

DFA Canada U.S. Vector Equity Fund - Class F (H)

As of March 31, 2017 (Updated Monthly)

Source: RBC

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

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| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|--|----------------|--------------|
| 1 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | 2.580% | 2.580% |
| 2 | WELLS FARGO + CO COMMON STOCK USD1.666 | 2.483% | 5.062% |
| 3 | AT+T INC COMMON STOCK USD1.0 | 2.357% | 7.420% |
| 4 | BANK OF AMERICA | 1.542% | 8.962% |
| 5 | EXXON MOBIL CORP COMMON STOCK | 1.511% | 10.473% |
| 6 | CHEVRON CORP COMMON STOCK USD.75 | 1.459% | 11.932% |
| 7 | APPLE INC | 1.236% | 13.169% |
| 8 | CITIGROUP INC COMMON STOCK USD.01 | 1.108% | 14.276% |
| 9 | INTEL CORP COMMON STOCK USD.001 | 0.899% | 15.175% |
| 10 | CISCO SYSTEMS | 0.748% | 15.923% |
| 11 | PFIZER INC COMMON STOCK USD.05 | 0.707% | 16.630% |
| 12 | WAL-MART STORES | 0.642% | 17.272% |
| 13 | GENERAL MOTORS CO COMMON STOCK USD.01 | 0.621% | 17.893% |
| 14 | US BANCORP COMMON STOCK USD.01 | 0.588% | 18.481% |
| 15 | ALLERGAN PLC | 0.553% | 19.034% |
| 16 | FORD MOTOR CO COMMON STOCK USD.01 | 0.526% | 19.561% |
| 17 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | 0.513% | 20.073% |
| 18 | COMCAST CORP CLASS A COMMON STOCK USD.01 | 0.511% | 20.584% |
| 19 | TRAVELERS COS | 0.496% | 21.080% |
| 20 | MORGAN STANLEY COMMON STOCK USD.01 | 0.449% | 21.529% |
| 21 | CONOCOPHILLIPS COMMON STOCK USD.01 | 0.449% | 21.978% |
| 22 | PNC BANK | 0.436% | 22.414% |
| 23 | HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01 | 0.432% | 22.846% |
| 24 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | 0.425% | 23.271% |
| 25 | PROCTER + GAMBLE CO/THE COMMON STOCK | 0.417% | 23.688% |
| 26 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | 0.409% | 24.097% |
| 27 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | 0.401% | 24.498% |
| 28 | UNITEDHEALTH GR | 0.391% | 24.889% |
| 29 | ANTHEM INC COMMON STOCK USD.01 | 0.389% | 25.278% |
| 30 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | 0.377% | 25.655% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 31 | ACE LTD | 0.376% | 26.031% |
| 32 | CVS HEALTH CORP COMMON STOCK USD.01 | 0.362% | 26.393% |
| 33 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | 0.352% | 26.744% |
| 34 | MICRON TECHNOLO | 0.351% | 27.096% |
| 35 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | 0.350% | 27.445% |
| 36 | TIME WARNER INC COMMON STOCK USD.01 | 0.337% | 27.782% |
| 37 | VALERO ENERGY C | 0.335% | 28.117% |
| 38 | CAPITAL ONE FIN | 0.332% | 28.448% |
| 39 | SCHLUMBERGER LTD COMMON STOCK USD.01 | 0.330% | 28.779% |
| 40 | QUALCOMM INC COMMON STOCK USD.0001 | 0.324% | 29.103% |
| 41 | MEDTRONIC PLC | 0.318% | 29.422% |
| 42 | ALPHABET INC CL C COMMON STOCK USD.001 | 0.308% | 29.729% |
| 43 | ABBOTT LABORATORIES COMMON STOCK | 0.298% | 30.027% |
| 44 | ALPHABET INC CL A COMMON STOCK USD.001 | 0.295% | 30.323% |
| 45 | METLIFE INC COMMON STOCK USD.01 | 0.288% | 30.610% |
| 46 | WALT DISNEY(HLD | 0.288% | 30.898% |
| 47 | CSX CORP | 0.279% | 31.177% |
| 48 | NVIDIA CORP | 0.278% | 31.455% |
| 49 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | 0.278% | 31.733% |
| 50 | AFLAC INC COMMON STOCK USD.1 | 0.276% | 32.009% |
| 51 | KINDER MORGAN INC COMMON STOCK USD.01 | 0.270% | 32.279% |
| 52 | NORFOLK STHN CO | 0.265% | 32.544% |
| 53 | BB+T CORP COMMON STOCK USD5.0 | 0.263% | 32.807% |
| 54 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 0.243% | 33.050% |
| 55 | PHILLIPS 66 COMMON STOCK | 0.239% | 33.288% |
| 56 | YAHOO INC | 0.238% | 33.527% |
| 57 | UNION PACIFIC CORP COMMON STOCK USD2.5 | 0.238% | 33.765% |
| 58 | MARATHON PETROLEUM CORP COMMON STOCK | 0.238% | 34.003% |
| 59 | DOW CHEMICAL CO/THE COMMON STOCK USD2.5 | 0.236% | 34.239% |
| 60 | MERCK + CO. INC. COMMON STOCK USD.5 | 0.235% | 34.474% |
| 61 | ALLSTATE CORP COMMON STOCK USD.01 | 0.229% | 34.702% |
| 62 | AETNA INC COMMON STOCK USD.01 | 0.228% | 34.931% |
| 63 | DANAHER CORP COMMON STOCK USD.01 | 0.222% | 35.153% |
| 64 | STATE STREET CORP COMMON STOCK USD1.0 | 0.221% | 35.374% |
| 65 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | 0.221% | 35.595% |
| 66 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | 0.220% | 35.816% |
| 67 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | 0.214% | 36.030% |
| 68 | CORNING INC COMMON STOCK USD.5 | 0.214% | 36.244% |
| 69 | EATON CORP PLC | 0.214% | 36.458% |
| 70 | BAKER HUGHES IN | 0.211% | 36.669% |
| 71 | WESTERN DIGITAL | 0.210% | 36.879% |
| 72 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | 0.209% | 37.089% |
| 73 | BLACKROCK INC COMMON STOCK USD.01 | 0.205% | 37.294% |
| 74 | SUNTRUST BANKS | 0.203% | 37.496% |
| 75 | ORACLE CORP COMMON STOCK USD.01 | 0.197% | 37.693% |
| 76 | ARCHER DANIELS | 0.195% | 37.888% |
| 77 | T MOBILE US INC COMMON STOCK USD.0001 | 0.193% | 38.081% |
| 78 | CENTURYLINK INC COMMON STOCK USD1.0 | 0.191% | 38.273% |
| 79 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | 0.189% | 38.461% |
| 80 | JOHNSON CONTROL | 0.184% | 38.645% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 81 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | 0.183% | 38.828% |
| 82 | CME GROUP INC COMMON STOCK USD.01 | 0.182% | 39.011% |
| 83 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | 0.177% | 39.188% |
| 84 | FIFTH THIRD BAN | 0.177% | 39.365% |
| 85 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | 0.176% | 39.541% |
| 86 | CARNIVAL CORP COMMON STOCK USD.01 | 0.175% | 39.716% |
| 87 | BEST BUY CO INC | 0.174% | 39.891% |
| 88 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | 0.173% | 40.063% |
| 89 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | 0.170% | 40.233% |
| 90 | GOODYEAR TIRE & | 0.170% | 40.403% |
| 91 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | 0.169% | 40.572% |
| 92 | TESORO CORP | 0.168% | 40.740% |
| 93 | INGERSOLL-RAND | 0.166% | 40.907% |
| 94 | MOLSONCOORS-B-U | 0.159% | 41.066% |
| 95 | HARTFORD FINANC | 0.158% | 41.224% |
| 96 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | 0.154% | 41.379% |
| 97 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | 0.153% | 41.531% |
| 98 | ANADARKO PETROL | 0.152% | 41.684% |
| 99 | MGM MIRAGE INC | 0.152% | 41.836% |
| 100 | PROGRESSIVE CORP COMMON STOCK USD1.0 | 0.152% | 41.987% |
| 101 | CIGNA CORP | 0.151% | 42.139% |
| 102 | WHIRLPOOL CORP | 0.150% | 42.289% |
| 103 | QUEST DIAGNOSTI | 0.145% | 42.434% |
| 104 | BUNGE LTD COMMON STOCK USD.01 | 0.144% | 42.578% |
| 105 | NORTHERN TRUST | 0.143% | 42.721% |
| 106 | NUCOR CORP | 0.143% | 42.865% |
| 107 | FEDEX CORPORATI | 0.143% | 43.007% |
| 108 | LEAR CORP | 0.142% | 43.149% |
| 109 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | 0.140% | 43.289% |
| 110 | ASSURED GUARANT | 0.137% | 43.427% |
| 111 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | 0.137% | 43.564% |
| 112 | TARGET CORPORAT | 0.137% | 43.701% |
| 113 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | 0.137% | 43.838% |
| 114 | DAVITA INC COMMON STOCK USD.001 | 0.136% | 43.973% |
| 115 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | 0.135% | 44.109% |
| 116 | HUNTINGTON BANC | 0.135% | 44.243% |
| 117 | EASTMAN CHEMICA | 0.133% | 44.376% |
| 118 | CATERPILLAR INC COMMON STOCK USD1.0 | 0.133% | 44.509% |
| 119 | DISCOVER FINL S | 0.133% | 44.641% |
| 120 | KEYCORP | 0.132% | 44.774% |
| 121 | NEWMONT MINING CORP COMMON STOCK USD1.6 | 0.132% | 44.906% |
| 122 | M + T BANK CORP COMMON STOCK USD.5 | 0.131% | 45.037% |
| 123 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | 0.129% | 45.165% |
| 124 | LAM RESEARCH CORP COMMON STOCK USD.001 | 0.128% | 45.293% |
| 125 | TYSON FOODS INC | 0.124% | 45.418% |
| 126 | HUMANA INC | 0.123% | 45.541% |
| 127 | BROADCOM LTD | 0.122% | 45.663% |
| 128 | REPUBLIC SERVIC | 0.121% | 45.784% |
| 129 | JM SMUCKER CO/THE COMMON STOCK | 0.120% | 45.905% |
| 130 | WESTROCK CO COMMON STOCK | 0.116% | 46.021% |

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|-----|--|----------------|--------------|
| 131 | KOHL'S CORPORATI | 0.116% | 46.137% |
| 132 | MYLAN INC/PA | 0.116% | 46.253% |
| 133 | AGCO CORP | 0.116% | 46.369% |
| 134 | ALLY FINANCIAL INC COMMON STOCK USD.1 | 0.115% | 46.485% |
| 135 | UNIVERSAL HLTH | 0.115% | 46.600% |
| 136 | RYDER SYSTEM IN | 0.115% | 46.715% |
| 137 | AMGEN INC COMMON STOCK USD.0001 | 0.114% | 46.828% |
| 138 | CA INC COMMON STOCK USD.1 | 0.114% | 46.942% |
| 139 | MACY'S INC COMMON STOCK USD.01 | 0.114% | 47.055% |
| 140 | REYNOLDS AMERICAN INC COMMON STOCK USD.0001 | 0.113% | 47.168% |
| 141 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 | 0.113% | 47.281% |
| 142 | POST HOLDINGS INC COMMON STOCK USD.01 | 0.112% | 47.393% |
| 143 | DR HORTON INC COMMON STOCK USD.01 | 0.112% | 47.506% |
| 144 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | 0.111% | 47.617% |
| 145 | INVESCO LTD COMMON STOCK USD.2 | 0.111% | 47.727% |
| 146 | SOUTHWEST AIRLI | 0.110% | 47.838% |
| 147 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | 0.109% | 47.947% |
| 148 | DOVER CORP | 0.109% | 48.056% |
| 149 | WILLIS TOWERS W | 0.108% | 48.164% |
| 150 | HESS CORPORATIO | 0.108% | 48.273% |
| 151 | EOG RESOURCES | 0.108% | 48.381% |
| 152 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | 0.108% | 48.489% |
| 153 | NOBLE ENERGY IN | 0.107% | 48.597% |
| 154 | OWENS CORNING COMMON STOCK USD.001 | 0.107% | 48.704% |
| 155 | FNF GROUP TRACKING STK USD.0001 | 0.107% | 48.811% |
| 156 | WHOLE FOODS MAR | 0.107% | 48.917% |
| 157 | FLEXTRONICS INT | 0.107% | 49.024% |
| 158 | EAST WEST BANCORP INC COMMON STOCK USD.001 | 0.106% | 49.130% |
| 159 | NATIONAL OILWEL | 0.105% | 49.235% |
| 160 | BORGWARNER INC COMMON STOCK USD.01 | 0.105% | 49.340% |
| 161 | TEGNA INC COMMON STOCK USD1.0 | 0.104% | 49.444% |
| 162 | TEXTRON INC COMMON STOCK USD.125 | 0.103% | 49.547% |
| 163 | NORWEGIAN CRUIS | 0.103% | 49.650% |
| 164 | WR BERKLEY CORP COMMON STOCK USD.2 | 0.102% | 49.752% |
| 165 | LENNAR CORP CL | 0.101% | 49.853% |
| 166 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | 0.101% | 49.954% |
| 167 | TECH DATA CORP COMMON STOCK USD.0015 | 0.101% | 50.054% |
| 168 | JABIL CIRCUIT I | 0.100% | 50.154% |
| 169 | AECOM COMMON STOCK USD.01 | 0.099% | 50.254% |
| 170 | GEN DYNAMICS CO | 0.099% | 50.353% |
| 171 | VIACOM INC CLASS B COMMON STOCK USD.001 | 0.099% | 50.452% |
| 172 | INTERNATIONAL G | 0.098% | 50.550% |
| 173 | NASDAQ INC COMMON STOCK USD.01 | 0.097% | 50.647% |
| 174 | NRG ENERGY | 0.097% | 50.744% |
| 175 | LIBERTY BROADBAND C COMMON STOCK USD.01 | 0.097% | 50.840% |
| 176 | XPO LOGISTICS INC COMMON STOCK USD.001 | 0.096% | 50.937% |
| 177 | JUNIPER NETWORK | 0.096% | 51.033% |
| 178 | TOLL BROTHERS INC COMMON STOCK USD.01 | 0.096% | 51.130% |
| 179 | AMERCO COMMON STOCK USD.25 | 0.096% | 51.226% |
| 180 | RELIANCE STEEL + ALUMINUM COMMON STOCK | 0.096% | 51.322% |

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|-----|--|----------------|--------------|
| 181 | LOEWS CORP COMMON STOCK USD.01 | 0.096% | 51.417% |
| 182 | ARROW ELECTRONI | 0.096% | 51.513% |
| 183 | ARCONIC INC COMMON STOCK | 0.096% | 51.609% |
| 184 | SANMINA CORP COMMON STOCK USD.01 | 0.095% | 51.704% |
| 185 | MARATHON OIL CO | 0.095% | 51.799% |
| 186 | UNUM GROUP | 0.095% | 51.894% |
| 187 | TRINITY INDS | 0.094% | 51.988% |
| 188 | CENTENE CORP COMMON STOCK USD.001 | 0.094% | 52.082% |
| 189 | ALBEMARLE CORP | 0.094% | 52.176% |
| 190 | FNB CORP COMMON STOCK USD.01 | 0.094% | 52.269% |
| 191 | COMPUTER SCIENCES CORP COMMON STOCK USD1.0 | 0.093% | 52.363% |
| 192 | LINCOLN NATL CO | 0.093% | 52.456% |
| 193 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | 0.092% | 52.549% |
| 194 | AFFILIATED MNGR | 0.092% | 52.640% |
| 195 | MARTIN MARIETTA | 0.091% | 52.731% |
| 196 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | 0.090% | 52.822% |
| 197 | BAXTER INTL INC | 0.090% | 52.912% |
| 198 | RAYTHEON COMPANY COMMON STOCK USD.01 | 0.090% | 53.002% |
| 199 | PRIMERICA INC COMMON STOCK | 0.090% | 53.091% |
| 200 | INGREDION INC COMMON STOCK USD.01 | 0.089% | 53.180% |
| 201 | WPX ENERGY INC COMMON STOCK | 0.089% | 53.269% |
| 202 | NETAPP INC. | 0.089% | 53.358% |
| 203 | SYNOPSIS INC | 0.088% | 53.446% |
| 204 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | 0.087% | 53.533% |
| 205 | TARGA RESOURCES CORP COMMON STOCK USD.001 | 0.087% | 53.620% |
| 206 | STAPLES INC | 0.087% | 53.707% |
| 207 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | 0.087% | 53.793% |
| 208 | ENVISION HEALTHCARE CORP COMMON STOCK | 0.086% | 53.879% |
| 209 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | 0.086% | 53.965% |
| 210 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | 0.085% | 54.050% |
| 211 | MARKEL CORP COMMON STOCK | 0.085% | 54.135% |
| 212 | NAVIENT CORP COMMON STOCK USD.01 | 0.085% | 54.220% |
| 213 | MOSAIC CO | 0.084% | 54.304% |
| 214 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | 0.084% | 54.388% |
| 215 | EVEREST RE GROU | 0.083% | 54.471% |
| 216 | QUANTA SERVICES | 0.083% | 54.554% |
| 217 | TRANSOCEAN LTD | 0.083% | 54.636% |
| 218 | MARVELL TECH GR | 0.082% | 54.719% |
| 219 | MANPOWER INC | 0.082% | 54.801% |
| 220 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | 0.082% | 54.882% |
| 221 | AIR LEASE CORP | 0.081% | 54.964% |
| 222 | OSHKOSH CORP COMMON STOCK USD.01 | 0.081% | 55.045% |
| 223 | ETRADE FINANCIA | 0.081% | 55.126% |
| 224 | MURPHY OIL CORP | 0.081% | 55.206% |
| 225 | AUTOLIV INC | 0.081% | 55.287% |
| 226 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | 0.081% | 55.367% |
| 227 | LKQ CORP COMMON STOCK USD.01 | 0.080% | 55.448% |
| 228 | MKS INSTRUMENTS INC COMMON STOCK | 0.080% | 55.528% |
| 229 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | 0.080% | 55.607% |
| 230 | TORCHMARK CORP COMMON STOCK USD1.0 | 0.079% | 55.687% |

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| 231 | AMETEK INC COMMON STOCK USD.01 | 0.079% | 55.766% |
| 232 | AKAMAI TECHNOLO | 0.079% | 55.845% |
| 233 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | 0.079% | 55.924% |
| 234 | RICE ENERGY INC COMMON STOCK USD.01 | 0.079% | 56.002% |
| 235 | RENAISSANCE RE | 0.079% | 56.081% |
| 236 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | 0.078% | 56.159% |
| 237 | COMERICA INC | 0.078% | 56.237% |
| 238 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | 0.078% | 56.315% |
| 239 | FREEPORT-MCMORA | 0.078% | 56.394% |
| 240 | TE CONNECTIVITY | 0.078% | 56.472% |
| 241 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | 0.078% | 56.550% |
| 242 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01 | 0.078% | 56.628% |
| 243 | CALATLANTIC GROUP INC COMMON STOCK USD.01 | 0.077% | 56.705% |
| 244 | SLM CORP COMMON STOCK USD.2 | 0.077% | 56.782% |
| 245 | PULTEGROUP INC. | 0.077% | 56.859% |
| 246 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | 0.077% | 56.936% |
| 247 | ASSURANT INC COMMON STOCK USD.01 | 0.077% | 57.013% |
| 248 | SYNNEX CORP COMMON STOCK USD.001 | 0.077% | 57.090% |
| 249 | XL GROUP LTD | 0.076% | 57.166% |
| 250 | HANCOCK HOLDING | 0.076% | 57.241% |
| 251 | CIT GROUP INC COMMON STOCK USD.01 | 0.075% | 57.317% |
| 252 | BED BATH & BEYO | 0.075% | 57.392% |
| 253 | UTD THERAPEUTIC | 0.075% | 57.467% |
| 254 | PVH CORP COMMON STOCK USD1.0 | 0.075% | 57.542% |
| 255 | BROCADE COMMUNI | 0.075% | 57.617% |
| 256 | OLIN CORP | 0.075% | 57.692% |
| 257 | MASTEC INC | 0.074% | 57.766% |
| 258 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | 0.074% | 57.840% |
| 259 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | 0.073% | 57.913% |
| 260 | HUNTSMAN CORP COMMON STOCK USD.01 | 0.073% | 57.987% |
| 261 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | 0.073% | 58.060% |
| 262 | COLFAX CORP | 0.073% | 58.133% |
| 263 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | 0.073% | 58.206% |
| 264 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001 | 0.073% | 58.279% |
| 265 | TERADYNE INC | 0.072% | 58.351% |
| 266 | COHERENT INC | 0.072% | 58.423% |
| 267 | WENDY S CO/THE COMMON STOCK USD.1 | 0.072% | 58.494% |
| 268 | STEEL DYNAMICS INC COMMON STOCK USD.005 | 0.072% | 58.566% |
| 269 | KIRBY CORP | 0.071% | 58.637% |
| 270 | SPRINT CORP COMMON STOCK USD.01 | 0.071% | 58.709% |
| 271 | PENTAIR PLC | 0.071% | 58.780% |
| 272 | FOOT LOCKER INC COMMON STOCK USD.01 | 0.071% | 58.851% |
| 273 | LIFEPOINT HOSPI | 0.071% | 58.922% |
| 274 | AUTONATION INC | 0.070% | 58.993% |
| 275 | XEROX CORP COMMON STOCK USD1.0 | 0.070% | 59.063% |
| 276 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | 0.070% | 59.133% |
| 277 | TIFFANY & CO | 0.070% | 59.203% |
| 278 | HELMERICH & PAY | 0.070% | 59.274% |
| 279 | GARMIN LTD. | 0.070% | 59.343% |
| 280 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | 0.070% | 59.413% |

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| 281 | FLUOR CORP COMMON STOCK USD.01 | 0.070% | 59.483% |
| 282 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | 0.069% | 59.552% |
| 283 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.069% | 59.621% |
| 284 | AMKOR TECHNOLOG | 0.069% | 59.690% |
| 285 | ZIMMER HLDGS IN | 0.069% | 59.759% |
| 286 | COMMERCE BANCSH | 0.068% | 59.827% |
| 287 | CIRRUS LOGIC IN | 0.068% | 59.895% |
| 288 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | 0.068% | 59.963% |
| 289 | Arch Capital Gr | 0.068% | 60.031% |
| 290 | COMMERCIAL METALS CO COMMON STOCK USD.01 | 0.068% | 60.099% |
| 291 | CBS CORP CLASS B NON VOTING COMMON STOCK USD.001 | 0.068% | 60.166% |
| 292 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | 0.067% | 60.234% |
| 293 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | 0.067% | 60.301% |
| 294 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | 0.067% | 60.368% |
| 295 | CALPINE CORP | 0.067% | 60.435% |
| 296 | HALLIBURTON CO | 0.066% | 60.501% |
| 297 | THOR INDUSTRIES INC COMMON STOCK USD.1 | 0.066% | 60.567% |
| 298 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | 0.066% | 60.634% |
| 299 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01 | 0.066% | 60.700% |
| 300 | CONSOL ENERGY INC COMMON STOCK USD.01 | 0.066% | 60.766% |
| 301 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | 0.066% | 60.832% |
| 302 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01 | 0.065% | 60.897% |
| 303 | PACWEST BANCORP COMMON STOCK | 0.065% | 60.962% |
| 304 | ARRIS INTERNATI | 0.065% | 61.027% |
| 305 | DELTA AIRLINES | 0.065% | 61.093% |
| 306 | ON SEMICONDUCTOR CORP COMMON STOCK USD.01 | 0.065% | 61.158% |
| 307 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | 0.065% | 61.223% |
| 308 | PRIVATEBANCORP INC COMMON STOCK | 0.065% | 61.288% |
| 309 | SANDERSON FARMS INC COMMON STOCK USD1.0 | 0.065% | 61.352% |
| 310 | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | 0.065% | 61.417% |
| 311 | ALLIED WORLD AS | 0.065% | 61.482% |
| 312 | CABELA S INC COMMON STOCK USD.01 | 0.065% | 61.547% |
| 313 | STERIS PLC | 0.064% | 61.611% |
| 314 | CONCHO RESOURCE | 0.064% | 61.675% |
| 315 | ENSCO PLC CLASS | 0.064% | 61.739% |
| 316 | BANCORPSOUTH INC COMMON STOCK USD2.5 | 0.064% | 61.804% |
| 317 | DANA HOLDING CO | 0.064% | 61.868% |
| 318 | STERICYCLE INC COMMON STOCK USD.01 | 0.064% | 61.932% |
| 319 | AMDOCS LTD COMMON STOCK GBP.0001 | 0.064% | 61.995% |
| 320 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | 0.063% | 62.059% |
| 321 | CNO FINANCIAL | 0.063% | 62.122% |
| 322 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | 0.063% | 62.185% |
| 323 | TECHNIPFMC PLC | 0.063% | 62.248% |
| 324 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | 0.063% | 62.311% |
| 325 | UTD RENTALS INC | 0.063% | 62.375% |
| 326 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | 0.063% | 62.438% |
| 327 | ZIONS BANCORP | 0.063% | 62.500% |
| 328 | WESTERN REFININ | 0.063% | 62.563% |
| 329 | VALIDUS HOLDING | 0.062% | 62.625% |
| 330 | PACCAR INC | 0.062% | 62.687% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 331 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | 0.062% | 62.749% |
| 332 | STERLING BANCORP/DE COMMON STOCK USD.01 | 0.062% | 62.811% |
| 333 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | 0.062% | 62.873% |
| 334 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | 0.062% | 62.935% |
| 335 | BRUNSWICK CORP | 0.062% | 62.996% |
| 336 | NABORS INDUSTRI | 0.061% | 63.057% |
| 337 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | 0.061% | 63.118% |
| 338 | POPULAR INC COMMON STOCK USD.01 | 0.061% | 63.179% |
| 339 | COOPER TIRE&RUB | 0.061% | 63.240% |
| 340 | ASSOCD BANC-COR | 0.061% | 63.301% |
| 341 | MURPHY USA INC COMMON STOCK | 0.061% | 63.362% |
| 342 | VCA INC COMMON STOCK USD.001 | 0.061% | 63.423% |
| 343 | APPLIED MATERIALS INC COMMON STOCK USD.01 | 0.061% | 63.483% |
| 344 | SPIRIT AEROSYST | 0.061% | 63.544% |
| 345 | COPA HOLDINGS S | 0.060% | 63.604% |
| 346 | ANIXTER INTL IN | 0.060% | 63.664% |
| 347 | REGAL BELOIT CORP COMMON STOCK USD.01 | 0.060% | 63.724% |
| 348 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | 0.060% | 63.784% |
| 349 | TCF FINL CORP | 0.060% | 63.844% |
| 350 | WESCO INTERNATI | 0.060% | 63.903% |
| 351 | PATTERSON COS INC COMMON STOCK USD.01 | 0.060% | 63.963% |
| 352 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | 0.060% | 64.023% |
| 353 | CBRE GROUP INC A COMMON STOCK USD.01 | 0.059% | 64.082% |
| 354 | LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01 | 0.059% | 64.141% |
| 355 | FINISAR CORPORATION COMMON STOCK USD.001 | 0.059% | 64.201% |
| 356 | HOME BANCSHARES INC COMMON STOCK USD.01 | 0.059% | 64.260% |
| 357 | DEVRY INC | 0.059% | 64.319% |
| 358 | ANALOG DEVICES INC COMMON STOCK USD.167 | 0.059% | 64.378% |
| 359 | ALLEGHANY CORP COMMON STOCK USD1.0 | 0.059% | 64.437% |
| 360 | CST BRANDS INC COMMON STOCK USD.01 | 0.059% | 64.496% |
| 361 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | 0.059% | 64.555% |
| 362 | WHITE MOUNTAINS | 0.059% | 64.613% |
| 363 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | 0.059% | 64.672% |
| 364 | CUMMINS INC | 0.059% | 64.730% |
| 365 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | 0.059% | 64.789% |
| 366 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | 0.058% | 64.847% |
| 367 | H.B. FULLER CO. COMMON STOCK USD1.0 | 0.058% | 64.906% |
| 368 | WINTRUST FINANCIAL CORP COMMON STOCK | 0.058% | 64.964% |
| 369 | GENTEX CORP COMMON STOCK USD.06 | 0.058% | 65.022% |
| 370 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | 0.058% | 65.081% |
| 371 | DOMTAR CORP USD | 0.058% | 65.139% |
| 372 | NEWELL BRANDS INC COMMON STOCK USD1.0 | 0.058% | 65.196% |
| 373 | COTY INC CL A COMMON STOCK USD.01 | 0.058% | 65.254% |
| 374 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | 0.058% | 65.312% |
| 375 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | 0.058% | 65.369% |
| 376 | DST SYST INC DE | 0.057% | 65.427% |
| 377 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | 0.057% | 65.484% |
| 378 | PDC ENERGY INC COMMON STOCK USD.01 | 0.057% | 65.542% |
| 379 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | 0.057% | 65.599% |
| 380 | HOWARD HUGHES CORP/THE COMMON STOCK | 0.057% | 65.656% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 381 | CARMAX INC COMMON STOCK USD.5 | 0.057% | 65.713% |
| 382 | SNAP-ON INC | 0.057% | 65.770% |
| 383 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | 0.057% | 65.827% |
| 384 | CARLISLE COS IN | 0.057% | 65.884% |
| 385 | AVNET INC | 0.057% | 65.941% |
| 386 | HARRIS CORP | 0.057% | 65.998% |
| 387 | INTERDIGITAL IN | 0.057% | 66.054% |
| 388 | OCEANEERING INT | 0.057% | 66.111% |
| 389 | JONES LANG LASA | 0.056% | 66.168% |
| 390 | SEMGROUP CORP CLASS A COMMON STOCK | 0.056% | 66.224% |
| 391 | FIRST HORIZON N | 0.056% | 66.280% |
| 392 | DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3 | 0.056% | 66.336% |
| 393 | INVESTORS BANCORP INC COMMON STOCK USD.01 | 0.056% | 66.392% |
| 394 | AGILENT TECHNOL | 0.056% | 66.448% |
| 395 | MEDNAX INC | 0.056% | 66.504% |
| 396 | CHEMTURA CORP COMMON STOCK USD.01 | 0.055% | 66.559% |
| 397 | GENUINE PARTS C | 0.055% | 66.614% |
| 398 | AXIS CAPITAL HO | 0.055% | 66.670% |
| 399 | ARGO GROUP INTE | 0.055% | 66.725% |
| 400 | QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01 | 0.055% | 66.781% |
| 401 | RSP PERMIAN INC COMMON STOCK USD.01 | 0.055% | 66.836% |
| 402 | DIGITALGLOBE INC COMMON STOCK USD.001 | 0.055% | 66.891% |
| 403 | BARNES GROUP INC COMMON STOCK USD.01 | 0.055% | 66.946% |
| 404 | SUMMIT MATERIALS INC CL A COMMON STOCK USD.01 | 0.055% | 67.002% |
| 405 | VISHAY INTERTEC | 0.055% | 67.057% |
| 406 | LEGG MASON INC COMMON STOCK USD.1 | 0.055% | 67.112% |
| 407 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | 0.055% | 67.167% |
| 408 | MB FINANCIAL INC COMMON STOCK USD.01 | 0.055% | 67.221% |
| 409 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | 0.055% | 67.276% |
| 410 | ABM INDUSTRIES INC COMMON STOCK USD.01 | 0.054% | 67.330% |
| 411 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | 0.054% | 67.385% |
| 412 | ON ASSIGNMENT INC COMMON STOCK USD.01 | 0.054% | 67.439% |
| 413 | FIRSTCASH INC COMMON STOCK USD.01 | 0.054% | 67.494% |
| 414 | WOODWARD INC COMMON STOCK USD.00292 | 0.054% | 67.548% |
| 415 | BROWN + BROWN INC COMMON STOCK USD.1 | 0.054% | 67.602% |
| 416 | HOPE BANCORP INC COMMON STOCK USD.001 | 0.054% | 67.656% |
| 417 | LEUCADIA NATIONAL CORP COMMON STOCK USD1.0 | 0.054% | 67.710% |
| 418 | GROUP 1 AUTO | 0.054% | 67.764% |
| 419 | LOGMEIN INC COMMON STOCK USD.01 | 0.054% | 67.818% |
| 420 | EVERCORE PARTNE | 0.054% | 67.872% |
| 421 | BOYD GAMING COR | 0.054% | 67.926% |
| 422 | OASIS PETROLEUM INC COMMON STOCK USD.01 | 0.054% | 67.980% |
| 423 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | 0.054% | 68.033% |
| 424 | APACHE CORP COMMON STOCK USD.625 | 0.054% | 68.087% |
| 425 | ALERE INC COMMON STOCK USD.001 | 0.054% | 68.141% |
| 426 | KLX INC COMMON STOCK USD.01 | 0.053% | 68.194% |
| 427 | FMC CORP | 0.053% | 68.247% |
| 428 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | 0.053% | 68.301% |
| 429 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | 0.053% | 68.354% |
| 430 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | 0.053% | 68.407% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 431 | KAPSTONE PAPER | 0.053% | 68.461% |
| 432 | MEREDITH CORP | 0.053% | 68.514% |
| 433 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | 0.053% | 68.567% |
| 434 | ENSTAR GROUP LT | 0.053% | 68.620% |
| 435 | HECLA MINING CO | 0.053% | 68.673% |
| 436 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | 0.053% | 68.726% |
| 437 | BANKUNITED INC COMMON STOCK USD.01 | 0.053% | 68.779% |
| 438 | TEREX CORP | 0.053% | 68.831% |
| 439 | ROWAN COMPANIES | 0.053% | 68.884% |
| 440 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | 0.052% | 68.936% |
| 441 | CELANESE CORP SERIES A COMMON STOCK USD.0001 | 0.052% | 68.989% |
| 442 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK | 0.052% | 69.041% |
| 443 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | 0.052% | 69.094% |
| 444 | CREE INC COMMON STOCK USD.00125 | 0.052% | 69.146% |
| 445 | TRUSTMARK CORP COMMON STOCK | 0.052% | 69.198% |
| 446 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | 0.052% | 69.250% |
| 447 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | 0.052% | 69.302% |
| 448 | LIBERTY VENTURES SER A TRACKING STK USD.01 | 0.052% | 69.354% |
| 449 | FRESH DEL MONTE | 0.052% | 69.406% |
| 450 | CONVERGYS CORP COMMON STOCK | 0.052% | 69.457% |
| 451 | TIVO CORP COMMON STOCK USD.001 | 0.052% | 69.509% |
| 452 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | 0.051% | 69.560% |
| 453 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | 0.051% | 69.612% |
| 454 | EMCOR GROUP INC COMMON STOCK USD.01 | 0.051% | 69.663% |
| 455 | ZYNGA INC CL A COMMON STOCK USD.00000625 | 0.051% | 69.714% |
| 456 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | 0.051% | 69.765% |
| 457 | SNYDERS LANCE INC COMMON STOCK USD.833 | 0.051% | 69.816% |
| 458 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 0.051% | 69.867% |
| 459 | SCHWAB(CHARLES) | 0.051% | 69.917% |
| 460 | KENNAMETAL INC COMMON STOCK USD1.25 | 0.051% | 69.968% |
| 461 | SKYWEST INC COMMON STOCK | 0.050% | 70.018% |
| 462 | SIGNET JEWELERS | 0.050% | 70.069% |
| 463 | PROASSURANCE CORP COMMON STOCK USD.01 | 0.050% | 70.119% |
| 464 | MASONITE INTERNATIONAL CORP COMMON STOCK | 0.050% | 70.170% |
| 465 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | 0.050% | 70.220% |
| 466 | GATX CORP | 0.050% | 70.270% |
| 467 | DEAN FOODS CO COMMON STOCK USD.01 | 0.050% | 70.320% |
| 468 | CYPRESS SEMICON | 0.050% | 70.370% |
| 469 | BIG LOTS INC COMMON STOCK USD.01 | 0.050% | 70.420% |
| 470 | TRIMBLE INC COMMON STOCK | 0.050% | 70.471% |
| 471 | BEMIS COMPANY COMMON STOCK USD.1 | 0.050% | 70.521% |
| 472 | DRIL QUIP INC | 0.050% | 70.571% |
| 473 | QEP RESOURCES INC COMMON STOCK USD.01 | 0.050% | 70.620% |
| 474 | FBL FINANCIAL G | 0.050% | 70.670% |
| 475 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | 0.050% | 70.720% |
| 476 | MOOG INC CLASS A COMMON STOCK USD1.0 | 0.050% | 70.769% |
| 477 | OLD NATIONAL BANCORP COMMON STOCK | 0.050% | 70.819% |
| 478 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01 | 0.049% | 70.868% |
| 479 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | 0.049% | 70.917% |
| 480 | QORVO INC COMMON STOCK USD.0001 | 0.049% | 70.966% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 481 | BANK OF HAWAII CORP COMMON STOCK USD.01 | 0.049% | 71.015% |
| 482 | ALEXANDER + BALDWIN INC COMMON STOCK | 0.049% | 71.064% |
| 483 | VOYA FINANCIAL INC COMMON STOCK USD.01 | 0.049% | 71.113% |
| 484 | ROYAL GOLD INC | 0.049% | 71.162% |
| 485 | IBERIABANK CORP | 0.049% | 71.211% |
| 486 | XPERI CORP COMMON STOCK USD.001 | 0.049% | 71.260% |
| 487 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | 0.049% | 71.308% |
| 488 | ACCO BRANDS CORP COMMON STOCK USD.01 | 0.049% | 71.357% |
| 489 | DYCOM INDUSTRIE | 0.049% | 71.405% |
| 490 | ADIENT PLC | 0.048% | 71.454% |
| 491 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.048% | 71.502% |
| 492 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01 | 0.048% | 71.550% |
| 493 | HELEN OF TROY C | 0.048% | 71.599% |
| 494 | CHILDRENS PLACE | 0.048% | 71.647% |
| 495 | ENTEGRIS INC COMMON STOCK USD.01 | 0.048% | 71.695% |
| 496 | DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01 | 0.048% | 71.743% |
| 497 | UMPQUA HOLDINGS CORP COMMON STOCK | 0.048% | 71.791% |
| 498 | RANGE RESOURCES CORP COMMON STOCK USD.01 | 0.048% | 71.839% |
| 499 | VISTEON CORP COMMON STOCK | 0.048% | 71.886% |
| 500 | GLACIER BANCORP INC COMMON STOCK USD.01 | 0.047% | 71.934% |
| 501 | TUTOR PERINI CORP COMMON STOCK USD1.0 | 0.047% | 71.981% |
| 502 | APTARGROUP INC COMMON STOCK USD.01 | 0.047% | 72.028% |
| 503 | J2 GLOBAL INC COMMON STOCK USD.01 | 0.047% | 72.076% |
| 504 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.047% | 72.123% |
| 505 | NELNET INC CL A COMMON STOCK USD.01 | 0.047% | 72.170% |
| 506 | OWENS + MINOR INC COMMON STOCK USD2.0 | 0.047% | 72.217% |
| 507 | HILL ROM HOLDINGS INC COMMON STOCK | 0.047% | 72.265% |
| 508 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | 0.047% | 72.312% |
| 509 | ASPEN INSURANCE | 0.047% | 72.358% |
| 510 | FIRST CITIZENS BCSSHS CL A COMMON STOCK USD1.0 | 0.047% | 72.405% |
| 511 | SIGNATURE BANK COMMON STOCK USD.01 | 0.047% | 72.452% |
| 512 | HORMEL FOODS CORP COMMON STOCK USD.01465 | 0.047% | 72.498% |
| 513 | AARON S INC COMMON STOCK USD.5 | 0.046% | 72.545% |
| 514 | MALLINCKRODT PL | 0.046% | 72.591% |
| 515 | PERKINELMER INC COMMON STOCK USD1.0 | 0.046% | 72.638% |
| 516 | STILLWATER MINI | 0.046% | 72.684% |
| 517 | EVERBANK FINANCIAL CORP COMMON STOCK USD.01 | 0.046% | 72.730% |
| 518 | CHICAGO BRIDGE | 0.046% | 72.777% |
| 519 | II VI INC COMMON STOCK | 0.046% | 72.823% |
| 520 | TETRA TECH INC COMMON STOCK USD.01 | 0.046% | 72.869% |
| 521 | DELL TECHNOLOGIES INC CL V TRACKING STK | 0.046% | 72.915% |
| 522 | CHICO'S FAS INC | 0.046% | 72.961% |
| 523 | CORELOGIC INC COMMON STOCK USD1.0 | 0.046% | 73.007% |
| 524 | LITHIA MOTORS INC CL A COMMON STOCK | 0.046% | 73.053% |
| 525 | TIMKEN CO | 0.046% | 73.099% |
| 526 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | 0.046% | 73.145% |
| 527 | NEW YORK TIMES | 0.046% | 73.191% |
| 528 | ARAMARK COMMON STOCK USD.01 | 0.046% | 73.236% |
| 529 | SRC ENERGY INC COMMON STOCK USD.001 | 0.046% | 73.282% |
| 530 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | 0.045% | 73.327% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 531 | SYMANTEC CORP | 0.045% | 73.373% |
| 532 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | 0.045% | 73.418% |
| 533 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | 0.045% | 73.463% |
| 534 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | 0.045% | 73.508% |
| 535 | MARSH & MCLENNA | 0.045% | 73.553% |
| 536 | SOUTH STATE CORP COMMON STOCK USD2.5 | 0.045% | 73.599% |
| 537 | FTI CONSULTING INC COMMON STOCK USD.01 | 0.045% | 73.644% |
| 538 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | 0.045% | 73.689% |
| 539 | TRIBUNE MEDIA C | 0.045% | 73.734% |
| 540 | HEXCEL CORP COMMON STOCK USD.01 | 0.045% | 73.779% |
| 541 | PINNACLE FOODS INC COMMON STOCK USD.01 | 0.045% | 73.824% |
| 542 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | 0.045% | 73.868% |
| 543 | KEMPER CORP COMMON STOCK USD.1 | 0.045% | 73.913% |
| 544 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.045% | 73.958% |
| 545 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | 0.044% | 74.002% |
| 546 | GRAHAM HOLDINGS | 0.044% | 74.046% |
| 547 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | 0.044% | 74.091% |
| 548 | FLIR SYSTEMS INC COMMON STOCK USD.01 | 0.044% | 74.135% |
| 549 | J + J SNACK FOODS CORP COMMON STOCK | 0.044% | 74.179% |
| 550 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | 0.044% | 74.224% |
| 551 | UNIVERSAL CORP | 0.044% | 74.268% |
| 552 | TRI POINTE GROUP INC COMMON STOCK USD.01 | 0.044% | 74.312% |
| 553 | KBR INC COMMON STOCK USD.001 | 0.044% | 74.356% |
| 554 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | 0.044% | 74.400% |
| 555 | VWR CORP COMMON STOCK USD.01 | 0.044% | 74.444% |
| 556 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | 0.044% | 74.488% |
| 557 | ILG INC COMMON STOCK USD.01 | 0.044% | 74.532% |
| 558 | TOWNE BANK COMMON STOCK USD1.667 | 0.044% | 74.575% |
| 559 | CVB FINANCIAL CORP COMMON STOCK | 0.044% | 74.619% |
| 560 | LINCOLN ELEC HL | 0.044% | 74.663% |
| 561 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | 0.043% | 74.706% |
| 562 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | 0.043% | 74.749% |
| 563 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | 0.043% | 74.793% |
| 564 | OFFICE DEPOT IN | 0.043% | 74.836% |
| 565 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | 0.043% | 74.879% |
| 566 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | 0.043% | 74.922% |
| 567 | REXNORD CORP COMMON STOCK USD.01 | 0.043% | 74.965% |
| 568 | VERINT SYSTEMS | 0.043% | 75.008% |
| 569 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | 0.043% | 75.050% |
| 570 | ASTORIA FINANCIAL CORP COMMON STOCK USD.01 | 0.043% | 75.093% |
| 571 | KNIGHT TRANSPORTATION INC COMMON STOCK USD.01 | 0.043% | 75.136% |
| 572 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | 0.042% | 75.178% |
| 573 | EBAY INC | 0.042% | 75.220% |
| 574 | SCRIPPS(EW)CO(N) | 0.042% | 75.263% |
| 575 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | 0.042% | 75.305% |
| 576 | GAP INC | 0.042% | 75.347% |
| 577 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001 | 0.042% | 75.390% |
| 578 | LPL FINANCIAL HOLDINGS INC COMMON STOCK | 0.042% | 75.432% |
| 579 | MICROSEMI | 0.042% | 75.474% |
| 580 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | 0.042% | 75.516% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 581 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | 0.042% | 75.558% |
| 582 | CREDIT ACCEPTAN | 0.042% | 75.600% |
| 583 | DELUXE CORP | 0.042% | 75.642% |
| 584 | AIRCASTLE LTD | 0.042% | 75.684% |
| 585 | TELEFLEX INC COMMON STOCK USD1.0 | 0.042% | 75.726% |
| 586 | CARPENTER TECH | 0.042% | 75.768% |
| 587 | GREENBRIER COMPANIES INC COMMON STOCK | 0.042% | 75.809% |
| 588 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | 0.042% | 75.851% |
| 589 | ALCOA CORP COMMON STOCK USD.01 | 0.042% | 75.893% |
| 590 | COOPER COS INC | 0.042% | 75.934% |
| 591 | EQUIFAX INC | 0.042% | 75.976% |
| 592 | SEABOARD CORP COMMON STOCK USD1.0 | 0.041% | 76.017% |
| 593 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | 0.041% | 76.058% |
| 594 | VALLEY NATIONAL BANCORP COMMON STOCK | 0.041% | 76.100% |
| 595 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | 0.041% | 76.141% |
| 596 | HUBBELL INC COMMON STOCK USD.01 | 0.041% | 76.182% |
| 597 | VERIFONE SYSTEMS INC COMMON STOCK USD.01 | 0.041% | 76.224% |
| 598 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | 0.041% | 76.265% |
| 599 | KULICKE&SOFFA I | 0.041% | 76.306% |
| 600 | CABOT CORP | 0.041% | 76.347% |
| 601 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | 0.041% | 76.388% |
| 602 | COACH INC | 0.041% | 76.429% |
| 603 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | 0.041% | 76.470% |
| 604 | ENERSYS COMMON STOCK USD.01 | 0.041% | 76.510% |
| 605 | BENCHMARK ELECT | 0.041% | 76.551% |
| 606 | HALYARD HEALTH INC COMMON STOCK USD.01 | 0.041% | 76.592% |
| 607 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.041% | 76.632% |
| 608 | HAEMONETICS COR | 0.041% | 76.673% |
| 609 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | 0.041% | 76.713% |
| 610 | XYLEM INC COMMON STOCK | 0.041% | 76.754% |
| 611 | WALKER + DUNLOP INC COMMON STOCK | 0.041% | 76.794% |
| 612 | RBC BEARINGS INC COMMON STOCK USD.01 | 0.040% | 76.835% |
| 613 | BGC PARTNERS INC CL A COMMON STOCK USD.01 | 0.040% | 76.875% |
| 614 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001 | 0.040% | 76.916% |
| 615 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01 | 0.040% | 76.956% |
| 616 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | 0.040% | 76.996% |
| 617 | HARLEY DAVIDSON | 0.040% | 77.036% |
| 618 | RALPH LAUREN CORP COMMON STOCK USD.01 | 0.040% | 77.076% |
| 619 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | 0.040% | 77.116% |
| 620 | MERCURY GENERAL | 0.040% | 77.156% |
| 621 | TIME INC COMMON STOCK USD.01 | 0.040% | 77.196% |
| 622 | KNOWLES CORP COMMON STOCK USD.01 | 0.040% | 77.236% |
| 623 | ANTERO RESOURCES CORP COMMON STOCK USD.01 | 0.040% | 77.276% |
| 624 | DEERE + CO COMMON STOCK USD1.0 | 0.040% | 77.315% |
| 625 | LITTELFUSE INC COMMON STOCK USD.01 | 0.040% | 77.355% |
| 626 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 0.040% | 77.395% |
| 627 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | 0.039% | 77.434% |
| 628 | TWITTER INC COMMON STOCK USD.000005 | 0.039% | 77.474% |
| 629 | BANK OF THE OZARKS COMMON STOCK USD.01 | 0.039% | 77.513% |
| 630 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | 0.039% | 77.553% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 631 | IAC/INTERACTIVECORP COMMON STOCK USD.001 | 0.039% | 77.592% |
| 632 | LCI INDUSTRIES COMMON STOCK USD.01 | 0.039% | 77.631% |
| 633 | TTM TECHNOLOGIES COMMON STOCK USD.001 | 0.039% | 77.670% |
| 634 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | 0.039% | 77.709% |
| 635 | PLEXUS CORP COMMON STOCK USD.01 | 0.039% | 77.748% |
| 636 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | 0.039% | 77.788% |
| 637 | HERMAN MILLER I | 0.039% | 77.827% |
| 638 | EAGLE MATERIALS | 0.039% | 77.866% |
| 639 | IPG PHOTONICS C | 0.039% | 77.905% |
| 640 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01 | 0.039% | 77.943% |
| 641 | COLUMBIA SPORTSWEAR CO COMMON STOCK | 0.039% | 77.982% |
| 642 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | 0.039% | 78.021% |
| 643 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | 0.039% | 78.060% |
| 644 | FIRST FINANCIAL BANCORP COMMON STOCK | 0.039% | 78.098% |
| 645 | RENASANT CORP COMMON STOCK USD5.0 | 0.039% | 78.137% |
| 646 | ORBITAL ATK INC COMMON STOCK USD.01 | 0.039% | 78.175% |
| 647 | VULCAN MATERIAL | 0.039% | 78.214% |
| 648 | HOLOGIC INC COMMON STOCK USD.01 | 0.039% | 78.253% |
| 649 | NOW INC COMMON STOCK USD.01 | 0.039% | 78.291% |
| 650 | JANUS CAPITAL GROUP INC COMMON STOCK USD.01 | 0.039% | 78.330% |
| 651 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | 0.039% | 78.368% |
| 652 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | 0.038% | 78.407% |
| 653 | SONOCO PRODUCTS | 0.038% | 78.445% |
| 654 | CAMBREX CORP COMMON STOCK USD.1 | 0.038% | 78.484% |
| 655 | XILINX INC | 0.038% | 78.522% |
| 656 | BRADY(WH) | 0.038% | 78.560% |
| 657 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | 0.038% | 78.599% |
| 658 | ITRON INC | 0.038% | 78.637% |
| 659 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | 0.038% | 78.675% |
| 660 | KLA TENCOR CORP COMMON STOCK USD.001 | 0.038% | 78.713% |
| 661 | KOSMOS ENERGY L | 0.038% | 78.751% |
| 662 | DAVE & BUSTER'S | 0.038% | 78.790% |
| 663 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | 0.038% | 78.828% |
| 664 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | 0.038% | 78.866% |
| 665 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | 0.038% | 78.904% |
| 666 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | 0.038% | 78.941% |
| 667 | SM ENERGY CO COMMON STOCK USD.01 | 0.038% | 78.979% |
| 668 | NEWS CORP CLASS A COMMON STOCK USD.01 | 0.038% | 79.017% |
| 669 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01 | 0.038% | 79.055% |
| 670 | CASEYS GEN STOR | 0.038% | 79.093% |
| 671 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | 0.038% | 79.130% |
| 672 | BANNER CORPORATION COMMON STOCK USD.01 | 0.038% | 79.168% |
| 673 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | 0.037% | 79.205% |
| 674 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | 0.037% | 79.243% |
| 675 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | 0.037% | 79.280% |
| 676 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.037% | 79.318% |
| 677 | ECHOSTAR CORP A COMMON STOCK USD.001 | 0.037% | 79.355% |
| 678 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01 | 0.037% | 79.392% |
| 679 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | 0.037% | 79.430% |
| 680 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | 0.037% | 79.467% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 681 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | 0.037% | 79.504% |
| 682 | GLOBUS MEDICAL | 0.037% | 79.541% |
| 683 | GRANITE CONST | 0.037% | 79.578% |
| 684 | MDC HOLDINGS INC COMMON STOCK USD.01 | 0.037% | 79.615% |
| 685 | WEX INC COMMON STOCK USD.01 | 0.037% | 79.652% |
| 686 | BALCHEM CORP COMMON STOCK USD.0667 | 0.037% | 79.688% |
| 687 | MRC GLOBAL INC COMMON STOCK USD.01 | 0.037% | 79.725% |
| 688 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | 0.037% | 79.761% |
| 689 | CARDTRONICS PLC | 0.036% | 79.798% |
| 690 | HNI CORP | 0.036% | 79.834% |
| 691 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | 0.036% | 79.870% |
| 692 | NETGEAR INC COMMON STOCK USD.001 | 0.036% | 79.907% |
| 693 | OSI SYSTEMS INC | 0.036% | 79.943% |
| 694 | AVX CORP COMMON STOCK USD.01 | 0.036% | 79.979% |
| 695 | BRINK S CO/THE COMMON STOCK USD1.0 | 0.036% | 80.015% |
| 696 | B+G FOODS INC COMMON STOCK USD.01 | 0.036% | 80.051% |
| 697 | WESBANCO INC COMMON STOCK USD2.0833 | 0.036% | 80.088% |
| 698 | NATIONAL GENERA | 0.036% | 80.124% |
| 699 | WILLIAMS-SONOMA | 0.036% | 80.160% |
| 700 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.036% | 80.196% |
| 701 | ELECTRONICS | 0.036% | 80.231% |
| 702 | STEPAN CO COMMON STOCK USD1.0 | 0.036% | 80.267% |
| 703 | SILICON LABORAT | 0.036% | 80.303% |
| 704 | AIR METHODS CORP COMMON STOCK USD.06 | 0.036% | 80.339% |
| 705 | JOY GLOBAL INC COMMON STOCK USD1.0 | 0.036% | 80.374% |
| 706 | FERROGLOBE PLC | 0.036% | 80.410% |
| 707 | BELDEN INC COMMON STOCK USD.01 | 0.035% | 80.445% |
| 708 | NIELSEN HOLDING | 0.035% | 80.481% |
| 709 | LA QUINTA HOLDINGS INC COMMON STOCK USD.01 | 0.035% | 80.516% |
| 710 | WEATHERFORD INT | 0.035% | 80.551% |
| 711 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | 0.035% | 80.587% |
| 712 | FORTIVE CORP COMMON STOCK USD.01 | 0.035% | 80.622% |
| 713 | DILLARD DEPT ST | 0.035% | 80.657% |
| 714 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.035% | 80.692% |
| 715 | TOPBUILD CORP COMMON STOCK | 0.035% | 80.727% |
| 716 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | 0.035% | 80.761% |
| 717 | COVANTA HOLDING CORP COMMON STOCK USD.1 | 0.035% | 80.796% |
| 718 | J.C. PENNEY CO INC COMMON STOCK USD.5 | 0.034% | 80.830% |
| 719 | SPX FLOW INC COMMON STOCK USD.01 | 0.034% | 80.865% |
| 720 | MSC INDUSTRIAL | 0.034% | 80.899% |
| 721 | ACTIVISION BLIZ | 0.034% | 80.933% |
| 722 | N B T BANCORP INC COMMON STOCK USD.01 | 0.034% | 80.968% |
| 723 | ACI WORLDWIDE INC COMMON STOCK USD.005 | 0.034% | 81.002% |
| 724 | SCHOLASTIC CORP | 0.034% | 81.036% |
| 725 | BROOKS AUTOMATI | 0.034% | 81.070% |
| 726 | CLEAN HARBOR IN | 0.034% | 81.104% |
| 727 | FIRST MERCHANTS CORP COMMON STOCK | 0.034% | 81.138% |
| 728 | COMFORT SYSTEMS | 0.034% | 81.172% |
| 729 | AAR CORP | 0.034% | 81.206% |
| 730 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001 | 0.034% | 81.240% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 731 | MERITAGE HOMES CORP COMMON STOCK USD.01 | 0.034% | 81.273% |
| 732 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | 0.034% | 81.307% |
| 733 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | 0.034% | 81.341% |
| 734 | DIEBOLD INC | 0.034% | 81.374% |
| 735 | MUELLER INDS IN | 0.034% | 81.408% |
| 736 | SILGAN HLDGS | 0.033% | 81.441% |
| 737 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | 0.033% | 81.475% |
| 738 | FLOWERS FOODS INC COMMON STOCK USD.01 | 0.033% | 81.508% |
| 739 | EAGLE BANCORP INC COMMON STOCK USD.01 | 0.033% | 81.541% |
| 740 | METHODE ELEC IN | 0.033% | 81.575% |
| 741 | DARDEN RESTAURA | 0.033% | 81.608% |
| 742 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | 0.033% | 81.641% |
| 743 | SYNAPTICS INC COMMON STOCK USD.001 | 0.033% | 81.674% |
| 744 | SKECHERS USA INC CL A COMMON STOCK USD.001 | 0.033% | 81.707% |
| 745 | UNIFIRST CORP/MA COMMON STOCK USD.1 | 0.033% | 81.740% |
| 746 | HUB GROUP INC CL A COMMON STOCK USD.01 | 0.033% | 81.772% |
| 747 | PRA GROUP INC COMMON STOCK USD.01 | 0.033% | 81.805% |
| 748 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | 0.033% | 81.838% |
| 749 | TERADATA CORP COMMON STOCK USD.01 | 0.033% | 81.871% |
| 750 | ICU MEDICAL INC COMMON STOCK USD.1 | 0.033% | 81.904% |
| 751 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | 0.033% | 81.936% |
| 752 | ACXIOM CORP COMMON STOCK USD.1 | 0.033% | 81.969% |
| 753 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | 0.033% | 82.002% |
| 754 | WABASH NATIONAL | 0.033% | 82.034% |
| 755 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.033% | 82.067% |
| 756 | NU SKIN ENTERPR | 0.032% | 82.099% |
| 757 | WORTHINGTON IND | 0.032% | 82.132% |
| 758 | AMER NATL INS | 0.032% | 82.164% |
| 759 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | 0.032% | 82.197% |
| 760 | WEIS MARKETS IN | 0.032% | 82.229% |
| 761 | MOBILE MINI INC COMMON STOCK USD.01 | 0.032% | 82.261% |
| 762 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | 0.032% | 82.293% |
| 763 | CONDUENT INC COMMON STOCK USD.01 | 0.032% | 82.326% |
| 764 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | 0.032% | 82.358% |
| 765 | SEMTECH CORP | 0.032% | 82.390% |
| 766 | CINTAS CORP | 0.032% | 82.422% |
| 767 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | 0.032% | 82.454% |
| 768 | CALERES INC COMMON STOCK USD.01 | 0.032% | 82.486% |
| 769 | EXTENDED STAY AMERICA INC UNIT USD.01 | 0.032% | 82.518% |
| 770 | HILLENBRAND INC COMMON STOCK | 0.032% | 82.550% |
| 771 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | 0.032% | 82.582% |
| 772 | BNC BANCORP COMMON STOCK | 0.032% | 82.614% |
| 773 | SPIRIT AIRLINES INC COMMON STOCK USD.0001 | 0.032% | 82.645% |
| 774 | KCG HOLDINGS INC CL A COMMON STOCK USD.01 | 0.032% | 82.677% |
| 775 | SHUTTERFLY INC | 0.032% | 82.709% |
| 776 | EXPEDIA INC COMMON STOCK USD.001 | 0.032% | 82.740% |
| 777 | GREIF INC CL A COMMON STOCK | 0.032% | 82.772% |
| 778 | AIR PRODS & CHE | 0.031% | 82.803% |
| 779 | AZZ INC COMMON STOCK USD1.0 | 0.031% | 82.835% |
| 780 | SPARTANNASH CO COMMON STOCK | 0.031% | 82.866% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 781 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01 | 0.031% | 82.897% |
| 782 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | 0.031% | 82.928% |
| 783 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | 0.031% | 82.959% |
| 784 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | 0.031% | 82.990% |
| 785 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | 0.031% | 83.021% |
| 786 | MCDERMOTT INTL | 0.031% | 83.052% |
| 787 | CHURCH & DWIGHT | 0.031% | 83.083% |
| 788 | NCR CORP | 0.031% | 83.114% |
| 789 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | 0.031% | 83.144% |
| 790 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | 0.031% | 83.175% |
| 791 | HMS HOLDINGS CORP COMMON STOCK USD.01 | 0.031% | 83.206% |
| 792 | HRG GROUP INC COMMON STOCK USD.01 | 0.031% | 83.236% |
| 793 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | 0.030% | 83.267% |
| 794 | STEELCASE INC | 0.030% | 83.297% |
| 795 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | 0.030% | 83.328% |
| 796 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01 | 0.030% | 83.358% |
| 797 | FIRST SOLAR INC | 0.030% | 83.388% |
| 798 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | 0.030% | 83.419% |
| 799 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | 0.030% | 83.449% |
| 800 | HEALTHSOUTH CORP COMMON STOCK USD.01 | 0.030% | 83.479% |
| 801 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | 0.030% | 83.510% |
| 802 | WADDELL & REED | 0.030% | 83.540% |
| 803 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | 0.030% | 83.570% |
| 804 | MUELLER WATER P | 0.030% | 83.600% |
| 805 | BANCFIRST CORP | 0.030% | 83.630% |
| 806 | CRANE CO | 0.030% | 83.660% |
| 807 | MILACRON HOLDINGS CORP COMMON STOCK USD.01 | 0.030% | 83.690% |
| 808 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | 0.030% | 83.720% |
| 809 | ROGERS CORP COMMON STOCK USD1.0 | 0.030% | 83.750% |
| 810 | TRITON INTERNAT | 0.030% | 83.780% |
| 811 | NEENAH PAPER INC COMMON STOCK USD.01 | 0.030% | 83.810% |
| 812 | SINCLAIR BROADC | 0.030% | 83.840% |
| 813 | KRATON CORP COMMON STOCK USD.01 | 0.030% | 83.870% |
| 814 | DIAMOND OFFSHOR | 0.030% | 83.900% |
| 815 | UGI CORP COMMON STOCK | 0.030% | 83.930% |
| 816 | CHEMED CORP COMMON STOCK USD1.0 | 0.030% | 83.960% |
| 817 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | 0.030% | 83.989% |
| 818 | PARK NATIONAL CORP COMMON STOCK | 0.030% | 84.019% |
| 819 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | 0.030% | 84.049% |
| 820 | ROCKWELL AUTO | 0.030% | 84.078% |
| 821 | LA Z BOY INC COMMON STOCK USD1.0 | 0.030% | 84.108% |
| 822 | UNIT CORP | 0.029% | 84.137% |
| 823 | BIO TECHNE CORP COMMON STOCK USD.01 | 0.029% | 84.167% |
| 824 | ANSYS INC COMMON STOCK USD.01 | 0.029% | 84.196% |
| 825 | OMNICELL INC COMMON STOCK USD.001 | 0.029% | 84.225% |
| 826 | AMERIS BANCORP COMMON STOCK USD1.0 | 0.029% | 84.255% |
| 827 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | 0.029% | 84.284% |
| 828 | LYONDELLBASELL | 0.029% | 84.313% |
| 829 | SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01 | 0.029% | 84.342% |
| 830 | CABOT OIL & GAS | 0.029% | 84.371% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 831 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | 0.029% | 84.401% |
| 832 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | 0.029% | 84.430% |
| 833 | AMERICAN WOODMARK CORP COMMON STOCK | 0.029% | 84.459% |
| 834 | CUBIC CORP COMMON STOCK | 0.029% | 84.488% |
| 835 | IMAX CORP | 0.029% | 84.517% |
| 836 | USG CORP | 0.029% | 84.546% |
| 837 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | 0.029% | 84.574% |
| 838 | GRAY TELEVISION INC COMMON STOCK | 0.029% | 84.603% |
| 839 | ACTUANT CORP A COMMON STOCK USD.2 | 0.029% | 84.632% |
| 840 | DSW INC CLASS A COMMON STOCK | 0.029% | 84.660% |
| 841 | ONEOK INC | 0.029% | 84.689% |
| 842 | DOLLAR TREE INC | 0.029% | 84.718% |
| 843 | MICROCHIP TECHN | 0.029% | 84.746% |
| 844 | COPART INC | 0.028% | 84.775% |
| 845 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | 0.028% | 84.803% |
| 846 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01 | 0.028% | 84.831% |
| 847 | RLI CORP COMMON STOCK USD1.0 | 0.028% | 84.860% |
| 848 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | 0.028% | 84.888% |
| 849 | INNOSPEC INC COMMON STOCK USD.01 | 0.028% | 84.916% |
| 850 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | 0.028% | 84.945% |
| 851 | IXIA COMMON STOCK | 0.028% | 84.973% |
| 852 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | 0.028% | 85.001% |
| 853 | FORWARD AIR COR | 0.028% | 85.029% |
| 854 | SAIA INC COMMON STOCK USD.001 | 0.028% | 85.057% |
| 855 | VONAGE HLDGS CO | 0.028% | 85.085% |
| 856 | FABRINET | 0.028% | 85.113% |
| 857 | CATALENT INC COMMON STOCK USD.01 | 0.028% | 85.141% |
| 858 | CITY HOLDING CO COMMON STOCK USD2.5 | 0.028% | 85.169% |
| 859 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.028% | 85.196% |
| 860 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | 0.028% | 85.224% |
| 861 | JAMES RIVER GRO | 0.028% | 85.252% |
| 862 | MSA SAFETY INC COMMON STOCK | 0.028% | 85.279% |
| 863 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 0.028% | 85.307% |
| 864 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | 0.028% | 85.334% |
| 865 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | 0.028% | 85.362% |
| 866 | GLATFELTER(PH)C | 0.028% | 85.390% |
| 867 | BENEFICIAL BANCORP INC COMMON STOCK USD.01 | 0.028% | 85.417% |
| 868 | EXTERRAN CORP COMMON STOCK USD.01 | 0.027% | 85.445% |
| 869 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | 0.027% | 85.472% |
| 870 | IROBOT CORP | 0.027% | 85.499% |
| 871 | ASTEC INDUSTRIE | 0.027% | 85.527% |
| 872 | MATSON INC COMMON STOCK | 0.027% | 85.554% |
| 873 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | 0.027% | 85.581% |
| 874 | POLYONE CORPORATION COMMON STOCK USD.01 | 0.027% | 85.608% |
| 875 | NVR INC COMMON STOCK USD.01 | 0.027% | 85.635% |
| 876 | UNIVERSAL AMERICAN CORP COMMON STOCK USD.01 | 0.027% | 85.662% |
| 877 | INFINITY PROPERTY + CASUALTY COMMON STOCK | 0.027% | 85.689% |
| 878 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | 0.027% | 85.717% |
| 879 | NUVASIVE INC COMMON STOCK USD.001 | 0.027% | 85.744% |
| 880 | CAPITAL BANK FINANCIAL CL A COMMON STOCK | 0.027% | 85.770% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 881 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | 0.027% | 85.797% |
| 882 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | 0.027% | 85.824% |
| 883 | COGNEX CORP | 0.027% | 85.851% |
| 884 | KAMAN CORP COMMON STOCK USD1.0 | 0.027% | 85.878% |
| 885 | ITT INC COMMON STOCK USD1.0 | 0.027% | 85.905% |
| 886 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | 0.027% | 85.931% |
| 887 | FEDERATED INVES | 0.027% | 85.958% |
| 888 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | 0.027% | 85.985% |
| 889 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0 | 0.027% | 86.012% |
| 890 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.027% | 86.038% |
| 891 | MAIDEN HLDGS LT | 0.027% | 86.065% |
| 892 | CHART INDUSTRIE | 0.027% | 86.091% |
| 893 | MBIA INC | 0.027% | 86.118% |
| 894 | SANFILIPPO(JOHN | 0.026% | 86.144% |
| 895 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | 0.026% | 86.171% |
| 896 | SCHWEITZER-MAUD | 0.026% | 86.197% |
| 897 | CDW CORP/DE COMMON STOCK USD.01 | 0.026% | 86.223% |
| 898 | LANDSTAR SYSTEM | 0.026% | 86.249% |
| 899 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | 0.026% | 86.275% |
| 900 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | 0.026% | 86.302% |
| 901 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | 0.026% | 86.328% |
| 902 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | 0.026% | 86.354% |
| 903 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | 0.026% | 86.380% |
| 904 | CORE-MARK HLDG | 0.026% | 86.406% |
| 905 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | 0.026% | 86.432% |
| 906 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | 0.026% | 86.458% |
| 907 | AMERISAFE INC COMMON STOCK USD.01 | 0.026% | 86.484% |
| 908 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | 0.026% | 86.510% |
| 909 | UNITED FINANCIAL BANCORP INC COMMON STOCK | 0.026% | 86.536% |
| 910 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | 0.026% | 86.562% |
| 911 | MSCI INC | 0.026% | 86.588% |
| 912 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | 0.026% | 86.614% |
| 913 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | 0.026% | 86.640% |
| 914 | CENTERSTATE BANKS INC COMMON STOCK USD.01 | 0.026% | 86.666% |
| 915 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | 0.026% | 86.691% |
| 916 | SOTHEBY S COMMON STOCK USD.01 | 0.026% | 86.717% |
| 917 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01 | 0.026% | 86.743% |
| 918 | MAXIMUS INC COMMON STOCK | 0.026% | 86.768% |
| 919 | HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01 | 0.026% | 86.794% |
| 920 | GRIFFON CORP COMMON STOCK USD.25 | 0.025% | 86.819% |
| 921 | POLARIS INDUSTR | 0.025% | 86.844% |
| 922 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | 0.025% | 86.870% |
| 923 | PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01 | 0.025% | 86.895% |
| 924 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | 0.025% | 86.920% |
| 925 | ARGAN INC COMMON STOCK USD.15 | 0.025% | 86.945% |
| 926 | DINEQUITY INC | 0.025% | 86.971% |
| 927 | INFINERA CORP | 0.025% | 86.996% |
| 928 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | 0.025% | 87.021% |
| 929 | MULTI COLOR CORP COMMON STOCK | 0.025% | 87.046% |
| 930 | HENRY SCHEIN CO | 0.025% | 87.071% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 931 | TENNECO AUTOMOT | 0.025% | 87.096% |
| 932 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | 0.025% | 87.121% |
| 933 | TD AMERITRADE HOLDING CORP COMMON STOCK USD.01 | 0.025% | 87.146% |
| 934 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | 0.025% | 87.171% |
| 935 | VIAD CORP | 0.025% | 87.195% |
| 936 | BELMOND LTD | 0.025% | 87.220% |
| 937 | TRONOX LTD-CL A | 0.025% | 87.245% |
| 938 | NOBLE CORP PLC | 0.025% | 87.269% |
| 939 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | 0.025% | 87.294% |
| 940 | ZILLOW GROUP INC C COMMON STOCK | 0.025% | 87.319% |
| 941 | CAL MAINE FOODS INC COMMON STOCK USD.01 | 0.024% | 87.343% |
| 942 | CONMED CORP COMMON STOCK USD.01 | 0.024% | 87.368% |
| 943 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | 0.024% | 87.392% |
| 944 | S + T BANCORP INC COMMON STOCK USD2.5 | 0.024% | 87.416% |
| 945 | AEROVIRONMENT I | 0.024% | 87.441% |
| 946 | 1ST SOURCE CORP COMMON STOCK | 0.024% | 87.465% |
| 947 | TELETECH HOLDIN | 0.024% | 87.489% |
| 948 | FERRO CORP | 0.024% | 87.514% |
| 949 | BOISE CASCADE CO COMMON STOCK USD.01 | 0.024% | 87.538% |
| 950 | BUFFALO WILD WINGS INC COMMON STOCK | 0.024% | 87.562% |
| 951 | CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01 | 0.024% | 87.586% |
| 952 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | 0.024% | 87.610% |
| 953 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | 0.024% | 87.635% |
| 954 | DEVON ENERGY CORP COMMON STOCK USD.1 | 0.024% | 87.659% |
| 955 | GENTHERM INC COMMON STOCK | 0.024% | 87.683% |
| 956 | GENPACT LIMITED | 0.024% | 87.707% |
| 957 | SENSATA TECHNOL | 0.024% | 87.731% |
| 958 | RAMBUS INC | 0.024% | 87.755% |
| 959 | CRACKER BARREL | 0.024% | 87.779% |
| 960 | CALLON PETROLEUM CO COMMON STOCK USD.01 | 0.024% | 87.803% |
| 961 | DENBURY RESOURC | 0.024% | 87.827% |
| 962 | TRIUMPH GROUP I | 0.024% | 87.851% |
| 963 | GREEN PLAINS INC COMMON STOCK USD.001 | 0.024% | 87.875% |
| 964 | BJ S RESTAURANTS INC COMMON STOCK | 0.024% | 87.898% |
| 965 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | 0.024% | 87.922% |
| 966 | FIVE PRIME THER | 0.024% | 87.946% |
| 967 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | 0.024% | 87.970% |
| 968 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | 0.024% | 87.993% |
| 969 | WRIGHT MEDICAL | 0.024% | 88.017% |
| 970 | CAPELLA EDUCATI | 0.024% | 88.041% |
| 971 | VIASAT INC COMMON STOCK USD.0001 | 0.024% | 88.064% |
| 972 | ENGLITY HOLDINGS INC COMMON STOCK USD.01 | 0.024% | 88.088% |
| 973 | GENESCO INC COMMON STOCK USD1.0 | 0.024% | 88.112% |
| 974 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | 0.023% | 88.135% |
| 975 | HEICO CORP | 0.023% | 88.158% |
| 976 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | 0.023% | 88.182% |
| 977 | HORIZON PHARMA | 0.023% | 88.205% |
| 978 | INVESTMENT TECH | 0.023% | 88.228% |
| 979 | PLANTRONICS INC COMMON STOCK USD.01 | 0.023% | 88.251% |
| 980 | ADVANCED MICRO | 0.023% | 88.274% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 981 | NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01 | 0.023% | 88.297% |
| 982 | INTEGRATED DEVI | 0.023% | 88.320% |
| 983 | INNOPHOS HOLDINGS INC COMMON STOCK USD.001 | 0.023% | 88.343% |
| 984 | STATE AUTO FINANCIAL CORP COMMON STOCK | 0.023% | 88.366% |
| 985 | WABTEC CORP COMMON STOCK USD.01 | 0.023% | 88.389% |
| 986 | PRICESMART INC | 0.023% | 88.412% |
| 987 | LHC GROUP INC COMMON STOCK USD.01 | 0.023% | 88.434% |
| 988 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | 0.023% | 88.457% |
| 989 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | 0.023% | 88.480% |
| 990 | ALON USA ENERGY INC COMMON STOCK USD.01 | 0.023% | 88.503% |
| 991 | WATSCO INC COMMON STOCK USD.5 | 0.023% | 88.525% |
| 992 | FIRST BUSEY CORP COMMON STOCK USD.001 | 0.023% | 88.548% |
| 993 | MATTEL INC COMMON STOCK USD1.0 | 0.023% | 88.571% |
| 994 | MEDICINES COMPANY COMMON STOCK USD.001 | 0.023% | 88.593% |
| 995 | PERRIGO CO PLC | 0.023% | 88.616% |
| 996 | ENCORE WIRE CORP COMMON STOCK USD.01 | 0.023% | 88.639% |
| 997 | INCYTE PHARMACE | 0.023% | 88.661% |
| 998 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | 0.023% | 88.684% |
| 999 | ANDERSONS INC/THE COMMON STOCK | 0.023% | 88.706% |
| 1000 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | 0.023% | 88.729% |
| 1001 | LAKELAND BANCORP INC COMMON STOCK | 0.023% | 88.751% |
| 1002 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | 0.022% | 88.774% |
| 1003 | OXFORD INDUSTRI | 0.022% | 88.796% |
| 1004 | GLOBAL PAYMENTS INC COMMON STOCK | 0.022% | 88.819% |
| 1005 | BOB EVANS FARMS | 0.022% | 88.841% |
| 1006 | EPLUS INC | 0.022% | 88.863% |
| 1007 | SEALED AIR CORP COMMON STOCK USD.1 | 0.022% | 88.886% |
| 1008 | AKORN INC COMMON STOCK | 0.022% | 88.908% |
| 1009 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK | 0.022% | 88.930% |
| 1010 | MORNINGSTAR INC COMMON STOCK | 0.022% | 88.953% |
| 1011 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | 0.022% | 88.975% |
| 1012 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | 0.022% | 88.997% |
| 1013 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | 0.022% | 89.019% |
| 1014 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | 0.022% | 89.041% |
| 1015 | ARCBEST CORP COMMON STOCK USD.01 | 0.022% | 89.064% |
| 1016 | CARDINAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.022% | 89.086% |
| 1017 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | 0.022% | 89.108% |
| 1018 | BOFI HOLDING INC COMMON STOCK USD.01 | 0.022% | 89.130% |
| 1019 | TARO PHARMACEUT | 0.022% | 89.152% |
| 1020 | DOMINO S PIZZA INC COMMON STOCK USD.01 | 0.022% | 89.174% |
| 1021 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | 0.022% | 89.196% |
| 1022 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | 0.022% | 89.218% |
| 1023 | HEICO CORP CLASS A COMMON STOCK USD.01 | 0.022% | 89.240% |
| 1024 | FINANCIAL ENGINES INC COMMON STOCK USD.0001 | 0.022% | 89.262% |
| 1025 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | 0.022% | 89.284% |
| 1026 | ACORDA THERAPEU | 0.022% | 89.305% |
| 1027 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | 0.022% | 89.327% |
| 1028 | INTER PARFUMS INC COMMON STOCK USD.001 | 0.022% | 89.349% |
| 1029 | COCA-COLA BOTTL | 0.022% | 89.371% |
| 1030 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | 0.022% | 89.393% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1031 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | 0.022% | 89.414% |
| 1032 | MCGRATH RENTCORP COMMON STOCK | 0.022% | 89.436% |
| 1033 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | 0.022% | 89.458% |
| 1034 | SCANSOURCE INC COMMON STOCK | 0.022% | 89.479% |
| 1035 | EATON VANCE CORP COMMON STOCK USD.00390625 | 0.022% | 89.501% |
| 1036 | OPKO HEALTH INC COMMON STOCK USD.01 | 0.021% | 89.522% |
| 1037 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV | 0.021% | 89.544% |
| 1038 | MERIDIAN BANCORP INC COMMON STOCK | 0.021% | 89.565% |
| 1039 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | 0.021% | 89.586% |
| 1040 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | 0.021% | 89.608% |
| 1041 | TRUEBLUE INC COMMON STOCK | 0.021% | 89.629% |
| 1042 | SWIFT TRANSPORTATION CO COMMON STOCK USD.001 | 0.021% | 89.650% |
| 1043 | GRUBHUB INC COMMON STOCK USD.0001 | 0.021% | 89.672% |
| 1044 | NAVIGANT CONSUL | 0.021% | 89.693% |
| 1045 | WHITEWAVE FOODS | 0.021% | 89.714% |
| 1046 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | 0.021% | 89.735% |
| 1047 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | 0.021% | 89.756% |
| 1048 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | 0.021% | 89.777% |
| 1049 | MONRO MUFFLER BRAKE INC COMMON STOCK USD.01 | 0.021% | 89.798% |
| 1050 | PRA HEALTH SCIE | 0.021% | 89.819% |
| 1051 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01 | 0.021% | 89.840% |
| 1052 | RPC INC COMMON STOCK USD.1 | 0.021% | 89.861% |
| 1053 | BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | 0.021% | 89.882% |
| 1054 | STRAYER EDUCATION INC COMMON STOCK USD.01 | 0.021% | 89.903% |
| 1055 | KNOLL INC COMMON STOCK USD.01 | 0.021% | 89.924% |
| 1056 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | 0.021% | 89.945% |
| 1057 | NN INC COMMON STOCK USD.01 | 0.021% | 89.966% |
| 1058 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | 0.021% | 89.986% |
| 1059 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | 0.021% | 90.007% |
| 1060 | MARCUS CORP | 0.021% | 90.028% |
| 1061 | SCORPIO TANKERS | 0.021% | 90.048% |
| 1062 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | 0.021% | 90.069% |
| 1063 | ROCKWELL COLLIN | 0.021% | 90.089% |
| 1064 | WILLIAMS COS IN | 0.021% | 90.110% |
| 1065 | MATERION CORP COMMON STOCK | 0.021% | 90.130% |
| 1066 | NEWS CORP CLASS B COMMON STOCK | 0.020% | 90.151% |
| 1067 | POWER INTEGRATI | 0.020% | 90.171% |
| 1068 | PC CONNECTION | 0.020% | 90.192% |
| 1069 | SELECT COMFORT CORPORATION COMMON STOCK USD.01 | 0.020% | 90.212% |
| 1070 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | 0.020% | 90.232% |
| 1071 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.020% | 90.252% |
| 1072 | DYNEGY INC COMMON STOCK USD.01 | 0.020% | 90.272% |
| 1073 | COMMSCOPE HOLDING CO INC COMMON STOCK USD.01 | 0.020% | 90.293% |
| 1074 | LAKELAND FINANCIAL CORP COMMON STOCK | 0.020% | 90.313% |
| 1075 | GRACO INC COMMON STOCK USD1.0 | 0.020% | 90.333% |
| 1076 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | 0.020% | 90.353% |
| 1077 | CITRIX SYSTEMS | 0.020% | 90.373% |
| 1078 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | 0.020% | 90.393% |
| 1079 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | 0.020% | 90.413% |
| 1080 | SPX CORP COMMON STOCK USD.01 | 0.020% | 90.433% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1081 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01 | 0.020% | 90.453% |
| 1082 | TENNANT CO | 0.020% | 90.473% |
| 1083 | INTERFACE INC COMMON STOCK USD.1 | 0.020% | 90.493% |
| 1084 | TRIMAS CORP COMMON STOCK USD.01 | 0.020% | 90.513% |
| 1085 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | 0.020% | 90.533% |
| 1086 | MODINE MFG CO | 0.020% | 90.552% |
| 1087 | BRIGGS & STRATT | 0.020% | 90.572% |
| 1088 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01 | 0.020% | 90.592% |
| 1089 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | 0.020% | 90.612% |
| 1090 | WEB.COM GROUP INC COMMON STOCK USD.001 | 0.020% | 90.631% |
| 1091 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.020% | 90.651% |
| 1092 | WW GRAINGER INC | 0.020% | 90.671% |
| 1093 | DONALDSON CO IN | 0.020% | 90.690% |
| 1094 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | 0.020% | 90.710% |
| 1095 | FASTENAL | 0.020% | 90.730% |
| 1096 | AVERY DENNISON | 0.020% | 90.749% |
| 1097 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | 0.020% | 90.769% |
| 1098 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | 0.020% | 90.788% |
| 1099 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | 0.020% | 90.808% |
| 1100 | SERVICE CORP IN | 0.019% | 90.827% |
| 1101 | EBIX INC COMMON STOCK USD.1 | 0.019% | 90.847% |
| 1102 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | 0.019% | 90.866% |
| 1103 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | 0.019% | 90.885% |
| 1104 | NATIONAL BANK HOLD CL A COMMON STOCK | 0.019% | 90.905% |
| 1105 | AMEDISYS INC COMMON STOCK USD.001 | 0.019% | 90.924% |
| 1106 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | 0.019% | 90.943% |
| 1107 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | 0.019% | 90.962% |
| 1108 | PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01 | 0.019% | 90.982% |
| 1109 | BERRY PLASTICS GROUP INC COMMON STOCK USD.01 | 0.019% | 91.001% |
| 1110 | ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01 | 0.019% | 91.020% |
| 1111 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | 0.019% | 91.039% |
| 1112 | HANESBRANDS INC COMMON STOCK USD.01 | 0.019% | 91.058% |
| 1113 | FIRST INTERSTATE BANCSYS A COMMON STOCK | 0.019% | 91.077% |
| 1114 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | 0.019% | 91.096% |
| 1115 | VISTA OUTDOOR INC COMMON STOCK USD.01 | 0.019% | 91.115% |
| 1116 | VAIL RESORTS | 0.019% | 91.133% |
| 1117 | INTL FCSTONE INC COMMON STOCK USD.01 | 0.019% | 91.152% |
| 1118 | KELLY SERVICES | 0.019% | 91.171% |
| 1119 | PREMIER INC CLASS A COMMON STOCK USD.01 | 0.019% | 91.190% |
| 1120 | INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01 | 0.019% | 91.209% |
| 1121 | NORDSON CORP COMMON STOCK | 0.019% | 91.227% |
| 1122 | BLUCORA INC COMMON STOCK USD.0001 | 0.019% | 91.246% |
| 1123 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | 0.018% | 91.264% |
| 1124 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | 0.018% | 91.283% |
| 1125 | CBIZ INC COMMON STOCK USD.01 | 0.018% | 91.301% |
| 1126 | CALLAWAY GOLF C | 0.018% | 91.320% |
| 1127 | KB HOME COMMON STOCK USD1.0 | 0.018% | 91.338% |
| 1128 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | 0.018% | 91.356% |
| 1129 | CHASE CORP COMMON STOCK USD.1 | 0.018% | 91.374% |
| 1130 | MCCORMICK & CO | 0.018% | 91.392% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1131 | LYDALL INC COMMON STOCK USD.1 | 0.018% | 91.410% |
| 1132 | GERMAN AMERICAN BANCORP COMMON STOCK | 0.018% | 91.428% |
| 1133 | ROBERT HALF INT | 0.018% | 91.446% |
| 1134 | HEADWATERS INC COMMON STOCK USD.001 | 0.018% | 91.465% |
| 1135 | BARNES & NOBLE | 0.018% | 91.483% |
| 1136 | ALAMO GROUP INC | 0.018% | 91.501% |
| 1137 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.018% | 91.519% |
| 1138 | TRICO BANCSHARES COMMON STOCK | 0.018% | 91.537% |
| 1139 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | 0.018% | 91.555% |
| 1140 | BWX TECHNOLOGIES INC COMMON STOCK USD.01 | 0.018% | 91.572% |
| 1141 | LIBERTY BROADBAND A COMMON STOCK USD.01 | 0.018% | 91.590% |
| 1142 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | 0.018% | 91.608% |
| 1143 | H&E EQUIPMENT S | 0.018% | 91.626% |
| 1144 | SMART + FINAL STORES INC COMMON STOCK USD.001 | 0.018% | 91.644% |
| 1145 | PHOTRONICS INC COMMON STOCK USD.01 | 0.018% | 91.662% |
| 1146 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | 0.018% | 91.680% |
| 1147 | GORMAN-RUPP CO | 0.018% | 91.698% |
| 1148 | AEGION CORP COMMON STOCK USD.01 | 0.018% | 91.716% |
| 1149 | VANTIV INC CL A COMMON STOCK USD.00001 | 0.018% | 91.733% |
| 1150 | BADGER METER INC COMMON STOCK USD1.0 | 0.018% | 91.751% |
| 1151 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | 0.018% | 91.769% |
| 1152 | NOVANTA INC COMMON STOCK | 0.018% | 91.786% |
| 1153 | EXPONENT INC COMMON STOCK USD.001 | 0.018% | 91.804% |
| 1154 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | 0.018% | 91.821% |
| 1155 | GEN COMMUNICATI | 0.018% | 91.839% |
| 1156 | FORMFACTOR INC COMMON STOCK USD.001 | 0.018% | 91.857% |
| 1157 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | 0.018% | 91.874% |
| 1158 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | 0.018% | 91.892% |
| 1159 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | 0.017% | 91.909% |
| 1160 | BOJANGLES INC COMMON STOCK USD.01 | 0.017% | 91.927% |
| 1161 | SP PLUS CORP COMMON STOCK USD.001 | 0.017% | 91.944% |
| 1162 | WEBMD HEALTH CORP COMMON STOCK USD.01 | 0.017% | 91.961% |
| 1163 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | 0.017% | 91.979% |
| 1164 | CSRA INC COMMON STOCK USD.001 | 0.017% | 91.996% |
| 1165 | CIENA CORP COMMON STOCK USD.01 | 0.017% | 92.014% |
| 1166 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | 0.017% | 92.031% |
| 1167 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.017% | 92.048% |
| 1168 | HASBRO INC | 0.017% | 92.066% |
| 1169 | TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01 | 0.017% | 92.083% |
| 1170 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | 0.017% | 92.100% |
| 1171 | ACUIITY BRANDS INC COMMON STOCK USD.01 | 0.017% | 92.117% |
| 1172 | GANNETT CO INC COMMON STOCK | 0.017% | 92.135% |
| 1173 | ARCHROCK INC COMMON STOCK USD.01 | 0.017% | 92.152% |
| 1174 | ST JOE CO/THE COMMON STOCK | 0.017% | 92.169% |
| 1175 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | 0.017% | 92.186% |
| 1176 | K12 INC COMMON STOCK USD.0001 | 0.017% | 92.203% |
| 1177 | FED SIGNAL CORP | 0.017% | 92.220% |
| 1178 | IDEX CORP | 0.017% | 92.237% |
| 1179 | HARSCO CORP | 0.017% | 92.254% |
| 1180 | COBIZ FINANCIAL INC COMMON STOCK USD.01 | 0.017% | 92.271% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1181 | INSPERITY INC | 0.017% | 92.288% |
| 1182 | ABERCROMBIE & F | 0.017% | 92.305% |
| 1183 | ADTRAN INC | 0.017% | 92.322% |
| 1184 | WATERS CORP | 0.017% | 92.339% |
| 1185 | MERCER INTL INC | 0.017% | 92.356% |
| 1186 | CARTER S INC COMMON STOCK USD.01 | 0.017% | 92.373% |
| 1187 | CONNECTONE BANCORP INC COMMON STOCK | 0.017% | 92.390% |
| 1188 | EPAM SYSTEMS INC COMMON STOCK USD.001 | 0.017% | 92.407% |
| 1189 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625 | 0.017% | 92.424% |
| 1190 | TIMKENSTEEL CORP COMMON STOCK | 0.017% | 92.440% |
| 1191 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | 0.017% | 92.457% |
| 1192 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | 0.017% | 92.474% |
| 1193 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01 | 0.017% | 92.491% |
| 1194 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | 0.017% | 92.507% |
| 1195 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | 0.017% | 92.524% |
| 1196 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | 0.017% | 92.540% |
| 1197 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | 0.017% | 92.557% |
| 1198 | ULTRATECH INC COMMON STOCK USD.001 | 0.017% | 92.573% |
| 1199 | FIRST BANCORP/NC COMMON STOCK | 0.017% | 92.590% |
| 1200 | INTL SPEEDWAY CORP CL A COMMON STOCK USD.01 | 0.016% | 92.606% |
| 1201 | SCHULMAN (A.) INC COMMON STOCK USD1.0 | 0.016% | 92.623% |
| 1202 | PHH CORP COMMON STOCK USD.01 | 0.016% | 92.639% |
| 1203 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK | 0.016% | 92.656% |
| 1204 | PHARMERICA CORP COMMON STOCK USD.01 | 0.016% | 92.672% |
| 1205 | BECTON DICKINSON | 0.016% | 92.688% |
| 1206 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | 0.016% | 92.705% |
| 1207 | CHURCHILL DOWNS INC COMMON STOCK | 0.016% | 92.721% |
| 1208 | CAMDEN NATIONAL CORP COMMON STOCK | 0.016% | 92.737% |
| 1209 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | 0.016% | 92.753% |
| 1210 | EXLSERVICE HLDG | 0.016% | 92.769% |
| 1211 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | 0.016% | 92.785% |
| 1212 | FNFV GROUP TRACKING STK USD.0001 | 0.016% | 92.801% |
| 1213 | US ECOLOGY INC COMMON STOCK USD.01 | 0.016% | 92.817% |
| 1214 | ANGIODYNAMICS INC COMMON STOCK USD.01 | 0.016% | 92.833% |
| 1215 | GENERAL CABLE CORP COMMON STOCK USD.01 | 0.016% | 92.849% |
| 1216 | HERITAGE FINANCIAL CORP COMMON STOCK | 0.016% | 92.865% |
| 1217 | MANITOWOC COMPANY INC COMMON STOCK USD.01 | 0.016% | 92.881% |
| 1218 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | 0.016% | 92.896% |
| 1219 | GUESS? INC COMMON STOCK USD.01 | 0.016% | 92.912% |
| 1220 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | 0.016% | 92.928% |
| 1221 | TRISTATE CAPITAL HLDGS INC COMMON STOCK | 0.016% | 92.944% |
| 1222 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | 0.016% | 92.960% |
| 1223 | BRYN MAWR BANK CORP COMMON STOCK USD1.0 | 0.016% | 92.976% |
| 1224 | NATUS MEDICAL INC COMMON STOCK USD.001 | 0.016% | 92.991% |
| 1225 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | 0.016% | 93.007% |
| 1226 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | 0.016% | 93.023% |
| 1227 | UNIFI INC | 0.016% | 93.038% |
| 1228 | REPUBLIC BANCORP INC CLASS A COMMON STOCK | 0.016% | 93.054% |
| 1229 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | 0.016% | 93.070% |
| 1230 | MCKESSON CORP. | 0.016% | 93.085% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1231 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | 0.016% | 93.101% |
| 1232 | FTD COS INC COMMON STOCK USD.0001 | 0.016% | 93.117% |
| 1233 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0 | 0.016% | 93.132% |
| 1234 | SHIP FINANCE IN | 0.016% | 93.148% |
| 1235 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | 0.016% | 93.163% |
| 1236 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | 0.015% | 93.179% |
| 1237 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | 0.015% | 93.194% |
| 1238 | MASIMO CORP COMMON STOCK USD.001 | 0.015% | 93.210% |
| 1239 | STONERIDGE INC COMMON STOCK | 0.015% | 93.225% |
| 1240 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01 | 0.015% | 93.240% |
| 1241 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | 0.015% | 93.256% |
| 1242 | STAMPS.COM INC COMMON STOCK USD.001 | 0.015% | 93.271% |
| 1243 | SERVICEMASTER G | 0.015% | 93.286% |
| 1244 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | 0.015% | 93.302% |
| 1245 | DIODES INC COMMON STOCK USD.667 | 0.015% | 93.317% |
| 1246 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.015% | 93.332% |
| 1247 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.015% | 93.347% |
| 1248 | HOMESTREET INC COMMON STOCK | 0.015% | 93.362% |
| 1249 | ASTRONICS CORP COMMON STOCK USD.01 | 0.015% | 93.377% |
| 1250 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | 0.015% | 93.392% |
| 1251 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | 0.015% | 93.407% |
| 1252 | FINISH LINE INC | 0.015% | 93.422% |
| 1253 | NORDSTROM INC COMMON STOCK | 0.015% | 93.437% |
| 1254 | ZILLOW GROUP INC A COMMON STOCK USD.0001 | 0.015% | 93.452% |
| 1255 | HCI GROUP INC COMMON STOCK | 0.015% | 93.467% |
| 1256 | CRAY INC COMMON STOCK USD.01 | 0.015% | 93.482% |
| 1257 | GUARANTY BANCORP COMMON STOCK USD.001 | 0.015% | 93.497% |
| 1258 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | 0.015% | 93.512% |
| 1259 | COHEN + STEERS INC COMMON STOCK USD.01 | 0.015% | 93.527% |
| 1260 | ENDO INTERNATIO | 0.015% | 93.542% |
| 1261 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | 0.015% | 93.557% |
| 1262 | AAON INC COMMON STOCK USD.004 | 0.015% | 93.572% |
| 1263 | WESTAMERICA BANCORPORATION COMMON STOCK | 0.015% | 93.587% |
| 1264 | ACTUA CORP COMMON STOCK USD.001 | 0.015% | 93.602% |
| 1265 | PIPER JAFFRAY COS COMMON STOCK USD.01 | 0.015% | 93.617% |
| 1266 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | 0.015% | 93.631% |
| 1267 | FUTUREFUEL CORP COMMON STOCK USD.0001 | 0.015% | 93.646% |
| 1268 | INGEVITY CORP COMMON STOCK USD.01 | 0.015% | 93.661% |
| 1269 | OMEGA PROTEIN CORP COMMON STOCK USD.01 | 0.015% | 93.676% |
| 1270 | RPX CORP COMMON STOCK USD.0001 | 0.015% | 93.690% |
| 1271 | INTL FLAVORS&FR | 0.015% | 93.705% |
| 1272 | CALGON CARBON C | 0.015% | 93.720% |
| 1273 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | 0.015% | 93.734% |
| 1274 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.015% | 93.749% |
| 1275 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.015% | 93.764% |
| 1276 | LEGGETT + PLATT INC COMMON STOCK USD.01 | 0.015% | 93.778% |
| 1277 | PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001 | 0.015% | 93.793% |
| 1278 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | 0.015% | 93.807% |
| 1279 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | 0.014% | 93.822% |
| 1280 | QUAD GRAPHICS INC COMMON STOCK USD.025 | 0.014% | 93.836% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1281 | ANALOGIC CORP | 0.014% | 93.851% |
| 1282 | EMC INS GROUP INC COMMON STOCK USD1.0 | 0.014% | 93.865% |
| 1283 | HAVERTY FURNITURE COMMON STOCK USD1.0 | 0.014% | 93.879% |
| 1284 | UBIQUITI NETWORKS INC COMMON STOCK USD.001 | 0.014% | 93.894% |
| 1285 | PREFERRED BANK/LOS ANGELES COMMON STOCK | 0.014% | 93.908% |
| 1286 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | 0.014% | 93.922% |
| 1287 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5 | 0.014% | 93.937% |
| 1288 | INSTEEL INDUSTRIES INC COMMON STOCK | 0.014% | 93.951% |
| 1289 | FIDELITY SOUTHERN CORP COMMON STOCK | 0.014% | 93.965% |
| 1290 | KIMBALL ELECTRONICS INC COMMON STOCK | 0.014% | 93.980% |
| 1291 | MAXIM INTEGRATE | 0.014% | 93.994% |
| 1292 | THIRD POINT REI | 0.014% | 94.008% |
| 1293 | TOWER INTL INC | 0.014% | 94.022% |
| 1294 | REGIS CORP COMMON STOCK USD.05 | 0.014% | 94.036% |
| 1295 | BALL CORP | 0.014% | 94.050% |
| 1296 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1 | 0.014% | 94.064% |
| 1297 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | 0.014% | 94.079% |
| 1298 | SCHNITZER STEEL | 0.014% | 94.093% |
| 1299 | CU BANCORP COMMON STOCK | 0.014% | 94.107% |
| 1300 | OFG BANCORP COMMON STOCK USD1.0 | 0.014% | 94.121% |
| 1301 | SPEEDWAY MOTORS | 0.014% | 94.135% |
| 1302 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | 0.014% | 94.149% |
| 1303 | PARK STERLING CORP COMMON STOCK USD.01 | 0.014% | 94.163% |
| 1304 | ORTHOPIX INTL N | 0.014% | 94.177% |
| 1305 | AMERICAN RAILCA | 0.014% | 94.190% |
| 1306 | KFORCE INC COMMON STOCK USD.01 | 0.014% | 94.204% |
| 1307 | NEOGEN CORP COMMON STOCK USD.16 | 0.014% | 94.218% |
| 1308 | SEI INVESTMENT | 0.014% | 94.232% |
| 1309 | AK STEEL HOLDIN | 0.014% | 94.246% |
| 1310 | TRUECAR INC COMMON STOCK USD.0001 | 0.014% | 94.260% |
| 1311 | POOL CORP COMMON STOCK USD.001 | 0.014% | 94.273% |
| 1312 | CABLE ONE INC COMMON STOCK USD.01 | 0.014% | 94.287% |
| 1313 | CBOE HOLDINGS INC COMMON STOCK | 0.014% | 94.301% |
| 1314 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | 0.014% | 94.315% |
| 1315 | TEAM INC | 0.014% | 94.328% |
| 1316 | TRINSEO SA | 0.014% | 94.342% |
| 1317 | ALMOST FAMILY INC COMMON STOCK USD.1 | 0.014% | 94.355% |
| 1318 | CTS CORP COMMON STOCK | 0.014% | 94.369% |
| 1319 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | 0.014% | 94.383% |
| 1320 | SEAGATE TECHNOL | 0.014% | 94.396% |
| 1321 | ALLEGIANT TRAVE | 0.014% | 94.410% |
| 1322 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | 0.013% | 94.423% |
| 1323 | FLOWSERVE CORP COMMON STOCK USD1.25 | 0.013% | 94.437% |
| 1324 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | 0.013% | 94.450% |
| 1325 | BRIDGE BANCORP INC COMMON STOCK USD.01 | 0.013% | 94.463% |
| 1326 | HARMONIC INC | 0.013% | 94.477% |
| 1327 | CASCADE BANCORP COMMON STOCK | 0.013% | 94.490% |
| 1328 | GREENHILL + CO INC COMMON STOCK USD.01 | 0.013% | 94.503% |
| 1329 | ABAXIS INC COMMON STOCK | 0.013% | 94.517% |
| 1330 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01 | 0.013% | 94.530% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1331 | INVENSENSE INC COMMON STOCK USD.001 | 0.013% | 94.543% |
| 1332 | BRUKER CORP COMMON STOCK USD.01 | 0.013% | 94.557% |
| 1333 | SUN HYDRAULICS CORP COMMON STOCK USD.001 | 0.013% | 94.570% |
| 1334 | UNIVAR INC COMMON STOCK USD.01 | 0.013% | 94.583% |
| 1335 | BANKRATE INC COMMON STOCK USD.01 | 0.013% | 94.596% |
| 1336 | MARINEMAX INC COMMON STOCK USD.001 | 0.013% | 94.610% |
| 1337 | VERITIV CORP COMMON STOCK USD.01 | 0.013% | 94.623% |
| 1338 | ZUMIEZ INC COMMON STOCK | 0.013% | 94.636% |
| 1339 | ERIE INDEMNITY COMPANY CL A COMMON STOCK | 0.013% | 94.649% |
| 1340 | M/I HOMES INC COMMON STOCK USD.01 | 0.013% | 94.662% |
| 1341 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | 0.013% | 94.676% |
| 1342 | HFF INC CLASS A COMMON STOCK USD.01 | 0.013% | 94.689% |
| 1343 | FRED'S INC | 0.013% | 94.702% |
| 1344 | OPUS BANK | 0.013% | 94.715% |
| 1345 | STATE NATIONAL COS INC COMMON STOCK USD.001 | 0.013% | 94.728% |
| 1346 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | 0.013% | 94.741% |
| 1347 | TIVITY HEALTH INC COMMON STOCK USD.001 | 0.013% | 94.754% |
| 1348 | EXAR CORP COMMON STOCK USD.0001 | 0.013% | 94.767% |
| 1349 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | 0.013% | 94.780% |
| 1350 | ENNIS INC COMMON STOCK USD2.5 | 0.013% | 94.793% |
| 1351 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01 | 0.013% | 94.806% |
| 1352 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | 0.013% | 94.819% |
| 1353 | CHENIERE ENERGY INC COMMON STOCK USD.003 | 0.013% | 94.832% |
| 1354 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 0.013% | 94.845% |
| 1355 | RESMED INC | 0.013% | 94.858% |
| 1356 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | 0.013% | 94.871% |
| 1357 | NANOMETRICS | 0.013% | 94.884% |
| 1358 | KMG CHEMICALS INC COMMON STOCK USD.01 | 0.013% | 94.897% |
| 1359 | STOCK YARDS BANCORP INC COMMON STOCK | 0.013% | 94.910% |
| 1360 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 0.013% | 94.922% |
| 1361 | MYRIAD GENETICS | 0.013% | 94.935% |
| 1362 | MANHATTAN ASSOC | 0.013% | 94.948% |
| 1363 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | 0.013% | 94.961% |
| 1364 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | 0.013% | 94.974% |
| 1365 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | 0.013% | 94.986% |
| 1366 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | 0.013% | 94.999% |
| 1367 | EXPRESS INC COMMON STOCK | 0.013% | 95.012% |
| 1368 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | 0.013% | 95.024% |
| 1369 | CATO CORP CLASS A COMMON STOCK USD.033 | 0.013% | 95.037% |
| 1370 | STONEGATE BANK COMMON STOCK USD.01 | 0.013% | 95.050% |
| 1371 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | 0.013% | 95.062% |
| 1372 | LANCASTER COLON | 0.013% | 95.075% |
| 1373 | BRISTOW GROUP INC COMMON STOCK USD.01 | 0.013% | 95.088% |
| 1374 | HERITAGE COMMERCE CORP COMMON STOCK | 0.013% | 95.100% |
| 1375 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01 | 0.013% | 95.113% |
| 1376 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.013% | 95.125% |
| 1377 | FARMER BROS CO COMMON STOCK USD1.0 | 0.012% | 95.138% |
| 1378 | VALSPAR CORP | 0.012% | 95.150% |
| 1379 | MERCANTILE BANK CORP COMMON STOCK | 0.012% | 95.163% |
| 1380 | CAREER EDUCATION CORP COMMON STOCK USD.01 | 0.012% | 95.175% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1381 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | 0.012% | 95.187% |
| 1382 | TITAN INTERNATIONAL INC COMMON STOCK | 0.012% | 95.200% |
| 1383 | LUMINEX CORP COMMON STOCK USD.001 | 0.012% | 95.212% |
| 1384 | UTD STATES CELL | 0.012% | 95.225% |
| 1385 | PEAPACK GLADSTONE FINL CORP COMMON STOCK | 0.012% | 95.237% |
| 1386 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | 0.012% | 95.249% |
| 1387 | JAZZ PHARMACEUT | 0.012% | 95.261% |
| 1388 | GLOBAL INDEMNIT | 0.012% | 95.274% |
| 1389 | HORIZON BANCORP INDIANA COMMON STOCK | 0.012% | 95.286% |
| 1390 | DUCOMMUN INC COMMON STOCK USD.01 | 0.012% | 95.298% |
| 1391 | VARIAN MEDICAL | 0.012% | 95.310% |
| 1392 | WABCO HOLDINGS INC COMMON STOCK USD.01 | 0.012% | 95.322% |
| 1393 | CIMAREX ENERGY CO COMMON STOCK USD.01 | 0.012% | 95.334% |
| 1394 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | 0.012% | 95.346% |
| 1395 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01 | 0.012% | 95.358% |
| 1396 | MIDDLEBY CORP COMMON STOCK USD.01 | 0.012% | 95.370% |
| 1397 | QUALITY SYSTEMS INC COMMON STOCK USD.01 | 0.012% | 95.382% |
| 1398 | RENT A CENTER INC COMMON STOCK USD.01 | 0.012% | 95.394% |
| 1399 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | 0.012% | 95.406% |
| 1400 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | 0.012% | 95.418% |
| 1401 | PATRICK INDUSTRIES INC COMMON STOCK | 0.012% | 95.430% |
| 1402 | PEGASYSTEMS INC COMMON STOCK USD.01 | 0.012% | 95.441% |
| 1403 | BARNES + NOBLE EDUCATION INC COMMON STOCK | 0.012% | 95.453% |
| 1404 | MAXLINEAR INC CLASS A COMMON STOCK | 0.012% | 95.465% |
| 1405 | SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0 | 0.012% | 95.477% |
| 1406 | PIER 1 IMPORTS INC COMMON STOCK USD.001 | 0.012% | 95.489% |
| 1407 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | 0.012% | 95.500% |
| 1408 | CENTRAL GARDEN& | 0.012% | 95.512% |
| 1409 | EZCORP INC CL A COMMON STOCK USD.01 | 0.012% | 95.524% |
| 1410 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | 0.012% | 95.535% |
| 1411 | ADVISORY BOARD CO/THE COMMON STOCK USD.01 | 0.012% | 95.547% |
| 1412 | COHU INC COMMON STOCK USD1.0 | 0.012% | 95.559% |
| 1413 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | 0.012% | 95.570% |
| 1414 | ESSENDANT INC COMMON STOCK USD.1 | 0.012% | 95.582% |
| 1415 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | 0.011% | 95.593% |
| 1416 | DAKTRONICS INC COMMON STOCK | 0.011% | 95.605% |
| 1417 | CORE LABORATORI | 0.011% | 95.616% |
| 1418 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | 0.011% | 95.627% |
| 1419 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | 0.011% | 95.639% |
| 1420 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | 0.011% | 95.650% |
| 1421 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001 | 0.011% | 95.661% |
| 1422 | FAIR ISAAC CORP COMMON STOCK USD.01 | 0.011% | 95.673% |
| 1423 | SUN BANCORP INC NJ COMMON STOCK USD5.0 | 0.011% | 95.684% |
| 1424 | ORBCOMM INC COMMON STOCK USD.001 | 0.011% | 95.695% |
| 1425 | RETROPHIN INC COMMON STOCK USD.0001 | 0.011% | 95.707% |
| 1426 | KADANT INC COMMON STOCK USD.01 | 0.011% | 95.718% |
| 1427 | CVR ENERGY INC | 0.011% | 95.729% |
| 1428 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01 | 0.011% | 95.740% |
| 1429 | HACKETT GROUP INC/THE COMMON STOCK USD.001 | 0.011% | 95.751% |
| 1430 | HEALTHSTREAM INC COMMON STOCK | 0.011% | 95.762% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1431 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | 0.011% | 95.773% |
| 1432 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | 0.011% | 95.784% |
| 1433 | AV HOMES INC COMMON STOCK USD1.0 | 0.011% | 95.795% |
| 1434 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0 | 0.011% | 95.806% |
| 1435 | TORO CO | 0.011% | 95.817% |
| 1436 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1 | 0.011% | 95.828% |
| 1437 | CLIFTON BANCORP INC COMMON STOCK USD.01 | 0.011% | 95.839% |
| 1438 | SHOE CARNIVAL INC COMMON STOCK USD.01 | 0.011% | 95.850% |
| 1439 | B/E AEROSPACE INC COMMON STOCK USD.01 | 0.011% | 95.861% |
| 1440 | BANK MUTUAL CORP COMMON STOCK USD.01 | 0.011% | 95.872% |
| 1441 | ECHO GLOBAL LOG | 0.011% | 95.883% |
| 1442 | REALPAGE INC COMMON STOCK USD.001 | 0.011% | 95.893% |
| 1443 | QCR HOLDINGS INC COMMON STOCK USD1.0 | 0.011% | 95.904% |
| 1444 | HERC HOLDINGS INC COMMON STOCK USD.01 | 0.011% | 95.915% |
| 1445 | OWENS-ILLINOIS | 0.011% | 95.926% |
| 1446 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | 0.011% | 95.936% |
| 1447 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | 0.011% | 95.947% |
| 1448 | LIBERTY EXPEDIA HOLD A COMMON STOCK | 0.011% | 95.958% |
| 1449 | VSE CORP COMMON STOCK USD.05 | 0.011% | 95.969% |
| 1450 | QUIDEL CORP COMMON STOCK USD.001 | 0.011% | 95.979% |
| 1451 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | 0.011% | 95.990% |
| 1452 | SUPERIOR INDUSTRIES INTL COMMON STOCK | 0.011% | 96.001% |
| 1453 | XCERRA CORP COMMON STOCK USD.05 | 0.011% | 96.011% |
| 1454 | MATRIX SERVICE CO COMMON STOCK USD.01 | 0.011% | 96.022% |
| 1455 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | 0.011% | 96.033% |
| 1456 | DXP ENTERPRISES | 0.011% | 96.043% |
| 1457 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | 0.011% | 96.054% |
| 1458 | NUTRISYSTEM INC COMMON STOCK USD.001 | 0.011% | 96.065% |
| 1459 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | 0.011% | 96.075% |
| 1460 | NEWMARKET CORP COMMON STOCK | 0.011% | 96.086% |
| 1461 | TELENAV INC COMMON STOCK USD.001 | 0.011% | 96.096% |
| 1462 | UTD COMMUNITY F | 0.011% | 96.107% |
| 1463 | NEUSTAR INC-CLA | 0.011% | 96.117% |
| 1464 | TOOTSIE ROLL IN | 0.010% | 96.128% |
| 1465 | MTS SYSTEMS CORP COMMON STOCK USD.25 | 0.010% | 96.138% |
| 1466 | ARMSTRONG WORLD | 0.010% | 96.149% |
| 1467 | HAWAIIAN ELECTRIC INDS COMMON STOCK | 0.010% | 96.159% |
| 1468 | MISTRAS GROUP INC COMMON STOCK USD.01 | 0.010% | 96.169% |
| 1469 | ROLLINS INC | 0.010% | 96.180% |
| 1470 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0 | 0.010% | 96.190% |
| 1471 | NEWSTAR FINANCIAL INC COMMON STOCK USD.01 | 0.010% | 96.201% |
| 1472 | ACETO CORP COMMON STOCK USD.01 | 0.010% | 96.211% |
| 1473 | CRYOLIFE INC | 0.010% | 96.221% |
| 1474 | TEXTAINER GROUP | 0.010% | 96.232% |
| 1475 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | 0.010% | 96.242% |
| 1476 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | 0.010% | 96.252% |
| 1477 | CHESAPEAKE ENERGY CORP COMMON STOCK USD.01 | 0.010% | 96.263% |
| 1478 | BURLINGTON STORES INC COMMON STOCK USD.0001 | 0.010% | 96.273% |
| 1479 | HEALTH EQUITY INC COMMON STOCK USD.0001 | 0.010% | 96.283% |
| 1480 | BLUE HILLS BANCORP INC COMMON STOCK USD.01 | 0.010% | 96.293% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1481 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | 0.010% | 96.304% |
| 1482 | AXCELIS TECHNOL | 0.010% | 96.314% |
| 1483 | HAYNES INTL INC | 0.010% | 96.324% |
| 1484 | NAUTILUS GROUP | 0.010% | 96.334% |
| 1485 | ATHENAHEALTH IN | 0.010% | 96.344% |
| 1486 | AXALTA COATING | 0.010% | 96.355% |
| 1487 | PEOPLES BANCORP INC COMMON STOCK | 0.010% | 96.365% |
| 1488 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001 | 0.010% | 96.375% |
| 1489 | CLIFFS NATURAL | 0.010% | 96.385% |
| 1490 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | 0.010% | 96.395% |
| 1491 | ENTERCOM COMMUN | 0.010% | 96.405% |
| 1492 | CALAVO GROWERS INC COMMON STOCK USD.001 | 0.010% | 96.415% |
| 1493 | ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.010% | 96.425% |
| 1494 | ENZO BIOCHEM INC COMMON STOCK USD.01 | 0.010% | 96.435% |
| 1495 | KEMET CORP | 0.010% | 96.445% |
| 1496 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.010% | 96.455% |
| 1497 | VECTREN CORP COMMON STOCK | 0.010% | 96.465% |
| 1498 | TESCO CORP | 0.010% | 96.475% |
| 1499 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | 0.010% | 96.485% |
| 1500 | MSG NETWORKS INC A COMMON STOCK USD.01 | 0.010% | 96.494% |
| 1501 | SIERRA BANCORP COMMON STOCK | 0.010% | 96.504% |
| 1502 | BANKFINANCIAL CORP COMMON STOCK USD.01 | 0.010% | 96.514% |
| 1503 | LIFETIME BRANDS INC COMMON STOCK USD.01 | 0.010% | 96.524% |
| 1504 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | 0.010% | 96.534% |
| 1505 | CIMPRESS NV | 0.010% | 96.543% |
| 1506 | IES HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 96.553% |
| 1507 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.010% | 96.563% |
| 1508 | FORESTAR GROUP INC COMMON STOCK USD1.0 | 0.010% | 96.573% |
| 1509 | SYNTEL INC COMMON STOCK | 0.010% | 96.582% |
| 1510 | MEDIFAST INC COMMON STOCK USD.001 | 0.010% | 96.592% |
| 1511 | DORIAN LPG LTD | 0.010% | 96.602% |
| 1512 | BLUEBIRD BIO IN | 0.010% | 96.611% |
| 1513 | ALLEGION PLC | 0.010% | 96.621% |
| 1514 | CLUBCORP HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 96.630% |
| 1515 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | 0.010% | 96.640% |
| 1516 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | 0.010% | 96.650% |
| 1517 | MYERS INDUSTRIES INC COMMON STOCK | 0.010% | 96.659% |
| 1518 | INNERWORKINGS INC COMMON STOCK USD.0001 | 0.010% | 96.669% |
| 1519 | LANDEC CORP | 0.010% | 96.678% |
| 1520 | MULTI PACKAGING | 0.010% | 96.688% |
| 1521 | MGP INGREDIENTS INC COMMON STOCK | 0.010% | 96.697% |
| 1522 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001 | 0.010% | 96.707% |
| 1523 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | 0.010% | 96.716% |
| 1524 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | 0.009% | 96.726% |
| 1525 | CALIX INC COMMON STOCK | 0.009% | 96.735% |
| 1526 | HOMETRUST BANCSHARES INC COMMON STOCK | 0.009% | 96.745% |
| 1527 | AVON PRODUCTS I | 0.009% | 96.754% |
| 1528 | MGE ENERGY INC COMMON STOCK USD1.0 | 0.009% | 96.763% |
| 1529 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | 0.009% | 96.773% |
| 1530 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 0.009% | 96.782% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1531 | PROTO LABS INC COMMON STOCK USD.001 | 0.009% | 96.791% |
| 1532 | TREDEGAR CORP COMMON STOCK | 0.009% | 96.801% |
| 1533 | LIMELIGHT NETW | 0.009% | 96.810% |
| 1534 | RMR GROUP INC/THE A COMMON STOCK | 0.009% | 96.819% |
| 1535 | ARROW FINANCIAL CORP COMMON STOCK USD1.0 | 0.009% | 96.828% |
| 1536 | FLEXSTEEL INDS COMMON STOCK USD1.0 | 0.009% | 96.838% |
| 1537 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | 0.009% | 96.847% |
| 1538 | ENERGEN CORP COMMON STOCK USD.01 | 0.009% | 96.856% |
| 1539 | HIBBETT SPORTS INC COMMON STOCK USD.01 | 0.009% | 96.865% |
| 1540 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | 0.009% | 96.874% |
| 1541 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | 0.009% | 96.883% |
| 1542 | GP STRATEGIES C | 0.009% | 96.893% |
| 1543 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0 | 0.009% | 96.902% |
| 1544 | US CONCRETE INC COMMON STOCK USD.001 | 0.009% | 96.911% |
| 1545 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1 | 0.009% | 96.920% |
| 1546 | NISOURCE INC | 0.009% | 96.929% |
| 1547 | GASLOG LTD | 0.009% | 96.938% |
| 1548 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.009% | 96.947% |
| 1549 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | 0.009% | 96.956% |
| 1550 | TEJON RANCH CO | 0.009% | 96.965% |
| 1551 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | 0.009% | 96.973% |
| 1552 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | 0.009% | 96.982% |
| 1553 | SUFFOLK BANCORP COMMON STOCK USD2.5 | 0.009% | 96.991% |
| 1554 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK | 0.009% | 97.000% |
| 1555 | WD 40 CO COMMON STOCK USD.001 | 0.009% | 97.009% |
| 1556 | PICO HOLDINGS INC COMMON STOCK USD.001 | 0.009% | 97.018% |
| 1557 | HAWKINS INC COMMON STOCK USD.05 | 0.009% | 97.027% |
| 1558 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.009% | 97.036% |
| 1559 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | 0.009% | 97.045% |
| 1560 | DIPLOMAT PHARMACY INC COMMON STOCK | 0.009% | 97.054% |
| 1561 | WGL HOLDINGS INC COMMON STOCK | 0.009% | 97.062% |
| 1562 | DEL FRISCOS RES | 0.009% | 97.071% |
| 1563 | EXACTECH INC COMMON STOCK USD.01 | 0.009% | 97.080% |
| 1564 | COSTAR GROUP INC COMMON STOCK USD.01 | 0.009% | 97.089% |
| 1565 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | 0.009% | 97.098% |
| 1566 | TRC COS INC COMMON STOCK USD.1 | 0.009% | 97.106% |
| 1567 | BALDWIN + LYONS INC CL B COMMON STOCK | 0.009% | 97.115% |
| 1568 | TERRITORIAL BANCORP INC COMMON STOCK USD.01 | 0.009% | 97.124% |
| 1569 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | 0.009% | 97.132% |
| 1570 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1 | 0.009% | 97.141% |
| 1571 | DIGI INTL INC | 0.009% | 97.149% |
| 1572 | BOINGO WIRELESS INC COMMON STOCK | 0.009% | 97.158% |
| 1573 | TFS FINANCIAL CORP COMMON STOCK USD.01 | 0.009% | 97.167% |
| 1574 | CELLDEX THERAPEUTICS INC COMMON STOCK USD.001 | 0.009% | 97.175% |
| 1575 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | 0.009% | 97.184% |
| 1576 | ALLETE INC | 0.009% | 97.193% |
| 1577 | CEB INC COMMON STOCK USD.01 | 0.009% | 97.201% |
| 1578 | SPIRE INC COMMON STOCK USD1.0 | 0.009% | 97.210% |
| 1579 | HURCO COMPANIES INC COMMON STOCK | 0.009% | 97.218% |
| 1580 | XENCOR INC COMMON STOCK USD.01 | 0.009% | 97.227% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1581 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | 0.009% | 97.235% |
| 1582 | CITIZENS INC COMMON STOCK | 0.008% | 97.244% |
| 1583 | ALPHA & OMEGA S | 0.008% | 97.252% |
| 1584 | PAPA JOHN'S INT | 0.008% | 97.261% |
| 1585 | RETAILMENOT INC COMMON STOCK USD.001 | 0.008% | 97.269% |
| 1586 | MOVADO GROUP INC COMMON STOCK USD.01 | 0.008% | 97.278% |
| 1587 | BLACK HILLS CORP COMMON STOCK USD1.0 | 0.008% | 97.286% |
| 1588 | FIRST FOUNDATION INC COMMON STOCK USD.001 | 0.008% | 97.294% |
| 1589 | PACIFIC CONTINENTAL CORP COMMON STOCK | 0.008% | 97.303% |
| 1590 | ONEBEACON INSUR | 0.008% | 97.311% |
| 1591 | RESOLUTE FOREST | 0.008% | 97.320% |
| 1592 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | 0.008% | 97.328% |
| 1593 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | 0.008% | 97.336% |
| 1594 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | 0.008% | 97.345% |
| 1595 | MACATAWA BANK CORP COMMON STOCK | 0.008% | 97.353% |
| 1596 | ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001 | 0.008% | 97.361% |
| 1597 | ATMOS ENERGY CO | 0.008% | 97.370% |
| 1598 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | 0.008% | 97.378% |
| 1599 | EPIZYME INC COMMON STOCK USD.0001 | 0.008% | 97.386% |
| 1600 | INVACARE CORP | 0.008% | 97.395% |
| 1601 | IXYS CORPORATION COMMON STOCK USD.01 | 0.008% | 97.403% |
| 1602 | BIOTELEMETRY INC COMMON STOCK USD.001 | 0.008% | 97.411% |
| 1603 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | 0.008% | 97.419% |
| 1604 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | 0.008% | 97.428% |
| 1605 | VASCO DATA SECURITY INTL COMMON STOCK USD.001 | 0.008% | 97.436% |
| 1606 | ERA GROUP INC COMMON STOCK USD.01 | 0.008% | 97.444% |
| 1607 | ULTIMATE | 0.008% | 97.452% |
| 1608 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | 0.008% | 97.461% |
| 1609 | CAVIUM INC COMMON STOCK USD.001 | 0.008% | 97.469% |
| 1610 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK | 0.008% | 97.477% |
| 1611 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | 0.008% | 97.485% |
| 1612 | STURM RUGER + CO INC COMMON STOCK USD1.0 | 0.008% | 97.493% |
| 1613 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.008% | 97.502% |
| 1614 | HERBALIFE LTD COMMON STOCK USD.002 | 0.008% | 97.510% |
| 1615 | TRAVELPORT WORL | 0.008% | 97.518% |
| 1616 | HD SUPPLY HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 97.526% |
| 1617 | CHIMERIX INC COMMON STOCK USD.001 | 0.008% | 97.534% |
| 1618 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | 0.008% | 97.542% |
| 1619 | BANCORP INC/THE COMMON STOCK USD1.0 | 0.008% | 97.550% |
| 1620 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | 0.008% | 97.558% |
| 1621 | SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.008% | 97.566% |
| 1622 | RUTH'S HOSPITAL | 0.008% | 97.574% |
| 1623 | WESTAR ENERGY I | 0.008% | 97.582% |
| 1624 | PERFICIENT INC COMMON STOCK USD.001 | 0.008% | 97.591% |
| 1625 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | 0.008% | 97.599% |
| 1626 | PGT INC | 0.008% | 97.606% |
| 1627 | BANK OF MARIN BANCORP/CA COMMON STOCK | 0.008% | 97.614% |
| 1628 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.008% | 97.622% |
| 1629 | CULP INC COMMON STOCK USD.05 | 0.008% | 97.630% |
| 1630 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 0.008% | 97.638% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1631 | WEST BANCORPORATION COMMON STOCK | 0.008% | 97.646% |
| 1632 | AMERICA S CAR MART INC COMMON STOCK USD.01 | 0.008% | 97.654% |
| 1633 | ONE GAS INC COMMON STOCK | 0.008% | 97.662% |
| 1634 | RH COMMON STOCK USD.0001 | 0.008% | 97.670% |
| 1635 | TECHTARGET COMMON STOCK USD.001 | 0.008% | 97.677% |
| 1636 | NUTRACEUTICAL I | 0.008% | 97.685% |
| 1637 | OVERSTOCK.COM INC COMMON STOCK USD.0001 | 0.008% | 97.693% |
| 1638 | FOSSIL GROUP INC COMMON STOCK USD.01 | 0.008% | 97.701% |
| 1639 | CSW INDUSTRIALS INC COMMON STOCK USD.01 | 0.008% | 97.708% |
| 1640 | HOOKEER FURNITURE CORP COMMON STOCK | 0.008% | 97.716% |
| 1641 | GLOBANT SA | 0.008% | 97.724% |
| 1642 | DIAMOND HILL INVESTMENT GRP COMMON STOCK | 0.008% | 97.731% |
| 1643 | FIVE BELOW COMMON STOCK USD.01 | 0.008% | 97.739% |
| 1644 | CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01 | 0.008% | 97.747% |
| 1645 | BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01 | 0.008% | 97.754% |
| 1646 | LUMOS NETWORKS CORP COMMON STOCK USD.01 | 0.008% | 97.762% |
| 1647 | JACK IN THE BOX INC COMMON STOCK USD.01 | 0.008% | 97.770% |
| 1648 | OCLARO INC COMMON STOCK USD.01 | 0.008% | 97.777% |
| 1649 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01 | 0.008% | 97.785% |
| 1650 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | 0.008% | 97.793% |
| 1651 | ZOGENIX INC COMMON STOCK USD.001 | 0.008% | 97.800% |
| 1652 | CNB FINANCIAL CORP/PA COMMON STOCK | 0.008% | 97.808% |
| 1653 | AQUA AMERICA INC COMMON STOCK USD.5 | 0.008% | 97.815% |
| 1654 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | 0.008% | 97.823% |
| 1655 | BLACKBAUD INC | 0.008% | 97.830% |
| 1656 | AMERICAN STATES WATER CO COMMON STOCK | 0.007% | 97.838% |
| 1657 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | 0.007% | 97.845% |
| 1658 | LINDSAY CORP COMMON STOCK USD1.0 | 0.007% | 97.853% |
| 1659 | NORTHWESTERN CORP COMMON STOCK USD.01 | 0.007% | 97.860% |
| 1660 | AVISTA CORP | 0.007% | 97.868% |
| 1661 | QAD INC A COMMON STOCK | 0.007% | 97.875% |
| 1662 | PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001 | 0.007% | 97.882% |
| 1663 | DHT HOLDINGS IN | 0.007% | 97.890% |
| 1664 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | 0.007% | 97.897% |
| 1665 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.007% | 97.905% |
| 1666 | TITAN MACHINERY INC COMMON STOCK USD.00001 | 0.007% | 97.912% |
| 1667 | TEEKAY CORP COMMON STOCK USD.001 | 0.007% | 97.919% |
| 1668 | EXELIXIS INC | 0.007% | 97.927% |
| 1669 | MESA LABORATORIES INC COMMON STOCK | 0.007% | 97.934% |
| 1670 | LATTICE SEMICON | 0.007% | 97.941% |
| 1671 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | 0.007% | 97.948% |
| 1672 | OM ASSET MANAGE | 0.007% | 97.956% |
| 1673 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | 0.007% | 97.963% |
| 1674 | SONIC CORP | 0.007% | 97.970% |
| 1675 | NIC INC COMMON STOCK | 0.007% | 97.977% |
| 1676 | LIBBEY INC COMMON STOCK USD.01 | 0.007% | 97.985% |
| 1677 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | 0.007% | 97.992% |
| 1678 | PARK ELECTROCHE | 0.007% | 97.999% |
| 1679 | RING ENERGY INC COMMON STOCK USD.001 | 0.007% | 98.006% |
| 1680 | CARBONITE INC COMMON STOCK USD.01 | 0.007% | 98.013% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1681 | SJW GROUP COMMON STOCK USD.001 | 0.007% | 98.020% |
| 1682 | ATRION CORPORATION COMMON STOCK USD.1 | 0.007% | 98.028% |
| 1683 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | 0.007% | 98.035% |
| 1684 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01 | 0.007% | 98.042% |
| 1685 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | 0.007% | 98.049% |
| 1686 | WEYCO GROUP INC | 0.007% | 98.056% |
| 1687 | VIRTUSA CORP COMMON STOCK USD.01 | 0.007% | 98.063% |
| 1688 | NEOPHOTONICS CORP COMMON STOCK USD.0025 | 0.007% | 98.070% |
| 1689 | ARDELYX INC COMMON STOCK USD.000001 | 0.007% | 98.077% |
| 1690 | FACTSET RESEARC | 0.007% | 98.084% |
| 1691 | COVENANT TRANSP | 0.007% | 98.091% |
| 1692 | DEL TACO RESTAURANTS INC COMMON STOCK | 0.007% | 98.098% |
| 1693 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | 0.007% | 98.105% |
| 1694 | CORVEL CORP COMMON STOCK USD.0001 | 0.007% | 98.112% |
| 1695 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | 0.007% | 98.118% |
| 1696 | AMERICAN PUBLIC | 0.007% | 98.125% |
| 1697 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1 | 0.007% | 98.132% |
| 1698 | GNC HOLDINGS INC CL A COMMON STOCK USD.001 | 0.007% | 98.139% |
| 1699 | PTC INC COMMON STOCK USD.01 | 0.007% | 98.146% |
| 1700 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | 0.007% | 98.153% |
| 1701 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | 0.007% | 98.160% |
| 1702 | EP ENERGY CORP CL A COMMON STOCK USD.01 | 0.007% | 98.166% |
| 1703 | HERITAGE OAKS BANCORP COMMON STOCK | 0.007% | 98.173% |
| 1704 | CALIFORNIA AMPL | 0.007% | 98.180% |
| 1705 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | 0.007% | 98.187% |
| 1706 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | 0.007% | 98.193% |
| 1707 | CRA INTERNATIONAL INC COMMON STOCK | 0.007% | 98.200% |
| 1708 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | 0.007% | 98.207% |
| 1709 | CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.007% | 98.213% |
| 1710 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | 0.007% | 98.220% |
| 1711 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | 0.007% | 98.227% |
| 1712 | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 | 0.007% | 98.233% |
| 1713 | ALBANY MOLECULA | 0.007% | 98.240% |
| 1714 | CELADON GROUP INC COMMON STOCK USD.033 | 0.007% | 98.247% |
| 1715 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | 0.007% | 98.253% |
| 1716 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | 0.007% | 98.260% |
| 1717 | REGIONAL MANAGEMENT CORP COMMON STOCK USD.1 | 0.007% | 98.266% |
| 1718 | WORLD ACCEPTANCE CORP COMMON STOCK | 0.007% | 98.273% |
| 1719 | SYSTEMAX INC COMMON STOCK USD.01 | 0.007% | 98.279% |
| 1720 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | 0.007% | 98.286% |
| 1721 | SPARTAN MOTORS INC COMMON STOCK USD.01 | 0.007% | 98.292% |
| 1722 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.007% | 98.299% |
| 1723 | TESLA INC COMMON STOCK USD.001 | 0.007% | 98.306% |
| 1724 | ZAGG INC COMMON STOCK USD.001 | 0.007% | 98.312% |
| 1725 | NV5 GLOBAL INC COMMON STOCK USD.01 | 0.007% | 98.319% |
| 1726 | PCM INC COMMON STOCK USD.001 | 0.007% | 98.325% |
| 1727 | TESARO INC | 0.006% | 98.332% |
| 1728 | DELTIC TIMBER | 0.006% | 98.338% |
| 1729 | XO GROUP INC COMMON STOCK USD.01 | 0.006% | 98.344% |
| 1730 | GREAT LAKES DRE | 0.006% | 98.351% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1731 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | 0.006% | 98.357% |
| 1732 | CHEMOURS CO/THE COMMON STOCK | 0.006% | 98.364% |
| 1733 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | 0.006% | 98.370% |
| 1734 | EL PASO ELECTRIC CO COMMON STOCK | 0.006% | 98.376% |
| 1735 | NORTHRIM BANCORP INC COMMON STOCK USD1.0 | 0.006% | 98.383% |
| 1736 | BRINKER INTL IN | 0.006% | 98.389% |
| 1737 | OPPENHEIMER HLD | 0.006% | 98.396% |
| 1738 | BAZAARVOICE INC COMMON STOCK USD.0001 | 0.006% | 98.402% |
| 1739 | SHORETEL INC COMMON STOCK USD.001 | 0.006% | 98.408% |
| 1740 | DSP GROUP INC | 0.006% | 98.415% |
| 1741 | CHARTER FINANCIAL CORP COMMON STOCK USD.01 | 0.006% | 98.421% |
| 1742 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | 0.006% | 98.427% |
| 1743 | TREX COMPANY INC COMMON STOCK USD.01 | 0.006% | 98.434% |
| 1744 | PARKER DRILLING CO COMMON STOCK USD.167 | 0.006% | 98.440% |
| 1745 | LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001 | 0.006% | 98.446% |
| 1746 | TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001 | 0.006% | 98.453% |
| 1747 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | 0.006% | 98.459% |
| 1748 | MERIDIAN BIOSCIENCE INC COMMON STOCK | 0.006% | 98.465% |
| 1749 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | 0.006% | 98.471% |
| 1750 | MICHAEL KORS HO | 0.006% | 98.478% |
| 1751 | AES CORP COMMON STOCK USD.01 | 0.006% | 98.484% |
| 1752 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | 0.006% | 98.490% |
| 1753 | ACHILLION PHARMACEUTICALS COMMON STOCK USD.001 | 0.006% | 98.496% |
| 1754 | WEST CORP COMMON STOCK USD.001 | 0.006% | 98.502% |
| 1755 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | 0.006% | 98.509% |
| 1756 | STERLING CONSTRUCTION CO COMMON STOCK USD.01 | 0.006% | 98.515% |
| 1757 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | 0.006% | 98.521% |
| 1758 | TRANSUNION COMMON STOCK USD.01 | 0.006% | 98.527% |
| 1759 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | 0.006% | 98.533% |
| 1760 | CALIFORNIA WATE | 0.006% | 98.540% |
| 1761 | SANGAMO THERAPEUTICS INC COMMON STOCK USD.01 | 0.006% | 98.546% |
| 1762 | DENNY S CORP COMMON STOCK USD.01 | 0.006% | 98.552% |
| 1763 | SHORE BANCSHARES INC COMMON STOCK USD.01 | 0.006% | 98.558% |
| 1764 | WILLDAN GROUP I | 0.006% | 98.564% |
| 1765 | CAROLINA FINANCIAL CORP COMMON STOCK | 0.006% | 98.570% |
| 1766 | CITI TRENDS INC COMMON STOCK USD.01 | 0.006% | 98.576% |
| 1767 | MICHAELS COS INC/THE COMMON STOCK USD.06775 | 0.006% | 98.582% |
| 1768 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | 0.006% | 98.588% |
| 1769 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 98.595% |
| 1770 | OTONOMY INC COMMON STOCK USD.001 | 0.006% | 98.601% |
| 1771 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | 0.006% | 98.607% |
| 1772 | F5 NETWORKS INC COMMON STOCK | 0.006% | 98.613% |
| 1773 | BILL BARRETT CORP COMMON STOCK USD.001 | 0.006% | 98.619% |
| 1774 | MEETME INC COMMON STOCK USD.001 | 0.006% | 98.625% |
| 1775 | CITIZENS + NORTHERN CORP COMMON STOCK USD1.0 | 0.006% | 98.630% |
| 1776 | NAVISTAR INTL C | 0.006% | 98.636% |
| 1777 | UNITIL CORP COMMON STOCK | 0.006% | 98.642% |
| 1778 | CUTERA INC COMMON STOCK USD.001 | 0.006% | 98.648% |
| 1779 | TRONC INC COMMON STOCK USD.01 | 0.006% | 98.654% |
| 1780 | ADVANSIX INC COMMON STOCK USD.01 | 0.006% | 98.660% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1781 | RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25 | 0.006% | 98.666% |
| 1782 | CONTANGO OIL + GAS COMMON STOCK USD.04 | 0.006% | 98.672% |
| 1783 | PARTY CITY HOLDCO INC COMMON STOCK USD.01 | 0.006% | 98.678% |
| 1784 | WEST MARINE INC COMMON STOCK USD.001 | 0.006% | 98.683% |
| 1785 | VMWARE INC CLASS A COMMON STOCK USD.01 | 0.006% | 98.689% |
| 1786 | PLY GEM HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 98.695% |
| 1787 | LMI AEROSPACE INC COMMON STOCK USD.02 | 0.006% | 98.701% |
| 1788 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | 0.006% | 98.707% |
| 1789 | VECTRUS INC COMMON STOCK USD.01 | 0.006% | 98.713% |
| 1790 | TRINET GROUP INC COMMON STOCK USD.000025 | 0.006% | 98.718% |
| 1791 | KOPIN CORP COMMON STOCK USD.01 | 0.006% | 98.724% |
| 1792 | ARDMORE SHIPPIN | 0.006% | 98.730% |
| 1793 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | 0.006% | 98.736% |
| 1794 | LSB INDUSTRIES INC COMMON STOCK USD.1 | 0.006% | 98.741% |
| 1795 | NVE CORP | 0.006% | 98.747% |
| 1796 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | 0.006% | 98.753% |
| 1797 | IDT CORP CLASS B COMMON STOCK USD.01 | 0.006% | 98.758% |
| 1798 | COWEN GROUP INC CLASS A COMMON STOCK USD.01 | 0.006% | 98.764% |
| 1799 | VECTOR GROUP LTD COMMON STOCK USD.1 | 0.006% | 98.770% |
| 1800 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33 | 0.006% | 98.776% |
| 1801 | PNM RESOURCES I | 0.006% | 98.781% |
| 1802 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | 0.006% | 98.787% |
| 1803 | SEATTLE GENETICS INC COMMON STOCK USD.001 | 0.006% | 98.792% |
| 1804 | CROCS INC COMMON STOCK USD.001 | 0.006% | 98.798% |
| 1805 | ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.006% | 98.804% |
| 1806 | SUPERIOR UNIFORM GROUP INC COMMON STOCK | 0.006% | 98.809% |
| 1807 | NL INDUSTRIES | 0.006% | 98.815% |
| 1808 | FRANK'S INTERNA | 0.006% | 98.820% |
| 1809 | HILL INTERNATIONAL INC COMMON STOCK USD.0001 | 0.006% | 98.826% |
| 1810 | SONUS NETWORKS INC COMMON STOCK USD.001 | 0.006% | 98.831% |
| 1811 | ALLIED MOTION TECHNOLOGIES COMMON STOCK | 0.006% | 98.837% |
| 1812 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | 0.006% | 98.842% |
| 1813 | FRP HOLDINGS INC COMMON STOCK USD.1 | 0.005% | 98.848% |
| 1814 | DUN + BRADSTREET CORP COMMON STOCK USD.01 | 0.005% | 98.853% |
| 1815 | CDI CORP COMMON STOCK USD.1 | 0.005% | 98.859% |
| 1816 | AUTODESK INC | 0.005% | 98.864% |
| 1817 | WESTERN UNION CO COMMON STOCK USD.01 | 0.005% | 98.870% |
| 1818 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | 0.005% | 98.875% |
| 1819 | RIGNET INC COMMON STOCK USD.001 | 0.005% | 98.881% |
| 1820 | NORTHWEST PIPE | 0.005% | 98.886% |
| 1821 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001 | 0.005% | 98.892% |
| 1822 | TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001 | 0.005% | 98.897% |
| 1823 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | 0.005% | 98.902% |
| 1824 | RUBY TUESDAY INC COMMON STOCK USD.01 | 0.005% | 98.908% |
| 1825 | SURMODICS INC COMMON STOCK USD.05 | 0.005% | 98.913% |
| 1826 | LIONS GATE ENTERTAINMENT B COMMON STOCK | 0.005% | 98.919% |
| 1827 | BEL FUSE INC CL B COMMON STOCK USD.1 | 0.005% | 98.924% |
| 1828 | VERA BRADLEY INC COMMON STOCK | 0.005% | 98.929% |
| 1829 | SOUTHERN COPPER CORP COMMON STOCK USD.01 | 0.005% | 98.935% |
| 1830 | HORIZON GLOBAL CORP COMMON STOCK | 0.005% | 98.940% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1831 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | 0.005% | 98.945% |
| 1832 | COMTECH TELE CO | 0.005% | 98.950% |
| 1833 | EVERI HOLDINGS INC COMMON STOCK USD.001 | 0.005% | 98.956% |
| 1834 | ABIOMED INC COMMON STOCK USD.01 | 0.005% | 98.961% |
| 1835 | RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.005% | 98.966% |
| 1836 | WELBILT INC COMMON STOCK USD.01 | 0.005% | 98.972% |
| 1837 | IDACORP INC COMMON STOCK | 0.005% | 98.977% |
| 1838 | COMMUNITY HEALT | 0.005% | 98.982% |
| 1839 | ACACIA RESEARCH CORP COMMON STOCK USD.001 | 0.005% | 98.987% |
| 1840 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.005% | 98.993% |
| 1841 | POTBELLY CORP COMMON STOCK USD.01 | 0.005% | 98.998% |
| 1842 | LEAF GROUP LTD COMMON STOCK USD.0001 | 0.005% | 99.003% |
| 1843 | INTERNAP CORP COMMON STOCK USD.001 | 0.005% | 99.008% |
| 1844 | FIRST BANCORP INC/ME COMMON STOCK USD.01 | 0.005% | 99.013% |
| 1845 | RTI SURGICAL INC COMMON STOCK USD.001 | 0.005% | 99.018% |
| 1846 | NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01 | 0.005% | 99.024% |
| 1847 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01 | 0.005% | 99.029% |
| 1848 | MERCHANTS BANCSHARES INC COMMON STOCK USD.01 | 0.005% | 99.034% |
| 1849 | LANDS END INC COMMON STOCK USD.01 | 0.005% | 99.039% |
| 1850 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | 0.005% | 99.044% |
| 1851 | CRAFT BREWERS A | 0.005% | 99.049% |
| 1852 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | 0.005% | 99.054% |
| 1853 | MERITOR INC COMMON STOCK USD1.0 | 0.005% | 99.059% |
| 1854 | STRATASYS LTD | 0.005% | 99.064% |
| 1855 | SCIENTIFIC GAME | 0.005% | 99.069% |
| 1856 | LGI HOMES INC COMMON STOCK USD.01 | 0.005% | 99.074% |
| 1857 | TASER INTERNATIONAL INC COMMON STOCK USD.00001 | 0.005% | 99.079% |
| 1858 | PHI INC NON VOTING COMMON STOCK USD.1 | 0.005% | 99.084% |
| 1859 | WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0 | 0.005% | 99.089% |
| 1860 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01 | 0.005% | 99.094% |
| 1861 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | 0.005% | 99.099% |
| 1862 | SUNPOWER CORP COMMON STOCK USD.001 | 0.005% | 99.104% |
| 1863 | MUELLER INDUSTRIES INC SUBORDINATED 03/27 6 | 0.005% | 99.109% |
| 1864 | MOELIS + CO CLASS A COMMON STOCK USD.01 | 0.005% | 99.114% |
| 1865 | LENNAR CORP B SHS COMMON STOCK USD.1 | 0.005% | 99.119% |
| 1866 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | 0.005% | 99.124% |
| 1867 | ENERGIZER HOLDINGS INC COMMON STOCK | 0.005% | 99.129% |
| 1868 | LIVANOVA PLC | 0.005% | 99.133% |
| 1869 | ALTISOURCE PORT | 0.005% | 99.138% |
| 1870 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | 0.005% | 99.143% |
| 1871 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01 | 0.005% | 99.148% |
| 1872 | CENTRAL VALLEY COMM BANCORP COMMON STOCK | 0.005% | 99.153% |
| 1873 | CONTROL4 CORP COMMON STOCK USD.0001 | 0.005% | 99.157% |
| 1874 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 99.162% |
| 1875 | REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001 | 0.005% | 99.167% |
| 1876 | FRANKLIN COVEY CO COMMON STOCK USD.05 | 0.005% | 99.172% |
| 1877 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.005% | 99.176% |
| 1878 | GREIF INC CL B COMMON STOCK | 0.005% | 99.181% |
| 1879 | ATWOOD OCEANICS | 0.005% | 99.186% |
| 1880 | RED LION HOTELS CORP COMMON STOCK USD.01 | 0.005% | 99.190% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1881 | GREAT PLAINS ENERGY INC COMMON STOCK | 0.005% | 99.195% |
| 1882 | ZIX CORP COMMON STOCK USD.01 | 0.005% | 99.199% |
| 1883 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | 0.005% | 99.204% |
| 1884 | HEALTHCARE SERV | 0.005% | 99.209% |
| 1885 | OTTER TAIL CORP COMMON STOCK USD5.0 | 0.005% | 99.213% |
| 1886 | AVANGRID INC COMMON STOCK USD.01 | 0.005% | 99.218% |
| 1887 | STRYKER CORP | 0.005% | 99.222% |
| 1888 | LSI INDUSTRIES INC COMMON STOCK | 0.004% | 99.227% |
| 1889 | OLYMPIC STEEL I | 0.004% | 99.231% |
| 1890 | RADIANT LOGISTICS INC COMMON STOCK USD.001 | 0.004% | 99.235% |
| 1891 | GRAHAM CORP COMMON STOCK USD.1 | 0.004% | 99.240% |
| 1892 | QUINSTREET INC COMMON STOCK USD.001 | 0.004% | 99.244% |
| 1893 | SIGMA DESIGNS INC COMMON STOCK | 0.004% | 99.249% |
| 1894 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | 0.004% | 99.253% |
| 1895 | WR GRACE + CO COMMON STOCK USD.01 | 0.004% | 99.258% |
| 1896 | NEOGENOMICS INC COMMON STOCK USD.001 | 0.004% | 99.262% |
| 1897 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 99.266% |
| 1898 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.004% | 99.271% |
| 1899 | SHUTTERSTOCK INC COMMON STOCK USD.01 | 0.004% | 99.275% |
| 1900 | VILLAGE SUPERMA | 0.004% | 99.280% |
| 1901 | BARRACUDA NETWORKS INC COMMON STOCK USD.001 | 0.004% | 99.284% |
| 1902 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | 0.004% | 99.288% |
| 1903 | NORTHEAST BANCORP COMMON STOCK USD1.0 | 0.004% | 99.293% |
| 1904 | FOSTER (LB) CO A COMMON STOCK USD.01 | 0.004% | 99.297% |
| 1905 | TAILORED BRANDS INC COMMON STOCK USD.01 | 0.004% | 99.301% |
| 1906 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 0.004% | 99.305% |
| 1907 | HSN INC COMMON STOCK USD.01 | 0.004% | 99.310% |
| 1908 | LAYNE CHRISTENS | 0.004% | 99.314% |
| 1909 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | 0.004% | 99.318% |
| 1910 | PETMED EXPRESS INC COMMON STOCK USD.001 | 0.004% | 99.322% |
| 1911 | GARTNER GROUP I | 0.004% | 99.326% |
| 1912 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001 | 0.004% | 99.331% |
| 1913 | AMC NETWORKS INC A COMMON STOCK | 0.004% | 99.335% |
| 1914 | NICOLET BANKSHARES INC COMMON STOCK | 0.004% | 99.339% |
| 1915 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.004% | 99.343% |
| 1916 | CHENIERE ENERGY PART LP HOLD COMMON STOCK | 0.004% | 99.347% |
| 1917 | REVLON INC CLASS A COMMON STOCK USD.01 | 0.004% | 99.351% |
| 1918 | GULF ISLAND FABRICATION INC COMMON STOCK | 0.004% | 99.355% |
| 1919 | CONNECTICUT WATER SVC INC COMMON STOCK | 0.004% | 99.359% |
| 1920 | INOGEN INC COMMON STOCK USD.001 | 0.004% | 99.363% |
| 1921 | LENDINGTREE INC COMMON STOCK USD.01 | 0.004% | 99.368% |
| 1922 | SUPREME INDS INC CLASS A COMMON STOCK USD.1 | 0.004% | 99.372% |
| 1923 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001 | 0.004% | 99.376% |
| 1924 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.004% | 99.380% |
| 1925 | AGILYSYS INC COMMON STOCK USD.3 | 0.004% | 99.384% |
| 1926 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.004% | 99.388% |
| 1927 | KIRKLAND S INC COMMON STOCK | 0.004% | 99.391% |
| 1928 | ENERNOC INC | 0.004% | 99.395% |
| 1929 | QUORUM HEALTH CORP COMMON STOCK USD.0001 | 0.004% | 99.399% |
| 1930 | MIDDLESEX WATER CO COMMON STOCK | 0.004% | 99.403% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1931 | CIVEO CORP | 0.004% | 99.407% |
| 1932 | A H BELO CORP A COMMON STOCK USD.01 | 0.004% | 99.411% |
| 1933 | UNITED SECURITY BANCSHARE/CA COMMON STOCK | 0.004% | 99.415% |
| 1934 | AXT INC COMMON STOCK USD.001 | 0.004% | 99.418% |
| 1935 | PATTERN ENERGY GROUP INC COMMON STOCK USD.01 | 0.004% | 99.422% |
| 1936 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | 0.004% | 99.426% |
| 1937 | ACCESS NATIONAL CORP COMMON STOCK USD.835 | 0.004% | 99.430% |
| 1938 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | 0.004% | 99.434% |
| 1939 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01 | 0.004% | 99.437% |
| 1940 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | 0.004% | 99.441% |
| 1941 | GOLD RESOURCE CORP COMMON STOCK USD.001 | 0.004% | 99.445% |
| 1942 | FIREEYE INC COMMON STOCK USD.0001 | 0.004% | 99.448% |
| 1943 | CINCINNATI BELL INC COMMON STOCK USD.01 | 0.004% | 99.452% |
| 1944 | WINMARK CORP COMMON STOCK | 0.004% | 99.456% |
| 1945 | REALNETWORKS INC COMMON STOCK USD.001 | 0.004% | 99.460% |
| 1946 | ALKERMES PLC | 0.004% | 99.463% |
| 1947 | 1ST CONSTITUTION BANCORP COMMON STOCK | 0.004% | 99.467% |
| 1948 | ESSA BANCORP INC COMMON STOCK USD.01 | 0.004% | 99.471% |
| 1949 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | 0.004% | 99.474% |
| 1950 | GIGPEAK INC COMMON STOCK USD.001 | 0.004% | 99.478% |
| 1951 | STARTEK INC | 0.004% | 99.482% |
| 1952 | KATE SPADE + CO COMMON STOCK USD1.0 | 0.004% | 99.485% |
| 1953 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01 | 0.004% | 99.489% |
| 1954 | FREIGHTCAR AMER | 0.004% | 99.493% |
| 1955 | OMEGA FLEX INC COMMON STOCK USD.01 | 0.004% | 99.496% |
| 1956 | BLACK BOX CORP | 0.004% | 99.500% |
| 1957 | MALIBU BOATS INC A COMMON STOCK USD.01 | 0.004% | 99.504% |
| 1958 | DMC GLOBAL INC COMMON STOCK USD.05 | 0.004% | 99.507% |
| 1959 | ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001 | 0.004% | 99.511% |
| 1960 | CONSUMER PORTFOLIO SERVICES COMMON STOCK | 0.004% | 99.514% |
| 1961 | HOUSTON WIRE & | 0.004% | 99.518% |
| 1962 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01 | 0.004% | 99.522% |
| 1963 | BSB BANCORP INC/MA COMMON STOCK USD.01 | 0.004% | 99.525% |
| 1964 | DEXCOM INC COMMON STOCK USD.001 | 0.004% | 99.529% |
| 1965 | GOLDFIELD CORP COMMON STOCK USD.1 | 0.004% | 99.532% |
| 1966 | VERSUM MATERIALS INC COMMON STOCK USD1.0 | 0.004% | 99.536% |
| 1967 | SUPERVALU INC | 0.004% | 99.539% |
| 1968 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | 0.003% | 99.543% |
| 1969 | KVH INDUSTRIES INC COMMON STOCK USD.01 | 0.003% | 99.546% |
| 1970 | AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001 | 0.003% | 99.550% |
| 1971 | FARMERS NATL BANC CORP COMMON STOCK | 0.003% | 99.553% |
| 1972 | ATLANTICA YIELD | 0.003% | 99.557% |
| 1973 | MIDSOUTH BANCORP INC COMMON STOCK USD.1 | 0.003% | 99.560% |
| 1974 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001 | 0.003% | 99.563% |
| 1975 | PITNEY BOWES INC COMMON STOCK USD1.0 | 0.003% | 99.567% |
| 1976 | ALICO INC COMMON STOCK USD1.0 | 0.003% | 99.570% |
| 1977 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | 0.003% | 99.573% |
| 1978 | EHEALTH INC COMMON STOCK USD.001 | 0.003% | 99.577% |
| 1979 | FIDELITY + GUARANTY LIFE COMMON STOCK USD.01 | 0.003% | 99.580% |
| 1980 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | 0.003% | 99.583% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1981 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01 | 0.003% | 99.586% |
| 1982 | CYBEROPTICS CORP COMMON STOCK | 0.003% | 99.590% |
| 1983 | VOYAGER THERAPEUTICS INC COMMON STOCK USD.001 | 0.003% | 99.593% |
| 1984 | STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001 | 0.003% | 99.596% |
| 1985 | PRIMO WATER CORP COMMON STOCK | 0.003% | 99.600% |
| 1986 | TRECORA RESOURCES COMMON STOCK USD.1 | 0.003% | 99.603% |
| 1987 | MIRATI THERAPEU | 0.003% | 99.606% |
| 1988 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | 0.003% | 99.609% |
| 1989 | CONN S INC COMMON STOCK USD.01 | 0.003% | 99.612% |
| 1990 | LIBERTY MEDIA CORP BRAVES C TRACKING STK | 0.003% | 99.616% |
| 1991 | VISHAY PRECISION GROUP COMMON STOCK | 0.003% | 99.619% |
| 1992 | AMER SOFTWARE I | 0.003% | 99.622% |
| 1993 | A MARK PRECIOUS METALS INC COMMON STOCK USD.01 | 0.003% | 99.625% |
| 1994 | SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01 | 0.003% | 99.628% |
| 1995 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01 | 0.003% | 99.631% |
| 1996 | RIGHTSIDE GROUP LTD COMMON STOCK USD.0001 | 0.003% | 99.634% |
| 1997 | SILVER SPRING NETWORKS INC COMMON STOCK USD.001 | 0.003% | 99.638% |
| 1998 | LIMONEIRA CO COMMON STOCK USD.01 | 0.003% | 99.641% |
| 1999 | SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01 | 0.003% | 99.644% |
| 2000 | UNDER ARMOUR IN | 0.003% | 99.647% |
| 2001 | LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001 | 0.003% | 99.650% |
| 2002 | ACNB CORP COMMON STOCK USD2.5 | 0.003% | 99.653% |
| 2003 | AMERESCO INC CL A COMMON STOCK USD.0001 | 0.003% | 99.656% |
| 2004 | PREMIER FINANCIAL BANCORP COMMON STOCK | 0.003% | 99.659% |
| 2005 | TUESDAY MORNING CORP COMMON STOCK USD.01 | 0.003% | 99.662% |
| 2006 | FIRST NORTHWEST BANCORP COMMON STOCK | 0.003% | 99.665% |
| 2007 | REPLIGEN CORP COMMON STOCK USD.01 | 0.003% | 99.668% |
| 2008 | CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01 | 0.003% | 99.671% |
| 2009 | CENTURY BANCORP INC CL A COMMON STOCK USD1.0 | 0.003% | 99.674% |
| 2010 | DHI GROUP INC COMMON STOCK USD.01 | 0.003% | 99.677% |
| 2011 | C + F FINANCIAL CORP COMMON STOCK USD1.0 | 0.003% | 99.680% |
| 2012 | MEDIA GEN INC CVR COMMON STOCK | 0.003% | 99.683% |
| 2013 | LIBERTY TAX INC COMMON STOCK USD.01 | 0.003% | 99.686% |
| 2014 | NEW HOME CO INC/THE COMMON STOCK USD.01 | 0.003% | 99.688% |
| 2015 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01 | 0.003% | 99.691% |
| 2016 | VIACOM INC CLASS A COMMON STOCK USD.001 | 0.003% | 99.694% |
| 2017 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | 0.003% | 99.697% |
| 2018 | MDU RES GROUP I | 0.003% | 99.700% |
| 2019 | JAKKS PACIFIC INC COMMON STOCK USD.001 | 0.003% | 99.703% |
| 2020 | YUME INC COMMON STOCK USD.001 | 0.003% | 99.706% |
| 2021 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01 | 0.003% | 99.708% |
| 2022 | REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01 | 0.003% | 99.711% |
| 2023 | MANNING + NAPIER INC COMMON STOCK USD.01 | 0.003% | 99.714% |
| 2024 | MAGNACHIP SEMICONDUCT COMMON STOCK USD.01 | 0.003% | 99.717% |
| 2025 | LUBY'S INC. | 0.003% | 99.720% |
| 2026 | APPROACH RESOUR | 0.003% | 99.722% |
| 2027 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | 0.003% | 99.725% |
| 2028 | NATHAN S FAMOUS INC COMMON STOCK USD.01 | 0.003% | 99.728% |
| 2029 | LUXOFT HOLDING | 0.003% | 99.731% |
| 2030 | ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0 | 0.003% | 99.733% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2031 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | 0.003% | 99.736% |
| 2032 | MARINE PRODUCTS CORP COMMON STOCK USD.1 | 0.003% | 99.739% |
| 2033 | TRAVELZOO INC COMMON STOCK USD.01 | 0.003% | 99.741% |
| 2034 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | 0.003% | 99.744% |
| 2035 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 99.747% |
| 2036 | SI FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.003% | 99.749% |
| 2037 | SPARTON CORP COMMON STOCK USD1.25 | 0.003% | 99.752% |
| 2038 | DESTINATION XL GROUP INC COMMON STOCK USD.01 | 0.003% | 99.755% |
| 2039 | INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01 | 0.003% | 99.757% |
| 2040 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01 | 0.003% | 99.760% |
| 2041 | YELP INC COMMON STOCK USD.000001 | 0.003% | 99.763% |
| 2042 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001 | 0.003% | 99.765% |
| 2043 | DEPOMED INC COMMON STOCK | 0.003% | 99.768% |
| 2044 | DELTA APPAREL INC COMMON STOCK USD.01 | 0.003% | 99.770% |
| 2045 | KEYW HOLDING CORP/THE COMMON STOCK | 0.003% | 99.773% |
| 2046 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | 0.003% | 99.776% |
| 2047 | SALEM COMM CORP | 0.003% | 99.778% |
| 2048 | LANDAUER INC COMMON STOCK USD.1 | 0.003% | 99.781% |
| 2049 | ATLAS FINANCIAL | 0.003% | 99.783% |
| 2050 | RADNET INC COMMON STOCK USD.0001 | 0.002% | 99.786% |
| 2051 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | 0.002% | 99.788% |
| 2052 | TWIN DISC INC COMMON STOCK | 0.002% | 99.791% |
| 2053 | ROCKY BRANDS INC COMMON STOCK | 0.002% | 99.793% |
| 2054 | GENIE ENERGY LTD B COMMON STOCK | 0.002% | 99.796% |
| 2055 | FORTINET INC | 0.002% | 99.798% |
| 2056 | KEY TECHNOLOGY INC COMMON STOCK | 0.002% | 99.800% |
| 2057 | NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25 | 0.002% | 99.803% |
| 2058 | ULTRALIFE CORP COMMON STOCK USD.1 | 0.002% | 99.805% |
| 2059 | HARDINGE INC | 0.002% | 99.808% |
| 2060 | EQUITY BANCSHARES INC CL A COMMON STOCK USD.01 | 0.002% | 99.810% |
| 2061 | ALLIANCE ONE INTERNATIONAL COMMON STOCK | 0.002% | 99.812% |
| 2062 | STEIN MART INC COMMON STOCK USD.01 | 0.002% | 99.815% |
| 2063 | EASTMAN KODAK CO COMMON STOCK USD.01 | 0.002% | 99.817% |
| 2064 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.002% | 99.819% |
| 2065 | FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01 | 0.002% | 99.822% |
| 2066 | AROTECH CORP COMMON STOCK USD.01 | 0.002% | 99.824% |
| 2067 | INTEVAC INC | 0.002% | 99.826% |
| 2068 | MBT FINANCIAL CORP COMMON STOCK | 0.002% | 99.828% |
| 2069 | FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01 | 0.002% | 99.831% |
| 2070 | VOLT INFO SCIEN | 0.002% | 99.833% |
| 2071 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | 0.002% | 99.835% |
| 2072 | PC TEL INC COMMON STOCK USD.001 | 0.002% | 99.837% |
| 2073 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001 | 0.002% | 99.840% |
| 2074 | PFENEX INC COMMON STOCK USD.001 | 0.002% | 99.842% |
| 2075 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | 0.002% | 99.844% |
| 2076 | CHEROKEE INC COMMON STOCK USD.02 | 0.002% | 99.846% |
| 2077 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | 0.002% | 99.848% |
| 2078 | USA TRUCK INC COMMON STOCK USD.01 | 0.002% | 99.851% |
| 2079 | NATURAL ALTERNT | 0.002% | 99.853% |
| 2080 | OLD SECOND BANCORP INC COMMON STOCK USD1.0 | 0.002% | 99.855% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2081 | FLUIDIGM CORP COMMON STOCK USD.001 | 0.002% | 99.857% |
| 2082 | WILLBROS GROUP INC COMMON STOCK USD.05 | 0.002% | 99.859% |
| 2083 | REIS INC COMMON STOCK USD.01 | 0.002% | 99.861% |
| 2084 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | 0.002% | 99.863% |
| 2085 | MCCLATCHY CO CLASS A COMMON STOCK USD.01 | 0.002% | 99.865% |
| 2086 | CRAWFORD & CO | 0.002% | 99.868% |
| 2087 | NATURES SUNSHIN | 0.002% | 99.870% |
| 2088 | ANGIE S LIST INC COMMON STOCK USD.001 | 0.002% | 99.872% |
| 2089 | BLOCK(H&R)INC | 0.002% | 99.874% |
| 2090 | INTERSECTIONS INC COMMON STOCK USD.01 | 0.002% | 99.875% |
| 2091 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01 | 0.002% | 99.877% |
| 2092 | UNISYS CORP | 0.002% | 99.879% |
| 2093 | SEACHANGE INTL | 0.002% | 99.881% |
| 2094 | NCI INC A COMMON STOCK USD.019 | 0.002% | 99.883% |
| 2095 | INSYS THERAPEUTICS INC COMMON STOCK USD.0002145 | 0.002% | 99.885% |
| 2096 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024 | 0.002% | 99.887% |
| 2097 | LANNETT CO INC COMMON STOCK USD.001 | 0.002% | 99.889% |
| 2098 | QUALYS INC COMMON STOCK USD.001 | 0.002% | 99.891% |
| 2099 | INVESTORS TITLE CO COMMON STOCK | 0.002% | 99.893% |
| 2100 | AVID TECHNOLOGY INC COMMON STOCK USD.01 | 0.002% | 99.895% |
| 2101 | RYERSON HOLDING CORP COMMON STOCK USD.01 | 0.002% | 99.896% |
| 2102 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | 0.002% | 99.898% |
| 2103 | YRC WORLDWIDE INC COMMON STOCK USD1.0 | 0.002% | 99.900% |
| 2104 | ASTRONICS CORP CL B COMMON STOCK USD.01 | 0.002% | 99.902% |
| 2105 | GAMCO INVESTORS INC A COMMON STOCK USD.001 | 0.002% | 99.904% |
| 2106 | STAGE STORES INC COMMON STOCK USD.01 | 0.002% | 99.906% |
| 2107 | VAREX IMAGING CORP COMMON STOCK | 0.002% | 99.907% |
| 2108 | STRATTEC SECURI | 0.002% | 99.909% |
| 2109 | BCB BANCORP INC COMMON STOCK | 0.002% | 99.911% |
| 2110 | SAFEWAY INC | 0.002% | 99.913% |
| 2111 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01 | 0.002% | 99.914% |
| 2112 | RADISYS CORP COMMON STOCK | 0.002% | 99.916% |
| 2113 | FIRST NBC BANK HOLDING CO COMMON STOCK | 0.002% | 99.918% |
| 2114 | RIVERVIEW BANCORP INC COMMON STOCK USD.01 | 0.002% | 99.919% |
| 2115 | COLLECTORS UNIVERSE COMMON STOCK USD.001 | 0.002% | 99.921% |
| 2116 | EMCORE CORP COMMON STOCK | 0.002% | 99.923% |
| 2117 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | 0.002% | 99.924% |
| 2118 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001 | 0.002% | 99.926% |
| 2119 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | 0.002% | 99.928% |
| 2120 | WMIH CORP COMMON STOCK USD.00001 | 0.002% | 99.929% |
| 2121 | CPI AEROSTRUCTURES INC COMMON STOCK USD.001 | 0.002% | 99.931% |
| 2122 | HC2 HOLDINGS INC COMMON STOCK USD.001 | 0.002% | 99.932% |
| 2123 | NRG YIELD INC CLASS C COMMON STOCK | 0.001% | 99.934% |
| 2124 | AWARE INC | 0.001% | 99.935% |
| 2125 | NRG YIELD INC CLASS A COMMON STOCK USD.01 | 0.001% | 99.937% |
| 2126 | NEW YORK & CO I | 0.001% | 99.938% |
| 2127 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | 0.001% | 99.940% |
| 2128 | MODUSLINK GLOBA | 0.001% | 99.941% |
| 2129 | RGC RESOURCES INC COMMON STOCK USD5.0 | 0.001% | 99.942% |
| 2130 | PFSWEB INC COMMON STOCK USD.001 | 0.001% | 99.944% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2131 | LIBERTY MEDIA CORP BRAVES A TRACKING STK | 0.001% | 99.945% |
| 2132 | ENVESTNET INC COMMON STOCK | 0.001% | 99.947% |
| 2133 | ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001 | 0.001% | 99.948% |
| 2134 | NICHOLAS FINANCIAL INC COMMON STOCK | 0.001% | 99.949% |
| 2135 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01 | 0.001% | 99.951% |
| 2136 | SERVICOURCE INTERNATIONAL COMMON STOCK USD.0001 | 0.001% | 99.952% |
| 2137 | COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05 | 0.001% | 99.953% |
| 2138 | PDL BIOPHARMA INC COMMON STOCK USD.01 | 0.001% | 99.955% |
| 2139 | MANNATECH INC COMMON STOCK USD.0001 | 0.001% | 99.956% |
| 2140 | AMERISERV FINANCIAL INC COMMON STOCK USD.01 | 0.001% | 99.957% |
| 2141 | DIXIE GROUP INC COMMON STOCK USD3.0 | 0.001% | 99.958% |
| 2142 | ROSETTA STONE INC COMMON STOCK USD.00005 | 0.001% | 99.960% |
| 2143 | REAL INDUSTRY I | 0.001% | 99.961% |
| 2144 | INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01 | 0.001% | 99.962% |
| 2145 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | 0.001% | 99.963% |
| 2146 | TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.965% |
| 2147 | BRAVO BRIO RESTAURANT GROUP COMMON STOCK | 0.001% | 99.966% |
| 2148 | BERKSHIRE BANCORP INC COMMON STOCK USD.1 | 0.001% | 99.967% |
| 2149 | NEUROCRINE BIOS | 0.001% | 99.968% |
| 2150 | BIOAMBER INC COMMON STOCK USD.01 | 0.001% | 99.969% |
| 2151 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01 | 0.001% | 99.970% |
| 2152 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | 0.001% | 99.971% |
| 2153 | CSS INDUSTRIES | 0.001% | 99.972% |
| 2154 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0 | 0.001% | 99.974% |
| 2155 | HENNESSY ADVISORS INC COMMON STOCK | 0.001% | 99.975% |
| 2156 | ENGLOBAL CORP COMMON STOCK USD.001 | 0.001% | 99.976% |
| 2157 | NUVECTRA CORP COMMON STOCK USD.001 | 0.001% | 99.977% |
| 2158 | CLEAR CHANNEL O | 0.001% | 99.978% |
| 2159 | ESCALADE INC COMMON STOCK | 0.001% | 99.979% |
| 2160 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | 0.001% | 99.980% |
| 2161 | AMREP CORP COMMON STOCK USD.1 | 0.001% | 99.981% |
| 2162 | GASTAR EXPLORATION LTD COMMON STOCK USD.001 | 0.001% | 99.982% |
| 2163 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01 | 0.001% | 99.983% |
| 2164 | KONA GRILL INC COMMON STOCK USD.01 | 0.001% | 99.984% |
| 2165 | COVISINT CORP COMMON STOCK | 0.001% | 99.984% |
| 2166 | VIRCO MFG CORPORATION COMMON STOCK USD.01 | 0.001% | 99.985% |
| 2167 | HANDY + HARMAN LTD COMMON STOCK USD.01 | 0.001% | 99.986% |
| 2168 | MARCHEX INC CLASS B COMMON STOCK USD.01 | 0.001% | 99.987% |
| 2169 | VINCE HOLDING CORP COMMON STOCK USD.001 | 0.001% | 99.988% |
| 2170 | MITCHAM INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 99.989% |
| 2171 | QAD INC B COMMON STOCK USD.001 | 0.001% | 99.990% |
| 2172 | HARTE HANKS INC COMMON STOCK USD1.0 | 0.001% | 99.990% |
| 2173 | NATIONAL RESEARCH CORP A COMMON STOCK USD.001 | 0.001% | 99.991% |
| 2174 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 99.992% |
| 2175 | ENTERPRISE BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.993% |
| 2176 | BUCKLE INC/THE COMMON STOCK USD.01 | 0.001% | 99.994% |
| 2177 | YORK WATER CO COMMON STOCK | 0.001% | 99.994% |
| 2178 | DESTINATION MATERNITY CORP COMMON STOCK USD.01 | 0.001% | 99.995% |
| 2179 | HUDSON GLOBAL INC COMMON STOCK USD.001 | 0.001% | 99.996% |
| 2180 | INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001 | 0.001% | 99.996% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|---------------------------------------|--------------|
| 2181 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | 0.001% | 99.997% |
| 2182 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | 0.001% | 99.998% |
| 2183 | QUMU CORP COMMON STOCK USD.01 | 0.001% | 99.998% |
| 2184 | TEEKAY TANKERS | 0.001% | 99.999% |
| 2185 | GSI TECHNOLOGY INC COMMON STOCK USD.001 | 0.001% | 100.000% |
| 2186 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01 | 0.001% | 100.000% |
| 2187 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.001% | 100.001% |
| 2188 | PHIBRO ANIMAL H | 0.000% | 100.001% |
| 2189 | BIOSCRIP INC COMMON STOCK USD.0001 | 0.000% | 100.002% |
| 2190 | ZEDGE INC CL B COMMON STOCK | 0.000% | 100.002% |
| 2191 | ASTA FUNDING INC COMMON STOCK USD.01 | 0.000% | 100.002% |
| 2192 | MICRON SOLUTIONS INC COMMON STOCK USD.01 | 0.000% | 100.003% |
| 2193 | PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1 | 0.000% | 100.003% |
| 2194 | RCM TECHNOLOGIES INC COMMON STOCK USD.05 | 0.000% | 100.003% |
| 2195 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | 0.000% | 100.003% |
| 2196 | LIPOCINE INC COMMON STOCK USD.0001 | 0.000% | 100.003% |
| 2197 | ABEONA THERAPEUTICS INC COMMON STOCK USD.01 | 0.000% | 100.004% |
| 2198 | SAFEWAY INC | 0.000% | 100.004% |
| 2199 | DYAX CORPORATIO | 0.000% | 100.004% |
| 2200 | CIBER INC | 0.000% | 100.004% |
| 2201 | AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01 | 0.000% | 100.004% |
| 2202 | GERBER SCIENTIFIC INC COM COMMON STOCK | - | 100.004% |
| 2203 | FERROGLOBE PLC | - | 100.004% |
| 2204 | US dollar - Lon | -0.004% | 100.000% |