

U.S. Sustainability Core 1 Portfolio

As of March 31, 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 | 4.317% | 4.317% |
| 2 | AMAZON.COM INC COMMON STOCK USD.01 | 2.068% | 6.386% |
| 3 | MICROSOFT CORP COMMON STOCK USD.00000625 | 1.966% | 8.351% |
| 4 | COMCAST CORP CLASS A COMMON STOCK USD.01 | 1.138% | 9.489% |
| 5 | AT+T INC COMMON STOCK USD1.0 | 1.125% | 10.614% |
| 6 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | 1.094% | 11.708% |
| 7 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | 1.067% | 12.775% |
| 8 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | 0.994% | 13.769% |
| 9 | UNITEDHEALTH GROUP INC COMMON STOCK USD.01 | 0.974% | 14.743% |
| 10 | FACEBOOK INC A COMMON STOCK USD.000006 | 0.911% | 15.654% |
| 11 | HOME DEPOT INC COMMON STOCK USD.05 | 0.860% | 16.514% |
| 12 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | 0.793% | 17.307% |
| 13 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | 0.764% | 18.071% |
| 14 | PEPSICO INC COMMON STOCK USD.017 | 0.732% | 18.803% |
| 15 | COCA COLA CO/THE COMMON STOCK USD.25 | 0.708% | 19.512% |
| 16 | PROCTER + GAMBLE CO/THE COMMON STOCK | 0.700% | 20.211% |
| 17 | WALT DISNEY CO/THE COMMON STOCK USD.01 | 0.693% | 20.904% |
| 18 | CISCO SYSTEMS INC COMMON STOCK USD.001 | 0.658% | 21.562% |
| 19 | CITIGROUP INC COMMON STOCK USD.01 | 0.627% | 22.189% |
| 20 | ALPHABET INC CL C COMMON STOCK USD.001 | 0.619% | 22.808% |
| 21 | WELLS FARGO + CO COMMON STOCK USD1.666 | 0.604% | 23.412% |
| 22 | ALPHABET INC CL A COMMON STOCK USD.001 | 0.604% | 24.016% |
| 23 | WAL MART STORES INC COMMON STOCK USD.1 | 0.601% | 24.617% |
| 24 | MASTERCARD INC A COMMON STOCK USD.0001 | 0.601% | 25.218% |
| 25 | INTEL CORP COMMON STOCK USD.001 | 0.537% | 25.754% |
| 26 | CVS HEALTH CORP COMMON STOCK USD.01 | 0.528% | 26.282% |
| 27 | PFIZER INC COMMON STOCK USD.05 | 0.519% | 26.801% |
| 28 | CELGENE CORP COMMON STOCK USD.01 | 0.518% | 27.319% |
| 29 | ABBVIE INC COMMON STOCK USD.01 | 0.517% | 27.836% |
| 30 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | 0.512% | 28.348% |
| 31 | BANK OF AMERICA CORP COMMON STOCK USD.01 | 0.506% | 28.854% |
| 32 | TIME WARNER INC COMMON STOCK USD.01 | 0.489% | 29.343% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 33 | COSTCO WHOLESALE CORP COMMON STOCK USD.005 | 0.482% | 29.825% |
| 34 | ORACLE CORP COMMON STOCK USD.01 | 0.443% | 30.268% |
| 35 | SCHLUMBERGER LTD COMMON STOCK USD.01 | 0.438% | 30.706% |
| 36 | ACCENTURE PLC CL A COMMON STOCK USD.0000225 | 0.414% | 31.120% |
| 37 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | 0.401% | 31.521% |
| 38 | AMGEN INC COMMON STOCK USD.0001 | 0.379% | 31.901% |
| 39 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | 0.377% | 32.278% |
| 40 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | 0.376% | 32.654% |
| 41 | QUALCOMM INC COMMON STOCK USD.0001 | 0.374% | 33.028% |
| 42 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | 0.370% | 33.397% |
| 43 | GILEAD SCIENCES INC COMMON STOCK USD.001 | 0.365% | 33.762% |
| 44 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | 0.359% | 34.122% |
| 45 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | 0.359% | 34.481% |
| 46 | PRICELINE GROUP INC/THE COMMON STOCK USD.008 | 0.357% | 34.837% |
| 47 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | 0.347% | 35.185% |
| 48 | MERCK + CO. INC. COMMON STOCK USD.5 | 0.323% | 35.508% |
| 49 | AETNA INC COMMON STOCK USD.01 | 0.320% | 35.828% |
| 50 | 3M CO COMMON STOCK USD.01 | 0.319% | 36.147% |
| 51 | MEDTRONIC PLC COMMON STOCK USD.1 | 0.317% | 36.464% |
| 52 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | 0.302% | 36.766% |
| 53 | ALLERGAN PLC COMMON STOCK USD.0033 | 0.302% | 37.068% |
| 54 | NVIDIA CORP COMMON STOCK USD.001 | 0.296% | 37.364% |
| 55 | ANTHEM INC COMMON STOCK USD.01 | 0.294% | 37.658% |
| 56 | METLIFE INC COMMON STOCK USD.01 | 0.290% | 37.948% |
| 57 | CHUBB LTD COMMON STOCK | 0.276% | 38.224% |
| 58 | BIOGEN INC COMMON STOCK USD.0005 | 0.272% | 38.496% |
| 59 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | 0.270% | 38.765% |
| 60 | MCDONALD S CORP COMMON STOCK USD.01 | 0.260% | 39.025% |
| 61 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | 0.255% | 39.281% |
| 62 | FORD MOTOR CO COMMON STOCK USD.01 | 0.249% | 39.529% |
| 63 | VIACOM INC CLASS B COMMON STOCK USD.001 | 0.240% | 39.770% |
| 64 | ADOBE SYSTEMS INC COMMON STOCK USD.0001 | 0.238% | 40.008% |
| 65 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | 0.231% | 40.239% |
| 66 | STARBUCKS CORP COMMON STOCK USD.001 | 0.231% | 40.469% |
| 67 | MORGAN STANLEY COMMON STOCK USD.01 | 0.230% | 40.699% |
| 68 | NORTHROP GRUMMAN CORP COMMON STOCK USD1.0 | 0.229% | 40.928% |
| 69 | TRAVELERS COS INC/THE COMMON STOCK | 0.226% | 41.154% |
| 70 | TJX COMPANIES INC COMMON STOCK USD1.0 | 0.224% | 41.377% |
| 71 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | 0.217% | 41.594% |
| 72 | DANAHER CORP COMMON STOCK USD.01 | 0.217% | 41.811% |
| 73 | CATERPILLAR INC COMMON STOCK USD1.0 | 0.212% | 42.023% |
| 74 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | 0.210% | 42.233% |
| 75 | AON PLC COMMON STOCK USD.01 | 0.204% | 42.436% |
| 76 | UNITED PARCEL SERVICE CL B COMMON STOCK USD.01 | 0.202% | 42.639% |
| 77 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | 0.200% | 42.839% |
| 78 | CBS CORP CLASS B NON VOTING COMMON STOCK USD.001 | 0.198% | 43.037% |
| 79 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | 0.198% | 43.235% |
| 80 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | 0.197% | 43.431% |
| 81 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 0.194% | 43.626% |
| 82 | BLACKROCK INC COMMON STOCK USD.01 | 0.192% | 43.818% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 83 | MCKESSON CORP COMMON STOCK USD.01 | 0.191% | 44.008% |
| 84 | AFLAC INC COMMON STOCK USD.1 | 0.186% | 44.194% |
| 85 | BEST BUY CO INC COMMON STOCK USD.1 | 0.177% | 44.371% |
| 86 | SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0 | 0.174% | 44.545% |
| 87 | STRYKER CORP COMMON STOCK USD.1 | 0.171% | 44.716% |
| 88 | ECOLAB INC COMMON STOCK USD1.0 | 0.168% | 44.884% |
| 89 | DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01 | 0.165% | 45.049% |
| 90 | APPLIED MATERIALS INC COMMON STOCK USD.01 | 0.165% | 45.213% |
| 91 | CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01 | 0.165% | 45.378% |
| 92 | VALERO ENERGY CORP COMMON STOCK USD.01 | 0.164% | 45.542% |
| 93 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | 0.163% | 45.704% |
| 94 | LOWE S COS INC COMMON STOCK USD.5 | 0.162% | 45.867% |
| 95 | PHILLIPS 66 COMMON STOCK | 0.162% | 46.029% |
| 96 | S+P GLOBAL INC COMMON STOCK USD1.0 | 0.161% | 46.191% |
| 97 | INTUIT INC COMMON STOCK USD.01 | 0.157% | 46.348% |
| 98 | GENERAL MOTORS CO COMMON STOCK USD.01 | 0.156% | 46.504% |
| 99 | SYSCO CORP COMMON STOCK USD1.0 | 0.156% | 46.660% |
| 100 | DOW CHEMICAL CO/THE COMMON STOCK USD2.5 | 0.155% | 46.815% |
| 101 | MARSH + MCLENNAN COS COMMON STOCK USD1.0 | 0.155% | 46.970% |
| 102 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | 0.154% | 47.124% |
| 103 | ROCKWELL AUTOMATION INC COMMON STOCK USD1.0 | 0.153% | 47.278% |
| 104 | OMNICOM GROUP COMMON STOCK USD.15 | 0.153% | 47.431% |
| 105 | RAYTHEON COMPANY COMMON STOCK USD.01 | 0.152% | 47.583% |
| 106 | T MOBILE US INC COMMON STOCK USD.0001 | 0.150% | 47.732% |
| 107 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | 0.149% | 47.881% |
| 108 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | 0.147% | 48.028% |
| 109 | LAM RESEARCH CORP COMMON STOCK USD.001 | 0.140% | 48.169% |
| 110 | DEERE + CO COMMON STOCK USD1.0 | 0.140% | 48.309% |
| 111 | MARATHON PETROLEUM CORP COMMON STOCK | 0.140% | 48.448% |
| 112 | CME GROUP INC COMMON STOCK USD.01 | 0.138% | 48.586% |
| 113 | CENTENE CORP COMMON STOCK USD.001 | 0.137% | 48.724% |
| 114 | ALLSTATE CORP COMMON STOCK USD.01 | 0.135% | 48.858% |
| 115 | WHIRLPOOL CORP COMMON STOCK USD1.0 | 0.134% | 48.993% |
| 116 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | 0.134% | 49.127% |
| 117 | INGERSOLL RAND PLC COMMON STOCK USD1.0 | 0.133% | 49.260% |
| 118 | TESORO CORP COMMON STOCK USD.167 | 0.130% | 49.390% |
| 119 | DR HORTON INC COMMON STOCK USD.01 | 0.130% | 49.520% |
| 120 | WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635 | 0.130% | 49.650% |
| 121 | FASTENAL CO COMMON STOCK USD.01 | 0.129% | 49.779% |
| 122 | INCYTE CORP COMMON STOCK USD.001 | 0.129% | 49.908% |
| 123 | BAKER HUGHES INC COMMON STOCK USD1.0 | 0.128% | 50.036% |
| 124 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | 0.128% | 50.164% |
| 125 | P G + E CORP COMMON STOCK | 0.127% | 50.291% |
| 126 | BECTON DICKINSON AND CO COMMON STOCK USD1.0 | 0.126% | 50.417% |
| 127 | WW GRAINGER INC COMMON STOCK USD.5 | 0.126% | 50.543% |
| 128 | JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01 | 0.126% | 50.669% |
| 129 | EATON CORP PLC COMMON STOCK USD.01 | 0.125% | 50.794% |
| 130 | FISERV INC COMMON STOCK USD.01 | 0.124% | 50.918% |
| 131 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | 0.124% | 51.042% |
| 132 | VERISK ANALYTICS INC COMMON STOCK USD.001 | 0.123% | 51.165% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 133 | MACY S INC COMMON STOCK USD.01 | 0.123% | 51.288% |
| 134 | UNITED RENTALS INC COMMON STOCK USD.01 | 0.123% | 51.411% |
| 135 | ROSS STORES INC COMMON STOCK USD.01 | 0.122% | 51.533% |
| 136 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | 0.122% | 51.655% |
| 137 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01 | 0.121% | 51.776% |
| 138 | STATE STREET CORP COMMON STOCK USD1.0 | 0.121% | 51.897% |
| 139 | ULTA BEAUTY INC COMMON STOCK USD.01 | 0.121% | 52.018% |
| 140 | KROGER CO COMMON STOCK USD1.0 | 0.120% | 52.138% |
| 141 | JM SMUCKER CO/THE COMMON STOCK | 0.120% | 52.258% |
| 142 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | 0.120% | 52.378% |
| 143 | SCHWAB (CHARLES) CORP COMMON STOCK USD.01 | 0.120% | 52.498% |
| 144 | CARMAX INC COMMON STOCK USD.5 | 0.120% | 52.618% |
| 145 | LENNAR CORP A COMMON STOCK USD.1 | 0.119% | 52.737% |
| 146 | EDISON INTERNATIONAL COMMON STOCK | 0.118% | 52.854% |
| 147 | CA INC COMMON STOCK USD.1 | 0.118% | 52.972% |
| 148 | TEGNA INC COMMON STOCK USD1.0 | 0.117% | 53.090% |
| 149 | INVESCO LTD COMMON STOCK USD.2 | 0.117% | 53.207% |
| 150 | KLA TENCOR CORP COMMON STOCK USD.001 | 0.117% | 53.324% |
| 151 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | 0.117% | 53.440% |
| 152 | CR BARD INC COMMON STOCK USD.25 | 0.117% | 53.557% |
| 153 | NETFLIX INC COMMON STOCK USD.001 | 0.116% | 53.673% |
| 154 | CLOROX COMPANY COMMON STOCK USD1.0 | 0.116% | 53.789% |
| 155 | EBAY INC COMMON STOCK USD.001 | 0.115% | 53.904% |
| 156 | ALLY FINANCIAL INC COMMON STOCK USD.1 | 0.115% | 54.019% |
| 157 | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01 | 0.115% | 54.134% |
| 158 | QUEST DIAGNOSTICS INC COMMON STOCK USD.01 | 0.114% | 54.248% |
| 159 | PACCAR INC COMMON STOCK USD1.0 | 0.114% | 54.362% |
| 160 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | 0.114% | 54.476% |
| 161 | CUMMINS INC COMMON STOCK USD2.5 | 0.113% | 54.588% |
| 162 | DOVER CORP COMMON STOCK USD1.0 | 0.112% | 54.700% |
| 163 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | 0.111% | 54.811% |
| 164 | HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01 | 0.111% | 54.922% |
| 165 | HASBRO INC COMMON STOCK USD.5 | 0.110% | 55.032% |
| 166 | DAVITA INC COMMON STOCK USD.001 | 0.110% | 55.142% |
| 167 | PPG INDUSTRIES INC COMMON STOCK USD1.67 | 0.110% | 55.252% |
| 168 | LINCOLN NATIONAL CORP COMMON STOCK | 0.110% | 55.361% |
| 169 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | 0.109% | 55.471% |
| 170 | DOLLAR TREE INC COMMON STOCK USD.01 | 0.109% | 55.579% |
| 171 | HUMANA INC COMMON STOCK USD.166 | 0.109% | 55.688% |
| 172 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | 0.108% | 55.796% |
| 173 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | 0.107% | 55.903% |
| 174 | CARDINAL HEALTH INC COMMON STOCK | 0.107% | 56.010% |
| 175 | SUNTRUST BANKS INC COMMON STOCK USD1.0 | 0.107% | 56.117% |
| 176 | LOEWS CORP COMMON STOCK USD.01 | 0.107% | 56.224% |
| 177 | NATIONAL OILWELL VARCO INC COMMON STOCK USD.01 | 0.106% | 56.330% |
| 178 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | 0.106% | 56.436% |
| 179 | CSX CORP COMMON STOCK USD1.0 | 0.105% | 56.541% |
| 180 | NETAPP INC COMMON STOCK USD.001 | 0.105% | 56.645% |
| 181 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | 0.104% | 56.750% |
| 182 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | 0.103% | 56.853% |

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|-----|--|----------------|--------------|
| 183 | ELECTRONIC ARTS INC COMMON STOCK USD.01 | 0.103% | 56.956% |
| 184 | ROBERT HALF INTL INC COMMON STOCK USD.001 | 0.102% | 57.058% |
| 185 | FEDEX CORP COMMON STOCK USD.1 | 0.101% | 57.159% |
| 186 | ALBEMARLE CORP COMMON STOCK USD.01 | 0.101% | 57.260% |
| 187 | TIFFANY + CO COMMON STOCK USD.01 | 0.100% | 57.360% |
| 188 | EQUIFAX INC COMMON STOCK USD1.25 | 0.100% | 57.461% |
| 189 | AMETEK INC COMMON STOCK USD.01 | 0.100% | 57.561% |
| 190 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | 0.099% | 57.660% |
| 191 | C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1 | 0.099% | 57.759% |
| 192 | WHOLE FOODS MARKET INC COMMON STOCK | 0.099% | 57.858% |
| 193 | ACTIVISION BLIZZARD INC COMMON STOCK USD.000001 | 0.099% | 57.957% |
| 194 | TORCHMARK CORP COMMON STOCK USD1.0 | 0.099% | 58.056% |
| 195 | EATON VANCE CORP COMMON STOCK USD.00390625 | 0.099% | 58.155% |
| 196 | FLUOR CORP COMMON STOCK USD.01 | 0.099% | 58.254% |
| 197 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | 0.098% | 58.352% |
| 198 | MANPOWERGROUP INC COMMON STOCK USD.01 | 0.098% | 58.450% |
| 199 | AQUA AMERICA INC COMMON STOCK USD.5 | 0.097% | 58.547% |
| 200 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | 0.097% | 58.643% |
| 201 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | 0.096% | 58.740% |
| 202 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | 0.096% | 58.836% |
| 203 | GENUINE PARTS CO COMMON STOCK USD1.0 | 0.096% | 58.932% |
| 204 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | 0.096% | 59.028% |
| 205 | AFFILIATED MANAGERS GROUP COMMON STOCK USD.01 | 0.096% | 59.123% |
| 206 | MOODY S CORP COMMON STOCK USD.01 | 0.095% | 59.218% |
| 207 | PAYCHEX INC COMMON STOCK USD.01 | 0.094% | 59.312% |
| 208 | ONEOK INC COMMON STOCK USD.01 | 0.094% | 59.406% |
| 209 | AGILENT TECHNOLOGIES INC COMMON STOCK USD.01 | 0.093% | 59.499% |
| 210 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | 0.093% | 59.591% |
| 211 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | 0.092% | 59.684% |
| 212 | ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01 | 0.092% | 59.776% |
| 213 | BROWN + BROWN INC COMMON STOCK USD.1 | 0.092% | 59.868% |
| 214 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | 0.092% | 59.959% |
| 215 | NASDAQ INC COMMON STOCK USD.01 | 0.091% | 60.051% |
| 216 | WATSCO INC COMMON STOCK USD.5 | 0.091% | 60.142% |
| 217 | SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01 | 0.090% | 60.232% |
| 218 | CBRE GROUP INC A COMMON STOCK USD.01 | 0.090% | 60.322% |
| 219 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | 0.090% | 60.412% |
| 220 | WESTROCK CO COMMON STOCK | 0.090% | 60.502% |
| 221 | ABBOTT LABORATORIES COMMON STOCK | 0.089% | 60.590% |
| 222 | AVERY DENNISON CORP COMMON STOCK USD1.0 | 0.088% | 60.679% |
| 223 | AGCO CORP COMMON STOCK USD.01 | 0.088% | 60.767% |
| 224 | UNITED THERAPEUTICS CORP COMMON STOCK USD.01 | 0.088% | 60.854% |
| 225 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 | 0.088% | 60.942% |
| 226 | ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01 | 0.088% | 61.030% |
| 227 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | 0.088% | 61.117% |
| 228 | PRIMERICA INC COMMON STOCK | 0.088% | 61.205% |
| 229 | UNUM GROUP COMMON STOCK USD.1 | 0.088% | 61.292% |
| 230 | CITRIX SYSTEMS INC COMMON STOCK USD.001 | 0.087% | 61.380% |
| 231 | TARGET CORP COMMON STOCK USD.0833 | 0.087% | 61.467% |
| 232 | SYNOPSIS INC COMMON STOCK USD.01 | 0.087% | 61.554% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 233 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | 0.087% | 61.641% |
| 234 | NVR INC COMMON STOCK USD.01 | 0.086% | 61.727% |
| 235 | EVEREST RE GROUP LTD COMMON STOCK USD.01 | 0.086% | 61.813% |
| 236 | MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001 | 0.086% | 61.900% |
| 237 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | 0.086% | 61.986% |
| 238 | HD SUPPLY HOLDINGS INC COMMON STOCK USD.01 | 0.086% | 62.072% |
| 239 | SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01 | 0.086% | 62.158% |
| 240 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01 | 0.086% | 62.243% |
| 241 | NCR CORPORATION COMMON STOCK USD.01 | 0.085% | 62.328% |
| 242 | CIGNA CORP COMMON STOCK USD.25 | 0.085% | 62.413% |
| 243 | RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0 | 0.084% | 62.497% |
| 244 | JONES LANG LASALLE INC COMMON STOCK USD.01 | 0.084% | 62.581% |
| 245 | TARGA RESOURCES CORP COMMON STOCK USD.001 | 0.083% | 62.664% |
| 246 | DISH NETWORK CORP A COMMON STOCK USD.01 | 0.083% | 62.748% |
| 247 | BORGWARNER INC COMMON STOCK USD.01 | 0.083% | 62.831% |
| 248 | AUTOLIV INC COMMON STOCK USD1.0 | 0.083% | 62.914% |
| 249 | BB+T CORP COMMON STOCK USD5.0 | 0.083% | 62.996% |
| 250 | PULTEGROUP INC COMMON STOCK USD.01 | 0.082% | 63.078% |
| 251 | TECHNIPFMC PLC COMMON STOCK USD1.0 | 0.082% | 63.161% |
| 252 | AIR LEASE CORP COMMON STOCK USD.01 | 0.082% | 63.242% |
| 253 | FNF GROUP TRACKING STK USD.0001 | 0.082% | 63.324% |
| 254 | HOLOGIC INC COMMON STOCK USD.01 | 0.082% | 63.405% |
| 255 | HUNTSMAN CORP COMMON STOCK USD.01 | 0.081% | 63.487% |
| 256 | RED HAT INC COMMON STOCK USD.0001 | 0.081% | 63.568% |
| 257 | POLARIS INDUSTRIES INC COMMON STOCK USD.01 | 0.081% | 63.649% |
| 258 | LKQ CORP COMMON STOCK USD.01 | 0.081% | 63.729% |
| 259 | CORE LABORATORIES N.V. COMMON STOCK EUR.02 | 0.080% | 63.810% |
| 260 | ROCKWELL COLLINS INC COMMON STOCK USD.01 | 0.080% | 63.890% |
| 261 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | 0.080% | 63.970% |
| 262 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | 0.080% | 64.050% |
| 263 | COMPUTER SCIENCES CORP COMMON STOCK USD1.0 | 0.079% | 64.129% |
| 264 | DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01 | 0.079% | 64.208% |
| 265 | CELANESE CORP SERIES A COMMON STOCK USD.0001 | 0.079% | 64.287% |
| 266 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | 0.079% | 64.366% |
| 267 | SLM CORP COMMON STOCK USD.2 | 0.079% | 64.444% |
| 268 | APTARGROUP INC COMMON STOCK USD.01 | 0.078% | 64.523% |
| 269 | XL GROUP LTD COMMON STOCK | 0.078% | 64.601% |
| 270 | BROADCOM LTD COMMON STOCK | 0.078% | 64.679% |
| 271 | VALIDUS HOLDINGS LTD COMMON STOCK USD.175 | 0.078% | 64.757% |
| 272 | MARKEL CORP COMMON STOCK | 0.078% | 64.835% |
| 273 | EMCOR GROUP INC COMMON STOCK USD.01 | 0.077% | 64.912% |
| 274 | HARRIS CORP COMMON STOCK USD1. | 0.077% | 64.990% |
| 275 | LEAR CORP COMMON STOCK USD.01 | 0.077% | 65.067% |
| 276 | ARCH CAPITAL GROUP LTD COMMON STOCK USD.01 | 0.077% | 65.144% |
| 277 | GAP INC/THE COMMON STOCK USD.05 | 0.077% | 65.220% |
| 278 | PENTAIR PLC COMMON STOCK USD.01 | 0.077% | 65.297% |
| 279 | CDK GLOBAL INC COMMON STOCK USD.01 | 0.076% | 65.373% |
| 280 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | 0.076% | 65.449% |
| 281 | CALATLANTIC GROUP INC COMMON STOCK USD.01 | 0.076% | 65.524% |
| 282 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | 0.075% | 65.600% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 283 | FIFTH THIRD BANCORP COMMON STOCK | 0.075% | 65.675% |
| 284 | NAVIENT CORP COMMON STOCK USD.01 | 0.075% | 65.749% |
| 285 | PROGRESSIVE CORP COMMON STOCK USD1.0 | 0.075% | 65.824% |
| 286 | SALESFORCE.COM INC COMMON STOCK USD.001 | 0.075% | 65.899% |
| 287 | LIBERTY BROADBAND C COMMON STOCK USD.01 | 0.074% | 65.973% |
| 288 | ARROW ELECTRONICS INC COMMON STOCK USD1.0 | 0.074% | 66.047% |
| 289 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | 0.073% | 66.120% |
| 290 | AECOM COMMON STOCK USD.01 | 0.073% | 66.193% |
| 291 | LINCOLN ELECTRIC HOLDINGS COMMON STOCK | 0.073% | 66.266% |
| 292 | VANTIV INC CL A COMMON STOCK USD.00001 | 0.073% | 66.339% |
| 293 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | 0.073% | 66.412% |
| 294 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | 0.073% | 66.484% |
| 295 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | 0.073% | 66.557% |
| 296 | SPRINT CORP COMMON STOCK USD.01 | 0.072% | 66.629% |
| 297 | UNION PACIFIC CORP COMMON STOCK USD2.5 | 0.072% | 66.701% |
| 298 | ITT INC COMMON STOCK USD1.0 | 0.071% | 66.773% |
| 299 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | 0.071% | 66.844% |
| 300 | M + T BANK CORP COMMON STOCK USD.5 | 0.071% | 66.915% |
| 301 | MCCORMICK + CO NON VTG SHRS COMMON STOCK | 0.071% | 66.986% |
| 302 | HARLEY DAVIDSON INC COMMON STOCK USD.01 | 0.071% | 67.057% |
| 303 | RELIANCE STEEL + ALUMINUM COMMON STOCK | 0.071% | 67.127% |
| 304 | QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01 | 0.070% | 67.198% |
| 305 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | 0.070% | 67.268% |
| 306 | XEROX CORP COMMON STOCK USD1.0 | 0.070% | 67.338% |
| 307 | FOOT LOCKER INC COMMON STOCK USD.01 | 0.070% | 67.407% |
| 308 | FORTIVE CORP COMMON STOCK USD.01 | 0.069% | 67.477% |
| 309 | CASEY S GENERAL STORES INC COMMON STOCK NPV | 0.069% | 67.546% |
| 310 | WR BERKLEY CORP COMMON STOCK USD.2 | 0.069% | 67.615% |
| 311 | SONOCO PRODUCTS CO COMMON STOCK | 0.069% | 67.685% |
| 312 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | 0.069% | 67.754% |
| 313 | ALLEGHANY CORP COMMON STOCK USD1.0 | 0.069% | 67.822% |
| 314 | WESTERN UNION CO COMMON STOCK USD.01 | 0.069% | 67.891% |
| 315 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | 0.069% | 67.960% |
| 316 | YAHOO INC COMMON STOCK USD.001 | 0.068% | 68.028% |
| 317 | MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01 | 0.068% | 68.096% |
| 318 | COPART INC COMMON STOCK | 0.068% | 68.164% |
| 319 | OSHKOSH CORP COMMON STOCK USD.01 | 0.068% | 68.232% |
| 320 | XPO LOGISTICS INC COMMON STOCK USD.001 | 0.068% | 68.300% |
| 321 | WILLIAMS SONOMA INC COMMON STOCK USD.01 | 0.068% | 68.368% |
| 322 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | 0.068% | 68.436% |
| 323 | BROWN FORMAN CORP CLASS B COMMON STOCK USD.15 | 0.068% | 68.503% |
| 324 | BANK OF THE OZARKS COMMON STOCK USD.01 | 0.067% | 68.571% |
| 325 | ASSURED GUARANTY LTD COMMON STOCK USD.01 | 0.067% | 68.638% |
| 326 | ASSURANT INC COMMON STOCK USD.01 | 0.067% | 68.705% |
| 327 | THOR INDUSTRIES INC COMMON STOCK USD.1 | 0.066% | 68.771% |
| 328 | NORDSON CORP COMMON STOCK | 0.066% | 68.838% |
| 329 | HEXCEL CORP COMMON STOCK USD.01 | 0.066% | 68.904% |
| 330 | PVH CORP COMMON STOCK USD1.0 | 0.066% | 68.969% |
| 331 | UNIVAR INC COMMON STOCK USD.01 | 0.066% | 69.035% |
| 332 | EXPEDIA INC COMMON STOCK USD.001 | 0.066% | 69.101% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 333 | TOLL BROTHERS INC COMMON STOCK USD.01 | 0.066% | 69.167% |
| 334 | DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3 | 0.066% | 69.232% |
| 335 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | 0.066% | 69.298% |
| 336 | NU SKIN ENTERPRISES INC A COMMON STOCK USD.001 | 0.065% | 69.363% |
| 337 | DOMINO S PIZZA INC COMMON STOCK USD.01 | 0.065% | 69.429% |
| 338 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | 0.065% | 69.494% |
| 339 | HENRY SCHEIN INC COMMON STOCK USD.01 | 0.065% | 69.559% |
| 340 | TORO CO COMMON STOCK USD1.0 | 0.065% | 69.624% |
| 341 | SEALED AIR CORP COMMON STOCK USD.1 | 0.065% | 69.689% |
| 342 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | 0.065% | 69.754% |
| 343 | E TRADE FINANCIAL CORP COMMON STOCK USD.01 | 0.065% | 69.819% |
| 344 | AUTOZONE INC COMMON STOCK USD.01 | 0.064% | 69.883% |
| 345 | GARMIN LTD COMMON STOCK CHF10.0 | 0.064% | 69.947% |
| 346 | BRUNSWICK CORP COMMON STOCK USD.75 | 0.064% | 70.011% |
| 347 | ADVANCED MICRO DEVICES COMMON STOCK USD.01 | 0.064% | 70.074% |
| 348 | SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01 | 0.063% | 70.138% |
| 349 | XILINX INC COMMON STOCK USD.01 | 0.063% | 70.201% |
| 350 | CRANE CO COMMON STOCK USD1.0 | 0.063% | 70.264% |
| 351 | COACH INC COMMON STOCK USD.01 | 0.063% | 70.327% |
| 352 | NIELSEN HOLDINGS PLC COMMON STOCK EUR.07 | 0.063% | 70.390% |
| 353 | HERBALIFE LTD COMMON STOCK USD.002 | 0.063% | 70.453% |
| 354 | WESTERN REFINING INC COMMON STOCK USD.01 | 0.063% | 70.516% |
| 355 | CHURCH + DWIGHT CO INC COMMON STOCK USD1.0 | 0.063% | 70.578% |
| 356 | TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01 | 0.062% | 70.641% |
| 357 | B/E AEROSPACE INC COMMON STOCK USD.01 | 0.062% | 70.703% |
| 358 | RYDER SYSTEM INC COMMON STOCK USD.5 | 0.062% | 70.765% |
| 359 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | 0.062% | 70.827% |
| 360 | TRANSDIGM GROUP INC COMMON STOCK USD.01 | 0.062% | 70.889% |
| 361 | GRACO INC COMMON STOCK USD1.0 | 0.062% | 70.951% |
| 362 | EXELON CORP COMMON STOCK | 0.062% | 71.013% |
| 363 | AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0 | 0.061% | 71.075% |
| 364 | F5 NETWORKS INC COMMON STOCK | 0.061% | 71.136% |
| 365 | BALL CORP COMMON STOCK | 0.061% | 71.197% |
| 366 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | 0.061% | 71.258% |
| 367 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | 0.061% | 71.319% |
| 368 | NEWMARKET CORP COMMON STOCK | 0.061% | 71.379% |
| 369 | WESCO INTERNATIONAL INC COMMON STOCK USD.01 | 0.061% | 71.440% |
| 370 | DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01 | 0.060% | 71.500% |
| 371 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | 0.060% | 71.560% |
| 372 | CIT GROUP INC COMMON STOCK USD.01 | 0.059% | 71.619% |
| 373 | TRIMBLE INC COMMON STOCK | 0.059% | 71.678% |
| 374 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | 0.059% | 71.738% |
| 375 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | 0.059% | 71.797% |
| 376 | DONALDSON CO INC COMMON STOCK USD5.0 | 0.059% | 71.856% |
| 377 | JUNIPER NETWORKS INC COMMON STOCK USD.00001 | 0.059% | 71.916% |
| 378 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 0.059% | 71.975% |
| 379 | LAS VEGAS SANDS CORP COMMON STOCK USD.001 | 0.059% | 72.034% |
| 380 | COGNEX CORP COMMON STOCK USD.002 | 0.059% | 72.092% |
| 381 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | 0.059% | 72.151% |
| 382 | SIGNATURE BANK COMMON STOCK USD.01 | 0.059% | 72.210% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 383 | BED BATH + BEYOND INC COMMON STOCK USD.01 | 0.058% | 72.268% |
| 384 | LPL FINANCIAL HOLDINGS INC COMMON STOCK | 0.058% | 72.326% |
| 385 | INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125 | 0.058% | 72.384% |
| 386 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001 | 0.058% | 72.442% |
| 387 | CINTAS CORP COMMON STOCK | 0.058% | 72.499% |
| 388 | FLEX LTD COMMON STOCK | 0.058% | 72.557% |
| 389 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1 | 0.057% | 72.614% |
| 390 | COTY INC CL A COMMON STOCK USD.01 | 0.057% | 72.672% |
| 391 | WABCO HOLDINGS INC COMMON STOCK USD.01 | 0.057% | 72.729% |
| 392 | HILL ROM HOLDINGS INC COMMON STOCK | 0.057% | 72.786% |
| 393 | OLIN CORP COMMON STOCK USD1.0 | 0.057% | 72.844% |
| 394 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001 | 0.057% | 72.901% |
| 395 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | 0.057% | 72.958% |
| 396 | TERADATA CORP COMMON STOCK USD.01 | 0.057% | 73.014% |
| 397 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01 | 0.057% | 73.071% |
| 398 | BEMIS COMPANY COMMON STOCK USD.1 | 0.057% | 73.128% |
| 399 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | 0.057% | 73.184% |
| 400 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | 0.057% | 73.241% |
| 401 | DUN + BRADSTREET CORP COMMON STOCK USD.01 | 0.057% | 73.298% |
| 402 | EVERCORE PARTNERS INC CL A COMMON STOCK USD.01 | 0.056% | 73.354% |
| 403 | AUTONATION INC COMMON STOCK USD.01 | 0.056% | 73.411% |
| 404 | SIGNET JEWELERS LTD COMMON STOCK USD.18 | 0.056% | 73.467% |
| 405 | NORTHERN TRUST CORP COMMON STOCK USD1.667 | 0.056% | 73.523% |
| 406 | COMMERCE BANCSHARES INC COMMON STOCK USD5.0 | 0.056% | 73.579% |
| 407 | TERADYNE INC COMMON STOCK USD.125 | 0.056% | 73.635% |
| 408 | LEGG MASON INC COMMON STOCK USD.1 | 0.056% | 73.691% |
| 409 | LYONDELLBASELL INDU CL A COMMON STOCK EUR.04 | 0.056% | 73.747% |
| 410 | XYLEM INC COMMON STOCK | 0.056% | 73.803% |
| 411 | MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002 | 0.055% | 73.858% |
| 412 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | 0.055% | 73.913% |
| 413 | NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01 | 0.055% | 73.969% |
| 414 | VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0 | 0.055% | 74.024% |
| 415 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | 0.055% | 74.079% |
| 416 | GLOBAL PAYMENTS INC COMMON STOCK | 0.055% | 74.134% |
| 417 | CARTER S INC COMMON STOCK USD.01 | 0.055% | 74.190% |
| 418 | WGL HOLDINGS INC COMMON STOCK | 0.055% | 74.245% |
| 419 | ENSTAR GROUP LTD COMMON STOCK USD1.0 | 0.055% | 74.300% |
| 420 | FLIR SYSTEMS INC COMMON STOCK USD.01 | 0.055% | 74.355% |
| 421 | MAXIMUS INC COMMON STOCK | 0.055% | 74.409% |
| 422 | AVNET INC COMMON STOCK USD1.0 | 0.055% | 74.464% |
| 423 | NORDSTROM INC COMMON STOCK | 0.055% | 74.519% |
| 424 | TRINITY INDUSTRIES INC COMMON STOCK USD.01 | 0.055% | 74.574% |
| 425 | TRANSOCEAN LTD COMMON STOCK CHF.1 | 0.055% | 74.628% |
| 426 | SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01 | 0.055% | 74.683% |
| 427 | WYNN RESORTS LTD COMMON STOCK USD.01 | 0.054% | 74.737% |
| 428 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | 0.054% | 74.791% |
| 429 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | 0.054% | 74.846% |
| 430 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | 0.054% | 74.900% |
| 431 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | 0.054% | 74.954% |
| 432 | CERNER CORP COMMON STOCK USD.01 | 0.054% | 75.008% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 433 | EAST WEST BANCORP INC COMMON STOCK USD.001 | 0.054% | 75.062% |
| 434 | VWR CORP COMMON STOCK USD.01 | 0.054% | 75.116% |
| 435 | ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001 | 0.054% | 75.169% |
| 436 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01 | 0.054% | 75.223% |
| 437 | CARLISLE COS INC COMMON STOCK USD1.0 | 0.054% | 75.276% |
| 438 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | 0.054% | 75.330% |
| 439 | WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0 | 0.054% | 75.383% |
| 440 | CHEMOURS CO/THE COMMON STOCK | 0.054% | 75.437% |
| 441 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.053% | 75.490% |
| 442 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | 0.053% | 75.543% |
| 443 | CROWN HOLDINGS INC COMMON STOCK USD5.0 | 0.053% | 75.595% |
| 444 | RESMED INC COMMON STOCK USD.004 | 0.052% | 75.648% |
| 445 | MSCI INC COMMON STOCK USD.01 | 0.052% | 75.700% |
| 446 | ATMOS ENERGY CORP COMMON STOCK | 0.052% | 75.752% |
| 447 | JABIL CIRCUIT INC COMMON STOCK USD.001 | 0.052% | 75.805% |
| 448 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | 0.052% | 75.857% |
| 449 | QUANTA SERVICES INC COMMON STOCK USD.00001 | 0.052% | 75.909% |
| 450 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | 0.052% | 75.961% |
| 451 | MASCO CORP COMMON STOCK USD1.0 | 0.052% | 76.013% |
| 452 | TRACTOR SUPPLY COMPANY COMMON STOCK USD.008 | 0.052% | 76.065% |
| 453 | PRA HEALTH SCIENCES INC COMMON STOCK USD.01 | 0.052% | 76.117% |
| 454 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | 0.052% | 76.169% |
| 455 | CHENIERE ENERGY INC COMMON STOCK USD.003 | 0.052% | 76.221% |
| 456 | MONSTER BEVERAGE CORP COMMON STOCK | 0.052% | 76.272% |
| 457 | BWX TECHNOLOGIES INC COMMON STOCK USD.01 | 0.052% | 76.324% |
| 458 | PATTERSON COS INC COMMON STOCK USD.01 | 0.052% | 76.375% |
| 459 | CABLE ONE INC COMMON STOCK USD.01 | 0.052% | 76.427% |
| 460 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | 0.051% | 76.478% |
| 461 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | 0.051% | 76.530% |
| 462 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | 0.051% | 76.581% |
| 463 | COLUMBIA SPORTSWEAR CO COMMON STOCK | 0.051% | 76.632% |
| 464 | AUTODESK INC COMMON STOCK USD.01 | 0.051% | 76.683% |
| 465 | STAPLES INC COMMON STOCK USD.0006 | 0.051% | 76.734% |
| 466 | ONE GAS INC COMMON STOCK | 0.051% | 76.785% |
| 467 | SNAP ON INC COMMON STOCK USD1.0 | 0.051% | 76.836% |
| 468 | MEDNAX INC COMMON STOCK USD.01 | 0.051% | 76.887% |
| 469 | UGI CORP COMMON STOCK | 0.050% | 76.937% |
| 470 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | 0.050% | 76.987% |
| 471 | COHERENT INC COMMON STOCK USD.01 | 0.050% | 77.037% |
| 472 | ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1 | 0.050% | 77.087% |
| 473 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | 0.050% | 77.137% |
| 474 | BRINK S CO/THE COMMON STOCK USD1.0 | 0.050% | 77.187% |
| 475 | BERRY PLASTICS GROUP INC COMMON STOCK USD.01 | 0.050% | 77.236% |
| 476 | WATERS CORP COMMON STOCK USD.01 | 0.050% | 77.286% |
| 477 | H.B. FULLER CO. COMMON STOCK USD1.0 | 0.050% | 77.335% |
| 478 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | 0.049% | 77.385% |
| 479 | MICHAEL KORS HOLDINGS LTD COMMON STOCK | 0.049% | 77.434% |
| 480 | BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001 | 0.049% | 77.484% |
| 481 | MIDDLEBY CORP COMMON STOCK USD.01 | 0.049% | 77.533% |
| 482 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01 | 0.049% | 77.582% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 483 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | 0.049% | 77.631% |
| 484 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | 0.049% | 77.680% |
| 485 | KEYCORP COMMON STOCK USD1.0 | 0.049% | 77.729% |
| 486 | ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01 | 0.049% | 77.778% |
| 487 | BURLINGTON STORES INC COMMON STOCK USD.0001 | 0.049% | 77.827% |
| 488 | HUBBELL INC COMMON STOCK USD.01 | 0.049% | 77.875% |
| 489 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.049% | 77.924% |
| 490 | CENTERPOINT ENERGY INC COMMON STOCK USD.01 | 0.048% | 77.972% |
| 491 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | 0.048% | 78.020% |
| 492 | FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625 | 0.048% | 78.069% |
| 493 | KOHL'S CORP COMMON STOCK USD.01 | 0.048% | 78.117% |
| 494 | POOL CORP COMMON STOCK USD.001 | 0.048% | 78.165% |
| 495 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | 0.048% | 78.213% |
| 496 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | 0.048% | 78.261% |
| 497 | ANSYS INC COMMON STOCK USD.01 | 0.048% | 78.308% |
| 498 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01 | 0.048% | 78.356% |
| 499 | TE CONNECTIVITY LTD COMMON STOCK CHF.57 | 0.047% | 78.404% |
| 500 | CDW CORP/DE COMMON STOCK USD.01 | 0.047% | 78.451% |
| 501 | SILGAN HOLDINGS INC COMMON STOCK USD.01 | 0.047% | 78.498% |
| 502 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | 0.047% | 78.546% |
| 503 | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | 0.047% | 78.593% |
| 504 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | 0.047% | 78.640% |
| 505 | WABTEC CORP COMMON STOCK USD.01 | 0.047% | 78.686% |
| 506 | COLFAX CORP COMMON STOCK USD.001 | 0.047% | 78.733% |
| 507 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK | 0.047% | 78.780% |
| 508 | INVESTORS BANCORP INC COMMON STOCK USD.01 | 0.046% | 78.826% |
| 509 | AMERCO COMMON STOCK USD.25 | 0.046% | 78.872% |
| 510 | LULULEMON ATHLETICA INC COMMON STOCK USD.005 | 0.046% | 78.918% |
| 511 | MASIMO CORP COMMON STOCK USD.001 | 0.046% | 78.964% |
| 512 | TRINSEO SA COMMON STOCK USD.01 | 0.046% | 79.010% |
| 513 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | 0.046% | 79.056% |
| 514 | MORNINGSTAR INC COMMON STOCK | 0.046% | 79.102% |
| 515 | ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.046% | 79.147% |
| 516 | PACWEST BANCORP COMMON STOCK | 0.046% | 79.193% |
| 517 | SIRIUS XM HOLDINGS INC COMMON STOCK USD.001 | 0.046% | 79.238% |
| 518 | MATTEL INC COMMON STOCK USD1.0 | 0.045% | 79.284% |
| 519 | NATIONAL GENERAL HLDGS COMMON STOCK USD.01 | 0.045% | 79.329% |
| 520 | COOPER COS INC/THE COMMON STOCK USD.1 | 0.045% | 79.374% |
| 521 | ON ASSIGNMENT INC COMMON STOCK USD.01 | 0.045% | 79.419% |
| 522 | CBOE HOLDINGS INC COMMON STOCK | 0.045% | 79.464% |
| 523 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | 0.045% | 79.509% |
| 524 | PRIVATEBANCORP INC COMMON STOCK | 0.045% | 79.554% |
| 525 | WENDY S CO/THE COMMON STOCK USD.1 | 0.045% | 79.599% |
| 526 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | 0.045% | 79.643% |
| 527 | ZIONS BANCORPORATION COMMON STOCK | 0.045% | 79.688% |
| 528 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | 0.045% | 79.732% |
| 529 | COMMSCOPE HOLDING CO INC COMMON STOCK USD.01 | 0.045% | 79.777% |
| 530 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | 0.044% | 79.821% |
| 531 | CREDIT ACCEPTANCE CORP COMMON STOCK USD.01 | 0.044% | 79.866% |
| 532 | DELUXE CORP COMMON STOCK USD1.0 | 0.044% | 79.910% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 533 | DST SYSTEMS INC COMMON STOCK USD.01 | 0.044% | 79.954% |
| 534 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001 | 0.044% | 79.999% |
| 535 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | 0.044% | 80.043% |
| 536 | TD AMERITRADE HOLDING CORP COMMON STOCK USD.01 | 0.044% | 80.086% |
| 537 | IDEX CORP COMMON STOCK USD.01 | 0.044% | 80.130% |
| 538 | TRANSUNION COMMON STOCK USD.01 | 0.044% | 80.174% |
| 539 | SEI INVESTMENTS COMPANY COMMON STOCK USD.01 | 0.044% | 80.218% |
| 540 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | 0.044% | 80.261% |
| 541 | ARAMARK COMMON STOCK USD.01 | 0.043% | 80.305% |
| 542 | ILLUMINA INC COMMON STOCK USD.01 | 0.043% | 80.348% |
| 543 | SKECHERS USA INC CL A COMMON STOCK USD.001 | 0.043% | 80.391% |
| 544 | CIENA CORP COMMON STOCK USD.01 | 0.043% | 80.434% |
| 545 | NABORS INDUSTRIES LTD COMMON STOCK USD.001 | 0.043% | 80.476% |
| 546 | GENTEX CORP COMMON STOCK USD.06 | 0.043% | 80.519% |
| 547 | HOME BANCSHARES INC COMMON STOCK USD.01 | 0.042% | 80.561% |
| 548 | CORELOGIC INC COMMON STOCK USD1.0 | 0.042% | 80.604% |
| 549 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | 0.042% | 80.646% |
| 550 | BANKUNITED INC COMMON STOCK USD.01 | 0.042% | 80.688% |
| 551 | FNB CORP COMMON STOCK USD.01 | 0.042% | 80.730% |
| 552 | FLOWSERVE CORP COMMON STOCK USD1.25 | 0.042% | 80.772% |
| 553 | BGC PARTNERS INC CL A COMMON STOCK USD.01 | 0.042% | 80.814% |
| 554 | FMC CORP COMMON STOCK USD.1 | 0.042% | 80.855% |
| 555 | ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456 | 0.042% | 80.897% |
| 556 | DYCOM INDUSTRIES INC COMMON STOCK USD.333 | 0.041% | 80.938% |
| 557 | CABELA S INC COMMON STOCK USD.01 | 0.041% | 80.979% |
| 558 | LOGMEIN INC COMMON STOCK USD.01 | 0.041% | 81.021% |
| 559 | VALSPAR CORP/THE COMMON STOCK USD.5 | 0.041% | 81.062% |
| 560 | WOODWARD INC COMMON STOCK USD.00292 | 0.041% | 81.103% |
| 561 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | 0.041% | 81.144% |
| 562 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | 0.041% | 81.185% |
| 563 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | 0.041% | 81.226% |
| 564 | TELEFLEX INC COMMON STOCK USD1.0 | 0.041% | 81.266% |
| 565 | HELMERICH + PAYNE COMMON STOCK USD.1 | 0.041% | 81.307% |
| 566 | PERKINELMER INC COMMON STOCK USD1.0 | 0.041% | 81.348% |
| 567 | BANK OF HAWAII CORP COMMON STOCK USD.01 | 0.040% | 81.388% |
| 568 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | 0.040% | 81.429% |
| 569 | INTERDIGITAL INC COMMON STOCK USD.01 | 0.040% | 81.469% |
| 570 | CST BRANDS INC COMMON STOCK USD.01 | 0.040% | 81.509% |
| 571 | BRUKER CORP COMMON STOCK USD.01 | 0.040% | 81.549% |
| 572 | CLEAN HARBORS INC COMMON STOCK USD.01 | 0.040% | 81.590% |
| 573 | RALPH LAUREN CORP COMMON STOCK USD.01 | 0.040% | 81.630% |
| 574 | TESLA INC COMMON STOCK USD.001 | 0.040% | 81.670% |
| 575 | SPIRE INC COMMON STOCK USD1.0 | 0.040% | 81.710% |
| 576 | CSRA INC COMMON STOCK USD.001 | 0.040% | 81.750% |
| 577 | WINTRUST FINANCIAL CORP COMMON STOCK | 0.040% | 81.790% |
| 578 | NUVASIVE INC COMMON STOCK USD.001 | 0.040% | 81.830% |
| 579 | VOYA FINANCIAL INC COMMON STOCK USD.01 | 0.040% | 81.870% |
| 580 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | 0.040% | 81.910% |
| 581 | KEMPER CORP COMMON STOCK USD.1 | 0.040% | 81.950% |
| 582 | NORFOLK SOUTHERN CORP COMMON STOCK USD1.0 | 0.040% | 81.990% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 583 | CHEMED CORP COMMON STOCK USD1.0 | 0.040% | 82.030% |
| 584 | FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0 | 0.040% | 82.069% |
| 585 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | 0.040% | 82.109% |
| 586 | LANDSTAR SYSTEM INC COMMON STOCK USD.01 | 0.039% | 82.148% |
| 587 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | 0.039% | 82.188% |
| 588 | POPULAR INC COMMON STOCK USD.01 | 0.039% | 82.227% |
| 589 | CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01 | 0.039% | 82.267% |
| 590 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | 0.039% | 82.306% |
| 591 | SERVICENOW INC COMMON STOCK USD.001 | 0.039% | 82.345% |
| 592 | WEX INC COMMON STOCK USD.01 | 0.039% | 82.384% |
| 593 | KBR INC COMMON STOCK USD.001 | 0.039% | 82.423% |
| 594 | OCEANEERING INTL INC COMMON STOCK USD.25 | 0.039% | 82.462% |
| 595 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.039% | 82.500% |
| 596 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | 0.039% | 82.539% |
| 597 | HEICO CORP CLASS A COMMON STOCK USD.01 | 0.039% | 82.578% |
| 598 | FAIR ISAAC CORP COMMON STOCK USD.01 | 0.039% | 82.617% |
| 599 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | 0.039% | 82.655% |
| 600 | MERCURY GENERAL CORP COMMON STOCK | 0.039% | 82.694% |
| 601 | ROLLINS INC COMMON STOCK USD1.0 | 0.038% | 82.732% |
| 602 | TEREX CORP COMMON STOCK USD.01 | 0.038% | 82.771% |
| 603 | JANUS CAPITAL GROUP INC COMMON STOCK USD.01 | 0.038% | 82.809% |
| 604 | SBA COMMUNICATIONS CORP REIT USD.01 | 0.038% | 82.847% |
| 605 | MOLSON COORS BREWING CO B COMMON STOCK USD.01 | 0.038% | 82.886% |
| 606 | REGAL БЕЛОIT CORP COMMON STOCK USD.01 | 0.038% | 82.924% |
| 607 | POST HOLDINGS INC COMMON STOCK USD.01 | 0.038% | 82.962% |
| 608 | MINERALS TECHNOLOGIES INC COMMON STOCK USD. 1 | 0.038% | 82.999% |
| 609 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | 0.038% | 83.037% |
| 610 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01 | 0.038% | 83.075% |
| 611 | ESSENT GROUP LTD COMMON STOCK USD.015 | 0.038% | 83.113% |
| 612 | FEDERATED INVESTORS INC CL B COMMON STOCK | 0.037% | 83.150% |
| 613 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | 0.037% | 83.187% |
| 614 | SERVICEMASTER GLOBAL HOLDING COMMON STOCK USD.01 | 0.037% | 83.225% |
| 615 | HANCOCK HOLDING CO COMMON STOCK USD3.33 | 0.037% | 83.262% |
| 616 | TCF FINANCIAL CORP COMMON STOCK USD.01 | 0.037% | 83.299% |
| 617 | CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01 | 0.037% | 83.336% |
| 618 | AIRCASTLE LTD COMMON STOCK USD.01 | 0.037% | 83.373% |
| 619 | SYNNEX CORP COMMON STOCK USD.001 | 0.037% | 83.410% |
| 620 | HRG GROUP INC COMMON STOCK USD.01 | 0.037% | 83.447% |
| 621 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | 0.037% | 83.484% |
| 622 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | 0.036% | 83.520% |
| 623 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | 0.036% | 83.556% |
| 624 | BALCHEM CORP COMMON STOCK USD.0667 | 0.036% | 83.593% |
| 625 | PROASSURANCE CORP COMMON STOCK USD.01 | 0.036% | 83.629% |
| 626 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | 0.036% | 83.665% |
| 627 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | 0.036% | 83.701% |
| 628 | UBIQUITI NETWORKS INC COMMON STOCK USD.001 | 0.036% | 83.738% |
| 629 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | 0.036% | 83.774% |
| 630 | HANESBRANDS INC COMMON STOCK USD.01 | 0.036% | 83.810% |
| 631 | PTC INC COMMON STOCK USD.01 | 0.036% | 83.846% |
| 632 | AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01 | 0.036% | 83.881% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 633 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 0.036% | 83.917% |
| 634 | UMPQUA HOLDINGS CORP COMMON STOCK | 0.036% | 83.953% |
| 635 | INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1 | 0.036% | 83.989% |
| 636 | FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01 | 0.036% | 84.025% |
| 637 | ALLEGION PLC COMMON STOCK USD.01 | 0.036% | 84.061% |
| 638 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01 | 0.036% | 84.096% |
| 639 | AMDOCS LTD COMMON STOCK GBP.0001 | 0.036% | 84.132% |
| 640 | NOW INC COMMON STOCK USD.01 | 0.035% | 84.167% |
| 641 | HOWARD HUGHES CORP/THE COMMON STOCK | 0.035% | 84.203% |
| 642 | MASTEC INC COMMON STOCK USD.1 | 0.035% | 84.238% |
| 643 | ASSOCIATED BANC CORP COMMON STOCK USD.01 | 0.035% | 84.273% |
| 644 | STERLING BANCORP/DE COMMON STOCK USD.01 | 0.035% | 84.308% |
| 645 | WHITEWAVE FOODS CO COMMON STOCK USD.01 | 0.035% | 84.344% |
| 646 | TRI POINTE GROUP INC COMMON STOCK USD.01 | 0.035% | 84.379% |
| 647 | MEREDITH CORP COMMON STOCK USD1.0 | 0.035% | 84.414% |
| 648 | STERIS PLC COMMON STOCK | 0.035% | 84.448% |
| 649 | CATALENT INC COMMON STOCK USD.01 | 0.035% | 84.483% |
| 650 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | 0.035% | 84.518% |
| 651 | GARTNER INC COMMON STOCK USD.0005 | 0.035% | 84.553% |
| 652 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | 0.035% | 84.588% |
| 653 | ENERGIZER HOLDINGS INC COMMON STOCK | 0.035% | 84.622% |
| 654 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | 0.034% | 84.657% |
| 655 | ABM INDUSTRIES INC COMMON STOCK USD.01 | 0.034% | 84.691% |
| 656 | PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01 | 0.034% | 84.726% |
| 657 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | 0.034% | 84.760% |
| 658 | ANALOG DEVICES INC COMMON STOCK USD.167 | 0.034% | 84.794% |
| 659 | WORTHINGTON INDUSTRIES COMMON STOCK | 0.034% | 84.829% |
| 660 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | 0.034% | 84.863% |
| 661 | MB FINANCIAL INC COMMON STOCK USD.01 | 0.034% | 84.897% |
| 662 | MANHATTAN ASSOCIATES INC COMMON STOCK USD.01 | 0.034% | 84.931% |
| 663 | CEB INC COMMON STOCK USD.01 | 0.034% | 84.965% |
| 664 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | 0.034% | 84.998% |
| 665 | PEGASYSTEMS INC COMMON STOCK USD.01 | 0.034% | 85.032% |
| 666 | FINISAR CORPORATION COMMON STOCK USD.001 | 0.034% | 85.066% |
| 667 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.034% | 85.099% |
| 668 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | 0.034% | 85.133% |
| 669 | USG CORP COMMON STOCK USD.1 | 0.033% | 85.166% |
| 670 | VIASAT INC COMMON STOCK USD.0001 | 0.033% | 85.200% |
| 671 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | 0.033% | 85.233% |
| 672 | ACI WORLDWIDE INC COMMON STOCK USD.005 | 0.033% | 85.267% |
| 673 | MURPHY USA INC COMMON STOCK | 0.033% | 85.300% |
| 674 | MKS INSTRUMENTS INC COMMON STOCK | 0.033% | 85.333% |
| 675 | EW SCRIPPS CO/THE A COMMON STOCK USD.01 | 0.033% | 85.366% |
| 676 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | 0.033% | 85.400% |
| 677 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | 0.033% | 85.433% |
| 678 | VERISIGN INC COMMON STOCK USD.001 | 0.033% | 85.466% |
| 679 | IBERIABANK CORP COMMON STOCK USD1.0 | 0.033% | 85.499% |
| 680 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | 0.033% | 85.531% |
| 681 | CARDTRONICS PLC A COMMON STOCK | 0.033% | 85.564% |
| 682 | AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0 | 0.033% | 85.597% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 683 | FREEPORT MCMORAN INC COMMON STOCK USD.1 | 0.033% | 85.629% |
| 684 | MRC GLOBAL INC COMMON STOCK USD.01 | 0.033% | 85.662% |
| 685 | TIMKEN CO COMMON STOCK | 0.033% | 85.694% |
| 686 | SABRE CORP COMMON STOCK USD.01 | 0.033% | 85.727% |
| 687 | KLX INC COMMON STOCK USD.01 | 0.032% | 85.759% |
| 688 | ENERSYS COMMON STOCK USD.01 | 0.032% | 85.792% |
| 689 | MYLAN NV COMMON STOCK EUR.01 | 0.032% | 85.824% |
| 690 | BARNES GROUP INC COMMON STOCK USD.01 | 0.032% | 85.856% |
| 691 | AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125 | 0.032% | 85.888% |
| 692 | AMKOR TECHNOLOGY INC COMMON STOCK USD.001 | 0.032% | 85.920% |
| 693 | WR GRACE + CO COMMON STOCK USD.01 | 0.032% | 85.952% |
| 694 | DRIL QUIP INC COMMON STOCK USD.01 | 0.032% | 85.984% |
| 695 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | 0.032% | 86.017% |
| 696 | BIO TECHNE CORP COMMON STOCK USD.01 | 0.032% | 86.049% |
| 697 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | 0.032% | 86.080% |
| 698 | J2 GLOBAL INC COMMON STOCK USD.01 | 0.032% | 86.112% |
| 699 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | 0.032% | 86.144% |
| 700 | L BRANDS INC COMMON STOCK USD.5 | 0.032% | 86.176% |
| 701 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | 0.032% | 86.208% |
| 702 | FIRST DATA CORP CLASS A COMMON STOCK USD.01 | 0.032% | 86.239% |
| 703 | ENVISION HEALTHCARE CORP COMMON STOCK | 0.032% | 86.271% |
| 704 | KENNAMETAL INC COMMON STOCK USD1.25 | 0.032% | 86.303% |
| 705 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | 0.032% | 86.334% |
| 706 | AVON PRODUCTS INC COMMON STOCK USD.25 | 0.031% | 86.366% |
| 707 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | 0.031% | 86.397% |
| 708 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | 0.031% | 86.428% |
| 709 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | 0.031% | 86.459% |
| 710 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | 0.031% | 86.490% |
| 711 | MOOG INC CLASS A COMMON STOCK USD1.0 | 0.031% | 86.522% |
| 712 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | 0.031% | 86.553% |
| 713 | ROYAL GOLD INC COMMON STOCK USD.01 | 0.031% | 86.584% |
| 714 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | 0.031% | 86.614% |
| 715 | CHILDREN S PLACE INC/THE COMMON STOCK USD.1 | 0.031% | 86.645% |
| 716 | VULCAN MATERIALS CO COMMON STOCK USD1.0 | 0.031% | 86.676% |
| 717 | TENNECO INC COMMON STOCK USD.01 | 0.031% | 86.706% |
| 718 | SYMANTEC CORP COMMON STOCK USD.01 | 0.031% | 86.737% |
| 719 | CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01 | 0.031% | 86.768% |
| 720 | ENSCO PLC CL A COMMON STOCK USD.1 | 0.031% | 86.798% |
| 721 | HEICO CORP COMMON STOCK USD.01 | 0.030% | 86.828% |
| 722 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | 0.030% | 86.859% |
| 723 | TECH DATA CORP COMMON STOCK USD.0015 | 0.030% | 86.889% |
| 724 | ECHOSTAR CORP A COMMON STOCK USD.001 | 0.030% | 86.920% |
| 725 | REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001 | 0.030% | 86.950% |
| 726 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | 0.030% | 86.980% |
| 727 | HOPE BANCORP INC COMMON STOCK USD.001 | 0.030% | 87.010% |
| 728 | VERIFONE SYSTEMS INC COMMON STOCK USD.01 | 0.030% | 87.041% |
| 729 | BLACKBAUD INC COMMON STOCK USD.001 | 0.030% | 87.071% |
| 730 | TRINET GROUP INC COMMON STOCK USD.000025 | 0.030% | 87.101% |
| 731 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | 0.030% | 87.131% |
| 732 | MDC HOLDINGS INC COMMON STOCK USD.01 | 0.030% | 87.161% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 733 | GLACIER BANCORP INC COMMON STOCK USD.01 | 0.030% | 87.191% |
| 734 | PRICESMART INC COMMON STOCK USD.0001 | 0.030% | 87.220% |
| 735 | BUFFALO WILD WINGS INC COMMON STOCK | 0.030% | 87.250% |
| 736 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | 0.030% | 87.280% |
| 737 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | 0.030% | 87.309% |
| 738 | EPAM SYSTEMS INC COMMON STOCK USD.001 | 0.030% | 87.339% |
| 739 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | 0.029% | 87.368% |
| 740 | ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0 | 0.029% | 87.398% |
| 741 | ACUITY BRANDS INC COMMON STOCK USD.01 | 0.029% | 87.427% |
| 742 | TIVO CORP COMMON STOCK USD.001 | 0.029% | 87.456% |
| 743 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | 0.029% | 87.485% |
| 744 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | 0.029% | 87.514% |
| 745 | WELBILT INC COMMON STOCK USD.01 | 0.029% | 87.543% |
| 746 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | 0.029% | 87.572% |
| 747 | HELEN OF TROY LTD COMMON STOCK USD.1 | 0.029% | 87.601% |
| 748 | JACK IN THE BOX INC COMMON STOCK USD.01 | 0.029% | 87.630% |
| 749 | GENPACT LTD COMMON STOCK USD.01 | 0.029% | 87.659% |
| 750 | VISTEON CORP COMMON STOCK | 0.029% | 87.687% |
| 751 | WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001 | 0.029% | 87.716% |
| 752 | ZYNGA INC CL A COMMON STOCK USD.00000625 | 0.029% | 87.745% |
| 753 | DIGITALGLOBE INC COMMON STOCK USD.001 | 0.029% | 87.774% |
| 754 | AMERICAN STATES WATER CO COMMON STOCK | 0.029% | 87.802% |
| 755 | SOUTH STATE CORP COMMON STOCK USD2.5 | 0.029% | 87.831% |
| 756 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | 0.029% | 87.859% |
| 757 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | 0.029% | 87.888% |
| 758 | INSPERITY INC COMMON STOCK USD.01 | 0.028% | 87.916% |
| 759 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | 0.028% | 87.945% |
| 760 | CVB FINANCIAL CORP COMMON STOCK | 0.028% | 87.973% |
| 761 | PATTERN ENERGY GROUP INC COMMON STOCK USD.01 | 0.028% | 88.001% |
| 762 | KNIGHT TRANSPORTATION INC COMMON STOCK USD.01 | 0.028% | 88.029% |
| 763 | ROWAN COMPANIES PLC A COMMON STOCK USD.125 | 0.028% | 88.058% |
| 764 | INGEVITY CORP COMMON STOCK USD.01 | 0.028% | 88.086% |
| 765 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | 0.028% | 88.113% |
| 766 | NEW YORK TIMES CO A COMMON STOCK USD.1 | 0.028% | 88.141% |
| 767 | LITHIA MOTORS INC CL A COMMON STOCK | 0.028% | 88.169% |
| 768 | MSA SAFETY INC COMMON STOCK | 0.028% | 88.197% |
| 769 | HILLENBRAND INC COMMON STOCK | 0.028% | 88.224% |
| 770 | FTI CONSULTING INC COMMON STOCK USD.01 | 0.028% | 88.252% |
| 771 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.027% | 88.279% |
| 772 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | 0.027% | 88.307% |
| 773 | AMC NETWORKS INC A COMMON STOCK | 0.027% | 88.334% |
| 774 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | 0.027% | 88.362% |
| 775 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | 0.027% | 88.389% |
| 776 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | 0.027% | 88.416% |
| 777 | CIMPRESS NV COMMON STOCK USD.001 | 0.027% | 88.443% |
| 778 | BIOVERATIV INC COMMON STOCK USD.001 | 0.027% | 88.470% |
| 779 | TIME INC COMMON STOCK USD.01 | 0.027% | 88.497% |
| 780 | JOY GLOBAL INC COMMON STOCK USD1.0 | 0.027% | 88.524% |
| 781 | MERITAGE HOMES CORP COMMON STOCK USD.01 | 0.027% | 88.551% |
| 782 | IAC/INTERACTIVECORP COMMON STOCK USD.001 | 0.027% | 88.577% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 783 | NEWELL BRANDS INC COMMON STOCK USD1.0 | 0.026% | 88.604% |
| 784 | ALEXANDER + BALDWIN INC COMMON STOCK | 0.026% | 88.630% |
| 785 | COHEN + STEERS INC COMMON STOCK USD.01 | 0.026% | 88.657% |
| 786 | REXNORD CORP COMMON STOCK USD.01 | 0.026% | 88.683% |
| 787 | DANA INC COMMON STOCK USD.01 | 0.026% | 88.709% |
| 788 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | 0.026% | 88.735% |
| 789 | AARON S INC COMMON STOCK USD.5 | 0.026% | 88.762% |
| 790 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.026% | 88.788% |
| 791 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | 0.026% | 88.814% |
| 792 | FIRSTCASH INC COMMON STOCK USD.01 | 0.026% | 88.840% |
| 793 | MICHAELS COS INC/THE COMMON STOCK USD.06775 | 0.026% | 88.866% |
| 794 | HNI CORP COMMON STOCK USD1.0 | 0.026% | 88.892% |
| 795 | PAPA JOHN S INTL INC COMMON STOCK USD.01 | 0.026% | 88.918% |
| 796 | MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01 | 0.026% | 88.944% |
| 797 | ENTEGRIS INC COMMON STOCK USD.01 | 0.026% | 88.970% |
| 798 | TRUSTMARK CORP COMMON STOCK | 0.026% | 88.996% |
| 799 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | 0.026% | 89.022% |
| 800 | INTEGRATED DEVICE TECH INC COMMON STOCK USD.001 | 0.026% | 89.048% |
| 801 | OLD NATIONAL BANCORP COMMON STOCK | 0.026% | 89.074% |
| 802 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | 0.026% | 89.100% |
| 803 | VALLEY NATIONAL BANCORP COMMON STOCK | 0.026% | 89.125% |
| 804 | ASTORIA FINANCIAL CORP COMMON STOCK USD.01 | 0.026% | 89.151% |
| 805 | VERINT SYSTEMS INC COMMON STOCK USD.001 | 0.026% | 89.177% |
| 806 | STEPAN CO COMMON STOCK USD1.0 | 0.026% | 89.202% |
| 807 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.026% | 89.228% |
| 808 | LANCASTER COLONY CORP COMMON STOCK | 0.025% | 89.253% |
| 809 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | 0.025% | 89.279% |
| 810 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | 0.025% | 89.304% |
| 811 | RLI CORP COMMON STOCK USD1.0 | 0.025% | 89.329% |
| 812 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | 0.025% | 89.355% |
| 813 | REALPAGE INC COMMON STOCK USD.001 | 0.025% | 89.380% |
| 814 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | 0.025% | 89.405% |
| 815 | LCI INDUSTRIES COMMON STOCK USD.01 | 0.025% | 89.430% |
| 816 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | 0.025% | 89.455% |
| 817 | KAMAN CORP COMMON STOCK USD1.0 | 0.025% | 89.480% |
| 818 | ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0 | 0.025% | 89.505% |
| 819 | VONAGE HOLDINGS CORP COMMON STOCK USD.001 | 0.025% | 89.529% |
| 820 | CHEMTURA CORP COMMON STOCK USD.01 | 0.025% | 89.554% |
| 821 | OWENS + MINOR INC COMMON STOCK USD2.0 | 0.025% | 89.579% |
| 822 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | 0.025% | 89.603% |
| 823 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.024% | 89.628% |
| 824 | OFFICE DEPOT INC COMMON STOCK USD.01 | 0.024% | 89.652% |
| 825 | PINNACLE FOODS INC COMMON STOCK USD.01 | 0.024% | 89.676% |
| 826 | TOWNE BANK COMMON STOCK USD1.667 | 0.024% | 89.701% |
| 827 | BANCORPSOUTH INC COMMON STOCK USD2.5 | 0.024% | 89.725% |
| 828 | CHICO S FAS INC COMMON STOCK USD.01 | 0.024% | 89.749% |
| 829 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | 0.024% | 89.773% |
| 830 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01 | 0.024% | 89.797% |
| 831 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | 0.024% | 89.820% |
| 832 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | 0.024% | 89.844% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 833 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.024% | 89.868% |
| 834 | NEWS CORP CLASS A COMMON STOCK USD.01 | 0.024% | 89.891% |
| 835 | UNIFIRST CORP/MA COMMON STOCK USD.1 | 0.023% | 89.915% |
| 836 | MCDERMOTT INTL INC COMMON STOCK USD1.0 | 0.023% | 89.938% |
| 837 | HERMAN MILLER INC COMMON STOCK USD.2 | 0.023% | 89.962% |
| 838 | COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0 | 0.023% | 89.985% |
| 839 | KATE SPADE + CO COMMON STOCK USD1.0 | 0.023% | 90.008% |
| 840 | ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01 | 0.023% | 90.031% |
| 841 | ABIOMED INC COMMON STOCK USD.01 | 0.023% | 90.055% |
| 842 | MGM RESORTS INTERNATIONAL COMMON STOCK USD.01 | 0.023% | 90.078% |
| 843 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | 0.023% | 90.101% |
| 844 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | 0.023% | 90.124% |
| 845 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | 0.023% | 90.146% |
| 846 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | 0.023% | 90.169% |
| 847 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | 0.023% | 90.192% |
| 848 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | 0.023% | 90.215% |
| 849 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | 0.023% | 90.238% |
| 850 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | 0.023% | 90.260% |
| 851 | WEST CORP COMMON STOCK USD.001 | 0.023% | 90.283% |
| 852 | PLANTRONICS INC COMMON STOCK USD.01 | 0.022% | 90.305% |
| 853 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | 0.022% | 90.328% |
| 854 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | 0.022% | 90.350% |
| 855 | H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01 | 0.022% | 90.373% |
| 856 | ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.022% | 90.395% |
| 857 | COPA HOLDINGS SA CLASS A COMMON STOCK | 0.022% | 90.417% |
| 858 | ITRON INC COMMON STOCK | 0.022% | 90.440% |
| 859 | ERIE INDEMNITY COMPANY CL A COMMON STOCK | 0.022% | 90.462% |
| 860 | RBC BEARINGS INC COMMON STOCK USD.01 | 0.022% | 90.484% |
| 861 | LENDINGCLUB CORP COMMON STOCK USD.01 | 0.022% | 90.506% |
| 862 | PALO ALTO NETWORKS INC COMMON STOCK USD.0001 | 0.022% | 90.528% |
| 863 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | 0.022% | 90.550% |
| 864 | GLOBUS MEDICAL INC A COMMON STOCK USD.001 | 0.022% | 90.572% |
| 865 | PRA GROUP INC COMMON STOCK USD.01 | 0.022% | 90.594% |
| 866 | BRADY CORPORATION CL A COMMON STOCK USD.01 | 0.022% | 90.616% |
| 867 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001 | 0.022% | 90.638% |
| 868 | SPLUNK INC COMMON STOCK USD.001 | 0.022% | 90.659% |
| 869 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001 | 0.022% | 90.681% |
| 870 | SNYDERS LANCE INC COMMON STOCK USD.833 | 0.022% | 90.702% |
| 871 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | 0.021% | 90.724% |
| 872 | RENASANT CORP COMMON STOCK USD5.0 | 0.021% | 90.745% |
| 873 | SEATTLE GENETICS INC COMMON STOCK USD.001 | 0.021% | 90.767% |
| 874 | DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01 | 0.021% | 90.788% |
| 875 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | 0.021% | 90.809% |
| 876 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | 0.021% | 90.830% |
| 877 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.021% | 90.852% |
| 878 | MOSAIC CO/THE COMMON STOCK USD.01 | 0.021% | 90.873% |
| 879 | WORKDAY INC CLASS A COMMON STOCK USD.001 | 0.021% | 90.894% |
| 880 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK | 0.021% | 90.915% |
| 881 | GREIF INC CL A COMMON STOCK | 0.021% | 90.936% |
| 882 | DILLARDS INC CL A COMMON STOCK | 0.021% | 90.957% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 883 | GRANITE CONSTRUCTION INC COMMON STOCK USD.01 | 0.021% | 90.979% |
| 884 | ATHENAHEALTH INC COMMON STOCK USD.01 | 0.021% | 91.000% |
| 885 | JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001 | 0.021% | 91.020% |
| 886 | BRINKER INTERNATIONAL INC COMMON STOCK USD.1 | 0.021% | 91.041% |
| 887 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | 0.021% | 91.062% |
| 888 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | 0.021% | 91.083% |
| 889 | EXPONENT INC COMMON STOCK USD.001 | 0.021% | 91.104% |
| 890 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | 0.021% | 91.125% |
| 891 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.021% | 91.146% |
| 892 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | 0.021% | 91.166% |
| 893 | WEBMD HEALTH CORP COMMON STOCK USD.01 | 0.021% | 91.187% |
| 894 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 0.021% | 91.208% |
| 895 | PERRIGO CO PLC COMMON STOCK EUR.001 | 0.021% | 91.228% |
| 896 | NAVISTAR INTERNATIONAL CORP COMMON STOCK USD.1 | 0.021% | 91.249% |
| 897 | OM ASSET MANAGEMENT PLC COMMON STOCK USD.001 | 0.021% | 91.270% |
| 898 | FIRST FINANCIAL BANCORP COMMON STOCK | 0.021% | 91.290% |
| 899 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | 0.021% | 91.311% |
| 900 | MUELLER INDUSTRIES INC COMMON STOCK USD.01 | 0.020% | 91.331% |
| 901 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | 0.020% | 91.352% |
| 902 | TUTOR PERINI CORP COMMON STOCK USD1.0 | 0.020% | 91.372% |
| 903 | AZZ INC COMMON STOCK USD1.0 | 0.020% | 91.392% |
| 904 | TRIBUNE MEDIA CO A COMMON STOCK | 0.020% | 91.413% |
| 905 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | 0.020% | 91.433% |
| 906 | WADDELL + REED FINANCIAL A COMMON STOCK USD.01 | 0.020% | 91.453% |
| 907 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0 | 0.020% | 91.473% |
| 908 | ELECTRONICS FOR IMAGING COMMON STOCK USD.01 | 0.020% | 91.493% |
| 909 | DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01 | 0.020% | 91.513% |
| 910 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.020% | 91.533% |
| 911 | LIBERTY VENTURES SER A TRACKING STK USD.01 | 0.020% | 91.553% |
| 912 | B+G FOODS INC COMMON STOCK USD.01 | 0.020% | 91.573% |
| 913 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | 0.020% | 91.593% |
| 914 | INNOSPEC INC COMMON STOCK USD.01 | 0.020% | 91.613% |
| 915 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV | 0.020% | 91.633% |
| 916 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | 0.020% | 91.653% |
| 917 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | 0.020% | 91.673% |
| 918 | MAIDEN HOLDINGS LTD COMMON STOCK USD.01 | 0.020% | 91.693% |
| 919 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | 0.020% | 91.713% |
| 920 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | 0.020% | 91.733% |
| 921 | ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01 | 0.020% | 91.752% |
| 922 | ACXIOM CORP COMMON STOCK USD.1 | 0.020% | 91.772% |
| 923 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | 0.020% | 91.792% |
| 924 | BROWN FORMAN CORP CLASS A COMMON STOCK USD.15 | 0.020% | 91.812% |
| 925 | FIREEYE INC COMMON STOCK USD.0001 | 0.020% | 91.831% |
| 926 | NETGEAR INC COMMON STOCK USD.001 | 0.020% | 91.851% |
| 927 | WESBANCO INC COMMON STOCK USD2.0833 | 0.020% | 91.871% |
| 928 | N B T BANCORP INC COMMON STOCK USD.01 | 0.020% | 91.890% |
| 929 | SWIFT TRANSPORTATION CO COMMON STOCK USD.001 | 0.020% | 91.910% |
| 930 | ALKERMES PLC COMMON STOCK USD.01 | 0.019% | 91.929% |
| 931 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.019% | 91.949% |
| 932 | AKORN INC COMMON STOCK | 0.019% | 91.968% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 933 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | 0.019% | 91.987% |
| 934 | SCHOLASTIC CORP COMMON STOCK USD.01 | 0.019% | 92.007% |
| 935 | NOBLE CORP PLC COMMON STOCK USD.01 | 0.019% | 92.026% |
| 936 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | 0.019% | 92.046% |
| 937 | ALERE INC COMMON STOCK USD.001 | 0.019% | 92.065% |
| 938 | ICU MEDICAL INC COMMON STOCK USD.1 | 0.019% | 92.084% |
| 939 | HEALTHCARE SERVICES GROUP COMMON STOCK USD.01 | 0.019% | 92.103% |
| 940 | BANNER CORPORATION COMMON STOCK USD.01 | 0.019% | 92.122% |
| 941 | NRG YIELD INC CLASS C COMMON STOCK | 0.019% | 92.141% |
| 942 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | 0.019% | 92.161% |
| 943 | EAGLE BANCORP INC COMMON STOCK USD.01 | 0.019% | 92.180% |
| 944 | BNC BANCORP COMMON STOCK | 0.019% | 92.199% |
| 945 | POLYONE CORPORATION COMMON STOCK USD.01 | 0.019% | 92.218% |
| 946 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | 0.019% | 92.237% |
| 947 | BROOKS AUTOMATION INC COMMON STOCK USD.01 | 0.019% | 92.256% |
| 948 | NUTRISYSTEM INC COMMON STOCK USD.001 | 0.019% | 92.275% |
| 949 | CAPITAL BANK FINANCIAL CL A COMMON STOCK | 0.019% | 92.294% |
| 950 | CONDUENT INC COMMON STOCK USD.01 | 0.019% | 92.313% |
| 951 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | 0.019% | 92.332% |
| 952 | MALLINCKRODT PLC COMMON STOCK USD.2 | 0.019% | 92.350% |
| 953 | KCG HOLDINGS INC CL A COMMON STOCK USD.01 | 0.019% | 92.369% |
| 954 | WEIS MARKETS INC COMMON STOCK | 0.019% | 92.388% |
| 955 | FIRST MERCHANTS CORP COMMON STOCK | 0.019% | 92.407% |
| 956 | ADIENT PLC COMMON STOCK USD.001 | 0.019% | 92.425% |
| 957 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | 0.019% | 92.444% |
| 958 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | 0.019% | 92.462% |
| 959 | INTER PARFUMS INC COMMON STOCK USD.001 | 0.019% | 92.481% |
| 960 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001 | 0.018% | 92.499% |
| 961 | HUB GROUP INC CL A COMMON STOCK USD.01 | 0.018% | 92.518% |
| 962 | SPX FLOW INC COMMON STOCK USD.01 | 0.018% | 92.536% |
| 963 | WABASH NATIONAL CORP COMMON STOCK USD.01 | 0.018% | 92.554% |
| 964 | XPERI CORP COMMON STOCK USD.001 | 0.018% | 92.572% |
| 965 | HMS HOLDINGS CORP COMMON STOCK USD.01 | 0.018% | 92.591% |
| 966 | OPKO HEALTH INC COMMON STOCK USD.01 | 0.018% | 92.609% |
| 967 | HEALTHQUITY INC COMMON STOCK USD.0001 | 0.018% | 92.627% |
| 968 | US BANCORP COMMON STOCK USD.01 | 0.018% | 92.645% |
| 969 | TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01 | 0.018% | 92.663% |
| 970 | BIG LOTS INC COMMON STOCK USD.01 | 0.018% | 92.681% |
| 971 | TWITTER INC COMMON STOCK USD.000005 | 0.018% | 92.699% |
| 972 | FINANCIAL ENGINES INC COMMON STOCK USD.0001 | 0.018% | 92.717% |
| 973 | INTERFACE INC COMMON STOCK USD.1 | 0.018% | 92.735% |
| 974 | FERRO CORP COMMON STOCK USD1.0 | 0.018% | 92.753% |
| 975 | ACCO BRANDS CORP COMMON STOCK USD.01 | 0.018% | 92.770% |
| 976 | SJW GROUP COMMON STOCK USD.001 | 0.018% | 92.788% |
| 977 | SHUTTERFLY INC COMMON STOCK USD.0001 | 0.018% | 92.806% |
| 978 | AMERIS BANCORP COMMON STOCK USD1.0 | 0.018% | 92.824% |
| 979 | RPC INC COMMON STOCK USD.1 | 0.018% | 92.841% |
| 980 | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01 | 0.018% | 92.859% |
| 981 | HERC HOLDINGS INC COMMON STOCK USD.01 | 0.018% | 92.876% |
| 982 | REVLON INC CLASS A COMMON STOCK USD.01 | 0.017% | 92.894% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 983 | BANCFIRST CORP COMMON STOCK USD1.0 | 0.017% | 92.911% |
| 984 | MSG NETWORKS INC A COMMON STOCK USD.01 | 0.017% | 92.929% |
| 985 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | 0.017% | 92.946% |
| 986 | TESARO INC COMMON STOCK USD.0001 | 0.017% | 92.964% |
| 987 | IROBOT CORP COMMON STOCK USD.01 | 0.017% | 92.981% |
| 988 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | 0.017% | 92.999% |
| 989 | FIVE BELOW COMMON STOCK USD.01 | 0.017% | 93.016% |
| 990 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | 0.017% | 93.033% |
| 991 | OXFORD INDUSTRIES INC COMMON STOCK USD1.0 | 0.017% | 93.051% |
| 992 | BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01 | 0.017% | 93.068% |
| 993 | NELNET INC CL A COMMON STOCK USD.01 | 0.017% | 93.085% |
| 994 | KFORCE INC COMMON STOCK USD.01 | 0.017% | 93.102% |
| 995 | VMWARE INC CLASS A COMMON STOCK USD.01 | 0.017% | 93.119% |
| 996 | STEELCASE INC CL A COMMON STOCK | 0.017% | 93.137% |
| 997 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | 0.017% | 93.154% |
| 998 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | 0.017% | 93.171% |
| 999 | AMERISAFE INC COMMON STOCK USD.01 | 0.017% | 93.188% |
| 1000 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.017% | 93.205% |
| 1001 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | 0.017% | 93.222% |
| 1002 | MICROSEMI CORP COMMON STOCK USD.2 | 0.017% | 93.239% |
| 1003 | KELLY SERVICES INC A COMMON STOCK USD1.0 | 0.017% | 93.256% |
| 1004 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | 0.017% | 93.273% |
| 1005 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | 0.017% | 93.290% |
| 1006 | IXIA COMMON STOCK | 0.017% | 93.307% |
| 1007 | TRUEBLUE INC COMMON STOCK | 0.017% | 93.323% |
| 1008 | UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333 | 0.017% | 93.340% |
| 1009 | ASTEC INDUSTRIES INC COMMON STOCK USD.2 | 0.017% | 93.357% |
| 1010 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | 0.016% | 93.373% |
| 1011 | TRIPADVISOR INC COMMON STOCK USD.001 | 0.016% | 93.389% |
| 1012 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | 0.016% | 93.406% |
| 1013 | JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002 | 0.016% | 93.422% |
| 1014 | MASONITE INTERNATIONAL CORP COMMON STOCK | 0.016% | 93.439% |
| 1015 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | 0.016% | 93.455% |
| 1016 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | 0.016% | 93.471% |
| 1017 | TOPBUILD CORP COMMON STOCK | 0.016% | 93.488% |
| 1018 | J.C. PENNEY CO INC COMMON STOCK USD.5 | 0.016% | 93.504% |
| 1019 | INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01 | 0.016% | 93.520% |
| 1020 | TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025 | 0.016% | 93.536% |
| 1021 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | 0.016% | 93.553% |
| 1022 | TRIUMPH GROUP INC COMMON STOCK USD.001 | 0.016% | 93.569% |
| 1023 | CENTERSTATE BANKS INC COMMON STOCK USD.01 | 0.016% | 93.585% |
| 1024 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | 0.016% | 93.601% |
| 1025 | COMFORT SYSTEMS USA INC COMMON STOCK USD.01 | 0.016% | 93.617% |
| 1026 | KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001 | 0.016% | 93.633% |
| 1027 | WALKER + DUNLOP INC COMMON STOCK | 0.016% | 93.649% |
| 1028 | HFF INC CLASS A COMMON STOCK USD.01 | 0.016% | 93.665% |
| 1029 | FORWARD AIR CORP COMMON STOCK USD.01 | 0.016% | 93.681% |
| 1030 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01 | 0.016% | 93.697% |
| 1031 | PREMIER INC CLASS A COMMON STOCK USD.01 | 0.016% | 93.713% |
| 1032 | SPARTANNASH CO COMMON STOCK | 0.016% | 93.729% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1033 | DSW INC CLASS A COMMON STOCK | 0.016% | 93.745% |
| 1034 | HSN INC COMMON STOCK USD.01 | 0.016% | 93.761% |
| 1035 | MERITOR INC COMMON STOCK USD1.0 | 0.016% | 93.777% |
| 1036 | NAVIGANT CONSULTING INC COMMON STOCK USD.001 | 0.016% | 93.792% |
| 1037 | LA Z BOY INC COMMON STOCK USD1.0 | 0.016% | 93.808% |
| 1038 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | 0.016% | 93.824% |
| 1039 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | 0.016% | 93.840% |
| 1040 | GRAY TELEVISION INC COMMON STOCK | 0.016% | 93.856% |
| 1041 | CUBIC CORP COMMON STOCK | 0.016% | 93.871% |
| 1042 | CNO FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.016% | 93.887% |
| 1043 | CAMBREX CORP COMMON STOCK USD.1 | 0.016% | 93.902% |
| 1044 | HARSCO CORP COMMON STOCK USD1.25 | 0.015% | 93.918% |
| 1045 | KNOLL INC COMMON STOCK USD.01 | 0.015% | 93.933% |
| 1046 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | 0.015% | 93.949% |
| 1047 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 0.015% | 93.964% |
| 1048 | FIVE PRIME THERAPEUTICS INC COMMON STOCK USD.001 | 0.015% | 93.979% |
| 1049 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | 0.015% | 93.995% |
| 1050 | BENEFICIAL BANCORP INC COMMON STOCK USD.01 | 0.015% | 94.010% |
| 1051 | TELETECH HOLDINGS INC COMMON STOCK USD.01 | 0.015% | 94.025% |
| 1052 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | 0.015% | 94.041% |
| 1053 | J + J SNACK FOODS CORP COMMON STOCK | 0.015% | 94.056% |
| 1054 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | 0.015% | 94.071% |
| 1055 | BARRACUDA NETWORKS INC COMMON STOCK USD.001 | 0.015% | 94.086% |
| 1056 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | 0.015% | 94.101% |
| 1057 | CHASE CORP COMMON STOCK USD.1 | 0.015% | 94.116% |
| 1058 | EXTERRAN CORP COMMON STOCK USD.01 | 0.015% | 94.131% |
| 1059 | ENGLITY HOLDINGS INC COMMON STOCK USD.01 | 0.015% | 94.146% |
| 1060 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.015% | 94.161% |
| 1061 | NEOGEN CORP COMMON STOCK USD.16 | 0.015% | 94.176% |
| 1062 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | 0.015% | 94.191% |
| 1063 | INNOFOS HOLDINGS INC COMMON STOCK USD.001 | 0.015% | 94.206% |
| 1064 | GENESCO INC COMMON STOCK USD1.0 | 0.015% | 94.221% |
| 1065 | WRIGHT MEDICAL GROUP NV COMMON STOCK | 0.015% | 94.235% |
| 1066 | SEMGROUP CORP CLASS A COMMON STOCK | 0.015% | 94.250% |
| 1067 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | 0.015% | 94.265% |
| 1068 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | 0.015% | 94.279% |
| 1069 | TFS FINANCIAL CORP COMMON STOCK USD.01 | 0.015% | 94.294% |
| 1070 | TETRA TECH INC COMMON STOCK USD.01 | 0.014% | 94.308% |
| 1071 | TREX COMPANY INC COMMON STOCK USD.01 | 0.014% | 94.323% |
| 1072 | S + T BANCORP INC COMMON STOCK USD2.5 | 0.014% | 94.337% |
| 1073 | UNIVERSAL AMERICAN CORP COMMON STOCK USD.01 | 0.014% | 94.351% |
| 1074 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001 | 0.014% | 94.366% |
| 1075 | HORIZON PHARMA PLC COMMON STOCK USD.0001 | 0.014% | 94.380% |
| 1076 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | 0.014% | 94.394% |
| 1077 | MOBILE MINI INC COMMON STOCK USD.01 | 0.014% | 94.408% |
| 1078 | AMERICAN WOODMARK CORP COMMON STOCK | 0.014% | 94.423% |
| 1079 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01 | 0.014% | 94.437% |
| 1080 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | 0.014% | 94.451% |
| 1081 | FORTINET INC COMMON STOCK USD.001 | 0.014% | 94.465% |
| 1082 | LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0 | 0.014% | 94.479% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1083 | SOTHEBY S COMMON STOCK USD.01 | 0.014% | 94.493% |
| 1084 | DOMTAR CORP COMMON STOCK USD.01 | 0.014% | 94.507% |
| 1085 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | 0.014% | 94.521% |
| 1086 | EXLSERVICE HOLDINGS INC COMMON STOCK USD.001 | 0.014% | 94.535% |
| 1087 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.014% | 94.549% |
| 1088 | STAMPS.COM INC COMMON STOCK USD.001 | 0.014% | 94.563% |
| 1089 | TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001 | 0.014% | 94.577% |
| 1090 | OMNICELL INC COMMON STOCK USD.001 | 0.014% | 94.591% |
| 1091 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | 0.014% | 94.605% |
| 1092 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | 0.014% | 94.619% |
| 1093 | QUAD GRAPHICS INC COMMON STOCK USD.025 | 0.014% | 94.632% |
| 1094 | CHART INDUSTRIES INC COMMON STOCK USD.01 | 0.014% | 94.646% |
| 1095 | OSI SYSTEMS INC COMMON STOCK | 0.014% | 94.659% |
| 1096 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | 0.014% | 94.673% |
| 1097 | MANITOWOC COMPANY INC COMMON STOCK USD.01 | 0.014% | 94.686% |
| 1098 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | 0.013% | 94.700% |
| 1099 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | 0.013% | 94.713% |
| 1100 | CALERES INC COMMON STOCK USD.01 | 0.013% | 94.727% |
| 1101 | US CELLULAR CORP COMMON STOCK USD1.0 | 0.013% | 94.740% |
| 1102 | GREEN PLAINS INC COMMON STOCK USD.001 | 0.013% | 94.754% |
| 1103 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.013% | 94.767% |
| 1104 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | 0.013% | 94.780% |
| 1105 | EXELIXIS INC COMMON STOCK USD.001 | 0.013% | 94.794% |
| 1106 | HAEMONETICS CORP/MASS COMMON STOCK USD.01 | 0.013% | 94.807% |
| 1107 | SUPERVALU INC COMMON STOCK USD.01 | 0.013% | 94.820% |
| 1108 | TENNANT CO COMMON STOCK USD.375 | 0.013% | 94.833% |
| 1109 | PARTY CITY HOLDCO INC COMMON STOCK USD.01 | 0.013% | 94.846% |
| 1110 | GRUBHUB INC COMMON STOCK USD.0001 | 0.013% | 94.859% |
| 1111 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | 0.013% | 94.873% |
| 1112 | STATE AUTO FINANCIAL CORP COMMON STOCK | 0.013% | 94.886% |
| 1113 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | 0.013% | 94.899% |
| 1114 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | 0.013% | 94.912% |
| 1115 | METHODE ELECTRONICS INC COMMON STOCK USD.5 | 0.013% | 94.925% |
| 1116 | SCIENTIFIC GAMES CORP A COMMON STOCK USD.01 | 0.013% | 94.938% |
| 1117 | ENDO INTERNATIONAL PLC COMMON STOCK USD.0001 | 0.013% | 94.951% |
| 1118 | ELLIE MAE INC COMMON STOCK USD.0001 | 0.013% | 94.964% |
| 1119 | KRATON CORP COMMON STOCK USD.01 | 0.013% | 94.977% |
| 1120 | LIBERTY BROADBAND A COMMON STOCK USD.01 | 0.013% | 94.990% |
| 1121 | SELECT COMFORT CORPORATION COMMON STOCK USD.01 | 0.013% | 95.003% |
| 1122 | TIVITY HEALTH INC COMMON STOCK USD.001 | 0.013% | 95.015% |
| 1123 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | 0.013% | 95.028% |
| 1124 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | 0.013% | 95.041% |
| 1125 | BOB EVANS FARMS COMMON STOCK USD.01 | 0.013% | 95.054% |
| 1126 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | 0.013% | 95.067% |
| 1127 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | 0.013% | 95.079% |
| 1128 | VISTA OUTDOOR INC COMMON STOCK USD.01 | 0.013% | 95.092% |
| 1129 | ARGAN INC COMMON STOCK USD.15 | 0.013% | 95.105% |
| 1130 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01 | 0.013% | 95.117% |
| 1131 | WINGSTOP INC COMMON STOCK USD.01 | 0.013% | 95.130% |
| 1132 | ACORDA THERAPEUTICS INC COMMON STOCK USD.001 | 0.013% | 95.143% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1133 | CBIZ INC COMMON STOCK USD.01 | 0.013% | 95.156% |
| 1134 | ANDERSONS INC/THE COMMON STOCK | 0.013% | 95.168% |
| 1135 | STURM RUGER + CO INC COMMON STOCK USD1.0 | 0.013% | 95.181% |
| 1136 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | 0.013% | 95.193% |
| 1137 | DEXCOM INC COMMON STOCK USD.001 | 0.013% | 95.206% |
| 1138 | CONMED CORP COMMON STOCK USD.01 | 0.012% | 95.218% |
| 1139 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | 0.012% | 95.231% |
| 1140 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | 0.012% | 95.243% |
| 1141 | SCHULMAN (A.) INC COMMON STOCK USD1.0 | 0.012% | 95.255% |
| 1142 | GOLD RESOURCE CORP COMMON STOCK USD.001 | 0.012% | 95.268% |
| 1143 | CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01 | 0.012% | 95.280% |
| 1144 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | 0.012% | 95.292% |
| 1145 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | 0.012% | 95.304% |
| 1146 | RMR GROUP INC/THE A COMMON STOCK | 0.012% | 95.316% |
| 1147 | QUALYS INC COMMON STOCK USD.001 | 0.012% | 95.328% |
| 1148 | MULTI COLOR CORP COMMON STOCK | 0.012% | 95.341% |
| 1149 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | 0.012% | 95.353% |
| 1150 | RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25 | 0.012% | 95.365% |
| 1151 | AAR CORP COMMON STOCK USD1.0 | 0.012% | 95.377% |
| 1152 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | 0.012% | 95.389% |
| 1153 | HESKA CORP COMMON STOCK USD.001 | 0.012% | 95.401% |
| 1154 | NEWS CORP CLASS B COMMON STOCK | 0.012% | 95.413% |
| 1155 | M/I HOMES INC COMMON STOCK USD.01 | 0.012% | 95.425% |
| 1156 | FRANK S INTERNATIONAL NV COMMON STOCK EUR.01 | 0.012% | 95.437% |
| 1157 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | 0.012% | 95.448% |
| 1158 | SYNAPTICS INC COMMON STOCK USD.001 | 0.012% | 95.460% |
| 1159 | CARDINAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.012% | 95.472% |
| 1160 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | 0.012% | 95.484% |
| 1161 | AAON INC COMMON STOCK USD.004 | 0.012% | 95.496% |
| 1162 | MONRO MUFFLER BRAKE INC COMMON STOCK USD.01 | 0.012% | 95.507% |
| 1163 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | 0.012% | 95.519% |
| 1164 | GATX CORP COMMON STOCK USD.625 | 0.012% | 95.531% |
| 1165 | IMAX CORP COMMON STOCK | 0.012% | 95.543% |
| 1166 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | 0.012% | 95.554% |
| 1167 | 1ST SOURCE CORP COMMON STOCK | 0.012% | 95.566% |
| 1168 | ENCORE WIRE CORP COMMON STOCK USD.01 | 0.012% | 95.578% |
| 1169 | VAIL RESORTS INC COMMON STOCK USD.01 | 0.012% | 95.589% |
| 1170 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | 0.012% | 95.601% |
| 1171 | AMEDISYS INC COMMON STOCK USD.001 | 0.012% | 95.612% |
| 1172 | MERIDIAN BANCORP INC COMMON STOCK | 0.012% | 95.624% |
| 1173 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | 0.012% | 95.635% |
| 1174 | DINEEQUITY INC COMMON STOCK USD.01 | 0.011% | 95.647% |
| 1175 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | 0.011% | 95.658% |
| 1176 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | 0.011% | 95.670% |
| 1177 | VIAD CORP COMMON STOCK USD1.5 | 0.011% | 95.681% |
| 1178 | ABAXIS INC COMMON STOCK | 0.011% | 95.693% |
| 1179 | NATUS MEDICAL INC COMMON STOCK USD.001 | 0.011% | 95.704% |
| 1180 | FIRST BUSEY CORP COMMON STOCK USD.001 | 0.011% | 95.715% |
| 1181 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | 0.011% | 95.727% |
| 1182 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | 0.011% | 95.738% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1183 | VERITIV CORP COMMON STOCK USD.01 | 0.011% | 95.749% |
| 1184 | CITY HOLDING CO COMMON STOCK USD2.5 | 0.011% | 95.761% |
| 1185 | BADGER METER INC COMMON STOCK USD1.0 | 0.011% | 95.772% |
| 1186 | PITNEY BOWES INC COMMON STOCK USD1.0 | 0.011% | 95.783% |
| 1187 | ALON USA ENERGY INC COMMON STOCK USD.01 | 0.011% | 95.794% |
| 1188 | LIVANOVA PLC COMMON STOCK GBP1.0 | 0.011% | 95.805% |
| 1189 | MILACRON HOLDINGS CORP COMMON STOCK USD.01 | 0.011% | 95.816% |
| 1190 | FOSSIL GROUP INC COMMON STOCK USD.01 | 0.011% | 95.828% |
| 1191 | AMPLIFY SNACK BRANDS INC COMMON STOCK USD.0001 | 0.011% | 95.839% |
| 1192 | DIAMOND HILL INVESTMENT GRP COMMON STOCK | 0.011% | 95.850% |
| 1193 | ZILLOW GROUP INC C COMMON STOCK | 0.011% | 95.861% |
| 1194 | IONIS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.011% | 95.872% |
| 1195 | TEAM INC COMMON STOCK USD.3 | 0.011% | 95.883% |
| 1196 | MOELIS + CO CLASS A COMMON STOCK USD.01 | 0.011% | 95.894% |
| 1197 | TILE SHOP HLDGS INC COMMON STOCK USD.0001 | 0.011% | 95.905% |
| 1198 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | 0.011% | 95.916% |
| 1199 | SYNTEL INC COMMON STOCK | 0.011% | 95.927% |
| 1200 | SAIA INC COMMON STOCK USD.001 | 0.011% | 95.938% |
| 1201 | TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001 | 0.011% | 95.949% |
| 1202 | MCGRATH RENTCORP COMMON STOCK | 0.011% | 95.960% |
| 1203 | DAILY JOURNAL CORP COMMON STOCK USD.01 | 0.011% | 95.971% |
| 1204 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | 0.011% | 95.981% |
| 1205 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | 0.011% | 95.992% |
| 1206 | US CONCRETE INC COMMON STOCK USD.001 | 0.011% | 96.003% |
| 1207 | LIONS GATE ENTERTAINMENT B COMMON STOCK | 0.011% | 96.014% |
| 1208 | EPLUS INC COMMON STOCK USD.01 | 0.011% | 96.025% |
| 1209 | ATRION CORPORATION COMMON STOCK USD.1 | 0.011% | 96.035% |
| 1210 | FIRST INTERSTATE BANCYSYS A COMMON STOCK | 0.011% | 96.046% |
| 1211 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | 0.011% | 96.057% |
| 1212 | MAXLINEAR INC CLASS A COMMON STOCK | 0.011% | 96.067% |
| 1213 | CONNECTICUT WATER SVC INC COMMON STOCK | 0.011% | 96.078% |
| 1214 | NATIONAL BANK HOLD CL A COMMON STOCK | 0.011% | 96.089% |
| 1215 | MEDIFAST INC COMMON STOCK USD.001 | 0.011% | 96.099% |
| 1216 | GANNETT CO INC COMMON STOCK | 0.011% | 96.110% |
| 1217 | ALAMO GROUP INC COMMON STOCK USD.1 | 0.011% | 96.121% |
| 1218 | ANALOGIC CORP COMMON STOCK USD.05 | 0.011% | 96.131% |
| 1219 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | 0.011% | 96.142% |
| 1220 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | 0.011% | 96.152% |
| 1221 | SCORPIO TANKERS INC COMMON STOCK USD.01 | 0.011% | 96.163% |
| 1222 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01 | 0.010% | 96.173% |
| 1223 | INFINERA CORP COMMON STOCK USD.001 | 0.010% | 96.184% |
| 1224 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | 0.010% | 96.194% |
| 1225 | NRG YIELD INC CLASS A COMMON STOCK USD.01 | 0.010% | 96.204% |
| 1226 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | 0.010% | 96.215% |
| 1227 | ASTRONICS CORP COMMON STOCK USD.01 | 0.010% | 96.225% |
| 1228 | COSTAR GROUP INC COMMON STOCK USD.01 | 0.010% | 96.235% |
| 1229 | MAUI LAND + PINEAPPLE CO COMMON STOCK | 0.010% | 96.246% |
| 1230 | DXP ENTERPRISES INC COMMON STOCK USD.01 | 0.010% | 96.256% |
| 1231 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | 0.010% | 96.266% |
| 1232 | ISLE OF CAPRI CASINOS COMMON STOCK USD.01 | 0.010% | 96.277% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1233 | ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.010% | 96.287% |
| 1234 | TRIMAS CORP COMMON STOCK USD.01 | 0.010% | 96.297% |
| 1235 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | 0.010% | 96.307% |
| 1236 | UNITED FINANCIAL BANCORP INC COMMON STOCK | 0.010% | 96.318% |
| 1237 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | 0.010% | 96.328% |
| 1238 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | 0.010% | 96.338% |
| 1239 | MIDDLESEX WATER CO COMMON STOCK | 0.010% | 96.348% |
| 1240 | CINCINNATI BELL INC COMMON STOCK USD.01 | 0.010% | 96.358% |
| 1241 | ST JOE CO/THE COMMON STOCK | 0.010% | 96.368% |
| 1242 | TREVENA INC COMMON STOCK USD.001 | 0.010% | 96.378% |
| 1243 | LAKELAND BANCORP INC COMMON STOCK | 0.010% | 96.388% |
| 1244 | HECLA MINING CO COMMON STOCK USD.25 | 0.010% | 96.398% |
| 1245 | GENERAL COMMUNICATION INC A COMMON STOCK | 0.010% | 96.408% |
| 1246 | DIEBOLD NIXDORF INC COMMON STOCK USD1.25 | 0.010% | 96.418% |
| 1247 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.010% | 96.428% |
| 1248 | AMICUS THERAPEUTICS INC COMMON STOCK USD.01 | 0.010% | 96.438% |
| 1249 | GENTHERM INC COMMON STOCK | 0.010% | 96.448% |
| 1250 | TRICO BANCSHARES COMMON STOCK | 0.010% | 96.458% |
| 1251 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | 0.010% | 96.468% |
| 1252 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | 0.010% | 96.478% |
| 1253 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | 0.010% | 96.487% |
| 1254 | LYDALL INC COMMON STOCK USD.1 | 0.010% | 96.497% |
| 1255 | HOMESTREET INC COMMON STOCK | 0.010% | 96.507% |
| 1256 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | 0.010% | 96.516% |
| 1257 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | 0.010% | 96.526% |
| 1258 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01 | 0.010% | 96.536% |
| 1259 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | 0.010% | 96.545% |
| 1260 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | 0.010% | 96.555% |
| 1261 | GODADDY INC CLASS A COMMON STOCK USD.001 | 0.010% | 96.565% |
| 1262 | ATWOOD OCEANICS INC COMMON STOCK USD1.0 | 0.010% | 96.574% |
| 1263 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | 0.010% | 96.584% |
| 1264 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.010% | 96.593% |
| 1265 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01 | 0.010% | 96.603% |
| 1266 | CALLAWAY GOLF COMPANY COMMON STOCK USD.01 | 0.010% | 96.612% |
| 1267 | LAKELAND FINANCIAL CORP COMMON STOCK | 0.009% | 96.622% |
| 1268 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | 0.009% | 96.631% |
| 1269 | FEDERAL SIGNAL CORP COMMON STOCK USD1.0 | 0.009% | 96.641% |
| 1270 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | 0.009% | 96.650% |
| 1271 | SONIC CORP COMMON STOCK USD.01 | 0.009% | 96.660% |
| 1272 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | 0.009% | 96.669% |
| 1273 | LHC GROUP INC COMMON STOCK USD.01 | 0.009% | 96.679% |
| 1274 | STOCK YARDS BANCORP INC COMMON STOCK | 0.009% | 96.688% |
| 1275 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | 0.009% | 96.697% |
| 1276 | GORMAN RUPP CO COMMON STOCK | 0.009% | 96.707% |
| 1277 | MYRIAD GENETICS INC COMMON STOCK USD.01 | 0.009% | 96.716% |
| 1278 | GENERAL CABLE CORP COMMON STOCK USD.01 | 0.009% | 96.725% |
| 1279 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | 0.009% | 96.734% |
| 1280 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | 0.009% | 96.744% |
| 1281 | XENCOR INC COMMON STOCK USD.01 | 0.009% | 96.753% |
| 1282 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | 0.009% | 96.762% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1283 | CONNECTONE BANCORP INC COMMON STOCK | 0.009% | 96.771% |
| 1284 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | 0.009% | 96.780% |
| 1285 | EMC INS GROUP INC COMMON STOCK USD1.0 | 0.009% | 96.789% |
| 1286 | BOFI HOLDING INC COMMON STOCK USD.01 | 0.009% | 96.798% |
| 1287 | MTS SYSTEMS CORP COMMON STOCK USD.25 | 0.009% | 96.807% |
| 1288 | TASER INTERNATIONAL INC COMMON STOCK USD.00001 | 0.009% | 96.816% |
| 1289 | GREIF INC CL B COMMON STOCK | 0.009% | 96.825% |
| 1290 | BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001 | 0.009% | 96.834% |
| 1291 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01 | 0.009% | 96.843% |
| 1292 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | 0.009% | 96.852% |
| 1293 | BOISE CASCADE CO COMMON STOCK USD.01 | 0.009% | 96.861% |
| 1294 | ADTRAN INC COMMON STOCK USD.01 | 0.009% | 96.870% |
| 1295 | NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001 | 0.009% | 96.879% |
| 1296 | INTL FCSTONE INC COMMON STOCK USD.01 | 0.009% | 96.888% |
| 1297 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01 | 0.009% | 96.897% |
| 1298 | GREENHILL + CO INC COMMON STOCK USD.01 | 0.009% | 96.906% |
| 1299 | CAMDEN NATIONAL CORP COMMON STOCK | 0.009% | 96.915% |
| 1300 | HERITAGE FINANCIAL CORP COMMON STOCK | 0.009% | 96.923% |
| 1301 | BOINGO WIRELESS INC COMMON STOCK | 0.009% | 96.932% |
| 1302 | RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01 | 0.009% | 96.941% |
| 1303 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | 0.009% | 96.950% |
| 1304 | INOGEN INC COMMON STOCK USD.001 | 0.009% | 96.959% |
| 1305 | BRISTOW GROUP INC COMMON STOCK USD.01 | 0.009% | 96.967% |
| 1306 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | 0.009% | 96.976% |
| 1307 | ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01 | 0.009% | 96.985% |
| 1308 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01 | 0.009% | 96.994% |
| 1309 | LUMOS NETWORKS CORP COMMON STOCK USD.01 | 0.009% | 97.002% |
| 1310 | NOVANTA INC COMMON STOCK | 0.009% | 97.011% |
| 1311 | CORVEL CORP COMMON STOCK USD.0001 | 0.009% | 97.020% |
| 1312 | PLANET FITNESS INC CL A COMMON STOCK | 0.009% | 97.028% |
| 1313 | MEDICINES COMPANY COMMON STOCK USD.001 | 0.009% | 97.037% |
| 1314 | DENNY S CORP COMMON STOCK USD.01 | 0.009% | 97.046% |
| 1315 | OCWEN FINANCIAL CORP COMMON STOCK USD.01 | 0.009% | 97.054% |
| 1316 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | 0.009% | 97.063% |
| 1317 | FIRST BANCORP/NC COMMON STOCK | 0.009% | 97.071% |
| 1318 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | 0.009% | 97.080% |
| 1319 | BRYN MAWR BANK CORP COMMON STOCK USD1.0 | 0.009% | 97.089% |
| 1320 | PARK STERLING CORP COMMON STOCK USD.01 | 0.009% | 97.097% |
| 1321 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | 0.009% | 97.106% |
| 1322 | MISTRAS GROUP INC COMMON STOCK USD.01 | 0.009% | 97.114% |
| 1323 | PATRICK INDUSTRIES INC COMMON STOCK | 0.009% | 97.123% |
| 1324 | STONEGATE BANK COMMON STOCK USD.01 | 0.009% | 97.131% |
| 1325 | BOJANGLES INC COMMON STOCK USD.01 | 0.008% | 97.140% |
| 1326 | NEENAH PAPER INC COMMON STOCK USD.01 | 0.008% | 97.148% |
| 1327 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | 0.008% | 97.157% |
| 1328 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.008% | 97.165% |
| 1329 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK | 0.008% | 97.173% |
| 1330 | SILICON LABORATORIES INC COMMON STOCK USD.0001 | 0.008% | 97.182% |
| 1331 | FIDELITY SOUTHERN CORP COMMON STOCK | 0.008% | 97.190% |
| 1332 | ANGIODYNAMICS INC COMMON STOCK USD.01 | 0.008% | 97.198% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1333 | PARK NATIONAL CORP COMMON STOCK | 0.008% | 97.207% |
| 1334 | OLYMPIC STEEL INC COMMON STOCK | 0.008% | 97.215% |
| 1335 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | 0.008% | 97.223% |
| 1336 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | 0.008% | 97.231% |
| 1337 | PHARMERICA CORP COMMON STOCK USD.01 | 0.008% | 97.239% |
| 1338 | HORIZON BANCORP INDIANA COMMON STOCK | 0.008% | 97.248% |
| 1339 | BIOTELEMETRY INC COMMON STOCK USD.001 | 0.008% | 97.256% |
| 1340 | SEABOARD CORP COMMON STOCK USD1.0 | 0.008% | 97.264% |
| 1341 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5 | 0.008% | 97.272% |
| 1342 | COBIZ FINANCIAL INC COMMON STOCK USD.01 | 0.008% | 97.280% |
| 1343 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625 | 0.008% | 97.288% |
| 1344 | KULICKE + SOFFA INDUSTRIES COMMON STOCK | 0.008% | 97.297% |
| 1345 | VAREX IMAGING CORP COMMON STOCK | 0.008% | 97.305% |
| 1346 | RITE AID CORP COMMON STOCK USD1.0 | 0.008% | 97.313% |
| 1347 | VIACOM INC CLASS A COMMON STOCK USD.001 | 0.008% | 97.321% |
| 1348 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | 0.008% | 97.329% |
| 1349 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | 0.008% | 97.337% |
| 1350 | NN INC COMMON STOCK USD.01 | 0.008% | 97.345% |
| 1351 | HACKETT GROUP INC/THE COMMON STOCK USD.001 | 0.008% | 97.353% |
| 1352 | ZILLOW GROUP INC A COMMON STOCK USD.0001 | 0.008% | 97.361% |
| 1353 | GREENE COUNTY BANCORP INC COMMON STOCK USD.1 | 0.008% | 97.369% |
| 1354 | GREEN BANCORP INC COMMON STOCK USD.01 | 0.008% | 97.377% |
| 1355 | TRISTATE CAPITAL HLDGS INC COMMON STOCK | 0.008% | 97.385% |
| 1356 | RPX CORP COMMON STOCK USD.0001 | 0.008% | 97.393% |
| 1357 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0 | 0.008% | 97.401% |
| 1358 | PREFERRED BANK/LOS ANGELES COMMON STOCK | 0.008% | 97.409% |
| 1359 | BJ S RESTAURANTS INC COMMON STOCK | 0.008% | 97.417% |
| 1360 | BEAZER HOMES USA INC COMMON STOCK USD.001 | 0.008% | 97.425% |
| 1361 | PLY GEM HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 97.433% |
| 1362 | FERROGLOBE PLC COMMON STOCK USD7.5 | 0.008% | 97.440% |
| 1363 | PHH CORP COMMON STOCK USD.01 | 0.008% | 97.448% |
| 1364 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | 0.008% | 97.456% |
| 1365 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | 0.008% | 97.464% |
| 1366 | ORBCOMM INC COMMON STOCK USD.001 | 0.008% | 97.471% |
| 1367 | SMART + FINAL STORES INC COMMON STOCK USD.001 | 0.008% | 97.479% |
| 1368 | FNFV GROUP TRACKING STK USD.0001 | 0.008% | 97.487% |
| 1369 | WEB.COM GROUP INC COMMON STOCK USD.001 | 0.008% | 97.495% |
| 1370 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | 0.008% | 97.502% |
| 1371 | QUALITY SYSTEMS INC COMMON STOCK USD.01 | 0.008% | 97.510% |
| 1372 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | 0.008% | 97.517% |
| 1373 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | 0.008% | 97.525% |
| 1374 | NIC INC COMMON STOCK | 0.008% | 97.533% |
| 1375 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | 0.008% | 97.540% |
| 1376 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | 0.008% | 97.548% |
| 1377 | PHOTRONICS INC COMMON STOCK USD.01 | 0.008% | 97.555% |
| 1378 | GLOBAL INDEMNITY LTD COMMON STOCK USD.0001 | 0.008% | 97.563% |
| 1379 | PEOPLES BANCORP INC COMMON STOCK | 0.007% | 97.570% |
| 1380 | INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01 | 0.007% | 97.578% |
| 1381 | SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0 | 0.007% | 97.585% |
| 1382 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | 0.007% | 97.593% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1383 | REPUBLIC BANCORP INC CLASS A COMMON STOCK | 0.007% | 97.600% |
| 1384 | AEROVIRONMENT INC COMMON STOCK USD.0001 | 0.007% | 97.607% |
| 1385 | LENDINGTREE INC COMMON STOCK USD.01 | 0.007% | 97.615% |
| 1386 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | 0.007% | 97.622% |
| 1387 | INNERWORKINGS INC COMMON STOCK USD.0001 | 0.007% | 97.630% |
| 1388 | HOULIHAN LOKEY INC COMMON STOCK USD.001 | 0.007% | 97.637% |
| 1389 | FIRST FOUNDATION INC COMMON STOCK USD.001 | 0.007% | 97.644% |
| 1390 | OCLARO INC COMMON STOCK USD.01 | 0.007% | 97.652% |
| 1391 | FUTUREFUEL CORP COMMON STOCK USD.0001 | 0.007% | 97.659% |
| 1392 | GP STRATEGIES CORP COMMON STOCK USD.01 | 0.007% | 97.666% |
| 1393 | GUARANTY BANCORP COMMON STOCK USD.001 | 0.007% | 97.674% |
| 1394 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.007% | 97.681% |
| 1395 | EXTREME NETWORKS INC COMMON STOCK USD.001 | 0.007% | 97.688% |
| 1396 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | 0.007% | 97.695% |
| 1397 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01 | 0.007% | 97.703% |
| 1398 | KADANT INC COMMON STOCK USD.01 | 0.007% | 97.710% |
| 1399 | BRIGGS + STRATTON COMMON STOCK USD.01 | 0.007% | 97.717% |
| 1400 | SPX CORP COMMON STOCK USD.01 | 0.007% | 97.724% |
| 1401 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | 0.007% | 97.732% |
| 1402 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01 | 0.007% | 97.739% |
| 1403 | STRATASYS LTD COMMON STOCK ILS.01 | 0.007% | 97.746% |
| 1404 | PIER 1 IMPORTS INC COMMON STOCK USD.001 | 0.007% | 97.753% |
| 1405 | ARCHROCK INC COMMON STOCK USD.01 | 0.007% | 97.760% |
| 1406 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01 | 0.007% | 97.767% |
| 1407 | ARCBEST CORP COMMON STOCK USD.01 | 0.007% | 97.774% |
| 1408 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | 0.007% | 97.782% |
| 1409 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1 | 0.007% | 97.789% |
| 1410 | SILVER SPRING NETWORKS INC COMMON STOCK USD.001 | 0.007% | 97.796% |
| 1411 | YORK WATER CO COMMON STOCK | 0.007% | 97.803% |
| 1412 | OVERSTOCK.COM INC COMMON STOCK USD.0001 | 0.007% | 97.810% |
| 1413 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | 0.007% | 97.817% |
| 1414 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | 0.007% | 97.824% |
| 1415 | AIR METHODS CORP COMMON STOCK USD.06 | 0.007% | 97.831% |
| 1416 | NAUTILUS INC COMMON STOCK | 0.007% | 97.838% |
| 1417 | CU BANCORP COMMON STOCK | 0.007% | 97.845% |
| 1418 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 0.007% | 97.852% |
| 1419 | STATE NATIONAL COS INC COMMON STOCK USD.001 | 0.007% | 97.859% |
| 1420 | ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001 | 0.007% | 97.866% |
| 1421 | CALAVO GROWERS INC COMMON STOCK USD.001 | 0.007% | 97.873% |
| 1422 | ACHILLION PHARMACEUTICALS COMMON STOCK USD.001 | 0.007% | 97.880% |
| 1423 | SUN HYDRAULICS CORP COMMON STOCK USD.001 | 0.007% | 97.887% |
| 1424 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | 0.007% | 97.894% |
| 1425 | PC CONNECTION INC COMMON STOCK USD.01 | 0.007% | 97.901% |
| 1426 | CASCADE BANCORP COMMON STOCK | 0.007% | 97.907% |
| 1427 | FIRST COMMUNITY CORP COMMON STOCK USD1.0 | 0.007% | 97.914% |
| 1428 | BLUCORA INC COMMON STOCK USD.0001 | 0.007% | 97.921% |
| 1429 | NVE CORP COMMON STOCK USD.01 | 0.007% | 97.928% |
| 1430 | OPUS BANK COMMON STOCK | 0.007% | 97.935% |
| 1431 | MATRIX SERVICE CO COMMON STOCK USD.01 | 0.007% | 97.941% |
| 1432 | PEAPACK GLADSTONE FINL CORP COMMON STOCK | 0.007% | 97.948% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1433 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 97.955% |
| 1434 | HAVERTY FURNITURE COMMON STOCK USD1.0 | 0.007% | 97.962% |
| 1435 | SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0 | 0.007% | 97.968% |
| 1436 | LUXOFT HOLDING INC COMMON STOCK | 0.007% | 97.975% |
| 1437 | TITAN INTERNATIONAL INC COMMON STOCK | 0.007% | 97.982% |
| 1438 | MERCANTILE BANK CORP COMMON STOCK | 0.007% | 97.989% |
| 1439 | ULTRATECH INC COMMON STOCK USD.001 | 0.007% | 97.995% |
| 1440 | MARINEMAX INC COMMON STOCK USD.001 | 0.007% | 98.002% |
| 1441 | PETMED EXPRESS INC COMMON STOCK USD.001 | 0.007% | 98.009% |
| 1442 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | 0.007% | 98.015% |
| 1443 | GREENBRIER COMPANIES INC COMMON STOCK | 0.007% | 98.022% |
| 1444 | MATERION CORP COMMON STOCK | 0.007% | 98.028% |
| 1445 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.007% | 98.035% |
| 1446 | ETSY INC COMMON STOCK USD.001 | 0.007% | 98.042% |
| 1447 | TRONC INC COMMON STOCK USD.01 | 0.007% | 98.048% |
| 1448 | BLUE HILLS BANCORP INC COMMON STOCK USD.01 | 0.007% | 98.055% |
| 1449 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | 0.007% | 98.061% |
| 1450 | ESSENDANT INC COMMON STOCK USD.1 | 0.007% | 98.068% |
| 1451 | VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001 | 0.007% | 98.075% |
| 1452 | GNC HOLDINGS INC CL A COMMON STOCK USD.001 | 0.007% | 98.081% |
| 1453 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01 | 0.007% | 98.088% |
| 1454 | UNIFI INC COMMON STOCK USD.1 | 0.006% | 98.094% |
| 1455 | SHUTTERSTOCK INC COMMON STOCK USD.01 | 0.006% | 98.101% |
| 1456 | FINISH LINE/THE CL A COMMON STOCK USD.01 | 0.006% | 98.107% |
| 1457 | BARNES + NOBLE EDUCATION INC COMMON STOCK | 0.006% | 98.113% |
| 1458 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | 0.006% | 98.120% |
| 1459 | FRED S INC CLASS A COMMON STOCK | 0.006% | 98.126% |
| 1460 | RETROPHIN INC COMMON STOCK USD.0001 | 0.006% | 98.133% |
| 1461 | MYERS INDUSTRIES INC COMMON STOCK | 0.006% | 98.139% |
| 1462 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | 0.006% | 98.145% |
| 1463 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | 0.006% | 98.152% |
| 1464 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | 0.006% | 98.158% |
| 1465 | FTD COS INC COMMON STOCK USD.0001 | 0.006% | 98.164% |
| 1466 | HCI GROUP INC COMMON STOCK | 0.006% | 98.171% |
| 1467 | ALMOST FAMILY INC COMMON STOCK USD.1 | 0.006% | 98.177% |
| 1468 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.006% | 98.183% |
| 1469 | ZUMIEZ INC COMMON STOCK | 0.006% | 98.190% |
| 1470 | CATO CORP CLASS A COMMON STOCK USD.033 | 0.006% | 98.196% |
| 1471 | FRANKLIN FINANCIAL NETWORK COMMON STOCK | 0.006% | 98.202% |
| 1472 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | 0.006% | 98.208% |
| 1473 | OFG BANCORP COMMON STOCK USD1.0 | 0.006% | 98.214% |
| 1474 | WEST BANCORPORATION COMMON STOCK | 0.006% | 98.221% |
| 1475 | HAWKINS INC COMMON STOCK USD.05 | 0.006% | 98.227% |
| 1476 | BANK MUTUAL CORP COMMON STOCK USD.01 | 0.006% | 98.233% |
| 1477 | BRIDGE BANCORP INC COMMON STOCK USD.01 | 0.006% | 98.239% |
| 1478 | NEUSTAR INC CLASS A COMMON STOCK USD.001 | 0.006% | 98.245% |
| 1479 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | 0.006% | 98.252% |
| 1480 | MERIDIAN BIOSCIENCE INC COMMON STOCK | 0.006% | 98.258% |
| 1481 | LENNAR CORP B SHS COMMON STOCK USD.1 | 0.006% | 98.264% |
| 1482 | QCR HOLDINGS INC COMMON STOCK USD1.0 | 0.006% | 98.270% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1483 | EZCORP INC CL A COMMON STOCK USD.01 | 0.006% | 98.276% |
| 1484 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 0.006% | 98.282% |
| 1485 | EBIX INC COMMON STOCK USD.1 | 0.006% | 98.288% |
| 1486 | HARMONIC INC COMMON STOCK USD.001 | 0.006% | 98.294% |
| 1487 | HEALTHSTREAM INC COMMON STOCK | 0.006% | 98.300% |
| 1488 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | 0.006% | 98.306% |
| 1489 | LIBERTY EXPEDIA HOLD A COMMON STOCK | 0.006% | 98.312% |
| 1490 | EPIZYME INC COMMON STOCK USD.0001 | 0.006% | 98.318% |
| 1491 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01 | 0.006% | 98.324% |
| 1492 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | 0.006% | 98.330% |
| 1493 | EVOLENT HEALTH INC A COMMON STOCK USD.01 | 0.006% | 98.336% |
| 1494 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | 0.006% | 98.342% |
| 1495 | CRAY INC COMMON STOCK USD.01 | 0.006% | 98.348% |
| 1496 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1 | 0.006% | 98.354% |
| 1497 | INNOVIVA INC COMMON STOCK | 0.006% | 98.360% |
| 1498 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | 0.006% | 98.366% |
| 1499 | CRYOLIFE INC COMMON STOCK USD.01 | 0.006% | 98.372% |
| 1500 | ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01 | 0.006% | 98.378% |
| 1501 | CAMPBELL SOUP CO COMMON STOCK USD.0375 | 0.006% | 98.383% |
| 1502 | HOMETRUST BANCSHARES INC COMMON STOCK | 0.006% | 98.389% |
| 1503 | GLATFELTER COMMON STOCK USD.01 | 0.006% | 98.395% |
| 1504 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | 0.006% | 98.401% |
| 1505 | INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0 | 0.006% | 98.406% |
| 1506 | KB HOME COMMON STOCK USD1.0 | 0.006% | 98.412% |
| 1507 | ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1 | 0.006% | 98.418% |
| 1508 | VASCO DATA SECURITY INTL COMMON STOCK USD.001 | 0.006% | 98.423% |
| 1509 | MACKINAC FINANCIAL CORP COMMON STOCK | 0.006% | 98.429% |
| 1510 | ATLANTIC CAPITAL BANCSHARES COMMON STOCK | 0.006% | 98.435% |
| 1511 | ACTUA CORP COMMON STOCK USD.001 | 0.006% | 98.441% |
| 1512 | TOOTSIE ROLL INDS COMMON STOCK USD.694 | 0.006% | 98.446% |
| 1513 | ARROW FINANCIAL CORP COMMON STOCK USD1.0 | 0.006% | 98.452% |
| 1514 | INSTEEL INDUSTRIES INC COMMON STOCK | 0.006% | 98.457% |
| 1515 | PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001 | 0.006% | 98.463% |
| 1516 | ENZO BIOCHEM INC COMMON STOCK USD.01 | 0.006% | 98.468% |
| 1517 | MACROGENICS INC COMMON STOCK USD.01 | 0.006% | 98.474% |
| 1518 | SHOE CARNIVAL INC COMMON STOCK USD.01 | 0.006% | 98.480% |
| 1519 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | 0.006% | 98.485% |
| 1520 | PACIFIC CONTINENTAL CORP COMMON STOCK | 0.005% | 98.491% |
| 1521 | FORMFACTOR INC COMMON STOCK USD.001 | 0.005% | 98.496% |
| 1522 | EVERBANK FINANCIAL CORP COMMON STOCK USD.01 | 0.005% | 98.501% |
| 1523 | SUN BANCORP INC NJ COMMON STOCK USD5.0 | 0.005% | 98.507% |
| 1524 | TESCO CORP COMMON STOCK | 0.005% | 98.512% |
| 1525 | BANK OF MARIN BANCORP/CA COMMON STOCK | 0.005% | 98.518% |
| 1526 | GUESS? INC COMMON STOCK USD.01 | 0.005% | 98.523% |
| 1527 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | 0.005% | 98.529% |
| 1528 | FBL FINANCIAL GROUP INC CL A COMMON STOCK | 0.005% | 98.534% |
| 1529 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1 | 0.005% | 98.539% |
| 1530 | NEWSTAR FINANCIAL INC COMMON STOCK USD.01 | 0.005% | 98.545% |
| 1531 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | 0.005% | 98.550% |
| 1532 | CLUBCORP HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 98.556% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1533 | SP PLUS CORP COMMON STOCK USD.001 | 0.005% | 98.561% |
| 1534 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | 0.005% | 98.566% |
| 1535 | UNITED COMMUNITY FINANCIAL COMMON STOCK | 0.005% | 98.572% |
| 1536 | EXAR CORP COMMON STOCK USD.0001 | 0.005% | 98.577% |
| 1537 | HERITAGE COMMERCE CORP COMMON STOCK | 0.005% | 98.582% |
| 1538 | COHU INC COMMON STOCK USD1.0 | 0.005% | 98.587% |
| 1539 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | 0.005% | 98.593% |
| 1540 | PERFICIENT INC COMMON STOCK USD.001 | 0.005% | 98.598% |
| 1541 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 98.603% |
| 1542 | PGT INNOVATIONS INC COMMON STOCK USD.01 | 0.005% | 98.608% |
| 1543 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | 0.005% | 98.613% |
| 1544 | GERMAN AMERICAN BANCORP COMMON STOCK | 0.005% | 98.619% |
| 1545 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | 0.005% | 98.624% |
| 1546 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | 0.005% | 98.629% |
| 1547 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | 0.005% | 98.634% |
| 1548 | APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001 | 0.005% | 98.639% |
| 1549 | CHENIERE ENERGY PART LP HOLD COMMON STOCK | 0.005% | 98.644% |
| 1550 | SIERRA BANCORP COMMON STOCK | 0.005% | 98.649% |
| 1551 | DEL TACO RESTAURANTS INC COMMON STOCK | 0.005% | 98.654% |
| 1552 | TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001 | 0.005% | 98.659% |
| 1553 | TREDEGAR CORP COMMON STOCK | 0.005% | 98.664% |
| 1554 | VIRTUSA CORP COMMON STOCK USD.01 | 0.005% | 98.669% |
| 1555 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | 0.005% | 98.674% |
| 1556 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | 0.005% | 98.679% |
| 1557 | CNB FINANCIAL CORP/PA COMMON STOCK | 0.005% | 98.684% |
| 1558 | LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001 | 0.005% | 98.689% |
| 1559 | GRIFFON CORP COMMON STOCK USD.25 | 0.005% | 98.694% |
| 1560 | INOVALON HOLDINGS INC A COMMON STOCK USD.000005 | 0.005% | 98.699% |
| 1561 | BANKRATE INC COMMON STOCK USD.01 | 0.005% | 98.704% |
| 1562 | NEOGENOMICS INC COMMON STOCK USD.001 | 0.005% | 98.709% |
| 1563 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001 | 0.005% | 98.714% |
| 1564 | LANTHEUS HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 98.719% |
| 1565 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 0.005% | 98.724% |
| 1566 | ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.005% | 98.729% |
| 1567 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | 0.005% | 98.734% |
| 1568 | WINMARK CORP COMMON STOCK | 0.005% | 98.738% |
| 1569 | NEWLINK GENETICS CORP COMMON STOCK USD.01 | 0.005% | 98.743% |
| 1570 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | 0.005% | 98.748% |
| 1571 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | 0.005% | 98.753% |
| 1572 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | 0.005% | 98.758% |
| 1573 | ENNIS INC COMMON STOCK USD2.5 | 0.005% | 98.762% |
| 1574 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | 0.005% | 98.767% |
| 1575 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | 0.005% | 98.772% |
| 1576 | ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0 | 0.005% | 98.777% |
| 1577 | INVACARE CORP COMMON STOCK USD.25 | 0.005% | 98.781% |
| 1578 | CHARTER FINANCIAL CORP COMMON STOCK USD.01 | 0.005% | 98.786% |
| 1579 | XCERRA CORP COMMON STOCK USD.05 | 0.005% | 98.791% |
| 1580 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | 0.005% | 98.795% |
| 1581 | CAROLINA FINANCIAL CORP COMMON STOCK | 0.005% | 98.800% |
| 1582 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | 0.005% | 98.805% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1583 | AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001 | 0.005% | 98.809% |
| 1584 | FIRST BANCORP INC/ME COMMON STOCK USD.01 | 0.005% | 98.814% |
| 1585 | RENT A CENTER INC COMMON STOCK USD.01 | 0.005% | 98.818% |
| 1586 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | 0.005% | 98.823% |
| 1587 | IDT CORP CLASS B COMMON STOCK USD.01 | 0.005% | 98.827% |
| 1588 | SEMTECH CORP COMMON STOCK USD.01 | 0.005% | 98.832% |
| 1589 | DIPLOMAT PHARMACY INC COMMON STOCK | 0.005% | 98.836% |
| 1590 | GLOBANT SA COMMON STOCK USD1.2 | 0.005% | 98.841% |
| 1591 | TOWER INTERNATIONAL INC COMMON STOCK USD.01 | 0.004% | 98.845% |
| 1592 | HERITAGE OAKS BANCORP COMMON STOCK | 0.004% | 98.850% |
| 1593 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.004% | 98.854% |
| 1594 | CLIFTON BANCORP INC COMMON STOCK USD.01 | 0.004% | 98.859% |
| 1595 | AMERESCO INC CL A COMMON STOCK USD.0001 | 0.004% | 98.863% |
| 1596 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | 0.004% | 98.868% |
| 1597 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | 0.004% | 98.872% |
| 1598 | BALDWIN + LYONS INC CL B COMMON STOCK | 0.004% | 98.876% |
| 1599 | VSE CORP COMMON STOCK USD.05 | 0.004% | 98.881% |
| 1600 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 98.885% |
| 1601 | VERA BRADLEY INC COMMON STOCK | 0.004% | 98.889% |
| 1602 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | 0.004% | 98.894% |
| 1603 | STONERIDGE INC COMMON STOCK | 0.004% | 98.898% |
| 1604 | GAMCO INVESTORS INC A COMMON STOCK USD.001 | 0.004% | 98.902% |
| 1605 | EXACTECH INC COMMON STOCK USD.01 | 0.004% | 98.906% |
| 1606 | SUFFOLK BANCORP COMMON STOCK USD2.5 | 0.004% | 98.911% |
| 1607 | POWER INTEGRATIONS INC COMMON STOCK USD.001 | 0.004% | 98.915% |
| 1608 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | 0.004% | 98.919% |
| 1609 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 0.004% | 98.923% |
| 1610 | TERRITORIAL BANCORP INC COMMON STOCK USD.01 | 0.004% | 98.928% |
| 1611 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | 0.004% | 98.932% |
| 1612 | ZOGENIX INC COMMON STOCK USD.001 | 0.004% | 98.936% |
| 1613 | KEMET CORP COMMON STOCK USD.01 | 0.004% | 98.940% |
| 1614 | MERCHANTS BANCSHARES INC COMMON STOCK USD.01 | 0.004% | 98.944% |
| 1615 | OTONOMY INC COMMON STOCK USD.001 | 0.004% | 98.949% |
| 1616 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0 | 0.004% | 98.953% |
| 1617 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01 | 0.004% | 98.957% |
| 1618 | RIGNET INC COMMON STOCK USD.001 | 0.004% | 98.961% |
| 1619 | MODINE MANUFACTURING CO COMMON STOCK USD.625 | 0.004% | 98.965% |
| 1620 | JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01 | 0.004% | 98.969% |
| 1621 | INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001 | 0.004% | 98.973% |
| 1622 | LANDAUER INC COMMON STOCK USD.1 | 0.004% | 98.978% |
| 1623 | SHIP FINANCE INTL LTD COMMON STOCK USD.01 | 0.004% | 98.982% |
| 1624 | CALIX INC COMMON STOCK | 0.004% | 98.986% |
| 1625 | PDL BIOPHARMA INC COMMON STOCK USD.01 | 0.004% | 98.990% |
| 1626 | TEJON RANCH CO COMMON STOCK USD.5 | 0.004% | 98.994% |
| 1627 | ACETO CORP COMMON STOCK USD.01 | 0.004% | 98.998% |
| 1628 | PROTO LABS INC COMMON STOCK USD.001 | 0.004% | 99.002% |
| 1629 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.004% | 99.006% |
| 1630 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK | 0.004% | 99.010% |
| 1631 | CARBONITE INC COMMON STOCK USD.01 | 0.004% | 99.014% |
| 1632 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | 0.004% | 99.018% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1633 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | 0.004% | 99.022% |
| 1634 | CLEAR CHANNEL OUTDOOR CL A COMMON STOCK USD.01 | 0.004% | 99.026% |
| 1635 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | 0.004% | 99.030% |
| 1636 | DAKTRONICS INC COMMON STOCK | 0.004% | 99.034% |
| 1637 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.004% | 99.038% |
| 1638 | GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001 | 0.004% | 99.042% |
| 1639 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | 0.004% | 99.046% |
| 1640 | CHIMERIX INC COMMON STOCK USD.001 | 0.004% | 99.050% |
| 1641 | THIRD POINT REINSURANCE LTD COMMON STOCK USD.1 | 0.004% | 99.053% |
| 1642 | WEYCO GROUP INC COMMON STOCK USD1.0 | 0.004% | 99.057% |
| 1643 | CALAMP CORP COMMON STOCK USD.01 | 0.004% | 99.061% |
| 1644 | ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK | 0.004% | 99.065% |
| 1645 | ADVANSIX INC COMMON STOCK USD.01 | 0.004% | 99.069% |
| 1646 | KMG CHEMICALS INC COMMON STOCK USD.01 | 0.004% | 99.073% |
| 1647 | OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001 | 0.004% | 99.076% |
| 1648 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | 0.004% | 99.080% |
| 1649 | AV HOMES INC COMMON STOCK USD1.0 | 0.004% | 99.084% |
| 1650 | CENTRAL GARDEN + PET CO COMMON STOCK USD.01 | 0.004% | 99.088% |
| 1651 | DIODES INC COMMON STOCK USD.667 | 0.004% | 99.091% |
| 1652 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 99.095% |
| 1653 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | 0.004% | 99.099% |
| 1654 | CITIZENS + NORTHERN CORP COMMON STOCK USD1.0 | 0.004% | 99.103% |
| 1655 | MERCER INTERNATIONAL INC COMMON STOCK USD1.0 | 0.004% | 99.106% |
| 1656 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | 0.004% | 99.110% |
| 1657 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | 0.004% | 99.114% |
| 1658 | CRAFT BREW ALLIANCE INC COMMON STOCK USD.005 | 0.004% | 99.117% |
| 1659 | ON DECK CAPITAL INC COMMON STOCK USD.005 | 0.004% | 99.121% |
| 1660 | CHEMUNG FINANCIAL CORP COMMON STOCK USD.01 | 0.004% | 99.125% |
| 1661 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.004% | 99.128% |
| 1662 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.004% | 99.132% |
| 1663 | CITIZENS INC COMMON STOCK | 0.004% | 99.136% |
| 1664 | DUCOMMUN INC COMMON STOCK USD.01 | 0.004% | 99.139% |
| 1665 | ACCESS NATIONAL CORP COMMON STOCK USD.835 | 0.004% | 99.143% |
| 1666 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 99.146% |
| 1667 | PEOPLES BANCORP OF NC COMMON STOCK | 0.004% | 99.150% |
| 1668 | WESTAMERICA BANCORPORATION COMMON STOCK | 0.004% | 99.154% |
| 1669 | DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001 | 0.004% | 99.157% |
| 1670 | BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001 | 0.004% | 99.161% |
| 1671 | CITI TRENDS INC COMMON STOCK USD.01 | 0.004% | 99.164% |
| 1672 | TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01 | 0.004% | 99.168% |
| 1673 | CBS CORP CLASS A VOTING COMMON STOCK USD.001 | 0.003% | 99.171% |
| 1674 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | 0.003% | 99.175% |
| 1675 | COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01 | 0.003% | 99.178% |
| 1676 | COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1 | 0.003% | 99.182% |
| 1677 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.003% | 99.185% |
| 1678 | YRC WORLDWIDE INC COMMON STOCK USD1.0 | 0.003% | 99.189% |
| 1679 | FRP HOLDINGS INC COMMON STOCK USD.1 | 0.003% | 99.192% |
| 1680 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | 0.003% | 99.196% |
| 1681 | FARMER BROS CO COMMON STOCK USD1.0 | 0.003% | 99.199% |
| 1682 | AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01 | 0.003% | 99.202% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1683 | MAGNACHIP SEMICONDUCT COMMON STOCK USD.01 | 0.003% | 99.206% |
| 1684 | MACATAWA BANK CORP COMMON STOCK | 0.003% | 99.209% |
| 1685 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | 0.003% | 99.212% |
| 1686 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | 0.003% | 99.216% |
| 1687 | SANGAMO THERAPEUTICS INC COMMON STOCK USD.01 | 0.003% | 99.219% |
| 1688 | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 | 0.003% | 99.223% |
| 1689 | IMMUNE DESIGN CORP COMMON STOCK USD.001 | 0.003% | 99.226% |
| 1690 | KIMBALL ELECTRONICS INC COMMON STOCK | 0.003% | 99.229% |
| 1691 | QAD INC A COMMON STOCK | 0.003% | 99.233% |
| 1692 | LUMINEX CORP COMMON STOCK USD.001 | 0.003% | 99.236% |
| 1693 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | 0.003% | 99.239% |
| 1694 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | 0.003% | 99.243% |
| 1695 | VILLAGE SUPER MARKET CLASS A COMMON STOCK | 0.003% | 99.246% |
| 1696 | NUTRACEUTICAL INTL CORP COMMON STOCK USD.01 | 0.003% | 99.249% |
| 1697 | SHORETEL INC COMMON STOCK USD.001 | 0.003% | 99.252% |
| 1698 | TAILORED BRANDS INC COMMON STOCK USD.01 | 0.003% | 99.256% |
| 1699 | SURMODICS INC COMMON STOCK USD.05 | 0.003% | 99.259% |
| 1700 | MIDDLEBURG FINANCIAL CORP COMMON STOCK USD2.5 | 0.003% | 99.262% |
| 1701 | SONUS NETWORKS INC COMMON STOCK USD.001 | 0.003% | 99.265% |
| 1702 | OVERSEAS SHIPHOLDING GROUP A COMMON STOCK | 0.003% | 99.269% |
| 1703 | TRIUMPH BANCORP INC COMMON STOCK USD.01 | 0.003% | 99.272% |
| 1704 | TRC COS INC COMMON STOCK USD.1 | 0.003% | 99.275% |
| 1705 | RTI SURGICAL INC COMMON STOCK USD.001 | 0.003% | 99.278% |
| 1706 | SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01 | 0.003% | 99.282% |
| 1707 | OLD LINE BANCSHARES INC COMMON STOCK USD.01 | 0.003% | 99.285% |
| 1708 | LIFEVANTAGE CORP COMMON STOCK USD.0001 | 0.003% | 99.288% |
| 1709 | PRIMO WATER CORP COMMON STOCK | 0.003% | 99.291% |
| 1710 | DIGI INTERNATIONAL INC COMMON STOCK USD.01 | 0.003% | 99.294% |
| 1711 | SALISBURY BANCORP INC COMMON STOCK USD.1 | 0.003% | 99.298% |
| 1712 | AEGION CORP COMMON STOCK USD.01 | 0.003% | 99.301% |
| 1713 | CENTRAL VALLEY COMM BANCORP COMMON STOCK | 0.003% | 99.304% |
| 1714 | SHAKE SHACK INC CLASS A COMMON STOCK USD.01 | 0.003% | 99.307% |
| 1715 | LINDSAY CORP COMMON STOCK USD1.0 | 0.003% | 99.310% |
| 1716 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | 0.003% | 99.314% |
| 1717 | ENTERPRISE BANCORP INC COMMON STOCK USD.01 | 0.003% | 99.317% |
| 1718 | ACCURAY INC COMMON STOCK USD.001 | 0.003% | 99.320% |
| 1719 | SHORE BANCSHARES INC COMMON STOCK USD.01 | 0.003% | 99.323% |
| 1720 | ASB BANCORP INC COMMON STOCK USD.01 | 0.003% | 99.326% |
| 1721 | CRAWFORD + CO CL B COMMON STOCK USD1.0 | 0.003% | 99.329% |
| 1722 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | 0.003% | 99.332% |
| 1723 | NANOMETRICS INC COMMON STOCK | 0.003% | 99.335% |
| 1724 | MALIBU BOATS INC A COMMON STOCK USD.01 | 0.003% | 99.338% |
| 1725 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.003% | 99.341% |
| 1726 | ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.003% | 99.344% |
| 1727 | BANCORP INC/THE COMMON STOCK USD1.0 | 0.003% | 99.347% |
| 1728 | PEOPLE S UTAH BANCORP COMMON STOCK USD.01 | 0.003% | 99.350% |
| 1729 | MUELLER INDUSTRIES INC SUBORDINATED 03/27 6 | 0.003% | 99.353% |
| 1730 | MBT FINANCIAL CORP COMMON STOCK | 0.003% | 99.356% |
| 1731 | RADIAN GROUP INC COMMON STOCK USD.001 | 0.003% | 99.359% |
| 1732 | OMEGA PROTEIN CORP COMMON STOCK USD.01 | 0.003% | 99.362% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1733 | MOCON INC COMMON STOCK USD.1 | 0.003% | 99.365% |
| 1734 | TITAN MACHINERY INC COMMON STOCK USD.00001 | 0.003% | 99.368% |
| 1735 | XO GROUP INC COMMON STOCK USD.01 | 0.003% | 99.371% |
| 1736 | FLEXSTEEL INDS COMMON STOCK USD1.0 | 0.003% | 99.374% |
| 1737 | REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01 | 0.003% | 99.377% |
| 1738 | REGIONAL MANAGEMENT CORP COMMON STOCK USD.1 | 0.003% | 99.380% |
| 1739 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01 | 0.003% | 99.383% |
| 1740 | LIBERTY MEDIA CORP BRAVES C TRACKING STK | 0.003% | 99.385% |
| 1741 | CULP INC COMMON STOCK USD.05 | 0.003% | 99.388% |
| 1742 | ESSA BANCORP INC COMMON STOCK USD.01 | 0.003% | 99.391% |
| 1743 | PREMIER FINANCIAL BANCORP COMMON STOCK | 0.003% | 99.394% |
| 1744 | ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01 | 0.003% | 99.397% |
| 1745 | UNITIL CORP COMMON STOCK | 0.003% | 99.399% |
| 1746 | ERA GROUP INC COMMON STOCK USD.01 | 0.003% | 99.402% |
| 1747 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | 0.003% | 99.405% |
| 1748 | CROCS INC COMMON STOCK USD.001 | 0.003% | 99.408% |
| 1749 | SIMULATIONS PLUS INC COMMON STOCK USD.001 | 0.003% | 99.410% |
| 1750 | NICHOLAS FINANCIAL INC COMMON STOCK | 0.003% | 99.413% |
| 1751 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | 0.003% | 99.416% |
| 1752 | ORRSTOWN FINL SERVICES INC COMMON STOCK | 0.003% | 99.419% |
| 1753 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | 0.003% | 99.421% |
| 1754 | AMERICA S CAR MART INC COMMON STOCK USD.01 | 0.003% | 99.424% |
| 1755 | MATCH GROUP INC COMMON STOCK USD.001 | 0.003% | 99.427% |
| 1756 | MBIA INC COMMON STOCK USD1.0 | 0.003% | 99.429% |
| 1757 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.003% | 99.432% |
| 1758 | PIPER JAFFRAY COS COMMON STOCK USD.01 | 0.003% | 99.435% |
| 1759 | BAZAARVOICE INC COMMON STOCK USD.0001 | 0.003% | 99.437% |
| 1760 | CELADON GROUP INC COMMON STOCK USD.033 | 0.003% | 99.440% |
| 1761 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01 | 0.003% | 99.443% |
| 1762 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | 0.003% | 99.445% |
| 1763 | CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001 | 0.003% | 99.448% |
| 1764 | LIMELIGHT NETWORKS INC COMMON STOCK USD.001 | 0.003% | 99.450% |
| 1765 | SPARTAN MOTORS INC COMMON STOCK USD.01 | 0.003% | 99.453% |
| 1766 | INVENTURE FOODS INC COMMON STOCK USD.01 | 0.003% | 99.456% |
| 1767 | POTBELLY CORP COMMON STOCK USD.01 | 0.003% | 99.458% |
| 1768 | PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001 | 0.003% | 99.461% |
| 1769 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | 0.003% | 99.463% |
| 1770 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001 | 0.003% | 99.466% |
| 1771 | EVERI HOLDINGS INC COMMON STOCK USD.001 | 0.003% | 99.468% |
| 1772 | RADNET INC COMMON STOCK USD.0001 | 0.003% | 99.471% |
| 1773 | SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01 | 0.003% | 99.474% |
| 1774 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | 0.003% | 99.476% |
| 1775 | RING ENERGY INC COMMON STOCK USD.001 | 0.003% | 99.479% |
| 1776 | HOOKER FURNITURE CORP COMMON STOCK | 0.003% | 99.481% |
| 1777 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33 | 0.003% | 99.484% |
| 1778 | IES HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 99.486% |
| 1779 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | 0.003% | 99.489% |
| 1780 | VERSARTIS INC COMMON STOCK USD.0001 | 0.003% | 99.491% |
| 1781 | MESA LABORATORIES INC COMMON STOCK | 0.003% | 99.494% |
| 1782 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | 0.003% | 99.496% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1783 | CRA INTERNATIONAL INC COMMON STOCK | 0.002% | 99.499% |
| 1784 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.002% | 99.501% |
| 1785 | LIFETIME BRANDS INC COMMON STOCK USD.01 | 0.002% | 99.504% |
| 1786 | INTEVAC INC COMMON STOCK | 0.002% | 99.506% |
| 1787 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | 0.002% | 99.509% |
| 1788 | CSW INDUSTRIALS INC COMMON STOCK USD.01 | 0.002% | 99.511% |
| 1789 | BCB BANCORP INC COMMON STOCK | 0.002% | 99.514% |
| 1790 | COLLECTORS UNIVERSE COMMON STOCK USD.001 | 0.002% | 99.516% |
| 1791 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | 0.002% | 99.519% |
| 1792 | BLUE BIRD CORP COMMON STOCK USD.0001 | 0.002% | 99.521% |
| 1793 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK | 0.002% | 99.523% |
| 1794 | RETAILMENOT INC COMMON STOCK USD.001 | 0.002% | 99.526% |
| 1795 | ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001 | 0.002% | 99.528% |
| 1796 | PARKER DRILLING CO COMMON STOCK USD.167 | 0.002% | 99.531% |
| 1797 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | 0.002% | 99.533% |
| 1798 | KOPIN CORP COMMON STOCK USD.01 | 0.002% | 99.535% |
| 1799 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | 0.002% | 99.538% |
| 1800 | SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01 | 0.002% | 99.540% |
| 1801 | XENITH BANKSHARES INC COMMON STOCK USD.01 | 0.002% | 99.542% |
| 1802 | DSP GROUP INC COMMON STOCK USD.001 | 0.002% | 99.545% |
| 1803 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | 0.002% | 99.547% |
| 1804 | BANKFINANCIAL CORP COMMON STOCK USD.01 | 0.002% | 99.549% |
| 1805 | BEL FUSE INC CL B COMMON STOCK USD.1 | 0.002% | 99.552% |
| 1806 | HUTTIG BUILDING PRODUCTS INC COMMON STOCK USD.01 | 0.002% | 99.554% |
| 1807 | KINGSTONE COS INC COMMON STOCK USD.01 | 0.002% | 99.556% |
| 1808 | EHEALTH INC COMMON STOCK USD.001 | 0.002% | 99.559% |
| 1809 | STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001 | 0.002% | 99.561% |
| 1810 | FARMERS NATL BANCORP COMMON STOCK | 0.002% | 99.563% |
| 1811 | ACACIA RESEARCH CORP COMMON STOCK USD.001 | 0.002% | 99.565% |
| 1812 | LCNB CORPORATION COMMON STOCK | 0.002% | 99.568% |
| 1813 | LIMONEIRA CO COMMON STOCK USD.01 | 0.002% | 99.570% |
| 1814 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | 0.002% | 99.572% |
| 1815 | EXPRESS INC COMMON STOCK | 0.002% | 99.574% |
| 1816 | HENNESSY ADVISORS INC COMMON STOCK | 0.002% | 99.577% |
| 1817 | PLANET PAYMENT INC COMMON STOCK USD.01 | 0.002% | 99.579% |
| 1818 | KIRKLAND S INC COMMON STOCK | 0.002% | 99.581% |
| 1819 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | 0.002% | 99.583% |
| 1820 | PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0 | 0.002% | 99.585% |
| 1821 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | 0.002% | 99.587% |
| 1822 | WORLD ACCEPTANCE CORP COMMON STOCK | 0.002% | 99.590% |
| 1823 | AFFIMED NV COMMON STOCK | 0.002% | 99.592% |
| 1824 | 1ST CONSTITUTION BANCORP COMMON STOCK | 0.002% | 99.594% |
| 1825 | TWIN DISC INC COMMON STOCK | 0.002% | 99.596% |
| 1826 | MEETME INC COMMON STOCK USD.001 | 0.002% | 99.598% |
| 1827 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 99.600% |
| 1828 | QUORUM HEALTH CORP COMMON STOCK USD.0001 | 0.002% | 99.602% |
| 1829 | CRAWFORD + COMPANY CL A COMMON STOCK USD1.0 | 0.002% | 99.604% |
| 1830 | FRANKLIN COVEY CO COMMON STOCK USD.05 | 0.002% | 99.606% |
| 1831 | BARNES + NOBLE INC COMMON STOCK USD.001 | 0.002% | 99.609% |
| 1832 | PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01 | 0.002% | 99.611% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1833 | VECTRUS INC COMMON STOCK USD.01 | 0.002% | 99.613% |
| 1834 | TELENAV INC COMMON STOCK USD.001 | 0.002% | 99.615% |
| 1835 | WESTBURY BANCORP INC COMMON STOCK USD.01 | 0.002% | 99.617% |
| 1836 | CLEARFIELD INC COMMON STOCK USD.01 | 0.002% | 99.619% |
| 1837 | UFP TECHNOLOGIES INC COMMON STOCK USD.01 | 0.002% | 99.621% |
| 1838 | FIDELITY + GUARANTY LIFE COMMON STOCK USD.01 | 0.002% | 99.623% |
| 1839 | SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002% | 99.625% |
| 1840 | GSI TECHNOLOGY INC COMMON STOCK USD.001 | 0.002% | 99.627% |
| 1841 | MCCORMICK + CO INC VTG COM COMMON STOCK | 0.002% | 99.629% |
| 1842 | ACNB CORP COMMON STOCK USD2.5 | 0.002% | 99.631% |
| 1843 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001 | 0.002% | 99.633% |
| 1844 | GENCOR INDUSTRIES INC COMMON STOCK USD.1 | 0.002% | 99.635% |
| 1845 | ENERNOC INC COMMON STOCK USD.001 | 0.002% | 99.637% |
| 1846 | LANDEC CORP COMMON STOCK USD.001 | 0.002% | 99.639% |
| 1847 | CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5 | 0.002% | 99.641% |
| 1848 | NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25 | 0.002% | 99.643% |
| 1849 | SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001 | 0.002% | 99.645% |
| 1850 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | 0.002% | 99.647% |
| 1851 | NICOLET BANKSHARES INC COMMON STOCK | 0.002% | 99.649% |
| 1852 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.002% | 99.651% |
| 1853 | ALTISOURCE PORTFOLIO SOL COMMON STOCK USD1.0 | 0.002% | 99.652% |
| 1854 | ARI NETWORK SERVICES COMMON STOCK USD.001 | 0.002% | 99.654% |
| 1855 | OMEGA FLEX INC COMMON STOCK USD.01 | 0.002% | 99.656% |
| 1856 | TUESDAY MORNING CORP COMMON STOCK USD.01 | 0.002% | 99.658% |
| 1857 | HURCO COMPANIES INC COMMON STOCK | 0.002% | 99.660% |
| 1858 | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 | 0.002% | 99.662% |
| 1859 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | 0.002% | 99.664% |
| 1860 | OLD SECOND BANCORP INC COMMON STOCK USD1.0 | 0.002% | 99.666% |
| 1861 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | 0.002% | 99.668% |
| 1862 | FS BANCORP INC COMMON STOCK | 0.002% | 99.670% |
| 1863 | NATIONAL COMMERCE CORP COMMON STOCK | 0.002% | 99.672% |
| 1864 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | 0.002% | 99.673% |
| 1865 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | 0.002% | 99.675% |
| 1866 | LSI INDUSTRIES INC COMMON STOCK | 0.002% | 99.677% |
| 1867 | GOLDFIELD CORP COMMON STOCK USD.1 | 0.002% | 99.679% |
| 1868 | LMI AEROSPACE INC COMMON STOCK USD.02 | 0.002% | 99.681% |
| 1869 | ZOE S KITCHEN INC COMMON STOCK USD.01 | 0.002% | 99.683% |
| 1870 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001 | 0.002% | 99.685% |
| 1871 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | 0.002% | 99.686% |
| 1872 | SIGMA DESIGNS INC COMMON STOCK | 0.002% | 99.688% |
| 1873 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | 0.002% | 99.690% |
| 1874 | FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01 | 0.002% | 99.692% |
| 1875 | SELECT BANCORP INC COMMON STOCK USD1.0 | 0.002% | 99.694% |
| 1876 | WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0 | 0.002% | 99.696% |
| 1877 | PJT PARTNERS INC A COMMON STOCK | 0.002% | 99.697% |
| 1878 | FREIGHTCAR AMERICA INC COMMON STOCK USD.01 | 0.002% | 99.699% |
| 1879 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | 0.002% | 99.701% |
| 1880 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | 0.002% | 99.703% |
| 1881 | NORTHWEST PIPE CO COMMON STOCK USD.01 | 0.002% | 99.705% |
| 1882 | STEIN MART INC COMMON STOCK USD.01 | 0.002% | 99.706% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1883 | ANGIE S LIST INC COMMON STOCK USD.001 | 0.002% | 99.708% |
| 1884 | SUPERIOR UNIFORM GROUP INC COMMON STOCK | 0.002% | 99.710% |
| 1885 | CDI CORP COMMON STOCK USD.1 | 0.002% | 99.712% |
| 1886 | BLACK BOX CORP COMMON STOCK USD.001 | 0.002% | 99.713% |
| 1887 | WEST MARINE INC COMMON STOCK USD.001 | 0.002% | 99.715% |
| 1888 | COEUR MINING INC COMMON STOCK USD.01 | 0.002% | 99.717% |
| 1889 | INTEST CORP COMMON STOCK USD.01 | 0.002% | 99.719% |
| 1890 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01 | 0.002% | 99.720% |
| 1891 | HOWARD BANCORP INC COMMON STOCK USD.01 | 0.002% | 99.722% |
| 1892 | PCM INC COMMON STOCK USD.001 | 0.002% | 99.724% |
| 1893 | NORTHEAST BANCORP COMMON STOCK USD1.0 | 0.002% | 99.726% |
| 1894 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | 0.002% | 99.727% |
| 1895 | AGROFRESH SOLUTIONS INC COMMON STOCK | 0.002% | 99.729% |
| 1896 | ZAGG INC COMMON STOCK USD.001 | 0.002% | 99.731% |
| 1897 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01 | 0.002% | 99.733% |
| 1898 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | 0.002% | 99.734% |
| 1899 | SUPREME INDS INC CLASS A COMMON STOCK USD.1 | 0.002% | 99.736% |
| 1900 | NEOPHOTONICS CORP COMMON STOCK USD.0025 | 0.002% | 99.738% |
| 1901 | HORIZON GLOBAL CORP COMMON STOCK | 0.002% | 99.739% |
| 1902 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01 | 0.002% | 99.741% |
| 1903 | LIBERTY TAX INC COMMON STOCK USD.01 | 0.002% | 99.743% |
| 1904 | EQUITY BANCSHARES INC CL A COMMON STOCK USD.01 | 0.002% | 99.744% |
| 1905 | BANKWELL FINANCIAL GROUP INC COMMON STOCK | 0.002% | 99.746% |
| 1906 | NATIONAL RESEARCH CORP A COMMON STOCK USD.001 | 0.002% | 99.747% |
| 1907 | RADIANT LOGISTICS INC COMMON STOCK USD.001 | 0.002% | 99.749% |
| 1908 | PRUDENTIAL BANCORP INC COMMON STOCK USD.01 | 0.002% | 99.751% |
| 1909 | DELTIC TIMBER CORP COMMON STOCK USD.01 | 0.002% | 99.752% |
| 1910 | MARINE PRODUCTS CORP COMMON STOCK USD.1 | 0.002% | 99.754% |
| 1911 | CONTROL4 CORP COMMON STOCK USD.0001 | 0.002% | 99.755% |
| 1912 | TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01 | 0.002% | 99.757% |
| 1913 | 1347 PROPERTY INSURANCE HOLD COMMON STOCK USD.001 | 0.002% | 99.759% |
| 1914 | COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01 | 0.002% | 99.760% |
| 1915 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | 0.002% | 99.762% |
| 1916 | TANGOE INC/CT COMMON STOCK USD.0001 | 0.002% | 99.763% |
| 1917 | EVANS BANCORP INC COMMON STOCK USD.5 | 0.002% | 99.765% |
| 1918 | MOVADO GROUP INC COMMON STOCK USD.01 | 0.002% | 99.766% |
| 1919 | DEPOMED INC COMMON STOCK | 0.002% | 99.768% |
| 1920 | HC2 HOLDINGS INC COMMON STOCK USD.001 | 0.002% | 99.770% |
| 1921 | MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01 | 0.002% | 99.771% |
| 1922 | GULF ISLAND FABRICATION INC COMMON STOCK | 0.002% | 99.773% |
| 1923 | BSB BANCORP INC/MA COMMON STOCK USD.01 | 0.002% | 99.774% |
| 1924 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01 | 0.002% | 99.776% |
| 1925 | AGILYSYS INC COMMON STOCK USD.3 | 0.002% | 99.777% |
| 1926 | BOOT BARN HOLDINGS INC COMMON STOCK | 0.002% | 99.779% |
| 1927 | MEDIA GEN INC CVR COMMON STOCK | 0.002% | 99.780% |
| 1928 | VOYAGER THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 99.782% |
| 1929 | AMERICAN SOFTWARE INC CL A COMMON STOCK USD.1 | 0.001% | 99.783% |
| 1930 | COMPUTER TASK GROUP INC COMMON STOCK USD.01 | 0.001% | 99.785% |
| 1931 | EXONE CO/THE COMMON STOCK USD.01 | 0.001% | 99.786% |
| 1932 | LEAF GROUP LTD COMMON STOCK USD.0001 | 0.001% | 99.788% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1933 | IPG PHOTONICS CORP COMMON STOCK USD.0001 | 0.001% | 99.789% |
| 1934 | COMMUNITY WEST BANCSHARES COMMON STOCK | 0.001% | 99.791% |
| 1935 | S+W SEED CO COMMON STOCK USD.001 | 0.001% | 99.792% |
| 1936 | CELLEX THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 99.793% |
| 1937 | DMC GLOBAL INC COMMON STOCK USD.05 | 0.001% | 99.795% |
| 1938 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | 0.001% | 99.796% |
| 1939 | ATLAS FINANCIAL HOLDINGS INC COMMON STOCK | 0.001% | 99.798% |
| 1940 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.799% |
| 1941 | BAY BANCORP INC COMMON STOCK USD1.0 | 0.001% | 99.801% |
| 1942 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01 | 0.001% | 99.802% |
| 1943 | A MARK PRECIOUS METALS INC COMMON STOCK USD.01 | 0.001% | 99.803% |
| 1944 | CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 99.805% |
| 1945 | BUCKLE INC/THE COMMON STOCK USD.01 | 0.001% | 99.806% |
| 1946 | FONAR CORP COMMON STOCK USD.0001 | 0.001% | 99.808% |
| 1947 | ESCALADE INC COMMON STOCK | 0.001% | 99.809% |
| 1948 | HILL INTERNATIONAL INC COMMON STOCK USD.0001 | 0.001% | 99.810% |
| 1949 | COLONY BANCORP COMMON STOCK USD1.0 | 0.001% | 99.812% |
| 1950 | SB FINANCIAL GROUP INC COMMON STOCK | 0.001% | 99.813% |
| 1951 | ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01 | 0.001% | 99.815% |
| 1952 | ZAFGEN INC COMMON STOCK USD.001 | 0.001% | 99.816% |
| 1953 | NV5 GLOBAL INC COMMON STOCK USD.01 | 0.001% | 99.817% |
| 1954 | HAYNES INTERNATIONAL INC COMMON STOCK USD.001 | 0.001% | 99.819% |
| 1955 | AUBURN NATL BANCORPORATION COMMON STOCK USD.01 | 0.001% | 99.820% |
| 1956 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | 0.001% | 99.821% |
| 1957 | WILLDAN GROUP INC COMMON STOCK USD.01 | 0.001% | 99.823% |
| 1958 | AVID TECHNOLOGY INC COMMON STOCK USD.01 | 0.001% | 99.824% |
| 1959 | CPI CARD GROUP INC COMMON STOCK USD.001 | 0.001% | 99.825% |
| 1960 | PFENEX INC COMMON STOCK USD.001 | 0.001% | 99.827% |
| 1961 | PLEXUS CORP COMMON STOCK USD.01 | 0.001% | 99.828% |
| 1962 | QUINSTREET INC COMMON STOCK USD.001 | 0.001% | 99.829% |
| 1963 | HOUSTON WIRE + CABLE CO COMMON STOCK USD.001 | 0.001% | 99.831% |
| 1964 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024 | 0.001% | 99.832% |
| 1965 | ARDMORE SHIPPING CORP COMMON STOCK USD.01 | 0.001% | 99.833% |
| 1966 | SYSTEMAX INC COMMON STOCK USD.01 | 0.001% | 99.835% |
| 1967 | STERLING CONSTRUCTION CO COMMON STOCK USD.01 | 0.001% | 99.836% |
| 1968 | SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01 | 0.001% | 99.837% |
| 1969 | LIBERTY MEDIA CORP BRAVES A TRACKING STK | 0.001% | 99.839% |
| 1970 | CYBEROPTICS CORP COMMON STOCK | 0.001% | 99.840% |
| 1971 | NATHAN S FAMOUS INC COMMON STOCK USD.01 | 0.001% | 99.841% |
| 1972 | RED LION HOTELS CORP COMMON STOCK USD.01 | 0.001% | 99.843% |
| 1973 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | 0.001% | 99.844% |
| 1974 | XERIUM TECHNOLOGIES INC COMMON STOCK USD.001 | 0.001% | 99.845% |
| 1975 | SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01 | 0.001% | 99.846% |
| 1976 | CONSUMER PORTFOLIO SERVICES COMMON STOCK | 0.001% | 99.848% |
| 1977 | CIDARA THERAPEUTICS INC COMMON STOCK USD.0001 | 0.001% | 99.849% |
| 1978 | KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5 | 0.001% | 99.850% |
| 1979 | SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01 | 0.001% | 99.851% |
| 1980 | AXT INC COMMON STOCK USD.001 | 0.001% | 99.853% |
| 1981 | STARTEK INC COMMON STOCK USD.01 | 0.001% | 99.854% |
| 1982 | SI FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.001% | 99.855% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1983 | TWO RIVER BANCORP COMMON STOCK | 0.001% | 99.856% |
| 1984 | SUSSEX BANCORP COMMON STOCK | 0.001% | 99.858% |
| 1985 | PSYCHEMEDICS CORP COMMON STOCK USD.005 | 0.001% | 99.859% |
| 1986 | RIVERVIEW BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.860% |
| 1987 | FOSTER (LB) CO A COMMON STOCK USD.01 | 0.001% | 99.861% |
| 1988 | FIRST SAVINGS FINANCIAL GRP COMMON STOCK USD.01 | 0.001% | 99.863% |
| 1989 | YUME INC COMMON STOCK USD.001 | 0.001% | 99.864% |
| 1990 | FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0 | 0.001% | 99.865% |
| 1991 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | 0.001% | 99.866% |
| 1992 | TECHTARGET COMMON STOCK USD.001 | 0.001% | 99.868% |
| 1993 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001 | 0.001% | 99.869% |
| 1994 | LANDMARK BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.870% |
| 1995 | HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001 | 0.001% | 99.871% |
| 1996 | BANCORP OF NEW JERSEY INC COMMON STOCK | 0.001% | 99.872% |
| 1997 | MSB FINANCIAL CORP/MD COMMON STOCK | 0.001% | 99.874% |
| 1998 | PLUMAS BANCORP COMMON STOCK | 0.001% | 99.875% |
| 1999 | ASTRONICS CORP CL B COMMON STOCK USD.01 | 0.001% | 99.876% |
| 2000 | LIFEWAY FOODS INC COMMON STOCK | 0.001% | 99.877% |
| 2001 | NORTHRIM BANCORP INC COMMON STOCK USD1.0 | 0.001% | 99.878% |
| 2002 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | 0.001% | 99.880% |
| 2003 | KEYW HOLDING CORP/THE COMMON STOCK | 0.001% | 99.881% |
| 2004 | SONOMA PHARMACEUTICALS INC COMMON STOCK | 0.001% | 99.882% |
| 2005 | BANK OF COMMERCE HOLDINGS COMMON STOCK | 0.001% | 99.883% |
| 2006 | BLACK DIAMOND INC COMMON STOCK USD.0001 | 0.001% | 99.884% |
| 2007 | PENDRELL CORP COMMON STOCK USD.01 | 0.001% | 99.885% |
| 2008 | CENTURY CASINOS INC COMMON STOCK USD.01 | 0.001% | 99.887% |
| 2009 | PACIFIC MERCANTILE BANCORP COMMON STOCK | 0.001% | 99.888% |
| 2010 | HAWTHORN BANCSHARES INC COMMON STOCK USD1.0 | 0.001% | 99.889% |
| 2011 | BEAR STATE FINANCIAL INC COMMON STOCK USD.01 | 0.001% | 99.890% |
| 2012 | AMERISERV FINANCIAL INC COMMON STOCK USD.01 | 0.001% | 99.891% |
| 2013 | HARDINGE INC COMMON STOCK USD.01 | 0.001% | 99.892% |
| 2014 | DORIAN LPG LTD COMMON STOCK USD.01 | 0.001% | 99.894% |
| 2015 | PROVIDENT BANCORP INC COMMON STOCK | 0.001% | 99.895% |
| 2016 | PFSWEB INC COMMON STOCK USD.001 | 0.001% | 99.896% |
| 2017 | SAFEWAY CASA LEY CVR COMMON STOCK | 0.001% | 99.897% |
| 2018 | SUMMIT STATE BANK COMMON STOCK | 0.001% | 99.898% |
| 2019 | CHEROKEE INC COMMON STOCK USD.02 | 0.001% | 99.899% |
| 2020 | ARATANA THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 99.900% |
| 2021 | MALVERN BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.902% |
| 2022 | UNITED COMMUNITY BANCORP COMMON STOCK USD.01 | 0.001% | 99.903% |
| 2023 | WILEY (JOHN) + SONS CL B COMMON STOCK USD1.0 | 0.001% | 99.904% |
| 2024 | GLOBALSCAPE INC COMMON STOCK USD.001 | 0.001% | 99.905% |
| 2025 | ROCKY MOUNTAIN CHOC FACT INC COMMON STOCK USD.001 | 0.001% | 99.906% |
| 2026 | AUTOBYTEL INC COMMON STOCK USD.001 | 0.001% | 99.907% |
| 2027 | COASTWAY BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.908% |
| 2028 | SPAN AMERICA MEDICAL SYS INC COMMON STOCK | 0.001% | 99.909% |
| 2029 | EIGER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.001% | 99.910% |
| 2030 | WILLBROS GROUP INC COMMON STOCK USD.05 | 0.001% | 99.912% |
| 2031 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01 | 0.001% | 99.913% |
| 2032 | EMCORE CORP COMMON STOCK | 0.001% | 99.914% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2033 | REALNETWORKS INC COMMON STOCK USD.001 | 0.001% | 99.915% |
| 2034 | PARKE BANCORP INC COMMON STOCK USD.1 | 0.001% | 99.916% |
| 2035 | US AUTO PARTS NETWORK INC COMMON STOCK USD.001 | 0.001% | 99.917% |
| 2036 | INVESTORS TITLE CO COMMON STOCK | 0.001% | 99.918% |
| 2037 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01 | 0.001% | 99.919% |
| 2038 | ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01 | 0.001% | 99.920% |
| 2039 | STARRETT (L.S.) CO CL A COMMON STOCK USD1.0 | 0.001% | 99.921% |
| 2040 | ASURE SOFTWARE INC COMMON STOCK USD.01 | 0.001% | 99.922% |
| 2041 | AMTECH SYSTEMS INC COMMON STOCK USD.01 | 0.001% | 99.924% |
| 2042 | BANK OF SOUTH CAROLINA CORP COMMON STOCK | 0.001% | 99.925% |
| 2043 | RADISYS CORP COMMON STOCK | 0.001% | 99.926% |
| 2044 | NEW HOME CO INC/THE COMMON STOCK USD.01 | 0.001% | 99.927% |
| 2045 | AMERICAN RIVER BANKSHRS (CA) COMMON STOCK | 0.001% | 99.928% |
| 2046 | CIVEO CORP COMMON STOCK | 0.001% | 99.929% |
| 2047 | LAKE SHORE BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.930% |
| 2048 | ALICO INC COMMON STOCK USD1.0 | 0.001% | 99.931% |
| 2049 | FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01 | 0.001% | 99.932% |
| 2050 | UNITY BANCORP INC COMMON STOCK | 0.001% | 99.933% |
| 2051 | UNIQUE FABRICATING INC COMMON STOCK USD.001 | 0.001% | 99.934% |
| 2052 | NL INDUSTRIES COMMON STOCK USD.125 | 0.001% | 99.935% |
| 2053 | ZIX CORP COMMON STOCK USD.01 | 0.001% | 99.936% |
| 2054 | ALLIED MOTION TECHNOLOGIES COMMON STOCK | 0.001% | 99.937% |
| 2055 | DESTINATION XL GROUP INC COMMON STOCK USD.01 | 0.001% | 99.938% |
| 2056 | MIRATI THERAPEUTICS INC COMMON STOCK | 0.001% | 99.939% |
| 2057 | MAYS (J.W.) INC COMMON STOCK USD1.0 | 0.001% | 99.940% |
| 2058 | KRONOS WORLDWIDE INC COMMON STOCK USD.01 | 0.001% | 99.941% |
| 2059 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.942% |
| 2060 | ATYR PHARMA INC COMMON STOCK USD.001 | 0.001% | 99.943% |
| 2061 | ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001 | 0.001% | 99.944% |
| 2062 | MIDSOUTH BANCORP INC COMMON STOCK USD.1 | 0.001% | 99.945% |
| 2063 | HOPFED BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.946% |
| 2064 | USA TRUCK INC COMMON STOCK USD.01 | 0.001% | 99.947% |
| 2065 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | 0.001% | 99.948% |
| 2066 | KVH INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 99.949% |
| 2067 | LSB INDUSTRIES INC COMMON STOCK USD.1 | 0.001% | 99.950% |
| 2068 | C + F FINANCIAL CORP COMMON STOCK USD1.0 | 0.001% | 99.951% |
| 2069 | DHI GROUP INC COMMON STOCK USD.01 | 0.001% | 99.952% |
| 2070 | NEW YORK + CO COMMON STOCK USD.001 | 0.001% | 99.953% |
| 2071 | GRAHAM CORP COMMON STOCK USD.1 | 0.001% | 99.954% |
| 2072 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 99.955% |
| 2073 | ARC GROUP WORLDWIDE INC COMMON STOCK USD.0005 | 0.001% | 99.956% |
| 2074 | REIS INC COMMON STOCK USD.01 | 0.001% | 99.957% |
| 2075 | LANNETT CO INC COMMON STOCK USD.001 | 0.001% | 99.958% |
| 2076 | NATURAL ALTERNATIVES INTL COMMON STOCK USD.01 | 0.001% | 99.959% |
| 2077 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0 | 0.001% | 99.960% |
| 2078 | ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001 | 0.001% | 99.961% |
| 2079 | ANCHOR BANCORP COMMON STOCK USD.01 | 0.001% | 99.962% |
| 2080 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | 0.001% | 99.962% |
| 2081 | VITAL THERAPIES INC COMMON STOCK USD.0001 | 0.001% | 99.963% |
| 2082 | NEFF CORP CLASS A COMMON STOCK USD.01 | 0.001% | 99.964% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2083 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | 0.001% | 99.965% |
| 2084 | FIRST US BANCSHARES INC COMMON STOCK USD.01 | 0.001% | 99.966% |
| 2085 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01 | 0.001% | 99.967% |
| 2086 | LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01 | 0.001% | 99.968% |
| 2087 | CLEARONE INC COMMON STOCK USD.001 | 0.001% | 99.969% |
| 2088 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | 0.001% | 99.970% |
| 2089 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | 0.001% | 99.970% |
| 2090 | DIGIRAD CORP COMMON STOCK USD.0001 | 0.001% | 99.971% |
| 2091 | DHT HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 99.972% |
| 2092 | TRAVELZOO INC COMMON STOCK USD.01 | 0.001% | 99.973% |
| 2093 | CPI AEROSTRUCTURES INC COMMON STOCK USD.001 | 0.001% | 99.974% |
| 2094 | WMIH CORP COMMON STOCK USD.00001 | 0.001% | 99.974% |
| 2095 | SALEM MEDIA GROUP INC COMMON STOCK USD.01 | 0.001% | 99.975% |
| 2096 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | 0.001% | 99.976% |
| 2097 | GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001 | 0.001% | 99.977% |
| 2098 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001 | 0.001% | 99.977% |
| 2099 | MANNING + NAPIER INC COMMON STOCK USD.01 | 0.001% | 99.978% |
| 2100 | OHIO VALLEY BANC CORP COMMON STOCK USD1.0 | 0.001% | 99.979% |
| 2101 | UCP INC CL A COMMON STOCK USD.01 | 0.001% | 99.979% |
| 2102 | HOME BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.980% |
| 2103 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.001% | 99.981% |
| 2104 | CONTANGO OIL + GAS COMMON STOCK USD.04 | 0.001% | 99.982% |
| 2105 | STAGE STORES INC COMMON STOCK USD.01 | 0.001% | 99.982% |
| 2106 | CSS INDUSTRIES INC COMMON STOCK USD.1 | 0.001% | 99.983% |
| 2107 | FLUIDIGM CORP COMMON STOCK USD.001 | 0.001% | 99.983% |
| 2108 | HIBBETT SPORTS INC COMMON STOCK USD.01 | 0.001% | 99.984% |
| 2109 | FIRST UNITED CORP COMMON STOCK USD.01 | 0.001% | 99.985% |
| 2110 | NUVECTRA CORP COMMON STOCK USD.001 | 0.001% | 99.985% |
| 2111 | OLD POINT FINANCIAL CORP COMMON STOCK USD5.0 | 0.001% | 99.986% |
| 2112 | TRECORA RESOURCES COMMON STOCK USD.1 | 0.001% | 99.986% |
| 2113 | MARCHEX INC CLASS B COMMON STOCK USD.01 | 0.001% | 99.987% |
| 2114 | SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0 | 0.001% | 99.988% |
| 2115 | NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001 | 0.001% | 99.988% |
| 2116 | VISHAY PRECISION GROUP COMMON STOCK | 0.001% | 99.989% |
| 2117 | NATIONAL RESEARCH CORP CL B COMMON STOCK USD.001 | 0.001% | 99.989% |
| 2118 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | 0.001% | 99.990% |
| 2119 | LIPOCINE INC COMMON STOCK USD.0001 | 0.001% | 99.990% |
| 2120 | EVINE LIVE INC COMMON STOCK USD.01 | 0.001% | 99.991% |
| 2121 | NATURES SUNSHINE PRODS INC COMMON STOCK | 0.001% | 99.991% |
| 2122 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 99.992% |
| 2123 | DELTA NATURAL GAS CO INC COMMON STOCK USD1.0 | 0.000% | 99.992% |
| 2124 | WOLVERINE BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.993% |
| 2125 | DELTA APPAREL INC COMMON STOCK USD.01 | 0.000% | 99.993% |
| 2126 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | 0.000% | 99.994% |
| 2127 | RIGHTSIDE GROUP LTD COMMON STOCK USD.0001 | 0.000% | 99.994% |
| 2128 | NCI INC A COMMON STOCK USD.019 | 0.000% | 99.994% |
| 2129 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.000% | 99.995% |
| 2130 | SYNALLOY CORP COMMON STOCK USD1.0 | 0.000% | 99.995% |
| 2131 | DNB FINANCIAL CORP COMMON STOCK USD1.0 | 0.000% | 99.995% |
| 2132 | COMMUNITY FINANCIAL CORP/THE COMMON STOCK USD.01 | 0.000% | 99.996% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2133 | VINCE HOLDING CORP COMMON STOCK USD.001 | 0.000% | 99.996% |
| 2134 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | 0.000% | 99.996% |
| 2135 | SPARTON CORP COMMON STOCK USD1.25 | 0.000% | 99.997% |
| 2136 | INTERNAP CORP COMMON STOCK USD.001 | 0.000% | 99.997% |
| 2137 | ZEDGE INC CL B COMMON STOCK | 0.000% | 99.997% |
| 2138 | KEY TRONIC CORP COMMON STOCK | 0.000% | 99.998% |
| 2139 | TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 2140 | AWARE INC/MASS COMMON STOCK USD.01 | 0.000% | 99.998% |
| 2141 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01 | 0.000% | 99.998% |
| 2142 | GUARANTY FEDERAL BNC SHS INC COMMON STOCK USD.1 | 0.000% | 99.999% |
| 2143 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.000% | 99.999% |
| 2144 | TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01 | 0.000% | 99.999% |
| 2145 | DYAX CORPORATION CVR COMMON STOCK | 0.000% | 99.999% |
| 2146 | FAIRMOUNT SANTROL HOLDINGS I COMMON STOCK USD.01 | 0.000% | 99.999% |
| 2147 | CONN S INC COMMON STOCK USD.01 | 0.000% | 99.999% |
| 2148 | GREAT ELM CAPITAL GROUP INC COMMON STOCK | 0.000% | 99.999% |
| 2149 | A H BELO CORP A COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2150 | AQUABOUTY TECHNOLOGIES COMMON STOCK USD.001 | 0.000% | 100.000% |
| 2151 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2152 | GENIE ENERGY LTD B COMMON STOCK | 0.000% | 100.000% |
| 2153 | SAFEBWAY PDC LLC CVR COMMON STOCK | 0.000% | 100.000% |
| 2154 | NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2155 | ASTA FUNDING INC COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2156 | REAL INDUSTRY INC COMMON STOCK | 0.000% | 100.000% |
| 2157 | MEDCATH CORPORATION COMMON STOCK USD.01 | - | 100.000% |
| 2158 | FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI | - | 100.000% |
| 2159 | FIRST PLACE FINANCIAL /OHIO COMMON STOCK USD.01 | - | 100.000% |