

DFA Canada U.S. Core Equity Fund- Class F (USD)

As of November 30, 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 | APPLE INC | 2.467% | 2.467% |
| 2 | AT+T INC COMMON STOCK USD1.0 | 1.795% | 4.262% |
| 3 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | 1.788% | 6.050% |
| 4 | WELLS FARGO + CO COMMON STOCK USD1.666 | 1.515% | 7.564% |
| 5 | MICROSOFT CORP COMMON STOCK USD.00000625 | 1.426% | 8.990% |
| 6 | INTEL CORP COMMON STOCK USD.001 | 1.157% | 10.147% |
| 7 | EXXON MOBIL CORP COMMON STOCK | 1.119% | 11.266% |
| 8 | COMCAST CORP CLASS A COMMON STOCK USD.01 | 1.113% | 12.379% |
| 9 | BANK OF AMERICA | 0.965% | 13.345% |
| 10 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | 0.929% | 14.274% |
| 11 | AMAZON.COM INC | 0.882% | 15.155% |
| 12 | CISCO SYSTEMS | 0.807% | 15.963% |
| 13 | PFIZER INC COMMON STOCK USD.05 | 0.789% | 16.752% |
| 14 | FACEBOOK INC A COMMON STOCK USD.000006 | 0.779% | 17.531% |
| 15 | WAL-MART STORES | 0.742% | 18.274% |
| 16 | CHEVRON CORP COMMON STOCK USD.75 | 0.731% | 19.005% |
| 17 | UNITEDHEALTH GR | 0.674% | 19.679% |
| 18 | CITIGROUP INC COMMON STOCK USD.01 | 0.664% | 20.343% |
| 19 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | 0.633% | 20.976% |
| 20 | ALPHABET INC CL C COMMON STOCK USD.001 | 0.606% | 21.581% |
| 21 | ALPHABET INC CL A COMMON STOCK USD.001 | 0.579% | 22.160% |
| 22 | PROCTER + GAMBLE CO/THE COMMON STOCK | 0.572% | 22.732% |
| 23 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | 0.568% | 23.299% |
| 24 | WALT DISNEY(HLD) | 0.495% | 23.795% |
| 25 | QUALCOMM INC COMMON STOCK USD.0001 | 0.476% | 24.271% |
| 26 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | 0.468% | 24.738% |
| 27 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | 0.459% | 25.197% |
| 28 | GENERAL MOTORS CO COMMON STOCK USD.01 | 0.455% | 25.652% |
| 29 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | 0.409% | 26.061% |
| 30 | COCA-COLA CO | 0.406% | 26.467% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 31 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | 0.404% | 26.871% |
| 32 | UNION PACIFIC CORP COMMON STOCK USD2.5 | 0.391% | 27.262% |
| 33 | CVS HEALTH CORP COMMON STOCK USD.01 | 0.387% | 27.649% |
| 34 | HOME DEPOT INC COMMON STOCK USD.05 | 0.377% | 28.027% |
| 35 | FEDEX CORPORATI | 0.374% | 28.400% |
| 36 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | 0.367% | 28.768% |
| 37 | AMGEN INC COMMON STOCK USD.0001 | 0.364% | 29.132% |
| 38 | MERCK + CO. INC. COMMON STOCK USD.5 | 0.358% | 29.489% |
| 39 | ORACLE CORP COMMON STOCK USD.01 | 0.356% | 29.845% |
| 40 | FORD MOTOR CO COMMON STOCK USD.01 | 0.348% | 30.194% |
| 41 | US BANCORP COMMON STOCK USD.01 | 0.341% | 30.535% |
| 42 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | 0.340% | 30.875% |
| 43 | MORGAN STANLEY COMMON STOCK USD.01 | 0.332% | 31.207% |
| 44 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | 0.324% | 31.531% |
| 45 | TIME WARNER INC COMMON STOCK USD.01 | 0.310% | 31.841% |
| 46 | MICRON TECHNOLO | 0.309% | 32.150% |
| 47 | GILEAD SCIENCES | 0.305% | 32.455% |
| 48 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | 0.305% | 32.759% |
| 49 | BOEING CO/THE COMMON STOCK USD5.0 | 0.297% | 33.056% |
| 50 | PHILIP MORRIS INTERNATIONAL COMMON STOCK | 0.294% | 33.351% |
| 51 | TRAVELERS COS | 0.294% | 33.645% |
| 52 | PEPSICO INC COMMON STOCK USD.017 | 0.292% | 33.937% |
| 53 | ANTHEM INC COMMON STOCK USD.01 | 0.291% | 34.228% |
| 54 | DELTA AIRLINES | 0.286% | 34.514% |
| 55 | PNC BANK | 0.284% | 34.798% |
| 56 | MEDTRONIC PLC | 0.278% | 35.076% |
| 57 | ABBVIE INC COMMON STOCK USD.01 | 0.275% | 35.351% |
| 58 | CATERPILLAR INC COMMON STOCK USD1.0 | 0.274% | 35.624% |
| 59 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | 0.273% | 35.897% |
| 60 | ABBOTT LABORATORIES COMMON STOCK | 0.268% | 36.165% |
| 61 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | 0.266% | 36.432% |
| 62 | CIGNA CORP | 0.266% | 36.697% |
| 63 | MCDONALD S CORP COMMON STOCK USD.01 | 0.260% | 36.957% |
| 64 | TEXAS INSTRUMEN | 0.256% | 37.214% |
| 65 | 3M CO COMMON STOCK USD.01 | 0.253% | 37.467% |
| 66 | MASTERCARD INC A COMMON STOCK USD.0001 | 0.250% | 37.717% |
| 67 | CSX CORP | 0.242% | 37.959% |
| 68 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | 0.234% | 38.193% |
| 69 | VALERO ENERGY C | 0.232% | 38.425% |
| 70 | ALTRIA GROUP INC COMMON STOCK USD.333 | 0.231% | 38.656% |
| 71 | BLACKROCK INC COMMON STOCK USD.01 | 0.222% | 38.878% |
| 72 | ACE LTD | 0.221% | 39.099% |
| 73 | TARGET CORPORAT | 0.220% | 39.319% |
| 74 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | 0.214% | 39.533% |
| 75 | CAPITAL ONE FIN | 0.211% | 39.744% |
| 76 | SCHLUMBERGER LTD COMMON STOCK USD.01 | 0.205% | 39.948% |
| 77 | COSTCO WHOLESALE | 0.203% | 40.152% |
| 78 | BROADCOM LTD | 0.201% | 40.352% |
| 79 | NORFOLK STHN CO | 0.200% | 40.552% |
| 80 | AETNA INC COMMON STOCK USD.01 | 0.200% | 40.752% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 81 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | 0.196% | 40.949% |
| 82 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | 0.195% | 41.144% |
| 83 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 0.194% | 41.338% |
| 84 | MARATHON PETROLEUM CORP COMMON STOCK | 0.192% | 41.530% |
| 85 | HUMANA INC | 0.184% | 41.714% |
| 86 | ALLERGAN PLC | 0.183% | 41.896% |
| 87 | NIKE INC CL B COMMON STOCK USD1.0 | 0.177% | 42.074% |
| 88 | SOUTHWEST AIRLI | 0.175% | 42.248% |
| 89 | ALLSTATE CORP COMMON STOCK USD.01 | 0.169% | 42.418% |
| 90 | AFLAC INC COMMON STOCK USD.1 | 0.169% | 42.586% |
| 91 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | 0.167% | 42.753% |
| 92 | CONOCOPHILLIPS COMMON STOCK USD.01 | 0.164% | 42.917% |
| 93 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | 0.161% | 43.079% |
| 94 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | 0.160% | 43.238% |
| 95 | ACCENTURE PLC A | 0.159% | 43.397% |
| 96 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | 0.158% | 43.555% |
| 97 | KINDER MORGAN INC COMMON STOCK USD.01 | 0.158% | 43.713% |
| 98 | FREEPORT-MCMORA | 0.157% | 43.870% |
| 99 | DISCOVER FINL S | 0.156% | 44.025% |
| 100 | BIOGEN IDEC INC | 0.154% | 44.180% |
| 101 | PRICELINE GROUP INC/THE COMMON STOCK USD.008 | 0.154% | 44.333% |
| 102 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | 0.153% | 44.486% |
| 103 | PACCAR INC | 0.153% | 44.638% |
| 104 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | 0.152% | 44.791% |
| 105 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | 0.152% | 44.942% |
| 106 | MCKESSON CORP. | 0.151% | 45.093% |
| 107 | UTD PARCEL SERV | 0.150% | 45.243% |
| 108 | ELI LILLY + CO COMMON STOCK | 0.148% | 45.390% |
| 109 | LOCKHEED MARTIN | 0.146% | 45.536% |
| 110 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | 0.145% | 45.682% |
| 111 | STARBUCKS CORP | 0.145% | 45.827% |
| 112 | CORNING INC COMMON STOCK USD.5 | 0.145% | 45.971% |
| 113 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | 0.143% | 46.115% |
| 114 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | 0.143% | 46.258% |
| 115 | DANAHER CORP COMMON STOCK USD.01 | 0.141% | 46.399% |
| 116 | EBAY INC | 0.141% | 46.540% |
| 117 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | 0.141% | 46.681% |
| 118 | TYSON FOODS INC | 0.140% | 46.821% |
| 119 | TE CONNECTIVITY | 0.140% | 46.961% |
| 120 | KROGER CO | 0.139% | 47.100% |
| 121 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | 0.138% | 47.238% |
| 122 | SCHWAB(CHARLES) | 0.137% | 47.376% |
| 123 | CELGENE CORP | 0.137% | 47.513% |
| 124 | EATON CORP PLC | 0.136% | 47.650% |
| 125 | NEXTERA ENERGY INC COMMON STOCK USD.01 | 0.136% | 47.786% |
| 126 | CME GROUP INC COMMON STOCK USD.01 | 0.135% | 47.920% |
| 127 | HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01 | 0.135% | 48.055% |
| 128 | PROGRESSIVE CORP COMMON STOCK USD1.0 | 0.135% | 48.190% |
| 129 | NORTHROP GRUMMA | 0.133% | 48.323% |
| 130 | BEST BUY CO INC | 0.133% | 48.457% |

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| 131 | RAYTHEON COMPANY COMMON STOCK USD.01 | 0.129% | 48.586% |
| 132 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | 0.128% | 48.714% |
| 133 | MOLSONCOORS-B-U | 0.128% | 48.842% |
| 134 | CUMMINS INC | 0.128% | 48.970% |
| 135 | ANDEAVOR COMMON STOCK USD.167 | 0.128% | 49.098% |
| 136 | NVIDIA CORP | 0.126% | 49.224% |
| 137 | GEN DYNAMICS CO | 0.125% | 49.349% |
| 138 | APPLIED MATERIALS INC COMMON STOCK USD.01 | 0.123% | 49.472% |
| 139 | CONCHO RESOURCE | 0.123% | 49.594% |
| 140 | FIFTH THIRD BAN | 0.122% | 49.716% |
| 141 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | 0.121% | 49.837% |
| 142 | BB+T CORP COMMON STOCK USD5.0 | 0.120% | 49.957% |
| 143 | LOWE'S COS INC | 0.119% | 50.076% |
| 144 | DUKE ENERGY CORP COMMON STOCK USD.001 | 0.117% | 50.193% |
| 145 | AMERICAN TOWER CORP REIT USD.01 | 0.117% | 50.310% |
| 146 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | 0.117% | 50.427% |
| 147 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | 0.116% | 50.543% |
| 148 | WILLIAMS COS IN | 0.116% | 50.659% |
| 149 | DOLLAR TREE INC | 0.116% | 50.775% |
| 150 | MGM MIRAGE INC | 0.115% | 50.890% |
| 151 | LEAR CORP | 0.114% | 51.004% |
| 152 | PHILLIPS 66 COMMON STOCK | 0.114% | 51.118% |
| 153 | WESTERN DIGITAL | 0.114% | 51.232% |
| 154 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | 0.113% | 51.345% |
| 155 | DEERE + CO COMMON STOCK USD1.0 | 0.113% | 51.458% |
| 156 | STATE STREET CORP COMMON STOCK USD1.0 | 0.113% | 51.570% |
| 157 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | 0.113% | 51.683% |
| 158 | LAM RESEARCH CORP COMMON STOCK USD.001 | 0.112% | 51.795% |
| 159 | METLIFE INC COMMON STOCK USD.01 | 0.112% | 51.907% |
| 160 | PRAXAIR STK | 0.111% | 52.018% |
| 161 | ADOBE SYSTEMS I | 0.108% | 52.126% |
| 162 | EOG RESOURCES | 0.106% | 52.232% |
| 163 | INGERSOLL-RAND | 0.106% | 52.338% |
| 164 | ROCKWELL COLLIN | 0.106% | 52.444% |
| 165 | CARNIVAL CORP COMMON STOCK USD.01 | 0.105% | 52.549% |
| 166 | STRYKER CORP | 0.104% | 52.653% |
| 167 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | 0.103% | 52.756% |
| 168 | DOMINION RES(VI | 0.103% | 52.859% |
| 169 | BECTON DICKINSON | 0.102% | 52.961% |
| 170 | T MOBILE US INC COMMON STOCK USD.0001 | 0.102% | 53.063% |
| 171 | CENTENE CORP COMMON STOCK USD.001 | 0.101% | 53.164% |
| 172 | NUCOR CORP | 0.101% | 53.265% |
| 173 | MYLAN INC/PA | 0.098% | 53.363% |
| 174 | DEVON ENERGY CORP COMMON STOCK USD.1 | 0.098% | 53.461% |
| 175 | DR HORTON INC COMMON STOCK USD.01 | 0.097% | 53.558% |
| 176 | EASTMAN CHEMICA | 0.097% | 53.656% |
| 177 | DAVITA INC COMMON STOCK USD.001 | 0.096% | 53.752% |
| 178 | MARSH & MCLENNA | 0.096% | 53.847% |
| 179 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | 0.095% | 53.942% |
| 180 | SIMON PROPERTY GROUP INC REIT USD.0001 | 0.094% | 54.036% |

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|-----|---|----------------|--------------|
| 181 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | 0.093% | 54.129% |
| 182 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | 0.093% | 54.222% |
| 183 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | 0.093% | 54.315% |
| 184 | CARDINAL HEALTH | 0.092% | 54.407% |
| 185 | AIR PRODS & CHE | 0.092% | 54.499% |
| 186 | LYONDELLBASELL | 0.092% | 54.591% |
| 187 | SOUTHERN CO | 0.092% | 54.683% |
| 188 | SUNTRUST BANKS | 0.091% | 54.775% |
| 189 | WHIRLPOOL CORP | 0.091% | 54.866% |
| 190 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01 | 0.091% | 54.956% |
| 191 | ALLY FINANCIAL INC COMMON STOCK USD.1 | 0.090% | 55.047% |
| 192 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | 0.089% | 55.136% |
| 193 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | 0.089% | 55.224% |
| 194 | CROWN CASTLE INTL CORP REIT USD.01 | 0.089% | 55.313% |
| 195 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | 0.089% | 55.402% |
| 196 | DOVER CORP | 0.089% | 55.491% |
| 197 | CBRE GROUP INC A COMMON STOCK USD.01 | 0.087% | 55.578% |
| 198 | JOHNSON CONTROL | 0.087% | 55.665% |
| 199 | GAP INC | 0.086% | 55.751% |
| 200 | TEXTRON INC COMMON STOCK USD.125 | 0.086% | 55.837% |
| 201 | ECOLAB INC COMMON STOCK USD1.0 | 0.085% | 55.922% |
| 202 | ZIMMER HLDGS IN | 0.085% | 56.007% |
| 203 | XPO LOGISTICS INC COMMON STOCK USD.001 | 0.085% | 56.091% |
| 204 | HP INC COMMON STOCK USD.01 | 0.084% | 56.176% |
| 205 | TJX COS INC | 0.084% | 56.260% |
| 206 | TAPESTRY INC COMMON STOCK USD.01 | 0.084% | 56.344% |
| 207 | ACTIVISION BLIZ | 0.083% | 56.427% |
| 208 | NETAPP INC. | 0.082% | 56.510% |
| 209 | HUNTSMAN CORP COMMON STOCK USD.01 | 0.082% | 56.591% |
| 210 | GOODYEAR TIRE & | 0.082% | 56.673% |
| 211 | BAXTER INTL INC | 0.082% | 56.755% |
| 212 | ROSS STORES INC | 0.081% | 56.836% |
| 213 | CELANESE CORP SERIES A COMMON STOCK USD.0001 | 0.080% | 56.916% |
| 214 | AON PLC | 0.080% | 56.997% |
| 215 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | 0.080% | 57.077% |
| 216 | HARTFORD FINANC | 0.080% | 57.157% |
| 217 | ANALOG DEVICES INC COMMON STOCK USD.167 | 0.080% | 57.237% |
| 218 | ARAMARK COMMON STOCK USD.01 | 0.080% | 57.317% |
| 219 | CARMAX INC COMMON STOCK USD.5 | 0.080% | 57.396% |
| 220 | AMETEK INC COMMON STOCK USD.01 | 0.080% | 57.476% |
| 221 | GENERAL MILLS I | 0.079% | 57.555% |
| 222 | QUEST DIAGNOSTI | 0.079% | 57.634% |
| 223 | INVESCO LTD COMMON STOCK USD.2 | 0.079% | 57.713% |
| 224 | VIACOM INC CLASS B COMMON STOCK USD.001 | 0.079% | 57.792% |
| 225 | HOLOGIC INC COMMON STOCK USD.01 | 0.079% | 57.871% |
| 226 | HORMEL FOODS CORP COMMON STOCK USD.01465 | 0.079% | 57.950% |
| 227 | UTD RENTALS INC | 0.079% | 58.029% |
| 228 | CA INC COMMON STOCK USD.1 | 0.079% | 58.107% |
| 229 | PPG INDUSTRIES INC COMMON STOCK USD1.67 | 0.078% | 58.185% |
| 230 | GENUINE PARTS C | 0.077% | 58.262% |

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|-----|--|----------------|--------------|
| 231 | KEYCORP | 0.077% | 58.339% |
| 232 | LAS VEGAS SANDS | 0.076% | 58.415% |
| 233 | HARRIS CORP | 0.076% | 58.491% |
| 234 | AMER ELEC POWER | 0.075% | 58.566% |
| 235 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 | 0.075% | 58.641% |
| 236 | APACHE CORP COMMON STOCK USD.625 | 0.074% | 58.716% |
| 237 | FLEXTRONICS INT | 0.074% | 58.790% |
| 238 | BALL CORP | 0.074% | 58.865% |
| 239 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | 0.074% | 58.939% |
| 240 | S+P GLOBAL INC COMMON STOCK USD1.0 | 0.074% | 59.013% |
| 241 | KOHL'S CORPORATI | 0.074% | 59.087% |
| 242 | NORWEGIAN CRUIS | 0.073% | 59.160% |
| 243 | DIGITAL REALTY | 0.073% | 59.234% |
| 244 | NORTHERN TRUST | 0.073% | 59.307% |
| 245 | MICHAEL KORS HO | 0.073% | 59.380% |
| 246 | REPUBLIC SERVIC | 0.073% | 59.453% |
| 247 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | 0.073% | 59.526% |
| 248 | M + T BANK CORP COMMON STOCK USD.5 | 0.073% | 59.598% |
| 249 | ARCHER DANIELS | 0.072% | 59.671% |
| 250 | NETFLIX INC COMMON STOCK USD.001 | 0.072% | 59.742% |
| 251 | CENTURYLINK INC COMMON STOCK USD1.0 | 0.071% | 59.814% |
| 252 | OWENS CORNING COMMON STOCK USD.001 | 0.071% | 59.885% |
| 253 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | 0.071% | 59.956% |
| 254 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | 0.071% | 60.026% |
| 255 | NIELSEN HOLDING | 0.071% | 60.097% |
| 256 | LKQ CORP COMMON STOCK USD.01 | 0.071% | 60.167% |
| 257 | ETRADE FINANCIA | 0.070% | 60.238% |
| 258 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | 0.070% | 60.308% |
| 259 | BORGWARNER INC COMMON STOCK USD.01 | 0.070% | 60.379% |
| 260 | NRG ENERGY | 0.070% | 60.449% |
| 261 | ON SEMICONDUCTOR CORP COMMON STOCK USD.01 | 0.070% | 60.518% |
| 262 | EXELON CORP COMMON STOCK | 0.070% | 60.588% |
| 263 | EQUINIX INC REIT USD.001 | 0.070% | 60.658% |
| 264 | EXPEDIA INC COMMON STOCK USD.001 | 0.069% | 60.727% |
| 265 | THOR INDUSTRIES INC COMMON STOCK USD.1 | 0.069% | 60.796% |
| 266 | UNUM GROUP | 0.069% | 60.865% |
| 267 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | 0.069% | 60.934% |
| 268 | DELPHI AUTOMOTI | 0.069% | 61.003% |
| 269 | INGREDION INC COMMON STOCK USD.01 | 0.068% | 61.070% |
| 270 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | 0.067% | 61.138% |
| 271 | CALPINE CORP | 0.067% | 61.205% |
| 272 | NEWMONT MINING CORP COMMON STOCK USD1.6 | 0.067% | 61.272% |
| 273 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | 0.066% | 61.338% |
| 274 | AMERICAN AIRLINES GROUP INC COMMON STOCK | 0.066% | 61.405% |
| 275 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | 0.066% | 61.471% |
| 276 | STEEL DYNAMICS INC COMMON STOCK USD.005 | 0.066% | 61.537% |
| 277 | INTUIT INC COMMON STOCK USD.01 | 0.066% | 61.603% |
| 278 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | 0.066% | 61.668% |
| 279 | PROLOGIS INC REIT USD.01 | 0.066% | 61.734% |
| 280 | AUTOLIV INC | 0.065% | 61.799% |

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|-----|--|----------------|--------------|
| 281 | KIMBERLY-CLARK | 0.065% | 61.865% |
| 282 | ORBITAL ATK INC COMMON STOCK USD.01 | 0.065% | 61.930% |
| 283 | WESTROCK CO COMMON STOCK | 0.065% | 61.995% |
| 284 | AGILENT TECHNOL | 0.065% | 62.060% |
| 285 | UTD THERAPEUTIC | 0.065% | 62.125% |
| 286 | ROCKWELL AUTO | 0.065% | 62.190% |
| 287 | BARD(CR)INC | 0.064% | 62.254% |
| 288 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | 0.064% | 62.318% |
| 289 | ARCONIC INC COMMON STOCK | 0.063% | 62.381% |
| 290 | HUNTINGTON BANC | 0.063% | 62.443% |
| 291 | LINCOLN NATL CO | 0.062% | 62.505% |
| 292 | MACY S INC COMMON STOCK USD.01 | 0.062% | 62.568% |
| 293 | LENNAR CORP CL | 0.062% | 62.630% |
| 294 | IPG PHOTONICS C | 0.062% | 62.692% |
| 295 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | 0.062% | 62.753% |
| 296 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | 0.061% | 62.815% |
| 297 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | 0.061% | 62.876% |
| 298 | MICROSEMI | 0.061% | 62.937% |
| 299 | FNF GROUP TRACKING STK USD.0001 | 0.061% | 62.998% |
| 300 | TIFFANY & CO | 0.061% | 63.058% |
| 301 | POST HOLDINGS INC COMMON STOCK USD.01 | 0.061% | 63.119% |
| 302 | DANA HOLDING CO | 0.061% | 63.180% |
| 303 | AMPHENOL CORP | 0.061% | 63.241% |
| 304 | SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01 | 0.061% | 63.301% |
| 305 | HARLEY DAVIDSON | 0.060% | 63.362% |
| 306 | BUNGE LTD COMMON STOCK USD.01 | 0.060% | 63.422% |
| 307 | LOEWS CORP COMMON STOCK USD.01 | 0.060% | 63.482% |
| 308 | PULTEGROUP INC. | 0.060% | 63.543% |
| 309 | ANADARKO PETROL | 0.060% | 63.603% |
| 310 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | 0.060% | 63.662% |
| 311 | PUBLIC STORAGE | 0.060% | 63.722% |
| 312 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | 0.060% | 63.782% |
| 313 | SPIRIT AEROSYST | 0.060% | 63.842% |
| 314 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | 0.060% | 63.901% |
| 315 | COMERICA INC | 0.059% | 63.961% |
| 316 | UNIVERSAL HLTH | 0.059% | 64.020% |
| 317 | JM SMUCKER CO/THE COMMON STOCK | 0.059% | 64.079% |
| 318 | AUTONATION INC | 0.059% | 64.138% |
| 319 | ZOETIS INC COMMON STOCK USD.01 | 0.059% | 64.197% |
| 320 | JABIL CIRCUIT I | 0.058% | 64.255% |
| 321 | AFFILIATED MNGR | 0.058% | 64.313% |
| 322 | DELL TECHNOLOGIES INC CL V TRACKING STK | 0.058% | 64.371% |
| 323 | VULCAN MATERIAL | 0.058% | 64.429% |
| 324 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | 0.058% | 64.487% |
| 325 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | 0.058% | 64.545% |
| 326 | SHERWIN WILLIAM | 0.058% | 64.603% |
| 327 | SONOCO PRODUCTS | 0.058% | 64.661% |
| 328 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | 0.058% | 64.718% |
| 329 | PVH CORP COMMON STOCK USD1.0 | 0.058% | 64.776% |
| 330 | EQUIFAX INC | 0.057% | 64.833% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 331 | ELECTRONIC ARTS | 0.057% | 64.891% |
| 332 | DARDEN RESTAURA | 0.057% | 64.948% |
| 333 | JONES LANG LASA | 0.057% | 65.005% |
| 334 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | 0.057% | 65.062% |
| 335 | EQT CORPORATION | 0.057% | 65.119% |
| 336 | NASDAQ INC COMMON STOCK USD.01 | 0.057% | 65.176% |
| 337 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | 0.057% | 65.232% |
| 338 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | 0.057% | 65.289% |
| 339 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | 0.056% | 65.346% |
| 340 | WILLIS TOWERS W | 0.056% | 65.402% |
| 341 | PENTAIR PLC | 0.056% | 65.457% |
| 342 | OSHKOSH CORP COMMON STOCK USD.01 | 0.056% | 65.513% |
| 343 | XEROX CORP COMMON STOCK USD1.0 | 0.056% | 65.569% |
| 344 | VF CORP | 0.055% | 65.624% |
| 345 | COTY INC CL A COMMON STOCK USD.01 | 0.055% | 65.680% |
| 346 | MARTIN MARIETTA | 0.055% | 65.735% |
| 347 | MARKEL CORP COMMON STOCK | 0.055% | 65.790% |
| 348 | GENTEX CORP COMMON STOCK USD.06 | 0.055% | 65.845% |
| 349 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | 0.055% | 65.899% |
| 350 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | 0.055% | 65.954% |
| 351 | SNAP-ON INC | 0.054% | 66.008% |
| 352 | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | 0.054% | 66.062% |
| 353 | OLIN CORP | 0.054% | 66.116% |
| 354 | YUM BRANDS INC COMMON STOCK | 0.054% | 66.170% |
| 355 | CALATLANTIC GROUP INC COMMON STOCK USD.01 | 0.054% | 66.223% |
| 356 | NEWELL BRANDS INC COMMON STOCK USD1.0 | 0.053% | 66.276% |
| 357 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | 0.053% | 66.330% |
| 358 | HEALTHSOUTH CORP COMMON STOCK USD.01 | 0.053% | 66.383% |
| 359 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | 0.053% | 66.436% |
| 360 | USG CORP | 0.053% | 66.488% |
| 361 | QUANTA SERVICES | 0.053% | 66.541% |
| 362 | TRINITY INDS | 0.053% | 66.593% |
| 363 | HILL ROM HOLDINGS INC COMMON STOCK | 0.053% | 66.646% |
| 364 | WR BERKLEY CORP COMMON STOCK USD.2 | 0.052% | 66.698% |
| 365 | RYDER SYSTEM IN | 0.052% | 66.751% |
| 366 | SYSCO CORP COMMON STOCK USD1.0 | 0.052% | 66.803% |
| 367 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | 0.052% | 66.855% |
| 368 | COMMERCE BANCSH | 0.052% | 66.907% |
| 369 | AVALONBAY COMMUNITIES INC REIT USD.01 | 0.052% | 66.959% |
| 370 | HCA HEALTHCARE INC COMMON STOCK USD.01 | 0.052% | 67.010% |
| 371 | HEXCEL CORP COMMON STOCK USD.01 | 0.052% | 67.062% |
| 372 | HESS CORPORATIO | 0.052% | 67.114% |
| 373 | BOSTON PROPERTIES INC REIT USD.01 | 0.052% | 67.165% |
| 374 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | 0.051% | 67.217% |
| 375 | SYNNEX CORP COMMON STOCK USD.001 | 0.051% | 67.268% |
| 376 | MIDDLEBY CORP COMMON STOCK USD.01 | 0.051% | 67.319% |
| 377 | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01 | 0.051% | 67.371% |
| 378 | CIMAREX ENERGY CO COMMON STOCK USD.01 | 0.051% | 67.422% |
| 379 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | 0.051% | 67.473% |
| 380 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | 0.051% | 67.524% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 381 | SENSATA TECHNOL | 0.051% | 67.575% |
| 382 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001 | 0.051% | 67.626% |
| 383 | COOPER COS INC | 0.051% | 67.676% |
| 384 | ALBEMARLE CORP | 0.051% | 67.727% |
| 385 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | 0.051% | 67.778% |
| 386 | RELIANCE STEEL + ALUMINUM COMMON STOCK | 0.050% | 67.828% |
| 387 | INTERNATIONAL G | 0.050% | 67.879% |
| 388 | PRIMERICA INC COMMON STOCK | 0.050% | 67.929% |
| 389 | EQUITY RESIDENT | 0.050% | 67.980% |
| 390 | ARROW ELECTRONI | 0.050% | 68.030% |
| 391 | BRUNSWICK CORP | 0.050% | 68.080% |
| 392 | JUNIPER NETWORK | 0.050% | 68.130% |
| 393 | TRACTOR SUPPLY | 0.050% | 68.181% |
| 394 | CINTAS CORP | 0.050% | 68.231% |
| 395 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01 | 0.050% | 68.280% |
| 396 | MANPOWER INC | 0.050% | 68.330% |
| 397 | LPL FINANCIAL HOLDINGS INC COMMON STOCK | 0.050% | 68.380% |
| 398 | SEMPRA ENERGY COMMON STOCK | 0.050% | 68.429% |
| 399 | FISERV INC COMMON STOCK USD.01 | 0.050% | 68.479% |
| 400 | CBS CORP CLASS B WHEN DISTRI COMMON STOCK USD.001 | 0.050% | 68.529% |
| 401 | DTE ENERGY INC | 0.050% | 68.578% |
| 402 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | 0.049% | 68.628% |
| 403 | BANK OF THE OZARKS COMMON STOCK USD.01 | 0.049% | 68.677% |
| 404 | TERADYNE INC | 0.049% | 68.726% |
| 405 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | 0.049% | 68.776% |
| 406 | PG&E CORP | 0.049% | 68.825% |
| 407 | STERLING BANCORP/DE COMMON STOCK USD.01 | 0.049% | 68.874% |
| 408 | AGCO CORP | 0.049% | 68.923% |
| 409 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | 0.049% | 68.972% |
| 410 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | 0.049% | 69.021% |
| 411 | FORTIVE CORP COMMON STOCK USD.01 | 0.049% | 69.069% |
| 412 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | 0.049% | 69.118% |
| 413 | ASSURANT INC COMMON STOCK USD.01 | 0.049% | 69.167% |
| 414 | TD AMERITRADE HOLDING CORP COMMON STOCK USD.01 | 0.049% | 69.216% |
| 415 | WILLIAMS-SONOMA | 0.049% | 69.264% |
| 416 | LIBERTY BROADBAND C COMMON STOCK USD.01 | 0.048% | 69.313% |
| 417 | EATON VANCE CORP COMMON STOCK USD.00390625 | 0.048% | 69.361% |
| 418 | ESSENT GROUP LT | 0.048% | 69.410% |
| 419 | BEMIS COMPANY COMMON STOCK USD.1 | 0.048% | 69.458% |
| 420 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | 0.048% | 69.506% |
| 421 | KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001 | 0.048% | 69.554% |
| 422 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | 0.048% | 69.603% |
| 423 | CBOE GLOBAL MARKETS INC COMMON STOCK | 0.048% | 69.651% |
| 424 | PUBLIC SERVICE | 0.048% | 69.699% |
| 425 | GARMIN LTD. | 0.048% | 69.747% |
| 426 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 0.048% | 69.795% |
| 427 | WEX INC COMMON STOCK USD.01 | 0.048% | 69.843% |
| 428 | GGP INC REIT USD.01 | 0.048% | 69.891% |
| 429 | APTARGROUP INC COMMON STOCK USD.01 | 0.048% | 69.939% |
| 430 | LAZARD LTD CL A COMMON STOCK USD.01 | 0.048% | 69.986% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 431 | ONEOK INC | 0.048% | 70.034% |
| 432 | EMCOR GROUP INC COMMON STOCK USD.01 | 0.048% | 70.082% |
| 433 | XYLEM INC COMMON STOCK | 0.048% | 70.129% |
| 434 | WEC ENERGY GROU | 0.048% | 70.177% |
| 435 | EDISON INTERNATIONAL COMMON STOCK | 0.047% | 70.224% |
| 436 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.047% | 70.271% |
| 437 | WW GRAINGER INC | 0.047% | 70.319% |
| 438 | SLM CORP COMMON STOCK USD.2 | 0.047% | 70.366% |
| 439 | CYPRESS SEMICON | 0.047% | 70.413% |
| 440 | CARLISLE COS IN | 0.047% | 70.459% |
| 441 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01 | 0.047% | 70.506% |
| 442 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | 0.047% | 70.553% |
| 443 | XCEL ENERGY INC COMMON STOCK USD2.5 | 0.047% | 70.599% |
| 444 | CLOROX CO | 0.046% | 70.646% |
| 445 | IDEX CORP | 0.046% | 70.692% |
| 446 | PACWEST BANCORP COMMON STOCK | 0.046% | 70.738% |
| 447 | NATIONAL OILWEL | 0.046% | 70.784% |
| 448 | CERNER CORP | 0.046% | 70.830% |
| 449 | MOODY S CORP COMMON STOCK USD.01 | 0.046% | 70.875% |
| 450 | WELLTOWER INC REIT USD1.0 | 0.046% | 70.921% |
| 451 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001 | 0.046% | 70.967% |
| 452 | OMNICOM GROUP I | 0.046% | 71.012% |
| 453 | MARATHON OIL CO | 0.046% | 71.058% |
| 454 | AKAMAI TECHNOLO | 0.045% | 71.103% |
| 455 | ARRIS INTERNATI | 0.045% | 71.148% |
| 456 | ENTEGRIS INC COMMON STOCK USD.01 | 0.045% | 71.194% |
| 457 | FIRST HORIZON N | 0.045% | 71.239% |
| 458 | ITT INC COMMON STOCK USD1.0 | 0.045% | 71.284% |
| 459 | CREDIT ACCEPTAN | 0.045% | 71.329% |
| 460 | TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01 | 0.045% | 71.374% |
| 461 | HALLIBURTON CO | 0.045% | 71.419% |
| 462 | POLARIS INDUSTR | 0.045% | 71.464% |
| 463 | AECOM COMMON STOCK USD.01 | 0.045% | 71.509% |
| 464 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | 0.045% | 71.554% |
| 465 | SBA COMMUNICATIONS CORP REIT USD.01 | 0.045% | 71.598% |
| 466 | ANSYS INC COMMON STOCK USD.01 | 0.045% | 71.643% |
| 467 | SKECHERS USA INC CL A COMMON STOCK USD.001 | 0.045% | 71.688% |
| 468 | BROWN + BROWN INC COMMON STOCK USD.1 | 0.044% | 71.732% |
| 469 | FEDERATED INVES | 0.044% | 71.777% |
| 470 | PPL CORPORATION | 0.044% | 71.821% |
| 471 | AIR LEASE CORP | 0.044% | 71.865% |
| 472 | TERADATA CORP COMMON STOCK USD.01 | 0.044% | 71.909% |
| 473 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | 0.044% | 71.953% |
| 474 | IQVIA HOLDINGS INC COMMON STOCK USD.01 | 0.044% | 71.997% |
| 475 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | 0.044% | 72.040% |
| 476 | BGC PARTNERS INC CL A COMMON STOCK USD.01 | 0.044% | 72.084% |
| 477 | MAXIM INTEGRATE | 0.044% | 72.128% |
| 478 | GENPACT LIMITED | 0.044% | 72.171% |
| 479 | COLUMBIA SPORTSWEAR CO COMMON STOCK | 0.044% | 72.215% |
| 480 | HENRY SCHEIN CO | 0.044% | 72.259% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 481 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | 0.044% | 72.302% |
| 482 | PERRIGO CO PLC | 0.043% | 72.345% |
| 483 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | 0.043% | 72.389% |
| 484 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | 0.043% | 72.432% |
| 485 | MID AMERICA APARTMENT COMM REIT USD.01 | 0.043% | 72.475% |
| 486 | JAZZ PHARMACEUT | 0.043% | 72.518% |
| 487 | CASEYS GEN STOR | 0.043% | 72.560% |
| 488 | MURPHY OIL CORP | 0.043% | 72.603% |
| 489 | FLOWERS FOODS INC COMMON STOCK USD.01 | 0.043% | 72.646% |
| 490 | FLOWERVE CORP COMMON STOCK USD1.25 | 0.043% | 72.688% |
| 491 | COMMSCOPE HOLDING CO INC COMMON STOCK USD.01 | 0.043% | 72.731% |
| 492 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | 0.042% | 72.773% |
| 493 | TELEFLEX INC COMMON STOCK USD1.0 | 0.042% | 72.816% |
| 494 | FASTENAL | 0.042% | 72.858% |
| 495 | AMDOCS LTD COMMON STOCK GBP.0001 | 0.042% | 72.901% |
| 496 | TWITTER INC COMMON STOCK USD.000005 | 0.042% | 72.943% |
| 497 | VERISK ANALYTICS INC COMMON STOCK USD.001 | 0.042% | 72.985% |
| 498 | HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01 | 0.042% | 73.027% |
| 499 | VENTAS INC-REIT | 0.042% | 73.069% |
| 500 | FLIR SYSTEMS INC COMMON STOCK USD.01 | 0.042% | 73.111% |
| 501 | MCCORMICK & CO | 0.042% | 73.153% |
| 502 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | 0.042% | 73.196% |
| 503 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | 0.042% | 73.238% |
| 504 | MKS INSTRUMENTS INC COMMON STOCK | 0.042% | 73.280% |
| 505 | CH ROBINSON WOR | 0.042% | 73.321% |
| 506 | US FOODS HOLDING CORP COMMON STOCK USD.01 | 0.042% | 73.363% |
| 507 | AVNET INC | 0.042% | 73.405% |
| 508 | ESTEE LAUDER CO | 0.042% | 73.447% |
| 509 | ADIENT PLC | 0.042% | 73.489% |
| 510 | HUBBELL INC COMMON STOCK USD.01 | 0.042% | 73.530% |
| 511 | NAVIENT CORP COMMON STOCK USD.01 | 0.042% | 73.572% |
| 512 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | 0.042% | 73.614% |
| 513 | Arch Capital Gr | 0.041% | 73.655% |
| 514 | VISTEON CORP COMMON STOCK | 0.041% | 73.696% |
| 515 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | 0.041% | 73.738% |
| 516 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | 0.041% | 73.779% |
| 517 | DYCOM INDUSTRIE | 0.041% | 73.820% |
| 518 | BELDEN INC COMMON STOCK USD.01 | 0.041% | 73.861% |
| 519 | SERVICE CORP IN | 0.041% | 73.902% |
| 520 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | 0.041% | 73.943% |
| 521 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | 0.041% | 73.984% |
| 522 | NOBLE ENERGY IN | 0.041% | 74.025% |
| 523 | MONSTER BEVERAGE CORP COMMON STOCK | 0.041% | 74.066% |
| 524 | ROBERT HALF INT | 0.041% | 74.107% |
| 525 | ASSURED GUARANT | 0.041% | 74.147% |
| 526 | XILINX INC | 0.041% | 74.188% |
| 527 | DST SYST INC DE | 0.041% | 74.229% |
| 528 | SANDERSON FARMS INC COMMON STOCK USD1.0 | 0.040% | 74.269% |
| 529 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | 0.040% | 74.309% |
| 530 | ROYAL GOLD INC | 0.040% | 74.350% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 531 | HOWARD HUGHES CORP/THE COMMON STOCK | 0.040% | 74.390% |
| 532 | FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0 | 0.040% | 74.430% |
| 533 | TORCHMARK CORP COMMON STOCK USD1.0 | 0.040% | 74.470% |
| 534 | ALCOA CORP COMMON STOCK USD.01 | 0.040% | 74.510% |
| 535 | CITRIX SYSTEMS | 0.040% | 74.550% |
| 536 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | 0.040% | 74.590% |
| 537 | SALESFORCE.COM | 0.040% | 74.630% |
| 538 | ESSEX PROP TRUS | 0.040% | 74.670% |
| 539 | RENAISSANCE RE | 0.040% | 74.710% |
| 540 | CATALENT INC COMMON STOCK USD.01 | 0.040% | 74.750% |
| 541 | SPRINT CORP COMMON STOCK USD.01 | 0.040% | 74.790% |
| 542 | EAST WEST BANCORP INC COMMON STOCK USD.001 | 0.040% | 74.829% |
| 543 | ALLEGHANY CORP COMMON STOCK USD1.0 | 0.039% | 74.869% |
| 544 | VARIAN MEDICAL | 0.039% | 74.908% |
| 545 | CIRRUS LOGIC IN | 0.039% | 74.948% |
| 546 | LCI INDUSTRIES COMMON STOCK USD.01 | 0.039% | 74.987% |
| 547 | RED HAT INC COMMON STOCK USD.0001 | 0.039% | 75.026% |
| 548 | SEALED AIR CORP COMMON STOCK USD.1 | 0.039% | 75.066% |
| 549 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | 0.039% | 75.105% |
| 550 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.039% | 75.144% |
| 551 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | 0.039% | 75.183% |
| 552 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | 0.039% | 75.222% |
| 553 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | 0.039% | 75.261% |
| 554 | KLA TENCOR CORP COMMON STOCK USD.001 | 0.039% | 75.299% |
| 555 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | 0.039% | 75.338% |
| 556 | MASTEC INC | 0.039% | 75.377% |
| 557 | ENTERGY CORP | 0.039% | 75.415% |
| 558 | WYNN RESORTS LTD COMMON STOCK USD.01 | 0.038% | 75.453% |
| 559 | BIG LOTS INC COMMON STOCK USD.01 | 0.038% | 75.492% |
| 560 | WINTRUST FINANCIAL CORP COMMON STOCK | 0.038% | 75.530% |
| 561 | DELUXE CORP | 0.038% | 75.568% |
| 562 | AMEREN CORP | 0.038% | 75.606% |
| 563 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | 0.038% | 75.644% |
| 564 | EAGLE MATERIALS | 0.038% | 75.682% |
| 565 | CARTER S INC COMMON STOCK USD.01 | 0.038% | 75.720% |
| 566 | XL GROUP LTD | 0.038% | 75.757% |
| 567 | GLOBAL PAYMENTS INC COMMON STOCK | 0.038% | 75.795% |
| 568 | PAYCHEX INC | 0.037% | 75.832% |
| 569 | COHERENT INC | 0.037% | 75.870% |
| 570 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | 0.037% | 75.907% |
| 571 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | 0.037% | 75.945% |
| 572 | FIRSTENERGY CORP COMMON STOCK USD.1 | 0.037% | 75.982% |
| 573 | ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01 | 0.037% | 76.019% |
| 574 | COPART INC | 0.037% | 76.057% |
| 575 | CABOT CORP | 0.037% | 76.094% |
| 576 | AVERY DENNISON | 0.037% | 76.131% |
| 577 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | 0.037% | 76.168% |
| 578 | EXTENDED STAY AMERICA INC UNIT USD.01 | 0.037% | 76.205% |
| 579 | REALTY INCOME C | 0.037% | 76.242% |
| 580 | TARGA RESOURCES CORP COMMON STOCK USD.001 | 0.037% | 76.279% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 581 | POLYONE CORPORATION COMMON STOCK USD.01 | 0.037% | 76.316% |
| 582 | GRACO INC COMMON STOCK USD1.0 | 0.037% | 76.353% |
| 583 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01 | 0.037% | 76.390% |
| 584 | WOODWARD INC COMMON STOCK USD.00292 | 0.037% | 76.426% |
| 585 | BLUEBIRD BIO IN | 0.037% | 76.463% |
| 586 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | 0.037% | 76.500% |
| 587 | TRANSDIGM GROUP INC COMMON STOCK USD.01 | 0.037% | 76.536% |
| 588 | WATERS CORP | 0.036% | 76.573% |
| 589 | ZIONS BANCORP | 0.036% | 76.609% |
| 590 | PINNACLE FOODS INC COMMON STOCK USD.01 | 0.036% | 76.645% |
| 591 | MARVELL TECH GR | 0.036% | 76.681% |
| 592 | TEREX CORP | 0.036% | 76.718% |
| 593 | FMC CORP | 0.036% | 76.754% |
| 594 | CAMPBELL SOUP C | 0.036% | 76.790% |
| 595 | COPA HOLDINGS S | 0.036% | 76.826% |
| 596 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | 0.036% | 76.862% |
| 597 | CRANE CO | 0.036% | 76.898% |
| 598 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | 0.036% | 76.934% |
| 599 | TECHNIPFMC PLC | 0.036% | 76.970% |
| 600 | AMKOR TECHNOLOG | 0.036% | 77.006% |
| 601 | IAC/INTERACTIVECORP COMMON STOCK USD.001 | 0.036% | 77.042% |
| 602 | SERVICEMASTER G | 0.036% | 77.078% |
| 603 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01 | 0.036% | 77.114% |
| 604 | DONALDSON CO IN | 0.036% | 77.149% |
| 605 | NU SKIN ENTERPR | 0.036% | 77.185% |
| 606 | HOST HOTELS & | 0.035% | 77.220% |
| 607 | TIMKEN CO | 0.035% | 77.256% |
| 608 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | 0.035% | 77.291% |
| 609 | AUTOZONE INC COMMON STOCK USD.01 | 0.035% | 77.327% |
| 610 | AMERICAN HOMES 4 RENT A REIT USD.01 | 0.035% | 77.362% |
| 611 | AMERCO COMMON STOCK USD.25 | 0.035% | 77.397% |
| 612 | EVEREST RE GROU | 0.035% | 77.432% |
| 613 | ILG INC COMMON STOCK USD.01 | 0.035% | 77.468% |
| 614 | CORELOGIC INC COMMON STOCK USD1.0 | 0.035% | 77.503% |
| 615 | L BRANDS INC COMMON STOCK USD.5 | 0.035% | 77.538% |
| 616 | BANKUNITED INC COMMON STOCK USD.01 | 0.035% | 77.573% |
| 617 | UMPQUA HOLDINGS CORP COMMON STOCK | 0.035% | 77.609% |
| 618 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | 0.035% | 77.644% |
| 619 | FNB CORP COMMON STOCK USD.01 | 0.035% | 77.679% |
| 620 | NVR INC COMMON STOCK USD.01 | 0.035% | 77.713% |
| 621 | QORVO INC COMMON STOCK USD.0001 | 0.035% | 77.748% |
| 622 | ENERGEN CORP COMMON STOCK USD.01 | 0.035% | 77.783% |
| 623 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | 0.035% | 77.817% |
| 624 | CHENIERE ENERGY INC COMMON STOCK USD.003 | 0.035% | 77.852% |
| 625 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | 0.035% | 77.887% |
| 626 | HOME BANCSHARES INC COMMON STOCK USD.01 | 0.035% | 77.921% |
| 627 | CENTENNIAL RESO | 0.034% | 77.956% |
| 628 | ULTA BEAUTY INC COMMON STOCK USD.01 | 0.034% | 77.990% |
| 629 | HILLENBRAND INC COMMON STOCK | 0.034% | 78.024% |
| 630 | WHITE MOUNTAINS | 0.034% | 78.059% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 631 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | 0.034% | 78.093% |
| 632 | MURPHY USA INC COMMON STOCK | 0.034% | 78.127% |
| 633 | BRINK S CO/THE COMMON STOCK USD1.0 | 0.034% | 78.162% |
| 634 | MASCO CORP | 0.034% | 78.196% |
| 635 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | 0.034% | 78.230% |
| 636 | HASBRO INC | 0.034% | 78.264% |
| 637 | VIASAT INC COMMON STOCK USD.0001 | 0.034% | 78.298% |
| 638 | VALIDUS HOLDING | 0.034% | 78.332% |
| 639 | CMS ENERGY CORP | 0.034% | 78.366% |
| 640 | ILLUMINA INC | 0.034% | 78.399% |
| 641 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | 0.034% | 78.433% |
| 642 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01 | 0.034% | 78.467% |
| 643 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | 0.034% | 78.501% |
| 644 | RSP PERMIAN INC COMMON STOCK USD.01 | 0.034% | 78.534% |
| 645 | BROWN-FORMAN CO | 0.034% | 78.568% |
| 646 | TCF FINL CORP | 0.034% | 78.602% |
| 647 | TOLL BROTHERS INC COMMON STOCK USD.01 | 0.034% | 78.635% |
| 648 | CREE INC COMMON STOCK USD.00125 | 0.034% | 78.669% |
| 649 | HEALTHCARE TRUST OF AME CL A REIT USD.01 | 0.034% | 78.702% |
| 650 | FOOT LOCKER INC COMMON STOCK USD.01 | 0.034% | 78.736% |
| 651 | COLFAX CORP | 0.033% | 78.769% |
| 652 | LEUCADIA NATIONAL CORP COMMON STOCK USD1.0 | 0.033% | 78.803% |
| 653 | KEMPER CORP COMMON STOCK USD.1 | 0.033% | 78.836% |
| 654 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | 0.033% | 78.869% |
| 655 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | 0.033% | 78.902% |
| 656 | BIO TECHNE CORP COMMON STOCK USD.01 | 0.033% | 78.935% |
| 657 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | 0.033% | 78.968% |
| 658 | IBERIABANK CORP | 0.033% | 79.001% |
| 659 | KELLOGG CO | 0.033% | 79.034% |
| 660 | MICROCHIP TECHN | 0.033% | 79.067% |
| 661 | EPR PROPERTIES REIT USD.01 | 0.033% | 79.099% |
| 662 | LEGGETT + PLATT INC COMMON STOCK USD.01 | 0.033% | 79.132% |
| 663 | AXIS CAPITAL HO | 0.033% | 79.165% |
| 664 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | 0.033% | 79.197% |
| 665 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | 0.033% | 79.230% |
| 666 | SIGNET JEWELERS | 0.033% | 79.262% |
| 667 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | 0.032% | 79.295% |
| 668 | J2 GLOBAL INC COMMON STOCK USD.01 | 0.032% | 79.327% |
| 669 | HANCOCK HOLDING | 0.032% | 79.360% |
| 670 | CUBESMART REIT USD.01 | 0.032% | 79.392% |
| 671 | CIENA CORP COMMON STOCK USD.01 | 0.032% | 79.425% |
| 672 | SYNOPSIS INC | 0.032% | 79.457% |
| 673 | INVESTORS BANCORP INC COMMON STOCK USD.01 | 0.032% | 79.489% |
| 674 | SEAGATE TECHNOL | 0.032% | 79.522% |
| 675 | LINCOLN ELEC HL | 0.032% | 79.554% |
| 676 | VORNADO REALTY TRUST REIT USD.04 | 0.032% | 79.586% |
| 677 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001 | 0.032% | 79.618% |
| 678 | WPX ENERGY INC COMMON STOCK | 0.032% | 79.650% |
| 679 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | 0.032% | 79.682% |
| 680 | CABOT OIL & GAS | 0.032% | 79.715% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 681 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | 0.032% | 79.746% |
| 682 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | 0.032% | 79.778% |
| 683 | TECH DATA CORP COMMON STOCK USD.0015 | 0.032% | 79.810% |
| 684 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | 0.032% | 79.842% |
| 685 | INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01 | 0.032% | 79.873% |
| 686 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | 0.032% | 79.905% |
| 687 | CHURCH & DWIGHT | 0.032% | 79.937% |
| 688 | MSCI INC | 0.032% | 79.968% |
| 689 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | 0.032% | 80.000% |
| 690 | MSC INDUSTRIAL | 0.032% | 80.031% |
| 691 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | 0.032% | 80.063% |
| 692 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | 0.031% | 80.094% |
| 693 | NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01 | 0.031% | 80.126% |
| 694 | SPIRIT AIRLINES INC COMMON STOCK USD.0001 | 0.031% | 80.157% |
| 695 | ALLIANT ENERGY | 0.031% | 80.188% |
| 696 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | 0.031% | 80.220% |
| 697 | CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01 | 0.031% | 80.251% |
| 698 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | 0.031% | 80.282% |
| 699 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.031% | 80.313% |
| 700 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | 0.031% | 80.344% |
| 701 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | 0.031% | 80.375% |
| 702 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01 | 0.031% | 80.406% |
| 703 | WATSCO INC COMMON STOCK USD.5 | 0.031% | 80.437% |
| 704 | CRACKER BARREL | 0.031% | 80.468% |
| 705 | CENTERPOINT ENE | 0.031% | 80.499% |
| 706 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | 0.031% | 80.530% |
| 707 | INTL FLAVORS&FR | 0.031% | 80.561% |
| 708 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | 0.031% | 80.592% |
| 709 | ACUITY BRANDS INC COMMON STOCK USD.01 | 0.031% | 80.622% |
| 710 | DISH NETWORK | 0.031% | 80.653% |
| 711 | CYRUSONE INC REIT USD.01 | 0.031% | 80.684% |
| 712 | TEGNA INC COMMON STOCK USD1.0 | 0.031% | 80.714% |
| 713 | DUN + BRADSTREET CORP COMMON STOCK USD.01 | 0.031% | 80.745% |
| 714 | MAXIMUS INC COMMON STOCK | 0.031% | 80.776% |
| 715 | BANK OF HAWAII CORP COMMON STOCK USD.01 | 0.031% | 80.806% |
| 716 | OLD NATIONAL BANCORP COMMON STOCK | 0.031% | 80.837% |
| 717 | KIRBY CORP | 0.030% | 80.867% |
| 718 | PRA HEALTH SCIE | 0.030% | 80.898% |
| 719 | ALLEGIAN TRAVE | 0.030% | 80.928% |
| 720 | PATTERSON COS INC COMMON STOCK USD.01 | 0.030% | 80.958% |
| 721 | MOSAIC CO | 0.030% | 80.989% |
| 722 | VOYA FINANCIAL INC COMMON STOCK USD.01 | 0.030% | 81.019% |
| 723 | INTERDIGITAL IN | 0.030% | 81.049% |
| 724 | CLEAN HARBOR IN | 0.030% | 81.080% |
| 725 | REXNORD CORP COMMON STOCK USD.01 | 0.030% | 81.110% |
| 726 | CHILDRENS PLACE | 0.030% | 81.140% |
| 727 | LIBERTY VENTURES SER A TRACKING STK USD.01 | 0.030% | 81.170% |
| 728 | TARO PHARMACEUT | 0.030% | 81.200% |
| 729 | VALVOLINE INC COMMON STOCK USD.01 | 0.030% | 81.230% |
| 730 | KENNAMETAL INC COMMON STOCK USD1.25 | 0.030% | 81.259% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 731 | VANTIV INC CL A COMMON STOCK USD.00001 | 0.030% | 81.289% |
| 732 | SINCLAIR BROADC | 0.030% | 81.319% |
| 733 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | 0.030% | 81.349% |
| 734 | BARNES GROUP INC COMMON STOCK USD.01 | 0.030% | 81.379% |
| 735 | SILGAN HLDGS | 0.030% | 81.409% |
| 736 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | 0.030% | 81.438% |
| 737 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | 0.030% | 81.468% |
| 738 | ENSTAR GROUP LT | 0.030% | 81.497% |
| 739 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | 0.030% | 81.527% |
| 740 | HCP INC. | 0.030% | 81.557% |
| 741 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01 | 0.030% | 81.586% |
| 742 | LITHIA MOTORS INC CL A COMMON STOCK | 0.029% | 81.615% |
| 743 | EVERCORE PARTNE | 0.029% | 81.645% |
| 744 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | 0.029% | 81.674% |
| 745 | CDW CORP/DE COMMON STOCK USD.01 | 0.029% | 81.704% |
| 746 | BIOVERATIV INC COMMON STOCK USD.001 | 0.029% | 81.733% |
| 747 | FIRST SOLAR INC | 0.029% | 81.762% |
| 748 | RESMED INC | 0.029% | 81.791% |
| 749 | LEGG MASON INC COMMON STOCK USD.1 | 0.029% | 81.820% |
| 750 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.029% | 81.850% |
| 751 | SABRE CORP COMMON STOCK USD.01 | 0.029% | 81.879% |
| 752 | CHEMOURS CO/THE COMMON STOCK | 0.029% | 81.908% |
| 753 | BLOCK(H&R)INC | 0.029% | 81.937% |
| 754 | REGAL BELOIT CORP COMMON STOCK USD.01 | 0.029% | 81.966% |
| 755 | SUN COMMUNITIES INC REIT USD.01 | 0.029% | 81.995% |
| 756 | BED BATH & BEYO | 0.029% | 82.024% |
| 757 | BRIXMOR PROPERTY GROUP INC REIT USD.01 | 0.029% | 82.053% |
| 758 | CNO FINANCIAL | 0.029% | 82.081% |
| 759 | FLUOR CORP COMMON STOCK USD.01 | 0.029% | 82.110% |
| 760 | NATIONAL RETAIL PROPERTIES REIT USD.01 | 0.029% | 82.139% |
| 761 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | 0.029% | 82.168% |
| 762 | DOUGLAS EMMETT INC REIT USD.01 | 0.029% | 82.196% |
| 763 | SUMMIT MATERIALS INC CL A COMMON STOCK USD.01 | 0.029% | 82.225% |
| 764 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.029% | 82.253% |
| 765 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | 0.029% | 82.282% |
| 766 | CABLE ONE INC COMMON STOCK USD.01 | 0.029% | 82.310% |
| 767 | ASSOCD BANC-COR | 0.028% | 82.339% |
| 768 | BLACK KNIGHT INC COMMON STOCK | 0.028% | 82.367% |
| 769 | HUDSON PACIFIC PROPERTIES IN REIT USD.01 | 0.028% | 82.396% |
| 770 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | 0.028% | 82.424% |
| 771 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | 0.028% | 82.452% |
| 772 | WABTEC CORP COMMON STOCK USD.01 | 0.028% | 82.480% |
| 773 | MB FINANCIAL INC COMMON STOCK USD.01 | 0.028% | 82.508% |
| 774 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | 0.028% | 82.536% |
| 775 | SOUTH STATE CORP COMMON STOCK USD2.5 | 0.028% | 82.564% |
| 776 | F5 NETWORKS INC COMMON STOCK | 0.028% | 82.592% |
| 777 | GARTNER GROUP I | 0.028% | 82.620% |
| 778 | HIGHWOODS PROPE | 0.028% | 82.648% |
| 779 | VECTREN CORP COMMON STOCK | 0.028% | 82.676% |
| 780 | VISTRA ENERGY CORP COMMON STOCK | 0.028% | 82.704% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 781 | HERSHEY FOODS C | 0.028% | 82.732% |
| 782 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | 0.028% | 82.759% |
| 783 | WESTERN UNION CO COMMON STOCK USD.01 | 0.028% | 82.787% |
| 784 | DCT INDUSTRIAL TRUST INC REIT USD.01 | 0.028% | 82.815% |
| 785 | ON ASSIGNMENT INC COMMON STOCK USD.01 | 0.028% | 82.842% |
| 786 | FOREST CITY REALTY TRUST A REIT USD.01 | 0.028% | 82.870% |
| 787 | PARK HOTELS + RESORTS INC REIT USD.01 | 0.028% | 82.898% |
| 788 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | 0.028% | 82.925% |
| 789 | RALPH LAUREN CORP COMMON STOCK USD.01 | 0.028% | 82.953% |
| 790 | ALLETE INC | 0.028% | 82.980% |
| 791 | DAVE & BUSTER'S | 0.027% | 83.008% |
| 792 | BURLINGTON STORES INC COMMON STOCK USD.0001 | 0.027% | 83.035% |
| 793 | LIVANOVA PLC | 0.027% | 83.063% |
| 794 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | 0.027% | 83.090% |
| 795 | J + J SNACK FOODS CORP COMMON STOCK | 0.027% | 83.117% |
| 796 | GRUBHUB INC COMMON STOCK USD.0001 | 0.027% | 83.145% |
| 797 | GRAMERCY PROPERTY TRUST REIT USD.01 | 0.027% | 83.172% |
| 798 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | 0.027% | 83.199% |
| 799 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | 0.027% | 83.226% |
| 800 | VERISIGN | 0.027% | 83.254% |
| 801 | VISHAY INTERTEC | 0.027% | 83.281% |
| 802 | STERIS PLC | 0.027% | 83.308% |
| 803 | CNX RESOURCES CORP COMMON STOCK USD.01 | 0.027% | 83.335% |
| 804 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | 0.027% | 83.362% |
| 805 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | 0.027% | 83.389% |
| 806 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | 0.027% | 83.416% |
| 807 | SNYDERS LANCE INC COMMON STOCK USD.833 | 0.027% | 83.443% |
| 808 | DOMTAR CORP USD | 0.027% | 83.470% |
| 809 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | 0.027% | 83.497% |
| 810 | AXALTA COATING | 0.027% | 83.524% |
| 811 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | 0.027% | 83.551% |
| 812 | REGENCY CENTERS CORP REIT USD.01 | 0.027% | 83.578% |
| 813 | HERBALIFE LTD COMMON STOCK USD.002 | 0.027% | 83.605% |
| 814 | TRI POINTE GROUP INC COMMON STOCK USD.01 | 0.027% | 83.632% |
| 815 | WESCO INTERNATI | 0.027% | 83.659% |
| 816 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | 0.027% | 83.686% |
| 817 | CONVERGYS CORP COMMON STOCK | 0.027% | 83.712% |
| 818 | PERKINELMER INC COMMON STOCK USD1.0 | 0.027% | 83.739% |
| 819 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | 0.027% | 83.766% |
| 820 | POPULAR INC COMMON STOCK USD.01 | 0.027% | 83.792% |
| 821 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | 0.026% | 83.819% |
| 822 | ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.026% | 83.845% |
| 823 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | 0.026% | 83.872% |
| 824 | CDK GLOBAL INC COMMON STOCK USD.01 | 0.026% | 83.898% |
| 825 | TENNECO AUTOMOT | 0.026% | 83.924% |
| 826 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | 0.026% | 83.951% |
| 827 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | 0.026% | 83.977% |
| 828 | STORE CAPITAL CORP REIT USD.01 | 0.026% | 84.003% |
| 829 | CORESITE REALTY CORP REIT USD.01 | 0.026% | 84.029% |
| 830 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | 0.026% | 84.055% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 831 | SEI INVESTMENT | 0.026% | 84.081% |
| 832 | TRANSUNION COMMON STOCK USD.01 | 0.026% | 84.108% |
| 833 | ZYNGA INC CL A COMMON STOCK USD.00000625 | 0.026% | 84.134% |
| 834 | FERRO CORP | 0.026% | 84.160% |
| 835 | FERROGLOBE PLC | 0.026% | 84.185% |
| 836 | LIONS GATE ENTERTAINMENT B COMMON STOCK | 0.026% | 84.211% |
| 837 | TRIMBLE INC COMMON STOCK | 0.026% | 84.237% |
| 838 | MORNINGSTAR INC COMMON STOCK | 0.026% | 84.263% |
| 839 | CONDUENT INC COMMON STOCK USD.01 | 0.026% | 84.289% |
| 840 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | 0.026% | 84.315% |
| 841 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | 0.026% | 84.341% |
| 842 | HERMAN MILLER I | 0.026% | 84.366% |
| 843 | BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01 | 0.026% | 84.392% |
| 844 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1 | 0.026% | 84.418% |
| 845 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | 0.026% | 84.443% |
| 846 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | 0.026% | 84.469% |
| 847 | MDU RES GROUP I | 0.026% | 84.495% |
| 848 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | 0.026% | 84.520% |
| 849 | SL GREEN REALTY | 0.026% | 84.546% |
| 850 | TRINSEO SA | 0.025% | 84.571% |
| 851 | GLACIER BANCORP INC COMMON STOCK USD.01 | 0.025% | 84.597% |
| 852 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | 0.025% | 84.622% |
| 853 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | 0.025% | 84.648% |
| 854 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | 0.025% | 84.673% |
| 855 | TRANSOCEAN LTD | 0.025% | 84.698% |
| 856 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | 0.025% | 84.724% |
| 857 | MATTEL INC COMMON STOCK USD1.0 | 0.025% | 84.749% |
| 858 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | 0.025% | 84.774% |
| 859 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | 0.025% | 84.800% |
| 860 | BRUKER CORP COMMON STOCK USD.01 | 0.025% | 84.825% |
| 861 | BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | 0.025% | 84.850% |
| 862 | HELMERICH & PAY | 0.025% | 84.875% |
| 863 | HRG GROUP INC COMMON STOCK USD.01 | 0.025% | 84.901% |
| 864 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | 0.025% | 84.926% |
| 865 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | 0.025% | 84.951% |
| 866 | WORTHINGTON IND | 0.025% | 84.976% |
| 867 | AQUA AMERICA INC COMMON STOCK USD.5 | 0.025% | 85.001% |
| 868 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | 0.025% | 85.026% |
| 869 | UDR INC REIT USD.01 | 0.025% | 85.051% |
| 870 | PINNACLE WEST CAPITAL COMMON STOCK | 0.025% | 85.076% |
| 871 | EXTRA SPACE STO | 0.025% | 85.101% |
| 872 | ENERSYS COMMON STOCK USD.01 | 0.025% | 85.126% |
| 873 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | 0.025% | 85.151% |
| 874 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | 0.025% | 85.176% |
| 875 | ANTERO RESOURCES CORP COMMON STOCK USD.01 | 0.025% | 85.201% |
| 876 | MEREDITH CORP | 0.025% | 85.226% |
| 877 | SKYWEST INC COMMON STOCK | 0.025% | 85.251% |
| 878 | DUKE REALTY CORP REIT USD.01 | 0.025% | 85.276% |
| 879 | LITTELFUSE INC COMMON STOCK USD.01 | 0.025% | 85.301% |
| 880 | NEWMARKET CORP COMMON STOCK | 0.025% | 85.326% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 881 | RBC BEARINGS INC COMMON STOCK USD.01 | 0.025% | 85.351% |
| 882 | CIT GROUP INC COMMON STOCK USD.01 | 0.025% | 85.376% |
| 883 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | 0.025% | 85.400% |
| 884 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | 0.025% | 85.425% |
| 885 | ICU MEDICAL INC COMMON STOCK USD.1 | 0.025% | 85.450% |
| 886 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | 0.025% | 85.474% |
| 887 | MOOG INC CLASS A COMMON STOCK USD1.0 | 0.025% | 85.499% |
| 888 | JANUS HENDERSON | 0.025% | 85.524% |
| 889 | OWENS-ILLINOIS | 0.025% | 85.548% |
| 890 | FIRST MERCHANTS CORP COMMON STOCK | 0.025% | 85.573% |
| 891 | BUFFALO WILD WINGS INC COMMON STOCK | 0.025% | 85.597% |
| 892 | UNIVAR INC COMMON STOCK USD.01 | 0.025% | 85.622% |
| 893 | KLX INC COMMON STOCK USD.01 | 0.025% | 85.646% |
| 894 | WENDY S CO/THE COMMON STOCK USD.1 | 0.024% | 85.671% |
| 895 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | 0.024% | 85.695% |
| 896 | VAIL RESORTS | 0.024% | 85.720% |
| 897 | SOTHEBY S COMMON STOCK USD.01 | 0.024% | 85.744% |
| 898 | II VI INC COMMON STOCK | 0.024% | 85.768% |
| 899 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | 0.024% | 85.792% |
| 900 | IRON MOUNTAIN INC REIT USD.01 | 0.024% | 85.817% |
| 901 | IDACORP INC COMMON STOCK | 0.024% | 85.841% |
| 902 | LIBERTY PROPERTY TRUST REIT USD.001 | 0.024% | 85.865% |
| 903 | AARON S INC COMMON STOCK USD.5 | 0.024% | 85.889% |
| 904 | B+G FOODS INC COMMON STOCK USD.01 | 0.024% | 85.913% |
| 905 | EHOSTAR CORP A COMMON STOCK USD.001 | 0.024% | 85.937% |
| 906 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | 0.024% | 85.961% |
| 907 | NORDSON CORP COMMON STOCK | 0.024% | 85.985% |
| 908 | SIGNATURE BANK COMMON STOCK USD.01 | 0.024% | 86.009% |
| 909 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV | 0.024% | 86.033% |
| 910 | FIRSTCASH INC COMMON STOCK USD.01 | 0.024% | 86.057% |
| 911 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | 0.024% | 86.081% |
| 912 | FEDERAL REALTY INVS TRUST REIT USD.01 | 0.024% | 86.105% |
| 913 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | 0.024% | 86.129% |
| 914 | DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01 | 0.024% | 86.153% |
| 915 | HOSPITALITY PROPERTIES TRUST REIT USD.01 | 0.024% | 86.177% |
| 916 | ATHENAHEALTH IN | 0.024% | 86.201% |
| 917 | PROASSURANCE CORP COMMON STOCK USD.01 | 0.024% | 86.224% |
| 918 | LENDINGTREE INC COMMON STOCK USD.01 | 0.024% | 86.248% |
| 919 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | 0.024% | 86.272% |
| 920 | COHEN + STEERS INC COMMON STOCK USD.01 | 0.024% | 86.296% |
| 921 | ROGERS CORP COMMON STOCK USD1.0 | 0.024% | 86.319% |
| 922 | WEATHERFORD INT | 0.024% | 86.343% |
| 923 | VERINT SYSTEMS | 0.024% | 86.366% |
| 924 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | 0.024% | 86.390% |
| 925 | NAVISTAR INTL C | 0.024% | 86.413% |
| 926 | MEDICAL PROPERTIES TRUST INC REIT USD.001 | 0.023% | 86.437% |
| 927 | SCIENTIFIC GAME | 0.023% | 86.460% |
| 928 | CALLON PETROLEUM CO COMMON STOCK USD.01 | 0.023% | 86.484% |
| 929 | TETRA TECH INC COMMON STOCK USD.01 | 0.023% | 86.507% |
| 930 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | 0.023% | 86.531% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 931 | LANDSTAR SYSTEM | 0.023% | 86.554% |
| 932 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | 0.023% | 86.577% |
| 933 | INVITATION HOMES INC REIT USD.01 | 0.023% | 86.600% |
| 934 | AKORN INC COMMON STOCK | 0.023% | 86.624% |
| 935 | HANESBRANDS INC COMMON STOCK USD.01 | 0.023% | 86.647% |
| 936 | ATMOS ENERGY CO | 0.023% | 86.670% |
| 937 | CHEMED CORP COMMON STOCK USD1.0 | 0.023% | 86.693% |
| 938 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | 0.023% | 86.716% |
| 939 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | 0.023% | 86.739% |
| 940 | HERC HOLDINGS INC COMMON STOCK USD.01 | 0.023% | 86.762% |
| 941 | NEW YORK TIMES | 0.023% | 86.785% |
| 942 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | 0.023% | 86.808% |
| 943 | VALLEY NATIONAL BANCORP COMMON STOCK | 0.023% | 86.831% |
| 944 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01 | 0.023% | 86.854% |
| 945 | TRIPADVISOR INC COMMON STOCK USD.001 | 0.023% | 86.877% |
| 946 | BANCORPSOUTH BANK COMMON STOCK | 0.023% | 86.900% |
| 947 | CAMBREX CORP COMMON STOCK USD.1 | 0.023% | 86.922% |
| 948 | CROWN HOLDINGS INC COMMON STOCK USD5.0 | 0.023% | 86.945% |
| 949 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | 0.023% | 86.968% |
| 950 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | 0.023% | 86.991% |
| 951 | NEWS CORP CLASS A COMMON STOCK USD.01 | 0.023% | 87.013% |
| 952 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | 0.023% | 87.036% |
| 953 | RENASANT CORP COMMON STOCK USD5.0 | 0.023% | 87.058% |
| 954 | EPAM SYSTEMS INC COMMON STOCK USD.001 | 0.023% | 87.081% |
| 955 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | 0.023% | 87.103% |
| 956 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | 0.023% | 87.126% |
| 957 | KIMCO REALTY | 0.023% | 87.148% |
| 958 | MERITAGE HOMES CORP COMMON STOCK USD.01 | 0.022% | 87.171% |
| 959 | TELETECH HOLDIN | 0.022% | 87.193% |
| 960 | GREIF INC CL A COMMON STOCK | 0.022% | 87.216% |
| 961 | QEP RESOURCES INC COMMON STOCK USD.01 | 0.022% | 87.238% |
| 962 | GLOBUS MEDICAL | 0.022% | 87.261% |
| 963 | GREAT PLAINS ENERGY INC COMMON STOCK | 0.022% | 87.283% |
| 964 | CARPENTER TECH | 0.022% | 87.305% |
| 965 | HOPE BANCORP INC COMMON STOCK USD.001 | 0.022% | 87.328% |
| 966 | LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0 | 0.022% | 87.350% |
| 967 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 0.022% | 87.372% |
| 968 | BAKER HUGHES A GE CO COMMON STOCK USD.0001 | 0.022% | 87.395% |
| 969 | ANIXTER INTL IN | 0.022% | 87.417% |
| 970 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | 0.022% | 87.439% |
| 971 | SENIOR HOUSING PROP TRUST REIT USD.01 | 0.022% | 87.461% |
| 972 | MASONITE INTERNATIONAL CORP COMMON STOCK | 0.022% | 87.484% |
| 973 | NORDSTROM INC COMMON STOCK | 0.022% | 87.506% |
| 974 | BWX TECHNOLOGIES INC COMMON STOCK USD.01 | 0.022% | 87.528% |
| 975 | DOMINO S PIZZA INC COMMON STOCK USD.01 | 0.022% | 87.550% |
| 976 | MATADOR RESOURCES CO COMMON STOCK USD.01 | 0.022% | 87.572% |
| 977 | TOPBUILD CORP COMMON STOCK | 0.022% | 87.594% |
| 978 | KAPSTONE PAPER | 0.022% | 87.616% |
| 979 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | 0.022% | 87.638% |
| 980 | BLACK HILLS CORP COMMON STOCK USD1.0 | 0.022% | 87.660% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 981 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | 0.022% | 87.682% |
| 982 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | 0.022% | 87.704% |
| 983 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | 0.022% | 87.726% |
| 984 | WABCO HOLDINGS INC COMMON STOCK USD.01 | 0.022% | 87.748% |
| 985 | FACTSET RESEARC | 0.022% | 87.769% |
| 986 | LULULEMON | 0.022% | 87.791% |
| 987 | APPLE HOSPITALITY REIT INC REIT NPV | 0.022% | 87.813% |
| 988 | CVB FINANCIAL CORP COMMON STOCK | 0.022% | 87.835% |
| 989 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | 0.022% | 87.856% |
| 990 | HEALTHCARE REALTY TRUST INC REIT USD.01 | 0.022% | 87.878% |
| 991 | RLI CORP COMMON STOCK USD1.0 | 0.022% | 87.900% |
| 992 | HALYARD HEALTH INC COMMON STOCK USD.01 | 0.022% | 87.921% |
| 993 | GRAHAM HOLDINGS | 0.022% | 87.943% |
| 994 | ACXIOM CORP COMMON STOCK USD.1 | 0.022% | 87.965% |
| 995 | HAEMONETICS COR | 0.022% | 87.986% |
| 996 | GATX CORP | 0.022% | 88.008% |
| 997 | LANCASTER COLON | 0.022% | 88.029% |
| 998 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001 | 0.022% | 88.051% |
| 999 | TESLA INC COMMON STOCK USD.001 | 0.021% | 88.072% |
| 1000 | PRICESMART INC | 0.021% | 88.094% |
| 1001 | COTIVITI HOLDINGS INC COMMON STOCK USD.001 | 0.021% | 88.115% |
| 1002 | PDC ENERGY INC COMMON STOCK USD.01 | 0.021% | 88.137% |
| 1003 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | 0.021% | 88.158% |
| 1004 | HAWAIIAN ELECTRIC INDS COMMON STOCK | 0.021% | 88.180% |
| 1005 | COVANTA HOLDING CORP COMMON STOCK USD.1 | 0.021% | 88.201% |
| 1006 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | 0.021% | 88.223% |
| 1007 | MERCURY GENERAL | 0.021% | 88.244% |
| 1008 | WGL HOLDINGS INC COMMON STOCK | 0.021% | 88.265% |
| 1009 | TRUSTMARK CORP COMMON STOCK | 0.021% | 88.287% |
| 1010 | ENSCO PLC CLASS | 0.021% | 88.308% |
| 1011 | GRANITE CONST | 0.021% | 88.330% |
| 1012 | OASIS PETROLEUM INC COMMON STOCK USD.01 | 0.021% | 88.351% |
| 1013 | PATRICK INDUSTRIES INC COMMON STOCK | 0.021% | 88.372% |
| 1014 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | 0.021% | 88.394% |
| 1015 | COGNEX CORP | 0.021% | 88.415% |
| 1016 | UNIFIRST CORP/MA COMMON STOCK USD.1 | 0.021% | 88.436% |
| 1017 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01 | 0.021% | 88.457% |
| 1018 | ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.021% | 88.478% |
| 1019 | RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01 | 0.021% | 88.499% |
| 1020 | WALKER + DUNLOP INC COMMON STOCK | 0.021% | 88.520% |
| 1021 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001 | 0.021% | 88.541% |
| 1022 | NATIONAL GENERA | 0.021% | 88.562% |
| 1023 | OGE ENERGY CORP COMMON STOCK USD.01 | 0.021% | 88.583% |
| 1024 | ASPEN INSURANCE | 0.021% | 88.604% |
| 1025 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | 0.021% | 88.625% |
| 1026 | BERRY GLOBAL GROUP INC COMMON STOCK USD.01 | 0.021% | 88.646% |
| 1027 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | 0.021% | 88.667% |
| 1028 | SANMINA CORP COMMON STOCK USD.01 | 0.021% | 88.688% |
| 1029 | COMMERCIAL METALS CO COMMON STOCK USD.01 | 0.021% | 88.708% |
| 1030 | ONE GAS INC COMMON STOCK | 0.021% | 88.729% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1031 | BALCHEM CORP COMMON STOCK USD.0667 | 0.021% | 88.750% |
| 1032 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | 0.021% | 88.771% |
| 1033 | ABM INDUSTRIES INC COMMON STOCK USD.01 | 0.021% | 88.791% |
| 1034 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | 0.020% | 88.812% |
| 1035 | CALERES INC COMMON STOCK USD.01 | 0.020% | 88.832% |
| 1036 | TRIBUNE MEDIA C | 0.020% | 88.852% |
| 1037 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | 0.020% | 88.873% |
| 1038 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | 0.020% | 88.893% |
| 1039 | MEDNAX INC | 0.020% | 88.913% |
| 1040 | UGI CORP COMMON STOCK | 0.020% | 88.934% |
| 1041 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | 0.020% | 88.954% |
| 1042 | CAL MAINE FOODS INC COMMON STOCK USD.01 | 0.020% | 88.974% |
| 1043 | CAMDEN PROPERTY | 0.020% | 88.994% |
| 1044 | HFF INC CLASS A COMMON STOCK USD.01 | 0.020% | 89.014% |
| 1045 | NUVASIVE INC COMMON STOCK USD.001 | 0.020% | 89.034% |
| 1046 | LA Z BOY INC COMMON STOCK USD1.0 | 0.020% | 89.054% |
| 1047 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | 0.020% | 89.074% |
| 1048 | VAREX IMAGING CORP COMMON STOCK USD.01 | 0.020% | 89.094% |
| 1049 | INTEGRATED DEVI | 0.020% | 89.114% |
| 1050 | ARCH COAL INC A COMMON STOCK USD.01 | 0.020% | 89.134% |
| 1051 | SEABOARD CORP COMMON STOCK USD1.0 | 0.020% | 89.154% |
| 1052 | LOGMEIN INC COMMON STOCK USD.01 | 0.020% | 89.174% |
| 1053 | COOPER TIRE&RUB | 0.020% | 89.194% |
| 1054 | MASIMO CORP COMMON STOCK USD.001 | 0.020% | 89.214% |
| 1055 | KOSMOS ENERGY L | 0.020% | 89.233% |
| 1056 | LIFEPOINT HOSPI | 0.020% | 89.253% |
| 1057 | NCR CORP | 0.020% | 89.273% |
| 1058 | H.B. FULLER CO. COMMON STOCK USD1.0 | 0.020% | 89.293% |
| 1059 | SIRIUS XM HOLDINGS INC COMMON STOCK USD.001 | 0.020% | 89.312% |
| 1060 | DILLARD DEPT ST | 0.020% | 89.332% |
| 1061 | STAMPS.COM INC COMMON STOCK USD.001 | 0.020% | 89.352% |
| 1062 | HD SUPPLY HOLDINGS INC COMMON STOCK USD.01 | 0.020% | 89.371% |
| 1063 | SYMANTEC CORP | 0.020% | 89.391% |
| 1064 | EQUITY LIFESTYLE PROPERTIES REIT USD.01 | 0.020% | 89.411% |
| 1065 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | 0.020% | 89.430% |
| 1066 | MSA SAFETY INC COMMON STOCK | 0.020% | 89.450% |
| 1067 | FRESH DEL MONTE | 0.019% | 89.469% |
| 1068 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | 0.019% | 89.489% |
| 1069 | MACERICH CO | 0.019% | 89.508% |
| 1070 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.019% | 89.528% |
| 1071 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | 0.019% | 89.547% |
| 1072 | REALPAGE INC COMMON STOCK USD.001 | 0.019% | 89.566% |
| 1073 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | 0.019% | 89.586% |
| 1074 | GANNETT CO INC COMMON STOCK USD.01 | 0.019% | 89.605% |
| 1075 | INTERFACE INC COMMON STOCK USD.1 | 0.019% | 89.624% |
| 1076 | CALIFORNIA WATE | 0.019% | 89.643% |
| 1077 | PLANTRONICS INC COMMON STOCK USD.01 | 0.019% | 89.662% |
| 1078 | SEMGROUP CORP CLASS A COMMON STOCK | 0.019% | 89.681% |
| 1079 | RLJ LODGING TRUST REIT | 0.019% | 89.701% |
| 1080 | POOL CORP COMMON STOCK USD.001 | 0.019% | 89.720% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1081 | SM ENERGY CO COMMON STOCK USD.01 | 0.019% | 89.739% |
| 1082 | FIRST INDL REAL | 0.019% | 89.758% |
| 1083 | HOULIHAN LOKEY INC COMMON STOCK USD.001 | 0.019% | 89.777% |
| 1084 | PHYSICIANS REALTY TRUST REIT USD.01 | 0.019% | 89.796% |
| 1085 | BANNER CORPORATION COMMON STOCK USD.01 | 0.019% | 89.815% |
| 1086 | KRONOS WORLDWIDE INC COMMON STOCK USD.01 | 0.019% | 89.834% |
| 1087 | GEN COMMUNICATI | 0.019% | 89.853% |
| 1088 | TRITON INTERNAT | 0.019% | 89.872% |
| 1089 | AMERICAN WOODMARK CORP COMMON STOCK | 0.019% | 89.891% |
| 1090 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | 0.019% | 89.910% |
| 1091 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | 0.019% | 89.929% |
| 1092 | ARMSTRONG WORLD | 0.019% | 89.948% |
| 1093 | MUELLER INDS IN | 0.019% | 89.967% |
| 1094 | EQUITY COMMONWEALTH REIT USD.01 | 0.019% | 89.985% |
| 1095 | CORE LABORATORI | 0.019% | 90.004% |
| 1096 | JUNO THERAPEUTICS INC COMMON STOCK USD.0001 | 0.019% | 90.023% |
| 1097 | KULICKE&SOFFA I | 0.019% | 90.041% |
| 1098 | TREX COMPANY INC COMMON STOCK USD.01 | 0.019% | 90.060% |
| 1099 | EXELIXIS INC | 0.019% | 90.079% |
| 1100 | CARS.COM INC COMMON STOCK USD.01 | 0.019% | 90.098% |
| 1101 | NEENAH PAPER INC COMMON STOCK USD.01 | 0.019% | 90.116% |
| 1102 | TORO CO | 0.019% | 90.135% |
| 1103 | BRADY(WH) | 0.019% | 90.153% |
| 1104 | JBG SMITH PROPERTIES REIT USD.01 | 0.019% | 90.172% |
| 1105 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | 0.019% | 90.190% |
| 1106 | ITRON INC | 0.018% | 90.209% |
| 1107 | EDUCATION REALTY TRUST INC REIT USD.01 | 0.018% | 90.227% |
| 1108 | VERSUM MATERIALS INC COMMON STOCK USD1.0 | 0.018% | 90.246% |
| 1109 | KBR INC COMMON STOCK USD.001 | 0.018% | 90.264% |
| 1110 | FINISAR CORPORATION COMMON STOCK USD.001 | 0.018% | 90.283% |
| 1111 | COUSINS PROPERTIES INC REIT USD1.0 | 0.018% | 90.301% |
| 1112 | TIVITY HEALTH INC COMMON STOCK USD.001 | 0.018% | 90.319% |
| 1113 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.018% | 90.338% |
| 1114 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | 0.018% | 90.356% |
| 1115 | SILICON LABORAT | 0.018% | 90.374% |
| 1116 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | 0.018% | 90.393% |
| 1117 | GAMING AND LEISURE PROPERTIE REIT | 0.018% | 90.411% |
| 1118 | CHIPOTLE MEXICA | 0.018% | 90.429% |
| 1119 | VONAGE HLDGS CO | 0.018% | 90.447% |
| 1120 | INGEVITY CORP COMMON STOCK USD.01 | 0.018% | 90.465% |
| 1121 | LIFE STORAGE INC REIT USD.01 | 0.018% | 90.483% |
| 1122 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | 0.018% | 90.501% |
| 1123 | RANGE RESOURCES CORP COMMON STOCK USD.01 | 0.018% | 90.519% |
| 1124 | CENTERSTATE BANK CORP COMMON STOCK USD.01 | 0.018% | 90.537% |
| 1125 | MUELLER WATER P | 0.018% | 90.555% |
| 1126 | KILROY REALTY C | 0.018% | 90.573% |
| 1127 | APARTMENT INVT + MGMT CO A REIT USD.01 | 0.018% | 90.591% |
| 1128 | ACI WORLDWIDE INC COMMON STOCK USD.005 | 0.018% | 90.609% |
| 1129 | TRIUMPH GROUP I | 0.018% | 90.627% |
| 1130 | SPIRE INC COMMON STOCK USD1.0 | 0.018% | 90.645% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1131 | PNM RESOURCES I | 0.018% | 90.663% |
| 1132 | WEIGHT WATCHERS INTL INC COMMON STOCK | 0.018% | 90.681% |
| 1133 | NISOURCE INC | 0.018% | 90.699% |
| 1134 | AIRCASTLE LTD | 0.018% | 90.716% |
| 1135 | WEINGARTEN REALTY INVESTORS REIT USD.03 | 0.018% | 90.734% |
| 1136 | RYMAN HOSPITALITY PROPERTIES REIT USD.01 | 0.018% | 90.752% |
| 1137 | ALLEGION PLC | 0.018% | 90.770% |
| 1138 | FBL FINANCIAL G | 0.018% | 90.788% |
| 1139 | HNI CORP | 0.018% | 90.805% |
| 1140 | ROWAN COMPANIES | 0.018% | 90.823% |
| 1141 | TAUBMAN CENTERS INC REIT USD.01 | 0.018% | 90.841% |
| 1142 | UBIQUITI NETWORKS INC COMMON STOCK USD.001 | 0.018% | 90.858% |
| 1143 | PS BUSINESS PARKS INC/CA REIT USD.01 | 0.018% | 90.876% |
| 1144 | TIVO CORP COMMON STOCK USD.001 | 0.018% | 90.894% |
| 1145 | FTI CONSULTING INC COMMON STOCK USD.01 | 0.018% | 90.911% |
| 1146 | ARCBEST CORP COMMON STOCK USD.01 | 0.018% | 90.929% |
| 1147 | SERVICENOW INC COMMON STOCK USD.001 | 0.018% | 90.946% |
| 1148 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01 | 0.018% | 90.964% |
| 1149 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | 0.018% | 90.981% |
| 1150 | SUNSTONE HOTEL | 0.018% | 90.999% |
| 1151 | AES CORP COMMON STOCK USD.01 | 0.018% | 91.017% |
| 1152 | THIRD POINT REI | 0.017% | 91.034% |
| 1153 | AAR CORP | 0.017% | 91.051% |
| 1154 | PARAMOUNT GROUP INC REIT USD.01 | 0.017% | 91.069% |
| 1155 | PLEXUS CORP COMMON STOCK USD.01 | 0.017% | 91.086% |
| 1156 | HORIZON PHARMA | 0.017% | 91.103% |
| 1157 | CAPITAL BANK FINANCIAL CL A COMMON STOCK | 0.017% | 91.121% |
| 1158 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | 0.017% | 91.138% |
| 1159 | OCEANEERING INT | 0.017% | 91.155% |
| 1160 | AMERIS BANCORP COMMON STOCK USD1.0 | 0.017% | 91.172% |
| 1161 | GUESS? INC COMMON STOCK USD.01 | 0.017% | 91.190% |
| 1162 | HELEN OF TROY C | 0.017% | 91.207% |
| 1163 | ERIE INDEMNITY COMPANY CL A COMMON STOCK | 0.017% | 91.224% |
| 1164 | STERICYCLE INC COMMON STOCK USD.01 | 0.017% | 91.241% |
| 1165 | MDC HOLDINGS INC COMMON STOCK USD.01 | 0.017% | 91.258% |
| 1166 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01 | 0.017% | 91.275% |
| 1167 | GENTHERM INC COMMON STOCK | 0.017% | 91.292% |
| 1168 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | 0.017% | 91.309% |
| 1169 | SPIRIT REALTY CAPITAL INC REIT USD.01 | 0.017% | 91.326% |
| 1170 | OFFICE DEPOT IN | 0.017% | 91.343% |
| 1171 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | 0.017% | 91.360% |
| 1172 | COCA-COLA BOTTL | 0.017% | 91.377% |
| 1173 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | 0.017% | 91.393% |
| 1174 | LA QUINTA HOLDINGS INC COMMON STOCK USD.01 | 0.017% | 91.410% |
| 1175 | EAGLE BANCORP INC COMMON STOCK USD.01 | 0.017% | 91.427% |
| 1176 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | 0.017% | 91.444% |
| 1177 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | 0.017% | 91.461% |
| 1178 | H&E EQUIPMENT S | 0.017% | 91.478% |
| 1179 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | 0.017% | 91.494% |
| 1180 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.017% | 91.511% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1181 | TRINET GROUP INC COMMON STOCK USD.000025 | 0.017% | 91.528% |
| 1182 | CORPORATE OFFICE PROPERTIES REIT USD.01 | 0.017% | 91.544% |
| 1183 | EASTGROUP PROPERTIES INC REIT | 0.017% | 91.561% |
| 1184 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | 0.017% | 91.578% |
| 1185 | HEICO CORP CLASS A COMMON STOCK USD.01 | 0.017% | 91.594% |
| 1186 | ENVISION HEALTHCARE CORP COMMON STOCK | 0.017% | 91.611% |
| 1187 | METHODE ELEC IN | 0.017% | 91.627% |
| 1188 | MICHAELS COS INC/THE COMMON STOCK USD.06775 | 0.017% | 91.644% |
| 1189 | JACK IN THE BOX INC COMMON STOCK USD.01 | 0.017% | 91.660% |
| 1190 | MCDERMOTT INTL | 0.016% | 91.677% |
| 1191 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.016% | 91.693% |
| 1192 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | 0.016% | 91.710% |
| 1193 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | 0.016% | 91.726% |
| 1194 | AVISTA CORP | 0.016% | 91.742% |
| 1195 | ROLLINS INC | 0.016% | 91.759% |
| 1196 | HEALTHCARE SERV | 0.016% | 91.775% |
| 1197 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.016% | 91.791% |
| 1198 | SPX FLOW INC COMMON STOCK USD.01 | 0.016% | 91.808% |
| 1199 | CSRA INC COMMON STOCK USD.001 | 0.016% | 91.824% |
| 1200 | AVANGRID INC COMMON STOCK USD.01 | 0.016% | 91.840% |
| 1201 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01 | 0.016% | 91.856% |
| 1202 | AMER NATL INS | 0.016% | 91.873% |
| 1203 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | 0.016% | 91.889% |
| 1204 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | 0.016% | 91.905% |
| 1205 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | 0.016% | 91.921% |
| 1206 | FIRST FINANCIAL BANCORP COMMON STOCK | 0.016% | 91.937% |
| 1207 | NELNET INC CL A COMMON STOCK USD.01 | 0.016% | 91.953% |
| 1208 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | 0.016% | 91.970% |
| 1209 | KB HOME COMMON STOCK USD1.0 | 0.016% | 91.986% |
| 1210 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | 0.016% | 92.002% |
| 1211 | GROUP 1 AUTO | 0.016% | 92.018% |
| 1212 | SEMTECH CORP | 0.016% | 92.034% |
| 1213 | EBIX INC COMMON STOCK USD.1 | 0.016% | 92.050% |
| 1214 | ACORDA THERAPEU | 0.016% | 92.066% |
| 1215 | DRIL QUIP INC | 0.016% | 92.082% |
| 1216 | PREMIER INC CLASS A COMMON STOCK USD.01 | 0.016% | 92.098% |
| 1217 | KRATON CORP COMMON STOCK USD.01 | 0.016% | 92.114% |
| 1218 | MYRIAD GENETICS | 0.016% | 92.130% |
| 1219 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | 0.016% | 92.146% |
| 1220 | GMS INC COMMON STOCK USD.01 | 0.016% | 92.162% |
| 1221 | AVX CORP COMMON STOCK USD.01 | 0.016% | 92.178% |
| 1222 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | 0.016% | 92.193% |
| 1223 | HARSCO CORP | 0.016% | 92.209% |
| 1224 | AMC NETWORKS INC A COMMON STOCK | 0.016% | 92.225% |
| 1225 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | 0.016% | 92.241% |
| 1226 | STEPAN CO COMMON STOCK USD1.0 | 0.016% | 92.256% |
| 1227 | SABRA HEALTH CARE REIT INC REIT USD.01 | 0.016% | 92.272% |
| 1228 | EMPIRE STATE RE | 0.016% | 92.288% |
| 1229 | LASALLE HOTEL PROPERTIES REIT USD.01 | 0.016% | 92.303% |
| 1230 | DYNEGY INC COMMON STOCK USD.01 | 0.016% | 92.319% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1231 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.016% | 92.334% |
| 1232 | ABERCROMBIE & F | 0.015% | 92.350% |
| 1233 | VECTOR GROUP LTD COMMON STOCK USD.1 | 0.015% | 92.365% |
| 1234 | SOUTHWEST BANCSHARES INC COMMON STOCK USD1.25 | 0.015% | 92.381% |
| 1235 | NORTHWESTERN CORP COMMON STOCK USD.01 | 0.015% | 92.396% |
| 1236 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | 0.015% | 92.412% |
| 1237 | MALLINCKRODT PL | 0.015% | 92.427% |
| 1238 | TTM TECHNOLOGIES COMMON STOCK USD.001 | 0.015% | 92.442% |
| 1239 | ABIOMED INC COMMON STOCK USD.01 | 0.015% | 92.458% |
| 1240 | MOBILE MINI INC COMMON STOCK USD.01 | 0.015% | 92.473% |
| 1241 | MONRO INC COMMON STOCK USD.01 | 0.015% | 92.488% |
| 1242 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | 0.015% | 92.504% |
| 1243 | ARGO GROUP INTE | 0.015% | 92.519% |
| 1244 | PROTO LABS INC COMMON STOCK USD.001 | 0.015% | 92.534% |
| 1245 | MATSON INC COMMON STOCK | 0.015% | 92.549% |
| 1246 | PRA GROUP INC COMMON STOCK USD.01 | 0.015% | 92.565% |
| 1247 | OM ASSET MANAGE | 0.015% | 92.580% |
| 1248 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0 | 0.015% | 92.595% |
| 1249 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | 0.015% | 92.610% |
| 1250 | BOB EVANS FARMS | 0.015% | 92.625% |
| 1251 | EXLSERVICE HLDG | 0.015% | 92.641% |
| 1252 | BOFI HOLDING INC COMMON STOCK USD.01 | 0.015% | 92.656% |
| 1253 | BRANDYWINE REAL | 0.015% | 92.671% |
| 1254 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01 | 0.015% | 92.686% |
| 1255 | WESBANCO INC COMMON STOCK USD2.0833 | 0.015% | 92.701% |
| 1256 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | 0.015% | 92.716% |
| 1257 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | 0.015% | 92.731% |
| 1258 | WR GRACE + CO COMMON STOCK USD.01 | 0.015% | 92.746% |
| 1259 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | 0.015% | 92.761% |
| 1260 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | 0.015% | 92.776% |
| 1261 | COLUMBIA PROPERTY TRUST INC REIT USD.01 | 0.015% | 92.791% |
| 1262 | FIRST DATA CORP CLASS A COMMON STOCK USD.01 | 0.015% | 92.806% |
| 1263 | NATL HEALTH INVESTORS INC REIT USD.01 | 0.015% | 92.821% |
| 1264 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | 0.015% | 92.836% |
| 1265 | COMFORT SYSTEMS | 0.015% | 92.850% |
| 1266 | OMNICELL INC COMMON STOCK USD.001 | 0.015% | 92.865% |
| 1267 | CLEVELAND CLIFFS INC COMMON STOCK USD.125 | 0.015% | 92.880% |
| 1268 | HEICO CORP | 0.015% | 92.895% |
| 1269 | PIEDMONT OFFICE | 0.015% | 92.910% |
| 1270 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | 0.015% | 92.924% |
| 1271 | SCANA CORP COMMON STOCK | 0.015% | 92.939% |
| 1272 | TIME INC COMMON STOCK USD.01 | 0.015% | 92.954% |
| 1273 | EXPONENT INC COMMON STOCK USD.001 | 0.015% | 92.969% |
| 1274 | TRONOX LTD-CL A | 0.015% | 92.983% |
| 1275 | BLACKBAUD INC | 0.015% | 92.998% |
| 1276 | SRC ENERGY INC COMMON STOCK USD.001 | 0.015% | 93.013% |
| 1277 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | 0.015% | 93.027% |
| 1278 | NEOGEN CORP COMMON STOCK USD.16 | 0.015% | 93.042% |
| 1279 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | 0.015% | 93.057% |
| 1280 | WP CAREY INC REIT USD.001 | 0.015% | 93.071% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1281 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | 0.015% | 93.086% |
| 1282 | VMWARE INC CLASS A COMMON STOCK USD.01 | 0.015% | 93.100% |
| 1283 | SAIA INC COMMON STOCK USD.001 | 0.015% | 93.115% |
| 1284 | KAMAN CORP COMMON STOCK USD1.0 | 0.015% | 93.129% |
| 1285 | CAREER EDUCATION CORP COMMON STOCK USD.01 | 0.015% | 93.144% |
| 1286 | TOWNE BANK COMMON STOCK USD1.667 | 0.015% | 93.158% |
| 1287 | OSI SYSTEMS INC | 0.014% | 93.173% |
| 1288 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | 0.014% | 93.187% |
| 1289 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | 0.014% | 93.202% |
| 1290 | RPC INC COMMON STOCK USD.1 | 0.014% | 93.216% |
| 1291 | SOUTHERN COPPER CORP COMMON STOCK USD.01 | 0.014% | 93.231% |
| 1292 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | 0.014% | 93.245% |
| 1293 | FAIR ISAAC CORP COMMON STOCK USD.01 | 0.014% | 93.260% |
| 1294 | WELBILT INC COMMON STOCK USD.01 | 0.014% | 93.274% |
| 1295 | WEB.COM GROUP INC COMMON STOCK USD.001 | 0.014% | 93.289% |
| 1296 | ADVANSIX INC COMMON STOCK USD.01 | 0.014% | 93.303% |
| 1297 | CAVIUM INC COMMON STOCK USD.001 | 0.014% | 93.317% |
| 1298 | ZILLOW GROUP INC C COMMON STOCK | 0.014% | 93.332% |
| 1299 | SHUTTERFLY INC | 0.014% | 93.346% |
| 1300 | FORWARD AIR COR | 0.014% | 93.361% |
| 1301 | VEREIT INC REIT USD.01 | 0.014% | 93.375% |
| 1302 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | 0.014% | 93.389% |
| 1303 | POWER INTEGRATI | 0.014% | 93.403% |
| 1304 | INNOSPEC INC COMMON STOCK USD.01 | 0.014% | 93.418% |
| 1305 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.014% | 93.432% |
| 1306 | GREENBRIER COMPANIES INC COMMON STOCK | 0.014% | 93.446% |
| 1307 | BENCHMARK ELECT | 0.014% | 93.460% |
| 1308 | CUBIC CORP COMMON STOCK | 0.014% | 93.474% |
| 1309 | LAMAR ADVERTISING CO A REIT USD.001 | 0.014% | 93.489% |
| 1310 | OUTFRONT MEDIA INC REIT USD.01 | 0.014% | 93.503% |
| 1311 | INNOVIVA INC COMMON STOCK | 0.014% | 93.517% |
| 1312 | BRIGGS & STRATT | 0.014% | 93.531% |
| 1313 | GODADDY INC CLASS A COMMON STOCK USD.001 | 0.014% | 93.545% |
| 1314 | BANCFIRST CORP | 0.014% | 93.559% |
| 1315 | DSW INC CLASS A COMMON STOCK | 0.014% | 93.573% |
| 1316 | CHICO'S FAS INC | 0.014% | 93.587% |
| 1317 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | 0.014% | 93.601% |
| 1318 | AMERICAN CAMPUS COMMUNITIES REIT USD.01 | 0.014% | 93.615% |
| 1319 | CHART INDUSTRIE | 0.014% | 93.629% |
| 1320 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.014% | 93.642% |
| 1321 | NOVANTA INC COMMON STOCK | 0.014% | 93.656% |
| 1322 | FIVE BELOW COMMON STOCK USD.01 | 0.014% | 93.670% |
| 1323 | DIODES INC COMMON STOCK USD.667 | 0.014% | 93.684% |
| 1324 | SLEEP NUMBER CORP COMMON STOCK USD.01 | 0.014% | 93.698% |
| 1325 | FIRST INTERSTATE BANCYS A COMMON STOCK | 0.014% | 93.711% |
| 1326 | SUN HYDRAULICS CORP COMMON STOCK USD.001 | 0.014% | 93.725% |
| 1327 | OXFORD INDUSTRI | 0.014% | 93.739% |
| 1328 | N B T BANCORP INC COMMON STOCK USD.01 | 0.014% | 93.753% |
| 1329 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.014% | 93.766% |
| 1330 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01 | 0.014% | 93.780% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1331 | PARK NATIONAL CORP COMMON STOCK | 0.014% | 93.794% |
| 1332 | CALLAWAY GOLF C | 0.014% | 93.807% |
| 1333 | PEABODY ENERGY CORP COMMON STOCK | 0.014% | 93.821% |
| 1334 | CORE-MARK HLDG | 0.014% | 93.834% |
| 1335 | DELTIC TIMBER | 0.014% | 93.848% |
| 1336 | ALEXANDER + BALDWIN INC REIT | 0.014% | 93.861% |
| 1337 | PEBBLEBROOK HOT | 0.014% | 93.875% |
| 1338 | ANALOGIC CORP | 0.014% | 93.889% |
| 1339 | INSPERITY INC | 0.014% | 93.902% |
| 1340 | REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001 | 0.014% | 93.916% |
| 1341 | ACCO BRANDS CORP COMMON STOCK USD.01 | 0.014% | 93.929% |
| 1342 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.013% | 93.943% |
| 1343 | MRC GLOBAL INC COMMON STOCK USD.01 | 0.013% | 93.956% |
| 1344 | NETGEAR INC COMMON STOCK USD.001 | 0.013% | 93.970% |
| 1345 | HUB GROUP INC CL A COMMON STOCK USD.01 | 0.013% | 93.983% |
| 1346 | US CONCRETE INC COMMON STOCK USD.001 | 0.013% | 93.996% |
| 1347 | RETAIL PROPERTIES OF AME A REIT USD.001 | 0.013% | 94.010% |
| 1348 | MULTI COLOR CORP COMMON STOCK | 0.013% | 94.023% |
| 1349 | GOVERNMENT PROPERTIES INCOME REIT USD.01 | 0.013% | 94.036% |
| 1350 | HECLA MINING CO | 0.013% | 94.050% |
| 1351 | PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01 | 0.013% | 94.063% |
| 1352 | FORTINET INC | 0.013% | 94.076% |
| 1353 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | 0.013% | 94.089% |
| 1354 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01 | 0.013% | 94.102% |
| 1355 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | 0.013% | 94.115% |
| 1356 | IROBOT CORP | 0.013% | 94.128% |
| 1357 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | 0.013% | 94.141% |
| 1358 | KNOWLES CORP COMMON STOCK USD.01 | 0.013% | 94.154% |
| 1359 | NABORS INDUSTRI | 0.013% | 94.167% |
| 1360 | EL PASO ELECTRIC CO COMMON STOCK | 0.013% | 94.180% |
| 1361 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | 0.013% | 94.193% |
| 1362 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | 0.013% | 94.206% |
| 1363 | BOINGO WIRELESS INC COMMON STOCK | 0.013% | 94.219% |
| 1364 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01 | 0.013% | 94.232% |
| 1365 | BOISE CASCADE CO COMMON STOCK USD.01 | 0.013% | 94.245% |
| 1366 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | 0.013% | 94.257% |
| 1367 | ENDO INTERNATIO | 0.013% | 94.270% |
| 1368 | GLOBAL NET LEASE INC REIT USD.01 | 0.013% | 94.283% |
| 1369 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | 0.013% | 94.296% |
| 1370 | GROUPON INC COMMON STOCK USD.0001 | 0.013% | 94.309% |
| 1371 | INFINITY PROPERTY + CASUALTY COMMON STOCK | 0.013% | 94.321% |
| 1372 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | 0.013% | 94.334% |
| 1373 | FIRST BUSEY CORP COMMON STOCK USD.001 | 0.013% | 94.347% |
| 1374 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | 0.013% | 94.359% |
| 1375 | WADDELL & REED | 0.013% | 94.372% |
| 1376 | SQUARE INC A COMMON STOCK USD.000001 | 0.013% | 94.384% |
| 1377 | BADGER METER INC COMMON STOCK USD1.0 | 0.013% | 94.397% |
| 1378 | MBIA INC | 0.013% | 94.410% |
| 1379 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | 0.013% | 94.422% |
| 1380 | CHASE CORP COMMON STOCK USD.1 | 0.013% | 94.435% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1381 | ENERGIZER HOLDINGS INC COMMON STOCK | 0.012% | 94.447% |
| 1382 | S + T BANCORP INC COMMON STOCK USD2.5 | 0.012% | 94.460% |
| 1383 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | 0.012% | 94.472% |
| 1384 | OMEGA HEALTHCARE INVESTORS REIT USD.1 | 0.012% | 94.484% |
| 1385 | WABASH NATIONAL | 0.012% | 94.497% |
| 1386 | RAMBUS INC | 0.012% | 94.509% |
| 1387 | SCHWEITZER-MAUD | 0.012% | 94.522% |
| 1388 | ADTRAN INC | 0.012% | 94.534% |
| 1389 | CAPELLA EDUCATI | 0.012% | 94.546% |
| 1390 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | 0.012% | 94.559% |
| 1391 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | 0.012% | 94.571% |
| 1392 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | 0.012% | 94.583% |
| 1393 | URBAN EDGE PROPERTIES REIT USD.01 | 0.012% | 94.596% |
| 1394 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | 0.012% | 94.608% |
| 1395 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | 0.012% | 94.620% |
| 1396 | SCHOLASTIC CORP | 0.012% | 94.633% |
| 1397 | MGP INGREDIENTS INC COMMON STOCK | 0.012% | 94.645% |
| 1398 | MCGRATH RENTCORP COMMON STOCK | 0.012% | 94.657% |
| 1399 | SYNTEL INC COMMON STOCK | 0.012% | 94.669% |
| 1400 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | 0.012% | 94.681% |
| 1401 | UNIVERSAL CORP | 0.012% | 94.693% |
| 1402 | BENEFICIAL BANCORP INC COMMON STOCK USD.01 | 0.012% | 94.706% |
| 1403 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | 0.012% | 94.718% |
| 1404 | AZZ INC COMMON STOCK USD1.0 | 0.012% | 94.730% |
| 1405 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | 0.012% | 94.742% |
| 1406 | WASHINGTON REIT REIT USD.01 | 0.012% | 94.754% |
| 1407 | MAXLINEAR INC COMMON STOCK | 0.012% | 94.766% |
| 1408 | STRAYER EDUCATION INC COMMON STOCK USD.01 | 0.012% | 94.778% |
| 1409 | PGT INC | 0.012% | 94.790% |
| 1410 | AMEDISYS INC COMMON STOCK USD.001 | 0.012% | 94.802% |
| 1411 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | 0.012% | 94.814% |
| 1412 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | 0.012% | 94.826% |
| 1413 | BROOKS AUTOMATI | 0.012% | 94.838% |
| 1414 | J.C. PENNEY CO INC COMMON STOCK USD.5 | 0.012% | 94.850% |
| 1415 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | 0.012% | 94.862% |
| 1416 | QUALYS INC COMMON STOCK USD.001 | 0.012% | 94.874% |
| 1417 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | 0.012% | 94.886% |
| 1418 | HMS HOLDINGS CORP COMMON STOCK USD.01 | 0.012% | 94.898% |
| 1419 | STEELCASE INC | 0.012% | 94.910% |
| 1420 | CALGON CARBON C | 0.012% | 94.922% |
| 1421 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | 0.012% | 94.933% |
| 1422 | LEXINGTON REALTY TRUST REIT USD.0001 | 0.012% | 94.945% |
| 1423 | ACTUANT CORP A COMMON STOCK USD.2 | 0.012% | 94.957% |
| 1424 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | 0.012% | 94.969% |
| 1425 | VERIFONE SYSTEMS INC COMMON STOCK USD.01 | 0.012% | 94.980% |
| 1426 | LENDINGCLUB CORP COMMON STOCK USD.01 | 0.012% | 94.992% |
| 1427 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | 0.012% | 95.004% |
| 1428 | QTS REALTY TRUST INC CL A REIT USD.01 | 0.012% | 95.016% |
| 1429 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | 0.012% | 95.027% |
| 1430 | QUAD GRAPHICS INC COMMON STOCK USD.025 | 0.012% | 95.039% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1431 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | 0.012% | 95.051% |
| 1432 | XENIA HOTELS + RESORTS INC REIT USD.01 | 0.012% | 95.062% |
| 1433 | TANGER FACTORY OUTLET CENTER REIT USD.01 | 0.012% | 95.074% |
| 1434 | TFS FINANCIAL CORP COMMON STOCK USD.01 | 0.012% | 95.086% |
| 1435 | MANITOWOC COMPANY INC COMMON STOCK USD.01 | 0.012% | 95.097% |
| 1436 | MAXAR TECHNOLOGIES LTD COMMON STOCK | 0.012% | 95.109% |
| 1437 | EXACT SCIENCES | 0.012% | 95.120% |
| 1438 | ALAMO GROUP INC | 0.012% | 95.132% |
| 1439 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | 0.012% | 95.144% |
| 1440 | UNITI GROUP INC REIT USD.0001 | 0.012% | 95.155% |
| 1441 | ACADIA REALTY TRUST REIT USD.001 | 0.012% | 95.167% |
| 1442 | CIMPRESS NV | 0.012% | 95.178% |
| 1443 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 0.012% | 95.190% |
| 1444 | CANNAE HOLDINGS INC COMMON STOCK | 0.011% | 95.201% |
| 1445 | INTER PARFUMS INC COMMON STOCK USD.001 | 0.011% | 95.213% |
| 1446 | AMERICAN STATES WATER CO COMMON STOCK | 0.011% | 95.224% |
| 1447 | INCYTE PHARMACE | 0.011% | 95.236% |
| 1448 | US ECOLOGY INC COMMON STOCK USD.01 | 0.011% | 95.247% |
| 1449 | ARGAN INC COMMON STOCK USD.15 | 0.011% | 95.259% |
| 1450 | DIAMONDROCK HOSPITALITY CO REIT USD.01 | 0.011% | 95.270% |
| 1451 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01 | 0.011% | 95.281% |
| 1452 | PARTY CITY HOLDCO INC COMMON STOCK USD.01 | 0.011% | 95.293% |
| 1453 | DDR CORP REIT USD.1 | 0.011% | 95.304% |
| 1454 | BANK OF NT BUTT | 0.011% | 95.315% |
| 1455 | LIBERTY EXPEDIA HOLD A COMMON STOCK | 0.011% | 95.327% |
| 1456 | DINEQUITY INC | 0.011% | 95.338% |
| 1457 | FED SIGNAL CORP | 0.011% | 95.349% |
| 1458 | AUTODESK INC | 0.011% | 95.360% |
| 1459 | FINANCIAL ENGINES INC COMMON STOCK USD.0001 | 0.011% | 95.371% |
| 1460 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 0.011% | 95.383% |
| 1461 | MERITOR INC COMMON STOCK USD1.0 | 0.011% | 95.394% |
| 1462 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001 | 0.011% | 95.405% |
| 1463 | MGE ENERGY INC COMMON STOCK USD1.0 | 0.011% | 95.416% |
| 1464 | ALEXANDERS INC | 0.011% | 95.427% |
| 1465 | AMERISAFE INC COMMON STOCK USD.01 | 0.011% | 95.438% |
| 1466 | CHICAGO BRIDGE | 0.011% | 95.449% |
| 1467 | BEAZER HOMES USA INC COMMON STOCK USD.001 | 0.011% | 95.460% |
| 1468 | NATUS MEDICAL INC COMMON STOCK USD.001 | 0.011% | 95.471% |
| 1469 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01 | 0.011% | 95.482% |
| 1470 | EPLUS INC | 0.011% | 95.493% |
| 1471 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | 0.011% | 95.504% |
| 1472 | NEWS CORP CLASS B COMMON STOCK | 0.011% | 95.515% |
| 1473 | LAKELAND FINANCIAL CORP COMMON STOCK | 0.011% | 95.526% |
| 1474 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | 0.011% | 95.537% |
| 1475 | CARDTRONICS PLC | 0.011% | 95.548% |
| 1476 | LHC GROUP INC COMMON STOCK USD.01 | 0.011% | 95.559% |
| 1477 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | 0.011% | 95.570% |
| 1478 | BROWN FORMAN CORP CLASS A COMMON STOCK USD.15 | 0.011% | 95.581% |
| 1479 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | 0.011% | 95.592% |
| 1480 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | 0.011% | 95.603% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1481 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | 0.011% | 95.613% |
| 1482 | DEAN FOODS CO COMMON STOCK USD.01 | 0.011% | 95.624% |
| 1483 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.011% | 95.635% |
| 1484 | VIAD CORP | 0.011% | 95.646% |
| 1485 | STAG INDUSTRIAL INC REIT USD.01 | 0.011% | 95.657% |
| 1486 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | 0.011% | 95.667% |
| 1487 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001 | 0.011% | 95.678% |
| 1488 | SELECT INCOME REIT REIT USD.01 | 0.011% | 95.689% |
| 1489 | STRATASYS LTD | 0.011% | 95.700% |
| 1490 | SYNAPTICS INC COMMON STOCK USD.001 | 0.011% | 95.710% |
| 1491 | WESTAMERICA BANCORPORATION COMMON STOCK | 0.011% | 95.721% |
| 1492 | XPERI CORP COMMON STOCK USD.001 | 0.011% | 95.731% |
| 1493 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | 0.011% | 95.742% |
| 1494 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | 0.011% | 95.753% |
| 1495 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | 0.011% | 95.763% |
| 1496 | MERIDIAN BANCORP INC COMMON STOCK | 0.011% | 95.774% |
| 1497 | 1ST SOURCE CORP COMMON STOCK | 0.011% | 95.784% |
| 1498 | KADANT INC COMMON STOCK USD.01 | 0.011% | 95.795% |
| 1499 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | 0.011% | 95.805% |
| 1500 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | 0.010% | 95.816% |
| 1501 | KELLY SERVICES | 0.010% | 95.826% |
| 1502 | JAMES RIVER GRO | 0.010% | 95.837% |
| 1503 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.010% | 95.847% |
| 1504 | ASTEC INDUSTRIE | 0.010% | 95.858% |
| 1505 | CONMED CORP COMMON STOCK USD.01 | 0.010% | 95.868% |
| 1506 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | 0.010% | 95.878% |
| 1507 | ENTERCOM COMMUN | 0.010% | 95.889% |
| 1508 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | 0.010% | 95.899% |
| 1509 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 95.909% |
| 1510 | TUTOR PERINI CORP COMMON STOCK USD1.0 | 0.010% | 95.920% |
| 1511 | PAPA JOHN'S INT | 0.010% | 95.930% |
| 1512 | DIAMOND HILL INVESTMENT GRP COMMON STOCK | 0.010% | 95.940% |
| 1513 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | 0.010% | 95.951% |
| 1514 | BELMOND LTD | 0.010% | 95.961% |
| 1515 | PLANET FITNESS INC CL A COMMON STOCK USD.0001 | 0.010% | 95.971% |
| 1516 | REXFORDIndustr | 0.010% | 95.981% |
| 1517 | VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001 | 0.010% | 95.992% |
| 1518 | MODINE MFG CO | 0.010% | 96.002% |
| 1519 | FORMFACTOR INC COMMON STOCK USD.001 | 0.010% | 96.012% |
| 1520 | UNIT CORP | 0.010% | 96.022% |
| 1521 | ALKERMES PLC | 0.010% | 96.032% |
| 1522 | OPKO HEALTH INC COMMON STOCK USD.01 | 0.010% | 96.042% |
| 1523 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | 0.010% | 96.053% |
| 1524 | CALAVO GROWERS INC COMMON STOCK USD.001 | 0.010% | 96.063% |
| 1525 | TENNANT CO | 0.010% | 96.073% |
| 1526 | RMR GROUP INC/THE A COMMON STOCK | 0.010% | 96.083% |
| 1527 | COSTAR GROUP INC COMMON STOCK USD.01 | 0.010% | 96.093% |
| 1528 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | 0.010% | 96.103% |
| 1529 | EXTERRAN CORP COMMON STOCK USD.01 | 0.010% | 96.113% |
| 1530 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | 0.010% | 96.123% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1531 | PALO ALTO NETWORKS INC COMMON STOCK USD.0001 | 0.010% | 96.133% |
| 1532 | SCORPIO TANKERS | 0.010% | 96.143% |
| 1533 | MERIDIAN BIOSCIENCE INC COMMON STOCK | 0.010% | 96.153% |
| 1534 | OWENS + MINOR INC COMMON STOCK USD2.0 | 0.010% | 96.163% |
| 1535 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | 0.010% | 96.173% |
| 1536 | STATE AUTO FINANCIAL CORP COMMON STOCK | 0.010% | 96.183% |
| 1537 | UNDER ARMOUR IN | 0.010% | 96.193% |
| 1538 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | 0.010% | 96.202% |
| 1539 | TRIMAS CORP COMMON STOCK USD.01 | 0.010% | 96.212% |
| 1540 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | 0.010% | 96.222% |
| 1541 | MACK CALI REALTY CORP REIT USD.01 | 0.010% | 96.231% |
| 1542 | ELECTRONICS | 0.010% | 96.241% |
| 1543 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | 0.010% | 96.251% |
| 1544 | PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01 | 0.010% | 96.260% |
| 1545 | WEIS MARKETS IN | 0.010% | 96.270% |
| 1546 | NOW INC COMMON STOCK USD.01 | 0.010% | 96.280% |
| 1547 | IMAX CORP | 0.010% | 96.289% |
| 1548 | ALMOST FAMILY INC COMMON STOCK USD.1 | 0.010% | 96.299% |
| 1549 | ATLANTICA YIELD | 0.010% | 96.308% |
| 1550 | MATERION CORP COMMON STOCK | 0.010% | 96.318% |
| 1551 | LYDALL INC COMMON STOCK USD.1 | 0.009% | 96.328% |
| 1552 | COLONY NORTHSTAR INC CLASS A REIT USD.01 | 0.009% | 96.337% |
| 1553 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | 0.009% | 96.346% |
| 1554 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | 0.009% | 96.356% |
| 1555 | ENGILITY HOLDINGS INC COMMON STOCK USD.01 | 0.009% | 96.365% |
| 1556 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | 0.009% | 96.375% |
| 1557 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0 | 0.009% | 96.384% |
| 1558 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | 0.009% | 96.393% |
| 1559 | AMERICAN ASSETS TRUST INC REIT USD.01 | 0.009% | 96.403% |
| 1560 | KNOLL INC COMMON STOCK USD.01 | 0.009% | 96.412% |
| 1561 | SPX CORP COMMON STOCK USD.01 | 0.009% | 96.421% |
| 1562 | TRICO BANCSHARES COMMON STOCK | 0.009% | 96.431% |
| 1563 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | 0.009% | 96.440% |
| 1564 | HSN INC COMMON STOCK USD.01 | 0.009% | 96.449% |
| 1565 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | 0.009% | 96.459% |
| 1566 | FABRINET | 0.009% | 96.468% |
| 1567 | MERCER INTL INC | 0.009% | 96.477% |
| 1568 | ENCORE WIRE CORP COMMON STOCK USD.01 | 0.009% | 96.486% |
| 1569 | ASTRONICS CORP COMMON STOCK USD.01 | 0.009% | 96.495% |
| 1570 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK | 0.009% | 96.505% |
| 1571 | NATIONAL BANK HOLD CL A COMMON STOCK | 0.009% | 96.514% |
| 1572 | PATTERN ENERGY GROUP INC COMMON STOCK USD.01 | 0.009% | 96.523% |
| 1573 | COEUR MINING IN | 0.009% | 96.532% |
| 1574 | WORKDAY INC CLASS A COMMON STOCK USD.001 | 0.009% | 96.541% |
| 1575 | LTC PROPERTIES | 0.009% | 96.550% |
| 1576 | KFORCE INC COMMON STOCK USD.01 | 0.009% | 96.560% |
| 1577 | MILACRON HOLDINGS CORP COMMON STOCK USD.01 | 0.009% | 96.569% |
| 1578 | AGREE REALTY CORP REIT USD.0001 | 0.009% | 96.578% |
| 1579 | OTTER TAIL CORP COMMON STOCK USD5.0 | 0.009% | 96.587% |
| 1580 | ADVANCED MICRO | 0.009% | 96.596% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1581 | MYERS INDUSTRIES INC COMMON STOCK | 0.009% | 96.605% |
| 1582 | PITNEY BOWES INC COMMON STOCK USD1.0 | 0.009% | 96.614% |
| 1583 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.009% | 96.623% |
| 1584 | HERITAGE FINANCIAL CORP COMMON STOCK | 0.009% | 96.632% |
| 1585 | PEGASYSTEMS INC COMMON STOCK USD.01 | 0.009% | 96.641% |
| 1586 | CITY HOLDING CO COMMON STOCK USD2.5 | 0.009% | 96.649% |
| 1587 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | 0.009% | 96.658% |
| 1588 | BLUCORA INC COMMON STOCK USD.0001 | 0.009% | 96.667% |
| 1589 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | 0.009% | 96.676% |
| 1590 | INNOPHOS HOLDINGS INC COMMON STOCK USD.001 | 0.009% | 96.685% |
| 1591 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01 | 0.009% | 96.694% |
| 1592 | ST JOE CO/THE COMMON STOCK | 0.009% | 96.703% |
| 1593 | EXPRESS INC COMMON STOCK | 0.009% | 96.711% |
| 1594 | ATRION CORPORATION COMMON STOCK USD.1 | 0.009% | 96.720% |
| 1595 | LAKELAND BANCORP INC COMMON STOCK | 0.009% | 96.729% |
| 1596 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | 0.009% | 96.738% |
| 1597 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.009% | 96.747% |
| 1598 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | 0.009% | 96.755% |
| 1599 | OCLARO INC COMMON STOCK USD.01 | 0.009% | 96.764% |
| 1600 | RADIAN GROUP | 0.009% | 96.773% |
| 1601 | GENERAL CABLE CORP COMMON STOCK USD.01 | 0.009% | 96.782% |
| 1602 | KEMET CORP | 0.009% | 96.790% |
| 1603 | PTC INC COMMON STOCK USD.01 | 0.009% | 96.799% |
| 1604 | KMG CHEMICALS INC COMMON STOCK USD.01 | 0.009% | 96.808% |
| 1605 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | 0.009% | 96.816% |
| 1606 | EXTREME NETWORKS INC COMMON STOCK USD.001 | 0.009% | 96.825% |
| 1607 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | 0.009% | 96.834% |
| 1608 | BJ S RESTAURANTS INC COMMON STOCK | 0.009% | 96.843% |
| 1609 | FIVE PRIME THER | 0.009% | 96.851% |
| 1610 | ANDERSONS INC/THE COMMON STOCK | 0.009% | 96.860% |
| 1611 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | 0.009% | 96.869% |
| 1612 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | 0.009% | 96.877% |
| 1613 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | 0.009% | 96.886% |
| 1614 | AAON INC COMMON STOCK USD.004 | 0.009% | 96.894% |
| 1615 | CHESAPEAKE LODG | 0.009% | 96.903% |
| 1616 | HEALTHQUITY INC COMMON STOCK USD.0001 | 0.009% | 96.912% |
| 1617 | FOUR CORNERS PROPERTY TRUST REIT USD.0001 | 0.009% | 96.920% |
| 1618 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | 0.009% | 96.929% |
| 1619 | AXCELIS TECHNOL | 0.009% | 96.937% |
| 1620 | GRAY TELEVISION INC COMMON STOCK | 0.009% | 96.946% |
| 1621 | GLATFELTER(PH)C | 0.009% | 96.954% |
| 1622 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | 0.009% | 96.963% |
| 1623 | TRUEBLUE INC COMMON STOCK | 0.009% | 96.971% |
| 1624 | SHIP FINANCE IN | 0.008% | 96.980% |
| 1625 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | 0.008% | 96.988% |
| 1626 | CORVEL CORP COMMON STOCK USD.0001 | 0.008% | 96.997% |
| 1627 | BRINKER INTL IN | 0.008% | 97.005% |
| 1628 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | 0.008% | 97.014% |
| 1629 | OVERSTOCK.COM INC COMMON STOCK USD.0001 | 0.008% | 97.022% |
| 1630 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | 0.008% | 97.031% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1631 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | 0.008% | 97.039% |
| 1632 | GRIFFON CORP COMMON STOCK USD.25 | 0.008% | 97.047% |
| 1633 | INFINERA CORP | 0.008% | 97.056% |
| 1634 | ABAXIS INC COMMON STOCK | 0.008% | 97.064% |
| 1635 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | 0.008% | 97.072% |
| 1636 | SPLUNK INC COMMON STOCK USD.001 | 0.008% | 97.080% |
| 1637 | TRAVELPORT WORL | 0.008% | 97.089% |
| 1638 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | 0.008% | 97.097% |
| 1639 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | 0.008% | 97.105% |
| 1640 | CRAY INC COMMON STOCK USD.01 | 0.008% | 97.113% |
| 1641 | INPHI CORP COMMON STOCK | 0.008% | 97.121% |
| 1642 | TERRENO REALTY CORP REIT USD.01 | 0.008% | 97.130% |
| 1643 | CBIZ INC COMMON STOCK USD.01 | 0.008% | 97.138% |
| 1644 | SCHNITZER STEEL | 0.008% | 97.146% |
| 1645 | SCRIPPS(EW)CO(N | 0.008% | 97.154% |
| 1646 | UTD STATES CELL | 0.008% | 97.162% |
| 1647 | VIRTUSA CORP COMMON STOCK USD.01 | 0.008% | 97.170% |
| 1648 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | 0.008% | 97.178% |
| 1649 | SEATTLE GENETICS INC COMMON STOCK USD.001 | 0.008% | 97.186% |
| 1650 | WD 40 CO COMMON STOCK USD.001 | 0.008% | 97.194% |
| 1651 | UNITED FINANCIAL BANCORP INC COMMON STOCK | 0.008% | 97.202% |
| 1652 | BARRACUDA NETWORKS INC COMMON STOCK USD.001 | 0.008% | 97.210% |
| 1653 | SHUTTERSTOCK INC COMMON STOCK USD.01 | 0.008% | 97.218% |
| 1654 | BRYN MAWR BANK CORP COMMON STOCK USD1.0 | 0.008% | 97.226% |
| 1655 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001 | 0.008% | 97.234% |
| 1656 | ELLIE MAE INC COMMON STOCK USD.0001 | 0.008% | 97.242% |
| 1657 | NUTRISYSTEM INC COMMON STOCK USD.001 | 0.008% | 97.250% |
| 1658 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | 0.008% | 97.258% |
| 1659 | STURM RUGER + CO INC COMMON STOCK USD1.0 | 0.008% | 97.266% |
| 1660 | SP PLUS CORP COMMON STOCK USD.001 | 0.008% | 97.274% |
| 1661 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | 0.008% | 97.282% |
| 1662 | FIRST BANCORP/NC COMMON STOCK | 0.008% | 97.289% |
| 1663 | HOSTESS BRANDS INC COMMON STOCK USD.0001 | 0.008% | 97.297% |
| 1664 | HOMESTREET INC COMMON STOCK | 0.008% | 97.305% |
| 1665 | SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01 | 0.008% | 97.313% |
| 1666 | COMTECH TELE CO | 0.008% | 97.321% |
| 1667 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | 0.008% | 97.329% |
| 1668 | M/I HOMES INC COMMON STOCK USD.01 | 0.008% | 97.337% |
| 1669 | LIBERTY BROADBAND A COMMON STOCK USD.01 | 0.008% | 97.345% |
| 1670 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | 0.008% | 97.352% |
| 1671 | DIEBOLD INC | 0.008% | 97.360% |
| 1672 | TOWER INTL INC | 0.008% | 97.368% |
| 1673 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | 0.008% | 97.376% |
| 1674 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | 0.008% | 97.383% |
| 1675 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | 0.008% | 97.391% |
| 1676 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01 | 0.008% | 97.399% |
| 1677 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 97.406% |
| 1678 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01 | 0.008% | 97.414% |
| 1679 | AK STEEL HOLDIN | 0.008% | 97.422% |
| 1680 | CONNECTONE BANCORP INC COMMON STOCK | 0.008% | 97.429% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1681 | COHU INC COMMON STOCK USD1.0 | 0.008% | 97.437% |
| 1682 | ZILLOW GROUP INC A COMMON STOCK USD.0001 | 0.008% | 97.445% |
| 1683 | SPARTANNASH CO COMMON STOCK | 0.008% | 97.452% |
| 1684 | PHARMERICA CORP COMMON STOCK USD.01 | 0.008% | 97.460% |
| 1685 | TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001 | 0.008% | 97.467% |
| 1686 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 0.008% | 97.475% |
| 1687 | GUARANTY BANCORP COMMON STOCK USD.001 | 0.008% | 97.482% |
| 1688 | OPUS BANK | 0.008% | 97.490% |
| 1689 | INTL FCSTONE INC COMMON STOCK USD.01 | 0.007% | 97.497% |
| 1690 | TOOTSIE ROLL IN | 0.007% | 97.505% |
| 1691 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01 | 0.007% | 97.512% |
| 1692 | SCANSOURCE INC COMMON STOCK | 0.007% | 97.520% |
| 1693 | ZOGENIX INC COMMON STOCK USD.001 | 0.007% | 97.527% |
| 1694 | MANHATTAN ASSOC | 0.007% | 97.535% |
| 1695 | AEGION CORP COMMON STOCK USD.01 | 0.007% | 97.542% |
| 1696 | CARETRUST REIT INC REIT USD.01 | 0.007% | 97.549% |
| 1697 | PREFERRED BANK/LOS ANGELES COMMON STOCK | 0.007% | 97.557% |
| 1698 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | 0.007% | 97.564% |
| 1699 | STONERIDGE INC COMMON STOCK | 0.007% | 97.572% |
| 1700 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | 0.007% | 97.579% |
| 1701 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | 0.007% | 97.586% |
| 1702 | AEROVIRONMENT I | 0.007% | 97.594% |
| 1703 | SAUL CENTERS INC REIT USD.01 | 0.007% | 97.601% |
| 1704 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | 0.007% | 97.608% |
| 1705 | PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001 | 0.007% | 97.615% |
| 1706 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | 0.007% | 97.623% |
| 1707 | PETMED EXPRESS INC COMMON STOCK USD.001 | 0.007% | 97.630% |
| 1708 | PARK STERLING CORP COMMON STOCK USD.01 | 0.007% | 97.637% |
| 1709 | ORTHOFIX INTL N | 0.007% | 97.644% |
| 1710 | NEKTAR THERAPEUTICS COMMON STOCK USD.0001 | 0.007% | 97.652% |
| 1711 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | 0.007% | 97.659% |
| 1712 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | 0.007% | 97.666% |
| 1713 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 97.673% |
| 1714 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | 0.007% | 97.681% |
| 1715 | PERFICIENT INC COMMON STOCK USD.001 | 0.007% | 97.688% |
| 1716 | NAVIGANT CONSUL | 0.007% | 97.695% |
| 1717 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | 0.007% | 97.702% |
| 1718 | COBIZ FINANCIAL INC COMMON STOCK USD.01 | 0.007% | 97.709% |
| 1719 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625 | 0.007% | 97.716% |
| 1720 | FIRST FOUNDATION INC COMMON STOCK USD.001 | 0.007% | 97.723% |
| 1721 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 97.730% |
| 1722 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | 0.007% | 97.738% |
| 1723 | NN INC COMMON STOCK USD.01 | 0.007% | 97.745% |
| 1724 | CAMDEN NATIONAL CORP COMMON STOCK | 0.007% | 97.752% |
| 1725 | RUTH'S HOSPITAL | 0.007% | 97.759% |
| 1726 | ULTIMATE | 0.007% | 97.766% |
| 1727 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.007% | 97.773% |
| 1728 | ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001 | 0.007% | 97.780% |
| 1729 | TEXTAINER GROUP | 0.007% | 97.786% |
| 1730 | PC CONNECTION | 0.007% | 97.793% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1731 | LINDSAY CORP COMMON STOCK USD1.0 | 0.007% | 97.800% |
| 1732 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | 0.007% | 97.807% |
| 1733 | US Wire Order | 0.007% | 97.814% |
| 1734 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | 0.007% | 97.821% |
| 1735 | BLUE HILLS BANCORP INC COMMON STOCK USD.01 | 0.007% | 97.828% |
| 1736 | KITE REALTY GROUP TRUST REIT USD.01 | 0.007% | 97.835% |
| 1737 | INOGEN INC COMMON STOCK USD.001 | 0.007% | 97.841% |
| 1738 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 0.007% | 97.848% |
| 1739 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 97.855% |
| 1740 | MTS SYSTEMS CORP COMMON STOCK USD.25 | 0.007% | 97.862% |
| 1741 | K12 INC COMMON STOCK USD.0001 | 0.007% | 97.868% |
| 1742 | REGIS CORP COMMON STOCK USD.05 | 0.007% | 97.875% |
| 1743 | VISTA OUTDOOR INC COMMON STOCK USD.01 | 0.007% | 97.882% |
| 1744 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | 0.007% | 97.888% |
| 1745 | SPEEDWAY MOTORS | 0.007% | 97.895% |
| 1746 | LUMINEX CORP COMMON STOCK USD.001 | 0.007% | 97.902% |
| 1747 | SJW GROUP COMMON STOCK USD.001 | 0.007% | 97.908% |
| 1748 | BIOTELEMETRY INC COMMON STOCK USD.001 | 0.007% | 97.915% |
| 1749 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | 0.007% | 97.922% |
| 1750 | FIDELITY SOUTHERN CORP COMMON STOCK | 0.007% | 97.928% |
| 1751 | SUMMIT HOTEL PROPERTIES INC REIT | 0.007% | 97.935% |
| 1752 | PIPER JAFFRAY COS COMMON STOCK USD.01 | 0.007% | 97.941% |
| 1753 | GREEN PLAINS INC COMMON STOCK USD.001 | 0.007% | 97.948% |
| 1754 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.007% | 97.954% |
| 1755 | ANGIODYNAMICS INC COMMON STOCK USD.01 | 0.007% | 97.961% |
| 1756 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.007% | 97.967% |
| 1757 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.007% | 97.974% |
| 1758 | STOCK YARDS BANCORP INC COMMON STOCK | 0.006% | 97.980% |
| 1759 | ACTUA CORP COMMON STOCK USD.001 | 0.006% | 97.987% |
| 1760 | EMC INS GROUP INC COMMON STOCK USD1.0 | 0.006% | 97.993% |
| 1761 | EZCORP INC CL A COMMON STOCK USD.01 | 0.006% | 98.000% |
| 1762 | IXYS CORPORATION COMMON STOCK USD.01 | 0.006% | 98.006% |
| 1763 | CELLEX THERAPEUTICS INC COMMON STOCK USD.001 | 0.006% | 98.012% |
| 1764 | CROCS INC COMMON STOCK USD.001 | 0.006% | 98.018% |
| 1765 | NRG YIELD INC CLASS C COMMON STOCK | 0.006% | 98.025% |
| 1766 | DIPLOMAT PHARMACY INC COMMON STOCK | 0.006% | 98.031% |
| 1767 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | 0.006% | 98.037% |
| 1768 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1 | 0.006% | 98.044% |
| 1769 | SUPERVALU INC COMMON STOCK USD.01 | 0.006% | 98.050% |
| 1770 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5 | 0.006% | 98.056% |
| 1771 | HERITAGE COMMERCE CORP COMMON STOCK | 0.006% | 98.062% |
| 1772 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 0.006% | 98.068% |
| 1773 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.006% | 98.075% |
| 1774 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | 0.006% | 98.081% |
| 1775 | NEUROCRINE BIOS | 0.006% | 98.087% |
| 1776 | EXACTECH INC COMMON STOCK USD.01 | 0.006% | 98.093% |
| 1777 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.006% | 98.099% |
| 1778 | QUALITY SYSTEMS INC COMMON STOCK USD.01 | 0.006% | 98.106% |
| 1779 | WASHINGTON PRIME GROUP INC REIT USD.0001 | 0.006% | 98.112% |
| 1780 | RESOLUTE FOREST | 0.006% | 98.118% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1781 | GERMAN AMERICAN BANCORP COMMON STOCK | 0.006% | 98.124% |
| 1782 | QUIDEL CORP COMMON STOCK USD.001 | 0.006% | 98.130% |
| 1783 | SONIC CORP | 0.006% | 98.136% |
| 1784 | MERCANTILE BANK CORP COMMON STOCK | 0.006% | 98.143% |
| 1785 | DIAMOND OFFSHOR | 0.006% | 98.149% |
| 1786 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | 0.006% | 98.155% |
| 1787 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | 0.006% | 98.161% |
| 1788 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01 | 0.006% | 98.167% |
| 1789 | ENZO BIOCHEM INC COMMON STOCK USD.01 | 0.006% | 98.173% |
| 1790 | LUXOFT HOLDING | 0.006% | 98.179% |
| 1791 | LANNETT CO INC COMMON STOCK USD.001 | 0.006% | 98.185% |
| 1792 | PLY GEM HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 98.191% |
| 1793 | HACKETT GROUP INC/THE COMMON STOCK USD.001 | 0.006% | 98.197% |
| 1794 | BASIC ENERGY SERVICES INC COMMON STOCK USD.01 | 0.006% | 98.203% |
| 1795 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | 0.006% | 98.209% |
| 1796 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | 0.006% | 98.215% |
| 1797 | FRANKLIN STREET PROPERTIES C REIT USD.0001 | 0.006% | 98.221% |
| 1798 | ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.006% | 98.227% |
| 1799 | PHOTRONICS INC COMMON STOCK USD.01 | 0.006% | 98.233% |
| 1800 | GREENHILL + CO INC COMMON STOCK USD.01 | 0.006% | 98.239% |
| 1801 | PEOPLES BANCORP INC COMMON STOCK | 0.006% | 98.245% |
| 1802 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | 0.006% | 98.251% |
| 1803 | MOELIS + CO CLASS A COMMON STOCK USD.01 | 0.006% | 98.257% |
| 1804 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | 0.006% | 98.263% |
| 1805 | MARINEMAX INC COMMON STOCK USD.001 | 0.006% | 98.269% |
| 1806 | HORIZON BANCORP INDIANA COMMON STOCK | 0.006% | 98.275% |
| 1807 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | 0.006% | 98.280% |
| 1808 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | 0.006% | 98.286% |
| 1809 | PHH CORP COMMON STOCK USD.01 | 0.006% | 98.292% |
| 1810 | SCHULMAN (A.) INC COMMON STOCK USD1.0 | 0.006% | 98.298% |
| 1811 | CTS CORP COMMON STOCK | 0.006% | 98.304% |
| 1812 | IONIS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.006% | 98.310% |
| 1813 | MONMOUTH REAL E | 0.006% | 98.315% |
| 1814 | GETTY PETROLEUM | 0.006% | 98.321% |
| 1815 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.006% | 98.327% |
| 1816 | TITAN INTERNATIONAL INC COMMON STOCK | 0.006% | 98.333% |
| 1817 | CLOVIS ONCOLOGY INC COMMON STOCK USD.001 | 0.006% | 98.338% |
| 1818 | DENNY S CORP COMMON STOCK USD.01 | 0.006% | 98.344% |
| 1819 | RETROPHIN INC COMMON STOCK USD.0001 | 0.006% | 98.350% |
| 1820 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | 0.006% | 98.355% |
| 1821 | MEDIFAST INC COMMON STOCK USD.001 | 0.006% | 98.361% |
| 1822 | PEAPACK GLADSTONE FINL CORP COMMON STOCK | 0.006% | 98.367% |
| 1823 | FUTUREFUEL CORP COMMON STOCK USD.0001 | 0.006% | 98.372% |
| 1824 | INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0 | 0.006% | 98.378% |
| 1825 | AMERICAN RAILCA | 0.006% | 98.383% |
| 1826 | INVACARE CORP | 0.006% | 98.389% |
| 1827 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | 0.006% | 98.395% |
| 1828 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0 | 0.006% | 98.400% |
| 1829 | SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01 | 0.006% | 98.406% |
| 1830 | ENNIS INC COMMON STOCK USD2.5 | 0.006% | 98.411% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1831 | ORBCOMM INC COMMON STOCK USD.001 | 0.006% | 98.417% |
| 1832 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | 0.006% | 98.422% |
| 1833 | BANCORP INC/THE COMMON STOCK USD1.0 | 0.006% | 98.428% |
| 1834 | ECHO GLOBAL LOG | 0.006% | 98.434% |
| 1835 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | 0.006% | 98.439% |
| 1836 | GASLOG LTD | 0.006% | 98.445% |
| 1837 | CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01 | 0.006% | 98.450% |
| 1838 | TIMKENSTEEL CORP COMMON STOCK | 0.005% | 98.456% |
| 1839 | CALIFORNIA AMPL | 0.005% | 98.461% |
| 1840 | MSG NETWORKS INC A COMMON STOCK USD.01 | 0.005% | 98.467% |
| 1841 | RPX CORP COMMON STOCK USD.0001 | 0.005% | 98.472% |
| 1842 | CONN S INC COMMON STOCK USD.01 | 0.005% | 98.477% |
| 1843 | NOBLE CORP PLC | 0.005% | 98.483% |
| 1844 | QCR HOLDINGS INC COMMON STOCK USD1.0 | 0.005% | 98.488% |
| 1845 | TRISTATE CAPITAL HLDGS INC COMMON STOCK | 0.005% | 98.494% |
| 1846 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | 0.005% | 98.499% |
| 1847 | CEVA INC COMMON STOCK USD.001 | 0.005% | 98.504% |
| 1848 | CONSOL MINING CORP W/I COMMON STOCK USD.01 | 0.005% | 98.510% |
| 1849 | REPUBLIC BANCORP INC CLASS A COMMON STOCK | 0.005% | 98.515% |
| 1850 | MARCUS CORP | 0.005% | 98.520% |
| 1851 | INSTEEL INDUSTRIES INC COMMON STOCK | 0.005% | 98.526% |
| 1852 | XCERRA CORP COMMON STOCK USD.05 | 0.005% | 98.531% |
| 1853 | UNIFI INC | 0.005% | 98.536% |
| 1854 | INNERWORKINGS INC COMMON STOCK USD.0001 | 0.005% | 98.542% |
| 1855 | RAMCO-GERSHENSO | 0.005% | 98.547% |
| 1856 | MISTRAS GROUP INC COMMON STOCK USD.01 | 0.005% | 98.552% |
| 1857 | XENCOR INC COMMON STOCK USD.01 | 0.005% | 98.558% |
| 1858 | INVESTMENT TECH | 0.005% | 98.563% |
| 1859 | QUALITY CARE PROPERTIES REIT USD.01 | 0.005% | 98.568% |
| 1860 | MAIDEN HLDGS LT | 0.005% | 98.573% |
| 1861 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | 0.005% | 98.579% |
| 1862 | BOJANGLES INC COMMON STOCK USD.01 | 0.005% | 98.584% |
| 1863 | KIMBALL ELECTRONICS INC COMMON STOCK | 0.005% | 98.589% |
| 1864 | GENESCO INC COMMON STOCK USD1.0 | 0.005% | 98.594% |
| 1865 | FRANK'S INTERNA | 0.005% | 98.599% |
| 1866 | BRISTOW GROUP INC COMMON STOCK USD.01 | 0.005% | 98.605% |
| 1867 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | 0.005% | 98.610% |
| 1868 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | 0.005% | 98.615% |
| 1869 | GREEN BANCORP INC COMMON STOCK USD.01 | 0.005% | 98.620% |
| 1870 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 0.005% | 98.625% |
| 1871 | SYSTEMAX INC COMMON STOCK USD.01 | 0.005% | 98.630% |
| 1872 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01 | 0.005% | 98.635% |
| 1873 | ARCHROCK INC COMMON STOCK USD.01 | 0.005% | 98.641% |
| 1874 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | 0.005% | 98.646% |
| 1875 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | 0.005% | 98.651% |
| 1876 | VSE CORP COMMON STOCK USD.05 | 0.005% | 98.656% |
| 1877 | HEALTHSTREAM INC COMMON STOCK | 0.005% | 98.661% |
| 1878 | SANFILIPPO(JOHN | 0.005% | 98.666% |
| 1879 | GORMAN-RUPP CO | 0.005% | 98.671% |
| 1880 | CRYOLIFE INC | 0.005% | 98.676% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1881 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | 0.005% | 98.681% |
| 1882 | DEL TACO RESTAURANTS INC COMMON STOCK | 0.005% | 98.686% |
| 1883 | GLOBAL INDEMNIT | 0.005% | 98.691% |
| 1884 | BANK OF MARIN BANCORP/CA COMMON STOCK | 0.005% | 98.696% |
| 1885 | ARROW FINANCIAL CORP COMMON STOCK USD1.0 | 0.005% | 98.701% |
| 1886 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | 0.005% | 98.706% |
| 1887 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | 0.005% | 98.711% |
| 1888 | WINGSTOP INC COMMON STOCK USD.01 | 0.005% | 98.716% |
| 1889 | NATIONAL STORAGE AFFILIATES REIT USD.01 | 0.005% | 98.721% |
| 1890 | FARMER BROS CO COMMON STOCK USD1.0 | 0.005% | 98.725% |
| 1891 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | 0.005% | 98.730% |
| 1892 | HAVERTY FURNITURE COMMON STOCK USD1.0 | 0.005% | 98.735% |
| 1893 | HOMETRUST BANCSHARES INC COMMON STOCK | 0.005% | 98.740% |
| 1894 | NIC INC COMMON STOCK | 0.005% | 98.745% |
| 1895 | AV HOMES INC COMMON STOCK USD1.0 | 0.005% | 98.750% |
| 1896 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | 0.005% | 98.754% |
| 1897 | CBL & ASSOC PRO | 0.005% | 98.759% |
| 1898 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | 0.005% | 98.764% |
| 1899 | TIER REIT INC REIT USD.0001 | 0.005% | 98.769% |
| 1900 | MGM GROWTH PROPERTIES LLC A REIT | 0.005% | 98.773% |
| 1901 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK | 0.005% | 98.778% |
| 1902 | NANOMETRICS | 0.005% | 98.783% |
| 1903 | HESKA CORP | 0.005% | 98.787% |
| 1904 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | 0.005% | 98.792% |
| 1905 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | 0.005% | 98.797% |
| 1906 | RENT A CENTER INC COMMON STOCK USD.01 | 0.005% | 98.801% |
| 1907 | AXON ENTERPRISE INC COMMON STOCK USD.00001 | 0.005% | 98.806% |
| 1908 | XENITH BANKSHARES INC COMMON STOCK USD.01 | 0.005% | 98.811% |
| 1909 | COMMUNITY HEALT | 0.005% | 98.815% |
| 1910 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | 0.005% | 98.820% |
| 1911 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.005% | 98.824% |
| 1912 | BANK MUTUAL CORP COMMON STOCK USD.01 | 0.005% | 98.829% |
| 1913 | COVENANT TRANSP | 0.005% | 98.834% |
| 1914 | OMEGA PROTEIN CORP COMMON STOCK USD.01 | 0.005% | 98.838% |
| 1915 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | 0.005% | 98.843% |
| 1916 | CHATHAM LODGING | 0.005% | 98.847% |
| 1917 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | 0.005% | 98.852% |
| 1918 | NEWSTAR FINANCIAL INC COMMON STOCK USD.01 | 0.005% | 98.856% |
| 1919 | PAYLOCITY HOLDING CORP COMMON STOCK USD.001 | 0.004% | 98.861% |
| 1920 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 98.865% |
| 1921 | TREDEGAR CORP COMMON STOCK | 0.004% | 98.870% |
| 1922 | OFG BANCORP COMMON STOCK USD1.0 | 0.004% | 98.874% |
| 1923 | AVON PRODUCTS I | 0.004% | 98.879% |
| 1924 | HOOKER FURNITURE CORP COMMON STOCK | 0.004% | 98.883% |
| 1925 | CULP INC COMMON STOCK USD.05 | 0.004% | 98.888% |
| 1926 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01 | 0.004% | 98.892% |
| 1927 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.004% | 98.896% |
| 1928 | CAROLINA FINANCIAL CORP COMMON STOCK | 0.004% | 98.901% |
| 1929 | PROOFPOINT INC COMMON STOCK USD.0001 | 0.004% | 98.905% |
| 1930 | XO GROUP INC COMMON STOCK USD.01 | 0.004% | 98.910% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1931 | FIBROGEN INC COMMON STOCK USD.01 | 0.004% | 98.914% |
| 1932 | SMART + FINAL STORES INC COMMON STOCK USD.001 | 0.004% | 98.918% |
| 1933 | CVR ENERGY INC | 0.004% | 98.923% |
| 1934 | TEJON RANCH CO | 0.004% | 98.927% |
| 1935 | SILVER SPRING NETWORKS INC COMMON STOCK USD.001 | 0.004% | 98.931% |
| 1936 | NV5 GLOBAL INC COMMON STOCK USD.01 | 0.004% | 98.936% |
| 1937 | ZUMIEZ INC COMMON STOCK | 0.004% | 98.940% |
| 1938 | BRIDGE BANCORP INC COMMON STOCK USD.01 | 0.004% | 98.944% |
| 1939 | MATRIX SERVICE CO COMMON STOCK USD.01 | 0.004% | 98.948% |
| 1940 | SPARTAN MOTORS INC COMMON STOCK USD.01 | 0.004% | 98.953% |
| 1941 | CINCINNATI BELL INC COMMON STOCK USD.01 | 0.004% | 98.957% |
| 1942 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 98.961% |
| 1943 | CARBONITE INC COMMON STOCK USD.01 | 0.004% | 98.965% |
| 1944 | IDT CORP CLASS B COMMON STOCK USD.01 | 0.004% | 98.969% |
| 1945 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01 | 0.004% | 98.974% |
| 1946 | AMERICAN PUBLIC | 0.004% | 98.978% |
| 1947 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01 | 0.004% | 98.982% |
| 1948 | LIMELIGHT NETW | 0.004% | 98.986% |
| 1949 | STERLING CONSTRUCTION CO COMMON STOCK USD.01 | 0.004% | 98.990% |
| 1950 | MIDDLESEX WATER CO COMMON STOCK | 0.004% | 98.994% |
| 1951 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1 | 0.004% | 98.999% |
| 1952 | UTD COMMUNITY F | 0.004% | 99.003% |
| 1953 | EASTERLY GOVERNMENT PROPERTI REIT USD.01 | 0.004% | 99.007% |
| 1954 | CRA INTERNATIONAL INC COMMON STOCK | 0.004% | 99.011% |
| 1955 | ZAGG INC COMMON STOCK USD.001 | 0.004% | 99.015% |
| 1956 | SIERRA BANCORP COMMON STOCK | 0.004% | 99.019% |
| 1957 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | 0.004% | 99.023% |
| 1958 | CONNECTICUT WATER SVC INC COMMON STOCK | 0.004% | 99.027% |
| 1959 | WORLD ACCEPTANCE CORP COMMON STOCK | 0.004% | 99.031% |
| 1960 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK | 0.004% | 99.035% |
| 1961 | VERITIV CORP COMMON STOCK USD.01 | 0.004% | 99.039% |
| 1962 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | 0.004% | 99.043% |
| 1963 | LENNAR CORP B SHS COMMON STOCK USD.1 | 0.004% | 99.047% |
| 1964 | TRONC INC COMMON STOCK USD.01 | 0.004% | 99.051% |
| 1965 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | 0.004% | 99.055% |
| 1966 | CENTRAL GARDEN& | 0.004% | 99.059% |
| 1967 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | 0.004% | 99.063% |
| 1968 | SUN BANCORP INC NJ COMMON STOCK USD5.0 | 0.004% | 99.067% |
| 1969 | FINISH LINE INC | 0.004% | 99.071% |
| 1970 | SUPERIOR INDUSTRIES INTL COMMON STOCK | 0.004% | 99.075% |
| 1971 | TESARO INC | 0.004% | 99.079% |
| 1972 | INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001 | 0.004% | 99.083% |
| 1973 | SHOE CARNIVAL INC COMMON STOCK USD.01 | 0.004% | 99.087% |
| 1974 | VECTRUS INC COMMON STOCK USD.01 | 0.004% | 99.091% |
| 1975 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | 0.004% | 99.095% |
| 1976 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | 0.004% | 99.098% |
| 1977 | HAYNES INTL INC | 0.004% | 99.102% |
| 1978 | REVLON INC CLASS A COMMON STOCK USD.01 | 0.004% | 99.106% |
| 1979 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | 0.004% | 99.110% |
| 1980 | NEOGENOMICS INC COMMON STOCK USD.001 | 0.004% | 99.114% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1981 | DXP ENTERPRISES | 0.004% | 99.118% |
| 1982 | DERMIRA INC | 0.004% | 99.121% |
| 1983 | RING ENERGY INC COMMON STOCK USD.001 | 0.004% | 99.125% |
| 1984 | SANGAMO THERAPEUTICS INC COMMON STOCK USD.01 | 0.004% | 99.129% |
| 1985 | LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001 | 0.004% | 99.133% |
| 1986 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.004% | 99.137% |
| 1987 | AMERICA S CAR MART INC COMMON STOCK USD.01 | 0.004% | 99.140% |
| 1988 | NAUTILUS GROUP | 0.004% | 99.144% |
| 1989 | HALCON RESOURCES CORP COMMON STOCK USD.0001 | 0.004% | 99.148% |
| 1990 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | 0.004% | 99.152% |
| 1991 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | 0.004% | 99.155% |
| 1992 | DUCOMMUN INC COMMON STOCK USD.01 | 0.004% | 99.159% |
| 1993 | CUTERA INC COMMON STOCK USD.001 | 0.004% | 99.163% |
| 1994 | URSTADT BIDDLE | 0.004% | 99.167% |
| 1995 | QAD INC A COMMON STOCK | 0.004% | 99.170% |
| 1996 | MOVADO GROUP INC COMMON STOCK USD.01 | 0.004% | 99.174% |
| 1997 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | 0.004% | 99.178% |
| 1998 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01 | 0.004% | 99.181% |
| 1999 | GLOBANT SA | 0.004% | 99.185% |
| 2000 | INVESTORS REAL ESTATE TRUST REIT | 0.004% | 99.189% |
| 2001 | TRIUMPH BANCORP INC COMMON STOCK USD.01 | 0.004% | 99.192% |
| 2002 | INOVALON HOLDINGS INC A COMMON STOCK USD.000005 | 0.004% | 99.196% |
| 2003 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | 0.004% | 99.199% |
| 2004 | BILL BARRETT CORP COMMON STOCK USD.001 | 0.004% | 99.203% |
| 2005 | TERRITORIAL BANCORP INC COMMON STOCK USD.01 | 0.004% | 99.207% |
| 2006 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | 0.004% | 99.210% |
| 2007 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | 0.004% | 99.214% |
| 2008 | PIER 1 IMPORTS INC COMMON STOCK USD.001 | 0.004% | 99.218% |
| 2009 | DEXCOM INC COMMON STOCK USD.001 | 0.004% | 99.221% |
| 2010 | INDEPENDENCE REALTY TRUST IN REIT USD.01 | 0.004% | 99.225% |
| 2011 | GP STRATEGIES C | 0.004% | 99.228% |
| 2012 | PHIBRO ANIMAL H | 0.004% | 99.232% |
| 2013 | LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001 | 0.004% | 99.236% |
| 2014 | ABEONA THERAPEUTICS INC COMMON STOCK USD.01 | 0.004% | 99.239% |
| 2015 | WINMARK CORP COMMON STOCK | 0.004% | 99.243% |
| 2016 | HARMONIC INC | 0.004% | 99.246% |
| 2017 | FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0 | 0.004% | 99.250% |
| 2018 | RIBBON COMMUNICATIONS INC COMMON STOCK USD.001 | 0.004% | 99.253% |
| 2019 | CLIFTON BANCORP INC COMMON STOCK USD.01 | 0.004% | 99.257% |
| 2020 | MESA LABORATORIES INC COMMON STOCK | 0.004% | 99.260% |
| 2021 | DAKTRONICS INC COMMON STOCK | 0.004% | 99.264% |
| 2022 | BANKFINANCIAL CORP COMMON STOCK USD.01 | 0.004% | 99.267% |
| 2023 | NVE CORP | 0.003% | 99.271% |
| 2024 | HCI GROUP INC COMMON STOCK | 0.003% | 99.274% |
| 2025 | VASCO DATA SECURITY INTL COMMON STOCK USD.001 | 0.003% | 99.278% |
| 2026 | NEW SENIOR INVESTMENT GROUP REIT | 0.003% | 99.281% |
| 2027 | EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.003% | 99.285% |
| 2028 | MAGNACHIP SEMICONDUCT COMMON STOCK USD.01 | 0.003% | 99.288% |
| 2029 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01 | 0.003% | 99.292% |
| 2030 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | 0.003% | 99.295% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2031 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.003% | 99.299% |
| 2032 | PENN REAL ESTATE INVEST TST REIT USD1.0 | 0.003% | 99.302% |
| 2033 | DHT HOLDINGS IN | 0.003% | 99.306% |
| 2034 | CITI TRENDS INC COMMON STOCK USD.01 | 0.003% | 99.309% |
| 2035 | ENVESTNET INC COMMON STOCK | 0.003% | 99.312% |
| 2036 | COWEN INC COMMON STOCK USD.01 | 0.003% | 99.316% |
| 2037 | HIBBETT SPORTS INC COMMON STOCK USD.01 | 0.003% | 99.319% |
| 2038 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | 0.003% | 99.323% |
| 2039 | TECHTARGET COMMON STOCK USD.001 | 0.003% | 99.326% |
| 2040 | CNB FINANCIAL CORP/PA COMMON STOCK | 0.003% | 99.329% |
| 2041 | ASHFORD HOSPITALITY TRUST REIT USD.01 | 0.003% | 99.333% |
| 2042 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | 0.003% | 99.336% |
| 2043 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | 0.003% | 99.339% |
| 2044 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | 0.003% | 99.342% |
| 2045 | DIGI INTL INC | 0.003% | 99.346% |
| 2046 | RADNET INC COMMON STOCK USD.0001 | 0.003% | 99.349% |
| 2047 | CITIZENS INC COMMON STOCK | 0.003% | 99.352% |
| 2048 | CATO CORP CLASS A COMMON STOCK USD.033 | 0.003% | 99.356% |
| 2049 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | 0.003% | 99.359% |
| 2050 | FLEXSTEEL INDS COMMON STOCK USD1.0 | 0.003% | 99.362% |
| 2051 | AMER SOFTWARE I | 0.003% | 99.365% |
| 2052 | MALIBU BOATS INC A COMMON STOCK USD.01 | 0.003% | 99.369% |
| 2053 | HERSHA HOSPITALITY TRUST REIT USD.01 | 0.003% | 99.372% |
| 2054 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 99.375% |
| 2055 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001 | 0.003% | 99.378% |
| 2056 | PLAYA HOTELS & | 0.003% | 99.382% |
| 2057 | CITIZENS + NORTHERN CORP COMMON STOCK USD1.0 | 0.003% | 99.385% |
| 2058 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | 0.003% | 99.388% |
| 2059 | VIACOM INC CLASS A COMMON STOCK USD.001 | 0.003% | 99.391% |
| 2060 | CHENIERE ENERGY PART LP HOLD COMMON STOCK | 0.003% | 99.395% |
| 2061 | NORTHSTAR REALTY EUROPE CORP REIT USD.01 | 0.003% | 99.398% |
| 2062 | ULTRA PETROLEUM CORP COMMON STOCK | 0.003% | 99.401% |
| 2063 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01 | 0.003% | 99.404% |
| 2064 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | 0.003% | 99.407% |
| 2065 | BALDWIN + LYONS INC CL B COMMON STOCK | 0.003% | 99.410% |
| 2066 | SUPERIOR UNIFORM GROUP INC COMMON STOCK | 0.003% | 99.413% |
| 2067 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1 | 0.003% | 99.416% |
| 2068 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | 0.003% | 99.419% |
| 2069 | LANDEC CORP | 0.003% | 99.423% |
| 2070 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | 0.003% | 99.426% |
| 2071 | POTBELLY CORP COMMON STOCK USD.01 | 0.003% | 99.429% |
| 2072 | FRP HOLDINGS INC COMMON STOCK USD.1 | 0.003% | 99.432% |
| 2073 | BARNES & NOBLE | 0.003% | 99.435% |
| 2074 | SERITAGE GROWTH PROP A REIT REIT USD.01 | 0.003% | 99.438% |
| 2075 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | 0.003% | 99.441% |
| 2076 | OPPENHEIMER HLD | 0.003% | 99.444% |
| 2077 | SURMODICS INC COMMON STOCK USD.05 | 0.003% | 99.447% |
| 2078 | EHEALTH INC COMMON STOCK USD.001 | 0.003% | 99.450% |
| 2079 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | 0.003% | 99.453% |
| 2080 | WEST BANCORPORATION COMMON STOCK | 0.003% | 99.456% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2081 | GREIF INC CL B COMMON STOCK | 0.003% | 99.459% |
| 2082 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | 0.003% | 99.462% |
| 2083 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | 0.003% | 99.465% |
| 2084 | GREAT LAKES DRE | 0.003% | 99.468% |
| 2085 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | 0.003% | 99.471% |
| 2086 | MARINE PRODUCTS CORP COMMON STOCK USD.1 | 0.003% | 99.474% |
| 2087 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | 0.003% | 99.477% |
| 2088 | DEL FRISCOS RES | 0.003% | 99.480% |
| 2089 | BAZAARVOICE INC COMMON STOCK USD.0001 | 0.003% | 99.483% |
| 2090 | GLADSTONE COMME | 0.003% | 99.485% |
| 2091 | HAWKINS INC COMMON STOCK USD.05 | 0.003% | 99.488% |
| 2092 | DENBURY RESOURC | 0.003% | 99.491% |
| 2093 | CRAFT BREWERS A | 0.003% | 99.494% |
| 2094 | ALPHA & OMEGA S | 0.003% | 99.497% |
| 2095 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | 0.003% | 99.500% |
| 2096 | UNITIL CORP COMMON STOCK | 0.003% | 99.503% |
| 2097 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.003% | 99.506% |
| 2098 | WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0 | 0.003% | 99.509% |
| 2099 | PICO HOLDINGS INC COMMON STOCK USD.001 | 0.003% | 99.512% |
| 2100 | FIRST BANCORP INC/ME COMMON STOCK USD.01 | 0.003% | 99.515% |
| 2101 | CALIX INC COMMON STOCK | 0.003% | 99.517% |
| 2102 | MACATAWA BANK CORP COMMON STOCK | 0.003% | 99.520% |
| 2103 | LIFETIME BRANDS INC COMMON STOCK USD.01 | 0.003% | 99.523% |
| 2104 | ALLIED MOTION TECHNOLOGIES COMMON STOCK | 0.003% | 99.526% |
| 2105 | AMICUS THERAPEUTICS INC COMMON STOCK USD.01 | 0.003% | 99.529% |
| 2106 | ANGI HOMESERVICES INC A COMMON STOCK | 0.003% | 99.531% |
| 2107 | DORIAN LPG LTD | 0.003% | 99.534% |
| 2108 | TILE SHOP HLDGS INC COMMON STOCK USD.0001 | 0.003% | 99.537% |
| 2109 | AXT INC COMMON STOCK USD.001 | 0.003% | 99.540% |
| 2110 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 99.542% |
| 2111 | REGIONAL MANAGEMENT CORP COMMON STOCK USD.1 | 0.003% | 99.545% |
| 2112 | WEYCO GROUP INC | 0.003% | 99.548% |
| 2113 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | 0.003% | 99.551% |
| 2114 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1 | 0.003% | 99.553% |
| 2115 | ACHILLION PHARMACEUTICALS COMMON STOCK USD.001 | 0.003% | 99.556% |
| 2116 | NEXPOINT RESIDENTIAL REIT USD.01 | 0.003% | 99.559% |
| 2117 | NICOLET BANKSHARES INC COMMON STOCK | 0.003% | 99.561% |
| 2118 | ESSENDANT INC COMMON STOCK USD.1 | 0.003% | 99.564% |
| 2119 | SUNPOWER CORP COMMON STOCK USD.001 | 0.003% | 99.567% |
| 2120 | VERA BRADLEY INC COMMON STOCK | 0.003% | 99.569% |
| 2121 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | 0.003% | 99.572% |
| 2122 | TEAM INC | 0.003% | 99.575% |
| 2123 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | 0.003% | 99.577% |
| 2124 | NRG YIELD INC CLASS A COMMON STOCK USD.01 | 0.003% | 99.580% |
| 2125 | CHARTER FINANCIAL CORP COMMON STOCK USD.01 | 0.003% | 99.583% |
| 2126 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | 0.003% | 99.585% |
| 2127 | ACCESS NATIONAL CORP COMMON STOCK USD.835 | 0.003% | 99.588% |
| 2128 | HILL INTERNATIONAL INC COMMON STOCK USD.0001 | 0.003% | 99.590% |
| 2129 | CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001 | 0.003% | 99.593% |
| 2130 | FREIGHTCAR AMER | 0.003% | 99.595% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2131 | PARK ELECTROCHE | 0.003% | 99.598% |
| 2132 | CONTROL4 CORP COMMON STOCK USD.0001 | 0.003% | 99.600% |
| 2133 | OLD SECOND BANCORP INC COMMON STOCK USD1.0 | 0.003% | 99.603% |
| 2134 | ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01 | 0.003% | 99.605% |
| 2135 | FRANKLIN COVEY CO COMMON STOCK USD.05 | 0.003% | 99.608% |
| 2136 | BUCKLE INC/THE COMMON STOCK USD.01 | 0.003% | 99.611% |
| 2137 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33 | 0.003% | 99.613% |
| 2138 | FARMERS NATL BANC CORP COMMON STOCK | 0.003% | 99.616% |
| 2139 | ACETO CORP COMMON STOCK USD.01 | 0.003% | 99.618% |
| 2140 | DSP GROUP INC | 0.003% | 99.621% |
| 2141 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01 | 0.002% | 99.623% |
| 2142 | HURCO COMPANIES INC COMMON STOCK | 0.002% | 99.626% |
| 2143 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.002% | 99.628% |
| 2144 | ATLAS FINANCIAL | 0.002% | 99.631% |
| 2145 | ALTISOURCE PORT | 0.002% | 99.633% |
| 2146 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | 0.002% | 99.635% |
| 2147 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01 | 0.002% | 99.638% |
| 2148 | VILLAGE SUPERMA | 0.002% | 99.640% |
| 2149 | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | 0.002% | 99.643% |
| 2150 | HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001 | 0.002% | 99.645% |
| 2151 | CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08 | 0.002% | 99.648% |
| 2152 | YRC WORLDWIDE INC COMMON STOCK USD1.0 | 0.002% | 99.650% |
| 2153 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | 0.002% | 99.652% |
| 2154 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | 0.002% | 99.655% |
| 2155 | DMC GLOBAL INC COMMON STOCK USD.05 | 0.002% | 99.657% |
| 2156 | GRAHAM CORP COMMON STOCK USD.1 | 0.002% | 99.659% |
| 2157 | CEDAR REALTY TRUST INC REIT USD.06 | 0.002% | 99.662% |
| 2158 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | 0.002% | 99.664% |
| 2159 | LAYNE CHRISTENS | 0.002% | 99.667% |
| 2160 | SHORE BANCSHARES INC COMMON STOCK USD.01 | 0.002% | 99.669% |
| 2161 | TELENAV INC COMMON STOCK USD.001 | 0.002% | 99.671% |
| 2162 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01 | 0.002% | 99.673% |
| 2163 | CSW INDUSTRIALS INC COMMON STOCK USD.01 | 0.002% | 99.676% |
| 2164 | RIGNET INC COMMON STOCK USD.001 | 0.002% | 99.678% |
| 2165 | TITAN MACHINERY INC COMMON STOCK USD.00001 | 0.002% | 99.680% |
| 2166 | IES HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 99.682% |
| 2167 | INTREPID POTASH INC COMMON STOCK USD.001 | 0.002% | 99.685% |
| 2168 | GOLDFIELD CORP COMMON STOCK USD.1 | 0.002% | 99.687% |
| 2169 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | 0.002% | 99.689% |
| 2170 | ONE LIBERTY PRO | 0.002% | 99.691% |
| 2171 | NEOPHOTONICS CORP COMMON STOCK USD.0025 | 0.002% | 99.693% |
| 2172 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.002% | 99.696% |
| 2173 | CELADON GROUP INC COMMON STOCK USD.033 | 0.002% | 99.698% |
| 2174 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | 0.002% | 99.700% |
| 2175 | UMH PROP INC | 0.002% | 99.702% |
| 2176 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | 0.002% | 99.704% |
| 2177 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0 | 0.002% | 99.706% |
| 2178 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | 0.002% | 99.709% |
| 2179 | TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001 | 0.002% | 99.711% |
| 2180 | COSTAMARE INC | 0.002% | 99.713% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2181 | OLYMPIC STEEL I | 0.002% | 99.715% |
| 2182 | MATCH GROUP INC COMMON STOCK USD.001 | 0.002% | 99.717% |
| 2183 | ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0 | 0.002% | 99.719% |
| 2184 | LIMONEIRA CO COMMON STOCK USD.01 | 0.002% | 99.721% |
| 2185 | AGILYSYS INC COMMON STOCK USD.3 | 0.002% | 99.723% |
| 2186 | GENCOR INDUSTRIES INC COMMON STOCK USD.1 | 0.002% | 99.725% |
| 2187 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | 0.002% | 99.727% |
| 2188 | BSB BANCORP INC/MA COMMON STOCK USD.01 | 0.002% | 99.729% |
| 2189 | KIRKLAND S INC COMMON STOCK | 0.002% | 99.731% |
| 2190 | EVOLENT HEALTH INC A COMMON STOCK USD.01 | 0.002% | 99.733% |
| 2191 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | 0.002% | 99.735% |
| 2192 | INTERNAP CORP COMMON STOCK USD.001 | 0.002% | 99.737% |
| 2193 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001 | 0.002% | 99.739% |
| 2194 | AVID TECHNOLOGY INC COMMON STOCK USD.01 | 0.002% | 99.741% |
| 2195 | RTI SURGICAL INC COMMON STOCK USD.001 | 0.002% | 99.743% |
| 2196 | BEL FUSE INC CL B COMMON STOCK USD.1 | 0.002% | 99.745% |
| 2197 | ACCURAY INC COMMON STOCK USD.001 | 0.002% | 99.747% |
| 2198 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.002% | 99.749% |
| 2199 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | 0.002% | 99.751% |
| 2200 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 99.753% |
| 2201 | HORIZON GLOBAL CORP COMMON STOCK USD.01 | 0.002% | 99.755% |
| 2202 | YORK WATER CO COMMON STOCK | 0.002% | 99.757% |
| 2203 | SIGMA DESIGNS INC COMMON STOCK | 0.002% | 99.758% |
| 2204 | SURGERY PARTNERS INC COMMON STOCK USD.01 | 0.002% | 99.760% |
| 2205 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01 | 0.002% | 99.762% |
| 2206 | TESCO CORP | 0.002% | 99.764% |
| 2207 | CHIMERIX INC COMMON STOCK USD.001 | 0.002% | 99.766% |
| 2208 | FOSSIL GROUP INC COMMON STOCK USD.01 | 0.002% | 99.768% |
| 2209 | CRAWFORD & CO | 0.002% | 99.770% |
| 2210 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.002% | 99.772% |
| 2211 | INSULET CORP | 0.002% | 99.774% |
| 2212 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | 0.002% | 99.775% |
| 2213 | PDL BIOPHARMA INC COMMON STOCK USD.01 | 0.002% | 99.777% |
| 2214 | TRECORA RESOURCES COMMON STOCK USD.1 | 0.002% | 99.779% |
| 2215 | DELTA APPAREL INC COMMON STOCK USD.01 | 0.002% | 99.781% |
| 2216 | NORTHRIM BANCORP INC COMMON STOCK USD1.0 | 0.002% | 99.783% |
| 2217 | SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 99.785% |
| 2218 | FIRST NORTHWEST BANCORP COMMON STOCK | 0.002% | 99.786% |
| 2219 | ZIX CORP COMMON STOCK USD.01 | 0.002% | 99.788% |
| 2220 | LSB INDUSTRIES INC COMMON STOCK USD.1 | 0.002% | 99.790% |
| 2221 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | 0.002% | 99.792% |
| 2222 | MIDSOUTH BANCORP INC COMMON STOCK USD.1 | 0.002% | 99.794% |
| 2223 | MIRATI THERAPEU | 0.002% | 99.795% |
| 2224 | WILLDAN GROUP I | 0.002% | 99.797% |
| 2225 | WHITESTONE REIT REIT USD.001 | 0.002% | 99.799% |
| 2226 | GOLD RESOURCE CORP COMMON STOCK USD.001 | 0.002% | 99.801% |
| 2227 | TIPTREE INC COMMON STOCK USD.001 | 0.002% | 99.802% |
| 2228 | PLANET PAYMENT | 0.002% | 99.804% |
| 2229 | KEYW HOLDING CORP/THE COMMON STOCK | 0.002% | 99.806% |
| 2230 | EMCORE CORP COMMON STOCK | 0.002% | 99.807% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2231 | HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01 | 0.002% | 99.809% |
| 2232 | RADIANT LOGISTICS INC COMMON STOCK USD.001 | 0.002% | 99.811% |
| 2233 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | 0.002% | 99.813% |
| 2234 | RED LION HOTELS CORP COMMON STOCK USD.01 | 0.002% | 99.814% |
| 2235 | HALLADOR ENERGY CO COMMON STOCK USD.01 | 0.002% | 99.816% |
| 2236 | NATHAN S FAMOUS INC COMMON STOCK USD.01 | 0.002% | 99.818% |
| 2237 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01 | 0.002% | 99.819% |
| 2238 | HARDINGE INC | 0.002% | 99.821% |
| 2239 | CITY OFFICE REI | 0.002% | 99.823% |
| 2240 | CENTRAL VALLEY COMM BANCORP COMMON STOCK | 0.002% | 99.824% |
| 2241 | NORTHEAST BANCORP COMMON STOCK USD1.0 | 0.002% | 99.826% |
| 2242 | NORTHWEST PIPE | 0.002% | 99.828% |
| 2243 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | 0.002% | 99.829% |
| 2244 | SIMULATIONS PLUS INC COMMON STOCK USD.001 | 0.002% | 99.831% |
| 2245 | LIBBEY INC COMMON STOCK USD.01 | 0.002% | 99.833% |
| 2246 | KVH INDUSTRIES INC COMMON STOCK USD.01 | 0.002% | 99.834% |
| 2247 | VISHAY PRECISION GROUP COMMON STOCK | 0.002% | 99.836% |
| 2248 | REIS INC COMMON STOCK USD.01 | 0.002% | 99.837% |
| 2249 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.002% | 99.839% |
| 2250 | CLEAR CHANNEL O | 0.002% | 99.840% |
| 2251 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | 0.002% | 99.842% |
| 2252 | ALICO INC COMMON STOCK USD1.0 | 0.002% | 99.844% |
| 2253 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | 0.002% | 99.845% |
| 2254 | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 | 0.002% | 99.847% |
| 2255 | ARDMORE SHIPPIN | 0.002% | 99.848% |
| 2256 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001 | 0.001% | 99.850% |
| 2257 | FOSTER (LB) CO A COMMON STOCK USD.01 | 0.001% | 99.851% |
| 2258 | RYERSON HOLDING CORP COMMON STOCK USD.01 | 0.001% | 99.853% |
| 2259 | RUSH ENTERPRISES INC CL B COMMON STOCK USD.01 | 0.001% | 99.854% |
| 2260 | FRED'S INC | 0.001% | 99.855% |
| 2261 | FTD COS INC COMMON STOCK USD.0001 | 0.001% | 99.857% |
| 2262 | MBT FINANCIAL CORP COMMON STOCK | 0.001% | 99.858% |
| 2263 | PRIMO WATER CORP COMMON STOCK | 0.001% | 99.860% |
| 2264 | HAMILTON BEACH | 0.001% | 99.861% |
| 2265 | HAMILTON BEACH BRAND A COMMON STOCK | 0.001% | 99.862% |
| 2266 | LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001 | 0.001% | 99.864% |
| 2267 | STARTEK INC | 0.001% | 99.865% |
| 2268 | ASHFORD HOSPITALITY PRIME IN REIT USD.01 | 0.001% | 99.867% |
| 2269 | SPARTON CORP COMMON STOCK USD1.25 | 0.001% | 99.868% |
| 2270 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | 0.001% | 99.869% |
| 2271 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | 0.001% | 99.871% |
| 2272 | PEOPLE S UTAH BANCORP COMMON STOCK USD.01 | 0.001% | 99.872% |
| 2273 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | 0.001% | 99.873% |
| 2274 | GSI TECHNOLOGY INC COMMON STOCK USD.001 | 0.001% | 99.875% |
| 2275 | ESSA BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.876% |
| 2276 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.877% |
| 2277 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | 0.001% | 99.879% |
| 2278 | LEAF GROUP LTD COMMON STOCK USD.0001 | 0.001% | 99.880% |
| 2279 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.001% | 99.881% |
| 2280 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.883% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2281 | PRG-SCHULTZ INT | 0.001% | 99.884% |
| 2282 | SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5 | 0.001% | 99.885% |
| 2283 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | 0.001% | 99.887% |
| 2284 | AMERESCO INC CL A COMMON STOCK USD.0001 | 0.001% | 99.888% |
| 2285 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | 0.001% | 99.889% |
| 2286 | SAFEWAY INC | 0.001% | 99.890% |
| 2287 | USA TRUCK INC COMMON STOCK USD.01 | 0.001% | 99.892% |
| 2288 | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 | 0.001% | 99.893% |
| 2289 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001 | 0.001% | 99.894% |
| 2290 | SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01 | 0.001% | 99.896% |
| 2291 | ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01 | 0.001% | 99.897% |
| 2292 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | 0.001% | 99.898% |
| 2293 | C + F FINANCIAL CORP COMMON STOCK USD1.0 | 0.001% | 99.899% |
| 2294 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | 0.001% | 99.901% |
| 2295 | GAMCO INVESTORS INC A COMMON STOCK USD.001 | 0.001% | 99.902% |
| 2296 | SPARK ENERGY INC CLASS A COMMON STOCK USD.01 | 0.001% | 99.903% |
| 2297 | LSI INDUSTRIES INC COMMON STOCK | 0.001% | 99.904% |
| 2298 | CONSUMER PORTFOLIO SERVICES COMMON STOCK | 0.001% | 99.905% |
| 2299 | ASTRONICS CORP CL B COMMON STOCK USD.01 | 0.001% | 99.907% |
| 2300 | DESTINATION XL GROUP INC COMMON STOCK USD.01 | 0.001% | 99.908% |
| 2301 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01 | 0.001% | 99.909% |
| 2302 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001 | 0.001% | 99.910% |
| 2303 | KOPIN CORP COMMON STOCK USD.01 | 0.001% | 99.911% |
| 2304 | UFP TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.913% |
| 2305 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001 | 0.001% | 99.914% |
| 2306 | BANKWELL FINANCIAL GROUP INC COMMON STOCK | 0.001% | 99.915% |
| 2307 | ROCKY BRANDS INC COMMON STOCK | 0.001% | 99.916% |
| 2308 | CSS INDUSTRIES | 0.001% | 99.917% |
| 2309 | RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 99.918% |
| 2310 | MARCHEX INC CLASS B COMMON STOCK USD.01 | 0.001% | 99.919% |
| 2311 | NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001 | 0.001% | 99.920% |
| 2312 | A MARK PRECIOUS METALS INC COMMON STOCK USD.01 | 0.001% | 99.922% |
| 2313 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | 0.001% | 99.923% |
| 2314 | PHI INC NON VOTING COMMON STOCK USD.1 | 0.001% | 99.924% |
| 2315 | KEY TRONIC CORP COMMON STOCK | 0.001% | 99.925% |
| 2316 | LIBERTY TAX INC COMMON STOCK USD.01 | 0.001% | 99.926% |
| 2317 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01 | 0.001% | 99.927% |
| 2318 | DATAWATCH CORP COMMON STOCK USD.01 | 0.001% | 99.928% |
| 2319 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | 0.001% | 99.929% |
| 2320 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 99.930% |
| 2321 | MEET GROUP INC/THE COMMON STOCK USD.001 | 0.001% | 99.931% |
| 2322 | OTONOMY INC COMMON STOCK USD.001 | 0.001% | 99.933% |
| 2323 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | 0.001% | 99.934% |
| 2324 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | 0.001% | 99.935% |
| 2325 | UNITED SECURITY BANCSHARE/CA COMMON STOCK | 0.001% | 99.936% |
| 2326 | PCM INC COMMON STOCK USD.001 | 0.001% | 99.937% |
| 2327 | TRAVELZOO COMMON STOCK USD.01 | 0.001% | 99.938% |
| 2328 | EP ENERGY CORP CL A COMMON STOCK USD.01 | 0.001% | 99.939% |
| 2329 | OCWEN FINANCIAL CORP COMMON STOCK USD.01 | 0.001% | 99.940% |
| 2330 | COLLECTORS UNIVERSE COMMON STOCK USD.001 | 0.001% | 99.941% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2331 | ESCALADE INC COMMON STOCK | 0.001% | 99.942% |
| 2332 | SANDRIDGE ENERGY INC COMMON STOCK USD.001 | 0.001% | 99.943% |
| 2333 | PARKER DRILLING CO COMMON STOCK USD.167 | 0.001% | 99.944% |
| 2334 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | 0.001% | 99.945% |
| 2335 | OMEGA FLEX INC COMMON STOCK USD.01 | 0.001% | 99.946% |
| 2336 | TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01 | 0.001% | 99.947% |
| 2337 | HOUSTON WIRE & | 0.001% | 99.948% |
| 2338 | PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01 | 0.001% | 99.949% |
| 2339 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01 | 0.001% | 99.950% |
| 2340 | NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01 | 0.001% | 99.951% |
| 2341 | QUINSTREET INC COMMON STOCK USD.001 | 0.001% | 99.952% |
| 2342 | BLUEROCK RESIDENTIAL GROWTH REIT USD.01 | 0.001% | 99.953% |
| 2343 | CIVEO CORP | 0.001% | 99.954% |
| 2344 | TUESDAY MORNING CORP COMMON STOCK USD.01 | 0.001% | 99.955% |
| 2345 | STRATTEC SECURI | 0.001% | 99.955% |
| 2346 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | 0.001% | 99.956% |
| 2347 | INSYS THERAPEUTICS INC COMMON STOCK USD.0002145 | 0.001% | 99.957% |
| 2348 | YUME INC COMMON STOCK USD.001 | 0.001% | 99.958% |
| 2349 | SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01 | 0.001% | 99.959% |
| 2350 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | 0.001% | 99.960% |
| 2351 | ACNB CORP COMMON STOCK USD2.5 | 0.001% | 99.961% |
| 2352 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | 0.001% | 99.961% |
| 2353 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.001% | 99.962% |
| 2354 | CRAWFORD & CO | 0.001% | 99.963% |
| 2355 | EASTMAN KODAK CO COMMON STOCK USD.01 | 0.001% | 99.964% |
| 2356 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | 0.001% | 99.965% |
| 2357 | ALLIANCE ONE INTERNATIONAL COMMON STOCK | 0.001% | 99.965% |
| 2358 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 99.966% |
| 2359 | SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01 | 0.001% | 99.967% |
| 2360 | GULF ISLAND FABRICATION INC COMMON STOCK | 0.001% | 99.968% |
| 2361 | LIBERTY MEDIA CORP BRAVES A TRACKING STK | 0.001% | 99.969% |
| 2362 | CYBEROPTICS CORP COMMON STOCK | 0.001% | 99.969% |
| 2363 | FORESTAR GROUP INC COMMON STOCK USD1.0 | 0.001% | 99.970% |
| 2364 | PFSWEB INC COMMON STOCK USD.001 | 0.001% | 99.971% |
| 2365 | FRANKLIN FINANCIAL NETWORK COMMON STOCK | 0.001% | 99.972% |
| 2366 | GENIE ENERGY LTD B COMMON STOCK | 0.001% | 99.972% |
| 2367 | AROTECH CORP COMMON STOCK USD.01 | 0.001% | 99.973% |
| 2368 | BLACK BOX CORP | 0.001% | 99.974% |
| 2369 | REALNETWORKS INC COMMON STOCK USD.001 | 0.001% | 99.974% |
| 2370 | STEIN MART INC COMMON STOCK USD.01 | 0.001% | 99.975% |
| 2371 | ERA GROUP INC COMMON STOCK USD.01 | 0.001% | 99.976% |
| 2372 | NEW HOME CO INC/THE COMMON STOCK USD.01 | 0.001% | 99.976% |
| 2373 | HUDSON GLOBAL INC COMMON STOCK USD.001 | 0.001% | 99.977% |
| 2374 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | 0.001% | 99.978% |
| 2375 | NICHOLAS FINANCIAL INC COMMON STOCK | 0.001% | 99.978% |
| 2376 | CONTANGO OIL + GAS COMMON STOCK USD.04 | 0.001% | 99.979% |
| 2377 | AWARE INC | 0.001% | 99.980% |
| 2378 | DHI GROUP INC COMMON STOCK USD.01 | 0.001% | 99.980% |
| 2379 | WMIH CORP COMMON STOCK USD.00001 | 0.001% | 99.981% |
| 2380 | VOYAGER THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 99.982% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2381 | LUBY'S INC. | 0.001% | 99.982% |
| 2382 | MANNING + NAPIER INC COMMON STOCK USD.01 | 0.001% | 99.983% |
| 2383 | SEACHANGE INTL | 0.001% | 99.983% |
| 2384 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | 0.001% | 99.984% |
| 2385 | FREQUENCY ELEC | 0.001% | 99.985% |
| 2386 | PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0 | 0.001% | 99.985% |
| 2387 | FORTRESS BIOTECH INC COMMON STOCK USD.001 | 0.001% | 99.986% |
| 2388 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01 | 0.001% | 99.986% |
| 2389 | UNISYS CORP | 0.001% | 99.987% |
| 2390 | NUVECTRA CORP COMMON STOCK USD.001 | 0.001% | 99.987% |
| 2391 | MCCLATCHY CO CLASS A COMMON STOCK USD.01 | 0.000% | 99.988% |
| 2392 | LIPOCINE INC COMMON STOCK USD.0001 | 0.000% | 99.988% |
| 2393 | BSQUARE CORP COMMON STOCK | 0.000% | 99.989% |
| 2394 | A H BELO CORP A COMMON STOCK USD.01 | 0.000% | 99.989% |
| 2395 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0 | 0.000% | 99.990% |
| 2396 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | 0.000% | 99.990% |
| 2397 | MIMEDX GROUP INC COMMON STOCK USD.001 | 0.000% | 99.991% |
| 2398 | STAGE STORES INC COMMON STOCK USD.01 | 0.000% | 99.991% |
| 2399 | ASHFORD INC COMMON STOCK USD.01 | 0.000% | 99.991% |
| 2400 | VOLT INFO SCIEN | 0.000% | 99.992% |
| 2401 | MANNATECH INC COMMON STOCK USD.0001 | 0.000% | 99.992% |
| 2402 | WILLBROS GROUP INC COMMON STOCK USD.05 | 0.000% | 99.993% |
| 2403 | ATLANTICUS HOLDINGS CORP COMMON STOCK | 0.000% | 99.993% |
| 2404 | SKYLINE CORP | 0.000% | 99.994% |
| 2405 | ULTRALIFE CORP COMMON STOCK USD.1 | 0.000% | 99.994% |
| 2406 | IRADIMED CORP COMMON STOCK USD.0001 | 0.000% | 99.994% |
| 2407 | NL INDUSTRIES | 0.000% | 99.995% |
| 2408 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | 0.000% | 99.995% |
| 2409 | CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001 | 0.000% | 99.995% |
| 2410 | PC TEL INC COMMON STOCK USD.001 | 0.000% | 99.996% |
| 2411 | CHEROKEE INC COMMON STOCK USD.02 | 0.000% | 99.996% |
| 2412 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | 0.000% | 99.996% |
| 2413 | PERCEPTRON INC COMMON STOCK USD.01 | 0.000% | 99.997% |
| 2414 | HARTE HANKS INC COMMON STOCK USD1.0 | 0.000% | 99.997% |
| 2415 | US AUTO PARTS N | 0.000% | 99.997% |
| 2416 | FUELCELL ENERGY INC COMMON STOCK USD.0001 | 0.000% | 99.997% |
| 2417 | XERIUM TECHNOLO | 0.000% | 99.998% |
| 2418 | JAKKS PACIFIC INC COMMON STOCK USD.001 | 0.000% | 99.998% |
| 2419 | ZEDGE INC CL B COMMON STOCK | 0.000% | 99.998% |
| 2420 | ALTISOURCE ASSET MANAGEMENT COMMON STOCK | 0.000% | 99.998% |
| 2421 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | 0.000% | 99.998% |
| 2422 | SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01 | 0.000% | 99.999% |
| 2423 | JONES ENERGY INC A COMMON STOCK USD.001 | 0.000% | 99.999% |
| 2424 | RADISYS CORP COMMON STOCK | 0.000% | 99.999% |
| 2425 | KONA GRILL INC COMMON STOCK USD.01 | 0.000% | 99.999% |
| 2426 | MEDIA GEN INC CVR COMMON STOCK | 0.000% | 99.999% |
| 2427 | DYAX CORPORATIO | 0.000% | 99.999% |
| 2428 | ARALEZ PHARMACE | 0.000% | 99.999% |
| 2429 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001 | 0.000% | 100.000% |
| 2430 | RCM TECHNOLOGIES INC COMMON STOCK USD.05 | 0.000% | 100.000% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|---------------------------------------|--------------|
| 2431 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2432 | ALTIMMUNE INC COMMON STOCK USD.0001 | 0.000% | 100.000% |
| 2433 | DIXIE GROUP INC COMMON STOCK USD3.0 | 0.000% | 100.000% |
| 2434 | SAFEWAY INC | 0.000% | 100.000% |
| 2435 | SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001 | 0.000% | 100.000% |
| 2436 | NEW YORK & CO I | 0.000% | 100.000% |
| 2437 | REAL INDUSTRY I | 0.000% | 100.000% |
| 2438 | NORDIC AMERICAN | 0.000% | 100.000% |
| 2439 | ID SYSTEMS INC COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2440 | AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2441 | US dollar - Lon | - | 100.000% |
| 2442 | MEDCATH CORPORATION COMMON STOCK USD.01 | - | 100.000% |
| 2443 | GERBER SCIENTIFIC INC COM COMMON STOCK | - | 100.000% |
| 2444 | US Wire Order - | -0.000% | 100.000% |