | MGP INGREDIENTS INC COMMON STOCK | 0.011% | 95.258% |
| 1471 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | 0.011% | 95.269% |
| 1472 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | 0.011% | 95.280% |
| 1473 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | 0.011% | 95.291% |
| 1474 | MYRIAD GENETICS | 0.011% | 95.301% |
| 1475 | FRANK'S INTERNA | 0.011% | 95.312% |
| 1476 | GRIFFON CORP COMMON STOCK USD.25 | 0.011% | 95.323% |
| 1477 | NATIONAL BANK HOLD CL A COMMON STOCK | 0.011% | 95.333% |
| 1478 | AMERICAN STATES WATER CO COMMON STOCK | 0.011% | 95.344% |
| 1479 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | 0.011% | 95.355% |
| 1480 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | 0.011% | 95.365% |
| 1481 | MANHATTAN ASSOC | 0.011% | 95.376% |
| 1482 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | 0.011% | 95.387% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1483 | INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01 | 0.011% | 95.397% |
| 1484 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | 0.011% | 95.408% |
| 1485 | ALON USA ENERGY INC COMMON STOCK USD.01 | 0.011% | 95.418% |
| 1486 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | 0.011% | 95.429% |
| 1487 | CHURCHILL DOWNS INC COMMON STOCK | 0.011% | 95.439% |
| 1488 | NUTRISYSTEM INC COMMON STOCK USD.001 | 0.011% | 95.450% |
| 1489 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | 0.011% | 95.460% |
| 1490 | AVANGRID INC COMMON STOCK USD.01 | 0.010% | 95.471% |
| 1491 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | 0.010% | 95.481% |
| 1492 | CONMED CORP COMMON STOCK USD.01 | 0.010% | 95.492% |
| 1493 | GRAY TELEVISION INC COMMON STOCK | 0.010% | 95.502% |
| 1494 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.010% | 95.512% |
| 1495 | GREENHILL + CO INC COMMON STOCK USD.01 | 0.010% | 95.523% |
| 1496 | MCGRATH RENTCORP COMMON STOCK | 0.010% | 95.533% |
| 1497 | NAVIGANT CONSUL | 0.010% | 95.544% |
| 1498 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | 0.010% | 95.554% |
| 1499 | BROWN FORMAN CORP CLASS A COMMON STOCK USD.15 | 0.010% | 95.564% |
| 1500 | VIAD CORP | 0.010% | 95.574% |
| 1501 | HSN INC COMMON STOCK USD.01 | 0.010% | 95.585% |
| 1502 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | 0.010% | 95.595% |
| 1503 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001 | 0.010% | 95.605% |
| 1504 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | 0.010% | 95.615% |
| 1505 | AAON INC COMMON STOCK USD.004 | 0.010% | 95.625% |
| 1506 | FNFV GROUP TRACKING STK USD.0001 | 0.010% | 95.636% |
| 1507 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | 0.010% | 95.646% |
| 1508 | CALIFORNIA WATE | 0.010% | 95.656% |
| 1509 | WRIGHT MEDICAL | 0.010% | 95.666% |
| 1510 | KFORCE INC COMMON STOCK USD.01 | 0.010% | 95.676% |
| 1511 | RMR GROUP INC/THE A COMMON STOCK | 0.010% | 95.686% |
| 1512 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | 0.010% | 95.696% |
| 1513 | SEATTLE GENETICS INC COMMON STOCK USD.001 | 0.010% | 95.706% |
| 1514 | EXPRESS INC COMMON STOCK | 0.010% | 95.716% |
| 1515 | TIVITY HEALTH INC COMMON STOCK USD.001 | 0.010% | 95.726% |
| 1516 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 0.010% | 95.736% |
| 1517 | LAKELAND BANCORP INC COMMON STOCK | 0.010% | 95.746% |
| 1518 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | 0.010% | 95.756% |
| 1519 | ABAXIS INC COMMON STOCK | 0.010% | 95.766% |
| 1520 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01 | 0.010% | 95.776% |
| 1521 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | 0.010% | 95.786% |
| 1522 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | 0.010% | 95.796% |
| 1523 | TRUEBLUE INC COMMON STOCK | 0.010% | 95.806% |
| 1524 | SUN HYDRAULICS CORP COMMON STOCK USD.001 | 0.010% | 95.816% |
| 1525 | CIMPRESS NV | 0.010% | 95.825% |
| 1526 | SCANSOURCE INC COMMON STOCK | 0.010% | 95.835% |
| 1527 | ADVISORY BOARD CO/THE COMMON STOCK USD.01 | 0.010% | 95.845% |
| 1528 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | 0.010% | 95.855% |
| 1529 | INVENSENSE INC COMMON STOCK USD.001 | 0.010% | 95.865% |
| 1530 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | 0.010% | 95.875% |
| 1531 | CITY HOLDING CO COMMON STOCK USD2.5 | 0.010% | 95.884% |
| 1532 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | 0.010% | 95.894% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1533 | SHIP FINANCE IN | 0.010% | 95.904% |
| 1534 | CBL & ASSOC PRO | 0.010% | 95.914% |
| 1535 | CALAVO GROWERS INC COMMON STOCK USD.001 | 0.010% | 95.923% |
| 1536 | NOBLE CORP PLC | 0.010% | 95.933% |
| 1537 | SYNTEL INC COMMON STOCK | 0.010% | 95.943% |
| 1538 | ST JOE CO/THE COMMON STOCK | 0.010% | 95.952% |
| 1539 | BOJANGLES INC COMMON STOCK USD.01 | 0.010% | 95.962% |
| 1540 | UTD STATES CELL | 0.010% | 95.972% |
| 1541 | BLUEBIRD BIO IN | 0.010% | 95.981% |
| 1542 | UNDER ARMOUR IN | 0.010% | 95.991% |
| 1543 | PGT INC | 0.010% | 96.001% |
| 1544 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | 0.010% | 96.010% |
| 1545 | FIRST INTERSTATE BANCYS A COMMON STOCK | 0.010% | 96.020% |
| 1546 | MONOGRAM RESIDENTIAL TRUST I REIT | 0.010% | 96.029% |
| 1547 | BANKRATE INC COMMON STOCK USD.01 | 0.010% | 96.039% |
| 1548 | TRICO BANCSHARES COMMON STOCK | 0.010% | 96.048% |
| 1549 | KITE PHARMA INC COMMON STOCK USD.001 | 0.010% | 96.058% |
| 1550 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | 0.009% | 96.067% |
| 1551 | KELLY SERVICES | 0.009% | 96.077% |
| 1552 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | 0.009% | 96.086% |
| 1553 | SHUTTERSTOCK INC COMMON STOCK USD.01 | 0.009% | 96.096% |
| 1554 | STRAYER EDUCATION INC COMMON STOCK USD.01 | 0.009% | 96.105% |
| 1555 | TRIMAS CORP COMMON STOCK USD.01 | 0.009% | 96.115% |
| 1556 | PEGASYSTEMS INC COMMON STOCK USD.01 | 0.009% | 96.124% |
| 1557 | STURM RUGER + CO INC COMMON STOCK USD1.0 | 0.009% | 96.133% |
| 1558 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.009% | 96.143% |
| 1559 | LIBERTY BROADBAND A COMMON STOCK USD.01 | 0.009% | 96.152% |
| 1560 | PALO ALTO NETWORKS INC COMMON STOCK USD.0001 | 0.009% | 96.162% |
| 1561 | K12 INC COMMON STOCK USD.0001 | 0.009% | 96.171% |
| 1562 | CALLAWAY GOLF C | 0.009% | 96.180% |
| 1563 | RADIAN GROUP | 0.009% | 96.189% |
| 1564 | GUESS? INC COMMON STOCK USD.01 | 0.009% | 96.199% |
| 1565 | VERITIV CORP COMMON STOCK USD.01 | 0.009% | 96.208% |
| 1566 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | 0.009% | 96.217% |
| 1567 | BRIGGS & STRATT | 0.009% | 96.227% |
| 1568 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK | 0.009% | 96.236% |
| 1569 | KITE REALTY GROUP TRUST REIT USD.01 | 0.009% | 96.245% |
| 1570 | MERCER INTL INC | 0.009% | 96.254% |
| 1571 | QUALYS INC COMMON STOCK USD.001 | 0.009% | 96.264% |
| 1572 | MERITOR INC COMMON STOCK USD1.0 | 0.009% | 96.273% |
| 1573 | NOVANTA INC COMMON STOCK | 0.009% | 96.282% |
| 1574 | GOVERNMENT PROPERTIES INCOME REIT USD.01 | 0.009% | 96.291% |
| 1575 | CELLEX THERAPEUTICS INC COMMON STOCK USD.001 | 0.009% | 96.301% |
| 1576 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01 | 0.009% | 96.310% |
| 1577 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | 0.009% | 96.319% |
| 1578 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | 0.009% | 96.328% |
| 1579 | WASHINGTON PRIME GROUP INC REIT USD.0001 | 0.009% | 96.337% |
| 1580 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | 0.009% | 96.346% |
| 1581 | PC CONNECTION | 0.009% | 96.356% |
| 1582 | ALAMO GROUP INC | 0.009% | 96.365% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1583 | TOOTSIE ROLL IN | 0.009% | 96.374% |
| 1584 | KATE SPADE + CO COMMON STOCK USD1.0 | 0.009% | 96.383% |
| 1585 | CBIZ INC COMMON STOCK USD.01 | 0.009% | 96.392% |
| 1586 | BLUCORA INC COMMON STOCK USD.0001 | 0.009% | 96.401% |
| 1587 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001 | 0.009% | 96.410% |
| 1588 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | 0.009% | 96.419% |
| 1589 | WORKDAY INC CLASS A COMMON STOCK USD.001 | 0.009% | 96.428% |
| 1590 | LUXOFT HOLDING | 0.009% | 96.437% |
| 1591 | FORMFACTOR INC COMMON STOCK USD.001 | 0.009% | 96.446% |
| 1592 | ANALOGIC CORP | 0.009% | 96.455% |
| 1593 | MEDICINES COMPANY COMMON STOCK USD.001 | 0.009% | 96.464% |
| 1594 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | 0.009% | 96.472% |
| 1595 | PITNEY BOWES INC COMMON STOCK USD1.0 | 0.009% | 96.481% |
| 1596 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | 0.009% | 96.490% |
| 1597 | REXFORD INDUSTR | 0.009% | 96.499% |
| 1598 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | 0.009% | 96.508% |
| 1599 | PROTO LABS INC COMMON STOCK USD.001 | 0.009% | 96.517% |
| 1600 | UNITED FINANCIAL BANCORP INC COMMON STOCK | 0.009% | 96.526% |
| 1601 | WD 40 CO COMMON STOCK USD.001 | 0.009% | 96.535% |
| 1602 | GENERAL CABLE CORP COMMON STOCK USD.01 | 0.009% | 96.543% |
| 1603 | HEALTHCARE SERV | 0.009% | 96.552% |
| 1604 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01 | 0.009% | 96.561% |
| 1605 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | 0.009% | 96.570% |
| 1606 | HOMESTREET INC COMMON STOCK | 0.009% | 96.579% |
| 1607 | TRAVELPORT WORL | 0.009% | 96.587% |
| 1608 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | 0.009% | 96.596% |
| 1609 | FED SIGNAL CORP | 0.009% | 96.605% |
| 1610 | PTC INC COMMON STOCK USD.01 | 0.009% | 96.614% |
| 1611 | GANNETT CO INC COMMON STOCK | 0.009% | 96.622% |
| 1612 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | 0.009% | 96.631% |
| 1613 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | 0.009% | 96.640% |
| 1614 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | 0.009% | 96.648% |
| 1615 | CHESAPEAKE LODG | 0.009% | 96.657% |
| 1616 | MSG NETWORKS INC A COMMON STOCK USD.01 | 0.009% | 96.666% |
| 1617 | TESARO INC | 0.009% | 96.674% |
| 1618 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | 0.009% | 96.683% |
| 1619 | BRYN MAWR BANK CORP COMMON STOCK USD1.0 | 0.009% | 96.692% |
| 1620 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | 0.009% | 96.700% |
| 1621 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | 0.009% | 96.709% |
| 1622 | OTTER TAIL CORP COMMON STOCK USD5.0 | 0.009% | 96.717% |
| 1623 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0 | 0.009% | 96.726% |
| 1624 | SPX CORP COMMON STOCK USD.01 | 0.009% | 96.735% |
| 1625 | ASTRONICS CORP COMMON STOCK USD.01 | 0.009% | 96.743% |
| 1626 | ADTRAN INC | 0.009% | 96.752% |
| 1627 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | 0.009% | 96.760% |
| 1628 | HEALTHEQUITY INC COMMON STOCK USD.0001 | 0.009% | 96.769% |
| 1629 | ATHENAHEALTH IN | 0.009% | 96.777% |
| 1630 | PATTERN ENERGY GROUP INC COMMON STOCK USD.01 | 0.008% | 96.786% |
| 1631 | LIBERTY EXPEDIA HOLD A COMMON STOCK | 0.008% | 96.794% |
| 1632 | SCORPIO TANKERS | 0.008% | 96.803% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1633 | INSTEEL INDUSTRIES INC COMMON STOCK | 0.008% | 96.811% |
| 1634 | SUMMIT HOTEL PROPERTIES INC REIT | 0.008% | 96.820% |
| 1635 | SAUL CENTERS INC REIT USD.01 | 0.008% | 96.828% |
| 1636 | LIVANOVA PLC | 0.008% | 96.836% |
| 1637 | PARK STERLING CORP COMMON STOCK USD.01 | 0.008% | 96.845% |
| 1638 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | 0.008% | 96.853% |
| 1639 | HERC HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 96.862% |
| 1640 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | 0.008% | 96.870% |
| 1641 | TIMKENSTEEL CORP COMMON STOCK | 0.008% | 96.878% |
| 1642 | SP PLUS CORP COMMON STOCK USD.001 | 0.008% | 96.886% |
| 1643 | CONNECTONE BANCORP INC COMMON STOCK | 0.008% | 96.895% |
| 1644 | HERITAGE FINANCIAL CORP COMMON STOCK | 0.008% | 96.903% |
| 1645 | KEMET CORP | 0.008% | 96.911% |
| 1646 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | 0.008% | 96.919% |
| 1647 | DIAMOND HILL INVESTMENT GRP COMMON STOCK | 0.008% | 96.928% |
| 1648 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001 | 0.008% | 96.936% |
| 1649 | CAMDEN NATIONAL CORP COMMON STOCK | 0.008% | 96.944% |
| 1650 | QUALITY CARE PROPERTIES REIT USD.01 | 0.008% | 96.952% |
| 1651 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | 0.008% | 96.960% |
| 1652 | PLY GEM HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 96.969% |
| 1653 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | 0.008% | 96.977% |
| 1654 | FIDELITY SOUTHERN CORP COMMON STOCK | 0.008% | 96.985% |
| 1655 | BARRACUDA NETWORKS INC COMMON STOCK USD.001 | 0.008% | 96.993% |
| 1656 | MYERS INDUSTRIES INC COMMON STOCK | 0.008% | 97.001% |
| 1657 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | 0.008% | 97.009% |
| 1658 | DYNEGY INC COMMON STOCK USD.01 | 0.008% | 97.017% |
| 1659 | FRANKLIN STREET PROPERTIES C REIT USD.0001 | 0.008% | 97.025% |
| 1660 | ARCHROCK INC COMMON STOCK USD.01 | 0.008% | 97.033% |
| 1661 | ABERCROMBIE & F | 0.008% | 97.041% |
| 1662 | ULTRATECH INC COMMON STOCK USD.001 | 0.008% | 97.049% |
| 1663 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | 0.008% | 97.057% |
| 1664 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | 0.008% | 97.065% |
| 1665 | MANITOWOC COMPANY INC COMMON STOCK USD.01 | 0.008% | 97.073% |
| 1666 | BIOTELEMETRY INC COMMON STOCK USD.001 | 0.008% | 97.081% |
| 1667 | MTS SYSTEMS CORP COMMON STOCK USD.25 | 0.008% | 97.089% |
| 1668 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | 0.008% | 97.097% |
| 1669 | ANGIODYNAMICS INC COMMON STOCK USD.01 | 0.008% | 97.105% |
| 1670 | PHOTRONICS INC COMMON STOCK USD.01 | 0.008% | 97.113% |
| 1671 | STOCK YARDS BANCORP INC COMMON STOCK | 0.008% | 97.121% |
| 1672 | PHH CORP COMMON STOCK USD.01 | 0.008% | 97.129% |
| 1673 | MATERION CORP COMMON STOCK | 0.008% | 97.137% |
| 1674 | TOWER INTL INC | 0.008% | 97.145% |
| 1675 | QUALITY SYSTEMS INC COMMON STOCK USD.01 | 0.008% | 97.153% |
| 1676 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | 0.008% | 97.161% |
| 1677 | LINDSAY CORP COMMON STOCK USD1.0 | 0.008% | 97.169% |
| 1678 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | 0.008% | 97.176% |
| 1679 | SPEEDWAY MOTORS | 0.008% | 97.184% |
| 1680 | INTL FCSTONE INC COMMON STOCK USD.01 | 0.008% | 97.192% |
| 1681 | ULTIMATE | 0.008% | 97.200% |
| 1682 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | 0.008% | 97.208% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1683 | AGREE REALTY CORP REIT USD.0001 | 0.008% | 97.216% |
| 1684 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | 0.008% | 97.223% |
| 1685 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.008% | 97.231% |
| 1686 | SPLUNK INC COMMON STOCK USD.001 | 0.008% | 97.239% |
| 1687 | FOUR CORNERS PROPERTY TRUST REIT USD.0001 | 0.008% | 97.247% |
| 1688 | TILE SHOP HLDGS INC COMMON STOCK USD.0001 | 0.008% | 97.254% |
| 1689 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | 0.008% | 97.262% |
| 1690 | FIRST MERCHANTS CORP COMMON STOCK | 0.008% | 97.270% |
| 1691 | DIAMOND OFFSHOR | 0.008% | 97.278% |
| 1692 | NN INC COMMON STOCK USD.01 | 0.008% | 97.285% |
| 1693 | PREFERRED BANK/LOS ANGELES COMMON STOCK | 0.008% | 97.293% |
| 1694 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | 0.008% | 97.301% |
| 1695 | GUARANTY BANCORP COMMON STOCK USD.001 | 0.008% | 97.308% |
| 1696 | RPC INC COMMON STOCK USD.1 | 0.008% | 97.316% |
| 1697 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | 0.008% | 97.323% |
| 1698 | AEGION CORP COMMON STOCK USD.01 | 0.008% | 97.331% |
| 1699 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625 | 0.007% | 97.338% |
| 1700 | COHU INC COMMON STOCK USD1.0 | 0.007% | 97.346% |
| 1701 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | 0.007% | 97.353% |
| 1702 | CU BANCORP COMMON STOCK | 0.007% | 97.361% |
| 1703 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.007% | 97.368% |
| 1704 | SANFILIPPO(JOHN | 0.007% | 97.375% |
| 1705 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | 0.007% | 97.383% |
| 1706 | FIRST BANCORP/NC COMMON STOCK | 0.007% | 97.390% |
| 1707 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 97.398% |
| 1708 | KADANT INC COMMON STOCK USD.01 | 0.007% | 97.405% |
| 1709 | ATRION CORPORATION COMMON STOCK USD.1 | 0.007% | 97.412% |
| 1710 | SONIC CORP | 0.007% | 97.420% |
| 1711 | PLANET FITNESS INC CL A COMMON STOCK | 0.007% | 97.427% |
| 1712 | MARCUS CORP | 0.007% | 97.435% |
| 1713 | TERRENO REALTY CORP REIT USD.01 | 0.007% | 97.442% |
| 1714 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5 | 0.007% | 97.449% |
| 1715 | PHARMERICA CORP COMMON STOCK USD.01 | 0.007% | 97.457% |
| 1716 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | 0.007% | 97.464% |
| 1717 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | 0.007% | 97.471% |
| 1718 | SUPERIOR INDUSTRIES INTL COMMON STOCK | 0.007% | 97.478% |
| 1719 | ETSY INC COMMON STOCK USD.001 | 0.007% | 97.486% |
| 1720 | MARINEMAX INC COMMON STOCK USD.001 | 0.007% | 97.493% |
| 1721 | TRITON INTERNAT | 0.007% | 97.500% |
| 1722 | INVESTMENT TECH | 0.007% | 97.507% |
| 1723 | ARCBEST CORP COMMON STOCK USD.01 | 0.007% | 97.514% |
| 1724 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | 0.007% | 97.521% |
| 1725 | PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001 | 0.007% | 97.529% |
| 1726 | STONERIDGE INC COMMON STOCK | 0.007% | 97.536% |
| 1727 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | 0.007% | 97.543% |
| 1728 | XENCOR INC COMMON STOCK USD.01 | 0.007% | 97.550% |
| 1729 | NRG YIELD INC CLASS C COMMON STOCK | 0.007% | 97.557% |
| 1730 | ACTUA CORP COMMON STOCK USD.001 | 0.007% | 97.564% |
| 1731 | NIC INC COMMON STOCK | 0.007% | 97.571% |
| 1732 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 97.578% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1733 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | 0.007% | 97.585% |
| 1734 | EMC INS GROUP INC COMMON STOCK USD1.0 | 0.007% | 97.592% |
| 1735 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01 | 0.007% | 97.599% |
| 1736 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | 0.007% | 97.606% |
| 1737 | FIRST FOUNDATION INC COMMON STOCK USD.001 | 0.007% | 97.613% |
| 1738 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | 0.007% | 97.620% |
| 1739 | CORVEL CORP COMMON STOCK USD.0001 | 0.007% | 97.627% |
| 1740 | SCHNITZER STEEL | 0.007% | 97.634% |
| 1741 | SMART + FINAL STORES INC COMMON STOCK USD.001 | 0.007% | 97.641% |
| 1742 | BLUE HILLS BANCORP INC COMMON STOCK USD.01 | 0.007% | 97.648% |
| 1743 | LUMINEX CORP COMMON STOCK USD.001 | 0.007% | 97.655% |
| 1744 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | 0.007% | 97.662% |
| 1745 | AMERICAN RAILCA | 0.007% | 97.669% |
| 1746 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | 0.007% | 97.675% |
| 1747 | MERCANTILE BANK CORP COMMON STOCK | 0.007% | 97.682% |
| 1748 | UNIVERSAL AMERICAN CORP COMMON STOCK USD.01 | 0.007% | 97.689% |
| 1749 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.007% | 97.696% |
| 1750 | COBIZ FINANCIAL INC COMMON STOCK USD.01 | 0.007% | 97.703% |
| 1751 | CALGON CARBON C | 0.007% | 97.710% |
| 1752 | NANOMETRICS | 0.007% | 97.717% |
| 1753 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | 0.007% | 97.723% |
| 1754 | LA QUINTA HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 97.730% |
| 1755 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1 | 0.007% | 97.737% |
| 1756 | CRAY INC COMMON STOCK USD.01 | 0.007% | 97.744% |
| 1757 | HORIZON BANCORP INDIANA COMMON STOCK | 0.007% | 97.751% |
| 1758 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 97.757% |
| 1759 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 0.007% | 97.764% |
| 1760 | FELCOR LODGING | 0.007% | 97.771% |
| 1761 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | 0.007% | 97.778% |
| 1762 | PEOPLES BANCORP INC COMMON STOCK | 0.007% | 97.784% |
| 1763 | ADVANSIX INC COMMON STOCK USD.01 | 0.007% | 97.791% |
| 1764 | STONEGATE BANK COMMON STOCK USD.01 | 0.007% | 97.798% |
| 1765 | KRONOS WORLDWIDE INC COMMON STOCK USD.01 | 0.007% | 97.804% |
| 1766 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.007% | 97.811% |
| 1767 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | 0.007% | 97.817% |
| 1768 | MODINE MFG CO | 0.007% | 97.824% |
| 1769 | HACKETT GROUP INC/THE COMMON STOCK USD.001 | 0.007% | 97.831% |
| 1770 | BRISTOW GROUP INC COMMON STOCK USD.01 | 0.007% | 97.837% |
| 1771 | OPUS BANK | 0.007% | 97.844% |
| 1772 | HERITAGE COMMERCE CORP COMMON STOCK | 0.007% | 97.850% |
| 1773 | DEL TACO RESTAURANTS INC COMMON STOCK | 0.007% | 97.857% |
| 1774 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | 0.006% | 97.863% |
| 1775 | OFG BANCORP COMMON STOCK USD1.0 | 0.006% | 97.870% |
| 1776 | PIPER JAFFRAY COS COMMON STOCK USD.01 | 0.006% | 97.876% |
| 1777 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | 0.006% | 97.883% |
| 1778 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 97.889% |
| 1779 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | 0.006% | 97.896% |
| 1780 | DELTIC TIMBER | 0.006% | 97.902% |
| 1781 | FUTUREFUEL CORP COMMON STOCK USD.0001 | 0.006% | 97.909% |
| 1782 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.006% | 97.915% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1783 | PIER 1 IMPORTS INC COMMON STOCK USD.001 | 0.006% | 97.921% |
| 1784 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | 0.006% | 97.928% |
| 1785 | M/I HOMES INC COMMON STOCK USD.01 | 0.006% | 97.934% |
| 1786 | HCI GROUP INC COMMON STOCK | 0.006% | 97.941% |
| 1787 | TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001 | 0.006% | 97.947% |
| 1788 | DEXCOM INC COMMON STOCK USD.001 | 0.006% | 97.953% |
| 1789 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | 0.006% | 97.960% |
| 1790 | TRISTATE CAPITAL HLDGS INC COMMON STOCK | 0.006% | 97.966% |
| 1791 | NAUTILUS GROUP | 0.006% | 97.972% |
| 1792 | CARETRUST REIT INC REIT USD.01 | 0.006% | 97.979% |
| 1793 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | 0.006% | 97.985% |
| 1794 | FINISH LINE INC | 0.006% | 97.991% |
| 1795 | DXP ENTERPRISES | 0.006% | 97.998% |
| 1796 | LIONS GATE ENTERTAINMENT B COMMON STOCK | 0.006% | 98.004% |
| 1797 | ENZO BIOCHEM INC COMMON STOCK USD.01 | 0.006% | 98.010% |
| 1798 | DENNY S CORP COMMON STOCK USD.01 | 0.006% | 98.017% |
| 1799 | TEAM INC | 0.006% | 98.023% |
| 1800 | GERMAN AMERICAN BANCORP COMMON STOCK | 0.006% | 98.029% |
| 1801 | RAMCO-GERSHENSO | 0.006% | 98.035% |
| 1802 | HEALTHSTREAM INC COMMON STOCK | 0.006% | 98.042% |
| 1803 | LANNETT CO INC COMMON STOCK USD.001 | 0.006% | 98.048% |
| 1804 | ORTHOFIX INTL N | 0.006% | 98.054% |
| 1805 | EXTREME NETWORKS INC COMMON STOCK USD.001 | 0.006% | 98.060% |
| 1806 | FORTINET INC | 0.006% | 98.066% |
| 1807 | FARMER BROS CO COMMON STOCK USD1.0 | 0.006% | 98.072% |
| 1808 | QCR HOLDINGS INC COMMON STOCK USD1.0 | 0.006% | 98.079% |
| 1809 | GODADDY INC CLASS A COMMON STOCK USD.001 | 0.006% | 98.085% |
| 1810 | HARMONIC INC | 0.006% | 98.091% |
| 1811 | AXCELIS TECHNOL | 0.006% | 98.097% |
| 1812 | PACIFIC CONTINENTAL CORP COMMON STOCK | 0.006% | 98.103% |
| 1813 | HIBBETT SPORTS INC COMMON STOCK USD.01 | 0.006% | 98.109% |
| 1814 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | 0.006% | 98.115% |
| 1815 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01 | 0.006% | 98.121% |
| 1816 | RPX CORP COMMON STOCK USD.0001 | 0.006% | 98.127% |
| 1817 | SUPERVALU INC | 0.006% | 98.133% |
| 1818 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | 0.006% | 98.139% |
| 1819 | MISTRAS GROUP INC COMMON STOCK USD.01 | 0.006% | 98.145% |
| 1820 | TITAN INTERNATIONAL INC COMMON STOCK | 0.006% | 98.151% |
| 1821 | ORBCOMM INC COMMON STOCK USD.001 | 0.006% | 98.157% |
| 1822 | HAVERTY FURNITURE COMMON STOCK USD1.0 | 0.006% | 98.163% |
| 1823 | REVLON INC CLASS A COMMON STOCK USD.01 | 0.006% | 98.169% |
| 1824 | REGIS CORP COMMON STOCK USD.05 | 0.006% | 98.175% |
| 1825 | EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.006% | 98.181% |
| 1826 | INNERWORKINGS INC COMMON STOCK USD.0001 | 0.006% | 98.187% |
| 1827 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 0.006% | 98.193% |
| 1828 | RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25 | 0.006% | 98.198% |
| 1829 | ACORDA THERAPEU | 0.006% | 98.204% |
| 1830 | SCHULMAN (A.) INC COMMON STOCK USD1.0 | 0.006% | 98.210% |
| 1831 | SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01 | 0.006% | 98.216% |
| 1832 | GORMAN-RUPP CO | 0.006% | 98.222% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1833 | XCERRA CORP COMMON STOCK USD.05 | 0.006% | 98.228% |
| 1834 | CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01 | 0.006% | 98.233% |
| 1835 | MOELIS + CO CLASS A COMMON STOCK USD.01 | 0.006% | 98.239% |
| 1836 | ALMOST FAMILY INC COMMON STOCK USD.1 | 0.006% | 98.245% |
| 1837 | VAREX IMAGING CORP COMMON STOCK | 0.006% | 98.251% |
| 1838 | PEAPACK GLADSTONE FINL CORP COMMON STOCK | 0.006% | 98.256% |
| 1839 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | 0.006% | 98.262% |
| 1840 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 0.006% | 98.268% |
| 1841 | GASLOG LTD | 0.006% | 98.273% |
| 1842 | SJW GROUP COMMON STOCK USD.001 | 0.006% | 98.279% |
| 1843 | PENN REAL ESTATE INVEST TST REIT USD1.0 | 0.006% | 98.285% |
| 1844 | RETROPHIN INC COMMON STOCK USD.0001 | 0.006% | 98.290% |
| 1845 | DIPLOMAT PHARMACY INC COMMON STOCK | 0.006% | 98.296% |
| 1846 | PARKWAY INC REIT USD.001 | 0.006% | 98.302% |
| 1847 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK | 0.006% | 98.307% |
| 1848 | LANDAUER INC COMMON STOCK USD.1 | 0.006% | 98.313% |
| 1849 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | 0.006% | 98.318% |
| 1850 | MONMOUTH REAL E | 0.006% | 98.324% |
| 1851 | FOSSIL GROUP INC COMMON STOCK USD.01 | 0.006% | 98.330% |
| 1852 | TEXTAINER GROUP | 0.006% | 98.335% |
| 1853 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | 0.006% | 98.341% |
| 1854 | KMG CHEMICALS INC COMMON STOCK USD.01 | 0.006% | 98.346% |
| 1855 | HAYNES INTL INC | 0.006% | 98.352% |
| 1856 | CATO CORP CLASS A COMMON STOCK USD.033 | 0.006% | 98.358% |
| 1857 | VIACOM INC CLASS A COMMON STOCK USD.001 | 0.006% | 98.363% |
| 1858 | SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0 | 0.006% | 98.369% |
| 1859 | CTS CORP COMMON STOCK | 0.006% | 98.374% |
| 1860 | BANK OF MARIN BANCORP/CA COMMON STOCK | 0.006% | 98.380% |
| 1861 | EXAR CORP COMMON STOCK USD.0001 | 0.006% | 98.385% |
| 1862 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.005% | 98.391% |
| 1863 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | 0.005% | 98.396% |
| 1864 | AEROVIRONMENT I | 0.005% | 98.402% |
| 1865 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | 0.005% | 98.407% |
| 1866 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | 0.005% | 98.412% |
| 1867 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | 0.005% | 98.418% |
| 1868 | GNC HOLDINGS INC CL A COMMON STOCK USD.001 | 0.005% | 98.423% |
| 1869 | ENNIS INC COMMON STOCK USD2.5 | 0.005% | 98.429% |
| 1870 | STATE NATIONAL COS INC COMMON STOCK USD.001 | 0.005% | 98.434% |
| 1871 | ENTERCOM COMMUN | 0.005% | 98.439% |
| 1872 | ARROW FINANCIAL CORP COMMON STOCK USD1.0 | 0.005% | 98.445% |
| 1873 | LUMOS NETWORKS CORP COMMON STOCK USD.01 | 0.005% | 98.450% |
| 1874 | GLOBAL INDEMNIT | 0.005% | 98.456% |
| 1875 | NATIONAL STORAGE AFFILIATES REIT USD.01 | 0.005% | 98.461% |
| 1876 | ECHO GLOBAL LOG | 0.005% | 98.466% |
| 1877 | VIRTUSA CORP COMMON STOCK USD.01 | 0.005% | 98.472% |
| 1878 | BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001 | 0.005% | 98.477% |
| 1879 | GETTY PETROLEUM | 0.005% | 98.482% |
| 1880 | SILVER BAY REALTY TRUST CORP REIT USD.01 | 0.005% | 98.487% |
| 1881 | NEW SENIOR INVESTMENT GROUP REIT | 0.005% | 98.493% |
| 1882 | ESSENDANT INC COMMON STOCK USD.1 | 0.005% | 98.498% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1883 | DENBURY RESOURC | 0.005% | 98.503% |
| 1884 | VSE CORP COMMON STOCK USD.05 | 0.005% | 98.508% |
| 1885 | EZCORP INC CL A COMMON STOCK USD.01 | 0.005% | 98.514% |
| 1886 | REPUBLIC BANCORP INC CLASS A COMMON STOCK | 0.005% | 98.519% |
| 1887 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0 | 0.005% | 98.524% |
| 1888 | CULP INC COMMON STOCK USD.05 | 0.005% | 98.529% |
| 1889 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01 | 0.005% | 98.534% |
| 1890 | ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.005% | 98.540% |
| 1891 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | 0.005% | 98.545% |
| 1892 | AV HOMES INC COMMON STOCK USD1.0 | 0.005% | 98.550% |
| 1893 | TASER INTERNATIONAL INC COMMON STOCK USD.00001 | 0.005% | 98.555% |
| 1894 | HOMETRUST BANCSHARES INC COMMON STOCK | 0.005% | 98.560% |
| 1895 | KIMBALL ELECTRONICS INC COMMON STOCK | 0.005% | 98.565% |
| 1896 | FTD COS INC COMMON STOCK USD.0001 | 0.005% | 98.571% |
| 1897 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | 0.005% | 98.576% |
| 1898 | PERFICIENT INC COMMON STOCK USD.001 | 0.005% | 98.581% |
| 1899 | IONIS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.005% | 98.586% |
| 1900 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01 | 0.005% | 98.591% |
| 1901 | OMEGA PROTEIN CORP COMMON STOCK USD.01 | 0.005% | 98.596% |
| 1902 | FORESTAR GROUP INC COMMON STOCK USD1.0 | 0.005% | 98.601% |
| 1903 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | 0.005% | 98.606% |
| 1904 | BRIDGE BANCORP INC COMMON STOCK USD.01 | 0.005% | 98.611% |
| 1905 | UNIFI INC | 0.005% | 98.616% |
| 1906 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001 | 0.005% | 98.621% |
| 1907 | INOGEN INC COMMON STOCK USD.001 | 0.005% | 98.626% |
| 1908 | GREEN BANCORP INC COMMON STOCK USD.01 | 0.005% | 98.631% |
| 1909 | CRYOLIFE INC | 0.005% | 98.636% |
| 1910 | MATRIX SERVICE CO COMMON STOCK USD.01 | 0.005% | 98.641% |
| 1911 | TIER REIT INC REIT USD.0001 | 0.005% | 98.646% |
| 1912 | NEWSTAR FINANCIAL INC COMMON STOCK USD.01 | 0.005% | 98.651% |
| 1913 | MERIDIAN BIOSCIENCE INC COMMON STOCK | 0.005% | 98.656% |
| 1914 | EPIZYME INC COMMON STOCK USD.0001 | 0.005% | 98.661% |
| 1915 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | 0.005% | 98.666% |
| 1916 | BARNES & NOBLE | 0.005% | 98.671% |
| 1917 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.005% | 98.675% |
| 1918 | BANK MUTUAL CORP COMMON STOCK USD.01 | 0.005% | 98.680% |
| 1919 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | 0.005% | 98.685% |
| 1920 | DORIAN LPG LTD | 0.005% | 98.690% |
| 1921 | CALIFORNIA AMPL | 0.005% | 98.695% |
| 1922 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | 0.005% | 98.700% |
| 1923 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | 0.005% | 98.705% |
| 1924 | SIERRA BANCORP COMMON STOCK | 0.005% | 98.710% |
| 1925 | CHATHAM LODGING | 0.005% | 98.714% |
| 1926 | GP STRATEGIES C | 0.005% | 98.719% |
| 1927 | TREDEGAR CORP COMMON STOCK | 0.005% | 98.724% |
| 1928 | DHT HOLDINGS IN | 0.005% | 98.729% |
| 1929 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001 | 0.005% | 98.734% |
| 1930 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01 | 0.005% | 98.738% |
| 1931 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | 0.005% | 98.743% |
| 1932 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | 0.005% | 98.748% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1933 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | 0.005% | 98.752% |
| 1934 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | 0.005% | 98.757% |
| 1935 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | 0.005% | 98.762% |
| 1936 | XO GROUP INC COMMON STOCK USD.01 | 0.005% | 98.767% |
| 1937 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | 0.005% | 98.771% |
| 1938 | TRC COS INC COMMON STOCK USD.1 | 0.005% | 98.776% |
| 1939 | DIGI INTL INC | 0.005% | 98.781% |
| 1940 | BARNES + NOBLE EDUCATION INC COMMON STOCK | 0.005% | 98.785% |
| 1941 | DUCOMMUN INC COMMON STOCK USD.01 | 0.005% | 98.790% |
| 1942 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | 0.005% | 98.795% |
| 1943 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01 | 0.005% | 98.799% |
| 1944 | EASTERLY GOVERNMENT PROPERTI REIT USD.01 | 0.005% | 98.804% |
| 1945 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01 | 0.005% | 98.808% |
| 1946 | INVACARE CORP | 0.005% | 98.813% |
| 1947 | IXYS CORPORATION COMMON STOCK USD.01 | 0.005% | 98.818% |
| 1948 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1 | 0.005% | 98.822% |
| 1949 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | 0.005% | 98.827% |
| 1950 | BOINGO WIRELESS INC COMMON STOCK | 0.005% | 98.831% |
| 1951 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | 0.005% | 98.836% |
| 1952 | SUN BANCORP INC NJ COMMON STOCK USD5.0 | 0.005% | 98.841% |
| 1953 | TESCO CORP | 0.005% | 98.845% |
| 1954 | HAWKINS INC COMMON STOCK USD.05 | 0.005% | 98.850% |
| 1955 | HERITAGE OAKS BANCORP COMMON STOCK | 0.005% | 98.854% |
| 1956 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | 0.005% | 98.859% |
| 1957 | ACETO CORP COMMON STOCK USD.01 | 0.005% | 98.863% |
| 1958 | NEUROCRINE BIOS | 0.005% | 98.868% |
| 1959 | EXACTECH INC COMMON STOCK USD.01 | 0.005% | 98.872% |
| 1960 | PETMED EXPRESS INC COMMON STOCK USD.001 | 0.005% | 98.877% |
| 1961 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | 0.005% | 98.881% |
| 1962 | CENTRAL GARDEN& | 0.004% | 98.886% |
| 1963 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | 0.004% | 98.890% |
| 1964 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01 | 0.004% | 98.895% |
| 1965 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 98.899% |
| 1966 | QUIDEL CORP COMMON STOCK USD.001 | 0.004% | 98.904% |
| 1967 | DEL FRISCOS RES | 0.004% | 98.908% |
| 1968 | RENT A CENTER INC COMMON STOCK USD.01 | 0.004% | 98.913% |
| 1969 | MEDIFAST INC COMMON STOCK USD.001 | 0.004% | 98.917% |
| 1970 | FRED'S INC | 0.004% | 98.922% |
| 1971 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | 0.004% | 98.926% |
| 1972 | RESOLUTE FOREST | 0.004% | 98.930% |
| 1973 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01 | 0.004% | 98.935% |
| 1974 | SHOE CARNIVAL INC COMMON STOCK USD.01 | 0.004% | 98.939% |
| 1975 | TELENAV INC COMMON STOCK USD.001 | 0.004% | 98.943% |
| 1976 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | 0.004% | 98.948% |
| 1977 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.004% | 98.952% |
| 1978 | LENDINGTREE INC COMMON STOCK USD.01 | 0.004% | 98.956% |
| 1979 | INVESTORS REAL ESTATE TRUST REIT | 0.004% | 98.961% |
| 1980 | ZUMIEZ INC COMMON STOCK | 0.004% | 98.965% |
| 1981 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 98.969% |
| 1982 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.004% | 98.974% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1983 | AMERICAN PUBLIC | 0.004% | 98.978% |
| 1984 | WINGSTOP INC COMMON STOCK USD.01 | 0.004% | 98.982% |
| 1985 | TERRITORIAL BANCORP INC COMMON STOCK USD.01 | 0.004% | 98.987% |
| 1986 | CARBONITE INC COMMON STOCK USD.01 | 0.004% | 98.991% |
| 1987 | TEJON RANCH CO | 0.004% | 98.995% |
| 1988 | VASCO DATA SECURITY INTL COMMON STOCK USD.001 | 0.004% | 98.999% |
| 1989 | UTD COMMUNITY F | 0.004% | 99.004% |
| 1990 | HERSHA HOSPITALITY TRUST REIT USD.01 | 0.004% | 99.008% |
| 1991 | GLOBAL NET LEASE INC REIT USD.01 | 0.004% | 99.012% |
| 1992 | NVE CORP | 0.004% | 99.016% |
| 1993 | DAKTRONICS INC COMMON STOCK | 0.004% | 99.020% |
| 1994 | LIBBEY INC COMMON STOCK USD.01 | 0.004% | 99.025% |
| 1995 | CINCINNATI BELL INC COMMON STOCK USD.01 | 0.004% | 99.029% |
| 1996 | PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01 | 0.004% | 99.033% |
| 1997 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | 0.004% | 99.037% |
| 1998 | ALTISOURCE PORT | 0.004% | 99.041% |
| 1999 | COWEN GROUP INC CLASS A COMMON STOCK USD.01 | 0.004% | 99.045% |
| 2000 | IDT CORP CLASS B COMMON STOCK USD.01 | 0.004% | 99.049% |
| 2001 | CONNECTICUT WATER SVC INC COMMON STOCK | 0.004% | 99.054% |
| 2002 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | 0.004% | 99.058% |
| 2003 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0 | 0.004% | 99.062% |
| 2004 | ATWOOD OCEANICS | 0.004% | 99.066% |
| 2005 | XENITH BANKSHARES INC COMMON STOCK USD.01 | 0.004% | 99.070% |
| 2006 | RETAILMENOT INC COMMON STOCK USD.001 | 0.004% | 99.074% |
| 2007 | RUTH'S HOSPITAL | 0.004% | 99.078% |
| 2008 | GLOBANT SA | 0.004% | 99.082% |
| 2009 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | 0.004% | 99.086% |
| 2010 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.004% | 99.090% |
| 2011 | POTBELLY CORP COMMON STOCK USD.01 | 0.004% | 99.094% |
| 2012 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | 0.004% | 99.098% |
| 2013 | MIDDLESEX WATER CO COMMON STOCK | 0.004% | 99.102% |
| 2014 | ONEBEACON INSUR | 0.004% | 99.106% |
| 2015 | CLIFTON BANCORP INC COMMON STOCK USD.01 | 0.004% | 99.110% |
| 2016 | INDEPENDENCE REALTY TRUST IN REIT USD.01 | 0.004% | 99.114% |
| 2017 | NEOGENOMICS INC COMMON STOCK USD.001 | 0.004% | 99.118% |
| 2018 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | 0.004% | 99.122% |
| 2019 | ASHFORD HOSPITALITY TRUST REIT USD.01 | 0.004% | 99.126% |
| 2020 | SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.004% | 99.130% |
| 2021 | URSTADT BIDDLE | 0.004% | 99.134% |
| 2022 | SERITAGE GROWTH PROP A REIT REIT | 0.004% | 99.138% |
| 2023 | CRA INTERNATIONAL INC COMMON STOCK | 0.004% | 99.142% |
| 2024 | MESA LABORATORIES INC COMMON STOCK | 0.004% | 99.145% |
| 2025 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | 0.004% | 99.149% |
| 2026 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | 0.004% | 99.153% |
| 2027 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01 | 0.004% | 99.157% |
| 2028 | CAROLINA FINANCIAL CORP COMMON STOCK | 0.004% | 99.161% |
| 2029 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | 0.004% | 99.165% |
| 2030 | FIRST POTOMAC REALTY TRUST REIT USD.001 | 0.004% | 99.169% |
| 2031 | FLEXSTEEL INDS COMMON STOCK USD1.0 | 0.004% | 99.172% |
| 2032 | TRONC INC COMMON STOCK USD.01 | 0.004% | 99.176% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2033 | LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001 | 0.004% | 99.180% |
| 2034 | MOVADO GROUP INC COMMON STOCK USD.01 | 0.004% | 99.184% |
| 2035 | SUPREME INDS INC CLASS A COMMON STOCK USD.1 | 0.004% | 99.188% |
| 2036 | LIFETIME BRANDS INC COMMON STOCK USD.01 | 0.004% | 99.191% |
| 2037 | GREIF INC CL B COMMON STOCK | 0.004% | 99.195% |
| 2038 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001 | 0.004% | 99.199% |
| 2039 | BALDWIN + LYONS INC CL B COMMON STOCK | 0.004% | 99.203% |
| 2040 | CALIX INC COMMON STOCK | 0.004% | 99.206% |
| 2041 | BANKFINANCIAL CORP COMMON STOCK USD.01 | 0.004% | 99.210% |
| 2042 | OVERSTOCK.COM INC COMMON STOCK USD.0001 | 0.004% | 99.214% |
| 2043 | PICO HOLDINGS INC COMMON STOCK USD.001 | 0.004% | 99.218% |
| 2044 | SILVER SPRING NETWORKS INC COMMON STOCK USD.001 | 0.004% | 99.221% |
| 2045 | WINMARK CORP COMMON STOCK | 0.004% | 99.225% |
| 2046 | TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001 | 0.004% | 99.229% |
| 2047 | RIGNET INC COMMON STOCK USD.001 | 0.004% | 99.232% |
| 2048 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | 0.004% | 99.236% |
| 2049 | SONUS NETWORKS INC COMMON STOCK USD.001 | 0.004% | 99.240% |
| 2050 | FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0 | 0.004% | 99.243% |
| 2051 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | 0.004% | 99.247% |
| 2052 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | 0.004% | 99.250% |
| 2053 | KEYW HOLDING CORP/THE COMMON STOCK | 0.004% | 99.254% |
| 2054 | LANDEC CORP | 0.004% | 99.258% |
| 2055 | AMERICA S CAR MART INC COMMON STOCK USD.01 | 0.004% | 99.261% |
| 2056 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | 0.004% | 99.265% |
| 2057 | GOLDFIELD CORP COMMON STOCK USD.1 | 0.004% | 99.268% |
| 2058 | BANCORP INC/THE COMMON STOCK USD1.0 | 0.004% | 99.272% |
| 2059 | NV5 GLOBAL INC COMMON STOCK USD.01 | 0.004% | 99.275% |
| 2060 | CITIZENS + NORTHERN CORP COMMON STOCK USD1.0 | 0.004% | 99.279% |
| 2061 | PCM INC COMMON STOCK USD.001 | 0.004% | 99.282% |
| 2062 | PHIBRO ANIMAL H | 0.004% | 99.286% |
| 2063 | RING ENERGY INC COMMON STOCK USD.001 | 0.004% | 99.289% |
| 2064 | CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001 | 0.004% | 99.293% |
| 2065 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | 0.004% | 99.296% |
| 2066 | COVENANT TRANSP | 0.003% | 99.300% |
| 2067 | CASCADE BANCORP COMMON STOCK | 0.003% | 99.303% |
| 2068 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1 | 0.003% | 99.307% |
| 2069 | ALPHA & OMEGA S | 0.003% | 99.310% |
| 2070 | CITIZENS INC COMMON STOCK | 0.003% | 99.314% |
| 2071 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | 0.003% | 99.317% |
| 2072 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | 0.003% | 99.321% |
| 2073 | TRIUMPH BANCORP INC COMMON STOCK USD.01 | 0.003% | 99.324% |
| 2074 | BILL BARRETT CORP COMMON STOCK USD.001 | 0.003% | 99.328% |
| 2075 | ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.003% | 99.331% |
| 2076 | CHENIERE ENERGY PART LP HOLD COMMON STOCK | 0.003% | 99.334% |
| 2077 | CNB FINANCIAL CORP/PA COMMON STOCK | 0.003% | 99.338% |
| 2078 | QAD INC A COMMON STOCK | 0.003% | 99.341% |
| 2079 | EASTMAN KODAK CO COMMON STOCK USD.01 | 0.003% | 99.344% |
| 2080 | NEOPHOTONICS CORP COMMON STOCK USD.0025 | 0.003% | 99.348% |
| 2081 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1 | 0.003% | 99.351% |
| 2082 | VERA BRADLEY INC COMMON STOCK | 0.003% | 99.355% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2083 | CHARTER FINANCIAL CORP COMMON STOCK USD.01 | 0.003% | 99.358% |
| 2084 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | 0.003% | 99.361% |
| 2085 | HOOKEER FURNITURE CORP COMMON STOCK | 0.003% | 99.365% |
| 2086 | MACATAWA BANK CORP COMMON STOCK | 0.003% | 99.368% |
| 2087 | GRAHAM CORP COMMON STOCK USD.1 | 0.003% | 99.371% |
| 2088 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.003% | 99.375% |
| 2089 | WEYCO GROUP INC | 0.003% | 99.378% |
| 2090 | LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001 | 0.003% | 99.381% |
| 2091 | MAGNACHIP SEMICONDUCT COMMON STOCK USD.01 | 0.003% | 99.384% |
| 2092 | CHIMERIX INC COMMON STOCK USD.001 | 0.003% | 99.388% |
| 2093 | EP ENERGY CORP CL A COMMON STOCK USD.01 | 0.003% | 99.391% |
| 2094 | VECTRUS INC COMMON STOCK USD.01 | 0.003% | 99.394% |
| 2095 | INFINITY PROPERTY + CASUALTY COMMON STOCK | 0.003% | 99.397% |
| 2096 | FRP HOLDINGS INC COMMON STOCK USD.1 | 0.003% | 99.401% |
| 2097 | GLADSTONE COMME | 0.003% | 99.404% |
| 2098 | CVR ENERGY INC | 0.003% | 99.407% |
| 2099 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | 0.003% | 99.410% |
| 2100 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | 0.003% | 99.414% |
| 2101 | ACCESS NATIONAL CORP COMMON STOCK USD.835 | 0.003% | 99.417% |
| 2102 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | 0.003% | 99.420% |
| 2103 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | 0.003% | 99.423% |
| 2104 | AMER SOFTWARE I | 0.003% | 99.426% |
| 2105 | WEST BANCORPORATION COMMON STOCK | 0.003% | 99.429% |
| 2106 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | 0.003% | 99.432% |
| 2107 | SHORETEL INC COMMON STOCK USD.001 | 0.003% | 99.436% |
| 2108 | NORTHSTAR REALTY EUROPE CORP REIT | 0.003% | 99.439% |
| 2109 | FRANKLIN COVEY CO COMMON STOCK USD.05 | 0.003% | 99.442% |
| 2110 | NUTRACEUTICAL I | 0.003% | 99.445% |
| 2111 | WORLD ACCEPTANCE CORP COMMON STOCK | 0.003% | 99.448% |
| 2112 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | 0.003% | 99.451% |
| 2113 | UNITIL CORP COMMON STOCK | 0.003% | 99.454% |
| 2114 | FIRST BANCORP INC/ME COMMON STOCK USD.01 | 0.003% | 99.457% |
| 2115 | VILLAGE SUPERMA | 0.003% | 99.460% |
| 2116 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | 0.003% | 99.463% |
| 2117 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK | 0.003% | 99.466% |
| 2118 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01 | 0.003% | 99.469% |
| 2119 | MEETME INC COMMON STOCK USD.001 | 0.003% | 99.472% |
| 2120 | NRG YIELD INC CLASS A COMMON STOCK USD.01 | 0.003% | 99.475% |
| 2121 | LENNAR CORP B SHS COMMON STOCK USD.1 | 0.003% | 99.478% |
| 2122 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | 0.003% | 99.481% |
| 2123 | OTONOMY INC COMMON STOCK USD.001 | 0.003% | 99.484% |
| 2124 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | 0.003% | 99.487% |
| 2125 | FARMERS NATL BANC CORP COMMON STOCK | 0.003% | 99.489% |
| 2126 | PARK ELECTROCHE | 0.003% | 99.492% |
| 2127 | GREAT LAKES DRE | 0.003% | 99.495% |
| 2128 | WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0 | 0.003% | 99.498% |
| 2129 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | 0.003% | 99.501% |
| 2130 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | 0.003% | 99.504% |
| 2131 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | 0.003% | 99.507% |
| 2132 | MALIBU BOATS INC A COMMON STOCK USD.01 | 0.003% | 99.509% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2133 | BAZAARVOICE INC COMMON STOCK USD.0001 | 0.003% | 99.512% |
| 2134 | NEXPOINT RESIDENTIAL REIT USD.01 | 0.003% | 99.515% |
| 2135 | DSP GROUP INC | 0.003% | 99.518% |
| 2136 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.003% | 99.521% |
| 2137 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | 0.003% | 99.523% |
| 2138 | EVERI HOLDINGS INC COMMON STOCK USD.001 | 0.003% | 99.526% |
| 2139 | SUPERIOR UNIFORM GROUP INC COMMON STOCK | 0.003% | 99.529% |
| 2140 | IES HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 99.532% |
| 2141 | CITI TRENDS INC COMMON STOCK USD.01 | 0.003% | 99.534% |
| 2142 | WILLDAN GROUP I | 0.003% | 99.537% |
| 2143 | STERLING CONSTRUCTION CO COMMON STOCK USD.01 | 0.003% | 99.540% |
| 2144 | ENVESTNET INC COMMON STOCK | 0.003% | 99.543% |
| 2145 | SHORE BANCSHARES INC COMMON STOCK USD.01 | 0.003% | 99.545% |
| 2146 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | 0.003% | 99.548% |
| 2147 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | 0.003% | 99.551% |
| 2148 | WEST MARINE INC COMMON STOCK USD.001 | 0.003% | 99.553% |
| 2149 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | 0.003% | 99.556% |
| 2150 | LIMELIGHT NETW | 0.003% | 99.559% |
| 2151 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33 | 0.003% | 99.561% |
| 2152 | NICOLET BANKSHARES INC COMMON STOCK | 0.003% | 99.564% |
| 2153 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.003% | 99.567% |
| 2154 | SURMODICS INC COMMON STOCK USD.05 | 0.003% | 99.569% |
| 2155 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.003% | 99.572% |
| 2156 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.003% | 99.575% |
| 2157 | TECHTARGET COMMON STOCK USD.001 | 0.003% | 99.577% |
| 2158 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | 0.003% | 99.580% |
| 2159 | UMH PROP INC | 0.003% | 99.582% |
| 2160 | REGIONAL MANAGEMENT CORP COMMON STOCK USD.1 | 0.003% | 99.585% |
| 2161 | YRC WORLDWIDE INC COMMON STOCK USD1.0 | 0.003% | 99.588% |
| 2162 | MUELLER INDUSTRIES INC SUBORDINATED 03/27 6 | 0.003% | 99.590% |
| 2163 | MARINE PRODUCTS CORP COMMON STOCK USD.1 | 0.003% | 99.593% |
| 2164 | FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01 | 0.003% | 99.595% |
| 2165 | SPARTAN MOTORS INC COMMON STOCK USD.01 | 0.003% | 99.598% |
| 2166 | OLD SECOND BANCORP INC COMMON STOCK USD1.0 | 0.003% | 99.601% |
| 2167 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.003% | 99.603% |
| 2168 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | 0.003% | 99.606% |
| 2169 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | 0.003% | 99.608% |
| 2170 | BUCKLE INC/THE COMMON STOCK USD.01 | 0.003% | 99.611% |
| 2171 | ZOGENIX INC COMMON STOCK USD.001 | 0.003% | 99.613% |
| 2172 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | 0.003% | 99.616% |
| 2173 | HALLADOR ENERGY CO COMMON STOCK USD.01 | 0.003% | 99.618% |
| 2174 | SIGMA DESIGNS INC COMMON STOCK | 0.002% | 99.621% |
| 2175 | CRAFT BREWERS A | 0.002% | 99.623% |
| 2176 | NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01 | 0.002% | 99.626% |
| 2177 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | 0.002% | 99.628% |
| 2178 | CLEAR CHANNEL O | 0.002% | 99.631% |
| 2179 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | 0.002% | 99.633% |
| 2180 | GOLD RESOURCE CORP COMMON STOCK USD.001 | 0.002% | 99.635% |
| 2181 | CEDAR REALTY TRUST INC REIT USD.06 | 0.002% | 99.638% |
| 2182 | EMCORE CORP COMMON STOCK | 0.002% | 99.640% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2183 | MIDSOUTH BANCORP INC COMMON STOCK USD.1 | 0.002% | 99.643% |
| 2184 | ZIX CORP COMMON STOCK USD.01 | 0.002% | 99.645% |
| 2185 | RYERSON HOLDING CORP COMMON STOCK USD.01 | 0.002% | 99.647% |
| 2186 | CROCS INC COMMON STOCK USD.001 | 0.002% | 99.650% |
| 2187 | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 | 0.002% | 99.652% |
| 2188 | SUNPOWER CORP COMMON STOCK USD.001 | 0.002% | 99.654% |
| 2189 | CONTANGO OIL + GAS COMMON STOCK USD.04 | 0.002% | 99.657% |
| 2190 | OLYMPIC STEEL I | 0.002% | 99.659% |
| 2191 | ONE LIBERTY PRO | 0.002% | 99.662% |
| 2192 | FREIGHTCAR AMER | 0.002% | 99.664% |
| 2193 | OPPENHEIMER HLD | 0.002% | 99.666% |
| 2194 | HORIZON GLOBAL CORP COMMON STOCK | 0.002% | 99.668% |
| 2195 | TIPTREE INC COMMON STOCK USD.001 | 0.002% | 99.671% |
| 2196 | KIRKLAND S INC COMMON STOCK | 0.002% | 99.673% |
| 2197 | INFINERA CORP | 0.002% | 99.675% |
| 2198 | CRAWFORD & CO | 0.002% | 99.678% |
| 2199 | CUTERA INC COMMON STOCK USD.001 | 0.002% | 99.680% |
| 2200 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | 0.002% | 99.682% |
| 2201 | HILL INTERNATIONAL INC COMMON STOCK USD.0001 | 0.002% | 99.684% |
| 2202 | BEL FUSE INC CL B COMMON STOCK USD.1 | 0.002% | 99.687% |
| 2203 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 99.689% |
| 2204 | CELADON GROUP INC COMMON STOCK USD.033 | 0.002% | 99.691% |
| 2205 | LSB INDUSTRIES INC COMMON STOCK USD.1 | 0.002% | 99.693% |
| 2206 | RADNET INC COMMON STOCK USD.0001 | 0.002% | 99.696% |
| 2207 | SYSTEMAX INC COMMON STOCK USD.01 | 0.002% | 99.698% |
| 2208 | US Wire Order | 0.002% | 99.700% |
| 2209 | TITAN MACHINERY INC COMMON STOCK USD.00001 | 0.002% | 99.702% |
| 2210 | YORK WATER CO COMMON STOCK | 0.002% | 99.705% |
| 2211 | NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001 | 0.002% | 99.707% |
| 2212 | ACCURAY INC COMMON STOCK USD.001 | 0.002% | 99.709% |
| 2213 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01 | 0.002% | 99.711% |
| 2214 | BLACK BOX CORP | 0.002% | 99.713% |
| 2215 | PARKER DRILLING CO COMMON STOCK USD.167 | 0.002% | 99.716% |
| 2216 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | 0.002% | 99.718% |
| 2217 | BSB BANCORP INC/MA COMMON STOCK USD.01 | 0.002% | 99.720% |
| 2218 | RADIANT LOGISTICS INC COMMON STOCK USD.001 | 0.002% | 99.722% |
| 2219 | TAILORED BRANDS INC COMMON STOCK USD.01 | 0.002% | 99.724% |
| 2220 | ALLIED MOTION TECHNOLOGIES COMMON STOCK | 0.002% | 99.726% |
| 2221 | LSI INDUSTRIES INC COMMON STOCK | 0.002% | 99.728% |
| 2222 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01 | 0.002% | 99.731% |
| 2223 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01 | 0.002% | 99.733% |
| 2224 | CSW INDUSTRIALS INC COMMON STOCK USD.01 | 0.002% | 99.735% |
| 2225 | HURCO COMPANIES INC COMMON STOCK | 0.002% | 99.737% |
| 2226 | INSYS THERAPEUTICS INC COMMON STOCK USD.0002145 | 0.002% | 99.739% |
| 2227 | OCWEN FINANCIAL CORP COMMON STOCK USD.01 | 0.002% | 99.741% |
| 2228 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | 0.002% | 99.743% |
| 2229 | STEIN MART INC COMMON STOCK USD.01 | 0.002% | 99.745% |
| 2230 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001 | 0.002% | 99.747% |
| 2231 | DESTINATION XL GROUP INC COMMON STOCK USD.01 | 0.002% | 99.749% |
| 2232 | ATLAS FINANCIAL | 0.002% | 99.751% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2233 | GENCOR INDUSTRIES INC COMMON STOCK USD.1 | 0.002% | 99.753% |
| 2234 | LIMONEIRA CO COMMON STOCK USD.01 | 0.002% | 99.755% |
| 2235 | CENTRAL VALLEY COMM BANCORP COMMON STOCK | 0.002% | 99.757% |
| 2236 | INTERNAP CORP COMMON STOCK USD.001 | 0.002% | 99.759% |
| 2237 | AXT INC COMMON STOCK USD.001 | 0.002% | 99.761% |
| 2238 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | 0.002% | 99.763% |
| 2239 | WHITESTONE REIT REIT USD.001 | 0.002% | 99.765% |
| 2240 | RTI SURGICAL INC COMMON STOCK USD.001 | 0.002% | 99.767% |
| 2241 | TRAVELZOO INC COMMON STOCK USD.01 | 0.002% | 99.769% |
| 2242 | TRECORA RESOURCES COMMON STOCK USD.1 | 0.002% | 99.771% |
| 2243 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | 0.002% | 99.773% |
| 2244 | LAYNE CHRISTENS | 0.002% | 99.775% |
| 2245 | DELTA APPAREL INC COMMON STOCK USD.01 | 0.002% | 99.777% |
| 2246 | ASHFORD HOSPITALITY PRIME IN REIT USD.01 | 0.002% | 99.779% |
| 2247 | FIRST NORTHWEST BANCORP COMMON STOCK | 0.002% | 99.781% |
| 2248 | EHEALTH INC COMMON STOCK USD.001 | 0.002% | 99.783% |
| 2249 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | 0.002% | 99.785% |
| 2250 | ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0 | 0.002% | 99.787% |
| 2251 | SPARK ENERGY INC CLASS A COMMON STOCK USD.01 | 0.002% | 99.789% |
| 2252 | AGILYSYS INC COMMON STOCK USD.3 | 0.002% | 99.790% |
| 2253 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.002% | 99.792% |
| 2254 | PLANET PAYMENT | 0.002% | 99.794% |
| 2255 | CONN S INC COMMON STOCK USD.01 | 0.002% | 99.796% |
| 2256 | TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01 | 0.002% | 99.798% |
| 2257 | CITY OFFICE REI | 0.002% | 99.800% |
| 2258 | ARDMORE SHIPPIN | 0.002% | 99.802% |
| 2259 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01 | 0.002% | 99.803% |
| 2260 | CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08 | 0.002% | 99.805% |
| 2261 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | 0.002% | 99.807% |
| 2262 | AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001 | 0.002% | 99.809% |
| 2263 | KOPIN CORP COMMON STOCK USD.01 | 0.002% | 99.811% |
| 2264 | MBT FINANCIAL CORP COMMON STOCK | 0.002% | 99.812% |
| 2265 | DMC GLOBAL INC COMMON STOCK USD.05 | 0.002% | 99.814% |
| 2266 | NORTHRIM BANCORP INC COMMON STOCK USD1.0 | 0.002% | 99.816% |
| 2267 | GSI TECHNOLOGY INC COMMON STOCK USD.001 | 0.002% | 99.818% |
| 2268 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | 0.002% | 99.820% |
| 2269 | PRIMO WATER CORP COMMON STOCK | 0.002% | 99.821% |
| 2270 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 99.823% |
| 2271 | PDL BIOPHARMA INC COMMON STOCK USD.01 | 0.002% | 99.825% |
| 2272 | ZAGG INC COMMON STOCK USD.001 | 0.002% | 99.827% |
| 2273 | AMICUS THERAPEUTICS INC COMMON STOCK USD.01 | 0.002% | 99.828% |
| 2274 | NORTHWEST PIPE | 0.002% | 99.830% |
| 2275 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | 0.002% | 99.832% |
| 2276 | CONSUMER PORTFOLIO SERVICES COMMON STOCK | 0.002% | 99.833% |
| 2277 | DHI GROUP INC COMMON STOCK USD.01 | 0.002% | 99.835% |
| 2278 | AVID TECHNOLOGY INC COMMON STOCK USD.01 | 0.002% | 99.837% |
| 2279 | ANGIE S LIST INC COMMON STOCK USD.001 | 0.002% | 99.838% |
| 2280 | HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01 | 0.002% | 99.840% |
| 2281 | CIVEO CORP | 0.002% | 99.842% |
| 2282 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | 0.002% | 99.843% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2283 | TUESDAY MORNING CORP COMMON STOCK USD.01 | 0.002% | 99.845% |
| 2284 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | 0.002% | 99.847% |
| 2285 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | 0.002% | 99.848% |
| 2286 | RED LION HOTELS CORP COMMON STOCK USD.01 | 0.002% | 99.850% |
| 2287 | LIBERTY TAX INC COMMON STOCK USD.01 | 0.002% | 99.851% |
| 2288 | REIS INC COMMON STOCK USD.01 | 0.002% | 99.853% |
| 2289 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | 0.002% | 99.855% |
| 2290 | A MARK PRECIOUS METALS INC COMMON STOCK USD.01 | 0.002% | 99.856% |
| 2291 | SAFEWAY INC | 0.002% | 99.858% |
| 2292 | ALICO INC COMMON STOCK USD1.0 | 0.002% | 99.859% |
| 2293 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | 0.002% | 99.861% |
| 2294 | KVH INDUSTRIES INC COMMON STOCK USD.01 | 0.002% | 99.862% |
| 2295 | GAMCO INVESTORS INC A COMMON STOCK USD.001 | 0.001% | 99.864% |
| 2296 | SPARTON CORP COMMON STOCK USD1.25 | 0.001% | 99.865% |
| 2297 | SIMULATIONS PLUS INC COMMON STOCK USD.001 | 0.001% | 99.867% |
| 2298 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.868% |
| 2299 | STARTEK INC | 0.001% | 99.870% |
| 2300 | CYBEROPTICS CORP COMMON STOCK | 0.001% | 99.871% |
| 2301 | STILLWATER MINI | 0.001% | 99.873% |
| 2302 | ESSA BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.874% |
| 2303 | SANGAMO THERAPEUTICS INC COMMON STOCK USD.01 | 0.001% | 99.876% |
| 2304 | GENIE ENERGY LTD B COMMON STOCK | 0.001% | 99.877% |
| 2305 | CONTROL4 CORP COMMON STOCK USD.0001 | 0.001% | 99.879% |
| 2306 | LEAF GROUP LTD COMMON STOCK USD.0001 | 0.001% | 99.880% |
| 2307 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | 0.001% | 99.881% |
| 2308 | MATCH GROUP INC COMMON STOCK USD.001 | 0.001% | 99.883% |
| 2309 | PEOPLE S UTAH BANCORP COMMON STOCK USD.01 | 0.001% | 99.884% |
| 2310 | CDI CORP COMMON STOCK USD.1 | 0.001% | 99.886% |
| 2311 | NATHAN S FAMOUS INC COMMON STOCK USD.01 | 0.001% | 99.887% |
| 2312 | PRG-SCHULTZ INT | 0.001% | 99.888% |
| 2313 | BANKWELL FINANCIAL GROUP INC COMMON STOCK | 0.001% | 99.890% |
| 2314 | SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01 | 0.001% | 99.891% |
| 2315 | HARDINGE INC | 0.001% | 99.892% |
| 2316 | CSS INDUSTRIES | 0.001% | 99.894% |
| 2317 | UFP TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.895% |
| 2318 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001 | 0.001% | 99.896% |
| 2319 | WMIH CORP COMMON STOCK USD.00001 | 0.001% | 99.898% |
| 2320 | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 | 0.001% | 99.899% |
| 2321 | KEY TRONIC CORP COMMON STOCK | 0.001% | 99.900% |
| 2322 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | 0.001% | 99.901% |
| 2323 | LMI AEROSPACE INC COMMON STOCK USD.02 | 0.001% | 99.903% |
| 2324 | DELTA NATURAL GAS CO INC COMMON STOCK USD1.0 | 0.001% | 99.904% |
| 2325 | BLUEROCK RESIDENTIAL GROWTH REIT USD.01 | 0.001% | 99.905% |
| 2326 | SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5 | 0.001% | 99.907% |
| 2327 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | 0.001% | 99.908% |
| 2328 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01 | 0.001% | 99.909% |
| 2329 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.001% | 99.910% |
| 2330 | RIGHTSIDE GROUP LTD COMMON STOCK USD.0001 | 0.001% | 99.912% |
| 2331 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | 0.001% | 99.913% |
| 2332 | PHI INC NON VOTING COMMON STOCK USD.1 | 0.001% | 99.914% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2333 | ABEONA THERAPEUTICS INC COMMON STOCK USD.01 | 0.001% | 99.915% |
| 2334 | SUFFOLK BANCORP COMMON STOCK USD2.5 | 0.001% | 99.917% |
| 2335 | NORTHEAST BANCORP COMMON STOCK USD1.0 | 0.001% | 99.918% |
| 2336 | LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001 | 0.001% | 99.919% |
| 2337 | ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01 | 0.001% | 99.920% |
| 2338 | AMERESCO INC CL A COMMON STOCK USD.0001 | 0.001% | 99.922% |
| 2339 | INTREPID POTASH INC COMMON STOCK USD.001 | 0.001% | 99.923% |
| 2340 | YUME INC COMMON STOCK USD.001 | 0.001% | 99.924% |
| 2341 | DATAWATCH CORP COMMON STOCK USD.01 | 0.001% | 99.925% |
| 2342 | HOUSTON WIRE & | 0.001% | 99.926% |
| 2343 | UNISYS CORP | 0.001% | 99.928% |
| 2344 | RUSH ENTERPRISES INC CL B COMMON STOCK USD.01 | 0.001% | 99.929% |
| 2345 | C + F FINANCIAL CORP COMMON STOCK USD1.0 | 0.001% | 99.930% |
| 2346 | CHEROKEE INC COMMON STOCK USD.02 | 0.001% | 99.931% |
| 2347 | ESCALADE INC COMMON STOCK | 0.001% | 99.932% |
| 2348 | HANDY + HARMAN LTD COMMON STOCK USD.01 | 0.001% | 99.933% |
| 2349 | MANNING + NAPIER INC COMMON STOCK USD.01 | 0.001% | 99.935% |
| 2350 | MARCHEX INC CLASS B COMMON STOCK USD.01 | 0.001% | 99.936% |
| 2351 | ASTRONICS CORP CL B COMMON STOCK USD.01 | 0.001% | 99.937% |
| 2352 | VISHAY PRECISION GROUP COMMON STOCK | 0.001% | 99.938% |
| 2353 | COLLECTORS UNIVERSE COMMON STOCK USD.001 | 0.001% | 99.939% |
| 2354 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.001% | 99.940% |
| 2355 | RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 99.941% |
| 2356 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | 0.001% | 99.942% |
| 2357 | NICHOLAS FINANCIAL INC COMMON STOCK | 0.001% | 99.943% |
| 2358 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01 | 0.001% | 99.944% |
| 2359 | PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01 | 0.001% | 99.945% |
| 2360 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01 | 0.001% | 99.947% |
| 2361 | WILLBROS GROUP INC COMMON STOCK USD.05 | 0.001% | 99.948% |
| 2362 | GENESIS HEALTHCARE INC COMMON STOCK USD.001 | 0.001% | 99.949% |
| 2363 | ERA GROUP INC COMMON STOCK USD.01 | 0.001% | 99.950% |
| 2364 | ACNB CORP COMMON STOCK USD2.5 | 0.001% | 99.951% |
| 2365 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | 0.001% | 99.952% |
| 2366 | REALNETWORKS INC COMMON STOCK USD.001 | 0.001% | 99.953% |
| 2367 | FRANKLIN FINANCIAL NETWORK COMMON STOCK | 0.001% | 99.954% |
| 2368 | LIBERTY MEDIA CORP BRAVES A TRACKING STK | 0.001% | 99.955% |
| 2369 | CRAWFORD & CO | 0.001% | 99.956% |
| 2370 | ALLIANCE ONE INTERNATIONAL COMMON STOCK | 0.001% | 99.957% |
| 2371 | FOSTER (LB) CO A COMMON STOCK USD.01 | 0.001% | 99.957% |
| 2372 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 99.958% |
| 2373 | RADISYS CORP COMMON STOCK | 0.001% | 99.959% |
| 2374 | VOLT INFO SCIEN | 0.001% | 99.960% |
| 2375 | UNITED SECURITY BANCSHARE/CA COMMON STOCK | 0.001% | 99.961% |
| 2376 | SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01 | 0.001% | 99.962% |
| 2377 | ENERNOC INC | 0.001% | 99.963% |
| 2378 | ROCKY BRANDS INC COMMON STOCK | 0.001% | 99.964% |
| 2379 | OMEGA FLEX INC COMMON STOCK USD.01 | 0.001% | 99.965% |
| 2380 | SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01 | 0.001% | 99.966% |
| 2381 | FLUIDIGM CORP COMMON STOCK USD.001 | 0.001% | 99.967% |
| 2382 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | 0.001% | 99.967% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2383 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001 | 0.001% | 99.968% |
| 2384 | FREQUENCY ELEC | 0.001% | 99.969% |
| 2385 | GULF ISLAND FABRICATION INC COMMON STOCK | 0.001% | 99.970% |
| 2386 | PFSWEB INC COMMON STOCK USD.001 | 0.001% | 99.971% |
| 2387 | LUBY'S INC. | 0.001% | 99.972% |
| 2388 | NEFF CORP CLASS A COMMON STOCK USD.01 | 0.001% | 99.972% |
| 2389 | AWARE INC | 0.001% | 99.973% |
| 2390 | HUDSON GLOBAL INC COMMON STOCK USD.001 | 0.001% | 99.974% |
| 2391 | NCI INC A COMMON STOCK USD.019 | 0.001% | 99.975% |
| 2392 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | 0.001% | 99.976% |
| 2393 | NEW HOME CO INC/THE COMMON STOCK USD.01 | 0.001% | 99.976% |
| 2394 | GIGPEAK INC COMMON STOCK USD.001 | 0.001% | 99.977% |
| 2395 | A H BELO CORP A COMMON STOCK USD.01 | 0.001% | 99.978% |
| 2396 | STRATTEC SECURI | 0.001% | 99.978% |
| 2397 | ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001 | 0.001% | 99.979% |
| 2398 | HESKA CORP | 0.001% | 99.980% |
| 2399 | VOYAGER THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 99.980% |
| 2400 | SEACHANGE INTL | 0.001% | 99.981% |
| 2401 | STAGE STORES INC COMMON STOCK USD.01 | 0.001% | 99.982% |
| 2402 | AROTECH CORP COMMON STOCK USD.01 | 0.001% | 99.982% |
| 2403 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | 0.001% | 99.983% |
| 2404 | MIRATI THERAPEU | 0.001% | 99.984% |
| 2405 | FORTRESS BIOTECH INC COMMON STOCK USD.001 | 0.001% | 99.984% |
| 2406 | LIPOCINE INC COMMON STOCK USD.0001 | 0.001% | 99.985% |
| 2407 | BSQUARE CORP COMMON STOCK | 0.001% | 99.986% |
| 2408 | VINCE HOLDING CORP COMMON STOCK USD.001 | 0.001% | 99.986% |
| 2409 | USA TRUCK INC COMMON STOCK USD.01 | 0.001% | 99.987% |
| 2410 | MANNATECH INC COMMON STOCK USD.0001 | 0.001% | 99.987% |
| 2411 | JAKKS PACIFIC INC COMMON STOCK USD.001 | 0.001% | 99.988% |
| 2412 | ATLANTICUS HOLDINGS CORP COMMON STOCK | 0.001% | 99.989% |
| 2413 | MCCLATCHY CO CLASS A COMMON STOCK USD.01 | 0.001% | 99.989% |
| 2414 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01 | 0.001% | 99.990% |
| 2415 | USA TECHNOLOGIES INC COMMON STOCK | 0.001% | 99.990% |
| 2416 | PHARMATHENE INC COMMON STOCK USD.0001 | 0.000% | 99.991% |
| 2417 | COVISINT CORP COMMON STOCK | 0.000% | 99.991% |
| 2418 | NUVECTRA CORP COMMON STOCK USD.001 | 0.000% | 99.992% |
| 2419 | KONA GRILL INC COMMON STOCK USD.01 | 0.000% | 99.992% |
| 2420 | INNODATA INC COMMON STOCK USD.01 | 0.000% | 99.993% |
| 2421 | INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01 | 0.000% | 99.993% |
| 2422 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | 0.000% | 99.994% |
| 2423 | JONES ENERGY INC A COMMON STOCK USD.001 | 0.000% | 99.994% |
| 2424 | SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01 | 0.000% | 99.994% |
| 2425 | PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0 | 0.000% | 99.995% |
| 2426 | HARTE HANKS INC COMMON STOCK USD1.0 | 0.000% | 99.995% |
| 2427 | MIMEDX GROUP INC COMMON STOCK USD.001 | 0.000% | 99.996% |
| 2428 | XERIUM TECHNOLO | 0.000% | 99.996% |
| 2429 | US AUTO PARTS N | 0.000% | 99.997% |
| 2430 | QUINSTREET INC COMMON STOCK USD.001 | 0.000% | 99.997% |
| 2431 | PC TEL INC COMMON STOCK USD.001 | 0.000% | 99.997% |
| 2432 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001 | 0.000% | 99.998% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|---------------------------------------|--------------|
| 2433 | BIOAMBER INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 2434 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | 0.000% | 99.999% |
| 2435 | CATABASIS PHARM | 0.000% | 99.999% |
| 2436 | ULTRALIFE CORP COMMON STOCK USD.1 | 0.000% | 100.000% |
| 2437 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | 0.000% | 100.000% |
| 2438 | SKYLINE CORP | 0.000% | 100.000% |
| 2439 | REAL INDUSTRY I | 0.000% | 100.001% |
| 2440 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0 | 0.000% | 100.001% |
| 2441 | ASHFORD INC COMMON STOCK USD.01 | 0.000% | 100.001% |
| 2442 | IRADIMED CORP COMMON STOCK USD.0001 | 0.000% | 100.002% |
| 2443 | ZEDGE INC CL B COMMON STOCK | 0.000% | 100.002% |
| 2444 | ALTISOURCE ASSET MANAGEMENT COMMON STOCK | 0.000% | 100.002% |
| 2445 | PERCEPTRON INC COMMON STOCK USD.01 | 0.000% | 100.002% |
| 2446 | FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01 | 0.000% | 100.003% |
| 2447 | FUELCELL ENERGY INC COMMON STOCK USD.0001 | 0.000% | 100.003% |
| 2448 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | 0.000% | 100.003% |
| 2449 | QAD INC B COMMON STOCK USD.001 | 0.000% | 100.003% |
| 2450 | NL INDUSTRIES | 0.000% | 100.003% |
| 2451 | ARALEZ PHARMACE | 0.000% | 100.004% |
| 2452 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01 | 0.000% | 100.004% |
| 2453 | MEDIA GEN INC CVR COMMON STOCK | 0.000% | 100.004% |
| 2454 | DYAX CORPORATIO | 0.000% | 100.004% |
| 2455 | DIXIE GROUP INC COMMON STOCK USD3.0 | 0.000% | 100.004% |
| 2456 | SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001 | 0.000% | 100.004% |
| 2457 | RCM TECHNOLOGIES INC COMMON STOCK USD.05 | 0.000% | 100.004% |
| 2458 | SAFEWAY INC | 0.000% | 100.004% |
| 2459 | NEW YORK & CO I | 0.000% | 100.004% |
| 2460 | ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01 | 0.000% | 100.004% |
| 2461 | AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01 | 0.000% | 100.004% |
| 2462 | ID SYSTEMS INC COMMON STOCK USD.01 | 0.000% | 100.004% |
| 2463 | GERBER SCIENTIFIC INC COM COMMON STOCK | - | 100.004% |
| 2464 | FERROGLOBE PLC | - | 100.004% |
| 2465 | MEDCATH CORPORATION COMMON STOCK USD.01 | - | 100.004% |
| 2466 | US Wire Order - | -0.004% | 100.000% |