

DFA Canada U.S. Vector Equity Fund - Class I (USD)

As of November 30, 2017 (Updated Monthly)

Source: RBC

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

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| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|--|----------------|--------------|
| 1 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | 2.597% | 2.597% |
| 2 | AT+T INC COMMON STOCK USD1.0 | 2.470% | 5.066% |
| 3 | EXXON MOBIL CORP COMMON STOCK | 2.047% | 7.114% |
| 4 | WELLS FARGO + CO COMMON STOCK USD1.666 | 1.866% | 8.980% |
| 5 | BANK OF AMERICA | 1.630% | 10.610% |
| 6 | CHEVRON CORP COMMON STOCK USD.75 | 1.441% | 12.051% |
| 7 | APPLE INC | 1.222% | 13.274% |
| 8 | CITIGROUP INC COMMON STOCK USD.01 | 1.128% | 14.402% |
| 9 | INTEL CORP COMMON STOCK USD.001 | 0.991% | 15.392% |
| 10 | COMCAST CORP CLASS A COMMON STOCK USD.01 | 0.897% | 16.290% |
| 11 | WAL-MART STORES | 0.788% | 17.077% |
| 12 | CISCO SYSTEMS | 0.682% | 17.760% |
| 13 | GENERAL MOTORS CO COMMON STOCK USD.01 | 0.634% | 18.394% |
| 14 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | 0.591% | 18.985% |
| 15 | PFIZER INC COMMON STOCK USD.05 | 0.500% | 19.484% |
| 16 | MORGAN STANLEY COMMON STOCK USD.01 | 0.482% | 19.966% |
| 17 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | 0.473% | 20.439% |
| 18 | FORD MOTOR CO COMMON STOCK USD.01 | 0.468% | 20.907% |
| 19 | UNITEDHEALTH GR | 0.427% | 21.334% |
| 20 | NVIDIA CORP | 0.424% | 21.758% |
| 21 | MICRON TECHNOLO | 0.415% | 22.173% |
| 22 | QUALCOMM INC COMMON STOCK USD.0001 | 0.403% | 22.576% |
| 23 | ANTHEM INC COMMON STOCK USD.01 | 0.389% | 22.965% |
| 24 | ALLERGAN PLC | 0.386% | 23.351% |
| 25 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | 0.383% | 23.734% |
| 26 | ACE LTD | 0.377% | 24.112% |
| 27 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | 0.368% | 24.480% |
| 28 | PNC BANK | 0.360% | 24.840% |
| 29 | VALERO ENERGY C | 0.357% | 25.197% |
| 30 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | 0.352% | 25.549% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 31 | ALPHABET INC CL C COMMON STOCK USD.001 | 0.350% | 25.899% |
| 32 | TRAVELERS COS | 0.349% | 26.248% |
| 33 | CVS HEALTH CORP COMMON STOCK USD.01 | 0.347% | 26.596% |
| 34 | PROCTER + GAMBLE CO/THE COMMON STOCK | 0.346% | 26.941% |
| 35 | ALPHABET INC CL A COMMON STOCK USD.001 | 0.339% | 27.280% |
| 36 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | 0.333% | 27.613% |
| 37 | US BANCORP COMMON STOCK USD.01 | 0.319% | 27.932% |
| 38 | MEDTRONIC PLC | 0.319% | 28.250% |
| 39 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | 0.317% | 28.567% |
| 40 | ABBOTT LABORATORIES COMMON STOCK | 0.313% | 28.880% |
| 41 | CAPITAL ONE FIN | 0.291% | 29.171% |
| 42 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | 0.290% | 29.461% |
| 43 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | 0.290% | 29.751% |
| 44 | DOWDUPONT INC COMMON STOCK USD.01 | 0.274% | 30.025% |
| 45 | FEDEX CORPORATI | 0.268% | 30.293% |
| 46 | TIME WARNER INC COMMON STOCK USD.01 | 0.261% | 30.554% |
| 47 | KINDER MORGAN INC COMMON STOCK USD.01 | 0.261% | 30.815% |
| 48 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | 0.259% | 31.073% |
| 49 | NORFOLK STHN CO | 0.258% | 31.331% |
| 50 | CONOCOPHILLIPS COMMON STOCK USD.01 | 0.256% | 31.588% |
| 51 | ALLSTATE CORP COMMON STOCK USD.01 | 0.248% | 31.836% |
| 52 | CORNING INC COMMON STOCK USD.5 | 0.246% | 32.082% |
| 53 | WALT DISNEY(HLD | 0.242% | 32.325% |
| 54 | SCHLUMBERGER LTD COMMON STOCK USD.01 | 0.240% | 32.565% |
| 55 | MARATHON PETROLEUM CORP COMMON STOCK | 0.239% | 32.803% |
| 56 | ANDEAVOR COMMON STOCK USD.167 | 0.235% | 33.039% |
| 57 | UNION PACIFIC CORP COMMON STOCK USD2.5 | 0.235% | 33.274% |
| 58 | AFLAC INC COMMON STOCK USD.1 | 0.232% | 33.506% |
| 59 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | 0.232% | 33.737% |
| 60 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | 0.223% | 33.960% |
| 61 | BEST BUY CO INC | 0.215% | 34.176% |
| 62 | DANAHER CORP COMMON STOCK USD.01 | 0.211% | 34.386% |
| 63 | BB+T CORP COMMON STOCK USD5.0 | 0.208% | 34.594% |
| 64 | HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01 | 0.207% | 34.801% |
| 65 | BLACKROCK INC COMMON STOCK USD.01 | 0.205% | 35.006% |
| 66 | CIGNA CORP | 0.200% | 35.207% |
| 67 | SUNTRUST BANKS | 0.196% | 35.403% |
| 68 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | 0.193% | 35.596% |
| 69 | MOLSONCOORS-B-U | 0.192% | 35.788% |
| 70 | JOHNSON CONTROL | 0.190% | 35.978% |
| 71 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 0.190% | 36.168% |
| 72 | STATE STREET CORP COMMON STOCK USD1.0 | 0.188% | 36.357% |
| 73 | ORACLE CORP COMMON STOCK USD.01 | 0.187% | 36.544% |
| 74 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | 0.185% | 36.729% |
| 75 | DR HORTON INC COMMON STOCK USD.01 | 0.185% | 36.914% |
| 76 | PHILLIPS 66 COMMON STOCK | 0.185% | 37.099% |
| 77 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | 0.183% | 37.281% |
| 78 | DELTA AIRLINES | 0.182% | 37.463% |
| 79 | EATON CORP PLC | 0.176% | 37.640% |
| 80 | MERCK + CO. INC. COMMON STOCK USD.5 | 0.175% | 37.815% |

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|-----|--|----------------|--------------|
| 81 | KROGER CO | 0.167% | 37.982% |
| 82 | CATERPILLAR INC COMMON STOCK USD1.0 | 0.167% | 38.149% |
| 83 | WESTERN DIGITAL | 0.166% | 38.315% |
| 84 | METLIFE INC COMMON STOCK USD.01 | 0.165% | 38.480% |
| 85 | MGM MIRAGE INC | 0.164% | 38.644% |
| 86 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | 0.164% | 38.808% |
| 87 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | 0.160% | 38.968% |
| 88 | FIFTH THIRD BAN | 0.159% | 39.127% |
| 89 | LEAR CORP | 0.159% | 39.286% |
| 90 | DAVITA INC COMMON STOCK USD.001 | 0.155% | 39.441% |
| 91 | ARCHER DANIELS | 0.153% | 39.594% |
| 92 | T MOBILE US INC COMMON STOCK USD.0001 | 0.151% | 39.745% |
| 93 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | 0.150% | 39.895% |
| 94 | AMGEN INC COMMON STOCK USD.0001 | 0.149% | 40.045% |
| 95 | CENTENE CORP COMMON STOCK USD.001 | 0.149% | 40.194% |
| 96 | NUCOR CORP | 0.149% | 40.342% |
| 97 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | 0.148% | 40.490% |
| 98 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | 0.148% | 40.638% |
| 99 | GAP INC | 0.148% | 40.786% |
| 100 | CARNIVAL CORP COMMON STOCK USD.01 | 0.147% | 40.933% |
| 101 | CENTURYLINK INC COMMON STOCK USD1.0 | 0.146% | 41.079% |
| 102 | HARTFORD FINANC | 0.143% | 41.223% |
| 103 | CSX CORP | 0.143% | 41.366% |
| 104 | MYLAN INC/PA | 0.143% | 41.509% |
| 105 | EASTMAN CHEMICA | 0.142% | 41.651% |
| 106 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | 0.140% | 41.791% |
| 107 | ROCKWELL COLLIN | 0.140% | 41.930% |
| 108 | CME GROUP INC COMMON STOCK USD.01 | 0.139% | 42.070% |
| 109 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | 0.138% | 42.208% |
| 110 | CONCHO RESOURCE | 0.137% | 42.345% |
| 111 | TYSON FOODS INC | 0.137% | 42.482% |
| 112 | AETNA INC COMMON STOCK USD.01 | 0.136% | 42.619% |
| 113 | MCKESSON CORP. | 0.134% | 42.753% |
| 114 | WHIRLPOOL CORP | 0.134% | 42.888% |
| 115 | KOHL'S CORPORATI | 0.133% | 43.021% |
| 116 | XPO LOGISTICS INC COMMON STOCK USD.001 | 0.132% | 43.153% |
| 117 | GOODYEAR TIRE & | 0.131% | 43.283% |
| 118 | TARGET CORPORAT | 0.130% | 43.413% |
| 119 | OWENS CORNING COMMON STOCK USD.001 | 0.127% | 43.540% |
| 120 | GILEAD SCIENCES | 0.127% | 43.668% |
| 121 | M + T BANK CORP COMMON STOCK USD.5 | 0.127% | 43.795% |
| 122 | ALLY FINANCIAL INC COMMON STOCK USD.1 | 0.126% | 43.921% |
| 123 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | 0.124% | 44.045% |
| 124 | DISCOVER FINL S | 0.121% | 44.167% |
| 125 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | 0.120% | 44.287% |
| 126 | QUEST DIAGNOSTI | 0.120% | 44.407% |
| 127 | HUNTINGTON BANC | 0.120% | 44.527% |
| 128 | JONES LANG LASA | 0.120% | 44.647% |
| 129 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | 0.117% | 44.764% |
| 130 | FREEMPORT-MCMORA | 0.117% | 44.881% |

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|-----|--|----------------|--------------|
| 131 | KEYCORP | 0.117% | 44.998% |
| 132 | INVESCO LTD COMMON STOCK USD.2 | 0.117% | 45.115% |
| 133 | CALPINE CORP | 0.117% | 45.231% |
| 134 | HUMANA INC | 0.116% | 45.347% |
| 135 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | 0.116% | 45.463% |
| 136 | BORGWARNER INC COMMON STOCK USD.01 | 0.116% | 45.579% |
| 137 | WESTROCK CO COMMON STOCK | 0.115% | 45.694% |
| 138 | NEWMONT MINING CORP COMMON STOCK USD1.6 | 0.114% | 45.808% |
| 139 | LENNAR CORP CL | 0.114% | 45.923% |
| 140 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 | 0.113% | 46.036% |
| 141 | ARCONIC INC COMMON STOCK | 0.113% | 46.149% |
| 142 | VIACOM INC CLASS B COMMON STOCK USD.001 | 0.112% | 46.261% |
| 143 | HORMEL FOODS CORP COMMON STOCK USD.01465 | 0.112% | 46.373% |
| 144 | DEVON ENERGY CORP COMMON STOCK USD.1 | 0.111% | 46.484% |
| 145 | AUTONATION INC | 0.110% | 46.594% |
| 146 | NORWEGIAN CRUIS | 0.110% | 46.704% |
| 147 | PROGRESSIVE CORP COMMON STOCK USD1.0 | 0.110% | 46.814% |
| 148 | CALATLANTIC GROUP INC COMMON STOCK USD.01 | 0.110% | 46.924% |
| 149 | DOVER CORP | 0.109% | 47.033% |
| 150 | MACY S INC COMMON STOCK USD.01 | 0.109% | 47.142% |
| 151 | TEXTRON INC COMMON STOCK USD.125 | 0.108% | 47.250% |
| 152 | PVH CORP COMMON STOCK USD1.0 | 0.107% | 47.357% |
| 153 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | 0.106% | 47.463% |
| 154 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | 0.106% | 47.569% |
| 155 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | 0.105% | 47.674% |
| 156 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | 0.105% | 47.780% |
| 157 | PULTEGROUP INC. | 0.105% | 47.884% |
| 158 | TRINITY INDS | 0.105% | 47.989% |
| 159 | LKQ CORP COMMON STOCK USD.01 | 0.105% | 48.094% |
| 160 | REPUBLIC SERVIC | 0.104% | 48.197% |
| 161 | RYDER SYSTEM IN | 0.104% | 48.301% |
| 162 | SOUTHWEST AIRLI | 0.103% | 48.404% |
| 163 | CA INC COMMON STOCK USD.1 | 0.102% | 48.506% |
| 164 | POST HOLDINGS INC COMMON STOCK USD.01 | 0.101% | 48.607% |
| 165 | BUNGE LTD COMMON STOCK USD.01 | 0.100% | 48.708% |
| 166 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | 0.100% | 48.808% |
| 167 | LAM RESEARCH CORP COMMON STOCK USD.001 | 0.100% | 48.908% |
| 168 | NETAPP INC. | 0.099% | 49.007% |
| 169 | QUANTA SERVICES | 0.098% | 49.105% |
| 170 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | 0.098% | 49.202% |
| 171 | APACHE CORP COMMON STOCK USD.625 | 0.098% | 49.300% |
| 172 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | 0.097% | 49.397% |
| 173 | AGCO CORP | 0.095% | 49.492% |
| 174 | RELIANCE STEEL + ALUMINUM COMMON STOCK | 0.095% | 49.587% |
| 175 | FLEXTRONICS INT | 0.095% | 49.681% |
| 176 | UNUM GROUP | 0.095% | 49.776% |
| 177 | XEROX CORP COMMON STOCK USD1.0 | 0.094% | 49.870% |
| 178 | WILLIS TOWERS W | 0.094% | 49.964% |
| 179 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | 0.094% | 50.058% |
| 180 | INTERNATIONAL G | 0.094% | 50.151% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 181 | RAYTHEON COMPANY COMMON STOCK USD.01 | 0.093% | 50.244% |
| 182 | STEEL DYNAMICS INC COMMON STOCK USD.005 | 0.093% | 50.337% |
| 183 | PERRIGO CO PLC | 0.092% | 50.429% |
| 184 | FNF GROUP TRACKING STK USD.0001 | 0.092% | 50.521% |
| 185 | AUTOLIV INC | 0.092% | 50.613% |
| 186 | WILLIAMS COS IN | 0.091% | 50.704% |
| 187 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | 0.091% | 50.795% |
| 188 | BROADCOM LTD | 0.091% | 50.887% |
| 189 | GEN DYNAMICS CO | 0.091% | 50.977% |
| 190 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | 0.091% | 51.068% |
| 191 | ANADARKO PETROL | 0.091% | 51.158% |
| 192 | STERLING BANCORP/DE COMMON STOCK USD.01 | 0.090% | 51.249% |
| 193 | LINCOLN NATL CO | 0.090% | 51.339% |
| 194 | NIELSEN HOLDING | 0.090% | 51.429% |
| 195 | JM SMUCKER CO/THE COMMON STOCK | 0.089% | 51.517% |
| 196 | HUNTSMAN CORP COMMON STOCK USD.01 | 0.088% | 51.606% |
| 197 | OSHKOSH CORP COMMON STOCK USD.01 | 0.088% | 51.694% |
| 198 | AMETEK INC COMMON STOCK USD.01 | 0.088% | 51.781% |
| 199 | THOR INDUSTRIES INC COMMON STOCK USD.1 | 0.088% | 51.869% |
| 200 | LIBERTY BROADBAND C COMMON STOCK USD.01 | 0.087% | 51.956% |
| 201 | ARROW ELECTRONI | 0.087% | 52.043% |
| 202 | AECOM COMMON STOCK USD.01 | 0.087% | 52.130% |
| 203 | COTY INC CL A COMMON STOCK USD.01 | 0.086% | 52.216% |
| 204 | HESS CORPORATIO | 0.085% | 52.302% |
| 205 | MANPOWER INC | 0.085% | 52.387% |
| 206 | LOEWS CORP COMMON STOCK USD.01 | 0.085% | 52.472% |
| 207 | TE CONNECTIVITY | 0.085% | 52.557% |
| 208 | INGREDION INC COMMON STOCK USD.01 | 0.085% | 52.642% |
| 209 | AIR LEASE CORP | 0.084% | 52.726% |
| 210 | ADIENT PLC | 0.084% | 52.810% |
| 211 | ARRIS INTERNATI | 0.084% | 52.894% |
| 212 | SPIRIT AEROSYST | 0.084% | 52.978% |
| 213 | NASDAQ INC COMMON STOCK USD.01 | 0.083% | 53.061% |
| 214 | UNIVERSAL HLTH | 0.083% | 53.144% |
| 215 | JABIL CIRCUIT I | 0.082% | 53.226% |
| 216 | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | 0.082% | 53.308% |
| 217 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | 0.082% | 53.390% |
| 218 | ZIMMER HLDGS IN | 0.082% | 53.472% |
| 219 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | 0.082% | 53.554% |
| 220 | ETRADE FINANCIA | 0.081% | 53.634% |
| 221 | EBAY INC | 0.080% | 53.714% |
| 222 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | 0.080% | 53.794% |
| 223 | MARKEL CORP COMMON STOCK | 0.080% | 53.874% |
| 224 | JUNIPER NETWORK | 0.080% | 53.953% |
| 225 | PENTAIR PLC | 0.079% | 54.033% |
| 226 | MURPHY OIL CORP | 0.079% | 54.112% |
| 227 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | 0.079% | 54.191% |
| 228 | NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01 | 0.079% | 54.270% |
| 229 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | 0.079% | 54.349% |
| 230 | MARVELL TECH GR | 0.079% | 54.427% |

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|-----|--|----------------|--------------|
| 231 | COMERICA INC | 0.079% | 54.506% |
| 232 | SNAP-ON INC | 0.078% | 54.584% |
| 233 | GARMIN LTD. | 0.077% | 54.662% |
| 234 | INGERSOLL-RAND | 0.077% | 54.739% |
| 235 | DANA HOLDING CO | 0.077% | 54.817% |
| 236 | AMERCO COMMON STOCK USD.25 | 0.077% | 54.894% |
| 237 | SENSATA TECHNOL | 0.077% | 54.971% |
| 238 | AFFILIATED MNGR | 0.077% | 55.048% |
| 239 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | 0.077% | 55.125% |
| 240 | SYNNEX CORP COMMON STOCK USD.001 | 0.077% | 55.202% |
| 241 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | 0.077% | 55.279% |
| 242 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 0.077% | 55.356% |
| 243 | TECH DATA CORP COMMON STOCK USD.0015 | 0.076% | 55.432% |
| 244 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | 0.076% | 55.508% |
| 245 | CREE INC COMMON STOCK USD.00125 | 0.076% | 55.585% |
| 246 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | 0.076% | 55.661% |
| 247 | NORTHERN TRUST | 0.076% | 55.737% |
| 248 | UTD THERAPEUTIC | 0.076% | 55.813% |
| 249 | TORCHMARK CORP COMMON STOCK USD1.0 | 0.076% | 55.888% |
| 250 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | 0.076% | 55.964% |
| 251 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | 0.076% | 56.040% |
| 252 | ASSURANT INC COMMON STOCK USD.01 | 0.075% | 56.115% |
| 253 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | 0.075% | 56.190% |
| 254 | CBRE GROUP INC A COMMON STOCK USD.01 | 0.075% | 56.265% |
| 255 | SANDERSON FARMS INC COMMON STOCK USD1.0 | 0.075% | 56.340% |
| 256 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | 0.075% | 56.414% |
| 257 | DOLLAR TREE INC | 0.074% | 56.489% |
| 258 | TOLL BROTHERS INC COMMON STOCK USD.01 | 0.074% | 56.563% |
| 259 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | 0.074% | 56.637% |
| 260 | MARATHON OIL CO | 0.074% | 56.711% |
| 261 | MKS INSTRUMENTS INC COMMON STOCK | 0.074% | 56.785% |
| 262 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | 0.073% | 56.858% |
| 263 | ON ASSIGNMENT INC COMMON STOCK USD.01 | 0.073% | 56.931% |
| 264 | KEMPER CORP COMMON STOCK USD.1 | 0.073% | 57.004% |
| 265 | NATIONAL OILWEL | 0.073% | 57.077% |
| 266 | TCF FINL CORP | 0.073% | 57.150% |
| 267 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01 | 0.072% | 57.222% |
| 268 | PACCAR INC | 0.072% | 57.294% |
| 269 | INTERDIGITAL IN | 0.071% | 57.366% |
| 270 | HOWARD HUGHES CORP/THE COMMON STOCK | 0.071% | 57.437% |
| 271 | KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001 | 0.071% | 57.508% |
| 272 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | 0.071% | 57.578% |
| 273 | HANCOCK HOLDING | 0.071% | 57.649% |
| 274 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | 0.070% | 57.720% |
| 275 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | 0.070% | 57.790% |
| 276 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | 0.070% | 57.860% |
| 277 | BIG LOTS INC COMMON STOCK USD.01 | 0.070% | 57.930% |
| 278 | NEWELL BRANDS INC COMMON STOCK USD1.0 | 0.070% | 57.999% |
| 279 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | 0.070% | 58.069% |
| 280 | WPX ENERGY INC COMMON STOCK | 0.069% | 58.138% |

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| 281 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | 0.069% | 58.208% |
| 282 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | 0.069% | 58.277% |
| 283 | SKYWORCS SOLUTIONS INC COMMON STOCK USD.25 | 0.069% | 58.346% |
| 284 | WR BERKLEY CORP COMMON STOCK USD.2 | 0.069% | 58.416% |
| 285 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | 0.069% | 58.484% |
| 286 | AMKOR TECHNOLOG | 0.069% | 58.553% |
| 287 | MASTEC INC | 0.069% | 58.622% |
| 288 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.069% | 58.691% |
| 289 | FIRST SOLAR INC | 0.068% | 58.759% |
| 290 | MICROSEMI | 0.068% | 58.827% |
| 291 | APPLIED MATERIALS INC COMMON STOCK USD.01 | 0.068% | 58.895% |
| 292 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | 0.068% | 58.963% |
| 293 | NOBLE ENERGY IN | 0.068% | 59.031% |
| 294 | EVEREST RE GROU | 0.068% | 59.099% |
| 295 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | 0.068% | 59.167% |
| 296 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | 0.067% | 59.234% |
| 297 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | 0.067% | 59.301% |
| 298 | ANALOG DEVICES INC COMMON STOCK USD.167 | 0.067% | 59.368% |
| 299 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | 0.067% | 59.435% |
| 300 | OLIN CORP | 0.067% | 59.502% |
| 301 | FLIR SYSTEMS INC COMMON STOCK USD.01 | 0.067% | 59.569% |
| 302 | BANK OF THE OZARKS COMMON STOCK USD.01 | 0.066% | 59.635% |
| 303 | SIGNET JEWELERS | 0.066% | 59.702% |
| 304 | ALBEMARLE CORP | 0.066% | 59.768% |
| 305 | SANMINA CORP COMMON STOCK USD.01 | 0.066% | 59.834% |
| 306 | EQT CORPORATION | 0.066% | 59.900% |
| 307 | COLFAX CORP | 0.066% | 59.966% |
| 308 | WESCO INTERNATI | 0.066% | 60.031% |
| 309 | CARMAX INC COMMON STOCK USD.5 | 0.066% | 60.097% |
| 310 | LITHIA MOTORS INC CL A COMMON STOCK | 0.066% | 60.162% |
| 311 | TRI POINTE GROUP INC COMMON STOCK USD.01 | 0.065% | 60.228% |
| 312 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | 0.065% | 60.293% |
| 313 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | 0.065% | 60.358% |
| 314 | TEREX CORP | 0.065% | 60.423% |
| 315 | ON SEMICONDUCTOR CORP COMMON STOCK USD.01 | 0.065% | 60.488% |
| 316 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | 0.065% | 60.553% |
| 317 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | 0.065% | 60.618% |
| 318 | BOYD GAMING COR | 0.065% | 60.683% |
| 319 | CNO FINANCIAL | 0.064% | 60.747% |
| 320 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | 0.064% | 60.812% |
| 321 | HEALTHSOUTH CORP COMMON STOCK USD.01 | 0.064% | 60.876% |
| 322 | MARTIN MARIETTA | 0.064% | 60.940% |
| 323 | SKYWEST INC COMMON STOCK | 0.063% | 61.003% |
| 324 | LCI INDUSTRIES COMMON STOCK USD.01 | 0.063% | 61.066% |
| 325 | MEREDITH CORP | 0.063% | 61.130% |
| 326 | SPIRIT AIRLINES INC COMMON STOCK USD.0001 | 0.063% | 61.193% |
| 327 | DOMTAR CORP USD | 0.063% | 61.256% |
| 328 | QORVO INC COMMON STOCK USD.0001 | 0.063% | 61.319% |
| 329 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | 0.063% | 61.382% |
| 330 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001 | 0.063% | 61.445% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 331 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | 0.063% | 61.508% |
| 332 | B+G FOODS INC COMMON STOCK USD.01 | 0.063% | 61.571% |
| 333 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | 0.063% | 61.633% |
| 334 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | 0.062% | 61.696% |
| 335 | EAST WEST BANCORP INC COMMON STOCK USD.001 | 0.062% | 61.758% |
| 336 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01 | 0.062% | 61.820% |
| 337 | HILLENBRAND INC COMMON STOCK | 0.062% | 61.882% |
| 338 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | 0.062% | 61.944% |
| 339 | H.B. FULLER CO. COMMON STOCK USD1.0 | 0.062% | 62.006% |
| 340 | HARRIS CORP | 0.062% | 62.067% |
| 341 | HILL ROM HOLDINGS INC COMMON STOCK | 0.061% | 62.129% |
| 342 | BANCORPSOUTH BANK COMMON STOCK | 0.061% | 62.190% |
| 343 | ZIONS BANCORP | 0.061% | 62.252% |
| 344 | KLX INC COMMON STOCK USD.01 | 0.061% | 62.313% |
| 345 | XL GROUP LTD | 0.061% | 62.374% |
| 346 | AKAMAI TECHNOLO | 0.061% | 62.435% |
| 347 | PACWEST BANCORP COMMON STOCK | 0.061% | 62.496% |
| 348 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | 0.061% | 62.557% |
| 349 | ZYNGA INC CL A COMMON STOCK USD.00000625 | 0.061% | 62.618% |
| 350 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | 0.061% | 62.678% |
| 351 | VISHAY INTERTEC | 0.061% | 62.739% |
| 352 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | 0.061% | 62.800% |
| 353 | FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0 | 0.060% | 62.860% |
| 354 | ASSURED GUARANT | 0.060% | 62.920% |
| 355 | ARAMARK COMMON STOCK USD.01 | 0.060% | 62.981% |
| 356 | COMMERCE BANCSH | 0.060% | 63.041% |
| 357 | RENAISSANCE RE | 0.060% | 63.100% |
| 358 | COPA HOLDINGS S | 0.060% | 63.160% |
| 359 | SCHWAB(CHARLES) | 0.060% | 63.219% |
| 360 | FIRST HORIZON N | 0.059% | 63.279% |
| 361 | EOG RESOURCES | 0.059% | 63.338% |
| 362 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | 0.059% | 63.397% |
| 363 | CENTENNIAL RESO | 0.059% | 63.457% |
| 364 | ANTERO RESOURCES CORP COMMON STOCK USD.01 | 0.059% | 63.516% |
| 365 | TECHNIPFMC PLC | 0.059% | 63.575% |
| 366 | BARNES GROUP INC COMMON STOCK USD.01 | 0.059% | 63.634% |
| 367 | II VI INC COMMON STOCK | 0.059% | 63.693% |
| 368 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | 0.059% | 63.751% |
| 369 | WINTRUST FINANCIAL CORP COMMON STOCK | 0.059% | 63.810% |
| 370 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | 0.058% | 63.868% |
| 371 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | 0.058% | 63.927% |
| 372 | LIBERTY VENTURES SER A TRACKING STK USD.01 | 0.058% | 63.985% |
| 373 | COMMERCIAL METALS CO COMMON STOCK USD.01 | 0.058% | 64.043% |
| 374 | PRIMERICA INC COMMON STOCK | 0.058% | 64.101% |
| 375 | MOSAIC CO | 0.058% | 64.158% |
| 376 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | 0.058% | 64.216% |
| 377 | IQVIA HOLDINGS INC COMMON STOCK USD.01 | 0.058% | 64.274% |
| 378 | TIFFANY & CO | 0.058% | 64.331% |
| 379 | CARPENTER TECH | 0.057% | 64.389% |
| 380 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | 0.057% | 64.446% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 381 | MATADOR RESOURCES CO COMMON STOCK USD.01 | 0.057% | 64.504% |
| 382 | APTARGROUP INC COMMON STOCK USD.01 | 0.057% | 64.561% |
| 383 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | 0.057% | 64.618% |
| 384 | REXNORD CORP COMMON STOCK USD.01 | 0.057% | 64.674% |
| 385 | SOUTH STATE CORP COMMON STOCK USD2.5 | 0.057% | 64.731% |
| 386 | SLM CORP COMMON STOCK USD.2 | 0.057% | 64.787% |
| 387 | AMDOCS LTD COMMON STOCK GBP.0001 | 0.056% | 64.844% |
| 388 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | 0.056% | 64.900% |
| 389 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | 0.056% | 64.956% |
| 390 | KIRBY CORP | 0.056% | 65.013% |
| 391 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | 0.056% | 65.069% |
| 392 | TWITTER INC COMMON STOCK USD.000005 | 0.056% | 65.125% |
| 393 | HELMERICH & PAY | 0.056% | 65.181% |
| 394 | TRITON INTERNAT | 0.056% | 65.237% |
| 395 | Arch Capital Gr | 0.056% | 65.293% |
| 396 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | 0.056% | 65.349% |
| 397 | UTD RENTALS INC | 0.056% | 65.405% |
| 398 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | 0.056% | 65.461% |
| 399 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | 0.056% | 65.516% |
| 400 | TERADYNE INC | 0.056% | 65.572% |
| 401 | ROGERS CORP COMMON STOCK USD1.0 | 0.056% | 65.628% |
| 402 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | 0.056% | 65.683% |
| 403 | TRANSOCEAN LTD | 0.056% | 65.739% |
| 404 | BAXTER INTL INC | 0.056% | 65.795% |
| 405 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | 0.056% | 65.850% |
| 406 | AVNET INC | 0.055% | 65.905% |
| 407 | FNB CORP COMMON STOCK USD.01 | 0.055% | 65.961% |
| 408 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | 0.055% | 66.016% |
| 409 | STERIS PLC | 0.055% | 66.071% |
| 410 | TETRA TECH INC COMMON STOCK USD.01 | 0.055% | 66.126% |
| 411 | GENUINE PARTS C | 0.055% | 66.181% |
| 412 | LOGMEIN INC COMMON STOCK USD.01 | 0.055% | 66.236% |
| 413 | NAVIENT CORP COMMON STOCK USD.01 | 0.055% | 66.291% |
| 414 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | 0.055% | 66.346% |
| 415 | OASIS PETROLEUM INC COMMON STOCK USD.01 | 0.055% | 66.401% |
| 416 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | 0.055% | 66.455% |
| 417 | HALYARD HEALTH INC COMMON STOCK USD.01 | 0.055% | 66.510% |
| 418 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | 0.055% | 66.565% |
| 419 | ORBITAL ATK INC COMMON STOCK USD.01 | 0.054% | 66.619% |
| 420 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | 0.054% | 66.673% |
| 421 | REGAL BELOIT CORP COMMON STOCK USD.01 | 0.054% | 66.728% |
| 422 | EMCOR GROUP INC COMMON STOCK USD.01 | 0.054% | 66.782% |
| 423 | SIGNATURE BANK COMMON STOCK USD.01 | 0.054% | 66.836% |
| 424 | VULCAN MATERIAL | 0.054% | 66.890% |
| 425 | MURPHY USA INC COMMON STOCK | 0.054% | 66.944% |
| 426 | HEXCEL CORP COMMON STOCK USD.01 | 0.054% | 66.998% |
| 427 | CONVERGYS CORP COMMON STOCK | 0.054% | 67.052% |
| 428 | WORTHINGTON IND | 0.054% | 67.105% |
| 429 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | 0.054% | 67.159% |
| 430 | CUMMINS INC | 0.054% | 67.213% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 431 | BANKUNITED INC COMMON STOCK USD.01 | 0.054% | 67.266% |
| 432 | WEX INC COMMON STOCK USD.01 | 0.053% | 67.320% |
| 433 | OLD NATIONAL BANCORP COMMON STOCK | 0.053% | 67.373% |
| 434 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | 0.053% | 67.426% |
| 435 | VISTEON CORP COMMON STOCK | 0.053% | 67.479% |
| 436 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | 0.053% | 67.532% |
| 437 | CASEYS GEN STOR | 0.053% | 67.585% |
| 438 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | 0.053% | 67.638% |
| 439 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | 0.053% | 67.691% |
| 440 | CREDIT ACCEPTAN | 0.053% | 67.743% |
| 441 | ASSOCD BANC-COR | 0.053% | 67.796% |
| 442 | SPRINT CORP COMMON STOCK USD.01 | 0.052% | 67.848% |
| 443 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | 0.052% | 67.900% |
| 444 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | 0.052% | 67.952% |
| 445 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | 0.052% | 68.004% |
| 446 | TOPBUILD CORP COMMON STOCK | 0.052% | 68.056% |
| 447 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | 0.052% | 68.108% |
| 448 | TARGA RESOURCES CORP COMMON STOCK USD.001 | 0.052% | 68.160% |
| 449 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01 | 0.052% | 68.211% |
| 450 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | 0.052% | 68.263% |
| 451 | ENTEGRIS INC COMMON STOCK USD.01 | 0.051% | 68.315% |
| 452 | ABM INDUSTRIES INC COMMON STOCK USD.01 | 0.051% | 68.366% |
| 453 | MOOG INC CLASS A COMMON STOCK USD1.0 | 0.051% | 68.417% |
| 454 | CVB FINANCIAL CORP COMMON STOCK | 0.051% | 68.468% |
| 455 | WOODWARD INC COMMON STOCK USD.00292 | 0.051% | 68.519% |
| 456 | CARDINAL HEALTH | 0.051% | 68.570% |
| 457 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01 | 0.051% | 68.621% |
| 458 | HOPE BANCORP INC COMMON STOCK USD.001 | 0.051% | 68.672% |
| 459 | AGILENT TECHNOL | 0.051% | 68.723% |
| 460 | CARLISLE COS IN | 0.051% | 68.774% |
| 461 | ENSTAR GROUP LT | 0.051% | 68.825% |
| 462 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | 0.051% | 68.876% |
| 463 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | 0.051% | 68.926% |
| 464 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | 0.051% | 68.977% |
| 465 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | 0.050% | 69.027% |
| 466 | SNYDERS LANCE INC COMMON STOCK USD.833 | 0.050% | 69.078% |
| 467 | LEGG MASON INC COMMON STOCK USD.1 | 0.050% | 69.128% |
| 468 | COOPER TIRE&RUB | 0.050% | 69.178% |
| 469 | CATALENT INC COMMON STOCK USD.01 | 0.050% | 69.229% |
| 470 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | 0.050% | 69.279% |
| 471 | AXIS CAPITAL HO | 0.050% | 69.329% |
| 472 | MDC HOLDINGS INC COMMON STOCK USD.01 | 0.050% | 69.379% |
| 473 | FLUOR CORP COMMON STOCK USD.01 | 0.050% | 69.429% |
| 474 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | 0.050% | 69.479% |
| 475 | RSP PERMIAN INC COMMON STOCK USD.01 | 0.050% | 69.529% |
| 476 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | 0.050% | 69.579% |
| 477 | KAPSTONE PAPER | 0.050% | 69.628% |
| 478 | UMPQUA HOLDINGS CORP COMMON STOCK | 0.049% | 69.678% |
| 479 | FINISAR CORPORATION COMMON STOCK USD.001 | 0.049% | 69.727% |
| 480 | WENDY S CO/THE COMMON STOCK USD.1 | 0.049% | 69.776% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 481 | WHITE MOUNTAINS | 0.049% | 69.825% |
| 482 | MB FINANCIAL INC COMMON STOCK USD.01 | 0.049% | 69.874% |
| 483 | ANIXTER INTL IN | 0.049% | 69.923% |
| 484 | QEP RESOURCES INC COMMON STOCK USD.01 | 0.049% | 69.972% |
| 485 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | 0.049% | 70.021% |
| 486 | GROUP 1 AUTO | 0.049% | 70.070% |
| 487 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | 0.049% | 70.119% |
| 488 | DYCOM INDUSTRIE | 0.049% | 70.168% |
| 489 | AARON S INC COMMON STOCK USD.5 | 0.049% | 70.216% |
| 490 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | 0.049% | 70.265% |
| 491 | PERKINELMER INC COMMON STOCK USD1.0 | 0.049% | 70.314% |
| 492 | DST SYST INC DE | 0.049% | 70.362% |
| 493 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | 0.049% | 70.411% |
| 494 | NRG ENERGY | 0.049% | 70.459% |
| 495 | ILG INC COMMON STOCK USD.01 | 0.048% | 70.508% |
| 496 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | 0.048% | 70.556% |
| 497 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | 0.048% | 70.605% |
| 498 | KB HOME COMMON STOCK USD1.0 | 0.048% | 70.653% |
| 499 | HERMAN MILLER I | 0.048% | 70.701% |
| 500 | CYPRESS SEMICON | 0.048% | 70.749% |
| 501 | INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01 | 0.048% | 70.798% |
| 502 | RADIAN GROUP | 0.048% | 70.846% |
| 503 | BEMIS COMPANY COMMON STOCK USD.1 | 0.048% | 70.894% |
| 504 | IBERIABANK CORP | 0.048% | 70.942% |
| 505 | BGC PARTNERS INC CL A COMMON STOCK USD.01 | 0.048% | 70.990% |
| 506 | NEW YORK TIMES | 0.048% | 71.038% |
| 507 | HAEMONETICS COR | 0.048% | 71.086% |
| 508 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001 | 0.048% | 71.134% |
| 509 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | 0.048% | 71.181% |
| 510 | ROYAL GOLD INC | 0.048% | 71.229% |
| 511 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | 0.048% | 71.277% |
| 512 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | 0.048% | 71.324% |
| 513 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01 | 0.048% | 71.372% |
| 514 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01 | 0.047% | 71.419% |
| 515 | TELEFLEX INC COMMON STOCK USD1.0 | 0.047% | 71.467% |
| 516 | HOLOGIC INC COMMON STOCK USD.01 | 0.047% | 71.514% |
| 517 | VOYA FINANCIAL INC COMMON STOCK USD.01 | 0.047% | 71.561% |
| 518 | LIVANOVA PLC | 0.047% | 71.608% |
| 519 | BROWN + BROWN INC COMMON STOCK USD.1 | 0.047% | 71.655% |
| 520 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | 0.047% | 71.702% |
| 521 | BELDEN INC COMMON STOCK USD.01 | 0.047% | 71.748% |
| 522 | HORIZON PHARMA | 0.047% | 71.795% |
| 523 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01 | 0.047% | 71.842% |
| 524 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | 0.047% | 71.889% |
| 525 | DELL TECHNOLOGIES INC CL V TRACKING STK | 0.047% | 71.935% |
| 526 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | 0.047% | 71.982% |
| 527 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | 0.046% | 72.028% |
| 528 | FERROGLOBE PLC | 0.046% | 72.075% |
| 529 | ALLEGHANY CORP COMMON STOCK USD1.0 | 0.046% | 72.121% |
| 530 | XYLEM INC COMMON STOCK | 0.046% | 72.167% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 531 | GENTEX CORP COMMON STOCK USD.06 | 0.046% | 72.214% |
| 532 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01 | 0.046% | 72.260% |
| 533 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.046% | 72.306% |
| 534 | SM ENERGY CO COMMON STOCK USD.01 | 0.046% | 72.352% |
| 535 | SEABOARD CORP COMMON STOCK USD1.0 | 0.046% | 72.398% |
| 536 | TRUSTMARK CORP COMMON STOCK | 0.046% | 72.444% |
| 537 | RBC BEARINGS INC COMMON STOCK USD.01 | 0.046% | 72.490% |
| 538 | BRUNSWICK CORP | 0.046% | 72.536% |
| 539 | SONOCO PRODUCTS | 0.046% | 72.582% |
| 540 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | 0.046% | 72.628% |
| 541 | EAGLE BANCORP INC COMMON STOCK USD.01 | 0.046% | 72.674% |
| 542 | INVESTORS BANCORP INC COMMON STOCK USD.01 | 0.046% | 72.720% |
| 543 | CIT GROUP INC COMMON STOCK USD.01 | 0.046% | 72.766% |
| 544 | LA QUINTA HOLDINGS INC COMMON STOCK USD.01 | 0.046% | 72.812% |
| 545 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | 0.046% | 72.858% |
| 546 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01 | 0.046% | 72.903% |
| 547 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | 0.046% | 72.949% |
| 548 | AIR PRODS & CHE | 0.046% | 72.995% |
| 549 | KBR INC COMMON STOCK USD.001 | 0.045% | 73.040% |
| 550 | NATIONAL GENERA | 0.045% | 73.085% |
| 551 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | 0.045% | 73.131% |
| 552 | LPL FINANCIAL HOLDINGS INC COMMON STOCK | 0.045% | 73.176% |
| 553 | EAGLE MATERIALS | 0.045% | 73.222% |
| 554 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | 0.045% | 73.267% |
| 555 | VERINT SYSTEMS | 0.045% | 73.312% |
| 556 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | 0.045% | 73.358% |
| 557 | CNX RESOURCES CORP COMMON STOCK USD.01 | 0.045% | 73.403% |
| 558 | CALLON PETROLEUM CO COMMON STOCK USD.01 | 0.045% | 73.448% |
| 559 | LEUCADIA NATIONAL CORP COMMON STOCK USD1.0 | 0.045% | 73.494% |
| 560 | DEERE + CO COMMON STOCK USD1.0 | 0.045% | 73.539% |
| 561 | FIRSTCASH INC COMMON STOCK USD.01 | 0.045% | 73.584% |
| 562 | ACTIVISION BLIZ | 0.045% | 73.629% |
| 563 | VALIDUS HOLDING | 0.045% | 73.673% |
| 564 | ARCH COAL INC A COMMON STOCK USD.01 | 0.045% | 73.718% |
| 565 | TEGNA INC COMMON STOCK USD1.0 | 0.045% | 73.763% |
| 566 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | 0.045% | 73.808% |
| 567 | MCDERMOTT INTL | 0.045% | 73.852% |
| 568 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | 0.045% | 73.897% |
| 569 | EATON VANCE CORP COMMON STOCK USD.00390625 | 0.044% | 73.941% |
| 570 | MICHAEL KORS HO | 0.044% | 73.986% |
| 571 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | 0.044% | 74.030% |
| 572 | RLI CORP COMMON STOCK USD1.0 | 0.044% | 74.074% |
| 573 | MONRO INC COMMON STOCK USD.01 | 0.044% | 74.118% |
| 574 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | 0.044% | 74.162% |
| 575 | CHILDRENS PLACE | 0.044% | 74.207% |
| 576 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | 0.044% | 74.251% |
| 577 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.044% | 74.294% |
| 578 | POPULAR INC COMMON STOCK USD.01 | 0.044% | 74.338% |
| 579 | BANNER CORPORATION COMMON STOCK USD.01 | 0.044% | 74.382% |
| 580 | ITRON INC | 0.044% | 74.426% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 581 | CIENA CORP COMMON STOCK USD.01 | 0.044% | 74.469% |
| 582 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.043% | 74.513% |
| 583 | FBL FINANCIAL G | 0.043% | 74.556% |
| 584 | CIRRUS LOGIC IN | 0.043% | 74.599% |
| 585 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | 0.043% | 74.643% |
| 586 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | 0.043% | 74.686% |
| 587 | POLYONE CORPORATION COMMON STOCK USD.01 | 0.043% | 74.729% |
| 588 | GATX CORP | 0.043% | 74.772% |
| 589 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | 0.043% | 74.815% |
| 590 | TERADATA CORP COMMON STOCK USD.01 | 0.043% | 74.858% |
| 591 | PRICESMART INC | 0.043% | 74.901% |
| 592 | CELANESE CORP SERIES A COMMON STOCK USD.0001 | 0.043% | 74.944% |
| 593 | LIFEPOINT HOSPI | 0.043% | 74.986% |
| 594 | ENSCO PLC CLASS | 0.043% | 75.029% |
| 595 | HARLEY DAVIDSON | 0.043% | 75.072% |
| 596 | HOME BANCSHARES INC COMMON STOCK USD.01 | 0.043% | 75.115% |
| 597 | PROASSURANCE CORP COMMON STOCK USD.01 | 0.043% | 75.157% |
| 598 | MASONITE INTERNATIONAL CORP COMMON STOCK | 0.043% | 75.200% |
| 599 | HELEN OF TROY C | 0.043% | 75.243% |
| 600 | PLEXUS CORP COMMON STOCK USD.01 | 0.043% | 75.285% |
| 601 | JANUS HENDERSON | 0.042% | 75.327% |
| 602 | KOSMOS ENERGY L | 0.042% | 75.370% |
| 603 | DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01 | 0.042% | 75.412% |
| 604 | RENASANT CORP COMMON STOCK USD5.0 | 0.042% | 75.455% |
| 605 | EXLSERVICE HLDG | 0.042% | 75.497% |
| 606 | OCEANEERING INT | 0.042% | 75.539% |
| 607 | FIRST MERCHANTS CORP COMMON STOCK | 0.042% | 75.581% |
| 608 | TIMKEN CO | 0.042% | 75.623% |
| 609 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | 0.042% | 75.665% |
| 610 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | 0.042% | 75.706% |
| 611 | BED BATH & BEYO | 0.042% | 75.748% |
| 612 | MERITAGE HOMES CORP COMMON STOCK USD.01 | 0.042% | 75.790% |
| 613 | LITTELFUSE INC COMMON STOCK USD.01 | 0.042% | 75.831% |
| 614 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | 0.042% | 75.873% |
| 615 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | 0.042% | 75.914% |
| 616 | KULICKE&SOFFA I | 0.042% | 75.956% |
| 617 | ALCOA CORP COMMON STOCK USD.01 | 0.042% | 75.997% |
| 618 | BLACK KNIGHT INC COMMON STOCK | 0.042% | 76.039% |
| 619 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | 0.042% | 76.080% |
| 620 | TAPESTRY INC COMMON STOCK USD.01 | 0.041% | 76.122% |
| 621 | COOPER COS INC | 0.041% | 76.163% |
| 622 | ARGO GROUP INTE | 0.041% | 76.205% |
| 623 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | 0.041% | 76.246% |
| 624 | SYNOPSIS INC | 0.041% | 76.287% |
| 625 | STEPAN CO COMMON STOCK USD1.0 | 0.041% | 76.328% |
| 626 | TRIBUNE MEDIA C | 0.041% | 76.369% |
| 627 | TOWNE BANK COMMON STOCK USD1.667 | 0.041% | 76.410% |
| 628 | TRINSEO SA | 0.041% | 76.451% |
| 629 | CONDUENT INC COMMON STOCK USD.01 | 0.041% | 76.492% |
| 630 | J + J SNACK FOODS CORP COMMON STOCK | 0.041% | 76.533% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 631 | IAC/INTERACTIVECORP COMMON STOCK USD.001 | 0.041% | 76.574% |
| 632 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | 0.041% | 76.615% |
| 633 | DAVE & BUSTER'S | 0.041% | 76.656% |
| 634 | SEMGROUP CORP CLASS A COMMON STOCK | 0.041% | 76.697% |
| 635 | GENPACT LIMITED | 0.041% | 76.737% |
| 636 | CORELOGIC INC COMMON STOCK USD1.0 | 0.041% | 76.778% |
| 637 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | 0.041% | 76.819% |
| 638 | NU SKIN ENTERPR | 0.041% | 76.860% |
| 639 | CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01 | 0.041% | 76.900% |
| 640 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.040% | 76.941% |
| 641 | CBS CORP CLASS B WHEN DISTRI COMMON STOCK USD.001 | 0.040% | 76.981% |
| 642 | GRANITE CONST | 0.040% | 77.022% |
| 643 | TIVO CORP COMMON STOCK USD.001 | 0.040% | 77.062% |
| 644 | ROWAN COMPANIES | 0.040% | 77.102% |
| 645 | KENNAMETAL INC COMMON STOCK USD1.25 | 0.040% | 77.143% |
| 646 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.040% | 77.183% |
| 647 | FIRST FINANCIAL BANCORP COMMON STOCK | 0.040% | 77.223% |
| 648 | ACCO BRANDS CORP COMMON STOCK USD.01 | 0.040% | 77.263% |
| 649 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | 0.040% | 77.304% |
| 650 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | 0.040% | 77.344% |
| 651 | GREENBRIER COMPANIES INC COMMON STOCK | 0.040% | 77.384% |
| 652 | MSC INDUSTRIAL | 0.040% | 77.424% |
| 653 | PATTERSON COS INC COMMON STOCK USD.01 | 0.040% | 77.463% |
| 654 | CUBIC CORP COMMON STOCK | 0.040% | 77.503% |
| 655 | MYRIAD GENETICS | 0.040% | 77.543% |
| 656 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | 0.040% | 77.582% |
| 657 | WALKER + DUNLOP INC COMMON STOCK | 0.040% | 77.622% |
| 658 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | 0.039% | 77.661% |
| 659 | VISTRA ENERGY CORP COMMON STOCK | 0.039% | 77.700% |
| 660 | SRC ENERGY INC COMMON STOCK USD.001 | 0.039% | 77.739% |
| 661 | CBOE GLOBAL MARKETS INC COMMON STOCK | 0.039% | 77.779% |
| 662 | GLACIER BANCORP INC COMMON STOCK USD.01 | 0.039% | 77.818% |
| 663 | AIRCASTLE LTD | 0.039% | 77.857% |
| 664 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | 0.039% | 77.896% |
| 665 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | 0.039% | 77.935% |
| 666 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | 0.039% | 77.974% |
| 667 | WESBANCO INC COMMON STOCK USD2.0833 | 0.039% | 78.012% |
| 668 | FTI CONSULTING INC COMMON STOCK USD.01 | 0.039% | 78.051% |
| 669 | FLOWERS FOODS INC COMMON STOCK USD.01 | 0.039% | 78.090% |
| 670 | NEWS CORP CLASS A COMMON STOCK USD.01 | 0.039% | 78.129% |
| 671 | ENERSYS COMMON STOCK USD.01 | 0.039% | 78.168% |
| 672 | GLOBUS MEDICAL | 0.039% | 78.207% |
| 673 | CAMBREX CORP COMMON STOCK USD.1 | 0.039% | 78.246% |
| 674 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | 0.039% | 78.284% |
| 675 | ECHOSTAR CORP A COMMON STOCK USD.001 | 0.039% | 78.323% |
| 676 | LAZARD LTD CL A COMMON STOCK USD.01 | 0.039% | 78.362% |
| 677 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01 | 0.039% | 78.401% |
| 678 | HALLIBURTON CO | 0.039% | 78.439% |
| 679 | RALPH LAUREN CORP COMMON STOCK USD.01 | 0.039% | 78.478% |
| 680 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | 0.038% | 78.517% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 681 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | 0.038% | 78.555% |
| 682 | NELNET INC CL A COMMON STOCK USD.01 | 0.038% | 78.593% |
| 683 | COLUMBIA SPORTSWEAR CO COMMON STOCK | 0.038% | 78.632% |
| 684 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | 0.038% | 78.670% |
| 685 | XILINX INC | 0.038% | 78.708% |
| 686 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | 0.038% | 78.746% |
| 687 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | 0.038% | 78.784% |
| 688 | ICU MEDICAL INC COMMON STOCK USD.1 | 0.038% | 78.822% |
| 689 | DELUXE CORP | 0.038% | 78.860% |
| 690 | SUMMIT MATERIALS INC CL A COMMON STOCK USD.01 | 0.038% | 78.898% |
| 691 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | 0.038% | 78.935% |
| 692 | OFFICE DEPOT IN | 0.038% | 78.973% |
| 693 | KRATON CORP COMMON STOCK USD.01 | 0.038% | 79.011% |
| 694 | CRANE CO | 0.038% | 79.048% |
| 695 | N B T BANCORP INC COMMON STOCK USD.01 | 0.038% | 79.086% |
| 696 | FEDERATED INVES | 0.038% | 79.124% |
| 697 | WILLIAMS-SONOMA | 0.038% | 79.161% |
| 698 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | 0.038% | 79.199% |
| 699 | WADDELL & REED | 0.037% | 79.236% |
| 700 | CARS.COM INC COMMON STOCK USD.01 | 0.037% | 79.274% |
| 701 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | 0.037% | 79.311% |
| 702 | CABOT OIL & GAS | 0.037% | 79.348% |
| 703 | VONAGE HLDGS CO | 0.037% | 79.386% |
| 704 | STERICYCLE INC COMMON STOCK USD.01 | 0.037% | 79.423% |
| 705 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | 0.037% | 79.460% |
| 706 | NVR INC COMMON STOCK USD.01 | 0.037% | 79.497% |
| 707 | IPG PHOTONICS C | 0.037% | 79.534% |
| 708 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | 0.037% | 79.571% |
| 709 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | 0.037% | 79.608% |
| 710 | FIRST BUSEY CORP COMMON STOCK USD.001 | 0.037% | 79.644% |
| 711 | TRIMBLE INC COMMON STOCK | 0.037% | 79.681% |
| 712 | VIASAT INC COMMON STOCK USD.0001 | 0.037% | 79.718% |
| 713 | LIONS GATE ENTERTAINMENT B COMMON STOCK | 0.037% | 79.755% |
| 714 | CALLAWAY GOLF C | 0.037% | 79.791% |
| 715 | SPX FLOW INC COMMON STOCK USD.01 | 0.037% | 79.828% |
| 716 | BALCHEM CORP COMMON STOCK USD.0667 | 0.037% | 79.865% |
| 717 | COGNEX CORP | 0.037% | 79.901% |
| 718 | FED SIGNAL CORP | 0.037% | 79.938% |
| 719 | DRIL QUIP INC | 0.036% | 79.974% |
| 720 | ONEOK INC | 0.036% | 80.010% |
| 721 | DSW INC CLASS A COMMON STOCK | 0.036% | 80.047% |
| 722 | TIME INC COMMON STOCK USD.01 | 0.036% | 80.083% |
| 723 | GRUBHUB INC COMMON STOCK USD.0001 | 0.036% | 80.119% |
| 724 | CALGON CARBON C | 0.036% | 80.155% |
| 725 | FORTIVE CORP COMMON STOCK USD.01 | 0.036% | 80.191% |
| 726 | GREIF INC CL A COMMON STOCK | 0.036% | 80.227% |
| 727 | MAXIMUS INC COMMON STOCK | 0.036% | 80.262% |
| 728 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | 0.036% | 80.298% |
| 729 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.036% | 80.334% |
| 730 | BENCHMARK ELECT | 0.036% | 80.370% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 731 | HUBBELL INC COMMON STOCK USD.01 | 0.036% | 80.406% |
| 732 | GRAHAM HOLDINGS | 0.036% | 80.441% |
| 733 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | 0.036% | 80.477% |
| 734 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | 0.036% | 80.513% |
| 735 | OSI SYSTEMS INC | 0.036% | 80.548% |
| 736 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | 0.036% | 80.584% |
| 737 | SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01 | 0.035% | 80.619% |
| 738 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | 0.035% | 80.655% |
| 739 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | 0.035% | 80.690% |
| 740 | DYNEGY INC COMMON STOCK USD.01 | 0.035% | 80.725% |
| 741 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | 0.035% | 80.760% |
| 742 | FRESH DEL MONTE | 0.035% | 80.796% |
| 743 | J2 GLOBAL INC COMMON STOCK USD.01 | 0.035% | 80.831% |
| 744 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | 0.035% | 80.866% |
| 745 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | 0.035% | 80.901% |
| 746 | PDC ENERGY INC COMMON STOCK USD.01 | 0.035% | 80.936% |
| 747 | SERVICE CORP IN | 0.035% | 80.971% |
| 748 | POLARIS INDUSTR | 0.035% | 81.006% |
| 749 | DARDEN RESTAURA | 0.035% | 81.040% |
| 750 | SKECHERS USA INC CL A COMMON STOCK USD.001 | 0.035% | 81.075% |
| 751 | BAKER HUGHES A GE CO COMMON STOCK USD.0001 | 0.035% | 81.110% |
| 752 | CABOT CORP | 0.035% | 81.145% |
| 753 | FORWARD AIR COR | 0.035% | 81.179% |
| 754 | AAR CORP | 0.035% | 81.214% |
| 755 | VALLEY NATIONAL BANCORP COMMON STOCK | 0.034% | 81.249% |
| 756 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | 0.034% | 81.283% |
| 757 | SAIA INC COMMON STOCK USD.001 | 0.034% | 81.317% |
| 758 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01 | 0.034% | 81.352% |
| 759 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | 0.034% | 81.386% |
| 760 | MUELLER INDS IN | 0.034% | 81.420% |
| 761 | KLA TENCOR CORP COMMON STOCK USD.001 | 0.034% | 81.454% |
| 762 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.034% | 81.488% |
| 763 | LENDINGCLUB CORP COMMON STOCK USD.01 | 0.034% | 81.522% |
| 764 | BANK OF NT BUTT | 0.034% | 81.555% |
| 765 | FOOT LOCKER INC COMMON STOCK USD.01 | 0.034% | 81.589% |
| 766 | ANSYS INC COMMON STOCK USD.01 | 0.034% | 81.623% |
| 767 | AMERIS BANCORP COMMON STOCK USD1.0 | 0.034% | 81.656% |
| 768 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001 | 0.034% | 81.690% |
| 769 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | 0.034% | 81.724% |
| 770 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | 0.034% | 81.757% |
| 771 | FERRO CORP | 0.034% | 81.791% |
| 772 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | 0.033% | 81.824% |
| 773 | FLOWSERVE CORP COMMON STOCK USD1.25 | 0.033% | 81.857% |
| 774 | DILLARD DEPT ST | 0.033% | 81.891% |
| 775 | SERVICEMASTER G | 0.033% | 81.924% |
| 776 | CHEMED CORP COMMON STOCK USD1.0 | 0.033% | 81.957% |
| 777 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | 0.033% | 81.991% |
| 778 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | 0.033% | 82.024% |
| 779 | SCHWEITZER-MAUD | 0.033% | 82.057% |
| 780 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01 | 0.033% | 82.090% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 781 | AVX CORP COMMON STOCK USD.01 | 0.033% | 82.123% |
| 782 | MEDNAX INC | 0.033% | 82.156% |
| 783 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | 0.033% | 82.189% |
| 784 | PINNACLE FOODS INC COMMON STOCK USD.01 | 0.033% | 82.223% |
| 785 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | 0.033% | 82.256% |
| 786 | METHODE ELEC IN | 0.033% | 82.289% |
| 787 | ACTUANT CORP A COMMON STOCK USD.2 | 0.033% | 82.322% |
| 788 | CINTAS CORP | 0.033% | 82.355% |
| 789 | BRUKER CORP COMMON STOCK USD.01 | 0.033% | 82.387% |
| 790 | GLOBAL PAYMENTS INC COMMON STOCK | 0.033% | 82.420% |
| 791 | COMFORT SYSTEMS | 0.033% | 82.453% |
| 792 | AMERICAN WOODMARK CORP COMMON STOCK | 0.033% | 82.486% |
| 793 | PRA HEALTH SCIE | 0.033% | 82.519% |
| 794 | TTM TECHNOLOGIES COMMON STOCK USD.001 | 0.033% | 82.552% |
| 795 | COPART INC | 0.033% | 82.585% |
| 796 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | 0.033% | 82.617% |
| 797 | AEROVIRONMENT I | 0.033% | 82.650% |
| 798 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | 0.033% | 82.683% |
| 799 | BANK OF HAWAII CORP COMMON STOCK USD.01 | 0.033% | 82.716% |
| 800 | EXTENDED STAY AMERICA INC UNIT USD.01 | 0.033% | 82.748% |
| 801 | HNI CORP | 0.033% | 82.781% |
| 802 | CALERES INC COMMON STOCK USD.01 | 0.033% | 82.814% |
| 803 | COVANTA HOLDING CORP COMMON STOCK USD.1 | 0.033% | 82.846% |
| 804 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | 0.033% | 82.879% |
| 805 | ABERCROMBIE & F | 0.033% | 82.911% |
| 806 | ENVISION HEALTHCARE CORP COMMON STOCK | 0.033% | 82.944% |
| 807 | WABTEC CORP COMMON STOCK USD.01 | 0.033% | 82.976% |
| 808 | ACUITY BRANDS INC COMMON STOCK USD.01 | 0.032% | 83.009% |
| 809 | ALEXANDER + BALDWIN INC REIT | 0.032% | 83.041% |
| 810 | SOTHEBY S COMMON STOCK USD.01 | 0.032% | 83.073% |
| 811 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001 | 0.032% | 83.106% |
| 812 | GUESS? INC COMMON STOCK USD.01 | 0.032% | 83.138% |
| 813 | BIO TECHNE CORP COMMON STOCK USD.01 | 0.032% | 83.170% |
| 814 | ESSENT GROUP LT | 0.032% | 83.202% |
| 815 | BRADY(WH) | 0.032% | 83.234% |
| 816 | ACXIOM CORP COMMON STOCK USD.1 | 0.032% | 83.266% |
| 817 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.032% | 83.298% |
| 818 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | 0.032% | 83.330% |
| 819 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | 0.032% | 83.362% |
| 820 | S + T BANCORP INC COMMON STOCK USD2.5 | 0.032% | 83.394% |
| 821 | BLUEBIRD BIO IN | 0.032% | 83.426% |
| 822 | MATTEL INC COMMON STOCK USD1.0 | 0.032% | 83.458% |
| 823 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01 | 0.032% | 83.489% |
| 824 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | 0.032% | 83.521% |
| 825 | PEABODY ENERGY CORP COMMON STOCK | 0.032% | 83.553% |
| 826 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | 0.032% | 83.585% |
| 827 | MATSON INC COMMON STOCK | 0.032% | 83.616% |
| 828 | VERIFONE SYSTEMS INC COMMON STOCK USD.01 | 0.032% | 83.648% |
| 829 | SABRE CORP COMMON STOCK USD.01 | 0.032% | 83.679% |
| 830 | ALLEGIANT TRAVE | 0.031% | 83.711% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 831 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | 0.031% | 83.742% |
| 832 | BANCFIRST CORP | 0.031% | 83.774% |
| 833 | UNIFIRST CORP/MA COMMON STOCK USD.1 | 0.031% | 83.805% |
| 834 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 0.031% | 83.836% |
| 835 | BROOKS AUTOMATI | 0.031% | 83.868% |
| 836 | MOBILE MINI INC COMMON STOCK USD.01 | 0.031% | 83.899% |
| 837 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | 0.031% | 83.930% |
| 838 | BALL CORP | 0.031% | 83.962% |
| 839 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | 0.031% | 83.993% |
| 840 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | 0.031% | 84.024% |
| 841 | NETGEAR INC COMMON STOCK USD.001 | 0.031% | 84.055% |
| 842 | BIOVERATIV INC COMMON STOCK USD.001 | 0.031% | 84.086% |
| 843 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | 0.031% | 84.117% |
| 844 | TUTOR PERINI CORP COMMON STOCK USD1.0 | 0.031% | 84.148% |
| 845 | HECLA MINING CO | 0.031% | 84.179% |
| 846 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | 0.031% | 84.210% |
| 847 | ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.031% | 84.241% |
| 848 | MODINE MFG CO | 0.031% | 84.272% |
| 849 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | 0.031% | 84.302% |
| 850 | CHART INDUSTRIE | 0.031% | 84.333% |
| 851 | CENTERSTATE BANK CORP COMMON STOCK USD.01 | 0.031% | 84.364% |
| 852 | DIODES INC COMMON STOCK USD.667 | 0.031% | 84.394% |
| 853 | WATSCO INC COMMON STOCK USD.5 | 0.031% | 84.425% |
| 854 | ASPEN INSURANCE | 0.031% | 84.455% |
| 855 | BUFFALO WILD WINGS INC COMMON STOCK | 0.031% | 84.486% |
| 856 | MALLINCKRODT PL | 0.030% | 84.516% |
| 857 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.030% | 84.547% |
| 858 | ROCKWELL AUTO | 0.030% | 84.577% |
| 859 | CARTER S INC COMMON STOCK USD.01 | 0.030% | 84.607% |
| 860 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | 0.030% | 84.638% |
| 861 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | 0.030% | 84.668% |
| 862 | CORE-MARK HLDG | 0.030% | 84.698% |
| 863 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | 0.030% | 84.728% |
| 864 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | 0.030% | 84.758% |
| 865 | HERC HOLDINGS INC COMMON STOCK USD.01 | 0.030% | 84.788% |
| 866 | ADTRAN INC | 0.030% | 84.818% |
| 867 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | 0.030% | 84.848% |
| 868 | INNOSPEC INC COMMON STOCK USD.01 | 0.030% | 84.878% |
| 869 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | 0.030% | 84.908% |
| 870 | STEELCASE INC | 0.030% | 84.937% |
| 871 | LA Z BOY INC COMMON STOCK USD1.0 | 0.030% | 84.967% |
| 872 | ELECTRONICS | 0.030% | 84.997% |
| 873 | MERCURY GENERAL | 0.030% | 85.027% |
| 874 | NEENAH PAPER INC COMMON STOCK USD.01 | 0.030% | 85.056% |
| 875 | EVERCORE PARTNE | 0.030% | 85.086% |
| 876 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | 0.030% | 85.116% |
| 877 | EPAM SYSTEMS INC COMMON STOCK USD.001 | 0.030% | 85.145% |
| 878 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | 0.029% | 85.175% |
| 879 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | 0.029% | 85.204% |
| 880 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | 0.029% | 85.233% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 881 | ITT INC COMMON STOCK USD1.0 | 0.029% | 85.263% |
| 882 | OWENS-ILLINOIS | 0.029% | 85.292% |
| 883 | JAZZ PHARMACEUT | 0.029% | 85.321% |
| 884 | LIBERTY EXPEDIA HOLD A COMMON STOCK | 0.029% | 85.350% |
| 885 | TRIUMPH GROUP I | 0.029% | 85.379% |
| 886 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | 0.029% | 85.408% |
| 887 | TRACTOR SUPPLY | 0.029% | 85.438% |
| 888 | MULTI COLOR CORP COMMON STOCK | 0.029% | 85.467% |
| 889 | BOISE CASCADE CO COMMON STOCK USD.01 | 0.029% | 85.496% |
| 890 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | 0.029% | 85.524% |
| 891 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | 0.029% | 85.553% |
| 892 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | 0.029% | 85.582% |
| 893 | EQUIFAX INC | 0.029% | 85.610% |
| 894 | USG CORP | 0.029% | 85.639% |
| 895 | PRA GROUP INC COMMON STOCK USD.01 | 0.028% | 85.667% |
| 896 | TRONOX LTD-CL A | 0.028% | 85.696% |
| 897 | AMER NATL INS | 0.028% | 85.724% |
| 898 | KRONOS WORLDWIDE INC COMMON STOCK USD.01 | 0.028% | 85.753% |
| 899 | HENRY SCHEIN CO | 0.028% | 85.781% |
| 900 | GMS INC COMMON STOCK USD.01 | 0.028% | 85.809% |
| 901 | MSA SAFETY INC COMMON STOCK | 0.028% | 85.838% |
| 902 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | 0.028% | 85.866% |
| 903 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01 | 0.028% | 85.894% |
| 904 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.028% | 85.922% |
| 905 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | 0.028% | 85.950% |
| 906 | CRACKER BARREL | 0.028% | 85.979% |
| 907 | HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01 | 0.028% | 86.007% |
| 908 | HUB GROUP INC CL A COMMON STOCK USD.01 | 0.028% | 86.035% |
| 909 | ASTEC INDUSTRIE | 0.028% | 86.063% |
| 910 | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01 | 0.028% | 86.091% |
| 911 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001 | 0.028% | 86.119% |
| 912 | GEN COMMUNICATI | 0.028% | 86.146% |
| 913 | MICROCHIP TECHN | 0.028% | 86.174% |
| 914 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | 0.028% | 86.202% |
| 915 | LYONDELLBASELL | 0.028% | 86.230% |
| 916 | CIMAREX ENERGY CO COMMON STOCK USD.01 | 0.028% | 86.257% |
| 917 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | 0.028% | 86.285% |
| 918 | ENGILITY HOLDINGS INC COMMON STOCK USD.01 | 0.028% | 86.313% |
| 919 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | 0.028% | 86.340% |
| 920 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0 | 0.028% | 86.368% |
| 921 | ATHENAHEALTH IN | 0.028% | 86.395% |
| 922 | UNIVERSAL CORP | 0.028% | 86.423% |
| 923 | SYNAPTICS INC COMMON STOCK USD.001 | 0.028% | 86.451% |
| 924 | MAXAR TECHNOLOGIES LTD COMMON STOCK | 0.028% | 86.478% |
| 925 | TELETECH HOLDIN | 0.028% | 86.506% |
| 926 | KAMAN CORP COMMON STOCK USD1.0 | 0.027% | 86.533% |
| 927 | COMMSCOPE HOLDING CO INC COMMON STOCK USD.01 | 0.027% | 86.560% |
| 928 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | 0.027% | 86.588% |
| 929 | KNOWLES CORP COMMON STOCK USD.01 | 0.027% | 86.615% |
| 930 | CAL MAINE FOODS INC COMMON STOCK USD.01 | 0.027% | 86.643% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 931 | ST JOE CO/THE COMMON STOCK | 0.027% | 86.670% |
| 932 | CAPITAL BANK FINANCIAL CL A COMMON STOCK | 0.027% | 86.697% |
| 933 | SCHOLASTIC CORP | 0.027% | 86.725% |
| 934 | CLEAN HARBOR IN | 0.027% | 86.752% |
| 935 | TD AMERITRADE HOLDING CORP COMMON STOCK USD.01 | 0.027% | 86.779% |
| 936 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | 0.027% | 86.806% |
| 937 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | 0.027% | 86.833% |
| 938 | PATRICK INDUSTRIES INC COMMON STOCK | 0.027% | 86.860% |
| 939 | MANITOWOC COMPANY INC COMMON STOCK USD.01 | 0.027% | 86.887% |
| 940 | ACI WORLDWIDE INC COMMON STOCK USD.005 | 0.027% | 86.914% |
| 941 | TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01 | 0.027% | 86.941% |
| 942 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | 0.027% | 86.968% |
| 943 | SILGAN HLDGS | 0.027% | 86.995% |
| 944 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | 0.027% | 87.022% |
| 945 | SEMTECH CORP | 0.027% | 87.048% |
| 946 | ARCBEST CORP COMMON STOCK USD.01 | 0.027% | 87.075% |
| 947 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | 0.027% | 87.102% |
| 948 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | 0.027% | 87.128% |
| 949 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | 0.026% | 87.155% |
| 950 | NOVANTA INC COMMON STOCK | 0.026% | 87.181% |
| 951 | CDW CORP/DE COMMON STOCK USD.01 | 0.026% | 87.207% |
| 952 | MUELLER WATER P | 0.026% | 87.234% |
| 953 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | 0.026% | 87.260% |
| 954 | PARK NATIONAL CORP COMMON STOCK | 0.026% | 87.286% |
| 955 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | 0.026% | 87.312% |
| 956 | LANDSTAR SYSTEM | 0.026% | 87.338% |
| 957 | VIAD CORP | 0.026% | 87.364% |
| 958 | VIRTUSA CORP COMMON STOCK USD.01 | 0.026% | 87.391% |
| 959 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | 0.026% | 87.417% |
| 960 | MRC GLOBAL INC COMMON STOCK USD.01 | 0.026% | 87.442% |
| 961 | PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01 | 0.026% | 87.468% |
| 962 | GENTHERM INC COMMON STOCK | 0.026% | 87.494% |
| 963 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | 0.026% | 87.520% |
| 964 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | 0.026% | 87.546% |
| 965 | FINANCIAL ENGINES INC COMMON STOCK USD.0001 | 0.026% | 87.571% |
| 966 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | 0.026% | 87.597% |
| 967 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01 | 0.026% | 87.623% |
| 968 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | 0.026% | 87.648% |
| 969 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | 0.026% | 87.674% |
| 970 | MCGRATH RENTCORP COMMON STOCK | 0.025% | 87.699% |
| 971 | STOCK YARDS BANCORP INC COMMON STOCK | 0.025% | 87.724% |
| 972 | CITY HOLDING CO COMMON STOCK USD2.5 | 0.025% | 87.750% |
| 973 | EXPEDIA INC COMMON STOCK USD.001 | 0.025% | 87.775% |
| 974 | ENDO INTERNATIO | 0.025% | 87.800% |
| 975 | INFINITY PROPERTY + CASUALTY COMMON STOCK | 0.025% | 87.826% |
| 976 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | 0.025% | 87.851% |
| 977 | AMEDISYS INC COMMON STOCK USD.001 | 0.025% | 87.876% |
| 978 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | 0.025% | 87.901% |
| 979 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | 0.025% | 87.926% |
| 980 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | 0.025% | 87.952% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 981 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | 0.025% | 87.977% |
| 982 | TARO PHARMACEUT | 0.025% | 88.002% |
| 983 | LINCOLN ELEC HL | 0.025% | 88.026% |
| 984 | AKORN INC COMMON STOCK | 0.025% | 88.051% |
| 985 | NOW INC COMMON STOCK USD.01 | 0.025% | 88.076% |
| 986 | SINCLAIR BROADC | 0.025% | 88.101% |
| 987 | VAREX IMAGING CORP COMMON STOCK USD.01 | 0.025% | 88.126% |
| 988 | ADVANSIX INC COMMON STOCK USD.01 | 0.025% | 88.151% |
| 989 | ZILLOW GROUP INC C COMMON STOCK | 0.025% | 88.176% |
| 990 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | 0.025% | 88.200% |
| 991 | MATERION CORP COMMON STOCK | 0.025% | 88.225% |
| 992 | BIOGEN IDEC INC | 0.025% | 88.250% |
| 993 | UGI CORP COMMON STOCK | 0.025% | 88.274% |
| 994 | CAREER EDUCATION CORP COMMON STOCK USD.01 | 0.024% | 88.299% |
| 995 | RANGE RESOURCES CORP COMMON STOCK USD.01 | 0.024% | 88.323% |
| 996 | CONMED CORP COMMON STOCK USD.01 | 0.024% | 88.347% |
| 997 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.024% | 88.372% |
| 998 | DIEBOLD INC | 0.024% | 88.396% |
| 999 | INTEGRATED DEVI | 0.024% | 88.420% |
| 1000 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | 0.024% | 88.444% |
| 1001 | BENEFICIAL BANCORP INC COMMON STOCK USD.01 | 0.024% | 88.468% |
| 1002 | GANNETT CO INC COMMON STOCK USD.01 | 0.024% | 88.492% |
| 1003 | FIRST INTERSTATE BANCYS A COMMON STOCK | 0.024% | 88.517% |
| 1004 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | 0.024% | 88.541% |
| 1005 | CHURCH & DWIGHT | 0.024% | 88.565% |
| 1006 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | 0.024% | 88.589% |
| 1007 | SHUTTERFLY INC | 0.024% | 88.613% |
| 1008 | COEUR MINING IN | 0.024% | 88.637% |
| 1009 | OWENS + MINOR INC COMMON STOCK USD2.0 | 0.024% | 88.660% |
| 1010 | TENNECO AUTOMOT | 0.024% | 88.684% |
| 1011 | FMC CORP | 0.024% | 88.708% |
| 1012 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | 0.024% | 88.732% |
| 1013 | SLEEP NUMBER CORP COMMON STOCK USD.01 | 0.024% | 88.756% |
| 1014 | DIAMOND OFFSHOR | 0.024% | 88.779% |
| 1015 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01 | 0.024% | 88.803% |
| 1016 | COHU INC COMMON STOCK USD1.0 | 0.024% | 88.827% |
| 1017 | HFF INC CLASS A COMMON STOCK USD.01 | 0.024% | 88.850% |
| 1018 | CHICO'S FAS INC | 0.024% | 88.874% |
| 1019 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | 0.024% | 88.898% |
| 1020 | GRAY TELEVISION INC COMMON STOCK | 0.024% | 88.921% |
| 1021 | HOULIHAN LOKEY INC COMMON STOCK USD.001 | 0.024% | 88.945% |
| 1022 | HOSTESS BRANDS INC COMMON STOCK USD.0001 | 0.024% | 88.968% |
| 1023 | DEAN FOODS CO COMMON STOCK USD.01 | 0.024% | 88.992% |
| 1024 | UNITED FINANCIAL BANCORP INC COMMON STOCK | 0.024% | 89.016% |
| 1025 | MILACRON HOLDINGS CORP COMMON STOCK USD.01 | 0.024% | 89.039% |
| 1026 | ROBERT HALF INT | 0.023% | 89.063% |
| 1027 | IROBOT CORP | 0.023% | 89.086% |
| 1028 | UBIQUITI NETWORKS INC COMMON STOCK USD.001 | 0.023% | 89.109% |
| 1029 | NABORS INDUSTRI | 0.023% | 89.133% |
| 1030 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | 0.023% | 89.156% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1031 | WABASH NATIONAL | 0.023% | 89.179% |
| 1032 | US FOODS HOLDING CORP COMMON STOCK USD.01 | 0.023% | 89.203% |
| 1033 | GRACO INC COMMON STOCK USD1.0 | 0.023% | 89.226% |
| 1034 | WEATHERFORD INT | 0.023% | 89.249% |
| 1035 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01 | 0.023% | 89.272% |
| 1036 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | 0.023% | 89.295% |
| 1037 | ALAMO GROUP INC | 0.023% | 89.318% |
| 1038 | ANALOGIC CORP | 0.023% | 89.341% |
| 1039 | LHC GROUP INC COMMON STOCK USD.01 | 0.023% | 89.364% |
| 1040 | BRIGGS & STRATT | 0.023% | 89.387% |
| 1041 | XPERI CORP COMMON STOCK USD.001 | 0.023% | 89.410% |
| 1042 | PROTO LABS INC COMMON STOCK USD.001 | 0.023% | 89.433% |
| 1043 | AVERY DENNISON | 0.023% | 89.456% |
| 1044 | BELMOND LTD | 0.023% | 89.479% |
| 1045 | FABRINET | 0.023% | 89.501% |
| 1046 | HRG GROUP INC COMMON STOCK USD.01 | 0.023% | 89.524% |
| 1047 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | 0.023% | 89.547% |
| 1048 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | 0.023% | 89.569% |
| 1049 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | 0.023% | 89.592% |
| 1050 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.023% | 89.614% |
| 1051 | SCRIPPS(EW)CO(N) | 0.023% | 89.637% |
| 1052 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | 0.022% | 89.659% |
| 1053 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | 0.022% | 89.682% |
| 1054 | H&E EQUIPMENT S | 0.022% | 89.704% |
| 1055 | RAMBUS INC | 0.022% | 89.727% |
| 1056 | OXFORD INDUSTRI | 0.022% | 89.749% |
| 1057 | ALMOST FAMILY INC COMMON STOCK USD.1 | 0.022% | 89.771% |
| 1058 | BOB EVANS FARMS | 0.022% | 89.793% |
| 1059 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | 0.022% | 89.816% |
| 1060 | EPLUS INC | 0.022% | 89.838% |
| 1061 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | 0.022% | 89.860% |
| 1062 | EXTERRAN CORP COMMON STOCK USD.01 | 0.022% | 89.882% |
| 1063 | 1ST SOURCE CORP COMMON STOCK | 0.022% | 89.904% |
| 1064 | THIRD POINT REI | 0.022% | 89.926% |
| 1065 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | 0.022% | 89.948% |
| 1066 | TRUEBLUE INC COMMON STOCK | 0.022% | 89.970% |
| 1067 | INTER PARFUMS INC COMMON STOCK USD.001 | 0.022% | 89.992% |
| 1068 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV | 0.022% | 90.014% |
| 1069 | HOMESTREET INC COMMON STOCK | 0.022% | 90.036% |
| 1070 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | 0.022% | 90.058% |
| 1071 | MBIA INC | 0.022% | 90.079% |
| 1072 | PLANTRONICS INC COMMON STOCK USD.01 | 0.022% | 90.101% |
| 1073 | GLATFELTER(PH)C | 0.022% | 90.123% |
| 1074 | AMERISAFE INC COMMON STOCK USD.01 | 0.022% | 90.145% |
| 1075 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | 0.022% | 90.166% |
| 1076 | SILICON LABORAT | 0.022% | 90.188% |
| 1077 | MORNINGSTAR INC COMMON STOCK | 0.022% | 90.210% |
| 1078 | UNIT CORP | 0.022% | 90.231% |
| 1079 | JAMES RIVER GRO | 0.022% | 90.253% |
| 1080 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | 0.022% | 90.275% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1081 | INTERFACE INC COMMON STOCK USD.1 | 0.022% | 90.296% |
| 1082 | KNOLL INC COMMON STOCK USD.01 | 0.022% | 90.318% |
| 1083 | IMAX CORP | 0.021% | 90.339% |
| 1084 | FIRST BANCORP/NC COMMON STOCK | 0.021% | 90.360% |
| 1085 | ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01 | 0.021% | 90.382% |
| 1086 | STRAYER EDUCATION INC COMMON STOCK USD.01 | 0.021% | 90.403% |
| 1087 | ASTRONICS CORP COMMON STOCK USD.01 | 0.021% | 90.425% |
| 1088 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | 0.021% | 90.446% |
| 1089 | BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | 0.021% | 90.467% |
| 1090 | INFINERA CORP | 0.021% | 90.488% |
| 1091 | UNIVAR INC COMMON STOCK USD.01 | 0.021% | 90.510% |
| 1092 | CABLE ONE INC COMMON STOCK USD.01 | 0.021% | 90.531% |
| 1093 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | 0.021% | 90.552% |
| 1094 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | 0.021% | 90.573% |
| 1095 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | 0.021% | 90.594% |
| 1096 | AZZ INC COMMON STOCK USD1.0 | 0.021% | 90.615% |
| 1097 | MASIMO CORP COMMON STOCK USD.001 | 0.021% | 90.636% |
| 1098 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01 | 0.021% | 90.657% |
| 1099 | KELLY SERVICES | 0.021% | 90.677% |
| 1100 | DIPLOMAT PHARMACY INC COMMON STOCK | 0.021% | 90.698% |
| 1101 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | 0.021% | 90.719% |
| 1102 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | 0.021% | 90.739% |
| 1103 | HMS HOLDINGS CORP COMMON STOCK USD.01 | 0.021% | 90.760% |
| 1104 | NEWS CORP CLASS B COMMON STOCK | 0.021% | 90.780% |
| 1105 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | 0.021% | 90.801% |
| 1106 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | 0.021% | 90.822% |
| 1107 | BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01 | 0.021% | 90.842% |
| 1108 | TRIMAS CORP COMMON STOCK USD.01 | 0.020% | 90.862% |
| 1109 | CALAVO GROWERS INC COMMON STOCK USD.001 | 0.020% | 90.883% |
| 1110 | IDEX CORP | 0.020% | 90.903% |
| 1111 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | 0.020% | 90.924% |
| 1112 | NATUS MEDICAL INC COMMON STOCK USD.001 | 0.020% | 90.944% |
| 1113 | SEALED AIR CORP COMMON STOCK USD.1 | 0.020% | 90.964% |
| 1114 | CHICAGO BRIDGE | 0.020% | 90.985% |
| 1115 | EBIX INC COMMON STOCK USD.1 | 0.020% | 91.005% |
| 1116 | STRATASYS LTD | 0.020% | 91.025% |
| 1117 | AT HOME GROUP INC COMMON STOCK USD.01 | 0.020% | 91.045% |
| 1118 | JUNO THERAPEUTICS INC COMMON STOCK USD.0001 | 0.020% | 91.066% |
| 1119 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | 0.020% | 91.086% |
| 1120 | POWER INTEGRATI | 0.020% | 91.106% |
| 1121 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.020% | 91.126% |
| 1122 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | 0.020% | 91.146% |
| 1123 | FORMFACTOR INC COMMON STOCK USD.001 | 0.020% | 91.166% |
| 1124 | HARSCO CORP | 0.020% | 91.186% |
| 1125 | GRIFFON CORP COMMON STOCK USD.25 | 0.020% | 91.206% |
| 1126 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | 0.020% | 91.226% |
| 1127 | CHASE CORP COMMON STOCK USD.1 | 0.020% | 91.246% |
| 1128 | LAKELAND BANCORP INC COMMON STOCK | 0.020% | 91.266% |
| 1129 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | 0.020% | 91.286% |
| 1130 | NCR CORP | 0.020% | 91.305% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1131 | CBIZ INC COMMON STOCK USD.01 | 0.020% | 91.325% |
| 1132 | CAPELLA EDUCATI | 0.020% | 91.345% |
| 1133 | LAKELAND FINANCIAL CORP COMMON STOCK | 0.020% | 91.364% |
| 1134 | BERRY GLOBAL GROUP INC COMMON STOCK USD.01 | 0.020% | 91.384% |
| 1135 | MERIDIAN BANCORP INC COMMON STOCK | 0.020% | 91.403% |
| 1136 | WEB.COM GROUP INC COMMON STOCK USD.001 | 0.019% | 91.423% |
| 1137 | BWX TECHNOLOGIES INC COMMON STOCK USD.01 | 0.019% | 91.442% |
| 1138 | OM ASSET MANAGE | 0.019% | 91.462% |
| 1139 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01 | 0.019% | 91.481% |
| 1140 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01 | 0.019% | 91.500% |
| 1141 | BOFI HOLDING INC COMMON STOCK USD.01 | 0.019% | 91.519% |
| 1142 | STATE AUTO FINANCIAL CORP COMMON STOCK | 0.019% | 91.539% |
| 1143 | ABAXIS INC COMMON STOCK | 0.019% | 91.558% |
| 1144 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | 0.019% | 91.577% |
| 1145 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01 | 0.019% | 91.596% |
| 1146 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.019% | 91.616% |
| 1147 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | 0.019% | 91.635% |
| 1148 | BRINK S CO/THE COMMON STOCK USD1.0 | 0.019% | 91.654% |
| 1149 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | 0.019% | 91.673% |
| 1150 | LANCASTER COLON | 0.019% | 91.692% |
| 1151 | ENCORE WIRE CORP COMMON STOCK USD.01 | 0.019% | 91.711% |
| 1152 | NN INC COMMON STOCK USD.01 | 0.019% | 91.730% |
| 1153 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | 0.019% | 91.749% |
| 1154 | COCA-COLA BOTTL | 0.019% | 91.768% |
| 1155 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 0.019% | 91.786% |
| 1156 | SPARTANNASH CO COMMON STOCK | 0.019% | 91.805% |
| 1157 | INSPERITY INC | 0.019% | 91.824% |
| 1158 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | 0.019% | 91.842% |
| 1159 | ARGAN INC COMMON STOCK USD.15 | 0.019% | 91.861% |
| 1160 | COHERENT INC | 0.019% | 91.879% |
| 1161 | BADGER METER INC COMMON STOCK USD1.0 | 0.018% | 91.898% |
| 1162 | SUN HYDRAULICS CORP COMMON STOCK USD.001 | 0.018% | 91.916% |
| 1163 | EXPONENT INC COMMON STOCK USD.001 | 0.018% | 91.935% |
| 1164 | WEIS MARKETS IN | 0.018% | 91.953% |
| 1165 | US ECOLOGY INC COMMON STOCK USD.01 | 0.018% | 91.972% |
| 1166 | DOMINO S PIZZA INC COMMON STOCK USD.01 | 0.018% | 91.990% |
| 1167 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | 0.018% | 92.008% |
| 1168 | QUALITY SYSTEMS INC COMMON STOCK USD.01 | 0.018% | 92.027% |
| 1169 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | 0.018% | 92.045% |
| 1170 | BLUCORA INC COMMON STOCK USD.0001 | 0.018% | 92.063% |
| 1171 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | 0.018% | 92.082% |
| 1172 | VAIL RESORTS | 0.018% | 92.100% |
| 1173 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | 0.018% | 92.118% |
| 1174 | CANNAE HOLDINGS INC COMMON STOCK | 0.018% | 92.136% |
| 1175 | QUAD GRAPHICS INC COMMON STOCK USD.025 | 0.018% | 92.154% |
| 1176 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | 0.018% | 92.172% |
| 1177 | INVACARE CORP | 0.018% | 92.190% |
| 1178 | SANFILIPPO(JOHN | 0.018% | 92.208% |
| 1179 | STAMPS.COM INC COMMON STOCK USD.001 | 0.018% | 92.226% |
| 1180 | INTL FCSTONE INC COMMON STOCK USD.01 | 0.018% | 92.244% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1181 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | 0.018% | 92.262% |
| 1182 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.018% | 92.280% |
| 1183 | GERMAN AMERICAN BANCORP COMMON STOCK | 0.018% | 92.298% |
| 1184 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | 0.018% | 92.316% |
| 1185 | AEGION CORP COMMON STOCK USD.01 | 0.018% | 92.334% |
| 1186 | COBIZ FINANCIAL INC COMMON STOCK USD.01 | 0.018% | 92.352% |
| 1187 | SCORPIO TANKERS | 0.018% | 92.369% |
| 1188 | WATERS CORP | 0.018% | 92.387% |
| 1189 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | 0.018% | 92.405% |
| 1190 | OVERSTOCK.COM INC COMMON STOCK USD.0001 | 0.018% | 92.422% |
| 1191 | TRICO BANCSHARES COMMON STOCK | 0.018% | 92.440% |
| 1192 | COHEN + STEERS INC COMMON STOCK USD.01 | 0.018% | 92.457% |
| 1193 | DONALDSON CO IN | 0.018% | 92.475% |
| 1194 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | 0.018% | 92.492% |
| 1195 | DINEQUITY INC | 0.018% | 92.510% |
| 1196 | GREEN BANCORP INC COMMON STOCK USD.01 | 0.017% | 92.527% |
| 1197 | ACORDA THERAPEU | 0.017% | 92.545% |
| 1198 | BJ S RESTAURANTS INC COMMON STOCK | 0.017% | 92.562% |
| 1199 | CITRIX SYSTEMS | 0.017% | 92.580% |
| 1200 | FB FINANCIAL CORP COMMON STOCK USD1.0 | 0.017% | 92.597% |
| 1201 | HERITAGE FINANCIAL CORP COMMON STOCK | 0.017% | 92.614% |
| 1202 | RPC INC COMMON STOCK USD.1 | 0.017% | 92.632% |
| 1203 | CTS CORP COMMON STOCK | 0.017% | 92.649% |
| 1204 | NUVASIVE INC COMMON STOCK USD.001 | 0.017% | 92.666% |
| 1205 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | 0.017% | 92.683% |
| 1206 | VANTIV INC CL A COMMON STOCK USD.00001 | 0.017% | 92.701% |
| 1207 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | 0.017% | 92.718% |
| 1208 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | 0.017% | 92.735% |
| 1209 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | 0.017% | 92.752% |
| 1210 | TRIPADVISOR INC COMMON STOCK USD.001 | 0.017% | 92.769% |
| 1211 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | 0.017% | 92.786% |
| 1212 | INVESTMENT TECH | 0.017% | 92.803% |
| 1213 | NOBLE CORP PLC | 0.017% | 92.820% |
| 1214 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0 | 0.017% | 92.837% |
| 1215 | MERCER INTL INC | 0.017% | 92.854% |
| 1216 | PHARMERICA CORP COMMON STOCK USD.01 | 0.017% | 92.871% |
| 1217 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | 0.017% | 92.888% |
| 1218 | CAVIUM INC COMMON STOCK USD.001 | 0.017% | 92.905% |
| 1219 | VISTA OUTDOOR INC COMMON STOCK USD.01 | 0.017% | 92.921% |
| 1220 | BECTON DICKINSON | 0.017% | 92.938% |
| 1221 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | 0.017% | 92.955% |
| 1222 | SP PLUS CORP COMMON STOCK USD.001 | 0.017% | 92.972% |
| 1223 | UNIFI INC | 0.017% | 92.988% |
| 1224 | NATIONAL BANK HOLD CL A COMMON STOCK | 0.017% | 93.005% |
| 1225 | FASTENAL | 0.016% | 93.022% |
| 1226 | SCHULMAN (A.) INC COMMON STOCK USD1.0 | 0.016% | 93.038% |
| 1227 | SCHNITZER STEEL | 0.016% | 93.054% |
| 1228 | CRAY INC COMMON STOCK USD.01 | 0.016% | 93.071% |
| 1229 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | 0.016% | 93.087% |
| 1230 | ORTHOPIX INTL N | 0.016% | 93.104% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1231 | EL PASO ELECTRIC CO COMMON STOCK | 0.016% | 93.120% |
| 1232 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | 0.016% | 93.136% |
| 1233 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | 0.016% | 93.153% |
| 1234 | SCANSOURCE INC COMMON STOCK | 0.016% | 93.169% |
| 1235 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | 0.016% | 93.185% |
| 1236 | INNOFOS HOLDINGS INC COMMON STOCK USD.001 | 0.016% | 93.202% |
| 1237 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | 0.016% | 93.218% |
| 1238 | HD SUPPLY HOLDINGS INC COMMON STOCK USD.01 | 0.016% | 93.234% |
| 1239 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | 0.016% | 93.251% |
| 1240 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK | 0.016% | 93.267% |
| 1241 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01 | 0.016% | 93.283% |
| 1242 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | 0.016% | 93.299% |
| 1243 | M/I HOMES INC COMMON STOCK USD.01 | 0.016% | 93.315% |
| 1244 | NORDSON CORP COMMON STOCK | 0.016% | 93.331% |
| 1245 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | 0.016% | 93.347% |
| 1246 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | 0.016% | 93.363% |
| 1247 | KADANT INC COMMON STOCK USD.01 | 0.016% | 93.380% |
| 1248 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | 0.016% | 93.396% |
| 1249 | REPUBLIC BANCORP INC CLASS A COMMON STOCK | 0.016% | 93.412% |
| 1250 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625 | 0.016% | 93.428% |
| 1251 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | 0.016% | 93.444% |
| 1252 | STONERIDGE INC COMMON STOCK | 0.016% | 93.460% |
| 1253 | SEI INVESTMENT | 0.016% | 93.476% |
| 1254 | INGEVITY CORP COMMON STOCK USD.01 | 0.016% | 93.492% |
| 1255 | REGIS CORP COMMON STOCK USD.05 | 0.016% | 93.507% |
| 1256 | ANDERSONS INC/THE COMMON STOCK | 0.016% | 93.523% |
| 1257 | SANGAMO THERAPEUTICS INC COMMON STOCK USD.01 | 0.016% | 93.539% |
| 1258 | CORVEL CORP COMMON STOCK USD.0001 | 0.016% | 93.555% |
| 1259 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.016% | 93.571% |
| 1260 | ANGIODYNAMICS INC COMMON STOCK USD.01 | 0.016% | 93.587% |
| 1261 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | 0.016% | 93.602% |
| 1262 | GENERAL CABLE CORP COMMON STOCK USD.01 | 0.016% | 93.618% |
| 1263 | HANESBRANDS INC COMMON STOCK USD.01 | 0.016% | 93.634% |
| 1264 | MCCORMICK & CO | 0.016% | 93.650% |
| 1265 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.016% | 93.665% |
| 1266 | CONNECTONE BANCORP INC COMMON STOCK | 0.016% | 93.681% |
| 1267 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | 0.016% | 93.696% |
| 1268 | SYMANTEC CORP | 0.016% | 93.712% |
| 1269 | GORMAN-RUPP CO | 0.015% | 93.728% |
| 1270 | PC CONNECTION | 0.015% | 93.743% |
| 1271 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | 0.015% | 93.758% |
| 1272 | WW GRAINGER INC | 0.015% | 93.774% |
| 1273 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | 0.015% | 93.789% |
| 1274 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | 0.015% | 93.805% |
| 1275 | LYDALL INC COMMON STOCK USD.1 | 0.015% | 93.820% |
| 1276 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | 0.015% | 93.836% |
| 1277 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | 0.015% | 93.851% |
| 1278 | ZAGG INC COMMON STOCK USD.001 | 0.015% | 93.866% |
| 1279 | J.C. PENNEY CO INC COMMON STOCK USD.5 | 0.015% | 93.881% |
| 1280 | PERFICIENT INC COMMON STOCK USD.001 | 0.015% | 93.897% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1281 | BIOTELEMETRY INC COMMON STOCK USD.001 | 0.015% | 93.912% |
| 1282 | ELDORADO RESORTS INC COMMON STOCK | 0.015% | 93.927% |
| 1283 | ECHO GLOBAL LOG | 0.015% | 93.942% |
| 1284 | PIPER JAFFRAY COS COMMON STOCK USD.01 | 0.015% | 93.957% |
| 1285 | ZILLOW GROUP INC A COMMON STOCK USD.0001 | 0.015% | 93.972% |
| 1286 | CVR ENERGY INC | 0.015% | 93.987% |
| 1287 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | 0.015% | 94.002% |
| 1288 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | 0.015% | 94.017% |
| 1289 | OPUS BANK | 0.015% | 94.032% |
| 1290 | PGT INC | 0.015% | 94.047% |
| 1291 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | 0.015% | 94.062% |
| 1292 | MARCUS CORP | 0.015% | 94.077% |
| 1293 | TENNANT CO | 0.015% | 94.092% |
| 1294 | LIBERTY BROADBAND A COMMON STOCK USD.01 | 0.015% | 94.107% |
| 1295 | SYSTEMAX INC COMMON STOCK USD.01 | 0.015% | 94.122% |
| 1296 | QUIDEL CORP COMMON STOCK USD.001 | 0.015% | 94.137% |
| 1297 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | 0.015% | 94.152% |
| 1298 | GUARANTY BANCORP COMMON STOCK USD.001 | 0.015% | 94.167% |
| 1299 | DUN + BRADSTREET CORP COMMON STOCK USD.01 | 0.015% | 94.181% |
| 1300 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | 0.015% | 94.196% |
| 1301 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | 0.015% | 94.211% |
| 1302 | HEICO CORP CLASS A COMMON STOCK USD.01 | 0.015% | 94.225% |
| 1303 | SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01 | 0.015% | 94.240% |
| 1304 | NAVIGANT CONSUL | 0.015% | 94.255% |
| 1305 | NEOGEN CORP COMMON STOCK USD.16 | 0.015% | 94.269% |
| 1306 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | 0.015% | 94.284% |
| 1307 | BRYN MAWR BANK CORP COMMON STOCK USD1.0 | 0.015% | 94.299% |
| 1308 | HALCON RESOURCES CORP COMMON STOCK USD.0001 | 0.015% | 94.313% |
| 1309 | KIMBALL ELECTRONICS INC COMMON STOCK | 0.014% | 94.328% |
| 1310 | SUPERVALU INC COMMON STOCK USD.01 | 0.014% | 94.342% |
| 1311 | LIMELIGHT NETW | 0.014% | 94.357% |
| 1312 | AXCELIS TECHNOL | 0.014% | 94.371% |
| 1313 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | 0.014% | 94.385% |
| 1314 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 0.014% | 94.400% |
| 1315 | DIAMOND HILL INVESTMENT GRP COMMON STOCK | 0.014% | 94.414% |
| 1316 | MERIDIAN BIOSCIENCE INC COMMON STOCK | 0.014% | 94.428% |
| 1317 | F5 NETWORKS INC COMMON STOCK | 0.014% | 94.443% |
| 1318 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | 0.014% | 94.457% |
| 1319 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 0.014% | 94.471% |
| 1320 | EZCORP INC CL A COMMON STOCK USD.01 | 0.014% | 94.486% |
| 1321 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | 0.014% | 94.500% |
| 1322 | VALVOLINE INC COMMON STOCK USD.01 | 0.014% | 94.514% |
| 1323 | AMBARELLA INC | 0.014% | 94.528% |
| 1324 | INTL FLAVORS&FR | 0.014% | 94.543% |
| 1325 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | 0.014% | 94.557% |
| 1326 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | 0.014% | 94.571% |
| 1327 | CSRA INC COMMON STOCK USD.001 | 0.014% | 94.585% |
| 1328 | NIC INC COMMON STOCK | 0.014% | 94.599% |
| 1329 | RH COMMON STOCK USD.0001 | 0.014% | 94.614% |
| 1330 | PREMIER INC CLASS A COMMON STOCK USD.01 | 0.014% | 94.628% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1331 | TFS FINANCIAL CORP COMMON STOCK USD.01 | 0.014% | 94.642% |
| 1332 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 0.014% | 94.656% |
| 1333 | ENZO BIOCHEM INC COMMON STOCK USD.01 | 0.014% | 94.670% |
| 1334 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | 0.014% | 94.684% |
| 1335 | BILL BARRETT CORP COMMON STOCK USD.001 | 0.014% | 94.698% |
| 1336 | TOWER INTL INC | 0.014% | 94.712% |
| 1337 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | 0.014% | 94.726% |
| 1338 | CEVA INC COMMON STOCK USD.001 | 0.014% | 94.740% |
| 1339 | PREFERRED BANK/LOS ANGELES COMMON STOCK | 0.014% | 94.753% |
| 1340 | INCYTE PHARMACE | 0.014% | 94.767% |
| 1341 | CAMDEN NATIONAL CORP COMMON STOCK | 0.014% | 94.781% |
| 1342 | MAXIM INTEGRATE | 0.014% | 94.795% |
| 1343 | EVOLENT HEALTH INC A COMMON STOCK USD.01 | 0.014% | 94.808% |
| 1344 | WESTAMERICA BANCORPORATION COMMON STOCK | 0.014% | 94.822% |
| 1345 | TIVITY HEALTH INC COMMON STOCK USD.001 | 0.014% | 94.836% |
| 1346 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | 0.014% | 94.849% |
| 1347 | GLU MOBILE INC COMMON STOCK USD.0001 | 0.014% | 94.863% |
| 1348 | TRISTATE CAPITAL HLDGS INC COMMON STOCK | 0.014% | 94.876% |
| 1349 | BOINGO WIRELESS INC COMMON STOCK | 0.014% | 94.890% |
| 1350 | CITI TRENDS INC COMMON STOCK USD.01 | 0.014% | 94.903% |
| 1351 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | 0.014% | 94.917% |
| 1352 | ACTUA CORP COMMON STOCK USD.001 | 0.014% | 94.931% |
| 1353 | SHIP FINANCE IN | 0.014% | 94.944% |
| 1354 | MTS SYSTEMS CORP COMMON STOCK USD.25 | 0.014% | 94.958% |
| 1355 | OMNICELL INC COMMON STOCK USD.001 | 0.014% | 94.971% |
| 1356 | CARDTRONICS PLC | 0.013% | 94.985% |
| 1357 | GREEN PLAINS INC COMMON STOCK USD.001 | 0.013% | 94.998% |
| 1358 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | 0.013% | 95.012% |
| 1359 | DELTIC TIMBER | 0.013% | 95.025% |
| 1360 | DENBURY RESOURC | 0.013% | 95.038% |
| 1361 | CROCS INC COMMON STOCK USD.001 | 0.013% | 95.052% |
| 1362 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | 0.013% | 95.065% |
| 1363 | ENNIS INC COMMON STOCK USD2.5 | 0.013% | 95.079% |
| 1364 | HASBRO INC | 0.013% | 95.092% |
| 1365 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01 | 0.013% | 95.105% |
| 1366 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | 0.013% | 95.119% |
| 1367 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | 0.013% | 95.132% |
| 1368 | RPX CORP COMMON STOCK USD.0001 | 0.013% | 95.145% |
| 1369 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.013% | 95.159% |
| 1370 | PHOTRONICS INC COMMON STOCK USD.01 | 0.013% | 95.172% |
| 1371 | OMEGA PROTEIN CORP COMMON STOCK USD.01 | 0.013% | 95.185% |
| 1372 | SPX CORP COMMON STOCK USD.01 | 0.013% | 95.199% |
| 1373 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | 0.013% | 95.212% |
| 1374 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | 0.013% | 95.225% |
| 1375 | CAROLINA FINANCIAL CORP COMMON STOCK | 0.013% | 95.238% |
| 1376 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.013% | 95.251% |
| 1377 | EMC INS GROUP INC COMMON STOCK USD1.0 | 0.013% | 95.265% |
| 1378 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.013% | 95.278% |
| 1379 | ZUMIEZ INC COMMON STOCK | 0.013% | 95.291% |
| 1380 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1 | 0.013% | 95.304% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1381 | FUTUREFUEL CORP COMMON STOCK USD.0001 | 0.013% | 95.317% |
| 1382 | BBX CAPITAL CORP COMMON STOCK USD.01 | 0.013% | 95.329% |
| 1383 | TEXTAINER GROUP | 0.013% | 95.342% |
| 1384 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | 0.013% | 95.355% |
| 1385 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | 0.013% | 95.368% |
| 1386 | MERITOR INC COMMON STOCK USD1.0 | 0.013% | 95.381% |
| 1387 | RESMED INC | 0.013% | 95.393% |
| 1388 | AAON INC COMMON STOCK USD.004 | 0.013% | 95.406% |
| 1389 | ELLIE MAE INC COMMON STOCK USD.0001 | 0.013% | 95.419% |
| 1390 | WABCO HOLDINGS INC COMMON STOCK USD.01 | 0.013% | 95.431% |
| 1391 | BANCORP INC/THE COMMON STOCK USD1.0 | 0.013% | 95.444% |
| 1392 | MSCI INC | 0.013% | 95.457% |
| 1393 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.013% | 95.469% |
| 1394 | CRA INTERNATIONAL INC COMMON STOCK | 0.013% | 95.482% |
| 1395 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | 0.013% | 95.495% |
| 1396 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | 0.013% | 95.507% |
| 1397 | KFORCE INC COMMON STOCK USD.01 | 0.013% | 95.520% |
| 1398 | KMG CHEMICALS INC COMMON STOCK USD.01 | 0.013% | 95.532% |
| 1399 | BEAZER HOMES USA INC COMMON STOCK USD.001 | 0.013% | 95.545% |
| 1400 | RENT A CENTER INC COMMON STOCK USD.01 | 0.012% | 95.557% |
| 1401 | FIVE BELOW COMMON STOCK USD.01 | 0.012% | 95.570% |
| 1402 | FIVE PRIME THER | 0.012% | 95.582% |
| 1403 | WORLD ACCEPTANCE CORP COMMON STOCK | 0.012% | 95.594% |
| 1404 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | 0.012% | 95.607% |
| 1405 | MEDIFAST INC COMMON STOCK USD.001 | 0.012% | 95.619% |
| 1406 | KEMET CORP | 0.012% | 95.631% |
| 1407 | VARIAN MEDICAL | 0.012% | 95.644% |
| 1408 | ENTERCOM COMMUN | 0.012% | 95.656% |
| 1409 | SYNTEL INC COMMON STOCK | 0.012% | 95.668% |
| 1410 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5 | 0.012% | 95.680% |
| 1411 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | 0.012% | 95.693% |
| 1412 | AXT INC COMMON STOCK USD.001 | 0.012% | 95.705% |
| 1413 | K12 INC COMMON STOCK USD.0001 | 0.012% | 95.717% |
| 1414 | AXON ENTERPRISE INC COMMON STOCK USD.00001 | 0.012% | 95.729% |
| 1415 | NORDSTROM INC COMMON STOCK | 0.012% | 95.741% |
| 1416 | PEAPACK GLADSTONE FINL CORP COMMON STOCK | 0.012% | 95.753% |
| 1417 | EXACTECH INC COMMON STOCK USD.01 | 0.012% | 95.765% |
| 1418 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01 | 0.012% | 95.778% |
| 1419 | CONTROL4 CORP COMMON STOCK USD.0001 | 0.012% | 95.790% |
| 1420 | PARK STERLING CORP COMMON STOCK USD.01 | 0.012% | 95.802% |
| 1421 | PHH CORP COMMON STOCK USD.01 | 0.012% | 95.814% |
| 1422 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | 0.012% | 95.826% |
| 1423 | PLAYA HOTELS & | 0.012% | 95.838% |
| 1424 | POOL CORP COMMON STOCK USD.001 | 0.012% | 95.850% |
| 1425 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0 | 0.012% | 95.862% |
| 1426 | HERITAGE COMMERCE CORP COMMON STOCK | 0.012% | 95.874% |
| 1427 | LUMINEX CORP COMMON STOCK USD.001 | 0.012% | 95.886% |
| 1428 | TITAN INTERNATIONAL INC COMMON STOCK | 0.012% | 95.898% |
| 1429 | SPEEDWAY MOTORS | 0.012% | 95.909% |
| 1430 | ENERGIZER HOLDINGS INC COMMON STOCK | 0.012% | 95.921% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1431 | HAVERTY FURNITURE COMMON STOCK USD1.0 | 0.012% | 95.933% |
| 1432 | COMTECH TELE CO | 0.012% | 95.945% |
| 1433 | RESOLUTE FOREST | 0.012% | 95.957% |
| 1434 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | 0.012% | 95.968% |
| 1435 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | 0.012% | 95.980% |
| 1436 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | 0.012% | 95.992% |
| 1437 | OPKO HEALTH INC COMMON STOCK USD.01 | 0.012% | 96.003% |
| 1438 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 0.012% | 96.015% |
| 1439 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | 0.012% | 96.027% |
| 1440 | CH ROBINSON WOR | 0.012% | 96.038% |
| 1441 | REALPAGE INC COMMON STOCK USD.001 | 0.012% | 96.050% |
| 1442 | FIDELITY SOUTHERN CORP COMMON STOCK | 0.012% | 96.061% |
| 1443 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | 0.012% | 96.073% |
| 1444 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | 0.012% | 96.085% |
| 1445 | LEGGETT + PLATT INC COMMON STOCK USD.01 | 0.012% | 96.096% |
| 1446 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | 0.012% | 96.108% |
| 1447 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | 0.012% | 96.119% |
| 1448 | IXYS CORPORATION COMMON STOCK USD.01 | 0.011% | 96.131% |
| 1449 | CIMPRESS NV | 0.011% | 96.142% |
| 1450 | FAIR ISAAC CORP COMMON STOCK USD.01 | 0.011% | 96.154% |
| 1451 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | 0.011% | 96.165% |
| 1452 | GLOBAL INDEMNIT | 0.011% | 96.176% |
| 1453 | RETROPHIN INC COMMON STOCK USD.0001 | 0.011% | 96.188% |
| 1454 | ECLIPSE RESOURCES CORP COMMON STOCK USD.01 | 0.011% | 96.199% |
| 1455 | PEOPLES BANCORP INC COMMON STOCK | 0.011% | 96.210% |
| 1456 | BRIDGE BANCORP INC COMMON STOCK USD.01 | 0.011% | 96.222% |
| 1457 | AMERICAN RAILCA | 0.011% | 96.233% |
| 1458 | PEGASYSTEMS INC COMMON STOCK USD.01 | 0.011% | 96.244% |
| 1459 | ARMSTRONG WORLD | 0.011% | 96.256% |
| 1460 | MIDDLEBY CORP COMMON STOCK USD.01 | 0.011% | 96.267% |
| 1461 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | 0.011% | 96.278% |
| 1462 | EXPRESS INC COMMON STOCK | 0.011% | 96.289% |
| 1463 | SMART + FINAL STORES INC COMMON STOCK USD.001 | 0.011% | 96.301% |
| 1464 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | 0.011% | 96.312% |
| 1465 | BARNES & NOBLE | 0.011% | 96.323% |
| 1466 | MERCANTILE BANK CORP COMMON STOCK | 0.011% | 96.334% |
| 1467 | TIMKENSTEEL CORP COMMON STOCK | 0.011% | 96.345% |
| 1468 | OCLARO INC COMMON STOCK USD.01 | 0.011% | 96.356% |
| 1469 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0 | 0.011% | 96.367% |
| 1470 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | 0.011% | 96.378% |
| 1471 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | 0.011% | 96.389% |
| 1472 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK | 0.011% | 96.400% |
| 1473 | COTIVITI HOLDINGS INC COMMON STOCK USD.001 | 0.011% | 96.411% |
| 1474 | INOVALON HOLDINGS INC A COMMON STOCK USD.000005 | 0.011% | 96.422% |
| 1475 | ERIE INDEMNITY COMPANY CL A COMMON STOCK | 0.011% | 96.433% |
| 1476 | NL INDUSTRIES | 0.011% | 96.444% |
| 1477 | DEL TACO RESTAURANTS INC COMMON STOCK | 0.011% | 96.455% |
| 1478 | CHENIERE ENERGY INC COMMON STOCK USD.003 | 0.011% | 96.466% |
| 1479 | GENESCO INC COMMON STOCK USD1.0 | 0.011% | 96.477% |
| 1480 | ARCHROCK INC COMMON STOCK USD.01 | 0.011% | 96.488% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1481 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | 0.011% | 96.499% |
| 1482 | DXP ENTERPRISES | 0.011% | 96.510% |
| 1483 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | 0.011% | 96.521% |
| 1484 | MARINEMAX INC COMMON STOCK USD.001 | 0.011% | 96.532% |
| 1485 | MGP INGREDIENTS INC COMMON STOCK | 0.011% | 96.542% |
| 1486 | SPARTAN MOTORS INC COMMON STOCK USD.01 | 0.011% | 96.553% |
| 1487 | ROLLINS INC | 0.011% | 96.564% |
| 1488 | MYERS INDUSTRIES INC COMMON STOCK | 0.011% | 96.574% |
| 1489 | COSTAR GROUP INC COMMON STOCK USD.01 | 0.011% | 96.585% |
| 1490 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | 0.011% | 96.596% |
| 1491 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | 0.011% | 96.606% |
| 1492 | DERMIRA INC | 0.011% | 96.617% |
| 1493 | BLOCK(H&R)INC | 0.011% | 96.628% |
| 1494 | HORIZON BANCORP INDIANA COMMON STOCK | 0.011% | 96.638% |
| 1495 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | 0.011% | 96.649% |
| 1496 | ORBCOMM INC COMMON STOCK USD.001 | 0.011% | 96.659% |
| 1497 | CRYOLIFE INC | 0.010% | 96.670% |
| 1498 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | 0.010% | 96.680% |
| 1499 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001 | 0.010% | 96.690% |
| 1500 | CENTRAL GARDEN& | 0.010% | 96.701% |
| 1501 | VSE CORP COMMON STOCK USD.05 | 0.010% | 96.711% |
| 1502 | UTD STATES CELL | 0.010% | 96.722% |
| 1503 | EXACT SCIENCES | 0.010% | 96.732% |
| 1504 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01 | 0.010% | 96.742% |
| 1505 | HESKA CORP | 0.010% | 96.752% |
| 1506 | HOOKER FURNITURE CORP COMMON STOCK | 0.010% | 96.763% |
| 1507 | LINDSAY CORP COMMON STOCK USD1.0 | 0.010% | 96.773% |
| 1508 | MAIDEN HLDGS LT | 0.010% | 96.783% |
| 1509 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | 0.010% | 96.793% |
| 1510 | UTD COMMUNITY F | 0.010% | 96.804% |
| 1511 | BANK MUTUAL CORP COMMON STOCK USD.01 | 0.010% | 96.814% |
| 1512 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | 0.010% | 96.824% |
| 1513 | GREIF INC CL B COMMON STOCK | 0.010% | 96.834% |
| 1514 | AV HOMES INC COMMON STOCK USD1.0 | 0.010% | 96.844% |
| 1515 | VECTOR GROUP LTD COMMON STOCK USD.1 | 0.010% | 96.854% |
| 1516 | BLUE HILLS BANCORP INC COMMON STOCK USD.01 | 0.010% | 96.865% |
| 1517 | HURCO COMPANIES INC COMMON STOCK | 0.010% | 96.875% |
| 1518 | MIDLAND STATES BANCORP INC COMMON STOCK USD.01 | 0.010% | 96.885% |
| 1519 | QUINSTREET INC COMMON STOCK USD.001 | 0.010% | 96.895% |
| 1520 | INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0 | 0.010% | 96.905% |
| 1521 | FARMER BROS CO COMMON STOCK USD1.0 | 0.010% | 96.915% |
| 1522 | PDL BIOPHARMA INC COMMON STOCK USD.01 | 0.010% | 96.925% |
| 1523 | BRISTOW GROUP INC COMMON STOCK USD.01 | 0.010% | 96.935% |
| 1524 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | 0.010% | 96.945% |
| 1525 | TRIUMPH BANCORP INC COMMON STOCK USD.01 | 0.010% | 96.955% |
| 1526 | RING ENERGY INC COMMON STOCK USD.001 | 0.010% | 96.965% |
| 1527 | HAWAIIAN ELECTRIC INDS COMMON STOCK | 0.010% | 96.975% |
| 1528 | LULULEMON | 0.010% | 96.984% |
| 1529 | XCERRA CORP COMMON STOCK USD.05 | 0.010% | 96.994% |
| 1530 | ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.010% | 97.004% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1531 | SHOE CARNIVAL INC COMMON STOCK USD.01 | 0.010% | 97.014% |
| 1532 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | 0.010% | 97.024% |
| 1533 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | 0.010% | 97.034% |
| 1534 | DEL FRISCOS RES | 0.010% | 97.043% |
| 1535 | SUN BANCORP INC NJ COMMON STOCK USD5.0 | 0.010% | 97.053% |
| 1536 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1 | 0.010% | 97.063% |
| 1537 | DUCOMMUN INC COMMON STOCK USD.01 | 0.010% | 97.073% |
| 1538 | VECTREN CORP COMMON STOCK | 0.010% | 97.082% |
| 1539 | AMC NETWORKS INC A COMMON STOCK | 0.010% | 97.092% |
| 1540 | CLIFTON BANCORP INC COMMON STOCK USD.01 | 0.010% | 97.102% |
| 1541 | OFG BANCORP COMMON STOCK USD1.0 | 0.010% | 97.111% |
| 1542 | FRANKLIN FINANCIAL NETWORK COMMON STOCK | 0.010% | 97.121% |
| 1543 | DAKTRONICS INC COMMON STOCK | 0.010% | 97.131% |
| 1544 | QCR HOLDINGS INC COMMON STOCK USD1.0 | 0.010% | 97.140% |
| 1545 | NEWSTAR FINANCIAL INC COMMON STOCK USD.01 | 0.010% | 97.150% |
| 1546 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | 0.010% | 97.159% |
| 1547 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | 0.010% | 97.169% |
| 1548 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | 0.010% | 97.178% |
| 1549 | STERLING CONSTRUCTION CO COMMON STOCK USD.01 | 0.010% | 97.188% |
| 1550 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.010% | 97.197% |
| 1551 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | 0.010% | 97.207% |
| 1552 | BOJANGLES INC COMMON STOCK USD.01 | 0.009% | 97.216% |
| 1553 | TORO CO | 0.009% | 97.226% |
| 1554 | FINISH LINE INC | 0.009% | 97.235% |
| 1555 | SEAGATE TECHNOL | 0.009% | 97.245% |
| 1556 | US CONCRETE INC COMMON STOCK USD.001 | 0.009% | 97.254% |
| 1557 | CONN S INC COMMON STOCK USD.01 | 0.009% | 97.263% |
| 1558 | BARRACUDA NETWORKS INC COMMON STOCK USD.001 | 0.009% | 97.273% |
| 1559 | RMR GROUP INC/THE A COMMON STOCK | 0.009% | 97.282% |
| 1560 | BURLINGTON STORES INC COMMON STOCK USD.0001 | 0.009% | 97.291% |
| 1561 | VF CORP | 0.009% | 97.301% |
| 1562 | SCIENTIFIC GAME | 0.009% | 97.310% |
| 1563 | UNDER ARMOUR IN | 0.009% | 97.319% |
| 1564 | MISTRAS GROUP INC COMMON STOCK USD.01 | 0.009% | 97.328% |
| 1565 | MAXLINEAR INC COMMON STOCK | 0.009% | 97.337% |
| 1566 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01 | 0.009% | 97.347% |
| 1567 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | 0.009% | 97.356% |
| 1568 | MATRIX SERVICE CO COMMON STOCK USD.01 | 0.009% | 97.365% |
| 1569 | COVENANT TRANSP | 0.009% | 97.374% |
| 1570 | NATIONAL COMMERCE CORP COMMON STOCK | 0.009% | 97.383% |
| 1571 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | 0.009% | 97.392% |
| 1572 | INSTEEL INDUSTRIES INC COMMON STOCK | 0.009% | 97.401% |
| 1573 | MANHATTAN ASSOC | 0.009% | 97.410% |
| 1574 | HOMETRUST BANCSHARES INC COMMON STOCK | 0.009% | 97.419% |
| 1575 | INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001 | 0.009% | 97.428% |
| 1576 | HEALTHSTREAM INC COMMON STOCK | 0.009% | 97.437% |
| 1577 | CONSOL MINING CORP W/I COMMON STOCK USD.01 | 0.009% | 97.446% |
| 1578 | TREX COMPANY INC COMMON STOCK USD.01 | 0.009% | 97.455% |
| 1579 | ACHILLION PHARMACEUTICALS COMMON STOCK USD.001 | 0.009% | 97.464% |
| 1580 | ALLEGION PLC | 0.009% | 97.473% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1581 | MIRATI THERAPEU | 0.009% | 97.481% |
| 1582 | NANOMETRICS | 0.009% | 97.490% |
| 1583 | PITNEY BOWES INC COMMON STOCK USD1.0 | 0.009% | 97.499% |
| 1584 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.009% | 97.508% |
| 1585 | GASLOG LTD | 0.009% | 97.516% |
| 1586 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | 0.009% | 97.525% |
| 1587 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.009% | 97.534% |
| 1588 | TOOTSIE ROLL IN | 0.009% | 97.542% |
| 1589 | SPIRE INC COMMON STOCK USD1.0 | 0.009% | 97.551% |
| 1590 | INNERWORKINGS INC COMMON STOCK USD.0001 | 0.009% | 97.560% |
| 1591 | PLANET FITNESS INC CL A COMMON STOCK USD.0001 | 0.009% | 97.568% |
| 1592 | NISOURCE INC | 0.009% | 97.577% |
| 1593 | TREDEGAR CORP COMMON STOCK | 0.009% | 97.585% |
| 1594 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | 0.009% | 97.594% |
| 1595 | LGI HOMES INC COMMON STOCK USD.01 | 0.009% | 97.603% |
| 1596 | ARROW FINANCIAL CORP COMMON STOCK USD1.0 | 0.009% | 97.611% |
| 1597 | FIRST FOUNDATION INC COMMON STOCK USD.001 | 0.009% | 97.620% |
| 1598 | ATRION CORPORATION COMMON STOCK USD.1 | 0.008% | 97.628% |
| 1599 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 97.637% |
| 1600 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | 0.008% | 97.645% |
| 1601 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | 0.008% | 97.654% |
| 1602 | ALLETE INC | 0.008% | 97.662% |
| 1603 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | 0.008% | 97.670% |
| 1604 | ACCESS NATIONAL CORP COMMON STOCK USD.835 | 0.008% | 97.679% |
| 1605 | COSTAMARE INC | 0.008% | 97.687% |
| 1606 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | 0.008% | 97.696% |
| 1607 | CSW INDUSTRIALS INC COMMON STOCK USD.01 | 0.008% | 97.704% |
| 1608 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 97.712% |
| 1609 | SJW GROUP COMMON STOCK USD.001 | 0.008% | 97.721% |
| 1610 | LATTICE SEMICON | 0.008% | 97.729% |
| 1611 | SIERRA BANCORP COMMON STOCK | 0.008% | 97.737% |
| 1612 | AXALTA COATING | 0.008% | 97.745% |
| 1613 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | 0.008% | 97.754% |
| 1614 | AMERICA S CAR MART INC COMMON STOCK USD.01 | 0.008% | 97.762% |
| 1615 | CORE LABORATORI | 0.008% | 97.770% |
| 1616 | LANDEC CORP | 0.008% | 97.778% |
| 1617 | MOVADO GROUP INC COMMON STOCK USD.01 | 0.008% | 97.787% |
| 1618 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.008% | 97.795% |
| 1619 | HCI GROUP INC COMMON STOCK | 0.008% | 97.803% |
| 1620 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01 | 0.008% | 97.811% |
| 1621 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | 0.008% | 97.819% |
| 1622 | AVISTA CORP | 0.008% | 97.828% |
| 1623 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | 0.008% | 97.836% |
| 1624 | HARBORONE BANCORP INC COMMON STOCK | 0.008% | 97.844% |
| 1625 | HERBALIFE LTD COMMON STOCK USD.002 | 0.008% | 97.852% |
| 1626 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | 0.008% | 97.860% |
| 1627 | NAVISTAR INTL C | 0.008% | 97.868% |
| 1628 | WD 40 CO COMMON STOCK USD.001 | 0.008% | 97.876% |
| 1629 | AMERICAN STATES WATER CO COMMON STOCK | 0.008% | 97.884% |
| 1630 | ATMOS ENERGY CO | 0.008% | 97.892% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1631 | INNOVIVA INC COMMON STOCK | 0.008% | 97.900% |
| 1632 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | 0.008% | 97.908% |
| 1633 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1 | 0.008% | 97.917% |
| 1634 | BLACKBAUD INC | 0.008% | 97.924% |
| 1635 | NUTRISYSTEM INC COMMON STOCK USD.001 | 0.008% | 97.932% |
| 1636 | PEOPLE S UTAH BANCORP COMMON STOCK USD.01 | 0.008% | 97.940% |
| 1637 | NV5 GLOBAL INC COMMON STOCK USD.01 | 0.008% | 97.948% |
| 1638 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | 0.008% | 97.956% |
| 1639 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.008% | 97.964% |
| 1640 | COMMUNITY HEALT | 0.008% | 97.972% |
| 1641 | IES HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 97.980% |
| 1642 | FLEXSTEEL INDS COMMON STOCK USD1.0 | 0.008% | 97.988% |
| 1643 | ENERGEN CORP COMMON STOCK USD.01 | 0.008% | 97.996% |
| 1644 | MGE ENERGY INC COMMON STOCK USD1.0 | 0.008% | 98.004% |
| 1645 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | 0.008% | 98.012% |
| 1646 | COWEN INC COMMON STOCK USD.01 | 0.008% | 98.019% |
| 1647 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.008% | 98.027% |
| 1648 | HARMONIC INC | 0.008% | 98.035% |
| 1649 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | 0.008% | 98.043% |
| 1650 | AK STEEL HOLDIN | 0.008% | 98.050% |
| 1651 | AMERICAN PUBLIC | 0.008% | 98.058% |
| 1652 | NEWMARKET CORP COMMON STOCK | 0.008% | 98.066% |
| 1653 | HACKETT GROUP INC/THE COMMON STOCK USD.001 | 0.008% | 98.073% |
| 1654 | TRAVELPORT WORL | 0.008% | 98.081% |
| 1655 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | 0.008% | 98.089% |
| 1656 | CHIPOTLE MEXICA | 0.008% | 98.096% |
| 1657 | ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001 | 0.008% | 98.104% |
| 1658 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | 0.008% | 98.112% |
| 1659 | ONE GAS INC COMMON STOCK | 0.008% | 98.119% |
| 1660 | CALIFORNIA AMPL | 0.008% | 98.127% |
| 1661 | EXELIXIS INC | 0.008% | 98.134% |
| 1662 | LUXOFT HOLDING | 0.008% | 98.142% |
| 1663 | INTERNATIONAL S | 0.008% | 98.149% |
| 1664 | CATO CORP CLASS A COMMON STOCK USD.033 | 0.008% | 98.157% |
| 1665 | TITAN MACHINERY INC COMMON STOCK USD.00001 | 0.008% | 98.164% |
| 1666 | WGL HOLDINGS INC COMMON STOCK | 0.007% | 98.172% |
| 1667 | SHUTTERSTOCK INC COMMON STOCK USD.01 | 0.007% | 98.179% |
| 1668 | CNB FINANCIAL CORP/PA COMMON STOCK | 0.007% | 98.187% |
| 1669 | TRINET GROUP INC COMMON STOCK USD.000025 | 0.007% | 98.194% |
| 1670 | TRANSUNION COMMON STOCK USD.01 | 0.007% | 98.202% |
| 1671 | AQUA AMERICA INC COMMON STOCK USD.5 | 0.007% | 98.209% |
| 1672 | ULTIMATE | 0.007% | 98.216% |
| 1673 | TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001 | 0.007% | 98.224% |
| 1674 | TERRITORIAL BANCORP INC COMMON STOCK USD.01 | 0.007% | 98.231% |
| 1675 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | 0.007% | 98.238% |
| 1676 | CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01 | 0.007% | 98.246% |
| 1677 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | 0.007% | 98.253% |
| 1678 | LIFETIME BRANDS INC COMMON STOCK USD.01 | 0.007% | 98.260% |
| 1679 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | 0.007% | 98.268% |
| 1680 | ADVANCED MICRO | 0.007% | 98.275% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1681 | ALLIED MOTION TECHNOLOGIES COMMON STOCK | 0.007% | 98.282% |
| 1682 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | 0.007% | 98.289% |
| 1683 | ALPHA & OMEGA S | 0.007% | 98.297% |
| 1684 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | 0.007% | 98.304% |
| 1685 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | 0.007% | 98.311% |
| 1686 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 0.007% | 98.318% |
| 1687 | MACATAWA BANK CORP COMMON STOCK | 0.007% | 98.325% |
| 1688 | HAYNES INTL INC | 0.007% | 98.332% |
| 1689 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01 | 0.007% | 98.339% |
| 1690 | CALIX INC COMMON STOCK | 0.007% | 98.346% |
| 1691 | RUTH'S HOSPITAL | 0.007% | 98.354% |
| 1692 | CHEMOURS CO/THE COMMON STOCK | 0.007% | 98.361% |
| 1693 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01 | 0.007% | 98.368% |
| 1694 | WESTAR ENERGY I | 0.007% | 98.375% |
| 1695 | CARBONITE INC COMMON STOCK USD.01 | 0.007% | 98.382% |
| 1696 | GLOBANT SA | 0.007% | 98.389% |
| 1697 | INTREPID POTASH INC COMMON STOCK USD.001 | 0.007% | 98.396% |
| 1698 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1 | 0.007% | 98.403% |
| 1699 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | 0.007% | 98.410% |
| 1700 | DRIVE SHACK INC COMMON STOCK USD.01 | 0.007% | 98.416% |
| 1701 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | 0.007% | 98.423% |
| 1702 | VECTRUS INC COMMON STOCK USD.01 | 0.007% | 98.430% |
| 1703 | LENNAR CORP B SHS COMMON STOCK USD.1 | 0.007% | 98.437% |
| 1704 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 98.444% |
| 1705 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | 0.007% | 98.451% |
| 1706 | STURM RUGER + CO INC COMMON STOCK USD1.0 | 0.007% | 98.458% |
| 1707 | PICO HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 98.465% |
| 1708 | PTC INC COMMON STOCK USD.01 | 0.007% | 98.472% |
| 1709 | GP STRATEGIES C | 0.007% | 98.478% |
| 1710 | TECHTARGET COMMON STOCK USD.001 | 0.007% | 98.485% |
| 1711 | VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001 | 0.007% | 98.492% |
| 1712 | ABIOMED INC COMMON STOCK USD.01 | 0.007% | 98.499% |
| 1713 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | 0.007% | 98.506% |
| 1714 | CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001 | 0.007% | 98.512% |
| 1715 | VASCO DATA SECURITY INTL COMMON STOCK USD.001 | 0.007% | 98.519% |
| 1716 | PETMED EXPRESS INC COMMON STOCK USD.001 | 0.007% | 98.526% |
| 1717 | CLEVELAND CLIFFS INC COMMON STOCK USD.125 | 0.007% | 98.533% |
| 1718 | NORTHWESTERN CORP COMMON STOCK USD.01 | 0.007% | 98.540% |
| 1719 | CULP INC COMMON STOCK USD.05 | 0.007% | 98.546% |
| 1720 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | 0.007% | 98.553% |
| 1721 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.007% | 98.560% |
| 1722 | BAZAARVOICE INC COMMON STOCK USD.0001 | 0.007% | 98.566% |
| 1723 | PIER 1 IMPORTS INC COMMON STOCK USD.001 | 0.007% | 98.573% |
| 1724 | GREAT LAKES DRE | 0.007% | 98.580% |
| 1725 | MESA LABORATORIES INC COMMON STOCK | 0.007% | 98.586% |
| 1726 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01 | 0.007% | 98.593% |
| 1727 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | 0.007% | 98.599% |
| 1728 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.007% | 98.606% |
| 1729 | FOSTER (LB) CO A COMMON STOCK USD.01 | 0.007% | 98.613% |
| 1730 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | 0.007% | 98.619% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1731 | CALIFORNIA WATE | 0.006% | 98.626% |
| 1732 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1 | 0.006% | 98.632% |
| 1733 | JACK IN THE BOX INC COMMON STOCK USD.01 | 0.006% | 98.638% |
| 1734 | CELADON GROUP INC COMMON STOCK USD.033 | 0.006% | 98.645% |
| 1735 | XENCOR INC COMMON STOCK USD.01 | 0.006% | 98.651% |
| 1736 | MARSH & MCLENNA | 0.006% | 98.658% |
| 1737 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.006% | 98.664% |
| 1738 | BANKFINANCIAL CORP COMMON STOCK USD.01 | 0.006% | 98.670% |
| 1739 | PARK ELECTROCHE | 0.006% | 98.677% |
| 1740 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | 0.006% | 98.683% |
| 1741 | SUPERIOR UNIFORM GROUP INC COMMON STOCK | 0.006% | 98.689% |
| 1742 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | 0.006% | 98.696% |
| 1743 | GARTNER GROUP I | 0.006% | 98.702% |
| 1744 | VMWARE INC CLASS A COMMON STOCK USD.01 | 0.006% | 98.708% |
| 1745 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | 0.006% | 98.715% |
| 1746 | HILL INTERNATIONAL INC COMMON STOCK USD.0001 | 0.006% | 98.721% |
| 1747 | TEJON RANCH CO | 0.006% | 98.727% |
| 1748 | SCORPIO BULKERS | 0.006% | 98.733% |
| 1749 | MSG NETWORKS INC A COMMON STOCK USD.01 | 0.006% | 98.740% |
| 1750 | TRONC INC COMMON STOCK USD.01 | 0.006% | 98.746% |
| 1751 | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | 0.006% | 98.752% |
| 1752 | DIGI INTL INC | 0.006% | 98.758% |
| 1753 | RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01 | 0.006% | 98.764% |
| 1754 | CRAFT BREWERS A | 0.006% | 98.770% |
| 1755 | BLACK HILLS CORP COMMON STOCK USD1.0 | 0.006% | 98.777% |
| 1756 | CUTERA INC COMMON STOCK USD.001 | 0.006% | 98.783% |
| 1757 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | 0.006% | 98.789% |
| 1758 | TPI COMPOSITES INC COMMON STOCK USD.01 | 0.006% | 98.795% |
| 1759 | SURMODICS INC COMMON STOCK USD.05 | 0.006% | 98.801% |
| 1760 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | 0.006% | 98.807% |
| 1761 | NAUTILUS GROUP | 0.006% | 98.813% |
| 1762 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | 0.006% | 98.819% |
| 1763 | SONIC CORP | 0.006% | 98.825% |
| 1764 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | 0.006% | 98.831% |
| 1765 | TESLA INC COMMON STOCK USD.001 | 0.006% | 98.837% |
| 1766 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | 0.006% | 98.843% |
| 1767 | XO GROUP INC COMMON STOCK USD.01 | 0.006% | 98.849% |
| 1768 | LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001 | 0.006% | 98.855% |
| 1769 | PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01 | 0.006% | 98.861% |
| 1770 | ATLANTICA YIELD | 0.006% | 98.867% |
| 1771 | CELLEX THERAPEUTICS INC COMMON STOCK USD.001 | 0.006% | 98.873% |
| 1772 | ESSENDANT INC COMMON STOCK USD.1 | 0.006% | 98.879% |
| 1773 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 98.885% |
| 1774 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | 0.006% | 98.891% |
| 1775 | WEYCO GROUP INC | 0.006% | 98.896% |
| 1776 | VIACOM INC CLASS A COMMON STOCK USD.001 | 0.006% | 98.902% |
| 1777 | SUPERIOR INDUSTRIES INTL COMMON STOCK | 0.006% | 98.908% |
| 1778 | IDT CORP CLASS B COMMON STOCK USD.01 | 0.006% | 98.914% |
| 1779 | VERITIV CORP COMMON STOCK USD.01 | 0.006% | 98.920% |
| 1780 | HAWKINS INC COMMON STOCK USD.05 | 0.006% | 98.925% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1781 | AUTODESK INC | 0.006% | 98.931% |
| 1782 | PNM RESOURCES I | 0.006% | 98.937% |
| 1783 | ACETO CORP COMMON STOCK USD.01 | 0.006% | 98.943% |
| 1784 | TEAM INC | 0.006% | 98.948% |
| 1785 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | 0.006% | 98.954% |
| 1786 | DSP GROUP INC | 0.006% | 98.960% |
| 1787 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0 | 0.006% | 98.966% |
| 1788 | ERA GROUP INC COMMON STOCK USD.01 | 0.006% | 98.971% |
| 1789 | UNITIL CORP COMMON STOCK | 0.006% | 98.977% |
| 1790 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01 | 0.006% | 98.983% |
| 1791 | FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0 | 0.006% | 98.988% |
| 1792 | ATLANTIC CAPITAL BANCSHARES COMMON STOCK | 0.006% | 98.994% |
| 1793 | INOGEN INC COMMON STOCK USD.001 | 0.006% | 98.999% |
| 1794 | DENNY S CORP COMMON STOCK USD.01 | 0.006% | 99.005% |
| 1795 | TELENAV INC COMMON STOCK USD.001 | 0.006% | 99.010% |
| 1796 | TEEKAY CORP COMMON STOCK USD.001 | 0.006% | 99.016% |
| 1797 | SUNPOWER CORP COMMON STOCK USD.001 | 0.005% | 99.021% |
| 1798 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01 | 0.005% | 99.027% |
| 1799 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | 0.005% | 99.032% |
| 1800 | DORIAN LPG LTD | 0.005% | 99.038% |
| 1801 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | 0.005% | 99.043% |
| 1802 | RIBBON COMMUNICATIONS INC COMMON STOCK USD.001 | 0.005% | 99.049% |
| 1803 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | 0.005% | 99.054% |
| 1804 | BOOT BARN HOLDINGS INC COMMON STOCK | 0.005% | 99.059% |
| 1805 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01 | 0.005% | 99.065% |
| 1806 | NEXEO SOLUTIONS INC COMMON STOCK | 0.005% | 99.070% |
| 1807 | DHT HOLDINGS IN | 0.005% | 99.075% |
| 1808 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001 | 0.005% | 99.080% |
| 1809 | NORTHWEST PIPE | 0.005% | 99.086% |
| 1810 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | 0.005% | 99.091% |
| 1811 | IDACORP INC COMMON STOCK | 0.005% | 99.096% |
| 1812 | SOUTHERN COPPER CORP COMMON STOCK USD.01 | 0.005% | 99.101% |
| 1813 | RTI SURGICAL INC COMMON STOCK USD.001 | 0.005% | 99.106% |
| 1814 | HIBBETT SPORTS INC COMMON STOCK USD.01 | 0.005% | 99.111% |
| 1815 | LAYNE CHRISTENS | 0.005% | 99.117% |
| 1816 | CITIZENS INC COMMON STOCK | 0.005% | 99.122% |
| 1817 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | 0.005% | 99.127% |
| 1818 | PAPA JOHN'S INT | 0.005% | 99.132% |
| 1819 | GROUPON INC COMMON STOCK USD.0001 | 0.005% | 99.137% |
| 1820 | WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0 | 0.005% | 99.142% |
| 1821 | WELBILT INC COMMON STOCK USD.01 | 0.005% | 99.147% |
| 1822 | MACROGENICS INC COMMON STOCK USD.01 | 0.005% | 99.152% |
| 1823 | RED LION HOTELS CORP COMMON STOCK USD.01 | 0.005% | 99.157% |
| 1824 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | 0.005% | 99.162% |
| 1825 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | 0.005% | 99.167% |
| 1826 | AES CORP COMMON STOCK USD.01 | 0.005% | 99.171% |
| 1827 | STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001 | 0.005% | 99.176% |
| 1828 | MICHAELS COS INC/THE COMMON STOCK USD.06775 | 0.005% | 99.181% |
| 1829 | DMC GLOBAL INC COMMON STOCK USD.05 | 0.005% | 99.186% |
| 1830 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | 0.005% | 99.191% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1831 | FARMERS NATL BANC CORP COMMON STOCK | 0.005% | 99.196% |
| 1832 | PARTY CITY HOLDCO INC COMMON STOCK USD.01 | 0.005% | 99.200% |
| 1833 | NVE CORP | 0.005% | 99.205% |
| 1834 | OTTER TAIL CORP COMMON STOCK USD5.0 | 0.005% | 99.210% |
| 1835 | WEST BANCORPORATION COMMON STOCK | 0.005% | 99.215% |
| 1836 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | 0.005% | 99.219% |
| 1837 | LEAF GROUP LTD COMMON STOCK USD.0001 | 0.005% | 99.224% |
| 1838 | ARDMORE SHIPPIN | 0.005% | 99.229% |
| 1839 | CHIMERIX INC COMMON STOCK USD.001 | 0.005% | 99.233% |
| 1840 | AVANGRID INC COMMON STOCK USD.01 | 0.005% | 99.238% |
| 1841 | BEL FUSE INC CL B COMMON STOCK USD.1 | 0.005% | 99.243% |
| 1842 | VISHAY PRECISION GROUP COMMON STOCK | 0.005% | 99.247% |
| 1843 | USA TRUCK INC COMMON STOCK USD.01 | 0.005% | 99.252% |
| 1844 | NEOPHOTONICS CORP COMMON STOCK USD.0025 | 0.005% | 99.256% |
| 1845 | LSB INDUSTRIES INC COMMON STOCK USD.1 | 0.005% | 99.261% |
| 1846 | HEALTHCARE SERV | 0.005% | 99.266% |
| 1847 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001 | 0.005% | 99.270% |
| 1848 | SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 99.275% |
| 1849 | SEATTLE GENETICS INC COMMON STOCK USD.001 | 0.005% | 99.279% |
| 1850 | GREAT PLAINS ENERGY INC COMMON STOCK | 0.004% | 99.284% |
| 1851 | HORIZON GLOBAL CORP COMMON STOCK USD.01 | 0.004% | 99.288% |
| 1852 | PHI INC NON VOTING COMMON STOCK USD.1 | 0.004% | 99.292% |
| 1853 | BRINKER INTL IN | 0.004% | 99.297% |
| 1854 | STRYKER CORP | 0.004% | 99.301% |
| 1855 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | 0.004% | 99.306% |
| 1856 | WESTERN UNION CO COMMON STOCK USD.01 | 0.004% | 99.310% |
| 1857 | PLY GEM HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 99.314% |
| 1858 | CLOUD PEAK ENERGY INC COMMON STOCK USD.01 | 0.004% | 99.319% |
| 1859 | FTD COS INC COMMON STOCK USD.0001 | 0.004% | 99.323% |
| 1860 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | 0.004% | 99.327% |
| 1861 | UNITED SECURITY BANCSHARE/CA COMMON STOCK | 0.004% | 99.332% |
| 1862 | AGILYSYS INC COMMON STOCK USD.3 | 0.004% | 99.336% |
| 1863 | NEOGENOMICS INC COMMON STOCK USD.001 | 0.004% | 99.340% |
| 1864 | FRED'S INC | 0.004% | 99.345% |
| 1865 | QAD INC A COMMON STOCK | 0.004% | 99.349% |
| 1866 | NICOLET BANKSHARES INC COMMON STOCK | 0.004% | 99.353% |
| 1867 | OLD SECOND BANCORP INC COMMON STOCK USD1.0 | 0.004% | 99.357% |
| 1868 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01 | 0.004% | 99.361% |
| 1869 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | 0.004% | 99.366% |
| 1870 | VERA BRADLEY INC COMMON STOCK | 0.004% | 99.370% |
| 1871 | MALIBU BOATS INC A COMMON STOCK USD.01 | 0.004% | 99.374% |
| 1872 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.004% | 99.378% |
| 1873 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.004% | 99.382% |
| 1874 | TESCO CORP | 0.004% | 99.386% |
| 1875 | OMEGA FLEX INC COMMON STOCK USD.01 | 0.004% | 99.390% |
| 1876 | FREIGHTCAR AMER | 0.004% | 99.394% |
| 1877 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | 0.004% | 99.398% |
| 1878 | ON DECK CAPITAL INC COMMON STOCK USD.005 | 0.004% | 99.402% |
| 1879 | CONNECTICUT WATER SVC INC COMMON STOCK | 0.004% | 99.406% |
| 1880 | PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0 | 0.004% | 99.410% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1881 | POTBELLY CORP COMMON STOCK USD.01 | 0.004% | 99.414% |
| 1882 | WILLDAN GROUP I | 0.004% | 99.418% |
| 1883 | MIDDLESEX WATER CO COMMON STOCK | 0.004% | 99.422% |
| 1884 | OLYMPIC STEEL I | 0.004% | 99.426% |
| 1885 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | 0.004% | 99.430% |
| 1886 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | 0.004% | 99.434% |
| 1887 | PAYLOCITY HOLDING CORP COMMON STOCK USD.001 | 0.004% | 99.438% |
| 1888 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.004% | 99.442% |
| 1889 | FRANKLIN COVEY CO COMMON STOCK USD.05 | 0.004% | 99.446% |
| 1890 | HSN INC COMMON STOCK USD.01 | 0.004% | 99.450% |
| 1891 | WR GRACE + CO COMMON STOCK USD.01 | 0.004% | 99.453% |
| 1892 | RUBY TUESDAY INC COMMON STOCK USD.01 | 0.004% | 99.457% |
| 1893 | CINCINNATI BELL INC COMMON STOCK USD.01 | 0.004% | 99.461% |
| 1894 | ADURO BIOTECH INC COMMON STOCK USD.0001 | 0.004% | 99.465% |
| 1895 | KOPIN CORP COMMON STOCK USD.01 | 0.004% | 99.469% |
| 1896 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01 | 0.004% | 99.472% |
| 1897 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | 0.004% | 99.476% |
| 1898 | GULF ISLAND FABRICATION INC COMMON STOCK | 0.004% | 99.480% |
| 1899 | HAMILTON BEACH | 0.004% | 99.483% |
| 1900 | HAMILTON BEACH BRAND A COMMON STOCK | 0.004% | 99.487% |
| 1901 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 99.491% |
| 1902 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | 0.004% | 99.495% |
| 1903 | VERSUM MATERIALS INC COMMON STOCK USD1.0 | 0.004% | 99.498% |
| 1904 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | 0.004% | 99.502% |
| 1905 | HEICO CORP | 0.004% | 99.506% |
| 1906 | RADNET INC COMMON STOCK USD.0001 | 0.004% | 99.509% |
| 1907 | KVH INDUSTRIES INC COMMON STOCK USD.01 | 0.004% | 99.513% |
| 1908 | SILVER SPRING NETWORKS INC COMMON STOCK USD.001 | 0.004% | 99.517% |
| 1909 | OLD LINE BANCSHARES INC COMMON STOCK USD.01 | 0.004% | 99.520% |
| 1910 | WINMARK CORP COMMON STOCK | 0.004% | 99.524% |
| 1911 | TILE SHOP HLDGS INC COMMON STOCK USD.0001 | 0.004% | 99.527% |
| 1912 | FRP HOLDINGS INC COMMON STOCK USD.1 | 0.004% | 99.531% |
| 1913 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | 0.004% | 99.535% |
| 1914 | RADIANT LOGISTICS INC COMMON STOCK USD.001 | 0.004% | 99.538% |
| 1915 | PATTERN ENERGY GROUP INC COMMON STOCK USD.01 | 0.004% | 99.542% |
| 1916 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | 0.004% | 99.545% |
| 1917 | REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001 | 0.004% | 99.549% |
| 1918 | AVON PRODUCTS I | 0.003% | 99.552% |
| 1919 | STONE ENERGY CORP COMMON STOCK USD.01 | 0.003% | 99.556% |
| 1920 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01 | 0.003% | 99.559% |
| 1921 | VILLAGE SUPERMA | 0.003% | 99.563% |
| 1922 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | 0.003% | 99.566% |
| 1923 | ZIX CORP COMMON STOCK USD.01 | 0.003% | 99.570% |
| 1924 | FIREEYE INC COMMON STOCK USD.0001 | 0.003% | 99.573% |
| 1925 | NATHAN S FAMOUS INC COMMON STOCK USD.01 | 0.003% | 99.576% |
| 1926 | SIGMA DESIGNS INC COMMON STOCK | 0.003% | 99.580% |
| 1927 | STARTEK INC | 0.003% | 99.583% |
| 1928 | KIRKLAND S INC COMMON STOCK | 0.003% | 99.587% |
| 1929 | RIGNET INC COMMON STOCK USD.001 | 0.003% | 99.590% |
| 1930 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01 | 0.003% | 99.593% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1931 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.003% | 99.597% |
| 1932 | ANGI HOMESERVICES INC A COMMON STOCK | 0.003% | 99.600% |
| 1933 | ESSA BANCORP INC COMMON STOCK USD.01 | 0.003% | 99.604% |
| 1934 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001 | 0.003% | 99.607% |
| 1935 | ALICO INC COMMON STOCK USD1.0 | 0.003% | 99.610% |
| 1936 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | 0.003% | 99.613% |
| 1937 | CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01 | 0.003% | 99.617% |
| 1938 | AMER SOFTWARE I | 0.003% | 99.620% |
| 1939 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 99.623% |
| 1940 | AMERESCO INC CL A COMMON STOCK USD.0001 | 0.003% | 99.627% |
| 1941 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.003% | 99.630% |
| 1942 | SURGERY PARTNERS INC COMMON STOCK USD.01 | 0.003% | 99.633% |
| 1943 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | 0.003% | 99.636% |
| 1944 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | 0.003% | 99.640% |
| 1945 | GRAHAM CORP COMMON STOCK USD.1 | 0.003% | 99.643% |
| 1946 | ACACIA RESEARCH CORP COMMON STOCK USD.001 | 0.003% | 99.646% |
| 1947 | BALDWIN + LYONS INC CL B COMMON STOCK | 0.003% | 99.649% |
| 1948 | ULTRA PETROLEUM CORP COMMON STOCK | 0.003% | 99.652% |
| 1949 | TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001 | 0.003% | 99.655% |
| 1950 | PENN VIRGINIA CORP COMMON STOCK | 0.003% | 99.658% |
| 1951 | LIMONEIRA CO COMMON STOCK USD.01 | 0.003% | 99.661% |
| 1952 | MARINE PRODUCTS CORP COMMON STOCK USD.1 | 0.003% | 99.665% |
| 1953 | ROCKY BRANDS INC COMMON STOCK | 0.003% | 99.668% |
| 1954 | FIDELITY + GUARANTY LIFE COMMON STOCK USD.01 | 0.003% | 99.671% |
| 1955 | ARDELYX INC COMMON STOCK USD.000001 | 0.003% | 99.674% |
| 1956 | TRECORA RESOURCES COMMON STOCK USD.1 | 0.003% | 99.677% |
| 1957 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001 | 0.003% | 99.680% |
| 1958 | HOUSTON WIRE & | 0.003% | 99.683% |
| 1959 | SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01 | 0.003% | 99.686% |
| 1960 | HARDINGE INC | 0.003% | 99.689% |
| 1961 | VOYAGER THERAPEUTICS INC COMMON STOCK USD.001 | 0.003% | 99.692% |
| 1962 | AGROFRESH SOLUTIONS INC COMMON STOCK | 0.003% | 99.695% |
| 1963 | TESARO INC | 0.003% | 99.698% |
| 1964 | YELP INC COMMON STOCK USD.000001 | 0.003% | 99.701% |
| 1965 | CRAWFORD & CO | 0.003% | 99.704% |
| 1966 | ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0 | 0.003% | 99.707% |
| 1967 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | 0.003% | 99.709% |
| 1968 | PARKER DRILLING CO COMMON STOCK USD.167 | 0.003% | 99.712% |
| 1969 | FONAR CORP COMMON STOCK USD.0001 | 0.003% | 99.715% |
| 1970 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | 0.003% | 99.718% |
| 1971 | SUNRUN INC COMMON STOCK USD.0001 | 0.003% | 99.721% |
| 1972 | TWIN DISC INC COMMON STOCK | 0.003% | 99.724% |
| 1973 | LIBBEY INC COMMON STOCK USD.01 | 0.003% | 99.727% |
| 1974 | QUORUM HEALTH CORP COMMON STOCK USD.0001 | 0.003% | 99.729% |
| 1975 | ALKERMES PLC | 0.003% | 99.732% |
| 1976 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001 | 0.003% | 99.735% |
| 1977 | FRANK'S INTERNA | 0.003% | 99.737% |
| 1978 | GOLD RESOURCE CORP COMMON STOCK USD.001 | 0.003% | 99.740% |
| 1979 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | 0.003% | 99.743% |
| 1980 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01 | 0.003% | 99.746% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1981 | REVLON INC CLASS A COMMON STOCK USD.01 | 0.003% | 99.748% |
| 1982 | OPPENHEIMER HLD | 0.003% | 99.751% |
| 1983 | ENTERPRISE BANCORP INC COMMON STOCK USD.01 | 0.003% | 99.754% |
| 1984 | REALNETWORKS INC COMMON STOCK USD.001 | 0.003% | 99.756% |
| 1985 | NEW HOME CO INC/THE COMMON STOCK USD.01 | 0.003% | 99.759% |
| 1986 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | 0.003% | 99.762% |
| 1987 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | 0.003% | 99.764% |
| 1988 | MEDIA GEN INC CVR COMMON STOCK | 0.003% | 99.767% |
| 1989 | FOSSIL GROUP INC COMMON STOCK USD.01 | 0.003% | 99.769% |
| 1990 | PRIMO WATER CORP COMMON STOCK | 0.003% | 99.772% |
| 1991 | LSI INDUSTRIES INC COMMON STOCK | 0.003% | 99.775% |
| 1992 | KEY TECHNOLOGY INC COMMON STOCK | 0.003% | 99.777% |
| 1993 | ACNB CORP COMMON STOCK USD2.5 | 0.003% | 99.780% |
| 1994 | LIBERTY MEDIA CORP BRAVES C TRACKING STK | 0.003% | 99.782% |
| 1995 | BEAR STATE FINANCIAL INC COMMON STOCK USD.01 | 0.003% | 99.785% |
| 1996 | HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001 | 0.002% | 99.787% |
| 1997 | AROTECH CORP COMMON STOCK USD.01 | 0.002% | 99.790% |
| 1998 | REPLIGEN CORP COMMON STOCK USD.01 | 0.002% | 99.792% |
| 1999 | DELTA APPAREL INC COMMON STOCK USD.01 | 0.002% | 99.795% |
| 2000 | NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25 | 0.002% | 99.797% |
| 2001 | A H BELO CORP A COMMON STOCK USD.01 | 0.002% | 99.799% |
| 2002 | SPARTON CORP COMMON STOCK USD1.25 | 0.002% | 99.802% |
| 2003 | MDU RES GROUP I | 0.002% | 99.804% |
| 2004 | LANDS END INC COMMON STOCK USD.01 | 0.002% | 99.807% |
| 2005 | QUALYS INC COMMON STOCK USD.001 | 0.002% | 99.809% |
| 2006 | PHIBRO ANIMAL H | 0.002% | 99.812% |
| 2007 | ULTRALIFE CORP COMMON STOCK USD.1 | 0.002% | 99.814% |
| 2008 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | 0.002% | 99.816% |
| 2009 | ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001 | 0.002% | 99.819% |
| 2010 | PREMIER FINANCIAL BANCORP COMMON STOCK | 0.002% | 99.821% |
| 2011 | SI FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.002% | 99.823% |
| 2012 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | 0.002% | 99.826% |
| 2013 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001 | 0.002% | 99.828% |
| 2014 | STRATTEC SECURI | 0.002% | 99.830% |
| 2015 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 99.833% |
| 2016 | BASIC ENERGY SERVICES INC COMMON STOCK USD.01 | 0.002% | 99.835% |
| 2017 | APPROACH RESOUR | 0.002% | 99.837% |
| 2018 | GOLDFIELD CORP COMMON STOCK USD.1 | 0.002% | 99.840% |
| 2019 | AVID TECHNOLOGY INC COMMON STOCK USD.01 | 0.002% | 99.842% |
| 2020 | CIVEO CORP | 0.002% | 99.844% |
| 2021 | FORTINET INC | 0.002% | 99.846% |
| 2022 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | 0.002% | 99.848% |
| 2023 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | 0.002% | 99.851% |
| 2024 | OTONOMY INC COMMON STOCK USD.001 | 0.002% | 99.853% |
| 2025 | NATURES SUNSHIN | 0.002% | 99.855% |
| 2026 | REIS INC COMMON STOCK USD.01 | 0.002% | 99.857% |
| 2027 | MEET GROUP INC/THE COMMON STOCK USD.001 | 0.002% | 99.859% |
| 2028 | EP ENERGY CORP CL A COMMON STOCK USD.01 | 0.002% | 99.861% |
| 2029 | NATURAL ALTERNT | 0.002% | 99.863% |
| 2030 | NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01 | 0.002% | 99.865% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2031 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.002% | 99.868% |
| 2032 | PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0 | 0.002% | 99.870% |
| 2033 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01 | 0.002% | 99.872% |
| 2034 | LUBY'S INC. | 0.002% | 99.874% |
| 2035 | DEXCOM INC COMMON STOCK USD.001 | 0.002% | 99.876% |
| 2036 | YUME INC COMMON STOCK USD.001 | 0.002% | 99.878% |
| 2037 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | 0.002% | 99.880% |
| 2038 | LIBERTY TAX INC COMMON STOCK USD.01 | 0.002% | 99.882% |
| 2039 | ASTRONICS CORP CL B COMMON STOCK USD.01 | 0.002% | 99.884% |
| 2040 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | 0.002% | 99.886% |
| 2041 | ALLIANCE ONE INTERNATIONAL COMMON STOCK | 0.002% | 99.888% |
| 2042 | PCM INC COMMON STOCK USD.001 | 0.002% | 99.890% |
| 2043 | PC TEL INC COMMON STOCK USD.001 | 0.002% | 99.892% |
| 2044 | SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.002% | 99.893% |
| 2045 | LANNETT CO INC COMMON STOCK USD.001 | 0.002% | 99.895% |
| 2046 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01 | 0.002% | 99.897% |
| 2047 | MCCLATCHY CO CLASS A COMMON STOCK USD.01 | 0.002% | 99.899% |
| 2048 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | 0.002% | 99.901% |
| 2049 | SEACHANGE INTL | 0.002% | 99.902% |
| 2050 | TUESDAY MORNING CORP COMMON STOCK USD.01 | 0.002% | 99.904% |
| 2051 | YRC WORLDWIDE INC COMMON STOCK USD1.0 | 0.002% | 99.906% |
| 2052 | ENVESTNET INC COMMON STOCK | 0.002% | 99.908% |
| 2053 | CPI AEROSTRUCTURES INC COMMON STOCK USD.001 | 0.002% | 99.909% |
| 2054 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | 0.002% | 99.911% |
| 2055 | CYBEROPTICS CORP COMMON STOCK | 0.002% | 99.913% |
| 2056 | TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01 | 0.002% | 99.914% |
| 2057 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | 0.002% | 99.916% |
| 2058 | CONTANGO OIL + GAS COMMON STOCK USD.04 | 0.002% | 99.918% |
| 2059 | DESTINATION XL GROUP INC COMMON STOCK USD.01 | 0.002% | 99.919% |
| 2060 | NEUROCRINE BIOS | 0.002% | 99.921% |
| 2061 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | 0.002% | 99.922% |
| 2062 | COLLECTORS UNIVERSE COMMON STOCK USD.001 | 0.002% | 99.924% |
| 2063 | NEW YORK & CO I | 0.001% | 99.925% |
| 2064 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | 0.001% | 99.927% |
| 2065 | SAFEWAY INC | 0.001% | 99.928% |
| 2066 | FORESTAR GROUP INC COMMON STOCK USD1.0 | 0.001% | 99.930% |
| 2067 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024 | 0.001% | 99.931% |
| 2068 | RGC RESOURCES INC COMMON STOCK USD5.0 | 0.001% | 99.932% |
| 2069 | TRAVELZOO COMMON STOCK USD.01 | 0.001% | 99.934% |
| 2070 | SALEM COMM CORP | 0.001% | 99.935% |
| 2071 | NRG YIELD INC CLASS C COMMON STOCK | 0.001% | 99.937% |
| 2072 | NRG YIELD INC CLASS A COMMON STOCK USD.01 | 0.001% | 99.938% |
| 2073 | ROSETTA STONE INC COMMON STOCK USD.00005 | 0.001% | 99.939% |
| 2074 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | 0.001% | 99.940% |
| 2075 | ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001 | 0.001% | 99.942% |
| 2076 | KEYW HOLDING CORP/THE COMMON STOCK | 0.001% | 99.943% |
| 2077 | PFSWEB INC COMMON STOCK USD.001 | 0.001% | 99.944% |
| 2078 | AWARE INC | 0.001% | 99.945% |
| 2079 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | 0.001% | 99.947% |
| 2080 | GENIE ENERGY LTD B COMMON STOCK | 0.001% | 99.948% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2081 | BLACK BOX CORP | 0.001% | 99.949% |
| 2082 | EMCORE CORP COMMON STOCK | 0.001% | 99.950% |
| 2083 | DIXIE GROUP INC COMMON STOCK USD3.0 | 0.001% | 99.951% |
| 2084 | DEPOMED INC COMMON STOCK | 0.001% | 99.953% |
| 2085 | STAGE STORES INC COMMON STOCK USD.01 | 0.001% | 99.954% |
| 2086 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01 | 0.001% | 99.955% |
| 2087 | DHI GROUP INC COMMON STOCK USD.01 | 0.001% | 99.956% |
| 2088 | NATIONAL RESEARCH CORP A COMMON STOCK USD.001 | 0.001% | 99.957% |
| 2089 | RYERSON HOLDING CORP COMMON STOCK USD.01 | 0.001% | 99.958% |
| 2090 | INTEVAC INC | 0.001% | 99.959% |
| 2091 | NUVECTRA CORP COMMON STOCK USD.001 | 0.001% | 99.961% |
| 2092 | HC2 HOLDINGS INC COMMON STOCK USD.001 | 0.001% | 99.962% |
| 2093 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01 | 0.001% | 99.963% |
| 2094 | LIBERTY MEDIA CORP BRAVES A TRACKING STK | 0.001% | 99.964% |
| 2095 | VIRCO MFG CORPORATION COMMON STOCK USD.01 | 0.001% | 99.965% |
| 2096 | MODUSLINK GLOBA | 0.001% | 99.966% |
| 2097 | JAKKS PACIFIC INC COMMON STOCK USD.001 | 0.001% | 99.967% |
| 2098 | VOLT INFO SCIEN | 0.001% | 99.968% |
| 2099 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | 0.001% | 99.969% |
| 2100 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | 0.001% | 99.970% |
| 2101 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 99.971% |
| 2102 | CSS INDUSTRIES | 0.001% | 99.972% |
| 2103 | COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05 | 0.001% | 99.973% |
| 2104 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | 0.001% | 99.974% |
| 2105 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01 | 0.001% | 99.975% |
| 2106 | MANNATECH INC COMMON STOCK USD.0001 | 0.001% | 99.976% |
| 2107 | UNISYS CORP | 0.001% | 99.977% |
| 2108 | INTERSECTIONS INC COMMON STOCK USD.01 | 0.001% | 99.977% |
| 2109 | ESCALADE INC COMMON STOCK | 0.001% | 99.978% |
| 2110 | AMREP CORP COMMON STOCK USD.1 | 0.001% | 99.979% |
| 2111 | MARCHEX INC CLASS B COMMON STOCK USD.01 | 0.001% | 99.980% |
| 2112 | WILLBROS GROUP INC COMMON STOCK USD.05 | 0.001% | 99.981% |
| 2113 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001 | 0.001% | 99.982% |
| 2114 | SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001 | 0.001% | 99.983% |
| 2115 | STEIN MART INC COMMON STOCK USD.01 | 0.001% | 99.983% |
| 2116 | INSYS THERAPEUTICS INC COMMON STOCK USD.0002145 | 0.001% | 99.984% |
| 2117 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0 | 0.001% | 99.985% |
| 2118 | QAD INC B COMMON STOCK USD.001 | 0.001% | 99.986% |
| 2119 | BUCKLE INC/THE COMMON STOCK USD.01 | 0.001% | 99.987% |
| 2120 | PFENEX INC COMMON STOCK USD.001 | 0.001% | 99.987% |
| 2121 | YORK WATER CO COMMON STOCK | 0.001% | 99.988% |
| 2122 | CLEAR CHANNEL O | 0.001% | 99.989% |
| 2123 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | 0.001% | 99.989% |
| 2124 | HUDSON GLOBAL INC COMMON STOCK USD.001 | 0.001% | 99.990% |
| 2125 | CHEROKEE INC COMMON STOCK USD.02 | 0.001% | 99.991% |
| 2126 | BIOSCRIP INC COMMON STOCK USD.0001 | 0.001% | 99.991% |
| 2127 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | 0.001% | 99.992% |
| 2128 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | 0.001% | 99.992% |
| 2129 | INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001 | 0.001% | 99.993% |
| 2130 | EASTMAN KODAK CO COMMON STOCK USD.01 | 0.001% | 99.993% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2131 | MITCHAM INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 99.994% |
| 2132 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001 | 0.001% | 99.994% |
| 2133 | HARTE HANKS INC COMMON STOCK USD1.0 | 0.000% | 99.995% |
| 2134 | QUMU CORP COMMON STOCK USD.01 | 0.000% | 99.995% |
| 2135 | GSI TECHNOLOGY INC COMMON STOCK USD.001 | 0.000% | 99.996% |
| 2136 | BRAVO BRIO RESTAURANT GROUP COMMON STOCK | 0.000% | 99.996% |
| 2137 | ABEONA THERAPEUTICS INC COMMON STOCK USD.01 | 0.000% | 99.997% |
| 2138 | TEEKAY TANKERS | 0.000% | 99.997% |
| 2139 | ENGLOBAL CORP COMMON STOCK USD.001 | 0.000% | 99.997% |
| 2140 | DESTINATION MATERNITY CORP COMMON STOCK USD.01 | 0.000% | 99.998% |
| 2141 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 2142 | ZEDGE INC CL B COMMON STOCK | 0.000% | 99.998% |
| 2143 | KONA GRILL INC COMMON STOCK USD.01 | 0.000% | 99.999% |
| 2144 | RADISYS CORP COMMON STOCK | 0.000% | 99.999% |
| 2145 | RCM TECHNOLOGIES INC COMMON STOCK USD.05 | 0.000% | 99.999% |
| 2146 | MICRON SOLUTIONS INC COMMON STOCK USD.01 | 0.000% | 99.999% |
| 2147 | ASTA FUNDING INC COMMON STOCK USD.01 | 0.000% | 99.999% |
| 2148 | PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1 | 0.000% | 100.000% |
| 2149 | LIPOCINE INC COMMON STOCK USD.0001 | 0.000% | 100.000% |
| 2150 | REAL INDUSTRY I | 0.000% | 100.000% |
| 2151 | SAFEWAY INC | 0.000% | 100.000% |
| 2152 | DYAX CORPORATIO | 0.000% | 100.000% |
| 2153 | NORDIC AMERICAN | 0.000% | 100.000% |
| 2154 | AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2155 | GERBER SCIENTIFIC INC COM COMMON STOCK | - | 100.000% |