

T.A. U.S. Core Equity 2 Portfolio-Institutional Class

As of June 30, 2017 (Updated Monthly)

Source: State Street

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

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| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 1 | APPLE INC COMMON STOCK USD.00001 | 2.156% | 2.156% |
| 2 | AT+T INC COMMON STOCK USD1.0 | 1.380% | 3.536% |
| 3 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | 1.267% | 4.802% |
| 4 | MICROSOFT CORP COMMON STOCK USD.00000625 | 1.089% | 5.891% |
| 5 | COMCAST CORP CLASS A COMMON STOCK USD.01 | 1.067% | 6.958% |
| 6 | WELLS FARGO + CO COMMON STOCK USD1.666 | 1.027% | 7.985% |
| 7 | EXXON MOBIL CORP COMMON STOCK | 1.013% | 8.998% |
| 8 | PFIZER INC COMMON STOCK USD.05 | 0.872% | 9.870% |
| 9 | INTEL CORP COMMON STOCK USD.001 | 0.832% | 10.702% |
| 10 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | 0.768% | 11.470% |
| 11 | BANK OF AMERICA CORP COMMON STOCK USD.01 | 0.755% | 12.225% |
| 12 | CISCO SYSTEMS INC COMMON STOCK USD.001 | 0.696% | 12.921% |
| 13 | WAL MART STORES INC COMMON STOCK USD.1 | 0.688% | 13.609% |
| 14 | CHEVRON CORP COMMON STOCK USD.75 | 0.614% | 14.223% |
| 15 | UNITEDHEALTH GROUP INC COMMON STOCK USD.01 | 0.579% | 14.802% |
| 16 | CITIGROUP INC COMMON STOCK USD.01 | 0.558% | 15.360% |
| 17 | AMAZON.COM INC COMMON STOCK USD.01 | 0.543% | 15.904% |
| 18 | PROCTER + GAMBLE CO/THE COMMON STOCK | 0.532% | 16.435% |
| 19 | WALT DISNEY CO/THE COMMON STOCK USD.01 | 0.517% | 16.952% |
| 20 | MERCK + CO. INC. COMMON STOCK USD.5 | 0.512% | 17.464% |
| 21 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | 0.497% | 17.961% |
| 22 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | 0.493% | 18.454% |
| 23 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | 0.478% | 18.932% |
| 24 | ALPHABET INC CL C COMMON STOCK USD.001 | 0.437% | 19.369% |
| 25 | ALPHABET INC CL A COMMON STOCK USD.001 | 0.427% | 19.796% |
| 26 | FACEBOOK INC A COMMON STOCK USD.000006 | 0.402% | 20.198% |
| 27 | CVS HEALTH CORP COMMON STOCK USD.01 | 0.363% | 20.561% |
| 28 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | 0.361% | 20.923% |
| 29 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | 0.356% | 21.278% |
| 30 | TIME WARNER INC COMMON STOCK USD.01 | 0.346% | 21.625% |
| 31 | UNION PACIFIC CORP COMMON STOCK USD2.5 | 0.344% | 21.969% |
| 32 | QUALCOMM INC COMMON STOCK USD.0001 | 0.344% | 22.313% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 33 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | 0.341% | 22.654% |
| 34 | ORACLE CORP COMMON STOCK USD.01 | 0.321% | 22.974% |
| 35 | NVIDIA CORP COMMON STOCK USD.001 | 0.312% | 23.286% |
| 36 | US BANCORP COMMON STOCK USD.01 | 0.308% | 23.594% |
| 37 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | 0.305% | 23.899% |
| 38 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | 0.297% | 24.196% |
| 39 | COCA COLA CO/THE COMMON STOCK USD.25 | 0.289% | 24.486% |
| 40 | GENERAL MOTORS CO COMMON STOCK USD.01 | 0.286% | 24.771% |
| 41 | ABBOTT LABORATORIES COMMON STOCK | 0.282% | 25.053% |
| 42 | FEDEX CORP COMMON STOCK USD.1 | 0.278% | 25.332% |
| 43 | MEDTRONIC PLC COMMON STOCK USD.1 | 0.273% | 25.605% |
| 44 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | 0.272% | 25.877% |
| 45 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | 0.263% | 26.140% |
| 46 | MICRON TECHNOLOGY INC COMMON STOCK USD.1 | 0.258% | 26.398% |
| 47 | AMGEN INC COMMON STOCK USD.0001 | 0.251% | 26.649% |
| 48 | SOUTHWEST AIRLINES CO COMMON STOCK USD1.0 | 0.244% | 26.893% |
| 49 | DOW CHEMICAL CO/THE COMMON STOCK USD2.5 | 0.243% | 27.136% |
| 50 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | 0.240% | 27.377% |
| 51 | FORD MOTOR CO COMMON STOCK USD.01 | 0.239% | 27.616% |
| 52 | PEPSICO INC COMMON STOCK USD.017 | 0.238% | 27.854% |
| 53 | AETNA INC COMMON STOCK USD.01 | 0.237% | 28.091% |
| 54 | SCHLUMBERGER LTD COMMON STOCK USD.01 | 0.235% | 28.327% |
| 55 | HOME DEPOT INC COMMON STOCK USD.05 | 0.233% | 28.559% |
| 56 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 0.230% | 28.789% |
| 57 | GILEAD SCIENCES INC COMMON STOCK USD.001 | 0.227% | 29.016% |
| 58 | CSX CORP COMMON STOCK USD1.0 | 0.226% | 29.242% |
| 59 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | 0.224% | 29.466% |
| 60 | LOWE S COS INC COMMON STOCK USD.5 | 0.223% | 29.689% |
| 61 | ALLERGAN PLC COMMON STOCK USD.0033 | 0.223% | 29.912% |
| 62 | DELTA AIR LINES INC COMMON STOCK USD.0001 | 0.222% | 30.134% |
| 63 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | 0.214% | 30.348% |
| 64 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | 0.212% | 30.560% |
| 65 | ANTHEM INC COMMON STOCK USD.01 | 0.210% | 30.770% |
| 66 | MORGAN STANLEY COMMON STOCK USD.01 | 0.209% | 30.979% |
| 67 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | 0.208% | 31.187% |
| 68 | MCDONALD S CORP COMMON STOCK USD.01 | 0.208% | 31.396% |
| 69 | PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0 | 0.204% | 31.600% |
| 70 | TRAVELERS COS INC/THE COMMON STOCK | 0.203% | 31.803% |
| 71 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | 0.202% | 32.005% |
| 72 | ALTRIA GROUP INC COMMON STOCK USD.333 | 0.202% | 32.208% |
| 73 | HUMANA INC COMMON STOCK USD.166 | 0.199% | 32.407% |
| 74 | BROADCOM LTD COMMON STOCK | 0.197% | 32.604% |
| 75 | PHILIP MORRIS INTERNATIONAL COMMON STOCK | 0.195% | 32.798% |
| 76 | TESORO CORP WHEN ISSUED COMMON STOCK USD.167 | 0.192% | 32.990% |
| 77 | BEST BUY CO INC COMMON STOCK USD.1 | 0.190% | 33.180% |
| 78 | CHUBB LTD COMMON STOCK | 0.182% | 33.362% |
| 79 | CATERPILLAR INC COMMON STOCK USD1.0 | 0.180% | 33.543% |
| 80 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | 0.180% | 33.723% |
| 81 | DANAHER CORP COMMON STOCK USD.01 | 0.175% | 33.898% |
| 82 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | 0.172% | 34.070% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 83 | BLACKROCK INC COMMON STOCK USD.01 | 0.171% | 34.241% |
| 84 | 3M CO COMMON STOCK USD.01 | 0.171% | 34.412% |
| 85 | GENERAL DYNAMICS CORP COMMON STOCK USD1.0 | 0.169% | 34.581% |
| 86 | EOG RESOURCES INC COMMON STOCK USD.01 | 0.168% | 34.750% |
| 87 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | 0.164% | 34.914% |
| 88 | WESTERN DIGITAL CORP COMMON STOCK USD.01 | 0.162% | 35.076% |
| 89 | MASTERCARD INC A COMMON STOCK USD.0001 | 0.161% | 35.237% |
| 90 | CONOCOPHILLIPS COMMON STOCK USD.01 | 0.159% | 35.396% |
| 91 | CIGNA CORP COMMON STOCK USD.25 | 0.157% | 35.553% |
| 92 | NORFOLK SOUTHERN CORP COMMON STOCK USD1.0 | 0.157% | 35.710% |
| 93 | METLIFE INC COMMON STOCK USD.01 | 0.155% | 35.865% |
| 94 | BOEING CO/THE COMMON STOCK USD5.0 | 0.155% | 36.019% |
| 95 | VALERO ENERGY CORP COMMON STOCK USD.01 | 0.154% | 36.173% |
| 96 | ABBVIE INC COMMON STOCK USD.01 | 0.154% | 36.327% |
| 97 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | 0.153% | 36.480% |
| 98 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | 0.152% | 36.633% |
| 99 | INGERSOLL RAND PLC COMMON STOCK USD1.0 | 0.149% | 36.782% |
| 100 | REYNOLDS AMERICAN INC COMMON STOCK USD.0001 | 0.149% | 36.931% |
| 101 | UNITED RENTALS INC COMMON STOCK USD.01 | 0.149% | 37.079% |
| 102 | NORTHERN TRUST CORP COMMON STOCK USD1.667 | 0.148% | 37.227% |
| 103 | TE CONNECTIVITY LTD COMMON STOCK CHF.57 | 0.147% | 37.375% |
| 104 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | 0.146% | 37.521% |
| 105 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | 0.143% | 37.664% |
| 106 | CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01 | 0.143% | 37.806% |
| 107 | TEXAS INSTRUMENTS INC COMMON STOCK USD1.0 | 0.143% | 37.949% |
| 108 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | 0.141% | 38.090% |
| 109 | FIFTH THIRD BANCORP COMMON STOCK | 0.141% | 38.231% |
| 110 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | 0.140% | 38.371% |
| 111 | PHILLIPS 66 COMMON STOCK | 0.138% | 38.509% |
| 112 | FISERV INC COMMON STOCK USD.01 | 0.137% | 38.647% |
| 113 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | 0.137% | 38.783% |
| 114 | NORTHROP GRUMMAN CORP COMMON STOCK USD1.0 | 0.137% | 38.920% |
| 115 | HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01 | 0.137% | 39.057% |
| 116 | HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01 | 0.136% | 39.193% |
| 117 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | 0.133% | 39.326% |
| 118 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | 0.133% | 39.458% |
| 119 | ACTIVISION BLIZZARD INC COMMON STOCK USD.000001 | 0.132% | 39.591% |
| 120 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | 0.132% | 39.722% |
| 121 | PROGRESSIVE CORP COMMON STOCK USD1.0 | 0.130% | 39.852% |
| 122 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | 0.128% | 39.980% |
| 123 | ALLSTATE CORP COMMON STOCK USD.01 | 0.128% | 40.108% |
| 124 | COSTCO WHOLESALE CORP COMMON STOCK USD.005 | 0.127% | 40.235% |
| 125 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | 0.126% | 40.361% |
| 126 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | 0.126% | 40.487% |
| 127 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | 0.126% | 40.613% |
| 128 | DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01 | 0.125% | 40.738% |
| 129 | REPUBLIC SERVICES INC COMMON STOCK USD.01 | 0.125% | 40.863% |
| 130 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | 0.125% | 40.988% |
| 131 | CBS CORP CLASS B NON VOTING COMMON STOCK USD.001 | 0.124% | 41.112% |
| 132 | CME GROUP INC COMMON STOCK USD.01 | 0.124% | 41.236% |

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|-----|---|----------------|--------------|
| 133 | QUEST DIAGNOSTICS INC COMMON STOCK USD.01 | 0.124% | 41.359% |
| 134 | GLOBAL PAYMENTS INC COMMON STOCK | 0.124% | 41.483% |
| 135 | EBAY INC COMMON STOCK USD.001 | 0.122% | 41.605% |
| 136 | BB+T CORP COMMON STOCK USD5.0 | 0.122% | 41.728% |
| 137 | PRICELINE GROUP INC/THE COMMON STOCK USD.008 | 0.122% | 41.849% |
| 138 | DOLLAR TREE INC COMMON STOCK USD.01 | 0.122% | 41.971% |
| 139 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | 0.121% | 42.092% |
| 140 | MARATHON PETROLEUM CORP COMMON STOCK | 0.120% | 42.212% |
| 141 | XPO LOGISTICS INC COMMON STOCK USD.001 | 0.119% | 42.332% |
| 142 | HUNTSMAN CORP COMMON STOCK USD.01 | 0.119% | 42.450% |
| 143 | CENTURYLINK INC COMMON STOCK USD1.0 | 0.118% | 42.569% |
| 144 | KEYCORP COMMON STOCK USD1.0 | 0.118% | 42.687% |
| 145 | EATON CORP PLC COMMON STOCK USD.01 | 0.118% | 42.805% |
| 146 | TYSON FOODS INC CL A COMMON STOCK USD.1 | 0.117% | 42.922% |
| 147 | STATE STREET CORP COMMON STOCK USD1.0 | 0.117% | 43.038% |
| 148 | CORNING INC COMMON STOCK USD.5 | 0.116% | 43.155% |
| 149 | WHIRLPOOL CORP COMMON STOCK USD1.0 | 0.116% | 43.271% |
| 150 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | 0.116% | 43.387% |
| 151 | RAYTHEON COMPANY COMMON STOCK USD.01 | 0.116% | 43.502% |
| 152 | HOLOGIC INC COMMON STOCK USD.01 | 0.115% | 43.617% |
| 153 | FREEPORT MCMORAN INC COMMON STOCK USD.1 | 0.113% | 43.730% |
| 154 | HUNTINGTON BANCSHARES INC COMMON STOCK USD.01 | 0.113% | 43.842% |
| 155 | NIKE INC CL B COMMON STOCK USD1.0 | 0.113% | 43.955% |
| 156 | JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01 | 0.112% | 44.067% |
| 157 | ANALOG DEVICES INC COMMON STOCK USD.167 | 0.112% | 44.180% |
| 158 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | 0.112% | 44.292% |
| 159 | CELGENE CORP COMMON STOCK USD.01 | 0.111% | 44.403% |
| 160 | VIACOM INC CLASS B COMMON STOCK USD.001 | 0.111% | 44.514% |
| 161 | TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01 | 0.110% | 44.624% |
| 162 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | 0.110% | 44.734% |
| 163 | CUMMINS INC COMMON STOCK USD2.5 | 0.109% | 44.843% |
| 164 | CARMAX INC COMMON STOCK USD.5 | 0.108% | 44.951% |
| 165 | EAST WEST BANCORP INC COMMON STOCK USD.001 | 0.108% | 45.059% |
| 166 | TD AMERITRADE HOLDING CORP COMMON STOCK USD.01 | 0.107% | 45.167% |
| 167 | LAM RESEARCH CORP COMMON STOCK USD.001 | 0.106% | 45.273% |
| 168 | DAVITA INC COMMON STOCK USD.001 | 0.106% | 45.379% |
| 169 | LEAR CORP COMMON STOCK USD.01 | 0.106% | 45.485% |
| 170 | PACCAR INC COMMON STOCK USD1.0 | 0.106% | 45.591% |
| 171 | WHOLE FOODS MARKET INC COMMON STOCK | 0.106% | 45.697% |
| 172 | THOR INDUSTRIES INC COMMON STOCK USD.1 | 0.104% | 45.801% |
| 173 | MOLSON COORS BREWING CO B COMMON STOCK USD.01 | 0.104% | 45.905% |
| 174 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | 0.103% | 46.008% |
| 175 | GENUINE PARTS CO COMMON STOCK USD1.0 | 0.103% | 46.112% |
| 176 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | 0.103% | 46.214% |
| 177 | IAC/INTERACTIVECORP COMMON STOCK USD.001 | 0.102% | 46.317% |
| 178 | SUNTRUST BANKS INC COMMON STOCK USD1.0 | 0.102% | 46.419% |
| 179 | CENTENE CORP COMMON STOCK USD.001 | 0.102% | 46.521% |
| 180 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | 0.101% | 46.622% |
| 181 | TARGET CORP COMMON STOCK USD.0833 | 0.101% | 46.723% |
| 182 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | 0.099% | 46.822% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 183 | AFLAC INC COMMON STOCK USD.1 | 0.099% | 46.921% |
| 184 | UNITED THERAPEUTICS CORP COMMON STOCK USD.01 | 0.099% | 47.020% |
| 185 | INVESCO LTD COMMON STOCK USD.2 | 0.098% | 47.118% |
| 186 | PINNACLE FOODS INC COMMON STOCK USD.01 | 0.098% | 47.216% |
| 187 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | 0.097% | 47.313% |
| 188 | ACCENTURE PLC CL A COMMON STOCK USD.0000225 | 0.096% | 47.409% |
| 189 | EASTMAN CHEMICAL CO COMMON STOCK USD.01 | 0.096% | 47.505% |
| 190 | CELANESE CORP SERIES A COMMON STOCK USD.0001 | 0.096% | 47.601% |
| 191 | INGREDION INC COMMON STOCK USD.01 | 0.096% | 47.697% |
| 192 | SCHWAB (CHARLES) CORP COMMON STOCK USD.01 | 0.096% | 47.792% |
| 193 | ALLY FINANCIAL INC COMMON STOCK USD.1 | 0.096% | 47.888% |
| 194 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | 0.095% | 47.983% |
| 195 | WESTROCK CO COMMON STOCK | 0.095% | 48.078% |
| 196 | NEWMONT MINING CORP COMMON STOCK USD1.6 | 0.095% | 48.172% |
| 197 | JABIL INC COMMON STOCK USD.001 | 0.094% | 48.267% |
| 198 | LINCOLN NATIONAL CORP COMMON STOCK | 0.094% | 48.361% |
| 199 | OLIN CORP COMMON STOCK USD1.0 | 0.094% | 48.456% |
| 200 | AVERY DENNISON CORP COMMON STOCK USD1.0 | 0.094% | 48.550% |
| 201 | STARBUCKS CORP COMMON STOCK USD.001 | 0.094% | 48.643% |
| 202 | DEERE + CO COMMON STOCK USD1.0 | 0.093% | 48.737% |
| 203 | T MOBILE US INC COMMON STOCK USD.0001 | 0.093% | 48.830% |
| 204 | MSCI INC COMMON STOCK USD.01 | 0.093% | 48.923% |
| 205 | HARRIS CORP COMMON STOCK USD1. | 0.093% | 49.016% |
| 206 | CA INC COMMON STOCK USD.1 | 0.093% | 49.108% |
| 207 | M + T BANK CORP COMMON STOCK USD.5 | 0.093% | 49.201% |
| 208 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | 0.093% | 49.293% |
| 209 | BUNGE LTD COMMON STOCK USD.01 | 0.092% | 49.386% |
| 210 | UNITED PARCEL SERVICE CL B COMMON STOCK USD.01 | 0.092% | 49.478% |
| 211 | TEXTRON INC COMMON STOCK USD.125 | 0.092% | 49.570% |
| 212 | KINDER MORGAN INC COMMON STOCK USD.01 | 0.091% | 49.661% |
| 213 | GOODYEAR TIRE + RUBBER CO COMMON STOCK | 0.091% | 49.752% |
| 214 | NUCOR CORP COMMON STOCK USD.4 | 0.091% | 49.843% |
| 215 | APPLIED MATERIALS INC COMMON STOCK USD.01 | 0.091% | 49.934% |
| 216 | NEWELL BRANDS INC COMMON STOCK USD1.0 | 0.090% | 50.024% |
| 217 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | 0.090% | 50.114% |
| 218 | WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635 | 0.090% | 50.204% |
| 219 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | 0.090% | 50.294% |
| 220 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | 0.090% | 50.383% |
| 221 | DR HORTON INC COMMON STOCK USD.01 | 0.089% | 50.472% |
| 222 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | 0.089% | 50.561% |
| 223 | HILL ROM HOLDINGS INC COMMON STOCK | 0.089% | 50.650% |
| 224 | NAVIENT CORP COMMON STOCK USD.01 | 0.088% | 50.738% |
| 225 | JM SMUCKER CO/THE COMMON STOCK | 0.088% | 50.826% |
| 226 | UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01 | 0.088% | 50.914% |
| 227 | TELEFLEX INC COMMON STOCK USD1.0 | 0.088% | 51.002% |
| 228 | BIOGEN INC COMMON STOCK USD.0005 | 0.087% | 51.090% |
| 229 | LOEWS CORP COMMON STOCK USD.01 | 0.087% | 51.177% |
| 230 | UGI CORP COMMON STOCK | 0.087% | 51.264% |
| 231 | BAXTER INTERNATIONAL INC COMMON STOCK USD1.0 | 0.087% | 51.351% |
| 232 | DARDEN RESTAURANTS INC COMMON STOCK | 0.085% | 51.436% |

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|-----|--|----------------|--------------|
| 233 | AGILENT TECHNOLOGIES INC COMMON STOCK USD.01 | 0.085% | 51.521% |
| 234 | MCKESSON CORP COMMON STOCK USD.01 | 0.085% | 51.607% |
| 235 | VCA INC COMMON STOCK USD.001 | 0.085% | 51.692% |
| 236 | OWENS CORNING COMMON STOCK USD.001 | 0.085% | 51.777% |
| 237 | WILLIAMS SONOMA INC COMMON STOCK USD.01 | 0.085% | 51.862% |
| 238 | POST HOLDINGS INC COMMON STOCK USD.01 | 0.085% | 51.947% |
| 239 | ZOETIS INC COMMON STOCK USD.01 | 0.085% | 52.032% |
| 240 | APTARGROUP INC COMMON STOCK USD.01 | 0.085% | 52.116% |
| 241 | MARKEL CORP COMMON STOCK | 0.084% | 52.201% |
| 242 | NRG ENERGY INC COMMON STOCK USD.01 | 0.084% | 52.285% |
| 243 | PAYPAL HOLDINGS INC COMMON STOCK | 0.084% | 52.369% |
| 244 | E TRADE FINANCIAL CORP COMMON STOCK USD.01 | 0.084% | 52.454% |
| 245 | NASDAQ INC COMMON STOCK USD.01 | 0.084% | 52.538% |
| 246 | COTY INC CL A COMMON STOCK USD.01 | 0.084% | 52.621% |
| 247 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | 0.084% | 52.705% |
| 248 | FNF GROUP TRACKING STK USD.0001 | 0.084% | 52.789% |
| 249 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | 0.084% | 52.872% |
| 250 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | 0.083% | 52.956% |
| 251 | SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0 | 0.083% | 53.039% |
| 252 | EVEREST RE GROUP LTD COMMON STOCK USD.01 | 0.083% | 53.123% |
| 253 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.083% | 53.206% |
| 254 | LOCKHEED MARTIN CORP COMMON STOCK USD1.0 | 0.083% | 53.289% |
| 255 | ON SEMICONDUCTOR CORP COMMON STOCK USD.01 | 0.082% | 53.371% |
| 256 | XILINX INC COMMON STOCK USD.01 | 0.082% | 53.453% |
| 257 | STEEL DYNAMICS INC COMMON STOCK USD.005 | 0.082% | 53.535% |
| 258 | EXPEDIA INC COMMON STOCK USD.001 | 0.081% | 53.616% |
| 259 | ASSURANT INC COMMON STOCK USD.01 | 0.081% | 53.697% |
| 260 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | 0.081% | 53.778% |
| 261 | ALBEMARLE CORP COMMON STOCK USD.01 | 0.081% | 53.858% |
| 262 | DOVER CORP COMMON STOCK USD1.0 | 0.080% | 53.939% |
| 263 | ELI LILLY + CO COMMON STOCK | 0.080% | 54.019% |
| 264 | SLM CORP COMMON STOCK USD.2 | 0.080% | 54.099% |
| 265 | COMERICA INC COMMON STOCK USD5.0 | 0.080% | 54.178% |
| 266 | MGM RESORTS INTERNATIONAL COMMON STOCK USD.01 | 0.080% | 54.258% |
| 267 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | 0.079% | 54.338% |
| 268 | ZIONS BANCORPORATION COMMON STOCK | 0.079% | 54.417% |
| 269 | ARROW ELECTRONICS INC COMMON STOCK USD1.0 | 0.079% | 54.496% |
| 270 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | 0.079% | 54.576% |
| 271 | VAIL RESORTS INC COMMON STOCK USD.01 | 0.079% | 54.655% |
| 272 | BROWN + BROWN INC COMMON STOCK USD.1 | 0.079% | 54.734% |
| 273 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | 0.079% | 54.813% |
| 274 | BRUNSWICK CORP COMMON STOCK USD.75 | 0.079% | 54.892% |
| 275 | ENVISION HEALTHCARE CORP COMMON STOCK | 0.079% | 54.970% |
| 276 | MARTIN MARIETTA MATERIALS COMMON STOCK USD.01 | 0.079% | 55.049% |
| 277 | HP INC COMMON STOCK USD.01 | 0.078% | 55.127% |
| 278 | ASSURED GUARANTY LTD COMMON STOCK USD.01 | 0.078% | 55.205% |
| 279 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | 0.078% | 55.284% |
| 280 | EQUIFAX INC COMMON STOCK USD1.25 | 0.078% | 55.362% |
| 281 | TOLL BROTHERS INC COMMON STOCK USD.01 | 0.078% | 55.440% |
| 282 | ROCKWELL COLLINS INC COMMON STOCK USD.01 | 0.078% | 55.517% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 283 | CARNIVAL CORP COMMON STOCK USD.01 | 0.077% | 55.595% |
| 284 | ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01 | 0.077% | 55.672% |
| 285 | RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0 | 0.077% | 55.749% |
| 286 | SYMANTEC CORP COMMON STOCK USD.01 | 0.077% | 55.826% |
| 287 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | 0.077% | 55.904% |
| 288 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | 0.077% | 55.981% |
| 289 | TIFFANY + CO COMMON STOCK USD.01 | 0.077% | 56.058% |
| 290 | SONOCO PRODUCTS CO COMMON STOCK | 0.076% | 56.134% |
| 291 | KOHL'S CORP COMMON STOCK USD.01 | 0.076% | 56.210% |
| 292 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | 0.076% | 56.286% |
| 293 | MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001 | 0.076% | 56.362% |
| 294 | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01 | 0.076% | 56.438% |
| 295 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | 0.076% | 56.514% |
| 296 | ULTA BEAUTY INC COMMON STOCK USD.01 | 0.076% | 56.590% |
| 297 | HEXCEL CORP COMMON STOCK USD.01 | 0.076% | 56.665% |
| 298 | VULCAN MATERIALS CO COMMON STOCK USD1.0 | 0.076% | 56.741% |
| 299 | LPL FINANCIAL HOLDINGS INC COMMON STOCK | 0.075% | 56.816% |
| 300 | CABELA S INC COMMON STOCK USD.01 | 0.075% | 56.891% |
| 301 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | 0.075% | 56.967% |
| 302 | ARAMARK COMMON STOCK USD.01 | 0.075% | 57.041% |
| 303 | GAP INC/THE COMMON STOCK USD.05 | 0.074% | 57.116% |
| 304 | RYDER SYSTEM INC COMMON STOCK USD.5 | 0.074% | 57.190% |
| 305 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.074% | 57.265% |
| 306 | IPG PHOTONICS CORP COMMON STOCK USD.0001 | 0.074% | 57.339% |
| 307 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | 0.074% | 57.413% |
| 308 | CBRE GROUP INC A COMMON STOCK USD.01 | 0.074% | 57.487% |
| 309 | GENTEX CORP COMMON STOCK USD.06 | 0.074% | 57.561% |
| 310 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 | 0.074% | 57.635% |
| 311 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | 0.074% | 57.709% |
| 312 | AMERCO COMMON STOCK USD.25 | 0.074% | 57.783% |
| 313 | SNAP ON INC COMMON STOCK USD1.0 | 0.074% | 57.857% |
| 314 | HARLEY DAVIDSON INC COMMON STOCK USD.01 | 0.073% | 57.930% |
| 315 | LINCOLN ELECTRIC HOLDINGS COMMON STOCK | 0.073% | 58.003% |
| 316 | NVR INC COMMON STOCK USD.01 | 0.073% | 58.076% |
| 317 | FLEX LTD COMMON STOCK | 0.073% | 58.149% |
| 318 | COMMERCE BANCSHARES INC COMMON STOCK USD5.0 | 0.073% | 58.222% |
| 319 | UNUM GROUP COMMON STOCK USD.1 | 0.073% | 58.294% |
| 320 | CINTAS CORP COMMON STOCK | 0.073% | 58.367% |
| 321 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | 0.073% | 58.440% |
| 322 | LKQ CORP COMMON STOCK USD.01 | 0.073% | 58.512% |
| 323 | ARCHER DANIELS MIDLAND CO COMMON STOCK | 0.072% | 58.584% |
| 324 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | 0.072% | 58.656% |
| 325 | OSHKOSH CORP COMMON STOCK USD.01 | 0.072% | 58.728% |
| 326 | NATIONAL OILWELL VARCO INC COMMON STOCK USD.01 | 0.072% | 58.800% |
| 327 | ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01 | 0.072% | 58.871% |
| 328 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | 0.071% | 58.943% |
| 329 | ARCH CAPITAL GROUP LTD COMMON STOCK USD.01 | 0.071% | 59.014% |
| 330 | AMETEK INC COMMON STOCK USD.01 | 0.071% | 59.085% |
| 331 | COACH INC COMMON STOCK USD.01 | 0.071% | 59.156% |
| 332 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | 0.071% | 59.227% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 333 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | 0.071% | 59.298% |
| 334 | LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01 | 0.070% | 59.368% |
| 335 | HORMEL FOODS CORP COMMON STOCK USD.01465 | 0.070% | 59.438% |
| 336 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | 0.070% | 59.508% |
| 337 | XL GROUP LTD COMMON STOCK | 0.070% | 59.578% |
| 338 | AON PLC COMMON STOCK USD.01 | 0.070% | 59.648% |
| 339 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01 | 0.070% | 59.718% |
| 340 | BECTON DICKINSON AND CO COMMON STOCK USD1.0 | 0.069% | 59.787% |
| 341 | HENRY SCHEIN INC COMMON STOCK USD.01 | 0.069% | 59.856% |
| 342 | RELIANCE STEEL + ALUMINUM COMMON STOCK | 0.069% | 59.925% |
| 343 | IDEX CORP COMMON STOCK USD.01 | 0.069% | 59.994% |
| 344 | MACY S INC COMMON STOCK USD.01 | 0.069% | 60.062% |
| 345 | TERADYNE INC COMMON STOCK USD.125 | 0.069% | 60.131% |
| 346 | PULTEGROUP INC COMMON STOCK USD.01 | 0.069% | 60.200% |
| 347 | NEXTERA ENERGY INC COMMON STOCK USD.01 | 0.068% | 60.268% |
| 348 | MANPOWERGROUP INC COMMON STOCK USD.01 | 0.068% | 60.336% |
| 349 | TRINITY INDUSTRIES INC COMMON STOCK USD.01 | 0.068% | 60.403% |
| 350 | CASEY S GENERAL STORES INC COMMON STOCK NPV | 0.067% | 60.470% |
| 351 | CREDIT ACCEPTANCE CORP COMMON STOCK USD.01 | 0.067% | 60.538% |
| 352 | SYNNEX CORP COMMON STOCK USD.001 | 0.067% | 60.605% |
| 353 | BALL CORP COMMON STOCK | 0.067% | 60.672% |
| 354 | DANA INC COMMON STOCK USD.01 | 0.067% | 60.739% |
| 355 | QORVO INC COMMON STOCK USD.0001 | 0.067% | 60.806% |
| 356 | AGCO CORP COMMON STOCK USD.01 | 0.067% | 60.872% |
| 357 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001 | 0.066% | 60.939% |
| 358 | HALLIBURTON CO COMMON STOCK USD2.5 | 0.066% | 61.005% |
| 359 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | 0.066% | 61.072% |
| 360 | CRANE CO COMMON STOCK USD1.0 | 0.066% | 61.138% |
| 361 | XYLEM INC COMMON STOCK | 0.066% | 61.203% |
| 362 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | 0.065% | 61.269% |
| 363 | NETAPP INC COMMON STOCK USD.001 | 0.065% | 61.334% |
| 364 | TORCHMARK CORP COMMON STOCK USD1.0 | 0.065% | 61.399% |
| 365 | MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002 | 0.065% | 61.465% |
| 366 | PACWEST BANCORP COMMON STOCK | 0.065% | 61.530% |
| 367 | DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3 | 0.065% | 61.595% |
| 368 | COHERENT INC COMMON STOCK USD.01 | 0.065% | 61.660% |
| 369 | WR BERKLEY CORP COMMON STOCK USD.2 | 0.065% | 61.725% |
| 370 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | 0.065% | 61.790% |
| 371 | AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125 | 0.065% | 61.855% |
| 372 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01 | 0.064% | 61.919% |
| 373 | JUNIPER NETWORKS INC COMMON STOCK USD.00001 | 0.064% | 61.983% |
| 374 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | 0.064% | 62.047% |
| 375 | HUBBELL INC COMMON STOCK USD.01 | 0.064% | 62.111% |
| 376 | COPART INC COMMON STOCK | 0.064% | 62.175% |
| 377 | BEMIS COMPANY COMMON STOCK USD.1 | 0.064% | 62.239% |
| 378 | NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001 | 0.064% | 62.302% |
| 379 | STAPLES INC COMMON STOCK USD.0006 | 0.063% | 62.366% |
| 380 | PVH CORP COMMON STOCK USD1.0 | 0.063% | 62.429% |
| 381 | FOOT LOCKER INC COMMON STOCK USD.01 | 0.063% | 62.492% |
| 382 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 0.063% | 62.555% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 383 | CDW CORP/DE COMMON STOCK USD.01 | 0.063% | 62.618% |
| 384 | AUTONATION INC COMMON STOCK USD.01 | 0.063% | 62.681% |
| 385 | GENPACT LTD COMMON STOCK USD.01 | 0.063% | 62.744% |
| 386 | PATTERSON COS INC COMMON STOCK USD.01 | 0.063% | 62.807% |
| 387 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | 0.063% | 62.870% |
| 388 | NIELSEN HOLDINGS PLC COMMON STOCK EUR.07 | 0.063% | 62.932% |
| 389 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | 0.063% | 62.995% |
| 390 | CR BARD INC COMMON STOCK USD.25 | 0.062% | 63.057% |
| 391 | PENTAIR PLC COMMON STOCK USD.01 | 0.062% | 63.120% |
| 392 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | 0.062% | 63.182% |
| 393 | WABTEC CORP COMMON STOCK USD.01 | 0.062% | 63.244% |
| 394 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | 0.062% | 63.307% |
| 395 | COOPER COS INC/THE COMMON STOCK USD.1 | 0.062% | 63.369% |
| 396 | MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001 | 0.062% | 63.430% |
| 397 | WENDY S CO/THE COMMON STOCK USD.1 | 0.062% | 63.492% |
| 398 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | 0.062% | 63.554% |
| 399 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | 0.062% | 63.615% |
| 400 | J2 GLOBAL INC COMMON STOCK USD.01 | 0.061% | 63.676% |
| 401 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | 0.061% | 63.738% |
| 402 | MICROSEMI CORP COMMON STOCK USD.2 | 0.061% | 63.799% |
| 403 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | 0.061% | 63.859% |
| 404 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | 0.061% | 63.920% |
| 405 | BRINK S CO/THE COMMON STOCK USD1.0 | 0.061% | 63.981% |
| 406 | PRAXAIR INC COMMON STOCK USD.01 | 0.061% | 64.041% |
| 407 | USG CORP COMMON STOCK USD.1 | 0.060% | 64.102% |
| 408 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | 0.060% | 64.162% |
| 409 | MASIMO CORP COMMON STOCK USD.001 | 0.060% | 64.223% |
| 410 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | 0.060% | 64.283% |
| 411 | SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01 | 0.060% | 64.343% |
| 412 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | 0.060% | 64.403% |
| 413 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | 0.060% | 64.463% |
| 414 | LENNAR CORP A COMMON STOCK USD.1 | 0.060% | 64.522% |
| 415 | TERADATA CORP COMMON STOCK USD.01 | 0.060% | 64.582% |
| 416 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | 0.060% | 64.642% |
| 417 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | 0.060% | 64.701% |
| 418 | TECH DATA CORP COMMON STOCK USD.0015 | 0.060% | 64.761% |
| 419 | MONSANTO CO COMMON STOCK USD.01 | 0.059% | 64.820% |
| 420 | SIGNATURE BANK COMMON STOCK USD.01 | 0.059% | 64.880% |
| 421 | ORBITAL ATK INC COMMON STOCK USD.01 | 0.059% | 64.939% |
| 422 | POLARIS INDUSTRIES INC COMMON STOCK USD.01 | 0.059% | 64.999% |
| 423 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.059% | 65.058% |
| 424 | QUANTA SERVICES INC COMMON STOCK USD.00001 | 0.059% | 65.116% |
| 425 | VWR CORP COMMON STOCK USD.01 | 0.059% | 65.175% |
| 426 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | 0.059% | 65.234% |
| 427 | CARDINAL HEALTH INC COMMON STOCK | 0.059% | 65.292% |
| 428 | CARLISLE COS INC COMMON STOCK USD1.0 | 0.059% | 65.351% |
| 429 | BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001 | 0.059% | 65.409% |
| 430 | VISTEON CORP COMMON STOCK | 0.058% | 65.468% |
| 431 | KLA TENCOR CORP COMMON STOCK USD.001 | 0.058% | 65.526% |
| 432 | PERKINELMER INC COMMON STOCK USD1.0 | 0.058% | 65.585% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 433 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | 0.058% | 65.643% |
| 434 | DELUXE CORP COMMON STOCK USD1.0 | 0.058% | 65.701% |
| 435 | HANCOCK HOLDING CO COMMON STOCK USD3.33 | 0.058% | 65.759% |
| 436 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | 0.058% | 65.817% |
| 437 | CALPINE CORP COMMON STOCK USD.001 | 0.058% | 65.875% |
| 438 | MARSH + MCLENNAN COS COMMON STOCK USD1.0 | 0.058% | 65.933% |
| 439 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | 0.058% | 65.991% |
| 440 | AIR LEASE CORP COMMON STOCK USD.01 | 0.058% | 66.048% |
| 441 | ELECTRONIC ARTS INC COMMON STOCK USD.01 | 0.057% | 66.106% |
| 442 | BWX TECHNOLOGIES INC COMMON STOCK USD.01 | 0.057% | 66.163% |
| 443 | ALLEGHANY CORP COMMON STOCK USD1.0 | 0.057% | 66.220% |
| 444 | AVNET INC COMMON STOCK USD1.0 | 0.057% | 66.277% |
| 445 | PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01 | 0.057% | 66.334% |
| 446 | BARNES GROUP INC COMMON STOCK USD.01 | 0.057% | 66.390% |
| 447 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | 0.056% | 66.447% |
| 448 | CORELOGIC INC COMMON STOCK USD1.0 | 0.056% | 66.503% |
| 449 | DST SYSTEMS INC COMMON STOCK USD.01 | 0.056% | 66.559% |
| 450 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | 0.056% | 66.615% |
| 451 | AECOM COMMON STOCK USD.01 | 0.056% | 66.671% |
| 452 | ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1 | 0.056% | 66.727% |
| 453 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | 0.056% | 66.783% |
| 454 | WOODWARD INC COMMON STOCK USD.00292 | 0.056% | 66.839% |
| 455 | DUKE ENERGY CORP COMMON STOCK USD.001 | 0.056% | 66.895% |
| 456 | MYLAN NV COMMON STOCK EUR.01 | 0.056% | 66.951% |
| 457 | DOMINO S PIZZA INC COMMON STOCK USD.01 | 0.056% | 67.006% |
| 458 | JONES LANG LASALLE INC COMMON STOCK USD.01 | 0.056% | 67.062% |
| 459 | BIG LOTS INC COMMON STOCK USD.01 | 0.056% | 67.118% |
| 460 | COMMSCOPE HOLDING CO INC COMMON STOCK USD.01 | 0.056% | 67.173% |
| 461 | COGNEX CORP COMMON STOCK USD.002 | 0.055% | 67.228% |
| 462 | BGC PARTNERS INC CL A COMMON STOCK USD.01 | 0.055% | 67.284% |
| 463 | EMCOR GROUP INC COMMON STOCK USD.01 | 0.055% | 67.339% |
| 464 | PRIMERICA INC COMMON STOCK | 0.055% | 67.394% |
| 465 | SYNOPSIS INC COMMON STOCK USD.01 | 0.055% | 67.449% |
| 466 | ACUITY BRANDS INC COMMON STOCK USD.01 | 0.055% | 67.503% |
| 467 | PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001 | 0.055% | 67.558% |
| 468 | FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625 | 0.055% | 67.613% |
| 469 | MURPHY USA INC COMMON STOCK | 0.055% | 67.668% |
| 470 | STERLING BANCORP/DE COMMON STOCK USD.01 | 0.055% | 67.723% |
| 471 | BANK OF THE OZARKS COMMON STOCK USD.01 | 0.055% | 67.777% |
| 472 | TJX COMPANIES INC COMMON STOCK USD1.0 | 0.054% | 67.831% |
| 473 | XEROX CORP COMMON STOCK USD1.0 | 0.054% | 67.886% |
| 474 | DYCOM INDUSTRIES INC COMMON STOCK USD.333 | 0.054% | 67.940% |
| 475 | ADVANCED MICRO DEVICES COMMON STOCK USD.01 | 0.054% | 67.994% |
| 476 | MONSTER BEVERAGE CORP COMMON STOCK | 0.054% | 68.048% |
| 477 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | 0.054% | 68.102% |
| 478 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01 | 0.054% | 68.156% |
| 479 | FLIR SYSTEMS INC COMMON STOCK USD.01 | 0.054% | 68.209% |
| 480 | ROCKWELL AUTOMATION INC COMMON STOCK USD1.0 | 0.053% | 68.263% |
| 481 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | 0.053% | 68.316% |
| 482 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | 0.053% | 68.369% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 483 | VANTIV INC CL A COMMON STOCK USD.00001 | 0.053% | 68.423% |
| 484 | CALATLANTIC GROUP INC COMMON STOCK USD.01 | 0.053% | 68.476% |
| 485 | SPIRIT AIRLINES INC COMMON STOCK USD.0001 | 0.053% | 68.529% |
| 486 | HOWARD HUGHES CORP/THE COMMON STOCK | 0.053% | 68.581% |
| 487 | ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001 | 0.053% | 68.634% |
| 488 | POPULAR INC COMMON STOCK USD.01 | 0.053% | 68.687% |
| 489 | SKECHERS USA INC CL A COMMON STOCK USD.001 | 0.053% | 68.740% |
| 490 | NORDSON CORP COMMON STOCK | 0.053% | 68.792% |
| 491 | AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0 | 0.053% | 68.845% |
| 492 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | 0.052% | 68.897% |
| 493 | ROSS STORES INC COMMON STOCK USD.01 | 0.052% | 68.949% |
| 494 | WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0 | 0.052% | 69.002% |
| 495 | SERVICEMASTER GLOBAL HOLDING COMMON STOCK USD.01 | 0.052% | 69.054% |
| 496 | FAIR ISAAC CORP COMMON STOCK USD.01 | 0.052% | 69.107% |
| 497 | TARGA RESOURCES CORP COMMON STOCK USD.001 | 0.052% | 69.159% |
| 498 | SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01 | 0.052% | 69.211% |
| 499 | LYONDELLBASELL INDU CL A COMMON STOCK EUR.04 | 0.052% | 69.263% |
| 500 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | 0.052% | 69.316% |
| 501 | DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01 | 0.052% | 69.368% |
| 502 | DONALDSON CO INC COMMON STOCK USD5.0 | 0.052% | 69.419% |
| 503 | FORTIVE CORP COMMON STOCK USD.01 | 0.052% | 69.471% |
| 504 | WEX INC COMMON STOCK USD.01 | 0.052% | 69.523% |
| 505 | LEUCADIA NATIONAL CORP COMMON STOCK USD1.0 | 0.052% | 69.575% |
| 506 | STRYKER CORP COMMON STOCK USD.1 | 0.052% | 69.627% |
| 507 | KIMBERLY CLARK CORP COMMON STOCK USD1.25 | 0.052% | 69.678% |
| 508 | VALIDUS HOLDINGS LTD COMMON STOCK USD.175 | 0.052% | 69.730% |
| 509 | MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001 | 0.052% | 69.782% |
| 510 | AARON S INC COMMON STOCK USD.5 | 0.052% | 69.833% |
| 511 | CIRRUS LOGIC INC COMMON STOCK USD.001 | 0.052% | 69.885% |
| 512 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | 0.051% | 69.936% |
| 513 | CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01 | 0.051% | 69.988% |
| 514 | AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01 | 0.051% | 70.039% |
| 515 | MEDNAX INC COMMON STOCK USD.01 | 0.051% | 70.090% |
| 516 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | 0.051% | 70.141% |
| 517 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | 0.051% | 70.192% |
| 518 | EAGLE MATERIALS INC COMMON STOCK USD.01 | 0.051% | 70.243% |
| 519 | MASTEC INC COMMON STOCK USD.1 | 0.051% | 70.294% |
| 520 | CHURCH + DWIGHT CO INC COMMON STOCK USD1.0 | 0.051% | 70.345% |
| 521 | INCYTE CORP COMMON STOCK USD.001 | 0.051% | 70.395% |
| 522 | GLACIER BANCORP INC COMMON STOCK USD.01 | 0.051% | 70.446% |
| 523 | NOBLE ENERGY INC COMMON STOCK USD.01 | 0.050% | 70.496% |
| 524 | WINTRUST FINANCIAL CORP COMMON STOCK | 0.050% | 70.547% |
| 525 | MAXIMUS INC COMMON STOCK | 0.050% | 70.597% |
| 526 | ERIE INDEMNITY COMPANY CL A COMMON STOCK | 0.050% | 70.648% |
| 527 | NU SKIN ENTERPRISES INC A COMMON STOCK USD.001 | 0.050% | 70.698% |
| 528 | CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01 | 0.050% | 70.748% |
| 529 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | 0.050% | 70.798% |
| 530 | BAKER HUGHES INC COMMON STOCK USD1.0 | 0.050% | 70.848% |
| 531 | TEGNA INC COMMON STOCK USD1.0 | 0.050% | 70.898% |
| 532 | DOMINION ENERGY INC COMMON STOCK | 0.050% | 70.948% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 533 | NCR CORPORATION COMMON STOCK USD.01 | 0.050% | 70.998% |
| 534 | OWENS ILLINOIS INC COMMON STOCK USD.01 | 0.050% | 71.047% |
| 535 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | 0.050% | 71.097% |
| 536 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | 0.050% | 71.147% |
| 537 | CBOE HOLDINGS INC COMMON STOCK | 0.050% | 71.196% |
| 538 | EATON VANCE CORP COMMON STOCK USD.00390625 | 0.049% | 71.246% |
| 539 | ECOLAB INC COMMON STOCK USD1.0 | 0.049% | 71.295% |
| 540 | KIRBY CORP COMMON STOCK USD.1 | 0.049% | 71.344% |
| 541 | MKS INSTRUMENTS INC COMMON STOCK | 0.049% | 71.393% |
| 542 | ROYAL GOLD INC COMMON STOCK USD.01 | 0.049% | 71.443% |
| 543 | SOUTHERN CO/THE COMMON STOCK USD5.0 | 0.049% | 71.492% |
| 544 | WATSCO INC COMMON STOCK USD.5 | 0.049% | 71.541% |
| 545 | MARATHON OIL CORP COMMON STOCK USD1.0 | 0.049% | 71.590% |
| 546 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | 0.049% | 71.639% |
| 547 | ITT INC COMMON STOCK USD1.0 | 0.049% | 71.688% |
| 548 | CIMPRESS NV COMMON STOCK USD.001 | 0.049% | 71.737% |
| 549 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | 0.049% | 71.786% |
| 550 | FEDERATED INVESTORS INC CL B COMMON STOCK | 0.049% | 71.834% |
| 551 | FINISAR CORPORATION COMMON STOCK USD.001 | 0.049% | 71.883% |
| 552 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | 0.049% | 71.932% |
| 553 | CIT GROUP INC COMMON STOCK USD.01 | 0.049% | 71.980% |
| 554 | NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01 | 0.049% | 72.029% |
| 555 | INVESTORS BANCORP INC COMMON STOCK USD.01 | 0.048% | 72.077% |
| 556 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | 0.048% | 72.126% |
| 557 | RESMED INC COMMON STOCK USD.004 | 0.048% | 72.174% |
| 558 | FIRSTCASH INC COMMON STOCK USD.01 | 0.048% | 72.222% |
| 559 | AUTOLIV INC COMMON STOCK USD1.0 | 0.048% | 72.270% |
| 560 | HESS CORP COMMON STOCK USD1.0 | 0.048% | 72.318% |
| 561 | BANK OF HAWAII CORP COMMON STOCK USD.01 | 0.048% | 72.366% |
| 562 | POLYONE CORPORATION COMMON STOCK USD.01 | 0.048% | 72.414% |
| 563 | KROGER CO COMMON STOCK USD1.0 | 0.048% | 72.462% |
| 564 | RICE ENERGY INC COMMON STOCK USD.01 | 0.048% | 72.510% |
| 565 | INTERDIGITAL INC COMMON STOCK USD.01 | 0.048% | 72.558% |
| 566 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | 0.048% | 72.606% |
| 567 | HEALTHSOUTH CORP COMMON STOCK USD.01 | 0.048% | 72.653% |
| 568 | PAYCHEX INC COMMON STOCK USD.01 | 0.048% | 72.701% |
| 569 | SILGAN HOLDINGS INC COMMON STOCK USD.01 | 0.048% | 72.749% |
| 570 | AMDOCS LTD COMMON STOCK GBP.0001 | 0.048% | 72.796% |
| 571 | BANCORPSOUTH INC COMMON STOCK USD2.5 | 0.047% | 72.843% |
| 572 | LIBERTY BROADBAND C COMMON STOCK USD.01 | 0.047% | 72.891% |
| 573 | CABLE ONE INC COMMON STOCK USD.01 | 0.047% | 72.938% |
| 574 | FLOWERS FOODS INC COMMON STOCK USD.01 | 0.047% | 72.985% |
| 575 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | 0.047% | 73.032% |
| 576 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01 | 0.047% | 73.078% |
| 577 | ANSYS INC COMMON STOCK USD.01 | 0.047% | 73.125% |
| 578 | COLFAX CORP COMMON STOCK USD.001 | 0.047% | 73.172% |
| 579 | AMERICAN AIRLINES GROUP INC COMMON STOCK | 0.047% | 73.218% |
| 580 | FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0 | 0.046% | 73.265% |
| 581 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | 0.046% | 73.311% |
| 582 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | 0.046% | 73.357% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 583 | CHILDREN S PLACE INC/THE COMMON STOCK USD.1 | 0.046% | 73.404% |
| 584 | LOGMEIN INC COMMON STOCK USD.01 | 0.046% | 73.450% |
| 585 | CNA FINANCIAL CORP COMMON STOCK USD2.5 | 0.046% | 73.496% |
| 586 | KNIGHT TRANSPORTATION INC COMMON STOCK USD.01 | 0.046% | 73.543% |
| 587 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | 0.046% | 73.589% |
| 588 | DELL TECHNOLOGIES INC CL V TRACKING STK | 0.046% | 73.635% |
| 589 | AMPHENOL CORP CL A COMMON STOCK USD.001 | 0.046% | 73.681% |
| 590 | COVANTA HOLDING CORP COMMON STOCK USD.1 | 0.046% | 73.727% |
| 591 | HOPE BANCORP INC COMMON STOCK USD.001 | 0.046% | 73.772% |
| 592 | CONCHO RESOURCES INC COMMON STOCK USD.001 | 0.046% | 73.818% |
| 593 | GENERAL MILLS INC COMMON STOCK USD.1 | 0.046% | 73.864% |
| 594 | ADOBE SYSTEMS INC COMMON STOCK USD.0001 | 0.046% | 73.910% |
| 595 | CLEAN HARBORS INC COMMON STOCK USD.01 | 0.046% | 73.956% |
| 596 | GRACO INC COMMON STOCK USD1.0 | 0.046% | 74.001% |
| 597 | COPA HOLDINGS SA CLASS A COMMON STOCK | 0.045% | 74.046% |
| 598 | FNB CORP COMMON STOCK USD.01 | 0.045% | 74.092% |
| 599 | SEALED AIR CORP COMMON STOCK USD.1 | 0.045% | 74.137% |
| 600 | ENERSYS COMMON STOCK USD.01 | 0.045% | 74.182% |
| 601 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | 0.045% | 74.227% |
| 602 | UMPQUA HOLDINGS CORP COMMON STOCK | 0.045% | 74.272% |
| 603 | MOODY S CORP COMMON STOCK USD.01 | 0.045% | 74.317% |
| 604 | ARCONIC INC COMMON STOCK | 0.045% | 74.361% |
| 605 | BORGWARNER INC COMMON STOCK USD.01 | 0.045% | 74.406% |
| 606 | NETFLIX INC COMMON STOCK USD.001 | 0.045% | 74.450% |
| 607 | LEGGETT + PLATT INC COMMON STOCK USD.01 | 0.044% | 74.495% |
| 608 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | 0.044% | 74.539% |
| 609 | BERRY GLOBAL GROUP INC COMMON STOCK USD.01 | 0.044% | 74.583% |
| 610 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | 0.044% | 74.627% |
| 611 | TEREX CORP COMMON STOCK USD.01 | 0.044% | 74.671% |
| 612 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | 0.044% | 74.715% |
| 613 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | 0.044% | 74.759% |
| 614 | OMNICOM GROUP COMMON STOCK USD.15 | 0.044% | 74.803% |
| 615 | ASSOCIATED BANC CORP COMMON STOCK USD.01 | 0.044% | 74.847% |
| 616 | NUVASIVE INC COMMON STOCK USD.001 | 0.044% | 74.891% |
| 617 | BANKUNITED INC COMMON STOCK USD.01 | 0.044% | 74.935% |
| 618 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | 0.044% | 74.978% |
| 619 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | 0.044% | 75.022% |
| 620 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | 0.044% | 75.066% |
| 621 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | 0.044% | 75.109% |
| 622 | S+P GLOBAL INC COMMON STOCK USD1.0 | 0.044% | 75.153% |
| 623 | TRIMBLE INC COMMON STOCK | 0.043% | 75.196% |
| 624 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | 0.043% | 75.240% |
| 625 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | 0.043% | 75.283% |
| 626 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01 | 0.043% | 75.326% |
| 627 | CONSOL ENERGY INC COMMON STOCK USD.01 | 0.043% | 75.369% |
| 628 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | 0.043% | 75.412% |
| 629 | LEGG MASON INC COMMON STOCK USD.1 | 0.043% | 75.455% |
| 630 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | 0.043% | 75.499% |
| 631 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | 0.043% | 75.542% |
| 632 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | 0.043% | 75.585% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 633 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | 0.043% | 75.628% |
| 634 | REGAL BELOIT CORP COMMON STOCK USD.01 | 0.043% | 75.671% |
| 635 | CARTER S INC COMMON STOCK USD.01 | 0.043% | 75.714% |
| 636 | LCI INDUSTRIES COMMON STOCK USD.01 | 0.043% | 75.756% |
| 637 | TCF FINANCIAL CORP COMMON STOCK USD.01 | 0.043% | 75.799% |
| 638 | KENNAMETAL INC COMMON STOCK USD1.25 | 0.043% | 75.842% |
| 639 | JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001 | 0.043% | 75.885% |
| 640 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01 | 0.043% | 75.927% |
| 641 | EVERCORE PARTNERS INC CL A COMMON STOCK USD.01 | 0.043% | 75.970% |
| 642 | BELDEN INC COMMON STOCK USD.01 | 0.043% | 76.013% |
| 643 | RSP PERMIAN INC COMMON STOCK USD.01 | 0.043% | 76.055% |
| 644 | CIMAREX ENERGY CO COMMON STOCK USD.01 | 0.042% | 76.098% |
| 645 | MB FINANCIAL INC COMMON STOCK USD.01 | 0.042% | 76.140% |
| 646 | MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01 | 0.042% | 76.182% |
| 647 | AFFILIATED MANAGERS GROUP COMMON STOCK USD.01 | 0.042% | 76.225% |
| 648 | VOYA FINANCIAL INC COMMON STOCK USD.01 | 0.042% | 76.267% |
| 649 | SANMINA CORP COMMON STOCK USD.01 | 0.042% | 76.309% |
| 650 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | 0.042% | 76.351% |
| 651 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | 0.042% | 76.393% |
| 652 | CNO FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.042% | 76.435% |
| 653 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | 0.042% | 76.477% |
| 654 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | 0.042% | 76.519% |
| 655 | FIRST SOLAR INC COMMON STOCK USD.001 | 0.042% | 76.560% |
| 656 | SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01 | 0.042% | 76.602% |
| 657 | SANDERSON FARMS INC COMMON STOCK USD1.0 | 0.042% | 76.644% |
| 658 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.042% | 76.685% |
| 659 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | 0.042% | 76.727% |
| 660 | PEGASYSTEMS INC COMMON STOCK USD.01 | 0.041% | 76.768% |
| 661 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | 0.041% | 76.810% |
| 662 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | 0.041% | 76.851% |
| 663 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.041% | 76.892% |
| 664 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01 | 0.041% | 76.933% |
| 665 | GARMIN LTD COMMON STOCK CHF10.0 | 0.041% | 76.974% |
| 666 | SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0 | 0.041% | 77.016% |
| 667 | DOMTAR CORP COMMON STOCK USD.01 | 0.041% | 77.057% |
| 668 | SNYDERS LANCE INC COMMON STOCK USD.833 | 0.041% | 77.098% |
| 669 | VF CORP COMMON STOCK | 0.041% | 77.139% |
| 670 | WESCO INTERNATIONAL INC COMMON STOCK USD.01 | 0.041% | 77.179% |
| 671 | TRUSTMARK CORP COMMON STOCK | 0.041% | 77.220% |
| 672 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | 0.041% | 77.261% |
| 673 | CVB FINANCIAL CORP COMMON STOCK | 0.041% | 77.302% |
| 674 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | 0.041% | 77.342% |
| 675 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | 0.041% | 77.383% |
| 676 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | 0.041% | 77.424% |
| 677 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | 0.041% | 77.464% |
| 678 | INTEGRATED DEVICE TECH INC COMMON STOCK USD.001 | 0.041% | 77.505% |
| 679 | JACK IN THE BOX INC COMMON STOCK USD.01 | 0.041% | 77.545% |
| 680 | FLUOR CORP COMMON STOCK USD.01 | 0.040% | 77.586% |
| 681 | HOME BANCSHARES INC COMMON STOCK USD.01 | 0.040% | 77.626% |
| 682 | FMC CORP COMMON STOCK USD.1 | 0.040% | 77.666% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 683 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | 0.040% | 77.706% |
| 684 | MSA SAFETY INC COMMON STOCK | 0.040% | 77.747% |
| 685 | ALERE INC COMMON STOCK USD.001 | 0.040% | 77.787% |
| 686 | TIMKEN CO COMMON STOCK | 0.040% | 77.827% |
| 687 | WPX ENERGY INC COMMON STOCK | 0.040% | 77.867% |
| 688 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | 0.040% | 77.906% |
| 689 | ATMOS ENERGY CORP COMMON STOCK | 0.040% | 77.946% |
| 690 | IBERIABANK CORP COMMON STOCK USD1.0 | 0.040% | 77.986% |
| 691 | JANUS HENDERSON GROUP PLC COMMON STOCK | 0.040% | 78.025% |
| 692 | AKORN INC COMMON STOCK | 0.039% | 78.065% |
| 693 | CHEMED CORP COMMON STOCK USD1.0 | 0.039% | 78.104% |
| 694 | COLUMBIA SPORTSWEAR CO COMMON STOCK | 0.039% | 78.143% |
| 695 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | 0.039% | 78.183% |
| 696 | BED BATH + BEYOND INC COMMON STOCK USD.01 | 0.039% | 78.222% |
| 697 | KLX INC COMMON STOCK USD.01 | 0.039% | 78.261% |
| 698 | ITRON INC COMMON STOCK | 0.039% | 78.300% |
| 699 | NEWMARKET CORP COMMON STOCK | 0.039% | 78.340% |
| 700 | CLOROX COMPANY COMMON STOCK USD1.0 | 0.039% | 78.379% |
| 701 | POOL CORP COMMON STOCK USD.001 | 0.039% | 78.418% |
| 702 | DIGITALGLOBE INC COMMON STOCK USD.001 | 0.039% | 78.457% |
| 703 | TORO CO COMMON STOCK USD1.0 | 0.039% | 78.496% |
| 704 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | 0.039% | 78.534% |
| 705 | WABCO HOLDINGS INC COMMON STOCK USD.01 | 0.039% | 78.573% |
| 706 | CATALENT INC COMMON STOCK USD.01 | 0.039% | 78.612% |
| 707 | HILLENBRAND INC COMMON STOCK | 0.038% | 78.650% |
| 708 | TRINSEO SA COMMON STOCK USD.01 | 0.038% | 78.689% |
| 709 | PROASSURANCE CORP COMMON STOCK USD.01 | 0.038% | 78.727% |
| 710 | ACI WORLDWIDE INC COMMON STOCK USD.005 | 0.038% | 78.765% |
| 711 | HELMERICH + PAYNE COMMON STOCK USD.1 | 0.038% | 78.803% |
| 712 | ILG INC COMMON STOCK USD.01 | 0.038% | 78.841% |
| 713 | SIGNET JEWELERS LTD COMMON STOCK USD.18 | 0.038% | 78.879% |
| 714 | ANADARKO PETROLEUM CORP COMMON STOCK USD.1 | 0.038% | 78.917% |
| 715 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | 0.038% | 78.955% |
| 716 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | 0.038% | 78.993% |
| 717 | CABOT CORP COMMON STOCK USD1.0 | 0.038% | 79.031% |
| 718 | CIENA CORP COMMON STOCK USD.01 | 0.038% | 79.069% |
| 719 | LAS VEGAS SANDS CORP COMMON STOCK USD.001 | 0.038% | 79.106% |
| 720 | MATTEL INC COMMON STOCK USD1.0 | 0.038% | 79.144% |
| 721 | TENNECO INC COMMON STOCK USD.01 | 0.038% | 79.182% |
| 722 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | 0.038% | 79.219% |
| 723 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | 0.038% | 79.257% |
| 724 | ASTORIA FINANCIAL CORP COMMON STOCK USD.01 | 0.038% | 79.294% |
| 725 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | 0.038% | 79.332% |
| 726 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001 | 0.037% | 79.369% |
| 727 | CABOT OIL + GAS CORP COMMON STOCK USD.1 | 0.037% | 79.406% |
| 728 | MURPHY OIL CORP COMMON STOCK USD1.0 | 0.037% | 79.443% |
| 729 | STERICYCLE INC COMMON STOCK USD.01 | 0.037% | 79.480% |
| 730 | DTE ENERGY COMPANY COMMON STOCK | 0.037% | 79.517% |
| 731 | WORTHINGTON INDUSTRIES COMMON STOCK | 0.037% | 79.554% |
| 732 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01 | 0.037% | 79.591% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 733 | BUFFALO WILD WINGS INC COMMON STOCK | 0.037% | 79.627% |
| 734 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | 0.037% | 79.664% |
| 735 | H.B. FULLER CO. COMMON STOCK USD1.0 | 0.037% | 79.700% |
| 736 | ECHOSTAR CORP A COMMON STOCK USD.001 | 0.037% | 79.737% |
| 737 | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | 0.037% | 79.774% |
| 738 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | 0.036% | 79.810% |
| 739 | GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0 | 0.036% | 79.847% |
| 740 | RPC INC COMMON STOCK USD.1 | 0.036% | 79.883% |
| 741 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | 0.036% | 79.919% |
| 742 | MIDDLEBY CORP COMMON STOCK USD.01 | 0.036% | 79.956% |
| 743 | QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01 | 0.036% | 79.992% |
| 744 | COOPER TIRE + RUBBER COMMON STOCK USD1.0 | 0.036% | 80.028% |
| 745 | FLOWSERVE CORP COMMON STOCK USD1.25 | 0.036% | 80.065% |
| 746 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | 0.036% | 80.101% |
| 747 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | 0.036% | 80.137% |
| 748 | ADIENT PLC COMMON STOCK USD.001 | 0.036% | 80.173% |
| 749 | OLD NATIONAL BANCORP COMMON STOCK | 0.036% | 80.209% |
| 750 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | 0.036% | 80.245% |
| 751 | INTUIT INC COMMON STOCK USD.01 | 0.036% | 80.281% |
| 752 | PTC INC COMMON STOCK USD.01 | 0.036% | 80.317% |
| 753 | ENTEGRIS INC COMMON STOCK USD.01 | 0.036% | 80.353% |
| 754 | NISOURCE INC COMMON STOCK USD.01 | 0.036% | 80.389% |
| 755 | SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01 | 0.036% | 80.425% |
| 756 | TRACTOR SUPPLY COMPANY COMMON STOCK USD.008 | 0.036% | 80.461% |
| 757 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01 | 0.036% | 80.496% |
| 758 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.036% | 80.532% |
| 759 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | 0.036% | 80.567% |
| 760 | ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456 | 0.036% | 80.603% |
| 761 | WILLIAMS COS INC COMMON STOCK USD1.0 | 0.036% | 80.638% |
| 762 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | 0.036% | 80.674% |
| 763 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | 0.036% | 80.709% |
| 764 | SOUTH STATE CORP COMMON STOCK USD2.5 | 0.035% | 80.745% |
| 765 | INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01 | 0.035% | 80.780% |
| 766 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | 0.035% | 80.816% |
| 767 | REXNORD CORP COMMON STOCK USD.01 | 0.035% | 80.851% |
| 768 | LITTELFUSE INC COMMON STOCK USD.01 | 0.035% | 80.886% |
| 769 | CAMBREX CORP COMMON STOCK USD.1 | 0.035% | 80.921% |
| 770 | HECLA MINING CO COMMON STOCK USD.25 | 0.035% | 80.957% |
| 771 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | 0.035% | 80.992% |
| 772 | VIASAT INC COMMON STOCK USD.0001 | 0.035% | 81.027% |
| 773 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | 0.035% | 81.062% |
| 774 | ONEOK INC COMMON STOCK USD.01 | 0.035% | 81.097% |
| 775 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | 0.035% | 81.132% |
| 776 | BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | 0.035% | 81.167% |
| 777 | CAMPBELL SOUP CO COMMON STOCK USD.0375 | 0.035% | 81.202% |
| 778 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | 0.035% | 81.236% |
| 779 | AMERICAN ELECTRIC POWER COMMON STOCK USD6.5 | 0.035% | 81.271% |
| 780 | COSTAR GROUP INC COMMON STOCK USD.01 | 0.035% | 81.306% |
| 781 | ZYNGA INC CL A COMMON STOCK USD.00000625 | 0.035% | 81.341% |
| 782 | ON ASSIGNMENT INC COMMON STOCK USD.01 | 0.035% | 81.375% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 783 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | 0.035% | 81.410% |
| 784 | SWIFT TRANSPORTATION CO COMMON STOCK USD.001 | 0.035% | 81.444% |
| 785 | SOTHEBY S COMMON STOCK USD.01 | 0.035% | 81.479% |
| 786 | WEC ENERGY GROUP INC COMMON STOCK USD.01 | 0.035% | 81.514% |
| 787 | SYSCO CORP COMMON STOCK USD1.0 | 0.035% | 81.548% |
| 788 | J + J SNACK FOODS CORP COMMON STOCK | 0.034% | 81.582% |
| 789 | LIBERTY VENTURES SER A TRACKING STK USD.01 | 0.034% | 81.617% |
| 790 | XCEL ENERGY INC COMMON STOCK USD2.5 | 0.034% | 81.651% |
| 791 | VERISK ANALYTICS INC COMMON STOCK USD.001 | 0.034% | 81.685% |
| 792 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | 0.034% | 81.720% |
| 793 | RENASANT CORP COMMON STOCK USD5.0 | 0.034% | 81.754% |
| 794 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | 0.034% | 81.788% |
| 795 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | 0.034% | 81.822% |
| 796 | CSRA INC COMMON STOCK USD.001 | 0.034% | 81.857% |
| 797 | ICU MEDICAL INC COMMON STOCK USD.1 | 0.034% | 81.891% |
| 798 | VALLEY NATIONAL BANCORP COMMON STOCK | 0.034% | 81.925% |
| 799 | TESLA INC COMMON STOCK USD.001 | 0.034% | 81.959% |
| 800 | MERCURY GENERAL CORP COMMON STOCK | 0.034% | 81.993% |
| 801 | EXELON CORP COMMON STOCK | 0.034% | 82.027% |
| 802 | MEREDITH CORP COMMON STOCK USD1.0 | 0.034% | 82.061% |
| 803 | MICHAEL KORS HOLDINGS LTD COMMON STOCK | 0.034% | 82.094% |
| 804 | ALEXANDER + BALDWIN INC COMMON STOCK | 0.034% | 82.128% |
| 805 | L BRANDS INC COMMON STOCK USD.5 | 0.034% | 82.161% |
| 806 | ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0 | 0.034% | 82.195% |
| 807 | MOSAIC CO/THE COMMON STOCK USD.01 | 0.034% | 82.229% |
| 808 | MANHATTAN ASSOCIATES INC COMMON STOCK USD.01 | 0.033% | 82.262% |
| 809 | TETRA TECH INC COMMON STOCK USD.01 | 0.033% | 82.295% |
| 810 | FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01 | 0.033% | 82.329% |
| 811 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | 0.033% | 82.362% |
| 812 | B+G FOODS INC COMMON STOCK USD.01 | 0.033% | 82.395% |
| 813 | YUM BRANDS INC COMMON STOCK | 0.033% | 82.429% |
| 814 | HEICO CORP CLASS A COMMON STOCK USD.01 | 0.033% | 82.462% |
| 815 | VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1 | 0.033% | 82.495% |
| 816 | PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01 | 0.033% | 82.528% |
| 817 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | 0.033% | 82.561% |
| 818 | ZILLOW GROUP INC C COMMON STOCK | 0.033% | 82.594% |
| 819 | ENSTAR GROUP LTD COMMON STOCK USD1.0 | 0.033% | 82.628% |
| 820 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | 0.033% | 82.661% |
| 821 | LIFEPOINT HEALTH INC COMMON STOCK USD.01 | 0.033% | 82.693% |
| 822 | BURLINGTON STORES INC COMMON STOCK USD.0001 | 0.033% | 82.726% |
| 823 | HASBRO INC COMMON STOCK USD.5 | 0.033% | 82.759% |
| 824 | MOOG INC CLASS A COMMON STOCK USD1.0 | 0.033% | 82.792% |
| 825 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | 0.033% | 82.825% |
| 826 | HELEN OF TROY LTD COMMON STOCK USD.1 | 0.033% | 82.857% |
| 827 | LANCASTER COLONY CORP COMMON STOCK | 0.033% | 82.890% |
| 828 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | 0.032% | 82.922% |
| 829 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | 0.032% | 82.955% |
| 830 | HERMAN MILLER INC COMMON STOCK USD.2 | 0.032% | 82.987% |
| 831 | HERBALIFE LTD COMMON STOCK USD.002 | 0.032% | 83.019% |
| 832 | CAN IMPERIAL BK OF COMMERCE COMMON STOCK | 0.032% | 83.052% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 833 | LITHIA MOTORS INC CL A COMMON STOCK | 0.032% | 83.084% |
| 834 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | 0.032% | 83.116% |
| 835 | TWITTER INC COMMON STOCK USD.000005 | 0.032% | 83.148% |
| 836 | H+R BLOCK INC COMMON STOCK | 0.032% | 83.181% |
| 837 | AMKOR TECHNOLOGY INC COMMON STOCK USD.001 | 0.032% | 83.213% |
| 838 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | 0.032% | 83.245% |
| 839 | DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01 | 0.032% | 83.277% |
| 840 | CONVERGYS CORP COMMON STOCK | 0.032% | 83.309% |
| 841 | WGL HOLDINGS INC COMMON STOCK | 0.032% | 83.341% |
| 842 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | 0.032% | 83.373% |
| 843 | HRG GROUP INC COMMON STOCK USD.01 | 0.032% | 83.405% |
| 844 | OFFICE DEPOT INC COMMON STOCK USD.01 | 0.032% | 83.437% |
| 845 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | 0.032% | 83.469% |
| 846 | BALCHEM CORP COMMON STOCK USD.0667 | 0.032% | 83.501% |
| 847 | SALESFORCE.COM INC COMMON STOCK USD.001 | 0.032% | 83.533% |
| 848 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | 0.032% | 83.565% |
| 849 | SPRINT CORP COMMON STOCK USD.01 | 0.032% | 83.596% |
| 850 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001 | 0.032% | 83.628% |
| 851 | VALVOLINE INC COMMON STOCK USD.01 | 0.032% | 83.660% |
| 852 | PPG INDUSTRIES INC COMMON STOCK USD1.67 | 0.032% | 83.691% |
| 853 | HNI CORP COMMON STOCK USD1.0 | 0.032% | 83.723% |
| 854 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1 | 0.031% | 83.754% |
| 855 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | 0.031% | 83.786% |
| 856 | FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01 | 0.031% | 83.817% |
| 857 | BLACKBAUD INC COMMON STOCK USD.001 | 0.031% | 83.849% |
| 858 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | 0.031% | 83.880% |
| 859 | ROBERT HALF INTL INC COMMON STOCK USD.001 | 0.031% | 83.911% |
| 860 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | 0.031% | 83.943% |
| 861 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | 0.031% | 83.974% |
| 862 | ALLEGIANTRAVEL CO COMMON STOCK USD.001 | 0.031% | 84.005% |
| 863 | SEAGATE TECHNOLOGY COMMON STOCK USD.00001 | 0.031% | 84.036% |
| 864 | ROLLINS INC COMMON STOCK USD1.0 | 0.031% | 84.067% |
| 865 | IDACORP INC COMMON STOCK | 0.031% | 84.098% |
| 866 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | 0.031% | 84.129% |
| 867 | TRANSOCEAN LTD COMMON STOCK CHF.1 | 0.031% | 84.160% |
| 868 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | 0.031% | 84.191% |
| 869 | CARS.COM INC COMMON STOCK USD.01 | 0.031% | 84.222% |
| 870 | WR GRACE + CO COMMON STOCK USD.01 | 0.031% | 84.252% |
| 871 | GATX CORP COMMON STOCK USD.625 | 0.031% | 84.283% |
| 872 | DILLARDS INC CL A COMMON STOCK | 0.031% | 84.313% |
| 873 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0 | 0.031% | 84.344% |
| 874 | STERIS PLC COMMON STOCK | 0.031% | 84.375% |
| 875 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | 0.030% | 84.405% |
| 876 | WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001 | 0.030% | 84.435% |
| 877 | HALYARD HEALTH INC COMMON STOCK USD.01 | 0.030% | 84.465% |
| 878 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | 0.030% | 84.495% |
| 879 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | 0.030% | 84.525% |
| 880 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01 | 0.030% | 84.555% |
| 881 | GARTNER INC COMMON STOCK USD.0005 | 0.030% | 84.584% |
| 882 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | 0.030% | 84.614% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 883 | WW GRAINGER INC COMMON STOCK USD.5 | 0.030% | 84.644% |
| 884 | CARDTRONICS PLC A COMMON STOCK | 0.030% | 84.673% |
| 885 | P G + E CORP COMMON STOCK | 0.030% | 84.703% |
| 886 | COMMERCIAL METALS CO COMMON STOCK USD.01 | 0.030% | 84.733% |
| 887 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | 0.030% | 84.762% |
| 888 | PDC ENERGY INC COMMON STOCK USD.01 | 0.030% | 84.792% |
| 889 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | 0.030% | 84.821% |
| 890 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | 0.030% | 84.851% |
| 891 | FIRST FINANCIAL BANCORP COMMON STOCK | 0.030% | 84.880% |
| 892 | NEW YORK TIMES CO A COMMON STOCK USD.1 | 0.029% | 84.910% |
| 893 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | 0.029% | 84.939% |
| 894 | GLOBUS MEDICAL INC A COMMON STOCK USD.001 | 0.029% | 84.969% |
| 895 | CORE LABORATORIES N.V. COMMON STOCK EUR.02 | 0.029% | 84.998% |
| 896 | CONDUENT INC COMMON STOCK USD.01 | 0.029% | 85.027% |
| 897 | COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0 | 0.029% | 85.057% |
| 898 | ENTERGY CORP COMMON STOCK USD.01 | 0.029% | 85.086% |
| 899 | TELETECH HOLDINGS INC COMMON STOCK USD.01 | 0.029% | 85.115% |
| 900 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | 0.029% | 85.144% |
| 901 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | 0.029% | 85.173% |
| 902 | N B T BANCORP INC COMMON STOCK USD.01 | 0.029% | 85.201% |
| 903 | BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01 | 0.029% | 85.230% |
| 904 | PRICESMART INC COMMON STOCK USD.0001 | 0.029% | 85.259% |
| 905 | PUBLIC SERVICE ENTERPRISE GP COMMON STOCK | 0.029% | 85.288% |
| 906 | LANDSTAR SYSTEM INC COMMON STOCK USD.01 | 0.029% | 85.316% |
| 907 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | 0.029% | 85.345% |
| 908 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | 0.028% | 85.373% |
| 909 | ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01 | 0.028% | 85.402% |
| 910 | MASCO CORP COMMON STOCK USD1.0 | 0.028% | 85.430% |
| 911 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | 0.028% | 85.459% |
| 912 | ABM INDUSTRIES INC COMMON STOCK USD.01 | 0.028% | 85.487% |
| 913 | WYNN RESORTS LTD COMMON STOCK USD.01 | 0.028% | 85.515% |
| 914 | FASTENAL CO COMMON STOCK USD.01 | 0.028% | 85.544% |
| 915 | NABORS INDUSTRIES LTD COMMON STOCK USD.001 | 0.028% | 85.572% |
| 916 | OGE ENERGY CORP COMMON STOCK USD.01 | 0.028% | 85.600% |
| 917 | UNIFIRST CORP/MA COMMON STOCK USD.1 | 0.028% | 85.629% |
| 918 | MUELLER INDUSTRIES INC COMMON STOCK USD.01 | 0.028% | 85.657% |
| 919 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | 0.028% | 85.685% |
| 920 | RED HAT INC COMMON STOCK USD.0001 | 0.028% | 85.713% |
| 921 | KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001 | 0.028% | 85.741% |
| 922 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | 0.028% | 85.770% |
| 923 | KEMPER CORP COMMON STOCK USD.1 | 0.028% | 85.798% |
| 924 | CITRIX SYSTEMS INC COMMON STOCK USD.001 | 0.028% | 85.826% |
| 925 | TFS FINANCIAL CORP COMMON STOCK USD.01 | 0.028% | 85.854% |
| 926 | TECHNIPFMC PLC COMMON STOCK USD1.0 | 0.028% | 85.881% |
| 927 | AMERICAN WOODMARK CORP COMMON STOCK | 0.028% | 85.909% |
| 928 | ATHENAHEALTH INC COMMON STOCK USD.01 | 0.028% | 85.937% |
| 929 | FTI CONSULTING INC COMMON STOCK USD.01 | 0.028% | 85.965% |
| 930 | ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0 | 0.028% | 85.993% |
| 931 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | 0.028% | 86.020% |
| 932 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.028% | 86.048% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 933 | RBC BEARINGS INC COMMON STOCK USD.01 | 0.028% | 86.076% |
| 934 | SILICON LABORATORIES INC COMMON STOCK USD.0001 | 0.028% | 86.103% |
| 935 | TRANSDIGM GROUP INC COMMON STOCK USD.01 | 0.028% | 86.131% |
| 936 | SUMMIT MATERIALS INC CL A COMMON STOCK USD.01 | 0.028% | 86.159% |
| 937 | WALKER + DUNLOP INC COMMON STOCK | 0.027% | 86.186% |
| 938 | OWENS + MINOR INC COMMON STOCK USD2.0 | 0.027% | 86.213% |
| 939 | SEMTECH CORP COMMON STOCK USD.01 | 0.027% | 86.241% |
| 940 | AMEREN CORPORATION COMMON STOCK USD.01 | 0.027% | 86.268% |
| 941 | GRUBHUB INC COMMON STOCK USD.0001 | 0.027% | 86.295% |
| 942 | ONE GAS INC COMMON STOCK | 0.027% | 86.322% |
| 943 | WEBMD HEALTH CORP COMMON STOCK USD.01 | 0.027% | 86.350% |
| 944 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | 0.027% | 86.377% |
| 945 | WATERS CORP COMMON STOCK USD.01 | 0.027% | 86.404% |
| 946 | PAPA JOHN S INTL INC COMMON STOCK USD.01 | 0.027% | 86.431% |
| 947 | BIO TECHNE CORP COMMON STOCK USD.01 | 0.027% | 86.458% |
| 948 | ENERGEN CORP COMMON STOCK USD.01 | 0.027% | 86.485% |
| 949 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.027% | 86.512% |
| 950 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01 | 0.027% | 86.539% |
| 951 | EPAM SYSTEMS INC COMMON STOCK USD.001 | 0.027% | 86.566% |
| 952 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | 0.027% | 86.593% |
| 953 | ROGERS CORP COMMON STOCK USD1.0 | 0.027% | 86.620% |
| 954 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | 0.027% | 86.647% |
| 955 | AQUA AMERICA INC COMMON STOCK USD.5 | 0.027% | 86.674% |
| 956 | TIVITY HEALTH INC COMMON STOCK USD.001 | 0.027% | 86.701% |
| 957 | FERRO CORP COMMON STOCK USD1.0 | 0.027% | 86.728% |
| 958 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01 | 0.027% | 86.754% |
| 959 | BIOVERATIV INC COMMON STOCK USD.001 | 0.026% | 86.781% |
| 960 | CMS ENERGY CORP COMMON STOCK USD.01 | 0.026% | 86.807% |
| 961 | AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0 | 0.026% | 86.834% |
| 962 | PATRICK INDUSTRIES INC COMMON STOCK | 0.026% | 86.860% |
| 963 | HEICO CORP COMMON STOCK USD.01 | 0.026% | 86.886% |
| 964 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | 0.026% | 86.913% |
| 965 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | 0.026% | 86.939% |
| 966 | OASIS PETROLEUM INC COMMON STOCK USD.01 | 0.026% | 86.965% |
| 967 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | 0.026% | 86.991% |
| 968 | MCCORMICK + CO NON VGT SHRS COMMON STOCK | 0.026% | 87.018% |
| 969 | CAL MAINE FOODS INC COMMON STOCK USD.01 | 0.026% | 87.044% |
| 970 | MALLINCKRODT PLC COMMON STOCK USD.2 | 0.026% | 87.070% |
| 971 | DEAN FOODS CO COMMON STOCK USD.01 | 0.026% | 87.096% |
| 972 | RLI CORP COMMON STOCK USD1.0 | 0.026% | 87.122% |
| 973 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | 0.026% | 87.148% |
| 974 | TRI POINTE GROUP INC COMMON STOCK USD.01 | 0.026% | 87.174% |
| 975 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | 0.026% | 87.200% |
| 976 | KBR INC COMMON STOCK USD.001 | 0.026% | 87.226% |
| 977 | PRA HEALTH SCIENCES INC COMMON STOCK USD.01 | 0.026% | 87.252% |
| 978 | ZILLOW GROUP INC A COMMON STOCK USD.0001 | 0.026% | 87.278% |
| 979 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01 | 0.026% | 87.304% |
| 980 | EDISON INTERNATIONAL COMMON STOCK | 0.026% | 87.330% |
| 981 | QEP RESOURCES INC COMMON STOCK USD.01 | 0.026% | 87.356% |
| 982 | TTM TECHNOLOGIES COMMON STOCK USD.001 | 0.026% | 87.381% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 983 | CHENIERE ENERGY INC COMMON STOCK USD.003 | 0.026% | 87.407% |
| 984 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001 | 0.026% | 87.433% |
| 985 | FIRST MERCHANTS CORP COMMON STOCK | 0.026% | 87.458% |
| 986 | SELECT COMFORT CORPORATION COMMON STOCK USD.01 | 0.025% | 87.484% |
| 987 | PLEXUS CORP COMMON STOCK USD.01 | 0.025% | 87.509% |
| 988 | CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01 | 0.025% | 87.535% |
| 989 | MEDICINES COMPANY COMMON STOCK USD.001 | 0.025% | 87.560% |
| 990 | TIVO CORP COMMON STOCK USD.001 | 0.025% | 87.585% |
| 991 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | 0.025% | 87.610% |
| 992 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | 0.025% | 87.636% |
| 993 | II VI INC COMMON STOCK | 0.025% | 87.661% |
| 994 | AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0 | 0.025% | 87.686% |
| 995 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.025% | 87.711% |
| 996 | CERNER CORP COMMON STOCK USD.01 | 0.025% | 87.736% |
| 997 | VERINT SYSTEMS INC COMMON STOCK USD.001 | 0.025% | 87.761% |
| 998 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01 | 0.025% | 87.786% |
| 999 | CHESAPEAKE ENERGY CORP COMMON STOCK USD.01 | 0.025% | 87.811% |
| 1000 | WESTERN UNION CO COMMON STOCK USD.01 | 0.025% | 87.836% |
| 1001 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | 0.025% | 87.861% |
| 1002 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | 0.025% | 87.886% |
| 1003 | ALLEGION PLC COMMON STOCK USD.01 | 0.025% | 87.911% |
| 1004 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | 0.025% | 87.935% |
| 1005 | MDC HOLDINGS INC COMMON STOCK USD.01 | 0.025% | 87.960% |
| 1006 | HCA HEALTHCARE INC COMMON STOCK USD.01 | 0.025% | 87.985% |
| 1007 | INSPERITY INC COMMON STOCK USD.01 | 0.025% | 88.010% |
| 1008 | CENTERPOINT ENERGY INC COMMON STOCK USD.01 | 0.025% | 88.034% |
| 1009 | AVX CORP COMMON STOCK USD.01 | 0.025% | 88.059% |
| 1010 | MDU RESOURCES GROUP INC COMMON STOCK USD1.0 | 0.025% | 88.084% |
| 1011 | PNM RESOURCES INC COMMON STOCK | 0.025% | 88.108% |
| 1012 | MORNINGSTAR INC COMMON STOCK | 0.025% | 88.133% |
| 1013 | ARGAN INC COMMON STOCK USD.15 | 0.025% | 88.157% |
| 1014 | AMERIS BANCORP COMMON STOCK USD1.0 | 0.024% | 88.182% |
| 1015 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | 0.024% | 88.206% |
| 1016 | BRUKER CORP COMMON STOCK USD.01 | 0.024% | 88.231% |
| 1017 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | 0.024% | 88.255% |
| 1018 | MRC GLOBAL INC COMMON STOCK USD.01 | 0.024% | 88.279% |
| 1019 | SHUTTERFLY INC COMMON STOCK USD.0001 | 0.024% | 88.304% |
| 1020 | CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01 | 0.024% | 88.328% |
| 1021 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | 0.024% | 88.352% |
| 1022 | PRA GROUP INC COMMON STOCK USD.01 | 0.024% | 88.376% |
| 1023 | GREIF INC CL A COMMON STOCK | 0.024% | 88.400% |
| 1024 | AAON INC COMMON STOCK USD.004 | 0.024% | 88.424% |
| 1025 | LA Z BOY INC COMMON STOCK USD1.0 | 0.024% | 88.448% |
| 1026 | PPL CORP COMMON STOCK USD.01 | 0.024% | 88.472% |
| 1027 | NEENAH PAPER INC COMMON STOCK USD.01 | 0.024% | 88.496% |
| 1028 | COHEN + STEERS INC COMMON STOCK USD.01 | 0.024% | 88.520% |
| 1029 | UNIVAR INC COMMON STOCK USD.01 | 0.024% | 88.544% |
| 1030 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | 0.024% | 88.568% |
| 1031 | VECTREN CORP COMMON STOCK | 0.024% | 88.592% |
| 1032 | DRIL QUIP INC COMMON STOCK USD.01 | 0.024% | 88.616% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1033 | CHICO S FAS INC COMMON STOCK USD.01 | 0.024% | 88.640% |
| 1034 | LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0 | 0.024% | 88.663% |
| 1035 | SEI INVESTMENTS COMPANY COMMON STOCK USD.01 | 0.024% | 88.687% |
| 1036 | CARPENTER TECHNOLOGY COMMON STOCK USD5.0 | 0.024% | 88.711% |
| 1037 | DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01 | 0.024% | 88.735% |
| 1038 | MATSON INC COMMON STOCK | 0.024% | 88.758% |
| 1039 | WABASH NATIONAL CORP COMMON STOCK USD.01 | 0.024% | 88.782% |
| 1040 | C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1 | 0.024% | 88.806% |
| 1041 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | 0.024% | 88.829% |
| 1042 | MERITAGE HOMES CORP COMMON STOCK USD.01 | 0.023% | 88.853% |
| 1043 | IROBOT CORP COMMON STOCK USD.01 | 0.023% | 88.876% |
| 1044 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | 0.023% | 88.899% |
| 1045 | HARSCO CORP COMMON STOCK USD1.25 | 0.023% | 88.923% |
| 1046 | DISH NETWORK CORP A COMMON STOCK USD.01 | 0.023% | 88.946% |
| 1047 | HANESBRANDS INC COMMON STOCK USD.01 | 0.023% | 88.969% |
| 1048 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | 0.023% | 88.992% |
| 1049 | GENERAL COMMUNICATION INC A COMMON STOCK | 0.023% | 89.015% |
| 1050 | CREE INC COMMON STOCK USD.00125 | 0.023% | 89.038% |
| 1051 | HD SUPPLY HOLDINGS INC COMMON STOCK USD.01 | 0.023% | 89.061% |
| 1052 | LIBERTY EXPEDIA HOLD A COMMON STOCK | 0.023% | 89.084% |
| 1053 | STEPAN CO COMMON STOCK USD1.0 | 0.023% | 89.107% |
| 1054 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | 0.023% | 89.130% |
| 1055 | AMEDISYS INC COMMON STOCK USD.001 | 0.023% | 89.153% |
| 1056 | EXELIXIS INC COMMON STOCK USD.001 | 0.023% | 89.176% |
| 1057 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | 0.023% | 89.199% |
| 1058 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.023% | 89.222% |
| 1059 | AUTOZONE INC COMMON STOCK USD.01 | 0.023% | 89.244% |
| 1060 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | 0.023% | 89.267% |
| 1061 | SEMPRA ENERGY COMMON STOCK | 0.023% | 89.289% |
| 1062 | AVISTA CORP COMMON STOCK | 0.023% | 89.312% |
| 1063 | BANNER CORPORATION COMMON STOCK USD.01 | 0.022% | 89.335% |
| 1064 | MGE ENERGY INC COMMON STOCK USD1.0 | 0.022% | 89.357% |
| 1065 | WESBANCO INC COMMON STOCK USD2.0833 | 0.022% | 89.379% |
| 1066 | US CONCRETE INC COMMON STOCK USD.001 | 0.022% | 89.402% |
| 1067 | HFF INC CLASS A COMMON STOCK USD.01 | 0.022% | 89.424% |
| 1068 | BENCHMARK ELECTRONICS INC COMMON STOCK USD.1 | 0.022% | 89.447% |
| 1069 | DSW INC CLASS A COMMON STOCK | 0.022% | 89.469% |
| 1070 | KAMAN CORP COMMON STOCK USD1.0 | 0.022% | 89.491% |
| 1071 | NEOGEN CORP COMMON STOCK USD.16 | 0.022% | 89.514% |
| 1072 | ANTERO RESOURCES CORP COMMON STOCK USD.01 | 0.022% | 89.536% |
| 1073 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | 0.022% | 89.558% |
| 1074 | SPIRE INC COMMON STOCK USD1.0 | 0.022% | 89.580% |
| 1075 | ALLETE INC COMMON STOCK | 0.022% | 89.603% |
| 1076 | INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125 | 0.022% | 89.625% |
| 1077 | ELECTRONICS FOR IMAGING COMMON STOCK USD.01 | 0.022% | 89.647% |
| 1078 | WELBILT INC COMMON STOCK USD.01 | 0.022% | 89.669% |
| 1079 | EAGLE BANCORP INC COMMON STOCK USD.01 | 0.022% | 89.691% |
| 1080 | ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01 | 0.022% | 89.713% |
| 1081 | STAMPS.COM INC COMMON STOCK USD.001 | 0.022% | 89.735% |
| 1082 | VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0 | 0.022% | 89.757% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1083 | ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.022% | 89.779% |
| 1084 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | 0.022% | 89.800% |
| 1085 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | 0.022% | 89.822% |
| 1086 | GRANITE CONSTRUCTION INC COMMON STOCK USD.01 | 0.022% | 89.844% |
| 1087 | ACXIOM CORP COMMON STOCK USD.1 | 0.022% | 89.866% |
| 1088 | DUN + BRADSTREET CORP COMMON STOCK USD.01 | 0.022% | 89.887% |
| 1089 | COLONY NORTHSTAR INC CLASS A REIT USD.01 | 0.022% | 89.909% |
| 1090 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001 | 0.022% | 89.931% |
| 1091 | BROOKS AUTOMATION INC COMMON STOCK USD.01 | 0.022% | 89.952% |
| 1092 | AUTODESK INC COMMON STOCK USD.01 | 0.022% | 89.974% |
| 1093 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | 0.022% | 89.996% |
| 1094 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | 0.021% | 90.017% |
| 1095 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | 0.021% | 90.038% |
| 1096 | CDK GLOBAL INC COMMON STOCK USD.01 | 0.021% | 90.060% |
| 1097 | WESTAR ENERGY INC COMMON STOCK USD5.0 | 0.021% | 90.081% |
| 1098 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | 0.021% | 90.102% |
| 1099 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | 0.021% | 90.124% |
| 1100 | PLANTRONICS INC COMMON STOCK USD.01 | 0.021% | 90.145% |
| 1101 | NELNET INC CL A COMMON STOCK USD.01 | 0.021% | 90.166% |
| 1102 | ALCOA CORP COMMON STOCK USD.01 | 0.021% | 90.187% |
| 1103 | COMFORT SYSTEMS USA INC COMMON STOCK USD.01 | 0.021% | 90.208% |
| 1104 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | 0.021% | 90.229% |
| 1105 | MASONITE INTERNATIONAL CORP COMMON STOCK | 0.021% | 90.251% |
| 1106 | METHODE ELECTRONICS INC COMMON STOCK USD.5 | 0.021% | 90.272% |
| 1107 | WEB.COM GROUP INC COMMON STOCK USD.001 | 0.021% | 90.293% |
| 1108 | HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01 | 0.021% | 90.314% |
| 1109 | BANCFIRST CORP COMMON STOCK USD1.0 | 0.021% | 90.335% |
| 1110 | MBIA INC COMMON STOCK USD1.0 | 0.021% | 90.356% |
| 1111 | INGEVITY CORP COMMON STOCK USD.01 | 0.021% | 90.377% |
| 1112 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.021% | 90.397% |
| 1113 | INNOSPEC INC COMMON STOCK USD.01 | 0.021% | 90.418% |
| 1114 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | 0.021% | 90.439% |
| 1115 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | 0.021% | 90.460% |
| 1116 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01 | 0.021% | 90.481% |
| 1117 | BLACK HILLS CORP COMMON STOCK USD1.0 | 0.021% | 90.501% |
| 1118 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | 0.021% | 90.522% |
| 1119 | EXTENDED STAY AMERICA INC UNIT USD.01 | 0.021% | 90.543% |
| 1120 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.021% | 90.563% |
| 1121 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | 0.021% | 90.584% |
| 1122 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001 | 0.021% | 90.604% |
| 1123 | FIVE BELOW COMMON STOCK USD.01 | 0.020% | 90.625% |
| 1124 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 0.020% | 90.645% |
| 1125 | AZZ INC COMMON STOCK USD1.0 | 0.020% | 90.666% |
| 1126 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | 0.020% | 90.686% |
| 1127 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | 0.020% | 90.706% |
| 1128 | CAPELLA EDUCATION CO COMMON STOCK USD.01 | 0.020% | 90.726% |
| 1129 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | 0.020% | 90.747% |
| 1130 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | 0.020% | 90.767% |
| 1131 | INTERFACE INC COMMON STOCK USD.1 | 0.020% | 90.787% |
| 1132 | NORDSTROM INC COMMON STOCK | 0.020% | 90.807% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1133 | TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001 | 0.020% | 90.827% |
| 1134 | CHART INDUSTRIES INC COMMON STOCK USD.01 | 0.020% | 90.848% |
| 1135 | CENTERSTATE BANKS INC COMMON STOCK USD.01 | 0.020% | 90.868% |
| 1136 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | 0.020% | 90.888% |
| 1137 | OCEANEERING INTL INC COMMON STOCK USD.25 | 0.020% | 90.908% |
| 1138 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV | 0.020% | 90.928% |
| 1139 | CROWN HOLDINGS INC COMMON STOCK USD5.0 | 0.020% | 90.948% |
| 1140 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | 0.020% | 90.968% |
| 1141 | SYNAPTICS INC COMMON STOCK USD.001 | 0.020% | 90.988% |
| 1142 | MAXLINEAR INC COMMON STOCK | 0.020% | 91.008% |
| 1143 | UBIQUITI NETWORKS INC COMMON STOCK USD.001 | 0.020% | 91.028% |
| 1144 | ENERGIZER HOLDINGS INC COMMON STOCK | 0.020% | 91.048% |
| 1145 | POWER INTEGRATIONS INC COMMON STOCK USD.001 | 0.020% | 91.068% |
| 1146 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | 0.020% | 91.088% |
| 1147 | F5 NETWORKS INC COMMON STOCK | 0.020% | 91.108% |
| 1148 | AMERISAFE INC COMMON STOCK USD.01 | 0.020% | 91.127% |
| 1149 | BOB EVANS FARMS COMMON STOCK USD.01 | 0.020% | 91.147% |
| 1150 | STRAYER EDUCATION INC COMMON STOCK USD.01 | 0.020% | 91.167% |
| 1151 | NEWS CORP CLASS A COMMON STOCK USD.01 | 0.020% | 91.187% |
| 1152 | SAIA INC COMMON STOCK USD.001 | 0.020% | 91.207% |
| 1153 | MOBILE MINI INC COMMON STOCK USD.01 | 0.020% | 91.226% |
| 1154 | SCANA CORP COMMON STOCK | 0.020% | 91.246% |
| 1155 | TRANSUNION COMMON STOCK USD.01 | 0.020% | 91.266% |
| 1156 | GENTHERM INC COMMON STOCK | 0.020% | 91.285% |
| 1157 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | 0.019% | 91.305% |
| 1158 | KELLOGG CO COMMON STOCK USD.25 | 0.019% | 91.324% |
| 1159 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | 0.019% | 91.344% |
| 1160 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.019% | 91.363% |
| 1161 | NOW INC COMMON STOCK USD.01 | 0.019% | 91.382% |
| 1162 | FIRST BUSEY CORP COMMON STOCK USD.001 | 0.019% | 91.402% |
| 1163 | XPERI CORP COMMON STOCK USD.001 | 0.019% | 91.421% |
| 1164 | EXPONENT INC COMMON STOCK USD.001 | 0.019% | 91.441% |
| 1165 | PINNACLE WEST CAPITAL COMMON STOCK | 0.019% | 91.460% |
| 1166 | EXLSERVICE HOLDINGS INC COMMON STOCK USD.001 | 0.019% | 91.479% |
| 1167 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | 0.019% | 91.499% |
| 1168 | SPX FLOW INC COMMON STOCK USD.01 | 0.019% | 91.518% |
| 1169 | OMNICELL INC COMMON STOCK USD.001 | 0.019% | 91.537% |
| 1170 | MULTI COLOR CORP COMMON STOCK | 0.019% | 91.557% |
| 1171 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | 0.019% | 91.576% |
| 1172 | NORTHWESTERN CORP COMMON STOCK USD.01 | 0.019% | 91.595% |
| 1173 | ABIOMED INC COMMON STOCK USD.01 | 0.019% | 91.614% |
| 1174 | AMC NETWORKS INC A COMMON STOCK | 0.019% | 91.634% |
| 1175 | LIBERTY BROADBAND A COMMON STOCK USD.01 | 0.019% | 91.653% |
| 1176 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | 0.019% | 91.672% |
| 1177 | ILLUMINA INC COMMON STOCK USD.01 | 0.019% | 91.691% |
| 1178 | EL PASO ELECTRIC CO COMMON STOCK | 0.019% | 91.710% |
| 1179 | WESTAMERICA BANCORPORATION COMMON STOCK | 0.019% | 91.729% |
| 1180 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | 0.019% | 91.748% |
| 1181 | CHEMOURS CO/THE COMMON STOCK | 0.019% | 91.767% |
| 1182 | ALLIANT ENERGY CORP COMMON STOCK USD.01 | 0.019% | 91.786% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1183 | HERC HOLDINGS INC COMMON STOCK USD.01 | 0.019% | 91.805% |
| 1184 | LIGAND PHARMACEUTICALS COMMON STOCK USD.001 | 0.019% | 91.824% |
| 1185 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.019% | 91.843% |
| 1186 | FIRSTENERGY CORP COMMON STOCK USD.1 | 0.019% | 91.861% |
| 1187 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | 0.019% | 91.880% |
| 1188 | SKYWEST INC COMMON STOCK | 0.019% | 91.899% |
| 1189 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | 0.019% | 91.917% |
| 1190 | FIVE PRIME THERAPEUTICS INC COMMON STOCK USD.001 | 0.019% | 91.936% |
| 1191 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | 0.019% | 91.955% |
| 1192 | VECTOR GROUP LTD COMMON STOCK USD.1 | 0.019% | 91.973% |
| 1193 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | 0.019% | 91.992% |
| 1194 | HAWAIIAN ELECTRIC INDS COMMON STOCK | 0.019% | 92.011% |
| 1195 | FABRINET COMMON STOCK USD.01 | 0.018% | 92.029% |
| 1196 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | 0.018% | 92.047% |
| 1197 | TREX COMPANY INC COMMON STOCK USD.01 | 0.018% | 92.066% |
| 1198 | SEABOARD CORP COMMON STOCK USD1.0 | 0.018% | 92.084% |
| 1199 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | 0.018% | 92.103% |
| 1200 | KOSMOS ENERGY LTD COMMON STOCK USD.01 | 0.018% | 92.121% |
| 1201 | CORE MARK HOLDING CO INC COMMON STOCK USD.01 | 0.018% | 92.139% |
| 1202 | KRATON CORP COMMON STOCK USD.01 | 0.018% | 92.158% |
| 1203 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | 0.018% | 92.176% |
| 1204 | ACCO BRANDS CORP COMMON STOCK USD.01 | 0.018% | 92.194% |
| 1205 | SEMGROUP CORP CLASS A COMMON STOCK | 0.018% | 92.213% |
| 1206 | ADVISORY BOARD CO/THE COMMON STOCK USD.01 | 0.018% | 92.231% |
| 1207 | MYRIAD GENETICS INC COMMON STOCK USD.01 | 0.018% | 92.249% |
| 1208 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | 0.018% | 92.268% |
| 1209 | LIONS GATE ENTERTAINMENT B COMMON STOCK | 0.018% | 92.286% |
| 1210 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | 0.018% | 92.304% |
| 1211 | MSG NETWORKS INC A COMMON STOCK USD.01 | 0.018% | 92.322% |
| 1212 | BIOTELEMETRY INC COMMON STOCK USD.001 | 0.018% | 92.341% |
| 1213 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | 0.018% | 92.359% |
| 1214 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | 0.018% | 92.377% |
| 1215 | UNIVERSAL CORP/VA COMMON STOCK | 0.018% | 92.395% |
| 1216 | WEST CORP COMMON STOCK USD.001 | 0.018% | 92.413% |
| 1217 | DIEBOLD NIXDORF INC COMMON STOCK USD1.25 | 0.018% | 92.431% |
| 1218 | LHC GROUP INC COMMON STOCK USD.01 | 0.018% | 92.449% |
| 1219 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 0.018% | 92.467% |
| 1220 | WD 40 CO COMMON STOCK USD.001 | 0.018% | 92.484% |
| 1221 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | 0.018% | 92.502% |
| 1222 | NATIONAL GENERAL HLDGS COMMON STOCK USD.01 | 0.018% | 92.520% |
| 1223 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | 0.018% | 92.538% |
| 1224 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | 0.018% | 92.556% |
| 1225 | TRINET GROUP INC COMMON STOCK USD.000025 | 0.018% | 92.573% |
| 1226 | BELMOND LTD CLASS A COMMON STOCK USD.01 | 0.018% | 92.591% |
| 1227 | ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01 | 0.018% | 92.608% |
| 1228 | WADDELL + REED FINANCIAL A COMMON STOCK USD.01 | 0.018% | 92.626% |
| 1229 | BOFI HOLDING INC COMMON STOCK USD.01 | 0.018% | 92.644% |
| 1230 | APACHE CORP COMMON STOCK USD.625 | 0.018% | 92.661% |
| 1231 | BRADY CORPORATION CL A COMMON STOCK USD.01 | 0.018% | 92.679% |
| 1232 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | 0.018% | 92.696% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1233 | CLIFFS NATURAL RESOURCES INC COMMON STOCK USD.125 | 0.018% | 92.714% |
| 1234 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | 0.017% | 92.731% |
| 1235 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.017% | 92.749% |
| 1236 | HMS HOLDINGS CORP COMMON STOCK USD.01 | 0.017% | 92.766% |
| 1237 | VERISIGN INC COMMON STOCK USD.001 | 0.017% | 92.784% |
| 1238 | RADIAN GROUP INC COMMON STOCK USD.001 | 0.017% | 92.801% |
| 1239 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.017% | 92.819% |
| 1240 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01 | 0.017% | 92.836% |
| 1241 | MERITOR INC COMMON STOCK USD1.0 | 0.017% | 92.853% |
| 1242 | FBL FINANCIAL GROUP INC CL A COMMON STOCK | 0.017% | 92.870% |
| 1243 | OXFORD INDUSTRIES INC COMMON STOCK USD1.0 | 0.017% | 92.888% |
| 1244 | KNOLL INC COMMON STOCK USD.01 | 0.017% | 92.905% |
| 1245 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | 0.017% | 92.922% |
| 1246 | AES CORP COMMON STOCK USD.01 | 0.017% | 92.939% |
| 1247 | TENNANT CO COMMON STOCK USD.375 | 0.017% | 92.957% |
| 1248 | LENDINGTREE INC COMMON STOCK USD.01 | 0.017% | 92.974% |
| 1249 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | 0.017% | 92.991% |
| 1250 | TESARO INC COMMON STOCK USD.0001 | 0.017% | 93.008% |
| 1251 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | 0.017% | 93.025% |
| 1252 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | 0.017% | 93.042% |
| 1253 | FIRST INTERSTATE BANCYSYS A COMMON STOCK | 0.017% | 93.059% |
| 1254 | FORWARD AIR CORP COMMON STOCK USD.01 | 0.017% | 93.076% |
| 1255 | VONAGE HOLDINGS CORP COMMON STOCK USD.001 | 0.017% | 93.093% |
| 1256 | ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.017% | 93.110% |
| 1257 | NETGEAR INC COMMON STOCK USD.001 | 0.017% | 93.127% |
| 1258 | HUB GROUP INC CL A COMMON STOCK USD.01 | 0.017% | 93.144% |
| 1259 | HAEMONETICS CORP/MASS COMMON STOCK USD.01 | 0.017% | 93.160% |
| 1260 | US ECOLOGY INC COMMON STOCK USD.01 | 0.017% | 93.177% |
| 1261 | OSI SYSTEMS INC COMMON STOCK | 0.017% | 93.194% |
| 1262 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | 0.017% | 93.210% |
| 1263 | LAKELAND FINANCIAL CORP COMMON STOCK | 0.017% | 93.227% |
| 1264 | CALERES INC COMMON STOCK USD.01 | 0.017% | 93.244% |
| 1265 | STEELCASE INC CL A COMMON STOCK | 0.017% | 93.260% |
| 1266 | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01 | 0.017% | 93.277% |
| 1267 | FEDERAL SIGNAL CORP COMMON STOCK USD1.0 | 0.017% | 93.294% |
| 1268 | CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01 | 0.017% | 93.310% |
| 1269 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | 0.017% | 93.327% |
| 1270 | MYERS INDUSTRIES INC COMMON STOCK | 0.017% | 93.343% |
| 1271 | QUAD GRAPHICS INC COMMON STOCK USD.025 | 0.016% | 93.360% |
| 1272 | SCHOLASTIC CORP COMMON STOCK USD.01 | 0.016% | 93.376% |
| 1273 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | 0.016% | 93.393% |
| 1274 | EQT CORP COMMON STOCK | 0.016% | 93.409% |
| 1275 | TRIUMPH GROUP INC COMMON STOCK USD.001 | 0.016% | 93.425% |
| 1276 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | 0.016% | 93.442% |
| 1277 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | 0.016% | 93.458% |
| 1278 | PREMIER INC CLASS A COMMON STOCK USD.01 | 0.016% | 93.474% |
| 1279 | GREAT PLAINS ENERGY INC COMMON STOCK | 0.016% | 93.491% |
| 1280 | HORIZON PHARMA PLC COMMON STOCK USD.0001 | 0.016% | 93.507% |
| 1281 | RALPH LAUREN CORP COMMON STOCK USD.01 | 0.016% | 93.523% |
| 1282 | CALAVO GROWERS INC COMMON STOCK USD.001 | 0.016% | 93.539% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1283 | REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001 | 0.016% | 93.556% |
| 1284 | MGP INGREDIENTS INC COMMON STOCK | 0.016% | 93.572% |
| 1285 | NAVIGANT CONSULTING INC COMMON STOCK USD.001 | 0.016% | 93.588% |
| 1286 | LULULEMON ATHLETICA INC COMMON STOCK USD.005 | 0.016% | 93.604% |
| 1287 | CITY HOLDING CO COMMON STOCK USD2.5 | 0.016% | 93.621% |
| 1288 | BOISE CASCADE CO COMMON STOCK USD.01 | 0.016% | 93.637% |
| 1289 | AMERICAN STATES WATER CO COMMON STOCK | 0.016% | 93.653% |
| 1290 | MICHAELS COS INC/THE COMMON STOCK USD.06775 | 0.016% | 93.669% |
| 1291 | NUTRISYSTEM INC COMMON STOCK USD.001 | 0.016% | 93.685% |
| 1292 | FORMFACTOR INC COMMON STOCK USD.001 | 0.016% | 93.701% |
| 1293 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | 0.016% | 93.717% |
| 1294 | BENEFICIAL BANCORP INC COMMON STOCK USD.01 | 0.016% | 93.733% |
| 1295 | TIME INC COMMON STOCK USD.01 | 0.016% | 93.749% |
| 1296 | 1ST SOURCE CORP COMMON STOCK | 0.016% | 93.765% |
| 1297 | AK STEEL HOLDING CORP COMMON STOCK USD.01 | 0.016% | 93.781% |
| 1298 | TUTOR PERINI CORP COMMON STOCK USD1.0 | 0.016% | 93.797% |
| 1299 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | 0.016% | 93.813% |
| 1300 | HSN INC COMMON STOCK USD.01 | 0.016% | 93.828% |
| 1301 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | 0.016% | 93.844% |
| 1302 | KB HOME COMMON STOCK USD1.0 | 0.016% | 93.860% |
| 1303 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | 0.016% | 93.876% |
| 1304 | KCG HOLDINGS INC CL A COMMON STOCK USD.01 | 0.016% | 93.891% |
| 1305 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | 0.016% | 93.907% |
| 1306 | BRINKER INTERNATIONAL INC COMMON STOCK USD.1 | 0.016% | 93.922% |
| 1307 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | 0.016% | 93.938% |
| 1308 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | 0.015% | 93.953% |
| 1309 | SM ENERGY CO COMMON STOCK USD.01 | 0.015% | 93.969% |
| 1310 | EBIX INC COMMON STOCK USD.1 | 0.015% | 93.984% |
| 1311 | ASTEC INDUSTRIES INC COMMON STOCK USD.2 | 0.015% | 94.000% |
| 1312 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | 0.015% | 94.015% |
| 1313 | BADGER METER INC COMMON STOCK USD1.0 | 0.015% | 94.030% |
| 1314 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | 0.015% | 94.046% |
| 1315 | HEALTHCARE SERVICES GROUP COMMON STOCK USD.01 | 0.015% | 94.061% |
| 1316 | VERIFONE SYSTEMS INC COMMON STOCK USD.01 | 0.015% | 94.076% |
| 1317 | CALLAWAY GOLF COMPANY COMMON STOCK USD.01 | 0.015% | 94.091% |
| 1318 | AVON PRODUCTS INC COMMON STOCK USD.25 | 0.015% | 94.107% |
| 1319 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | 0.015% | 94.122% |
| 1320 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | 0.015% | 94.137% |
| 1321 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | 0.015% | 94.152% |
| 1322 | PARK NATIONAL CORP COMMON STOCK | 0.015% | 94.167% |
| 1323 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001 | 0.015% | 94.182% |
| 1324 | BROWN FORMAN CORP CLASS B COMMON STOCK USD.15 | 0.015% | 94.197% |
| 1325 | TOWNE BANK COMMON STOCK USD1.667 | 0.015% | 94.212% |
| 1326 | KULICKE + SOFFA INDUSTRIES COMMON STOCK | 0.015% | 94.227% |
| 1327 | SRC ENERGY INC COMMON STOCK USD.001 | 0.015% | 94.242% |
| 1328 | CBIZ INC COMMON STOCK USD.01 | 0.015% | 94.257% |
| 1329 | BLUCORA INC COMMON STOCK USD.0001 | 0.015% | 94.272% |
| 1330 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | 0.015% | 94.287% |
| 1331 | STRAIGHT PATH COMM B COMMON STOCK USD.01 | 0.015% | 94.301% |
| 1332 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | 0.015% | 94.316% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1333 | LENDINGCLUB CORP COMMON STOCK USD.01 | 0.015% | 94.331% |
| 1334 | STURM RUGER + CO INC COMMON STOCK USD1.0 | 0.015% | 94.345% |
| 1335 | RANGE RESOURCES CORP COMMON STOCK USD.01 | 0.015% | 94.360% |
| 1336 | CAPITAL BANK FINANCIAL CL A COMMON STOCK | 0.015% | 94.375% |
| 1337 | RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01 | 0.015% | 94.389% |
| 1338 | VISTA OUTDOOR INC COMMON STOCK USD.01 | 0.015% | 94.404% |
| 1339 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01 | 0.015% | 94.418% |
| 1340 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | 0.015% | 94.433% |
| 1341 | AAR CORP COMMON STOCK USD1.0 | 0.015% | 94.447% |
| 1342 | WEIS MARKETS INC COMMON STOCK | 0.014% | 94.462% |
| 1343 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01 | 0.014% | 94.476% |
| 1344 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | 0.014% | 94.491% |
| 1345 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | 0.014% | 94.505% |
| 1346 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | 0.014% | 94.519% |
| 1347 | TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025 | 0.014% | 94.534% |
| 1348 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01 | 0.014% | 94.548% |
| 1349 | MERIDIAN BANCORP INC COMMON STOCK | 0.014% | 94.563% |
| 1350 | DINEEQUITY INC COMMON STOCK USD.01 | 0.014% | 94.577% |
| 1351 | AVANGRID INC COMMON STOCK USD.01 | 0.014% | 94.591% |
| 1352 | PHH CORP COMMON STOCK USD.01 | 0.014% | 94.606% |
| 1353 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | 0.014% | 94.620% |
| 1354 | SCANSOURCE INC COMMON STOCK | 0.014% | 94.634% |
| 1355 | ENSCO PLC CL A COMMON STOCK USD.1 | 0.014% | 94.648% |
| 1356 | MAIDEN HOLDINGS LTD COMMON STOCK USD.01 | 0.014% | 94.662% |
| 1357 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.014% | 94.677% |
| 1358 | UNIT CORP COMMON STOCK USD.2 | 0.014% | 94.691% |
| 1359 | CONMED CORP COMMON STOCK USD.01 | 0.014% | 94.705% |
| 1360 | NATIONAL BANK HOLD CL A COMMON STOCK | 0.014% | 94.719% |
| 1361 | PITNEY BOWES INC COMMON STOCK USD1.0 | 0.014% | 94.733% |
| 1362 | SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1 | 0.014% | 94.747% |
| 1363 | ANALOGIC CORP COMMON STOCK USD.05 | 0.014% | 94.760% |
| 1364 | CHASE CORP COMMON STOCK USD.1 | 0.014% | 94.774% |
| 1365 | OTTER TAIL CORP COMMON STOCK USD5.0 | 0.014% | 94.788% |
| 1366 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | 0.014% | 94.802% |
| 1367 | ENDO INTERNATIONAL PLC COMMON STOCK USD.0001 | 0.014% | 94.816% |
| 1368 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.014% | 94.830% |
| 1369 | TOOTSIE ROLL INDS COMMON STOCK USD.694 | 0.014% | 94.843% |
| 1370 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | 0.014% | 94.857% |
| 1371 | RAMBUS INC COMMON STOCK USD.001 | 0.014% | 94.871% |
| 1372 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | 0.014% | 94.885% |
| 1373 | SABRE CORP COMMON STOCK USD.01 | 0.014% | 94.898% |
| 1374 | INTER PARFUMS INC COMMON STOCK USD.001 | 0.014% | 94.912% |
| 1375 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | 0.014% | 94.925% |
| 1376 | SCIENTIFIC GAMES CORP A COMMON STOCK USD.01 | 0.014% | 94.939% |
| 1377 | S + T BANCORP INC COMMON STOCK USD2.5 | 0.014% | 94.953% |
| 1378 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | 0.014% | 94.966% |
| 1379 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 0.013% | 94.980% |
| 1380 | NATUS MEDICAL INC COMMON STOCK USD.001 | 0.013% | 94.993% |
| 1381 | ATRION CORPORATION COMMON STOCK USD.1 | 0.013% | 95.007% |
| 1382 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | 0.013% | 95.020% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1383 | LAKELAND BANCORP INC COMMON STOCK | 0.013% | 95.033% |
| 1384 | PLANET FITNESS INC CL A COMMON STOCK | 0.013% | 95.047% |
| 1385 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | 0.013% | 95.060% |
| 1386 | ALMOST FAMILY INC COMMON STOCK USD.1 | 0.013% | 95.073% |
| 1387 | SEATTLE GENETICS INC COMMON STOCK USD.001 | 0.013% | 95.087% |
| 1388 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | 0.013% | 95.100% |
| 1389 | MONRO MUFFLER BRAKE INC COMMON STOCK USD.01 | 0.013% | 95.113% |
| 1390 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | 0.013% | 95.126% |
| 1391 | STOCK YARDS BANCORP INC COMMON STOCK | 0.013% | 95.139% |
| 1392 | INNERWORKINGS INC COMMON STOCK USD.0001 | 0.013% | 95.153% |
| 1393 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | 0.013% | 95.166% |
| 1394 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | 0.013% | 95.179% |
| 1395 | CUBIC CORP COMMON STOCK | 0.013% | 95.192% |
| 1396 | NOVANTA INC COMMON STOCK | 0.013% | 95.205% |
| 1397 | H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01 | 0.013% | 95.218% |
| 1398 | MATERION CORP COMMON STOCK | 0.013% | 95.231% |
| 1399 | ENCORE WIRE CORP COMMON STOCK USD.01 | 0.013% | 95.244% |
| 1400 | GUESS? INC COMMON STOCK USD.01 | 0.013% | 95.257% |
| 1401 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | 0.013% | 95.269% |
| 1402 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | 0.013% | 95.282% |
| 1403 | INTL SPEEDWAY CORP CL A COMMON STOCK USD.01 | 0.013% | 95.295% |
| 1404 | INOGEN INC COMMON STOCK USD.001 | 0.013% | 95.308% |
| 1405 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | 0.013% | 95.321% |
| 1406 | OCLARO INC COMMON STOCK USD.01 | 0.013% | 95.333% |
| 1407 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | 0.013% | 95.346% |
| 1408 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | 0.013% | 95.359% |
| 1409 | MCDERMOTT INTL INC COMMON STOCK USD1.0 | 0.013% | 95.372% |
| 1410 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | 0.013% | 95.384% |
| 1411 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | 0.013% | 95.397% |
| 1412 | ACTUANT CORP A COMMON STOCK USD.2 | 0.013% | 95.410% |
| 1413 | KNOWLES CORP COMMON STOCK USD.01 | 0.013% | 95.422% |
| 1414 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625 | 0.013% | 95.435% |
| 1415 | MANITOWOC COMPANY INC COMMON STOCK USD.01 | 0.013% | 95.447% |
| 1416 | J.C. PENNEY CO INC COMMON STOCK USD.5 | 0.013% | 95.460% |
| 1417 | NAVISTAR INTERNATIONAL CORP COMMON STOCK USD.1 | 0.012% | 95.472% |
| 1418 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | 0.012% | 95.485% |
| 1419 | ALKERMES PLC COMMON STOCK USD.01 | 0.012% | 95.497% |
| 1420 | PETMED EXPRESS INC COMMON STOCK USD.001 | 0.012% | 95.509% |
| 1421 | CAVIUM INC COMMON STOCK USD.001 | 0.012% | 95.522% |
| 1422 | EW SCRIPPS CO/THE A COMMON STOCK USD.01 | 0.012% | 95.534% |
| 1423 | PATTERN ENERGY GROUP INC COMMON STOCK USD.01 | 0.012% | 95.546% |
| 1424 | CAREER EDUCATION CORP COMMON STOCK USD.01 | 0.012% | 95.558% |
| 1425 | CLUBCORP HOLDINGS INC COMMON STOCK USD.01 | 0.012% | 95.571% |
| 1426 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0 | 0.012% | 95.583% |
| 1427 | MOELIS + CO CLASS A COMMON STOCK USD.01 | 0.012% | 95.595% |
| 1428 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | 0.012% | 95.607% |
| 1429 | CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01 | 0.012% | 95.619% |
| 1430 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 0.012% | 95.631% |
| 1431 | MEDIFAST INC COMMON STOCK USD.001 | 0.012% | 95.643% |
| 1432 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | 0.012% | 95.655% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1433 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | 0.012% | 95.667% |
| 1434 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | 0.012% | 95.679% |
| 1435 | EPLUS INC COMMON STOCK USD.01 | 0.012% | 95.691% |
| 1436 | VIAD CORP COMMON STOCK USD1.5 | 0.012% | 95.703% |
| 1437 | ANDERSONS INC/THE COMMON STOCK | 0.012% | 95.715% |
| 1438 | BRYN MAWR BANK CORP COMMON STOCK USD1.0 | 0.012% | 95.727% |
| 1439 | TRICO BANCSHARES COMMON STOCK | 0.012% | 95.739% |
| 1440 | GREENBRIER COMPANIES INC COMMON STOCK | 0.012% | 95.751% |
| 1441 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | 0.012% | 95.763% |
| 1442 | GORMAN RUPP CO COMMON STOCK | 0.012% | 95.775% |
| 1443 | SONIC CORP COMMON STOCK USD.01 | 0.012% | 95.787% |
| 1444 | AXON ENTERPRISE INC COMMON STOCK USD.00001 | 0.012% | 95.799% |
| 1445 | GRIFFON CORP COMMON STOCK USD.25 | 0.012% | 95.811% |
| 1446 | UNITED FINANCIAL BANCORP INC COMMON STOCK | 0.012% | 95.823% |
| 1447 | PGT INNOVATIONS INC COMMON STOCK USD.01 | 0.012% | 95.835% |
| 1448 | INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1 | 0.012% | 95.847% |
| 1449 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | 0.012% | 95.858% |
| 1450 | SCHULMAN (A.) INC COMMON STOCK USD1.0 | 0.012% | 95.870% |
| 1451 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | 0.012% | 95.882% |
| 1452 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | 0.012% | 95.894% |
| 1453 | ELLIE MAE INC COMMON STOCK USD.0001 | 0.012% | 95.905% |
| 1454 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | 0.012% | 95.917% |
| 1455 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | 0.012% | 95.929% |
| 1456 | TRUEBLUE INC COMMON STOCK | 0.012% | 95.940% |
| 1457 | INSTEEL INDUSTRIES INC COMMON STOCK | 0.012% | 95.952% |
| 1458 | REPLIGEN CORP COMMON STOCK USD.01 | 0.012% | 95.963% |
| 1459 | NN INC COMMON STOCK USD.01 | 0.011% | 95.975% |
| 1460 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | 0.011% | 95.986% |
| 1461 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | 0.011% | 95.998% |
| 1462 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | 0.011% | 96.009% |
| 1463 | LYDALL INC COMMON STOCK USD.1 | 0.011% | 96.020% |
| 1464 | NIC INC COMMON STOCK | 0.011% | 96.032% |
| 1465 | INNOFOS HOLDINGS INC COMMON STOCK USD.001 | 0.011% | 96.043% |
| 1466 | MCGRATH RENTCORP COMMON STOCK | 0.011% | 96.054% |
| 1467 | KFORCE INC COMMON STOCK USD.01 | 0.011% | 96.066% |
| 1468 | CALLON PETROLEUM CO COMMON STOCK USD.01 | 0.011% | 96.077% |
| 1469 | BRIGGS + STRATTON COMMON STOCK USD.01 | 0.011% | 96.088% |
| 1470 | TIMKENSTEEL CORP COMMON STOCK | 0.011% | 96.100% |
| 1471 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | 0.011% | 96.111% |
| 1472 | FINANCIAL ENGINES INC COMMON STOCK USD.0001 | 0.011% | 96.122% |
| 1473 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | 0.011% | 96.133% |
| 1474 | MERCER INTERNATIONAL INC COMMON STOCK USD1.0 | 0.011% | 96.145% |
| 1475 | BARRACUDA NETWORKS INC COMMON STOCK USD.001 | 0.011% | 96.156% |
| 1476 | SUN HYDRAULICS CORP COMMON STOCK USD.001 | 0.011% | 96.167% |
| 1477 | TOPBUILD CORP COMMON STOCK | 0.011% | 96.178% |
| 1478 | SERVICENOW INC COMMON STOCK USD.001 | 0.011% | 96.189% |
| 1479 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | 0.011% | 96.200% |
| 1480 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | 0.011% | 96.211% |
| 1481 | INTL FCSTONE INC COMMON STOCK USD.01 | 0.011% | 96.222% |
| 1482 | SIRIUS XM HOLDINGS INC COMMON STOCK USD.001 | 0.011% | 96.233% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1483 | PLY GEM HOLDINGS INC COMMON STOCK USD.01 | 0.011% | 96.244% |
| 1484 | PREFERRED BANK/LOS ANGELES COMMON STOCK | 0.011% | 96.255% |
| 1485 | BJ S RESTAURANTS INC COMMON STOCK | 0.011% | 96.266% |
| 1486 | KELLY SERVICES INC A COMMON STOCK USD1.0 | 0.011% | 96.277% |
| 1487 | ANGIODYNAMICS INC COMMON STOCK USD.01 | 0.011% | 96.288% |
| 1488 | ABAXIS INC COMMON STOCK | 0.011% | 96.299% |
| 1489 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | 0.011% | 96.310% |
| 1490 | TILE SHOP HLDGS INC COMMON STOCK USD.0001 | 0.011% | 96.321% |
| 1491 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | 0.011% | 96.332% |
| 1492 | ALAMO GROUP INC COMMON STOCK USD.1 | 0.011% | 96.343% |
| 1493 | HEALTHSTREAM INC COMMON STOCK | 0.011% | 96.354% |
| 1494 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.011% | 96.364% |
| 1495 | GLATFELTER COMMON STOCK USD.01 | 0.011% | 96.375% |
| 1496 | US CELLULAR CORP COMMON STOCK USD1.0 | 0.011% | 96.386% |
| 1497 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | 0.011% | 96.397% |
| 1498 | SPX CORP COMMON STOCK USD.01 | 0.011% | 96.408% |
| 1499 | PHARMERICA CORP COMMON STOCK USD.01 | 0.011% | 96.419% |
| 1500 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | 0.011% | 96.429% |
| 1501 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | 0.011% | 96.440% |
| 1502 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | 0.011% | 96.451% |
| 1503 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | 0.011% | 96.461% |
| 1504 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | 0.011% | 96.472% |
| 1505 | RITE AID CORP COMMON STOCK USD1.0 | 0.010% | 96.482% |
| 1506 | CORVEL CORP COMMON STOCK USD.0001 | 0.010% | 96.493% |
| 1507 | GRAY TELEVISION INC COMMON STOCK | 0.010% | 96.503% |
| 1508 | NEWS CORP CLASS B COMMON STOCK | 0.010% | 96.514% |
| 1509 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK | 0.010% | 96.524% |
| 1510 | TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01 | 0.010% | 96.534% |
| 1511 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01 | 0.010% | 96.545% |
| 1512 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | 0.010% | 96.555% |
| 1513 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | 0.010% | 96.565% |
| 1514 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 0.010% | 96.576% |
| 1515 | SHIP FINANCE INTL LTD COMMON STOCK USD.01 | 0.010% | 96.586% |
| 1516 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | 0.010% | 96.596% |
| 1517 | NAUTILUS INC COMMON STOCK | 0.010% | 96.607% |
| 1518 | GANNETT CO INC COMMON STOCK | 0.010% | 96.617% |
| 1519 | ESSENT GROUP LTD COMMON STOCK USD.015 | 0.010% | 96.627% |
| 1520 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | 0.010% | 96.638% |
| 1521 | DENNY S CORP COMMON STOCK USD.01 | 0.010% | 96.648% |
| 1522 | VERSUM MATERIALS INC COMMON STOCK USD1.0 | 0.010% | 96.658% |
| 1523 | QUALYS INC COMMON STOCK USD.001 | 0.010% | 96.668% |
| 1524 | GERMAN AMERICAN BANCORP COMMON STOCK | 0.010% | 96.678% |
| 1525 | STONERIDGE INC COMMON STOCK | 0.010% | 96.688% |
| 1526 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | 0.010% | 96.698% |
| 1527 | ADTRAN INC COMMON STOCK USD.01 | 0.010% | 96.709% |
| 1528 | AEROVIRONMENT INC COMMON STOCK USD.0001 | 0.010% | 96.719% |
| 1529 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | 0.010% | 96.729% |
| 1530 | COBIZ FINANCIAL INC COMMON STOCK USD.01 | 0.010% | 96.739% |
| 1531 | LUMINEX CORP COMMON STOCK USD.001 | 0.010% | 96.749% |
| 1532 | HERSHEY CO/THE COMMON STOCK USD1.0 | 0.010% | 96.758% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1533 | FNFV GROUP TRACKING STK USD.0001 | 0.010% | 96.768% |
| 1534 | KRONOS WORLDWIDE INC COMMON STOCK USD.01 | 0.010% | 96.778% |
| 1535 | ENGLITY HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 96.788% |
| 1536 | M/I HOMES INC COMMON STOCK USD.01 | 0.010% | 96.798% |
| 1537 | HERITAGE FINANCIAL CORP COMMON STOCK | 0.010% | 96.807% |
| 1538 | PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01 | 0.010% | 96.817% |
| 1539 | GENESCO INC COMMON STOCK USD1.0 | 0.010% | 96.827% |
| 1540 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | 0.010% | 96.837% |
| 1541 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | 0.010% | 96.846% |
| 1542 | ENZO BIOCHEM INC COMMON STOCK USD.01 | 0.010% | 96.856% |
| 1543 | HEALTHQUITY INC COMMON STOCK USD.0001 | 0.010% | 96.865% |
| 1544 | LIVANOVA PLC COMMON STOCK GBP1.0 | 0.010% | 96.875% |
| 1545 | PHOTRONICS INC COMMON STOCK USD.01 | 0.010% | 96.884% |
| 1546 | SYNTEL INC COMMON STOCK | 0.010% | 96.894% |
| 1547 | DIODES INC COMMON STOCK USD.667 | 0.010% | 96.903% |
| 1548 | SPARTANNASH CO COMMON STOCK | 0.009% | 96.913% |
| 1549 | ORBCOMM INC COMMON STOCK USD.001 | 0.009% | 96.922% |
| 1550 | MODINE MANUFACTURING CO COMMON STOCK USD.625 | 0.009% | 96.932% |
| 1551 | LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01 | 0.009% | 96.941% |
| 1552 | HOMESTREET INC COMMON STOCK | 0.009% | 96.950% |
| 1553 | STATE AUTO FINANCIAL CORP COMMON STOCK | 0.009% | 96.960% |
| 1554 | TEAM INC COMMON STOCK USD.3 | 0.009% | 96.969% |
| 1555 | EXTERRAN CORP COMMON STOCK USD.01 | 0.009% | 96.978% |
| 1556 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | 0.009% | 96.988% |
| 1557 | RPX CORP COMMON STOCK USD.0001 | 0.009% | 96.997% |
| 1558 | CALGON CARBON CORP COMMON STOCK USD.01 | 0.009% | 97.006% |
| 1559 | NEUSTAR INC CLASS A COMMON STOCK USD.001 | 0.009% | 97.015% |
| 1560 | SJW GROUP COMMON STOCK USD.001 | 0.009% | 97.025% |
| 1561 | KMG CHEMICALS INC COMMON STOCK USD.01 | 0.009% | 97.034% |
| 1562 | CINCINNATI BELL INC COMMON STOCK USD.01 | 0.009% | 97.043% |
| 1563 | OM ASSET MANAGEMENT PLC COMMON STOCK USD.001 | 0.009% | 97.052% |
| 1564 | INFINITY PROPERTY + CASUALTY COMMON STOCK | 0.009% | 97.061% |
| 1565 | KATE SPADE + CO COMMON STOCK USD1.0 | 0.009% | 97.070% |
| 1566 | ST JOE CO/THE COMMON STOCK | 0.009% | 97.080% |
| 1567 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | 0.009% | 97.089% |
| 1568 | DEVON ENERGY CORP COMMON STOCK USD.1 | 0.009% | 97.098% |
| 1569 | CRYOLIFE INC COMMON STOCK USD.01 | 0.009% | 97.107% |
| 1570 | INFINERA CORP COMMON STOCK USD.001 | 0.009% | 97.116% |
| 1571 | DXP ENTERPRISES INC COMMON STOCK USD.01 | 0.009% | 97.125% |
| 1572 | FORTINET INC COMMON STOCK USD.001 | 0.009% | 97.134% |
| 1573 | ACTUA CORP COMMON STOCK USD.001 | 0.009% | 97.143% |
| 1574 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01 | 0.009% | 97.152% |
| 1575 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | 0.009% | 97.161% |
| 1576 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | 0.009% | 97.170% |
| 1577 | PALO ALTO NETWORKS INC COMMON STOCK USD.0001 | 0.009% | 97.179% |
| 1578 | CHURCHILL DOWNS INC COMMON STOCK | 0.009% | 97.188% |
| 1579 | LINDSAY CORP COMMON STOCK USD1.0 | 0.009% | 97.197% |
| 1580 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 0.009% | 97.206% |
| 1581 | DEPOMED INC COMMON STOCK | 0.009% | 97.215% |
| 1582 | LENNAR CORP B SHS COMMON STOCK USD.1 | 0.009% | 97.224% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1583 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | 0.009% | 97.233% |
| 1584 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | 0.009% | 97.242% |
| 1585 | SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0 | 0.009% | 97.251% |
| 1586 | MTS SYSTEMS CORP COMMON STOCK USD.25 | 0.009% | 97.259% |
| 1587 | ENNIS INC COMMON STOCK USD2.5 | 0.009% | 97.268% |
| 1588 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | 0.009% | 97.277% |
| 1589 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | 0.009% | 97.285% |
| 1590 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | 0.009% | 97.294% |
| 1591 | ASTRONICS CORP COMMON STOCK USD.01 | 0.009% | 97.303% |
| 1592 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | 0.009% | 97.312% |
| 1593 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | 0.009% | 97.320% |
| 1594 | LA QUINTA HOLDINGS INC COMMON STOCK USD.01 | 0.009% | 97.329% |
| 1595 | REVLON INC CLASS A COMMON STOCK USD.01 | 0.009% | 97.338% |
| 1596 | HCI GROUP INC COMMON STOCK | 0.009% | 97.346% |
| 1597 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01 | 0.009% | 97.355% |
| 1598 | PC CONNECTION INC COMMON STOCK USD.01 | 0.009% | 97.363% |
| 1599 | DEXCOM INC COMMON STOCK USD.001 | 0.009% | 97.372% |
| 1600 | TOWER INTERNATIONAL INC COMMON STOCK USD.01 | 0.009% | 97.381% |
| 1601 | ALON USA ENERGY INC COMMON STOCK USD.01 | 0.009% | 97.389% |
| 1602 | GENERAL CABLE CORP COMMON STOCK USD.01 | 0.009% | 97.398% |
| 1603 | CAMDEN NATIONAL CORP COMMON STOCK | 0.008% | 97.406% |
| 1604 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5 | 0.008% | 97.415% |
| 1605 | EXTREME NETWORKS INC COMMON STOCK USD.001 | 0.008% | 97.423% |
| 1606 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.008% | 97.431% |
| 1607 | DIAMOND HILL INVESTMENT GRP COMMON STOCK | 0.008% | 97.440% |
| 1608 | MERIDIAN BIOSCIENCE INC COMMON STOCK | 0.008% | 97.448% |
| 1609 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.008% | 97.457% |
| 1610 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | 0.008% | 97.465% |
| 1611 | PROTO LABS INC COMMON STOCK USD.001 | 0.008% | 97.474% |
| 1612 | VIRTUSA CORP COMMON STOCK USD.01 | 0.008% | 97.482% |
| 1613 | ORTHOPIX INTERNATIONAL NV COMMON STOCK USD.1 | 0.008% | 97.490% |
| 1614 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.008% | 97.499% |
| 1615 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | 0.008% | 97.507% |
| 1616 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | 0.008% | 97.515% |
| 1617 | CEVA INC COMMON STOCK USD.001 | 0.008% | 97.524% |
| 1618 | HARMONIC INC COMMON STOCK USD.001 | 0.008% | 97.532% |
| 1619 | COEUR MINING INC COMMON STOCK USD.01 | 0.008% | 97.540% |
| 1620 | WRIGHT MEDICAL GROUP NV COMMON STOCK | 0.008% | 97.549% |
| 1621 | FINISH LINE/THE CL A COMMON STOCK USD.01 | 0.008% | 97.557% |
| 1622 | WORLD ACCEPTANCE CORP COMMON STOCK | 0.008% | 97.565% |
| 1623 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | 0.008% | 97.573% |
| 1624 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | 0.008% | 97.581% |
| 1625 | INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01 | 0.008% | 97.589% |
| 1626 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 97.597% |
| 1627 | SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0 | 0.008% | 97.605% |
| 1628 | GREIF INC CL B COMMON STOCK | 0.008% | 97.613% |
| 1629 | PIPER JAFFRAY COS COMMON STOCK USD.01 | 0.008% | 97.621% |
| 1630 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | 0.008% | 97.629% |
| 1631 | OFG BANCORP COMMON STOCK USD1.0 | 0.008% | 97.637% |
| 1632 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 97.645% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1633 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | 0.008% | 97.653% |
| 1634 | AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001 | 0.008% | 97.661% |
| 1635 | BLUEBIRD BIO INC COMMON STOCK USD.01 | 0.008% | 97.669% |
| 1636 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01 | 0.008% | 97.677% |
| 1637 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | 0.008% | 97.685% |
| 1638 | QUIDEL CORP COMMON STOCK USD.001 | 0.008% | 97.693% |
| 1639 | RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25 | 0.008% | 97.701% |
| 1640 | ROWAN COMPANIES PLC A COMMON STOCK USD.125 | 0.008% | 97.708% |
| 1641 | RETROPHIN INC COMMON STOCK USD.0001 | 0.008% | 97.716% |
| 1642 | AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01 | 0.008% | 97.724% |
| 1643 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | 0.008% | 97.732% |
| 1644 | UNITIL CORP COMMON STOCK | 0.008% | 97.740% |
| 1645 | VMWARE INC CLASS A COMMON STOCK USD.01 | 0.008% | 97.747% |
| 1646 | FERROGLOBE PLC COMMON STOCK USD7.5 | 0.008% | 97.755% |
| 1647 | FARMER BROS CO COMMON STOCK USD1.0 | 0.008% | 97.763% |
| 1648 | BROWN FORMAN CORP CLASS A COMMON STOCK USD.15 | 0.008% | 97.771% |
| 1649 | TRIMAS CORP COMMON STOCK USD.01 | 0.008% | 97.778% |
| 1650 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | 0.008% | 97.786% |
| 1651 | REALPAGE INC COMMON STOCK USD.001 | 0.008% | 97.793% |
| 1652 | MARINEMAX INC COMMON STOCK USD.001 | 0.008% | 97.801% |
| 1653 | AEGION CORP COMMON STOCK USD.01 | 0.008% | 97.809% |
| 1654 | DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01 | 0.008% | 97.816% |
| 1655 | PERFICIENT INC COMMON STOCK USD.001 | 0.008% | 97.824% |
| 1656 | NANOMETRICS INC COMMON STOCK | 0.008% | 97.831% |
| 1657 | GREEN PLAINS INC COMMON STOCK USD.001 | 0.008% | 97.839% |
| 1658 | MESA LABORATORIES INC COMMON STOCK | 0.007% | 97.846% |
| 1659 | SUNPOWER CORP COMMON STOCK USD.001 | 0.007% | 97.854% |
| 1660 | HAWKINS INC COMMON STOCK USD.05 | 0.007% | 97.861% |
| 1661 | BOYD GAMING CORP COMMON STOCK USD.01 | 0.007% | 97.869% |
| 1662 | JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01 | 0.007% | 97.876% |
| 1663 | TRISTATE CAPITAL HLDGS INC COMMON STOCK | 0.007% | 97.884% |
| 1664 | CULP INC COMMON STOCK USD.05 | 0.007% | 97.891% |
| 1665 | CONNECTICUT WATER SVC INC COMMON STOCK | 0.007% | 97.898% |
| 1666 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1 | 0.007% | 97.906% |
| 1667 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | 0.007% | 97.913% |
| 1668 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | 0.007% | 97.921% |
| 1669 | KEMET CORP COMMON STOCK USD.01 | 0.007% | 97.928% |
| 1670 | UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333 | 0.007% | 97.935% |
| 1671 | SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01 | 0.007% | 97.942% |
| 1672 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001 | 0.007% | 97.950% |
| 1673 | HOOKER FURNITURE CORP COMMON STOCK | 0.007% | 97.957% |
| 1674 | MISTRAS GROUP INC COMMON STOCK USD.01 | 0.007% | 97.964% |
| 1675 | SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01 | 0.007% | 97.972% |
| 1676 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01 | 0.007% | 97.979% |
| 1677 | EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.007% | 97.986% |
| 1678 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | 0.007% | 97.993% |
| 1679 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 98.000% |
| 1680 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01 | 0.007% | 98.008% |
| 1681 | SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.007% | 98.015% |
| 1682 | OPKO HEALTH INC COMMON STOCK USD.01 | 0.007% | 98.022% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1683 | BOINGO WIRELESS INC COMMON STOCK | 0.007% | 98.029% |
| 1684 | OVERSTOCK.COM INC COMMON STOCK USD.0001 | 0.007% | 98.036% |
| 1685 | HACKETT GROUP INC/THE COMMON STOCK USD.001 | 0.007% | 98.043% |
| 1686 | FIDELITY SOUTHERN CORP COMMON STOCK | 0.007% | 98.050% |
| 1687 | QUALITY SYSTEMS INC COMMON STOCK USD.01 | 0.007% | 98.057% |
| 1688 | GP STRATEGIES CORP COMMON STOCK USD.01 | 0.007% | 98.064% |
| 1689 | GODADDY INC CLASS A COMMON STOCK USD.001 | 0.007% | 98.071% |
| 1690 | SHUTTERSTOCK INC COMMON STOCK USD.01 | 0.007% | 98.078% |
| 1691 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 98.085% |
| 1692 | GUARANTY BANCORP COMMON STOCK USD.001 | 0.007% | 98.092% |
| 1693 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0 | 0.007% | 98.099% |
| 1694 | REPUBLIC BANCORP INC CLASS A COMMON STOCK | 0.007% | 98.106% |
| 1695 | TRIPADVISOR INC COMMON STOCK USD.001 | 0.007% | 98.113% |
| 1696 | CLIFTON BANCORP INC COMMON STOCK USD.01 | 0.007% | 98.120% |
| 1697 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | 0.007% | 98.127% |
| 1698 | VAREX IMAGING CORP COMMON STOCK | 0.007% | 98.134% |
| 1699 | SP PLUS CORP COMMON STOCK USD.001 | 0.007% | 98.140% |
| 1700 | LANNETT CO INC COMMON STOCK USD.001 | 0.007% | 98.147% |
| 1701 | MIDDLESEX WATER CO COMMON STOCK | 0.007% | 98.154% |
| 1702 | GLOBAL INDEMNITY LTD COMMON STOCK USD.0001 | 0.007% | 98.161% |
| 1703 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | 0.007% | 98.168% |
| 1704 | ARCHROCK INC COMMON STOCK USD.01 | 0.007% | 98.175% |
| 1705 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | 0.007% | 98.181% |
| 1706 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | 0.007% | 98.188% |
| 1707 | ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001 | 0.007% | 98.195% |
| 1708 | ADVANSIX INC COMMON STOCK USD.01 | 0.007% | 98.202% |
| 1709 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | 0.007% | 98.208% |
| 1710 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | 0.007% | 98.215% |
| 1711 | KADANT INC COMMON STOCK USD.01 | 0.007% | 98.222% |
| 1712 | PIER 1 IMPORTS INC COMMON STOCK USD.001 | 0.007% | 98.228% |
| 1713 | FIRST BANCORP/INC COMMON STOCK | 0.007% | 98.235% |
| 1714 | ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK | 0.007% | 98.242% |
| 1715 | CRAY INC COMMON STOCK USD.01 | 0.007% | 98.248% |
| 1716 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | 0.006% | 98.255% |
| 1717 | ELDORADO RESORTS INC COMMON STOCK | 0.006% | 98.261% |
| 1718 | DELTIC TIMBER CORP COMMON STOCK USD.01 | 0.006% | 98.267% |
| 1719 | BARNES + NOBLE INC COMMON STOCK USD.001 | 0.006% | 98.274% |
| 1720 | TRONOX LTD CL A COMMON STOCK USD.01 | 0.006% | 98.280% |
| 1721 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 98.287% |
| 1722 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | 0.006% | 98.293% |
| 1723 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | 0.006% | 98.300% |
| 1724 | GLOBANT SA COMMON STOCK USD1.2 | 0.006% | 98.306% |
| 1725 | K12 INC COMMON STOCK USD.0001 | 0.006% | 98.312% |
| 1726 | SOUTHERN COPPER CORP COMMON STOCK USD.01 | 0.006% | 98.319% |
| 1727 | IXYS CORPORATION COMMON STOCK USD.01 | 0.006% | 98.325% |
| 1728 | ATLANTICA YIELD PLC COMMON STOCK | 0.006% | 98.331% |
| 1729 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | 0.006% | 98.337% |
| 1730 | LUMOS NETWORKS CORP COMMON STOCK USD.01 | 0.006% | 98.344% |
| 1731 | ACORDA THERAPEUTICS INC COMMON STOCK USD.001 | 0.006% | 98.350% |
| 1732 | EMC INS GROUP INC COMMON STOCK USD1.0 | 0.006% | 98.356% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1733 | 3D SYSTEMS CORP COMMON STOCK USD.001 | 0.006% | 98.363% |
| 1734 | IDT CORP CLASS B COMMON STOCK USD.01 | 0.006% | 98.369% |
| 1735 | XO GROUP INC COMMON STOCK USD.01 | 0.006% | 98.375% |
| 1736 | WEST BANCORPORATION COMMON STOCK | 0.006% | 98.381% |
| 1737 | CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01 | 0.006% | 98.387% |
| 1738 | SUPERIOR INDUSTRIES INTL COMMON STOCK | 0.006% | 98.393% |
| 1739 | PACIFIC CONTINENTAL CORP COMMON STOCK | 0.006% | 98.399% |
| 1740 | NRG YIELD INC CLASS C COMMON STOCK | 0.006% | 98.406% |
| 1741 | CTS CORP COMMON STOCK | 0.006% | 98.412% |
| 1742 | ARROW FINANCIAL CORP COMMON STOCK USD1.0 | 0.006% | 98.418% |
| 1743 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | 0.006% | 98.424% |
| 1744 | TITAN INTERNATIONAL INC COMMON STOCK | 0.006% | 98.430% |
| 1745 | FTD COS INC COMMON STOCK USD.0001 | 0.006% | 98.436% |
| 1746 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 98.442% |
| 1747 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | 0.006% | 98.448% |
| 1748 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.006% | 98.454% |
| 1749 | PARK STERLING CORP COMMON STOCK USD.01 | 0.006% | 98.460% |
| 1750 | RENT A CENTER INC COMMON STOCK USD.01 | 0.006% | 98.466% |
| 1751 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | 0.006% | 98.471% |
| 1752 | BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001 | 0.006% | 98.477% |
| 1753 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | 0.006% | 98.483% |
| 1754 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | 0.006% | 98.489% |
| 1755 | PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001 | 0.006% | 98.495% |
| 1756 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0 | 0.006% | 98.501% |
| 1757 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | 0.006% | 98.507% |
| 1758 | EXPRESS INC COMMON STOCK | 0.006% | 98.513% |
| 1759 | PEOPLES BANCORP INC COMMON STOCK | 0.006% | 98.519% |
| 1760 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.006% | 98.524% |
| 1761 | UNIFI INC COMMON STOCK USD.1 | 0.006% | 98.530% |
| 1762 | CATO CORP CLASS A COMMON STOCK USD.033 | 0.006% | 98.536% |
| 1763 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | 0.006% | 98.542% |
| 1764 | AMERICA S CAR MART INC COMMON STOCK USD.01 | 0.006% | 98.548% |
| 1765 | ACETO CORP COMMON STOCK USD.01 | 0.006% | 98.553% |
| 1766 | ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01 | 0.006% | 98.559% |
| 1767 | CALAMP CORP COMMON STOCK USD.01 | 0.006% | 98.565% |
| 1768 | TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001 | 0.006% | 98.570% |
| 1769 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | 0.006% | 98.576% |
| 1770 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | 0.006% | 98.582% |
| 1771 | VSE CORP COMMON STOCK USD.05 | 0.006% | 98.587% |
| 1772 | HAVERTY FURNITURE COMMON STOCK USD1.0 | 0.006% | 98.593% |
| 1773 | NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001 | 0.006% | 98.598% |
| 1774 | FUTUREFUEL CORP COMMON STOCK USD.0001 | 0.006% | 98.604% |
| 1775 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.006% | 98.610% |
| 1776 | HERITAGE COMMERCE CORP COMMON STOCK | 0.006% | 98.615% |
| 1777 | DUCOMMUN INC COMMON STOCK USD.01 | 0.006% | 98.621% |
| 1778 | ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01 | 0.005% | 98.626% |
| 1779 | FORESTAR GROUP INC COMMON STOCK USD1.0 | 0.005% | 98.632% |
| 1780 | OMEGA PROTEIN CORP COMMON STOCK USD.01 | 0.005% | 98.637% |
| 1781 | SUPERVALU INC COMMON STOCK USD.01 | 0.005% | 98.643% |
| 1782 | EXACTECH INC COMMON STOCK USD.01 | 0.005% | 98.648% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1783 | DAKTRONICS INC COMMON STOCK | 0.005% | 98.653% |
| 1784 | LANDEC CORP COMMON STOCK USD.001 | 0.005% | 98.659% |
| 1785 | PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001 | 0.005% | 98.664% |
| 1786 | STRATASYS LTD COMMON STOCK ILS.01 | 0.005% | 98.670% |
| 1787 | NV5 GLOBAL INC COMMON STOCK USD.01 | 0.005% | 98.675% |
| 1788 | WINGSTOP INC COMMON STOCK USD.01 | 0.005% | 98.680% |
| 1789 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.005% | 98.686% |
| 1790 | REGIS CORP COMMON STOCK USD.05 | 0.005% | 98.691% |
| 1791 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | 0.005% | 98.696% |
| 1792 | SHORETEL INC COMMON STOCK USD.001 | 0.005% | 98.702% |
| 1793 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01 | 0.005% | 98.707% |
| 1794 | SURMODICS INC COMMON STOCK USD.05 | 0.005% | 98.712% |
| 1795 | VERA BRADLEY INC COMMON STOCK | 0.005% | 98.717% |
| 1796 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | 0.005% | 98.722% |
| 1797 | CONNECTONE BANCORP INC COMMON STOCK | 0.005% | 98.728% |
| 1798 | FITBIT INC A COMMON STOCK USD.0001 | 0.005% | 98.733% |
| 1799 | COHU INC COMMON STOCK USD1.0 | 0.005% | 98.738% |
| 1800 | HIBBETT SPORTS INC COMMON STOCK USD.01 | 0.005% | 98.743% |
| 1801 | EZCORP INC CL A COMMON STOCK USD.01 | 0.005% | 98.748% |
| 1802 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | 0.005% | 98.753% |
| 1803 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | 0.005% | 98.759% |
| 1804 | YRC WORLDWIDE INC COMMON STOCK USD1.0 | 0.005% | 98.764% |
| 1805 | BANK MUTUAL CORP COMMON STOCK USD.01 | 0.005% | 98.769% |
| 1806 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | 0.005% | 98.774% |
| 1807 | WORKDAY INC CLASS A COMMON STOCK USD.001 | 0.005% | 98.779% |
| 1808 | CROCS INC COMMON STOCK USD.001 | 0.005% | 98.784% |
| 1809 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK | 0.005% | 98.789% |
| 1810 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | 0.005% | 98.794% |
| 1811 | SILVER SPRING NETWORKS INC COMMON STOCK USD.001 | 0.005% | 98.799% |
| 1812 | SUPREME INDS INC CLASS A COMMON STOCK USD.1 | 0.005% | 98.804% |
| 1813 | ZUMIEZ INC COMMON STOCK | 0.005% | 98.809% |
| 1814 | BARNES + NOBLE EDUCATION INC COMMON STOCK | 0.005% | 98.814% |
| 1815 | TREDEGAR CORP COMMON STOCK | 0.005% | 98.819% |
| 1816 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | 0.005% | 98.824% |
| 1817 | ARCBEST CORP COMMON STOCK USD.01 | 0.005% | 98.829% |
| 1818 | TRIBUNE MEDIA CO A COMMON STOCK | 0.005% | 98.834% |
| 1819 | CONSTELLATION BRANDS INC B COMMON STOCK USD.01 | 0.005% | 98.839% |
| 1820 | CHENIERE ENERGY PART LP HOLD COMMON STOCK | 0.005% | 98.844% |
| 1821 | SONUS NETWORKS INC COMMON STOCK USD.001 | 0.005% | 98.849% |
| 1822 | PTC THERAPEUTICS INC COMMON STOCK USD.001 | 0.005% | 98.853% |
| 1823 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | 0.005% | 98.858% |
| 1824 | GREENHILL + CO INC COMMON STOCK USD.01 | 0.005% | 98.863% |
| 1825 | INVACARE CORP COMMON STOCK USD.25 | 0.005% | 98.868% |
| 1826 | NEWSTAR FINANCIAL INC COMMON STOCK USD.01 | 0.005% | 98.873% |
| 1827 | MARCUS CORPORATION COMMON STOCK USD1.0 | 0.005% | 98.878% |
| 1828 | SHOE CARNIVAL INC COMMON STOCK USD.01 | 0.005% | 98.883% |
| 1829 | SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 98.887% |
| 1830 | UNITED COMMUNITY FINANCIAL COMMON STOCK | 0.005% | 98.892% |
| 1831 | SYSTEMAX INC COMMON STOCK USD.01 | 0.005% | 98.897% |
| 1832 | TERRITORIAL BANCORP INC COMMON STOCK USD.01 | 0.005% | 98.902% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1833 | WINMARK CORP COMMON STOCK | 0.005% | 98.906% |
| 1834 | COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01 | 0.005% | 98.911% |
| 1835 | OPUS BANK COMMON STOCK | 0.005% | 98.916% |
| 1836 | LANDAUER INC COMMON STOCK USD.1 | 0.005% | 98.920% |
| 1837 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | 0.005% | 98.925% |
| 1838 | CRA INTERNATIONAL INC COMMON STOCK | 0.005% | 98.930% |
| 1839 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.005% | 98.934% |
| 1840 | CARBONITE INC COMMON STOCK USD.01 | 0.005% | 98.939% |
| 1841 | CRAFT BREW ALLIANCE INC COMMON STOCK USD.005 | 0.005% | 98.944% |
| 1842 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001 | 0.005% | 98.948% |
| 1843 | BANKFINANCIAL CORP COMMON STOCK USD.01 | 0.005% | 98.953% |
| 1844 | HORIZON BANCORP INDIANA COMMON STOCK | 0.005% | 98.957% |
| 1845 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | 0.005% | 98.962% |
| 1846 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | 0.005% | 98.967% |
| 1847 | ESSENDANT INC COMMON STOCK USD.1 | 0.005% | 98.971% |
| 1848 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | 0.005% | 98.976% |
| 1849 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.005% | 98.980% |
| 1850 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1 | 0.005% | 98.985% |
| 1851 | YORK WATER CO COMMON STOCK | 0.005% | 98.989% |
| 1852 | IMAX CORP COMMON STOCK | 0.005% | 98.994% |
| 1853 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | 0.005% | 98.998% |
| 1854 | MERCANTILE BANK CORP COMMON STOCK | 0.005% | 99.003% |
| 1855 | PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1 | 0.005% | 99.008% |
| 1856 | MALIBU BOATS INC A COMMON STOCK USD.01 | 0.005% | 99.012% |
| 1857 | CITI TRENDS INC COMMON STOCK USD.01 | 0.004% | 99.017% |
| 1858 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1 | 0.004% | 99.021% |
| 1859 | TIPTREE INC COMMON STOCK USD.001 | 0.004% | 99.025% |
| 1860 | FLEXSTEEL INDS COMMON STOCK USD1.0 | 0.004% | 99.030% |
| 1861 | NUTRACEUTICAL INTL CORP COMMON STOCK USD.01 | 0.004% | 99.034% |
| 1862 | VIACOM INC CLASS A COMMON STOCK USD.001 | 0.004% | 99.039% |
| 1863 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | 0.004% | 99.043% |
| 1864 | NEOPHOTONICS CORP COMMON STOCK USD.0025 | 0.004% | 99.047% |
| 1865 | COWEN INC COMMON STOCK USD.01 | 0.004% | 99.052% |
| 1866 | CENTRAL GARDEN + PET CO COMMON STOCK USD.01 | 0.004% | 99.056% |
| 1867 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 0.004% | 99.060% |
| 1868 | BANK OF MARIN BANCORP/CA COMMON STOCK | 0.004% | 99.064% |
| 1869 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01 | 0.004% | 99.069% |
| 1870 | ACCESS NATIONAL CORP COMMON STOCK USD.835 | 0.004% | 99.073% |
| 1871 | SUN BANCORP INC NJ COMMON STOCK USD5.0 | 0.004% | 99.077% |
| 1872 | HAYNES INTERNATIONAL INC COMMON STOCK USD.001 | 0.004% | 99.081% |
| 1873 | VECTRUS INC COMMON STOCK USD.01 | 0.004% | 99.085% |
| 1874 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | 0.004% | 99.089% |
| 1875 | ALLIED MOTION TECHNOLOGIES COMMON STOCK | 0.004% | 99.094% |
| 1876 | TEJON RANCH CO COMMON STOCK USD.5 | 0.004% | 99.098% |
| 1877 | KIMBALL ELECTRONICS INC COMMON STOCK | 0.004% | 99.102% |
| 1878 | TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01 | 0.004% | 99.106% |
| 1879 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1 | 0.004% | 99.110% |
| 1880 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 99.114% |
| 1881 | SUPERIOR UNIFORM GROUP INC COMMON STOCK | 0.004% | 99.118% |
| 1882 | INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01 | 0.004% | 99.122% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1883 | STERLING CONSTRUCTION CO COMMON STOCK USD.01 | 0.004% | 99.126% |
| 1884 | MOVADO GROUP INC COMMON STOCK USD.01 | 0.004% | 99.130% |
| 1885 | IONIS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.004% | 99.134% |
| 1886 | NOBLE CORP PLC COMMON STOCK USD.01 | 0.004% | 99.138% |
| 1887 | ASTRONICS CORP CL B COMMON STOCK USD.01 | 0.004% | 99.142% |
| 1888 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.004% | 99.146% |
| 1889 | XCERRA CORP COMMON STOCK USD.05 | 0.004% | 99.150% |
| 1890 | REALNETWORKS INC COMMON STOCK USD.001 | 0.004% | 99.154% |
| 1891 | CALIX INC COMMON STOCK | 0.004% | 99.158% |
| 1892 | SPLUNK INC COMMON STOCK USD.001 | 0.004% | 99.162% |
| 1893 | PEAPACK GLADSTONE FINL CORP COMMON STOCK | 0.004% | 99.166% |
| 1894 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | 0.004% | 99.170% |
| 1895 | AXT INC COMMON STOCK USD.001 | 0.004% | 99.174% |
| 1896 | AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01 | 0.004% | 99.178% |
| 1897 | QAD INC A COMMON STOCK | 0.004% | 99.181% |
| 1898 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | 0.004% | 99.185% |
| 1899 | FRP HOLDINGS INC COMMON STOCK USD.1 | 0.004% | 99.189% |
| 1900 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | 0.004% | 99.193% |
| 1901 | BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001 | 0.004% | 99.197% |
| 1902 | RYERSON HOLDING CORP COMMON STOCK USD.01 | 0.004% | 99.201% |
| 1903 | TELENAV INC COMMON STOCK USD.001 | 0.004% | 99.204% |
| 1904 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001 | 0.004% | 99.208% |
| 1905 | LIFETIME BRANDS INC COMMON STOCK USD.01 | 0.004% | 99.212% |
| 1906 | WEST MARINE INC COMMON STOCK USD.001 | 0.004% | 99.216% |
| 1907 | HURCO COMPANIES INC COMMON STOCK | 0.004% | 99.219% |
| 1908 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | 0.004% | 99.223% |
| 1909 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01 | 0.004% | 99.227% |
| 1910 | NATHAN S FAMOUS INC COMMON STOCK USD.01 | 0.004% | 99.231% |
| 1911 | VERITIV CORP COMMON STOCK USD.01 | 0.004% | 99.234% |
| 1912 | ZAGG INC COMMON STOCK USD.001 | 0.004% | 99.238% |
| 1913 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | 0.004% | 99.242% |
| 1914 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | 0.004% | 99.245% |
| 1915 | DIGI INTERNATIONAL INC COMMON STOCK USD.01 | 0.004% | 99.249% |
| 1916 | RTI SURGICAL INC COMMON STOCK USD.001 | 0.004% | 99.252% |
| 1917 | WATSCO INC CL B COMMON STOCK USD.5 | 0.004% | 99.256% |
| 1918 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | 0.004% | 99.260% |
| 1919 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | 0.004% | 99.263% |
| 1920 | REGIONAL MANAGEMENT CORP COMMON STOCK USD.1 | 0.004% | 99.267% |
| 1921 | KITE PHARMA INC COMMON STOCK USD.001 | 0.004% | 99.270% |
| 1922 | GASLOG LTD COMMON STOCK USD.01 | 0.004% | 99.274% |
| 1923 | SIERRA BANCORP COMMON STOCK | 0.004% | 99.277% |
| 1924 | VICOR CORP COMMON STOCK USD.01 | 0.004% | 99.281% |
| 1925 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | 0.004% | 99.284% |
| 1926 | BEL FUSE INC CL B COMMON STOCK USD.1 | 0.004% | 99.288% |
| 1927 | COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01 | 0.004% | 99.291% |
| 1928 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 99.295% |
| 1929 | WILLDAN GROUP INC COMMON STOCK USD.01 | 0.003% | 99.298% |
| 1930 | GNC HOLDINGS INC CL A COMMON STOCK USD.001 | 0.003% | 99.302% |
| 1931 | HORIZON GLOBAL CORP COMMON STOCK | 0.003% | 99.305% |
| 1932 | DHT HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 99.309% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1933 | VASCO DATA SECURITY INTL COMMON STOCK USD.001 | 0.003% | 99.312% |
| 1934 | IES HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 99.316% |
| 1935 | FRANKLIN COVEY CO COMMON STOCK USD.05 | 0.003% | 99.319% |
| 1936 | DENBURY RESOURCES INC COMMON STOCK USD.001 | 0.003% | 99.322% |
| 1937 | SCORPIO TANKERS INC COMMON STOCK USD.01 | 0.003% | 99.326% |
| 1938 | ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01 | 0.003% | 99.329% |
| 1939 | ENVESTNET INC COMMON STOCK | 0.003% | 99.333% |
| 1940 | RADNET INC COMMON STOCK USD.0001 | 0.003% | 99.336% |
| 1941 | PERRIGO CO PLC COMMON STOCK EUR.001 | 0.003% | 99.339% |
| 1942 | CBS CORP CLASS A VOTING COMMON STOCK USD.001 | 0.003% | 99.343% |
| 1943 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | 0.003% | 99.346% |
| 1944 | LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001 | 0.003% | 99.349% |
| 1945 | PARTY CITY HOLDCO INC COMMON STOCK USD.01 | 0.003% | 99.353% |
| 1946 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | 0.003% | 99.356% |
| 1947 | BUCKLE INC/THE COMMON STOCK USD.01 | 0.003% | 99.359% |
| 1948 | SIGMA DESIGNS INC COMMON STOCK | 0.003% | 99.363% |
| 1949 | SPARTAN MOTORS INC COMMON STOCK USD.01 | 0.003% | 99.366% |
| 1950 | MATRIX SERVICE CO COMMON STOCK USD.01 | 0.003% | 99.369% |
| 1951 | ZIX CORP COMMON STOCK USD.01 | 0.003% | 99.372% |
| 1952 | PRIMO WATER CORP COMMON STOCK | 0.003% | 99.376% |
| 1953 | STONEGATE BANK COMMON STOCK USD.01 | 0.003% | 99.379% |
| 1954 | TESCO CORP COMMON STOCK | 0.003% | 99.382% |
| 1955 | NATIONAL RESEARCH CORP A COMMON STOCK USD.001 | 0.003% | 99.385% |
| 1956 | ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0 | 0.003% | 99.388% |
| 1957 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK | 0.003% | 99.392% |
| 1958 | AGILYSYS INC COMMON STOCK USD.3 | 0.003% | 99.395% |
| 1959 | OLYMPIC STEEL INC COMMON STOCK | 0.003% | 99.398% |
| 1960 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | 0.003% | 99.401% |
| 1961 | FRED S INC CLASS A COMMON STOCK | 0.003% | 99.404% |
| 1962 | XENCOR INC COMMON STOCK USD.01 | 0.003% | 99.407% |
| 1963 | CUTERA INC COMMON STOCK USD.001 | 0.003% | 99.410% |
| 1964 | RING ENERGY INC COMMON STOCK USD.001 | 0.003% | 99.414% |
| 1965 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | 0.003% | 99.417% |
| 1966 | GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001 | 0.003% | 99.420% |
| 1967 | LIBERTY MEDIA CORP BRAVES C TRACKING STK | 0.003% | 99.423% |
| 1968 | VILLAGE SUPER MARKET CLASS A COMMON STOCK | 0.003% | 99.426% |
| 1969 | ANGIE S LIST INC COMMON STOCK USD.001 | 0.003% | 99.429% |
| 1970 | LIBBEY INC COMMON STOCK USD.01 | 0.003% | 99.432% |
| 1971 | EMCORE CORP COMMON STOCK | 0.003% | 99.435% |
| 1972 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | 0.003% | 99.438% |
| 1973 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | 0.003% | 99.441% |
| 1974 | LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001 | 0.003% | 99.444% |
| 1975 | AVID TECHNOLOGY INC COMMON STOCK USD.01 | 0.003% | 99.447% |
| 1976 | BANCORP INC/THE COMMON STOCK USD1.0 | 0.003% | 99.450% |
| 1977 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | 0.003% | 99.453% |
| 1978 | BALDWIN + LYONS INC CL B COMMON STOCK | 0.003% | 99.456% |
| 1979 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.003% | 99.459% |
| 1980 | DIPLOMAT PHARMACY INC COMMON STOCK | 0.003% | 99.462% |
| 1981 | DSP GROUP INC COMMON STOCK USD.001 | 0.003% | 99.465% |
| 1982 | FREIGHTCAR AMERICA INC COMMON STOCK USD.01 | 0.003% | 99.467% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1983 | CONN S INC COMMON STOCK USD.01 | 0.003% | 99.470% |
| 1984 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | 0.003% | 99.473% |
| 1985 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | 0.003% | 99.476% |
| 1986 | BOJANGLES INC COMMON STOCK USD.01 | 0.003% | 99.479% |
| 1987 | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 | 0.003% | 99.482% |
| 1988 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | 0.003% | 99.485% |
| 1989 | DYNEGY INC COMMON STOCK USD.01 | 0.003% | 99.488% |
| 1990 | NRG YIELD INC CLASS A COMMON STOCK USD.01 | 0.003% | 99.491% |
| 1991 | LEAF GROUP LTD COMMON STOCK USD.0001 | 0.003% | 99.493% |
| 1992 | PCM INC COMMON STOCK USD.001 | 0.003% | 99.496% |
| 1993 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | 0.003% | 99.499% |
| 1994 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01 | 0.003% | 99.502% |
| 1995 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | 0.003% | 99.505% |
| 1996 | NVE CORP COMMON STOCK USD.01 | 0.003% | 99.507% |
| 1997 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | 0.003% | 99.510% |
| 1998 | CITIZENS INC COMMON STOCK | 0.003% | 99.513% |
| 1999 | REIS INC COMMON STOCK USD.01 | 0.003% | 99.516% |
| 2000 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | 0.003% | 99.519% |
| 2001 | SPARTON CORP COMMON STOCK USD1.25 | 0.003% | 99.521% |
| 2002 | PICO HOLDINGS INC COMMON STOCK USD.001 | 0.003% | 99.524% |
| 2003 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | 0.003% | 99.527% |
| 2004 | MEET GROUP INC/THE COMMON STOCK USD.001 | 0.003% | 99.530% |
| 2005 | FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01 | 0.003% | 99.532% |
| 2006 | POTBELLY CORP COMMON STOCK USD.01 | 0.003% | 99.535% |
| 2007 | FOSTER (LB) CO A COMMON STOCK USD.01 | 0.003% | 99.538% |
| 2008 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | 0.003% | 99.540% |
| 2009 | OMEGA FLEX INC COMMON STOCK USD.01 | 0.003% | 99.543% |
| 2010 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | 0.003% | 99.545% |
| 2011 | CARA THERAPEUTICS INC COMMON STOCK USD.001 | 0.003% | 99.548% |
| 2012 | BRISTOW GROUP INC COMMON STOCK USD.01 | 0.003% | 99.551% |
| 2013 | CVR ENERGY INC COMMON STOCK USD.01 | 0.003% | 99.553% |
| 2014 | DMC GLOBAL INC COMMON STOCK USD.05 | 0.003% | 99.556% |
| 2015 | QCR HOLDINGS INC COMMON STOCK USD1.0 | 0.003% | 99.559% |
| 2016 | NORTHIM BANCORP INC COMMON STOCK USD1.0 | 0.003% | 99.561% |
| 2017 | AMERICAN SOFTWARE INC CL A COMMON STOCK USD.1 | 0.003% | 99.564% |
| 2018 | JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002 | 0.003% | 99.566% |
| 2019 | GAMCO INVESTORS INC A COMMON STOCK USD.001 | 0.003% | 99.569% |
| 2020 | LSI INDUSTRIES INC COMMON STOCK | 0.003% | 99.571% |
| 2021 | CNB FINANCIAL CORP/PA COMMON STOCK | 0.002% | 99.574% |
| 2022 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | 0.002% | 99.576% |
| 2023 | ALTISOURCE PORTFOLIO SOL COMMON STOCK USD1.0 | 0.002% | 99.579% |
| 2024 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | 0.002% | 99.581% |
| 2025 | VISHAY PRECISION GROUP COMMON STOCK | 0.002% | 99.584% |
| 2026 | DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001 | 0.002% | 99.586% |
| 2027 | EHEALTH INC COMMON STOCK USD.001 | 0.002% | 99.588% |
| 2028 | INTERNAP CORP COMMON STOCK USD.001 | 0.002% | 99.591% |
| 2029 | NL INDUSTRIES COMMON STOCK USD.125 | 0.002% | 99.593% |
| 2030 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | 0.002% | 99.596% |
| 2031 | NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001 | 0.002% | 99.598% |
| 2032 | CRAWFORD + COMPANY CL A COMMON STOCK USD1.0 | 0.002% | 99.600% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2033 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | 0.002% | 99.603% |
| 2034 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | 0.002% | 99.605% |
| 2035 | BAZAARVOICE INC COMMON STOCK USD.0001 | 0.002% | 99.607% |
| 2036 | GOLD RESOURCE CORP COMMON STOCK USD.001 | 0.002% | 99.610% |
| 2037 | CONTANGO OIL + GAS COMMON STOCK USD.04 | 0.002% | 99.612% |
| 2038 | GOLDFIELD CORP COMMON STOCK USD.1 | 0.002% | 99.614% |
| 2039 | MACATAWA BANK CORP COMMON STOCK | 0.002% | 99.617% |
| 2040 | HILL INTERNATIONAL INC COMMON STOCK USD.0001 | 0.002% | 99.619% |
| 2041 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | 0.002% | 99.621% |
| 2042 | HANGER INC COMMON STOCK USD.01 | 0.002% | 99.624% |
| 2043 | MOOG INC CLASS B COMMON STOCK USD1.0 | 0.002% | 99.626% |
| 2044 | MARINE PRODUCTS CORP COMMON STOCK USD.1 | 0.002% | 99.628% |
| 2045 | CRAWFORD + CO CL B COMMON STOCK USD1.0 | 0.002% | 99.630% |
| 2046 | OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001 | 0.002% | 99.632% |
| 2047 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | 0.002% | 99.635% |
| 2048 | BRIDGE BANCORP INC COMMON STOCK USD.01 | 0.002% | 99.637% |
| 2049 | ALICO INC COMMON STOCK USD1.0 | 0.002% | 99.639% |
| 2050 | RADIANT LOGISTICS INC COMMON STOCK USD.001 | 0.002% | 99.641% |
| 2051 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0 | 0.002% | 99.643% |
| 2052 | HOMETRUST BANCSHARES INC COMMON STOCK | 0.002% | 99.645% |
| 2053 | HOME BANCORP INC COMMON STOCK USD.01 | 0.002% | 99.648% |
| 2054 | ACCURAY INC COMMON STOCK USD.001 | 0.002% | 99.650% |
| 2055 | MAGNACHIP SEMICONDUCT COMMON STOCK USD.01 | 0.002% | 99.652% |
| 2056 | CONSUMER PORTFOLIO SERVICES COMMON STOCK | 0.002% | 99.654% |
| 2057 | SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01 | 0.002% | 99.656% |
| 2058 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | 0.002% | 99.658% |
| 2059 | OTONOMY INC COMMON STOCK USD.001 | 0.002% | 99.660% |
| 2060 | DELTA APPAREL INC COMMON STOCK USD.01 | 0.002% | 99.662% |
| 2061 | PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0 | 0.002% | 99.664% |
| 2062 | PLANET PAYMENT INC COMMON STOCK USD.01 | 0.002% | 99.666% |
| 2063 | PARKER DRILLING CO COMMON STOCK USD.167 | 0.002% | 99.668% |
| 2064 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | 0.002% | 99.670% |
| 2065 | RED LION HOTELS CORP COMMON STOCK USD.01 | 0.002% | 99.672% |
| 2066 | KOPIN CORP COMMON STOCK USD.01 | 0.002% | 99.674% |
| 2067 | WEYCO GROUP INC COMMON STOCK USD1.0 | 0.002% | 99.676% |
| 2068 | MCCORMICK + CO INC VTG COM COMMON STOCK | 0.002% | 99.678% |
| 2069 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.002% | 99.680% |
| 2070 | LIMELIGHT NETWORKS INC COMMON STOCK USD.001 | 0.002% | 99.682% |
| 2071 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | 0.002% | 99.684% |
| 2072 | KIRKLAND S INC COMMON STOCK | 0.002% | 99.686% |
| 2073 | RMR GROUP INC/THE A COMMON STOCK | 0.002% | 99.688% |
| 2074 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | 0.002% | 99.690% |
| 2075 | RADISYS CORP COMMON STOCK | 0.002% | 99.692% |
| 2076 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.002% | 99.693% |
| 2077 | ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001 | 0.002% | 99.695% |
| 2078 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | 0.002% | 99.697% |
| 2079 | TRECORA RESOURCES COMMON STOCK USD.1 | 0.002% | 99.699% |
| 2080 | BIO RAD LABORATORIES CL B COMMON STOCK USD.0001 | 0.002% | 99.701% |
| 2081 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.002% | 99.703% |
| 2082 | EVERI HOLDINGS INC COMMON STOCK USD.001 | 0.002% | 99.705% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2083 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | 0.002% | 99.707% |
| 2084 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | 0.002% | 99.708% |
| 2085 | INTEVAC INC COMMON STOCK | 0.002% | 99.710% |
| 2086 | TITAN MACHINERY INC COMMON STOCK USD.00001 | 0.002% | 99.712% |
| 2087 | GRAHAM CORP COMMON STOCK USD.1 | 0.002% | 99.714% |
| 2088 | CITIZENS + NORTHERN CORP COMMON STOCK USD1.0 | 0.002% | 99.716% |
| 2089 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33 | 0.002% | 99.718% |
| 2090 | CLEAR CHANNEL OUTDOOR CL A COMMON STOCK USD.01 | 0.002% | 99.719% |
| 2091 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001 | 0.002% | 99.721% |
| 2092 | STRATTEC SECURITY CORP COMMON STOCK USD.01 | 0.002% | 99.723% |
| 2093 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001 | 0.002% | 99.725% |
| 2094 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | 0.002% | 99.727% |
| 2095 | WILEY (JOHN) + SONS CL B COMMON STOCK USD1.0 | 0.002% | 99.728% |
| 2096 | BLACK BOX CORP COMMON STOCK USD.001 | 0.002% | 99.730% |
| 2097 | INVESTORS TITLE CO COMMON STOCK | 0.002% | 99.732% |
| 2098 | KVH INDUSTRIES INC COMMON STOCK USD.01 | 0.002% | 99.734% |
| 2099 | BEAZER HOMES USA INC COMMON STOCK USD.001 | 0.002% | 99.735% |
| 2100 | STARTEK INC COMMON STOCK USD.01 | 0.002% | 99.737% |
| 2101 | GULF ISLAND FABRICATION INC COMMON STOCK | 0.002% | 99.739% |
| 2102 | ENTERPRISE BANCORP INC COMMON STOCK USD.01 | 0.002% | 99.740% |
| 2103 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | 0.002% | 99.742% |
| 2104 | PFSWEB INC COMMON STOCK USD.001 | 0.002% | 99.744% |
| 2105 | FOSSIL GROUP INC COMMON STOCK USD.01 | 0.002% | 99.746% |
| 2106 | COLLECTORS UNIVERSE COMMON STOCK USD.001 | 0.002% | 99.747% |
| 2107 | TECHTARGET COMMON STOCK USD.001 | 0.002% | 99.749% |
| 2108 | FIRST BANCORP INC/ME COMMON STOCK USD.01 | 0.002% | 99.751% |
| 2109 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01 | 0.002% | 99.752% |
| 2110 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | 0.002% | 99.754% |
| 2111 | ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01 | 0.002% | 99.756% |
| 2112 | DESTINATION XL GROUP INC COMMON STOCK USD.01 | 0.002% | 99.757% |
| 2113 | A MARK PRECIOUS METALS INC COMMON STOCK USD.01 | 0.002% | 99.759% |
| 2114 | IMMERSION CORPORATION COMMON STOCK USD.001 | 0.002% | 99.760% |
| 2115 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.002% | 99.762% |
| 2116 | TWIN DISC INC COMMON STOCK | 0.002% | 99.764% |
| 2117 | WILLBROS GROUP INC COMMON STOCK USD.05 | 0.002% | 99.765% |
| 2118 | SPARK ENERGY INC CLASS A COMMON STOCK USD.01 | 0.002% | 99.767% |
| 2119 | ESSA BANCORP INC COMMON STOCK USD.01 | 0.002% | 99.768% |
| 2120 | EXONE CO/THE COMMON STOCK USD.01 | 0.002% | 99.770% |
| 2121 | LIBERTY MEDIA CORP BRAVES A TRACKING STK | 0.002% | 99.771% |
| 2122 | AV HOMES INC COMMON STOCK USD1.0 | 0.002% | 99.773% |
| 2123 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01 | 0.002% | 99.774% |
| 2124 | ASSEMBLY BIOSCIENCES INC COMMON STOCK USD.001 | 0.002% | 99.776% |
| 2125 | MILACRON HOLDINGS CORP COMMON STOCK USD.01 | 0.002% | 99.777% |
| 2126 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | 0.001% | 99.779% |
| 2127 | PERFORMANT FINANCIAL CORP COMMON STOCK USD.01 | 0.001% | 99.780% |
| 2128 | OLD SECOND BANCORP INC COMMON STOCK USD1.0 | 0.001% | 99.782% |
| 2129 | NCI INC A COMMON STOCK USD.019 | 0.001% | 99.783% |
| 2130 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01 | 0.001% | 99.785% |
| 2131 | DEL TACO RESTAURANTS INC COMMON STOCK | 0.001% | 99.786% |
| 2132 | BROADSOFT INC COMMON STOCK | 0.001% | 99.788% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2133 | FRANK S INTERNATIONAL NV COMMON STOCK EUR.01 | 0.001% | 99.789% |
| 2134 | WEIGHT WATCHERS INTL INC COMMON STOCK | 0.001% | 99.790% |
| 2135 | INSYS THERAPEUTICS INC COMMON STOCK USD.0002145 | 0.001% | 99.792% |
| 2136 | CRIMSON WINE GROUP LTD COMMON STOCK | 0.001% | 99.793% |
| 2137 | PC TEL INC COMMON STOCK USD.001 | 0.001% | 99.795% |
| 2138 | ACHILLION PHARMACEUTICALS COMMON STOCK USD.001 | 0.001% | 99.796% |
| 2139 | SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01 | 0.001% | 99.797% |
| 2140 | DULUTH HOLDINGS INC CL B COMMON STOCK | 0.001% | 99.799% |
| 2141 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | 0.001% | 99.800% |
| 2142 | ESCALADE INC COMMON STOCK | 0.001% | 99.802% |
| 2143 | CLEARFIELD INC COMMON STOCK USD.01 | 0.001% | 99.803% |
| 2144 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.001% | 99.804% |
| 2145 | CLOVIS ONCOLOGY INC COMMON STOCK USD.001 | 0.001% | 99.806% |
| 2146 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | 0.001% | 99.807% |
| 2147 | PRGX GLOBAL INC COMMON STOCK USD.01 | 0.001% | 99.808% |
| 2148 | ENERNOC INC COMMON STOCK USD.001 | 0.001% | 99.809% |
| 2149 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 99.811% |
| 2150 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001 | 0.001% | 99.812% |
| 2151 | ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 99.813% |
| 2152 | GENIE ENERGY LTD B COMMON STOCK | 0.001% | 99.815% |
| 2153 | SAFeway CASA LEY CVR COMMON STOCK | 0.001% | 99.816% |
| 2154 | CYBEROPTICS CORP COMMON STOCK | 0.001% | 99.817% |
| 2155 | A H BELO CORP A COMMON STOCK USD.01 | 0.001% | 99.818% |
| 2156 | ROCKY BRANDS INC COMMON STOCK | 0.001% | 99.820% |
| 2157 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | 0.001% | 99.821% |
| 2158 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | 0.001% | 99.822% |
| 2159 | MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01 | 0.001% | 99.823% |
| 2160 | MATCH GROUP INC COMMON STOCK USD.001 | 0.001% | 99.825% |
| 2161 | CSW INDUSTRIALS INC COMMON STOCK USD.01 | 0.001% | 99.826% |
| 2162 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | 0.001% | 99.827% |
| 2163 | TAILORED BRANDS INC COMMON STOCK USD.01 | 0.001% | 99.828% |
| 2164 | HARDINGE INC COMMON STOCK USD.01 | 0.001% | 99.829% |
| 2165 | DELTA NATURAL GAS CO INC COMMON STOCK USD1.0 | 0.001% | 99.831% |
| 2166 | PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01 | 0.001% | 99.832% |
| 2167 | MIDSOUTH BANCORP INC COMMON STOCK USD.1 | 0.001% | 99.833% |
| 2168 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | 0.001% | 99.834% |
| 2169 | VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001 | 0.001% | 99.835% |
| 2170 | KEYW HOLDING CORP/THE COMMON STOCK | 0.001% | 99.836% |
| 2171 | BANKRATE INC COMMON STOCK USD.01 | 0.001% | 99.838% |
| 2172 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024 | 0.001% | 99.839% |
| 2173 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | 0.001% | 99.840% |
| 2174 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01 | 0.001% | 99.841% |
| 2175 | EASTMAN KODAK CO COMMON STOCK USD.01 | 0.001% | 99.842% |
| 2176 | STEIN MART INC COMMON STOCK USD.01 | 0.001% | 99.843% |
| 2177 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | 0.001% | 99.844% |
| 2178 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | 0.001% | 99.845% |
| 2179 | DHI GROUP INC COMMON STOCK USD.01 | 0.001% | 99.847% |
| 2180 | EASTERN CO/THE COMMON STOCK | 0.001% | 99.848% |
| 2181 | SIMULATIONS PLUS INC COMMON STOCK USD.001 | 0.001% | 99.849% |
| 2182 | CENTURY BANCORP INC CL A COMMON STOCK USD1.0 | 0.001% | 99.850% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2183 | LANDS END INC COMMON STOCK USD.01 | 0.001% | 99.851% |
| 2184 | ROSETTA STONE INC COMMON STOCK USD.00005 | 0.001% | 99.852% |
| 2185 | CHARTER FINANCIAL CORP COMMON STOCK USD.01 | 0.001% | 99.853% |
| 2186 | FIDELITY + GUARANTY LIFE COMMON STOCK USD.01 | 0.001% | 99.854% |
| 2187 | PHI INC NON VOTING COMMON STOCK USD.1 | 0.001% | 99.855% |
| 2188 | REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.856% |
| 2189 | LSB INDUSTRIES INC COMMON STOCK USD.1 | 0.001% | 99.858% |
| 2190 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.859% |
| 2191 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01 | 0.001% | 99.860% |
| 2192 | EP ENERGY CORP CL A COMMON STOCK USD.01 | 0.001% | 99.861% |
| 2193 | NUVECTRA CORP COMMON STOCK USD.001 | 0.001% | 99.862% |
| 2194 | ALLIANCE ONE INTERNATIONAL COMMON STOCK | 0.001% | 99.863% |
| 2195 | PACIFIC MERCANTILE BANCORP COMMON STOCK | 0.001% | 99.864% |
| 2196 | GSI TECHNOLOGY INC COMMON STOCK USD.001 | 0.001% | 99.865% |
| 2197 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 99.866% |
| 2198 | GAS NATURAL INC COMMON STOCK USD.15 | 0.001% | 99.867% |
| 2199 | NEW YORK + CO COMMON STOCK USD.001 | 0.001% | 99.868% |
| 2200 | TRAVELZOO COMMON STOCK USD.01 | 0.001% | 99.869% |
| 2201 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01 | 0.001% | 99.870% |
| 2202 | NEOGENOMICS INC COMMON STOCK USD.001 | 0.001% | 99.871% |
| 2203 | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 | 0.001% | 99.872% |
| 2204 | LUXOFT HOLDING INC COMMON STOCK | 0.001% | 99.873% |
| 2205 | MEDIA GEN INC CVR COMMON STOCK | 0.001% | 99.874% |
| 2206 | VERSARTIS INC COMMON STOCK USD.0001 | 0.001% | 99.875% |
| 2207 | ERA GROUP INC COMMON STOCK USD.01 | 0.001% | 99.876% |
| 2208 | SALEM MEDIA GROUP INC COMMON STOCK USD.01 | 0.001% | 99.877% |
| 2209 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001 | 0.001% | 99.878% |
| 2210 | CDI CORP COMMON STOCK USD.1 | 0.001% | 99.879% |
| 2211 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01 | 0.001% | 99.880% |
| 2212 | ATLAS FINANCIAL HOLDINGS INC COMMON STOCK | 0.001% | 99.881% |
| 2213 | PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013 | 0.001% | 99.882% |
| 2214 | WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0 | 0.001% | 99.882% |
| 2215 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | 0.001% | 99.883% |
| 2216 | PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02 | 0.001% | 99.884% |
| 2217 | SI FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.001% | 99.885% |
| 2218 | TRUECAR INC COMMON STOCK USD.0001 | 0.001% | 99.886% |
| 2219 | DORIAN LPG LTD COMMON STOCK USD.01 | 0.001% | 99.887% |
| 2220 | MARCHEX INC CLASS B COMMON STOCK USD.01 | 0.001% | 99.888% |
| 2221 | LUBY S INC COMMON STOCK USD.32 | 0.001% | 99.889% |
| 2222 | MAXWELL TECHNOLOGIES INC COMMON STOCK USD.1 | 0.001% | 99.890% |
| 2223 | BSQUARE CORP COMMON STOCK | 0.001% | 99.891% |
| 2224 | JAMBA INC COMMON STOCK USD.001 | 0.001% | 99.892% |
| 2225 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.001% | 99.893% |
| 2226 | BOOT BARN HOLDINGS INC COMMON STOCK | 0.001% | 99.894% |
| 2227 | ALTISOURCE ASSET MANAGEMENT COMMON STOCK | 0.001% | 99.895% |
| 2228 | HOUSTON WIRE + CABLE CO COMMON STOCK USD.001 | 0.001% | 99.895% |
| 2229 | FIRST SOUTH BANCORP INC /INC COMMON STOCK USD.01 | 0.001% | 99.896% |
| 2230 | CPI AEROSTRUCTURES INC COMMON STOCK USD.001 | 0.001% | 99.897% |
| 2231 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | 0.001% | 99.898% |
| 2232 | NATIONAL RESEARCH CORP CL B COMMON STOCK USD.001 | 0.001% | 99.899% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2233 | ECLIPSE RESOURCES CORP COMMON STOCK USD.01 | 0.001% | 99.900% |
| 2234 | WAYSIDE TECHNOLOGY GROUP INC COMMON STOCK USD.01 | 0.001% | 99.901% |
| 2235 | ZOGENIX INC COMMON STOCK USD.001 | 0.001% | 99.902% |
| 2236 | FIRST FOUNDATION INC COMMON STOCK USD.001 | 0.001% | 99.902% |
| 2237 | LIMONEIRA CO COMMON STOCK USD.01 | 0.001% | 99.903% |
| 2238 | STATE NATIONAL COS INC COMMON STOCK USD.001 | 0.001% | 99.904% |
| 2239 | COMPUTER TASK GROUP INC COMMON STOCK USD.01 | 0.001% | 99.905% |
| 2240 | PERCEPTRON INC COMMON STOCK USD.01 | 0.001% | 99.906% |
| 2241 | TOWN SPORTS INTERNATIONAL COMMON STOCK USD.001 | 0.001% | 99.907% |
| 2242 | HANDY + HARMAN LTD COMMON STOCK USD.01 | 0.001% | 99.907% |
| 2243 | RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 99.908% |
| 2244 | HOSTESS BRANDS INC COMMON STOCK USD.0001 | 0.001% | 99.909% |
| 2245 | MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01 | 0.001% | 99.910% |
| 2246 | MBT FINANCIAL CORP COMMON STOCK | 0.001% | 99.910% |
| 2247 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01 | 0.001% | 99.911% |
| 2248 | TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.912% |
| 2249 | TUESDAY MORNING CORP COMMON STOCK USD.01 | 0.001% | 99.913% |
| 2250 | ACACIA RESEARCH CORP COMMON STOCK USD.001 | 0.001% | 99.913% |
| 2251 | US AUTO PARTS NETWORK INC COMMON STOCK USD.001 | 0.001% | 99.914% |
| 2252 | NORTHWEST PIPE CO COMMON STOCK USD.01 | 0.001% | 99.915% |
| 2253 | NATURAL ALTERNATIVES INTL COMMON STOCK USD.01 | 0.001% | 99.916% |
| 2254 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | 0.001% | 99.916% |
| 2255 | AMERESCO INC CL A COMMON STOCK USD.0001 | 0.001% | 99.917% |
| 2256 | INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001 | 0.001% | 99.918% |
| 2257 | MITCHAM INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 99.919% |
| 2258 | ROCKY MOUNTAIN CHOC FACT INC COMMON STOCK USD.001 | 0.001% | 99.919% |
| 2259 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01 | 0.001% | 99.920% |
| 2260 | ASTRONOVA INC COMMON STOCK USD.05 | 0.001% | 99.921% |
| 2261 | HESKA CORP COMMON STOCK USD.001 | 0.001% | 99.921% |
| 2262 | CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 99.922% |
| 2263 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | 0.001% | 99.923% |
| 2264 | QAD INC B COMMON STOCK USD.001 | 0.001% | 99.923% |
| 2265 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | 0.001% | 99.924% |
| 2266 | SYNALLOY CORP COMMON STOCK USD1.0 | 0.001% | 99.925% |
| 2267 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | 0.001% | 99.925% |
| 2268 | LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001 | 0.001% | 99.926% |
| 2269 | ARK RESTAURANTS CORP COMMON STOCK USD.01 | 0.001% | 99.927% |
| 2270 | MCCLATCHY CO CLASS A COMMON STOCK USD.01 | 0.001% | 99.927% |
| 2271 | CU BANCORP COMMON STOCK | 0.001% | 99.928% |
| 2272 | HOVNANIAN ENTERPRISES A COMMON STOCK USD.01 | 0.001% | 99.929% |
| 2273 | SHAKE SHACK INC CLASS A COMMON STOCK USD.01 | 0.001% | 99.929% |
| 2274 | QUINSTREET INC COMMON STOCK USD.001 | 0.001% | 99.930% |
| 2275 | INTERSECTIONS INC COMMON STOCK USD.01 | 0.001% | 99.931% |
| 2276 | COVISINT CORP COMMON STOCK | 0.001% | 99.931% |
| 2277 | CELADON GROUP INC COMMON STOCK USD.033 | 0.001% | 99.932% |
| 2278 | CHEROKEE INC COMMON STOCK USD.02 | 0.001% | 99.932% |
| 2279 | RUSH ENTERPRISES INC CL B COMMON STOCK USD.01 | 0.001% | 99.933% |
| 2280 | UNITY BANCORP INC COMMON STOCK | 0.001% | 99.934% |
| 2281 | BANK OF COMMERCE HOLDINGS COMMON STOCK | 0.001% | 99.934% |
| 2282 | LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01 | 0.001% | 99.935% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2283 | OCWEN FINANCIAL CORP COMMON STOCK USD.01 | 0.001% | 99.936% |
| 2284 | ALLIANCE HEALTHCARE SERVICE COMMON STOCK USD.01 | 0.001% | 99.936% |
| 2285 | XERIUM TECHNOLOGIES INC COMMON STOCK USD.001 | 0.001% | 99.937% |
| 2286 | LANDMARK BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.937% |
| 2287 | USA TRUCK INC COMMON STOCK USD.01 | 0.001% | 99.938% |
| 2288 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.001% | 99.939% |
| 2289 | NORTHEAST COMMUNITY BANCORP COMMON STOCK USD.01 | 0.001% | 99.939% |
| 2290 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | 0.001% | 99.940% |
| 2291 | PREMIER FINANCIAL BANCORP COMMON STOCK | 0.001% | 99.940% |
| 2292 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01 | 0.001% | 99.941% |
| 2293 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 99.941% |
| 2294 | PDL BIOPHARMA INC COMMON STOCK USD.01 | 0.001% | 99.942% |
| 2295 | MANNING + NAPIER INC COMMON STOCK USD.01 | 0.001% | 99.943% |
| 2296 | BCB BANCORP INC COMMON STOCK | 0.001% | 99.943% |
| 2297 | GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01 | 0.001% | 99.944% |
| 2298 | KEY TRONIC CORP COMMON STOCK | 0.001% | 99.944% |
| 2299 | FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0 | 0.001% | 99.945% |
| 2300 | AMTECH SYSTEMS INC COMMON STOCK USD.01 | 0.001% | 99.945% |
| 2301 | HOULIHAN LOKEY INC COMMON STOCK USD.001 | 0.001% | 99.946% |
| 2302 | HUTTIG BUILDING PRODUCTS INC COMMON STOCK USD.01 | 0.001% | 99.946% |
| 2303 | BLUE HILLS BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.947% |
| 2304 | OHIO VALLEY BANC CORP COMMON STOCK USD1.0 | 0.001% | 99.947% |
| 2305 | ACME UNITED CORP COMMON STOCK USD2.5 | 0.001% | 99.948% |
| 2306 | FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0 | 0.001% | 99.948% |
| 2307 | WMIH CORP COMMON STOCK USD.00001 | 0.001% | 99.949% |
| 2308 | CONCURRENT COMPUTER CORP COMMON STOCK USD.01 | 0.000% | 99.949% |
| 2309 | RIVERVIEW BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.950% |
| 2310 | BBX CAPITAL CORP COMMON STOCK USD.01 | 0.000% | 99.950% |
| 2311 | GENCOR INDUSTRIES INC COMMON STOCK USD.1 | 0.000% | 99.951% |
| 2312 | ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333 | 0.000% | 99.951% |
| 2313 | REAL INDUSTRY INC COMMON STOCK | 0.000% | 99.952% |
| 2314 | VOLT INFO SCIENCES INC COMMON STOCK USD.1 | 0.000% | 99.952% |
| 2315 | RIGNET INC COMMON STOCK USD.001 | 0.000% | 99.953% |
| 2316 | CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01 | 0.000% | 99.953% |
| 2317 | DIGIRAD CORP COMMON STOCK USD.0001 | 0.000% | 99.954% |
| 2318 | NUMEREX CORP CL A COMMON STOCK | 0.000% | 99.954% |
| 2319 | BRIDGFORD FOODS CORP COMMON STOCK USD1.0 | 0.000% | 99.955% |
| 2320 | JAKKS PACIFIC INC COMMON STOCK USD.001 | 0.000% | 99.955% |
| 2321 | INNOVIVA INC COMMON STOCK | 0.000% | 99.955% |
| 2322 | IRIDEX CORP COMMON STOCK USD.01 | 0.000% | 99.956% |
| 2323 | ATLANTICUS HOLDINGS CORP COMMON STOCK | 0.000% | 99.956% |
| 2324 | DIXIE GROUP INC COMMON STOCK USD3.0 | 0.000% | 99.957% |
| 2325 | BEL FUSE INC CL A COMMON STOCK USD.1 | 0.000% | 99.957% |
| 2326 | ULTRALIFE CORP COMMON STOCK USD.1 | 0.000% | 99.958% |
| 2327 | PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0 | 0.000% | 99.958% |
| 2328 | BLUE BIRD CORP COMMON STOCK USD.0001 | 0.000% | 99.959% |
| 2329 | INUVO INC COMMON STOCK USD.001 | 0.000% | 99.959% |
| 2330 | LAKELAND INDUSTRIES INC COMMON STOCK USD.01 | 0.000% | 99.960% |
| 2331 | EVANS BANCORP INC COMMON STOCK USD.5 | 0.000% | 99.960% |
| 2332 | KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5 | 0.000% | 99.960% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2333 | DONEGAL GROUP INC B COMMON STOCK USD.01 | 0.000% | 99.961% |
| 2334 | SMART + FINAL STORES INC COMMON STOCK USD.001 | 0.000% | 99.961% |
| 2335 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | 0.000% | 99.962% |
| 2336 | ID SYSTEMS INC COMMON STOCK USD.01 | 0.000% | 99.962% |
| 2337 | RCM TECHNOLOGIES INC COMMON STOCK USD.05 | 0.000% | 99.962% |
| 2338 | TREMOR VIDEO INC COMMON STOCK USD.0001 | 0.000% | 99.963% |
| 2339 | PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1 | 0.000% | 99.963% |
| 2340 | AMERICAN RIVER BANKSHRS (CA) COMMON STOCK | 0.000% | 99.964% |
| 2341 | DESTINATION MATERNITY CORP COMMON STOCK USD.01 | 0.000% | 99.964% |
| 2342 | DISCOVERY COMMUNICATIONS B COMMON STOCK USD.01 | 0.000% | 99.964% |
| 2343 | LIPOCINE INC COMMON STOCK USD.0001 | 0.000% | 99.965% |
| 2344 | HARLEYSVILLE FINANCIAL CORP COMMON STOCK USD.01 | 0.000% | 99.965% |
| 2345 | PAPA MURPHY S HOLDINGS INC COMMON STOCK USD.01 | 0.000% | 99.966% |
| 2346 | VAALCO ENERGY INC COMMON STOCK USD.1 | 0.000% | 99.966% |
| 2347 | UFP TECHNOLOGIES INC COMMON STOCK USD.01 | 0.000% | 99.966% |
| 2348 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0 | 0.000% | 99.967% |
| 2349 | EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01 | 0.000% | 99.967% |
| 2350 | RGC RESOURCES INC COMMON STOCK USD5.0 | 0.000% | 99.968% |
| 2351 | PRUDENTIAL BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.968% |
| 2352 | NATURES SUNSHINE PRODS INC COMMON STOCK | 0.000% | 99.968% |
| 2353 | AUBURN NATL BANCORPORATION COMMON STOCK USD.01 | 0.000% | 99.969% |
| 2354 | COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05 | 0.000% | 99.969% |
| 2355 | INVENTURE FOODS INC COMMON STOCK USD.01 | 0.000% | 99.969% |
| 2356 | ABRAXAS PETROLEUM CORP COMMON STOCK USD.01 | 0.000% | 99.970% |
| 2357 | KEY TECHNOLOGY INC COMMON STOCK | 0.000% | 99.970% |
| 2358 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | 0.000% | 99.970% |
| 2359 | LIFEWAY FOODS INC COMMON STOCK | 0.000% | 99.971% |
| 2360 | INNODATA INC COMMON STOCK USD.01 | 0.000% | 99.971% |
| 2361 | INTRICON CORP COMMON STOCK USD1.0 | 0.000% | 99.972% |
| 2362 | BLUELINX HOLDINGS INC COMMON STOCK USD.01 | 0.000% | 99.972% |
| 2363 | CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001 | 0.000% | 99.972% |
| 2364 | ARALEZ PHARMACEUTICALS INC COMMON STOCK | 0.000% | 99.973% |
| 2365 | GSE SYSTEMS INC COMMON STOCK USD.01 | 0.000% | 99.973% |
| 2366 | GRAY TELEVISION INC A COMMON STOCK | 0.000% | 99.973% |
| 2367 | INSEEGO CORP COMMON STOCK | 0.000% | 99.974% |
| 2368 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01 | 0.000% | 99.974% |
| 2369 | THIRD POINT REINSURANCE LTD COMMON STOCK USD.1 | 0.000% | 99.974% |
| 2370 | STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001 | 0.000% | 99.975% |
| 2371 | HUDSON GLOBAL INC COMMON STOCK USD.001 | 0.000% | 99.975% |
| 2372 | CARBO CERAMICS INC COMMON STOCK USD.01 | 0.000% | 99.975% |
| 2373 | MOLSON COORS BREWING CO A COMMON STOCK USD.01 | 0.000% | 99.976% |
| 2374 | HOPFED BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.976% |
| 2375 | K2M GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.000% | 99.976% |
| 2376 | LIBERTY MEDIA COR SIRIUSXM B TRACKING STK USD.01 | 0.000% | 99.977% |
| 2377 | ITERIS INC COMMON STOCK USD.1 | 0.000% | 99.977% |
| 2378 | CENTURY CASINOS INC COMMON STOCK USD.01 | 0.000% | 99.977% |
| 2379 | PJT PARTNERS INC A COMMON STOCK | 0.000% | 99.978% |
| 2380 | GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001 | 0.000% | 99.978% |
| 2381 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | 0.000% | 99.978% |
| 2382 | VALUE LINE INC COMMON STOCK USD.1 | 0.000% | 99.978% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2383 | MEDICINOVA INC COMMON STOCK USD.001 | 0.000% | 99.979% |
| 2384 | LIBERTY TAX INC COMMON STOCK USD.01 | 0.000% | 99.979% |
| 2385 | KONA GRILL INC COMMON STOCK USD.01 | 0.000% | 99.979% |
| 2386 | SHORE BANCSHARES INC COMMON STOCK USD.01 | 0.000% | 99.980% |
| 2387 | HARTE HANKS INC COMMON STOCK USD1.0 | 0.000% | 99.980% |
| 2388 | AWARE INC/MASS COMMON STOCK USD.01 | 0.000% | 99.980% |
| 2389 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.981% |
| 2390 | ATLANTIC CAPITAL BANCSHARES COMMON STOCK | 0.000% | 99.981% |
| 2391 | STARRETT (L.S.) CO CL A COMMON STOCK USD1.0 | 0.000% | 99.981% |
| 2392 | BIOSCRIP INC COMMON STOCK USD.0001 | 0.000% | 99.982% |
| 2393 | PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01 | 0.000% | 99.982% |
| 2394 | UNITED GUARDIAN INC COMMON STOCK USD.1 | 0.000% | 99.982% |
| 2395 | IMPAC MORTGAGE HOLDINGS INC COMMON STOCK USD.01 | 0.000% | 99.982% |
| 2396 | TRONC INC COMMON STOCK USD.01 | 0.000% | 99.983% |
| 2397 | GENESIS HEALTHCARE INC COMMON STOCK USD.001 | 0.000% | 99.983% |
| 2398 | UNITED SECURITY BANCSHARE/CA COMMON STOCK | 0.000% | 99.983% |
| 2399 | MACKINAC FINANCIAL CORP COMMON STOCK | 0.000% | 99.984% |
| 2400 | CENVEO INC COMMON STOCK USD.01 | 0.000% | 99.984% |
| 2401 | AMICUS THERAPEUTICS INC COMMON STOCK USD.01 | 0.000% | 99.984% |
| 2402 | ZEDGE INC CL B COMMON STOCK | 0.000% | 99.984% |
| 2403 | ROYAL BANCSHARES OF PENN A COMMON STOCK USD2.0 | 0.000% | 99.985% |
| 2404 | NEFF CORP CLASS A COMMON STOCK USD.01 | 0.000% | 99.985% |
| 2405 | NOBILITY HOMES INC COMMON STOCK USD.1 | 0.000% | 99.985% |
| 2406 | COMMERCIAL NATL FINL CORP/PA COMMON STOCK USD2. | 0.000% | 99.985% |
| 2407 | QUORUM HEALTH CORP COMMON STOCK USD.0001 | 0.000% | 99.986% |
| 2408 | FIRST ACCEPTANCE CORP COMMON STOCK USD.01 | 0.000% | 99.986% |
| 2409 | BOWL AMERICA INC CLASS A COMMON STOCK USD.1 | 0.000% | 99.986% |
| 2410 | FIRST UNITED CORP COMMON STOCK USD.01 | 0.000% | 99.986% |
| 2411 | YUME INC COMMON STOCK USD.001 | 0.000% | 99.987% |
| 2412 | EVINE LIVE INC COMMON STOCK USD.01 | 0.000% | 99.987% |
| 2413 | GLOBALSCAPE INC COMMON STOCK USD.001 | 0.000% | 99.987% |
| 2414 | HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0 | 0.000% | 99.987% |
| 2415 | CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5 | 0.000% | 99.988% |
| 2416 | ENGLOBAL CORP COMMON STOCK USD.001 | 0.000% | 99.988% |
| 2417 | AMREP CORP COMMON STOCK USD.1 | 0.000% | 99.988% |
| 2418 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | 0.000% | 99.988% |
| 2419 | CONTANGO ORE INC COMMON STOCK USD.001 | 0.000% | 99.988% |
| 2420 | DYAX CORPORATION CVR COMMON STOCK | 0.000% | 99.989% |
| 2421 | FAMOUS DAVE S OF AMERICA COMMON STOCK USD.01 | 0.000% | 99.989% |
| 2422 | BOVIE MEDICAL CORP COMMON STOCK USD.001 | 0.000% | 99.989% |
| 2423 | C + F FINANCIAL CORP COMMON STOCK USD1.0 | 0.000% | 99.989% |
| 2424 | IEC ELECTRONICS CORP COMMON STOCK USD.01 | 0.000% | 99.990% |
| 2425 | INVITAE CORP COMMON STOCK USD.0001 | 0.000% | 99.990% |
| 2426 | EMERSON RADIO CORP COMMON STOCK USD.01 | 0.000% | 99.990% |
| 2427 | UNION BANKSHARES INC /VT COMMON STOCK USD2.0 | 0.000% | 99.990% |
| 2428 | EMAGIN CORPORATION COMMON STOCK USD.001 | 0.000% | 99.990% |
| 2429 | CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01 | 0.000% | 99.991% |
| 2430 | UCP INC CL A COMMON STOCK USD.01 | 0.000% | 99.991% |
| 2431 | VIRCO MFG CORPORATION COMMON STOCK USD.01 | 0.000% | 99.991% |
| 2432 | EPIZYME INC COMMON STOCK USD.0001 | 0.000% | 99.991% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2433 | FULL HOUSE RESORTS INC COMMON STOCK USD.0001 | 0.000% | 99.991% |
| 2434 | NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02 | 0.000% | 99.992% |
| 2435 | KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01 | 0.000% | 99.992% |
| 2436 | LIBERTY INTERACTIVE CORP B TRACKING STK USD.01 | 0.000% | 99.992% |
| 2437 | ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01 | 0.000% | 99.992% |
| 2438 | UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0 | 0.000% | 99.992% |
| 2439 | SYPRIS SOLUTIONS INC COMMON STOCK USD.01 | 0.000% | 99.993% |
| 2440 | AMERISERV FINANCIAL INC COMMON STOCK USD.01 | 0.000% | 99.993% |
| 2441 | MSB FINANCIAL CORP/MD COMMON STOCK | 0.000% | 99.993% |
| 2442 | FLUIDIGM CORP COMMON STOCK USD.001 | 0.000% | 99.993% |
| 2443 | PENDRELL CORP COMMON STOCK USD.01 | 0.000% | 99.993% |
| 2444 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | 0.000% | 99.993% |
| 2445 | AROTECH CORP COMMON STOCK USD.01 | 0.000% | 99.994% |
| 2446 | LIBERTY BROADBAND B COMMON STOCK USD.01 | 0.000% | 99.994% |
| 2447 | SALISBURY BANCORP INC COMMON STOCK USD.1 | 0.000% | 99.994% |
| 2448 | AMCON DISTRIBUTING CO COMMON STOCK USD.01 | 0.000% | 99.994% |
| 2449 | TITAN PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.000% | 99.994% |
| 2450 | WVS FINANCIAL CORP COMMON STOCK USD.01 | 0.000% | 99.994% |
| 2451 | TRANSCONTINENTAL REALTY INV REIT USD.01 | 0.000% | 99.995% |
| 2452 | PSYCHEMEDICS CORP COMMON STOCK USD.005 | 0.000% | 99.995% |
| 2453 | GENOCEA BIOSCIENCES INC COMMON STOCK USD.001 | 0.000% | 99.995% |
| 2454 | ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01 | 0.000% | 99.995% |
| 2455 | CHIMERIX INC COMMON STOCK USD.001 | 0.000% | 99.995% |
| 2456 | PETROQUEST ENERGY INC COMMON STOCK USD.001 | 0.000% | 99.995% |
| 2457 | SMTC CORPORATION COMMON STOCK USD.01 | 0.000% | 99.996% |
| 2458 | PEOPLE S UTAH BANCORP COMMON STOCK USD.01 | 0.000% | 99.996% |
| 2459 | EDUCATIONAL DEVELOPMENT CORP COMMON STOCK USD.2 | 0.000% | 99.996% |
| 2460 | CCA INDUSTRIES INC COMMON STOCK USD.01 | 0.000% | 99.996% |
| 2461 | SB FINANCIAL GROUP INC COMMON STOCK | 0.000% | 99.996% |
| 2462 | SENECA FOODS CORP CL B COMMON STOCK USD.25 | 0.000% | 99.996% |
| 2463 | VINCE HOLDING CORP COMMON STOCK USD.001 | 0.000% | 99.996% |
| 2464 | MANNATECH INC COMMON STOCK USD.0001 | 0.000% | 99.996% |
| 2465 | CYCLACEL PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.000% | 99.997% |
| 2466 | NORTHERN OIL AND GAS INC COMMON STOCK USD.001 | 0.000% | 99.997% |
| 2467 | STAGE STORES INC COMMON STOCK USD.01 | 0.000% | 99.997% |
| 2468 | XENITH BANKSHARES INC COMMON STOCK USD.01 | 0.000% | 99.997% |
| 2469 | SIFCO INDUSTRIES COMMON STOCK USD1.0 | 0.000% | 99.997% |
| 2470 | NICHOLAS FINANCIAL INC COMMON STOCK | 0.000% | 99.997% |
| 2471 | EAGLE BULK SHIPPING INC COMMON STOCK USD.01 | 0.000% | 99.997% |
| 2472 | CONTROL4 CORP COMMON STOCK USD.0001 | 0.000% | 99.997% |
| 2473 | INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01 | 0.000% | 99.998% |
| 2474 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 2475 | EMMIS COMMUNICATIONS CLASS A COMMON STOCK USD.01 | 0.000% | 99.998% |
| 2476 | FARMERS NATL BANC CORP COMMON STOCK | 0.000% | 99.998% |
| 2477 | BALDWIN + LYONS INC CL A COMMON STOCK | 0.000% | 99.998% |
| 2478 | SKYLINE CORP COMMON STOCK USD.028 | 0.000% | 99.998% |
| 2479 | EVOLVING SYSTEMS INC COMMON STOCK USD.001 | 0.000% | 99.998% |
| 2480 | JUNIPER PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 2481 | SYNTHESIS ENERGY SYSTEMS INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 2482 | NEW HOME CO INC/THE COMMON STOCK USD.01 | 0.000% | 99.998% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2483 | ASTA FUNDING INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 2484 | SUMMIT STATE BANK COMMON STOCK | 0.000% | 99.999% |
| 2485 | HAWTHORN BANCSHARES INC COMMON STOCK USD1.0 | 0.000% | 99.999% |
| 2486 | COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01 | 0.000% | 99.999% |
| 2487 | CSS INDUSTRIES INC COMMON STOCK USD.1 | 0.000% | 99.999% |
| 2488 | CITIZENS HOLDING COMPANY COMMON STOCK USD.2 | 0.000% | 99.999% |
| 2489 | LIBERTY MEDIA CORP LIBERTY B TRACKING STK | 0.000% | 99.999% |
| 2490 | CPI CARD GROUP INC COMMON STOCK USD.001 | 0.000% | 99.999% |
| 2491 | TRINITY PLACE HOLDINGS INC COMMON STOCK | 0.000% | 99.999% |
| 2492 | COMPX INTERNATIONAL INC COMMON STOCK USD.01 | 0.000% | 99.999% |
| 2493 | COLONY BANKCORP COMMON STOCK USD1.0 | 0.000% | 99.999% |
| 2494 | WAYNE SAVINGS BANCSHARES INC COMMON STOCK USD.1 | 0.000% | 99.999% |
| 2495 | SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01 | 0.000% | 99.999% |
| 2496 | MISONIX INC COMMON STOCK USD.01 | 0.000% | 99.999% |
| 2497 | PEOPLES BANCORP OF NC COMMON STOCK | 0.000% | 99.999% |
| 2498 | HMN FINANCIAL INC COMMON STOCK USD.01 | 0.000% | 99.999% |
| 2499 | SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01 | 0.000% | 99.999% |
| 2500 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2501 | NORWOOD FINANCIAL CORP COMMON STOCK USD.1 | 0.000% | 100.000% |
| 2502 | RELM WIRELESS CORP COMMON STOCK USD.6 | 0.000% | 100.000% |
| 2503 | UNISYS CORP COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2504 | OLD LINE BANCSHARES INC COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2505 | CAFEPRESS INC COMMON STOCK USD.0001 | 0.000% | 100.000% |
| 2506 | COMMAND SECURITY CORPORATION COMMON STOCK USD.0001 | 0.000% | 100.000% |
| 2507 | ONVIA INC COMMON STOCK USD.0001 | 0.000% | 100.000% |
| 2508 | CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2509 | PHI INC VOTING COMMON STOCK USD.1 | 0.000% | 100.000% |
| 2510 | LAKE SHORE BANCORP INC COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2511 | URBAN ONE INC COMMON STOCK USD.001 | 0.000% | 100.000% |
| 2512 | TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2513 | LIBERTY MEDIA CORP BRAVES B TRACKING STK | 0.000% | 100.000% |
| 2514 | LIBERTY TRIPADVISOR HDG B COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2515 | TETON ADVISORS INC CLASS A COMMON STOCK USD.001 | 0.000% | 100.000% |
| 2516 | ALTIMMUNE INC COMMON STOCK USD.0001 | 0.000% | 100.000% |
| 2517 | AQUABOUTY TECHNOLOGIES COMMON STOCK USD.001 | 0.000% | 100.000% |
| 2518 | BEAR STATE FINANCIAL INC COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2519 | SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2520 | CKX LANDS INC COMMON STOCK | 0.000% | 100.000% |
| 2521 | JONES ENERGY INC A COMMON STOCK USD.001 | 0.000% | 100.000% |
| 2522 | SAFeway PDC LLC CVR COMMON STOCK | 0.000% | 100.000% |
| 2523 | MEDCATH CORPORATION COMMON STOCK USD.01 | - | 100.000% |
| 2524 | GERBER SCIENTIFIC INC COM COMMON STOCK | - | 100.000% |
| 2525 | FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI | - | 100.000% |