

DFA Canada U.S. Vector Equity Fund - Class A

As of September 29, 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 | AT+T INC COMMON STOCK USD1.0 | 2.770% | 2.770% |
| 2 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | 2.426% | 5.196% |
| 3 | EXXON MOBIL CORP COMMON STOCK | 1.863% | 7.059% |
| 4 | WELLS FARGO + CO COMMON STOCK USD1.666 | 1.787% | 8.846% |
| 5 | BANK OF AMERICA | 1.535% | 10.380% |
| 6 | CHEVRON CORP COMMON STOCK USD.75 | 1.490% | 11.870% |
| 7 | APPLE INC | 1.148% | 13.018% |
| 8 | CITIGROUP INC COMMON STOCK USD.01 | 1.138% | 14.156% |
| 9 | INTEL CORP COMMON STOCK USD.001 | 0.874% | 15.029% |
| 10 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | 0.654% | 15.683% |
| 11 | WAL-MART STORES | 0.648% | 16.331% |
| 12 | CISCO SYSTEMS | 0.644% | 16.975% |
| 13 | PFIZER INC COMMON STOCK USD.05 | 0.632% | 17.607% |
| 14 | GENERAL MOTORS CO COMMON STOCK USD.01 | 0.622% | 18.229% |
| 15 | COMCAST CORP CLASS A COMMON STOCK USD.01 | 0.596% | 18.825% |
| 16 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | 0.592% | 19.418% |
| 17 | ALLERGAN PLC | 0.477% | 19.895% |
| 18 | MORGAN STANLEY COMMON STOCK USD.01 | 0.471% | 20.366% |
| 19 | FORD MOTOR CO COMMON STOCK USD.01 | 0.468% | 20.834% |
| 20 | MICRON TECHNOLO | 0.403% | 21.237% |
| 21 | NVIDIA CORP | 0.395% | 21.633% |
| 22 | CONOCOPHILLIPS COMMON STOCK USD.01 | 0.390% | 22.022% |
| 23 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | 0.389% | 22.411% |
| 24 | ANTHEM INC COMMON STOCK USD.01 | 0.387% | 22.798% |
| 25 | CVS HEALTH CORP COMMON STOCK USD.01 | 0.386% | 23.184% |
| 26 | UNITEDHEALTH GR | 0.384% | 23.568% |
| 27 | ACE LTD | 0.370% | 23.938% |
| 28 | PROCTER + GAMBLE CO/THE COMMON STOCK | 0.366% | 24.303% |
| 29 | PNC BANK | 0.361% | 24.665% |
| 30 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | 0.360% | 25.024% |
| 31 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | 0.348% | 25.373% |
| 32 | ALPHABET INC CL C COMMON STOCK USD.001 | 0.344% | 25.717% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|--|----------------|--------------|
| 33 | VALERO ENERGY C | 0.336% | 26.053% |
| 34 | ALPHABET INC CL A COMMON STOCK USD.001 | 0.333% | 26.386% |
| 35 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | 0.332% | 26.718% |
| 36 | TRAVELERS COS | 0.331% | 27.049% |
| 37 | QUALCOMM INC COMMON STOCK USD.0001 | 0.330% | 27.378% |
| 38 | US BANCORP COMMON STOCK USD.01 | 0.324% | 27.703% |
| 39 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | 0.323% | 28.026% |
| 40 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | 0.322% | 28.348% |
| 41 | MEDTRONIC PLC | 0.316% | 28.664% |
| 42 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | 0.311% | 28.975% |
| 43 | ABBOTT LABORATORIES COMMON STOCK | 0.310% | 29.285% |
| 44 | TIME WARNER INC COMMON STOCK USD.01 | 0.306% | 29.591% |
| 45 | KINDER MORGAN INC COMMON STOCK USD.01 | 0.304% | 29.895% |
| 46 | CAPITAL ONE FIN | 0.280% | 30.175% |
| 47 | SCHLUMBERGER LTD COMMON STOCK USD.01 | 0.278% | 30.454% |
| 48 | DOWDUPONT INC COMMON STOCK USD.01 | 0.276% | 30.730% |
| 49 | NORFOLK STHN CO | 0.258% | 30.987% |
| 50 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | 0.249% | 31.236% |
| 51 | HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01 | 0.246% | 31.482% |
| 52 | ANDEAVOR COMMON STOCK USD.167 | 0.241% | 31.723% |
| 53 | WALT DISNEY(HLD | 0.239% | 31.961% |
| 54 | CORNING INC COMMON STOCK USD.5 | 0.238% | 32.200% |
| 55 | ALLSTATE CORP COMMON STOCK USD.01 | 0.233% | 32.433% |
| 56 | DOLLAR TREE INC | 0.228% | 32.660% |
| 57 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 0.227% | 32.887% |
| 58 | BEST BUY CO INC | 0.226% | 33.113% |
| 59 | UNION PACIFIC CORP COMMON STOCK USD2.5 | 0.226% | 33.339% |
| 60 | AFLAC INC COMMON STOCK USD.1 | 0.226% | 33.564% |
| 61 | MARATHON PETROLEUM CORP COMMON STOCK | 0.224% | 33.788% |
| 62 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | 0.217% | 34.004% |
| 63 | MERCK + CO. INC. COMMON STOCK USD.5 | 0.212% | 34.217% |
| 64 | MOLSONCOORS-B-U | 0.210% | 34.427% |
| 65 | BB+T CORP COMMON STOCK USD5.0 | 0.206% | 34.634% |
| 66 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | 0.202% | 34.835% |
| 67 | DANAHER CORP COMMON STOCK USD.01 | 0.201% | 35.036% |
| 68 | SUNTRUST BANKS | 0.199% | 35.235% |
| 69 | STATE STREET CORP COMMON STOCK USD1.0 | 0.198% | 35.433% |
| 70 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | 0.196% | 35.629% |
| 71 | ORACLE CORP COMMON STOCK USD.01 | 0.193% | 35.822% |
| 72 | BLACKROCK INC COMMON STOCK USD.01 | 0.192% | 36.014% |
| 73 | WESTERN DIGITAL | 0.190% | 36.204% |
| 74 | PHILLIPS 66 COMMON STOCK | 0.190% | 36.394% |
| 75 | METLIFE INC COMMON STOCK USD.01 | 0.189% | 36.584% |
| 76 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | 0.188% | 36.772% |
| 77 | EATON CORP PLC | 0.182% | 36.954% |
| 78 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | 0.181% | 37.135% |
| 79 | CSX CORP | 0.181% | 37.316% |
| 80 | CIGNA CORP | 0.178% | 37.494% |
| 81 | CENTURYLINK INC COMMON STOCK USD1.0 | 0.174% | 37.668% |
| 82 | DELTA AIRLINES | 0.174% | 37.842% |

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|-----|--|----------------|--------------|
| 83 | JOHNSON CONTROL | 0.171% | 38.013% |
| 84 | ARCHER DANIELS | 0.171% | 38.183% |
| 85 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | 0.167% | 38.350% |
| 86 | AMGEN INC COMMON STOCK USD.0001 | 0.166% | 38.516% |
| 87 | MGM MIRAGE INC | 0.164% | 38.680% |
| 88 | T MOBILE US INC COMMON STOCK USD.0001 | 0.160% | 38.840% |
| 89 | LEAR CORP | 0.159% | 38.999% |
| 90 | FEDEX CORPORATI | 0.158% | 39.157% |
| 91 | DAVITA INC COMMON STOCK USD.001 | 0.157% | 39.314% |
| 92 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | 0.157% | 39.471% |
| 93 | CATERPILLAR INC COMMON STOCK USD1.0 | 0.154% | 39.625% |
| 94 | WHIRLPOOL CORP | 0.154% | 39.779% |
| 95 | FIFTH THIRD BAN | 0.153% | 39.932% |
| 96 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | 0.152% | 40.085% |
| 97 | GAP INC | 0.152% | 40.236% |
| 98 | DR HORTON INC COMMON STOCK USD.01 | 0.152% | 40.388% |
| 99 | NUCOR CORP | 0.152% | 40.540% |
| 100 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | 0.151% | 40.691% |
| 101 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | 0.149% | 40.840% |
| 102 | CENTENE CORP COMMON STOCK USD.001 | 0.148% | 40.987% |
| 103 | MCKESSON CORP. | 0.146% | 41.134% |
| 104 | EASTMAN CHEMICA | 0.145% | 41.279% |
| 105 | HARTFORD FINANC | 0.145% | 41.424% |
| 106 | ROCKWELL COLLIN | 0.144% | 41.568% |
| 107 | GOODYEAR TIRE & | 0.140% | 41.709% |
| 108 | EBAY INC | 0.138% | 41.847% |
| 109 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | 0.138% | 41.985% |
| 110 | KROGER CO | 0.136% | 42.121% |
| 111 | CONCHO RESOURCE | 0.136% | 42.257% |
| 112 | TARGET CORPORAT | 0.134% | 42.390% |
| 113 | CME GROUP INC COMMON STOCK USD.01 | 0.132% | 42.523% |
| 114 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | 0.130% | 42.652% |
| 115 | MYLAN INC/PA | 0.129% | 42.781% |
| 116 | CARNIVAL CORP COMMON STOCK USD.01 | 0.128% | 42.909% |
| 117 | M + T BANK CORP COMMON STOCK USD.5 | 0.127% | 43.036% |
| 118 | AETNA INC COMMON STOCK USD.01 | 0.126% | 43.162% |
| 119 | TYSON FOODS INC | 0.123% | 43.285% |
| 120 | HUNTINGTON BANC | 0.122% | 43.407% |
| 121 | NEWMONT MINING CORP COMMON STOCK USD1.6 | 0.121% | 43.528% |
| 122 | KEYCORP | 0.121% | 43.650% |
| 123 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | 0.120% | 43.770% |
| 124 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | 0.120% | 43.890% |
| 125 | CALPINE CORP | 0.120% | 44.009% |
| 126 | QUEST DIAGNOSTI | 0.120% | 44.129% |
| 127 | ARCONIC INC COMMON STOCK | 0.120% | 44.249% |
| 128 | ALLY FINANCIAL INC COMMON STOCK USD.1 | 0.119% | 44.368% |
| 129 | INVESCO LTD COMMON STOCK USD.2 | 0.118% | 44.486% |
| 130 | XPO LOGISTICS INC COMMON STOCK USD.001 | 0.118% | 44.605% |
| 131 | OWENS CORNING COMMON STOCK USD.001 | 0.117% | 44.721% |
| 132 | BROADCOM LTD | 0.117% | 44.838% |

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|-----|--|----------------|--------------|
| 133 | DISCOVER FINL S | 0.116% | 44.954% |
| 134 | VIACOM INC CLASS B COMMON STOCK USD.001 | 0.115% | 45.069% |
| 135 | KOHL'S CORPORATI | 0.115% | 45.185% |
| 136 | NORWEGIAN CRUIS | 0.115% | 45.299% |
| 137 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 | 0.115% | 45.414% |
| 138 | GILEAD SCIENCES | 0.114% | 45.528% |
| 139 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | 0.114% | 45.641% |
| 140 | FNF GROUP TRACKING STK USD.0001 | 0.113% | 45.754% |
| 141 | BORGWARNER INC COMMON STOCK USD.01 | 0.111% | 45.865% |
| 142 | RYDER SYSTEM IN | 0.111% | 45.977% |
| 143 | DEVON ENERGY CORP COMMON STOCK USD.1 | 0.111% | 46.088% |
| 144 | WILLIS TOWERS W | 0.111% | 46.198% |
| 145 | XEROX CORP COMMON STOCK USD1.0 | 0.111% | 46.309% |
| 146 | REPUBLIC SERVIC | 0.111% | 46.419% |
| 147 | WESTROCK CO COMMON STOCK | 0.110% | 46.529% |
| 148 | TEXTRON INC COMMON STOCK USD.125 | 0.110% | 46.639% |
| 149 | BUNGE LTD COMMON STOCK USD.01 | 0.109% | 46.748% |
| 150 | LENNAR CORP CL | 0.109% | 46.857% |
| 151 | LAM RESEARCH CORP COMMON STOCK USD.001 | 0.109% | 46.966% |
| 152 | POST HOLDINGS INC COMMON STOCK USD.01 | 0.109% | 47.075% |
| 153 | CA INC COMMON STOCK USD.1 | 0.108% | 47.183% |
| 154 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | 0.108% | 47.291% |
| 155 | DOVER CORP | 0.107% | 47.398% |
| 156 | NIELSEN HOLDING | 0.106% | 47.504% |
| 157 | PROGRESSIVE CORP COMMON STOCK USD1.0 | 0.105% | 47.608% |
| 158 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | 0.105% | 47.713% |
| 159 | PVH CORP COMMON STOCK USD1.0 | 0.104% | 47.818% |
| 160 | APACHE CORP COMMON STOCK USD.625 | 0.104% | 47.922% |
| 161 | MACY'S INC COMMON STOCK USD.01 | 0.104% | 48.026% |
| 162 | AGCO CORP | 0.104% | 48.130% |
| 163 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | 0.104% | 48.234% |
| 164 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | 0.103% | 48.336% |
| 165 | PERRIGO CO PLC | 0.103% | 48.439% |
| 166 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | 0.102% | 48.541% |
| 167 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | 0.102% | 48.642% |
| 168 | JONES LANG LASA | 0.101% | 48.744% |
| 169 | QUANTA SERVICES | 0.101% | 48.845% |
| 170 | LIBERTY BROADBAND C COMMON STOCK USD.01 | 0.100% | 48.945% |
| 171 | LKQ CORP COMMON STOCK USD.01 | 0.100% | 49.045% |
| 172 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | 0.099% | 49.145% |
| 173 | SOUTHWEST AIRLI | 0.099% | 49.244% |
| 174 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | 0.099% | 49.343% |
| 175 | WILLIAMS COS IN | 0.099% | 49.442% |
| 176 | AUTONATION INC | 0.099% | 49.541% |
| 177 | TRINITY INDS | 0.098% | 49.639% |
| 178 | ANADARKO PETROL | 0.096% | 49.735% |
| 179 | RELIANCE STEEL + ALUMINUM COMMON STOCK | 0.096% | 49.831% |
| 180 | TE CONNECTIVITY | 0.096% | 49.927% |
| 181 | RAYTHEON COMPANY COMMON STOCK USD.01 | 0.095% | 50.022% |
| 182 | ADIENT PLC | 0.094% | 50.116% |

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|-----|--|----------------|--------------|
| 183 | GEN DYNAMICS CO | 0.094% | 50.211% |
| 184 | NEWELL BRANDS INC COMMON STOCK USD1.0 | 0.093% | 50.304% |
| 185 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | 0.093% | 50.397% |
| 186 | HUMANA INC | 0.093% | 50.490% |
| 187 | AUTOLIV INC | 0.093% | 50.583% |
| 188 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | 0.092% | 50.675% |
| 189 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | 0.092% | 50.766% |
| 190 | HESS CORPORATIO | 0.091% | 50.857% |
| 191 | FLEXTRONICS INT | 0.091% | 50.948% |
| 192 | LINCOLN NATL CO | 0.091% | 51.039% |
| 193 | ARROW ELECTRONI | 0.091% | 51.130% |
| 194 | RICE ENERGY INC COMMON STOCK USD.01 | 0.091% | 51.220% |
| 195 | UNUM GROUP | 0.089% | 51.310% |
| 196 | AECOM COMMON STOCK USD.01 | 0.089% | 51.399% |
| 197 | UNIVERSAL HLTH | 0.089% | 51.487% |
| 198 | FREEMPORT-MCMORA | 0.089% | 51.576% |
| 199 | PULTEGROUP INC. | 0.088% | 51.664% |
| 200 | INTERNATIONAL G | 0.087% | 51.751% |
| 201 | AIR LEASE CORP | 0.087% | 51.838% |
| 202 | STEEL DYNAMICS INC COMMON STOCK USD.005 | 0.087% | 51.925% |
| 203 | COTY INC CL A COMMON STOCK USD.01 | 0.087% | 52.012% |
| 204 | ZIMMER HLDGS IN | 0.086% | 52.098% |
| 205 | MKS INSTRUMENTS INC COMMON STOCK | 0.086% | 52.183% |
| 206 | JABIL CIRCUIT I | 0.085% | 52.268% |
| 207 | NASDAQ INC COMMON STOCK USD.01 | 0.085% | 52.353% |
| 208 | LOEWS CORP COMMON STOCK USD.01 | 0.085% | 52.438% |
| 209 | OSHKOSH CORP COMMON STOCK USD.01 | 0.085% | 52.523% |
| 210 | ARRIS INTERNATI | 0.084% | 52.606% |
| 211 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | 0.084% | 52.690% |
| 212 | JUNIPER NETWORK | 0.083% | 52.774% |
| 213 | AMETEK INC COMMON STOCK USD.01 | 0.083% | 52.857% |
| 214 | JM SMUCKER CO/THE COMMON STOCK | 0.083% | 52.940% |
| 215 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | 0.082% | 53.023% |
| 216 | TECH DATA CORP COMMON STOCK USD.0015 | 0.082% | 53.105% |
| 217 | AMERCO COMMON STOCK USD.25 | 0.082% | 53.187% |
| 218 | MANPOWER INC | 0.081% | 53.268% |
| 219 | TOLL BROTHERS INC COMMON STOCK USD.01 | 0.081% | 53.350% |
| 220 | NATIONAL OILWEL | 0.081% | 53.431% |
| 221 | BAKER HUGHES A GE CO COMMON STOCK USD.0001 | 0.081% | 53.512% |
| 222 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | 0.081% | 53.593% |
| 223 | SPIRIT AEROSYST | 0.081% | 53.674% |
| 224 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | 0.081% | 53.755% |
| 225 | MARKEL CORP COMMON STOCK | 0.080% | 53.835% |
| 226 | NETAPP INC. | 0.080% | 53.915% |
| 227 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | 0.080% | 53.995% |
| 228 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | 0.080% | 54.075% |
| 229 | PENTAIR PLC | 0.079% | 54.154% |
| 230 | HUNTSMAN CORP COMMON STOCK USD.01 | 0.079% | 54.233% |
| 231 | MURPHY OIL CORP | 0.079% | 54.312% |
| 232 | SENSATA TECHNOL | 0.078% | 54.390% |

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|-----|---|----------------|--------------|
| 233 | PACCAR INC | 0.078% | 54.467% |
| 234 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | 0.078% | 54.545% |
| 235 | AFFILIATED MNGR | 0.077% | 54.622% |
| 236 | INGREDION INC COMMON STOCK USD.01 | 0.077% | 54.699% |
| 237 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | 0.077% | 54.776% |
| 238 | COLFAX CORP | 0.077% | 54.853% |
| 239 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | 0.077% | 54.930% |
| 240 | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | 0.077% | 55.007% |
| 241 | NOBLE ENERGY IN | 0.077% | 55.084% |
| 242 | ETRADE FINANCA | 0.076% | 55.160% |
| 243 | SANMINA CORP COMMON STOCK USD.01 | 0.076% | 55.236% |
| 244 | CARMAX INC COMMON STOCK USD.5 | 0.076% | 55.311% |
| 245 | SIGNET JEWELERS | 0.075% | 55.387% |
| 246 | COMERICA INC | 0.075% | 55.462% |
| 247 | THOR INDUSTRIES INC COMMON STOCK USD.1 | 0.075% | 55.537% |
| 248 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | 0.075% | 55.612% |
| 249 | CALATLANTIC GROUP INC COMMON STOCK USD.01 | 0.075% | 55.687% |
| 250 | SYNNEX CORP COMMON STOCK USD.001 | 0.075% | 55.762% |
| 251 | NORTHERN TRUST | 0.075% | 55.837% |
| 252 | ASSURANT INC COMMON STOCK USD.01 | 0.075% | 55.912% |
| 253 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | 0.075% | 55.986% |
| 254 | SANDERSON FARMS INC COMMON STOCK USD1.0 | 0.075% | 56.061% |
| 255 | MASTEC INC | 0.074% | 56.135% |
| 256 | EVEREST RE GROU | 0.074% | 56.209% |
| 257 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | 0.074% | 56.283% |
| 258 | FIRST SOLAR INC | 0.074% | 56.356% |
| 259 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | 0.073% | 56.429% |
| 260 | INTERDIGITAL IN | 0.072% | 56.502% |
| 261 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | 0.072% | 56.574% |
| 262 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | 0.072% | 56.647% |
| 263 | KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001 | 0.072% | 56.719% |
| 264 | LIBERTY VENTURES SER A TRACKING STK USD.01 | 0.072% | 56.791% |
| 265 | SNAP-ON INC | 0.072% | 56.863% |
| 266 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | 0.072% | 56.935% |
| 267 | AMKOR TECHNOLOG | 0.072% | 57.007% |
| 268 | UTD THERAPEUTIC | 0.072% | 57.079% |
| 269 | TORCHMARK CORP COMMON STOCK USD1.0 | 0.072% | 57.151% |
| 270 | SPRINT CORP COMMON STOCK USD.01 | 0.071% | 57.221% |
| 271 | HOWARD HUGHES CORP/THE COMMON STOCK | 0.071% | 57.292% |
| 272 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.071% | 57.363% |
| 273 | MARATHON OIL CO | 0.071% | 57.434% |
| 274 | GARMIN LTD. | 0.071% | 57.504% |
| 275 | ALBEMARLE CORP | 0.070% | 57.574% |
| 276 | APPLIED MATERIALS INC COMMON STOCK USD.01 | 0.070% | 57.645% |
| 277 | ANALOG DEVICES INC COMMON STOCK USD.167 | 0.070% | 57.715% |
| 278 | WR BERKLEY CORP COMMON STOCK USD.2 | 0.070% | 57.785% |
| 279 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | 0.070% | 57.855% |
| 280 | HANCOCK HOLDING | 0.070% | 57.924% |
| 281 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | 0.070% | 57.994% |
| 282 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | 0.069% | 58.063% |

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| 283 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 0.069% | 58.132% |
| 284 | PACWEST BANCORP COMMON STOCK | 0.069% | 58.201% |
| 285 | STERIS PLC | 0.069% | 58.270% |
| 286 | INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01 | 0.069% | 58.339% |
| 287 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | 0.069% | 58.408% |
| 288 | CBRE GROUP INC A COMMON STOCK USD.01 | 0.068% | 58.477% |
| 289 | DANA HOLDING CO | 0.068% | 58.545% |
| 290 | NAVIENT CORP COMMON STOCK USD.01 | 0.068% | 58.614% |
| 291 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | 0.068% | 58.682% |
| 292 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | 0.068% | 58.750% |
| 293 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | 0.068% | 58.818% |
| 294 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | 0.068% | 58.886% |
| 295 | OLIN CORP | 0.067% | 58.953% |
| 296 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | 0.067% | 59.020% |
| 297 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | 0.066% | 59.087% |
| 298 | LITHIA MOTORS INC CL A COMMON STOCK | 0.066% | 59.153% |
| 299 | BIG LOTS INC COMMON STOCK USD.01 | 0.066% | 59.219% |
| 300 | MARTIN MARIETTA | 0.066% | 59.285% |
| 301 | MARVELL TECH GR | 0.066% | 59.351% |
| 302 | WPX ENERGY INC COMMON STOCK | 0.066% | 59.417% |
| 303 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | 0.066% | 59.483% |
| 304 | ASSURED GUARANT | 0.066% | 59.549% |
| 305 | TEREX CORP | 0.066% | 59.615% |
| 306 | BARNES GROUP INC COMMON STOCK USD.01 | 0.066% | 59.680% |
| 307 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | 0.065% | 59.746% |
| 308 | XL GROUP LTD | 0.065% | 59.811% |
| 309 | ANTERO RESOURCES CORP COMMON STOCK USD.01 | 0.065% | 59.876% |
| 310 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | 0.065% | 59.940% |
| 311 | ON ASSIGNMENT INC COMMON STOCK USD.01 | 0.064% | 60.005% |
| 312 | TCF FINL CORP | 0.064% | 60.069% |
| 313 | RENAISSANCE RE | 0.064% | 60.132% |
| 314 | INGERSOLL-RAND | 0.063% | 60.196% |
| 315 | EAST WEST BANCORP INC COMMON STOCK USD.001 | 0.063% | 60.259% |
| 316 | FLUOR CORP COMMON STOCK USD.01 | 0.063% | 60.322% |
| 317 | WENDY S CO/THE COMMON STOCK USD.1 | 0.063% | 60.386% |
| 318 | CREE INC COMMON STOCK USD.00125 | 0.063% | 60.449% |
| 319 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | 0.063% | 60.512% |
| 320 | ON SEMICONDUCTOR CORP COMMON STOCK USD.01 | 0.063% | 60.575% |
| 321 | H.B. FULLER CO. COMMON STOCK USD1.0 | 0.063% | 60.637% |
| 322 | CNO FINANCIAL | 0.062% | 60.700% |
| 323 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | 0.062% | 60.762% |
| 324 | BROCADE COMMUNI | 0.062% | 60.824% |
| 325 | BANCORPSOUTH INC COMMON STOCK USD2.5 | 0.062% | 60.886% |
| 326 | TRANSOCEAN LTD | 0.062% | 60.947% |
| 327 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | 0.062% | 61.009% |
| 328 | FIRST HORIZON N | 0.061% | 61.071% |
| 329 | ZIONS BANCORP | 0.061% | 61.132% |
| 330 | WESCO INTERNATI | 0.061% | 61.193% |
| 331 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | 0.061% | 61.254% |
| 332 | ANIXTER INTL IN | 0.061% | 61.315% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 333 | QORVO INC COMMON STOCK USD.0001 | 0.061% | 61.376% |
| 334 | Arch Capital Gr | 0.061% | 61.437% |
| 335 | COMMERCE BANCSH | 0.061% | 61.498% |
| 336 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01 | 0.061% | 61.558% |
| 337 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | 0.061% | 61.619% |
| 338 | CARDINAL HEALTH | 0.060% | 61.679% |
| 339 | KLX INC COMMON STOCK USD.01 | 0.060% | 61.740% |
| 340 | REXNORD CORP COMMON STOCK USD.01 | 0.060% | 61.800% |
| 341 | TECHNIPFMC PLC | 0.060% | 61.861% |
| 342 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01 | 0.060% | 61.921% |
| 343 | ARAMARK COMMON STOCK USD.01 | 0.060% | 61.981% |
| 344 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | 0.060% | 62.041% |
| 345 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001 | 0.060% | 62.101% |
| 346 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | 0.060% | 62.161% |
| 347 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | 0.060% | 62.221% |
| 348 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | 0.060% | 62.280% |
| 349 | DOMTAR CORP USD | 0.060% | 62.340% |
| 350 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | 0.060% | 62.400% |
| 351 | ALERE INC COMMON STOCK USD.001 | 0.060% | 62.459% |
| 352 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | 0.059% | 62.518% |
| 353 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | 0.059% | 62.578% |
| 354 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | 0.059% | 62.637% |
| 355 | GENUINE PARTS C | 0.059% | 62.697% |
| 356 | TARGA RESOURCES CORP COMMON STOCK USD.001 | 0.059% | 62.756% |
| 357 | OCEANEERING INT | 0.059% | 62.815% |
| 358 | AARON S INC COMMON STOCK USD.5 | 0.059% | 62.874% |
| 359 | CONVERGYS CORP COMMON STOCK | 0.059% | 62.933% |
| 360 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | 0.059% | 62.992% |
| 361 | EOG RESOURCES | 0.059% | 63.051% |
| 362 | HARRIS CORP | 0.059% | 63.109% |
| 363 | LCI INDUSTRIES COMMON STOCK USD.01 | 0.059% | 63.168% |
| 364 | ZYNKA INC CL A COMMON STOCK USD.00000625 | 0.059% | 63.227% |
| 365 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | 0.059% | 63.285% |
| 366 | SLM CORP COMMON STOCK USD.2 | 0.059% | 63.344% |
| 367 | KEMPER CORP COMMON STOCK USD.1 | 0.059% | 63.403% |
| 368 | TIFFANY & CO | 0.059% | 63.461% |
| 369 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | 0.059% | 63.520% |
| 370 | CARPENTER TECH | 0.058% | 63.578% |
| 371 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | 0.058% | 63.637% |
| 372 | REGAL BELOIT CORP COMMON STOCK USD.01 | 0.058% | 63.695% |
| 373 | COMMERCIAL METALS CO COMMON STOCK USD.01 | 0.058% | 63.753% |
| 374 | APTARGROUP INC COMMON STOCK USD.01 | 0.058% | 63.811% |
| 375 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | 0.058% | 63.870% |
| 376 | AMDOCS LTD COMMON STOCK GBP.0001 | 0.058% | 63.928% |
| 377 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | 0.058% | 63.986% |
| 378 | SOUTH STATE CORP COMMON STOCK USD2.5 | 0.058% | 64.044% |
| 379 | COPA HOLDINGS S | 0.058% | 64.102% |
| 380 | KIRBY CORP | 0.058% | 64.159% |
| 381 | CONSOL ENERGY INC COMMON STOCK USD.01 | 0.058% | 64.217% |
| 382 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | 0.058% | 64.274% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 383 | ORBITAL ATK INC COMMON STOCK USD.01 | 0.058% | 64.332% |
| 384 | AXIS CAPITAL HO | 0.057% | 64.389% |
| 385 | FNB CORP COMMON STOCK USD.01 | 0.057% | 64.447% |
| 386 | WINTRUST FINANCIAL CORP COMMON STOCK | 0.057% | 64.504% |
| 387 | FINISAR CORPORATION COMMON STOCK USD.001 | 0.057% | 64.561% |
| 388 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | 0.057% | 64.618% |
| 389 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | 0.057% | 64.675% |
| 390 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | 0.057% | 64.732% |
| 391 | GLACIER BANCORP INC COMMON STOCK USD.01 | 0.057% | 64.789% |
| 392 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | 0.057% | 64.846% |
| 393 | CUMMINS INC | 0.056% | 64.902% |
| 394 | QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01 | 0.056% | 64.958% |
| 395 | SKYWEST INC COMMON STOCK | 0.056% | 65.015% |
| 396 | OLD NATIONAL BANCORP COMMON STOCK | 0.056% | 65.070% |
| 397 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | 0.056% | 65.126% |
| 398 | SCHWAB(CHARLES) | 0.056% | 65.182% |
| 399 | AKAMAI TECHNOLO | 0.056% | 65.238% |
| 400 | BAXTER INTL INC | 0.056% | 65.294% |
| 401 | LOGMEIN INC COMMON STOCK USD.01 | 0.056% | 65.349% |
| 402 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | 0.056% | 65.405% |
| 403 | FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0 | 0.055% | 65.460% |
| 404 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | 0.055% | 65.516% |
| 405 | HILLENBRAND INC COMMON STOCK | 0.055% | 65.571% |
| 406 | BOYD GAMING COR | 0.055% | 65.626% |
| 407 | ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01 | 0.055% | 65.681% |
| 408 | AVNET INC | 0.055% | 65.736% |
| 409 | CENTENNIAL RESO | 0.055% | 65.791% |
| 410 | OFFICE DEPOT IN | 0.055% | 65.846% |
| 411 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | 0.055% | 65.901% |
| 412 | MALLINCKRODT PL | 0.055% | 65.956% |
| 413 | VISHAY INTERTEC | 0.055% | 66.010% |
| 414 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | 0.054% | 66.064% |
| 415 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | 0.054% | 66.119% |
| 416 | LIFEPOINT HOSPI | 0.054% | 66.173% |
| 417 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01 | 0.054% | 66.227% |
| 418 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | 0.054% | 66.281% |
| 419 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | 0.054% | 66.336% |
| 420 | ALEXANDER + BALDWIN INC REIT | 0.054% | 66.390% |
| 421 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01 | 0.054% | 66.444% |
| 422 | B+G FOODS INC COMMON STOCK USD.01 | 0.054% | 66.498% |
| 423 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | 0.054% | 66.552% |
| 424 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | 0.054% | 66.605% |
| 425 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.054% | 66.659% |
| 426 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01 | 0.054% | 66.713% |
| 427 | MOSAIC CO | 0.054% | 66.767% |
| 428 | TERADYNE INC | 0.054% | 66.821% |
| 429 | TETRA TECH INC COMMON STOCK USD.01 | 0.054% | 66.874% |
| 430 | WOODWARD INC COMMON STOCK USD.00292 | 0.054% | 66.928% |
| 431 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | 0.054% | 66.982% |
| 432 | COOPER TIRE&RUB | 0.054% | 67.035% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 433 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | 0.054% | 67.089% |
| 434 | BANKUNITED INC COMMON STOCK USD.01 | 0.054% | 67.142% |
| 435 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | 0.054% | 67.196% |
| 436 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | 0.053% | 67.249% |
| 437 | II VI INC COMMON STOCK | 0.053% | 67.303% |
| 438 | ENSTAR GROUP LT | 0.053% | 67.356% |
| 439 | STERICYCLE INC COMMON STOCK USD.01 | 0.053% | 67.409% |
| 440 | IBERIABANK CORP | 0.053% | 67.462% |
| 441 | MOOG INC CLASS A COMMON STOCK USD1.0 | 0.053% | 67.516% |
| 442 | SIGNATURE BANK COMMON STOCK USD.01 | 0.053% | 67.569% |
| 443 | HEALTHSOUTH CORP COMMON STOCK USD.01 | 0.053% | 67.621% |
| 444 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | 0.053% | 67.674% |
| 445 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | 0.053% | 67.727% |
| 446 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | 0.053% | 67.780% |
| 447 | CELANESE CORP SERIES A COMMON STOCK USD.0001 | 0.053% | 67.832% |
| 448 | CVB FINANCIAL CORP COMMON STOCK | 0.053% | 67.885% |
| 449 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | 0.052% | 67.937% |
| 450 | ASSOCD BANC-COR | 0.052% | 67.990% |
| 451 | HEXCEL CORP COMMON STOCK USD.01 | 0.052% | 68.042% |
| 452 | HELMERICH & PAY | 0.052% | 68.094% |
| 453 | VISTEON CORP COMMON STOCK | 0.052% | 68.146% |
| 454 | TRI POINTE GROUP INC COMMON STOCK USD.01 | 0.052% | 68.198% |
| 455 | TOPBUILD CORP COMMON STOCK | 0.052% | 68.251% |
| 456 | SNYDERS LANCE INC COMMON STOCK USD.833 | 0.052% | 68.303% |
| 457 | ROYAL GOLD INC | 0.052% | 68.354% |
| 458 | LEGG MASON INC COMMON STOCK USD.1 | 0.052% | 68.406% |
| 459 | SPIRIT AIRLINES INC COMMON STOCK USD.0001 | 0.052% | 68.458% |
| 460 | KOSMOS ENERGY L | 0.052% | 68.510% |
| 461 | DIGITALGLOBE INC COMMON STOCK USD.001 | 0.051% | 68.561% |
| 462 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | 0.051% | 68.613% |
| 463 | ENTEGRIS INC COMMON STOCK USD.01 | 0.051% | 68.664% |
| 464 | SEMGROUP CORP CLASS A COMMON STOCK | 0.051% | 68.715% |
| 465 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | 0.051% | 68.766% |
| 466 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | 0.051% | 68.818% |
| 467 | CREDIT ACCEPTAN | 0.051% | 68.869% |
| 468 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.051% | 68.920% |
| 469 | UTD RENTALS INC | 0.051% | 68.971% |
| 470 | HERMAN MILLER I | 0.051% | 69.021% |
| 471 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | 0.051% | 69.072% |
| 472 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.051% | 69.122% |
| 473 | HOPE BANCORP INC COMMON STOCK USD.001 | 0.051% | 69.173% |
| 474 | SEABOARD CORP COMMON STOCK USD1.0 | 0.050% | 69.223% |
| 475 | KAPSTONE PAPER | 0.050% | 69.273% |
| 476 | CASEYS GEN STOR | 0.050% | 69.324% |
| 477 | DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01 | 0.050% | 69.373% |
| 478 | MB FINANCIAL INC COMMON STOCK USD.01 | 0.050% | 69.423% |
| 479 | ONEOK INC | 0.050% | 69.473% |
| 480 | WHITE MOUNTAINS | 0.049% | 69.522% |
| 481 | AGILENT TECHNOL | 0.049% | 69.572% |
| 482 | ASTORIA FINANCIAL CORP COMMON STOCK USD.01 | 0.049% | 69.621% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 483 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | 0.049% | 69.670% |
| 484 | MURPHY USA INC COMMON STOCK | 0.049% | 69.720% |
| 485 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | 0.049% | 69.769% |
| 486 | TRITON INTERNAT | 0.049% | 69.818% |
| 487 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | 0.049% | 69.868% |
| 488 | RSP PERMIAN INC COMMON STOCK USD.01 | 0.049% | 69.917% |
| 489 | MATADOR RESOURCES CO COMMON STOCK USD.01 | 0.049% | 69.966% |
| 490 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01 | 0.049% | 70.015% |
| 491 | CBS CORP CLASS B NON VOTING COMMON STOCK USD.001 | 0.049% | 70.064% |
| 492 | BEMIS COMPANY COMMON STOCK USD.1 | 0.049% | 70.113% |
| 493 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | 0.049% | 70.162% |
| 494 | ROBERT HALF INT | 0.049% | 70.210% |
| 495 | EMCOR GROUP INC COMMON STOCK USD.01 | 0.049% | 70.259% |
| 496 | ALCOA CORP COMMON STOCK USD.01 | 0.049% | 70.308% |
| 497 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | 0.049% | 70.357% |
| 498 | BRUNSWICK CORP | 0.049% | 70.405% |
| 499 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | 0.049% | 70.454% |
| 500 | MDC HOLDINGS INC COMMON STOCK USD.01 | 0.049% | 70.503% |
| 501 | ACTIVISION BLIZ | 0.049% | 70.551% |
| 502 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01 | 0.048% | 70.599% |
| 503 | CALLON PETROLEUM CO COMMON STOCK USD.01 | 0.048% | 70.648% |
| 504 | ILG INC COMMON STOCK USD.01 | 0.048% | 70.696% |
| 505 | HELEN OF TROY C | 0.048% | 70.744% |
| 506 | ROGERS CORP COMMON STOCK USD1.0 | 0.048% | 70.792% |
| 507 | TWITTER INC COMMON STOCK USD.000005 | 0.048% | 70.841% |
| 508 | DELL TECHNOLOGIES INC CL V TRACKING STK | 0.048% | 70.889% |
| 509 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | 0.048% | 70.937% |
| 510 | ENVISION HEALTHCARE CORP COMMON STOCK | 0.048% | 70.985% |
| 511 | LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01 | 0.048% | 71.033% |
| 512 | PERKINELMER INC COMMON STOCK USD1.0 | 0.048% | 71.080% |
| 513 | PRIMERICA INC COMMON STOCK | 0.048% | 71.128% |
| 514 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 0.047% | 71.175% |
| 515 | HOME BANCSHARES INC COMMON STOCK USD.01 | 0.047% | 71.223% |
| 516 | CYPRESS SEMICON | 0.047% | 71.270% |
| 517 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | 0.047% | 71.317% |
| 518 | CIT GROUP INC COMMON STOCK USD.01 | 0.047% | 71.365% |
| 519 | LPL FINANCIAL HOLDINGS INC COMMON STOCK | 0.047% | 71.412% |
| 520 | TIVO CORP COMMON STOCK USD.001 | 0.047% | 71.459% |
| 521 | LA QUINTA HOLDINGS INC COMMON STOCK USD.01 | 0.047% | 71.506% |
| 522 | TRUSTMARK CORP COMMON STOCK | 0.047% | 71.553% |
| 523 | SYNOPSIS INC | 0.047% | 71.601% |
| 524 | NRG ENERGY | 0.047% | 71.647% |
| 525 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01 | 0.047% | 71.694% |
| 526 | TEGNA INC COMMON STOCK USD1.0 | 0.047% | 71.741% |
| 527 | VALIDUS HOLDING | 0.047% | 71.788% |
| 528 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | 0.047% | 71.835% |
| 529 | PRICESMART INC | 0.047% | 71.882% |
| 530 | GENTEX CORP COMMON STOCK USD.06 | 0.047% | 71.929% |
| 531 | HILL ROM HOLDINGS INC COMMON STOCK | 0.047% | 71.976% |
| 532 | MCDERMOTT INTL | 0.047% | 72.022% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 533 | BELDEN INC COMMON STOCK USD.01 | 0.047% | 72.069% |
| 534 | POPULAR INC COMMON STOCK USD.01 | 0.047% | 72.116% |
| 535 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | 0.046% | 72.162% |
| 536 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | 0.046% | 72.208% |
| 537 | CARLISLE COS IN | 0.046% | 72.255% |
| 538 | VULCAN MATERIAL | 0.046% | 72.301% |
| 539 | BROWN + BROWN INC COMMON STOCK USD.1 | 0.046% | 72.347% |
| 540 | MICROSEMI | 0.046% | 72.393% |
| 541 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | 0.046% | 72.439% |
| 542 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | 0.046% | 72.485% |
| 543 | RADIAN GROUP | 0.046% | 72.531% |
| 544 | ALLEGHANY CORP COMMON STOCK USD1.0 | 0.046% | 72.577% |
| 545 | INVESTORS BANCORP INC COMMON STOCK USD.01 | 0.046% | 72.623% |
| 546 | CAMBREX CORP COMMON STOCK USD.1 | 0.046% | 72.669% |
| 547 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | 0.046% | 72.715% |
| 548 | BED BATH & BEYO | 0.046% | 72.761% |
| 549 | GROUP 1 AUTO | 0.046% | 72.806% |
| 550 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001 | 0.046% | 72.852% |
| 551 | UMPQUA HOLDINGS CORP COMMON STOCK | 0.046% | 72.898% |
| 552 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | 0.045% | 72.943% |
| 553 | LEUCADIA NATIONAL CORP COMMON STOCK USD1.0 | 0.045% | 72.988% |
| 554 | SONOCO PRODUCTS | 0.045% | 73.034% |
| 555 | VERINT SYSTEMS | 0.045% | 73.079% |
| 556 | KBR INC COMMON STOCK USD.001 | 0.045% | 73.125% |
| 557 | EAGLE MATERIALS | 0.045% | 73.170% |
| 558 | SRC ENERGY INC COMMON STOCK USD.001 | 0.045% | 73.215% |
| 559 | CORELOGIC INC COMMON STOCK USD1.0 | 0.045% | 73.260% |
| 560 | TELEFLEX INC COMMON STOCK USD1.0 | 0.045% | 73.306% |
| 561 | RBC BEARINGS INC COMMON STOCK USD.01 | 0.045% | 73.351% |
| 562 | ABM INDUSTRIES INC COMMON STOCK USD.01 | 0.045% | 73.396% |
| 563 | KENNAMETAL INC COMMON STOCK USD1.25 | 0.045% | 73.441% |
| 564 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | 0.045% | 73.486% |
| 565 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | 0.045% | 73.531% |
| 566 | FBL FINANCIAL G | 0.045% | 73.576% |
| 567 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.045% | 73.621% |
| 568 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | 0.045% | 73.665% |
| 569 | HALLIBURTON CO | 0.045% | 73.710% |
| 570 | BGC PARTNERS INC CL A COMMON STOCK USD.01 | 0.045% | 73.754% |
| 571 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | 0.045% | 73.799% |
| 572 | VWR CORP COMMON STOCK USD.01 | 0.045% | 73.844% |
| 573 | DST SYST INC DE | 0.045% | 73.888% |
| 574 | VOYA FINANCIAL INC COMMON STOCK USD.01 | 0.044% | 73.933% |
| 575 | RLI CORP COMMON STOCK USD1.0 | 0.044% | 73.977% |
| 576 | AIR PRODS & CHE | 0.044% | 74.021% |
| 577 | FIRSTCASH INC COMMON STOCK USD.01 | 0.044% | 74.066% |
| 578 | PATTERSON COS INC COMMON STOCK USD.01 | 0.044% | 74.110% |
| 579 | RENASANT CORP COMMON STOCK USD5.0 | 0.044% | 74.154% |
| 580 | WALKER + DUNLOP INC COMMON STOCK | 0.044% | 74.198% |
| 581 | CONDUENT INC COMMON STOCK USD.01 | 0.044% | 74.242% |
| 582 | GATX CORP | 0.044% | 74.286% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 583 | CIRRUS LOGIC IN | 0.044% | 74.329% |
| 584 | HALYARD HEALTH INC COMMON STOCK USD.01 | 0.044% | 74.373% |
| 585 | XYLEM INC COMMON STOCK | 0.044% | 74.417% |
| 586 | CATALENT INC COMMON STOCK USD.01 | 0.044% | 74.461% |
| 587 | HECLA MINING CO | 0.044% | 74.504% |
| 588 | HOLOGIC INC COMMON STOCK USD.01 | 0.043% | 74.548% |
| 589 | ARGO GROUP INTE | 0.043% | 74.591% |
| 590 | MYRIAD GENETICS | 0.043% | 74.634% |
| 591 | STEPAN CO COMMON STOCK USD1.0 | 0.043% | 74.678% |
| 592 | HORIZON PHARMA | 0.043% | 74.721% |
| 593 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | 0.043% | 74.764% |
| 594 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | 0.043% | 74.807% |
| 595 | ELECTRONICS | 0.043% | 74.851% |
| 596 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | 0.043% | 74.894% |
| 597 | FIRST MERCHANTS CORP COMMON STOCK | 0.043% | 74.937% |
| 598 | NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01 | 0.043% | 74.980% |
| 599 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | 0.043% | 75.023% |
| 600 | CARS.COM INC COMMON STOCK USD.01 | 0.043% | 75.066% |
| 601 | NATIONAL GENERA | 0.043% | 75.109% |
| 602 | TOWNE BANK COMMON STOCK USD1.667 | 0.043% | 75.152% |
| 603 | HARLEY DAVIDSON | 0.043% | 75.195% |
| 604 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | 0.043% | 75.238% |
| 605 | TIMKEN CO | 0.043% | 75.281% |
| 606 | TRIBUNE MEDIA C | 0.043% | 75.323% |
| 607 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | 0.043% | 75.366% |
| 608 | COOPER COS INC | 0.043% | 75.409% |
| 609 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | 0.043% | 75.451% |
| 610 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | 0.043% | 75.494% |
| 611 | STERLING BANCORP/DE COMMON STOCK USD.01 | 0.042% | 75.536% |
| 612 | DAVE & BUSTER'S | 0.042% | 75.578% |
| 613 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01 | 0.042% | 75.621% |
| 614 | LITTELFUSE INC COMMON STOCK USD.01 | 0.042% | 75.663% |
| 615 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | 0.042% | 75.705% |
| 616 | BENCHMARK ELECT | 0.042% | 75.747% |
| 617 | COACH INC | 0.042% | 75.789% |
| 618 | MASONITE INTERNATIONAL CORP COMMON STOCK | 0.042% | 75.830% |
| 619 | EXLSERVICE HLDG | 0.042% | 75.872% |
| 620 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | 0.042% | 75.914% |
| 621 | TRIMBLE INC COMMON STOCK | 0.042% | 75.956% |
| 622 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | 0.042% | 75.997% |
| 623 | EATON VANCE CORP COMMON STOCK USD.00390625 | 0.042% | 76.039% |
| 624 | JANUS HENDERSON | 0.042% | 76.081% |
| 625 | MICRO FOCUS INTL SPN ADR ADR | 0.042% | 76.122% |
| 626 | SM ENERGY CO COMMON STOCK USD.01 | 0.041% | 76.164% |
| 627 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.041% | 76.205% |
| 628 | SUMMIT MATERIALS INC CL A COMMON STOCK USD.01 | 0.041% | 76.246% |
| 629 | FLIR SYSTEMS INC COMMON STOCK USD.01 | 0.041% | 76.287% |
| 630 | CHILDRENS PLACE | 0.041% | 76.328% |
| 631 | BANNER CORPORATION COMMON STOCK USD.01 | 0.041% | 76.369% |
| 632 | DYCOM INDUSTRIE | 0.041% | 76.410% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 633 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | 0.041% | 76.451% |
| 634 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | 0.041% | 76.492% |
| 635 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | 0.041% | 76.532% |
| 636 | AEROVIRONMENT I | 0.041% | 76.573% |
| 637 | ENERSYS COMMON STOCK USD.01 | 0.041% | 76.614% |
| 638 | XILINX INC | 0.041% | 76.654% |
| 639 | DELUXE CORP | 0.041% | 76.695% |
| 640 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | 0.041% | 76.736% |
| 641 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | 0.041% | 76.776% |
| 642 | HNI CORP | 0.041% | 76.817% |
| 643 | GREENBRIER COMPANIES INC COMMON STOCK | 0.040% | 76.857% |
| 644 | WEX INC COMMON STOCK USD.01 | 0.040% | 76.897% |
| 645 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01 | 0.040% | 76.938% |
| 646 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | 0.040% | 76.978% |
| 647 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | 0.040% | 77.018% |
| 648 | BROOKS AUTOMATI | 0.040% | 77.058% |
| 649 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | 0.040% | 77.098% |
| 650 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | 0.040% | 77.138% |
| 651 | PLEXUS CORP COMMON STOCK USD.01 | 0.040% | 77.178% |
| 652 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | 0.040% | 77.218% |
| 653 | EAGLE BANCORP INC COMMON STOCK USD.01 | 0.040% | 77.257% |
| 654 | WESBANCO INC COMMON STOCK USD2.0833 | 0.040% | 77.297% |
| 655 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | 0.040% | 77.337% |
| 656 | DEERE + CO COMMON STOCK USD1.0 | 0.040% | 77.376% |
| 657 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | 0.040% | 77.416% |
| 658 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | 0.040% | 77.456% |
| 659 | IAC/INTERACTIVECORP COMMON STOCK USD.001 | 0.040% | 77.495% |
| 660 | PROASSURANCE CORP COMMON STOCK USD.01 | 0.040% | 77.535% |
| 661 | MEREDITH CORP | 0.039% | 77.574% |
| 662 | LIVANOVA PLC | 0.039% | 77.614% |
| 663 | LIONS GATE ENTERTAINMENT B COMMON STOCK | 0.039% | 77.653% |
| 664 | OSI SYSTEMS INC | 0.039% | 77.692% |
| 665 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | 0.039% | 77.731% |
| 666 | EXTENDED STAY AMERICA INC UNIT USD.01 | 0.039% | 77.771% |
| 667 | FERROGLOBE PLC | 0.039% | 77.810% |
| 668 | POLYONE CORPORATION COMMON STOCK USD.01 | 0.039% | 77.849% |
| 669 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | 0.039% | 77.888% |
| 670 | PDC ENERGY INC COMMON STOCK USD.01 | 0.039% | 77.927% |
| 671 | TRINSEO SA | 0.039% | 77.966% |
| 672 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | 0.039% | 78.005% |
| 673 | SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01 | 0.039% | 78.044% |
| 674 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | 0.039% | 78.083% |
| 675 | KB HOME COMMON STOCK USD1.0 | 0.039% | 78.122% |
| 676 | HAEMONETICS COR | 0.039% | 78.161% |
| 677 | ECHOSTAR CORP A COMMON STOCK USD.001 | 0.039% | 78.199% |
| 678 | LENDINGCLUB CORP COMMON STOCK USD.01 | 0.039% | 78.238% |
| 679 | WADDELL & REED | 0.039% | 78.277% |
| 680 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | 0.039% | 78.316% |
| 681 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | 0.039% | 78.354% |
| 682 | VERIFONE SYSTEMS INC COMMON STOCK USD.01 | 0.039% | 78.393% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 683 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | 0.039% | 78.432% |
| 684 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | 0.038% | 78.470% |
| 685 | FLOWERS FOODS INC COMMON STOCK USD.01 | 0.038% | 78.508% |
| 686 | WILLIAMS-SONOMA | 0.038% | 78.547% |
| 687 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.038% | 78.585% |
| 688 | CALLAWAY GOLF C | 0.038% | 78.623% |
| 689 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | 0.038% | 78.661% |
| 690 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | 0.038% | 78.699% |
| 691 | MICHAEL KORS HO | 0.038% | 78.737% |
| 692 | ACCO BRANDS CORP COMMON STOCK USD.01 | 0.038% | 78.775% |
| 693 | GENPACT LIMITED | 0.038% | 78.813% |
| 694 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | 0.038% | 78.852% |
| 695 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001 | 0.038% | 78.890% |
| 696 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | 0.038% | 78.928% |
| 697 | FIRST BUSEY CORP COMMON STOCK USD.001 | 0.038% | 78.966% |
| 698 | NELNET INC CL A COMMON STOCK USD.01 | 0.038% | 79.003% |
| 699 | KULICKE&SOFFA I | 0.038% | 79.041% |
| 700 | MSA SAFETY INC COMMON STOCK | 0.038% | 79.079% |
| 701 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | 0.038% | 79.116% |
| 702 | ROWAN COMPANIES | 0.038% | 79.154% |
| 703 | GRAHAM HOLDINGS | 0.038% | 79.191% |
| 704 | RALPH LAUREN CORP COMMON STOCK USD.01 | 0.037% | 79.229% |
| 705 | HORMEL FOODS CORP COMMON STOCK USD.01465 | 0.037% | 79.266% |
| 706 | CALGON CARBON C | 0.037% | 79.304% |
| 707 | LAZARD LTD CL A COMMON STOCK USD.01 | 0.037% | 79.341% |
| 708 | N B T BANCORP INC COMMON STOCK USD.01 | 0.037% | 79.378% |
| 709 | J + J SNACK FOODS CORP COMMON STOCK | 0.037% | 79.415% |
| 710 | AIRCASTLE LTD | 0.037% | 79.452% |
| 711 | ENSCO PLC CLASS | 0.037% | 79.489% |
| 712 | GRANITE CONST | 0.037% | 79.526% |
| 713 | CRANE CO | 0.037% | 79.563% |
| 714 | KLA TENCOR CORP COMMON STOCK USD.001 | 0.037% | 79.600% |
| 715 | ACI WORLDWIDE INC COMMON STOCK USD.005 | 0.037% | 79.637% |
| 716 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | 0.037% | 79.674% |
| 717 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | 0.037% | 79.710% |
| 718 | TUTOR PERINI CORP COMMON STOCK USD1.0 | 0.037% | 79.747% |
| 719 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | 0.037% | 79.783% |
| 720 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.037% | 79.820% |
| 721 | VALLEY NATIONAL BANCORP COMMON STOCK | 0.037% | 79.857% |
| 722 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | 0.036% | 79.893% |
| 723 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | 0.036% | 79.929% |
| 724 | CABOT OIL & GAS | 0.036% | 79.965% |
| 725 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | 0.036% | 80.001% |
| 726 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | 0.036% | 80.038% |
| 727 | J2 GLOBAL INC COMMON STOCK USD.01 | 0.036% | 80.074% |
| 728 | CBOE HOLDINGS INC COMMON STOCK | 0.036% | 80.109% |
| 729 | BALCHEM CORP COMMON STOCK USD.0667 | 0.036% | 80.145% |
| 730 | MONRO INC COMMON STOCK USD.01 | 0.036% | 80.181% |
| 731 | FORTIVE CORP COMMON STOCK USD.01 | 0.036% | 80.216% |
| 732 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | 0.035% | 80.252% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 733 | MERITAGE HOMES CORP COMMON STOCK USD.01 | 0.035% | 80.287% |
| 734 | COLUMBIA SPORTSWEAR CO COMMON STOCK | 0.035% | 80.322% |
| 735 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | 0.035% | 80.357% |
| 736 | MSC INDUSTRIAL | 0.035% | 80.392% |
| 737 | DRIL QUIP INC | 0.035% | 80.427% |
| 738 | FLOWSERVE CORP COMMON STOCK USD1.25 | 0.035% | 80.462% |
| 739 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | 0.035% | 80.497% |
| 740 | AVX CORP COMMON STOCK USD.01 | 0.035% | 80.532% |
| 741 | NOW INC COMMON STOCK USD.01 | 0.035% | 80.567% |
| 742 | FEDERATED INVES | 0.035% | 80.602% |
| 743 | GUESS? INC COMMON STOCK USD.01 | 0.035% | 80.637% |
| 744 | CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01 | 0.035% | 80.671% |
| 745 | DONALDSON CO IN | 0.035% | 80.706% |
| 746 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | 0.035% | 80.741% |
| 747 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | 0.035% | 80.775% |
| 748 | SERVICEMASTER G | 0.035% | 80.810% |
| 749 | HUBBELL INC COMMON STOCK USD.01 | 0.035% | 80.844% |
| 750 | ICU MEDICAL INC COMMON STOCK USD.1 | 0.035% | 80.879% |
| 751 | OWENS + MINOR INC COMMON STOCK USD2.0 | 0.034% | 80.913% |
| 752 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | 0.034% | 80.948% |
| 753 | FRESH DEL MONTE | 0.034% | 80.982% |
| 754 | ENGLITY HOLDINGS INC COMMON STOCK USD.01 | 0.034% | 81.016% |
| 755 | SAIA INC COMMON STOCK USD.001 | 0.034% | 81.051% |
| 756 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | 0.034% | 81.085% |
| 757 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | 0.034% | 81.119% |
| 758 | CUBIC CORP COMMON STOCK | 0.034% | 81.153% |
| 759 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001 | 0.034% | 81.188% |
| 760 | MUELLER INDS IN | 0.034% | 81.222% |
| 761 | ITRON INC | 0.034% | 81.256% |
| 762 | AMERIS BANCORP COMMON STOCK USD1.0 | 0.034% | 81.290% |
| 763 | HENRY SCHEIN CO | 0.034% | 81.324% |
| 764 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | 0.034% | 81.358% |
| 765 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | 0.034% | 81.392% |
| 766 | PINNACLE FOODS INC COMMON STOCK USD.01 | 0.034% | 81.426% |
| 767 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | 0.034% | 81.460% |
| 768 | ACUITY BRANDS INC COMMON STOCK USD.01 | 0.034% | 81.494% |
| 769 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | 0.034% | 81.528% |
| 770 | BALL CORP | 0.034% | 81.562% |
| 771 | KRATON CORP COMMON STOCK USD.01 | 0.034% | 81.595% |
| 772 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01 | 0.034% | 81.629% |
| 773 | LINCOLN ELEC HL | 0.034% | 81.663% |
| 774 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01 | 0.034% | 81.697% |
| 775 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | 0.034% | 81.731% |
| 776 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | 0.034% | 81.764% |
| 777 | BANK OF HAWAII CORP COMMON STOCK USD.01 | 0.034% | 81.798% |
| 778 | FTI CONSULTING INC COMMON STOCK USD.01 | 0.034% | 81.831% |
| 779 | WEATHERFORD INT | 0.034% | 81.865% |
| 780 | FINANCIAL ENGINES INC COMMON STOCK USD.0001 | 0.034% | 81.899% |
| 781 | ACTUANT CORP A COMMON STOCK USD.2 | 0.033% | 81.932% |
| 782 | NEWS CORP CLASS A COMMON STOCK USD.01 | 0.033% | 81.965% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 783 | VIASAT INC COMMON STOCK USD.0001 | 0.033% | 81.999% |
| 784 | COVANTA HOLDING CORP COMMON STOCK USD.1 | 0.033% | 82.032% |
| 785 | ARCH COAL INC A COMMON STOCK USD.01 | 0.033% | 82.065% |
| 786 | AMERICAN WOODMARK CORP COMMON STOCK | 0.033% | 82.099% |
| 787 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.033% | 82.132% |
| 788 | CABOT CORP | 0.033% | 82.165% |
| 789 | SPX FLOW INC COMMON STOCK USD.01 | 0.033% | 82.198% |
| 790 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | 0.033% | 82.231% |
| 791 | AAR CORP | 0.033% | 82.264% |
| 792 | BANCFIRST CORP | 0.033% | 82.297% |
| 793 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | 0.033% | 82.330% |
| 794 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | 0.033% | 82.362% |
| 795 | DIODES INC COMMON STOCK USD.667 | 0.033% | 82.395% |
| 796 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.033% | 82.428% |
| 797 | NABORS INDUSTRI | 0.033% | 82.460% |
| 798 | BRADY(WH) | 0.033% | 82.493% |
| 799 | FMC CORP | 0.033% | 82.526% |
| 800 | DILLARD DEPT ST | 0.033% | 82.558% |
| 801 | GLOBAL PAYMENTS INC COMMON STOCK | 0.033% | 82.591% |
| 802 | MULTI COLOR CORP COMMON STOCK | 0.033% | 82.623% |
| 803 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | 0.033% | 82.656% |
| 804 | ADTRAN INC | 0.033% | 82.688% |
| 805 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | 0.032% | 82.721% |
| 806 | TTM TECHNOLOGIES COMMON STOCK USD.001 | 0.032% | 82.753% |
| 807 | GLOBUS MEDICAL | 0.032% | 82.785% |
| 808 | MERCURY GENERAL | 0.032% | 82.817% |
| 809 | MAXIMUS INC COMMON STOCK | 0.032% | 82.850% |
| 810 | JAZZ PHARMACEUT | 0.032% | 82.882% |
| 811 | MATSON INC COMMON STOCK | 0.032% | 82.914% |
| 812 | CALERES INC COMMON STOCK USD.01 | 0.032% | 82.945% |
| 813 | FIRST FINANCIAL BANCORP COMMON STOCK | 0.032% | 82.977% |
| 814 | NVR INC COMMON STOCK USD.01 | 0.032% | 83.009% |
| 815 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | 0.032% | 83.041% |
| 816 | OWENS-ILLINOIS | 0.032% | 83.073% |
| 817 | CENTERSTATE BANK CORP COMMON STOCK USD.01 | 0.032% | 83.104% |
| 818 | CINTAS CORP | 0.032% | 83.136% |
| 819 | STEELCASE INC | 0.032% | 83.168% |
| 820 | S + T BANCORP INC COMMON STOCK USD2.5 | 0.032% | 83.199% |
| 821 | BANK OF THE OZARKS COMMON STOCK USD.01 | 0.032% | 83.231% |
| 822 | MOBILE MINI INC COMMON STOCK USD.01 | 0.032% | 83.262% |
| 823 | ASPEN INSURANCE | 0.031% | 83.294% |
| 824 | XPERI CORP COMMON STOCK USD.001 | 0.031% | 83.325% |
| 825 | IPG PHOTONICS C | 0.031% | 83.357% |
| 826 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | 0.031% | 83.388% |
| 827 | EXPEDIA INC COMMON STOCK USD.001 | 0.031% | 83.419% |
| 828 | VONAGE HLDGS CO | 0.031% | 83.450% |
| 829 | NU SKIN ENTERPR | 0.031% | 83.481% |
| 830 | WABASH NATIONAL | 0.031% | 83.512% |
| 831 | NEW YORK TIMES | 0.031% | 83.544% |
| 832 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | 0.031% | 83.575% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 833 | METHODE ELEC IN | 0.031% | 83.606% |
| 834 | UNIVERSAL CORP | 0.031% | 83.637% |
| 835 | ENDO INTERNATIO | 0.031% | 83.668% |
| 836 | SEMTECH CORP | 0.031% | 83.698% |
| 837 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | 0.031% | 83.729% |
| 838 | FERRO CORP | 0.031% | 83.760% |
| 839 | TERADATA CORP COMMON STOCK USD.01 | 0.031% | 83.791% |
| 840 | ESSENT GROUP LT | 0.031% | 83.822% |
| 841 | WATSCO INC COMMON STOCK USD.5 | 0.031% | 83.853% |
| 842 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01 | 0.031% | 83.883% |
| 843 | CORE-MARK HLDG | 0.031% | 83.914% |
| 844 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | 0.031% | 83.944% |
| 845 | PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01 | 0.031% | 83.975% |
| 846 | COGNEX CORP | 0.030% | 84.005% |
| 847 | UNIFIRST CORP/MA COMMON STOCK USD.1 | 0.030% | 84.036% |
| 848 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01 | 0.030% | 84.066% |
| 849 | ACXIOM CORP COMMON STOCK USD.1 | 0.030% | 84.097% |
| 850 | SOTHEBY S COMMON STOCK USD.01 | 0.030% | 84.127% |
| 851 | BIO TECHNE CORP COMMON STOCK USD.01 | 0.030% | 84.157% |
| 852 | MRC GLOBAL INC COMMON STOCK USD.01 | 0.030% | 84.188% |
| 853 | DSW INC CLASS A COMMON STOCK | 0.030% | 84.218% |
| 854 | COEUR MINING IN | 0.030% | 84.248% |
| 855 | NETGEAR INC COMMON STOCK USD.001 | 0.030% | 84.278% |
| 856 | POLARIS INDUSTR | 0.030% | 84.308% |
| 857 | CLEAN HARBOR IN | 0.030% | 84.338% |
| 858 | MICROCHIP TECHN | 0.030% | 84.368% |
| 859 | SABRE CORP COMMON STOCK USD.01 | 0.030% | 84.398% |
| 860 | MEDNAX INC | 0.030% | 84.428% |
| 861 | SYNAPTICS INC COMMON STOCK USD.001 | 0.030% | 84.458% |
| 862 | SCRIPPS(EW)CO(N | 0.030% | 84.488% |
| 863 | OASIS PETROLEUM INC COMMON STOCK USD.01 | 0.030% | 84.518% |
| 864 | DYNEGY INC COMMON STOCK USD.01 | 0.030% | 84.548% |
| 865 | GEN COMMUNICATI | 0.030% | 84.577% |
| 866 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | 0.030% | 84.607% |
| 867 | NEENAH PAPER INC COMMON STOCK USD.01 | 0.030% | 84.637% |
| 868 | TELETECH HOLDIN | 0.030% | 84.667% |
| 869 | ASTEC INDUSTRIE | 0.030% | 84.696% |
| 870 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | 0.029% | 84.726% |
| 871 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | 0.029% | 84.755% |
| 872 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | 0.029% | 84.785% |
| 873 | GRUBHUB INC COMMON STOCK USD.0001 | 0.029% | 84.814% |
| 874 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | 0.029% | 84.843% |
| 875 | TRIUMPH GROUP I | 0.029% | 84.873% |
| 876 | ROCKWELL AUTO | 0.029% | 84.902% |
| 877 | FORWARD AIR COR | 0.029% | 84.931% |
| 878 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | 0.029% | 84.960% |
| 879 | BRUKER CORP COMMON STOCK USD.01 | 0.029% | 84.990% |
| 880 | ANSYS INC COMMON STOCK USD.01 | 0.029% | 85.019% |
| 881 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.029% | 85.048% |
| 882 | QEP RESOURCES INC COMMON STOCK USD.01 | 0.029% | 85.077% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 883 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | 0.029% | 85.106% |
| 884 | GREIF INC CL A COMMON STOCK | 0.029% | 85.135% |
| 885 | FOOT LOCKER INC COMMON STOCK USD.01 | 0.029% | 85.164% |
| 886 | CARTER S INC COMMON STOCK USD.01 | 0.029% | 85.193% |
| 887 | VIAD CORP | 0.029% | 85.222% |
| 888 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | 0.029% | 85.251% |
| 889 | SILGAN HLDGS | 0.029% | 85.279% |
| 890 | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01 | 0.029% | 85.308% |
| 891 | EVERCORE PARTNE | 0.029% | 85.337% |
| 892 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | 0.029% | 85.365% |
| 893 | WORTHINGTON IND | 0.029% | 85.394% |
| 894 | CRACKER BARREL | 0.029% | 85.423% |
| 895 | CHEMED CORP COMMON STOCK USD1.0 | 0.029% | 85.451% |
| 896 | COMFORT SYSTEMS | 0.029% | 85.480% |
| 897 | ALLEGIANT TRAVE | 0.029% | 85.509% |
| 898 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | 0.028% | 85.537% |
| 899 | CIMAREX ENERGY CO COMMON STOCK USD.01 | 0.028% | 85.565% |
| 900 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | 0.028% | 85.594% |
| 901 | ABERCROMBIE & F | 0.028% | 85.622% |
| 902 | MUELLER WATER P | 0.028% | 85.650% |
| 903 | MATTEL INC COMMON STOCK USD1.0 | 0.028% | 85.678% |
| 904 | CAPITAL BANK FINANCIAL CL A COMMON STOCK | 0.028% | 85.707% |
| 905 | ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.028% | 85.735% |
| 906 | GMS INC COMMON STOCK USD.01 | 0.028% | 85.763% |
| 907 | AMER NATL INS | 0.028% | 85.791% |
| 908 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | 0.028% | 85.819% |
| 909 | VISTA OUTDOOR INC COMMON STOCK USD.01 | 0.028% | 85.847% |
| 910 | EQUIFAX INC | 0.028% | 85.875% |
| 911 | GENTHERM INC COMMON STOCK | 0.028% | 85.902% |
| 912 | RANGE RESOURCES CORP COMMON STOCK USD.01 | 0.028% | 85.930% |
| 913 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | 0.028% | 85.958% |
| 914 | KNOWLES CORP COMMON STOCK USD.01 | 0.028% | 85.986% |
| 915 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | 0.028% | 86.013% |
| 916 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01 | 0.028% | 86.041% |
| 917 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01 | 0.028% | 86.069% |
| 918 | FABRINET | 0.028% | 86.096% |
| 919 | IROBOT CORP | 0.028% | 86.124% |
| 920 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | 0.028% | 86.151% |
| 921 | SHUTTERFLY INC | 0.027% | 86.179% |
| 922 | BOISE CASCADE CO COMMON STOCK USD.01 | 0.027% | 86.206% |
| 923 | LYONDELLBASELL | 0.027% | 86.234% |
| 924 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | 0.027% | 86.261% |
| 925 | TRONOX LTD-CL A | 0.027% | 86.289% |
| 926 | TARO PHARMACEUT | 0.027% | 86.316% |
| 927 | COPART INC | 0.027% | 86.344% |
| 928 | AMEDISYS INC COMMON STOCK USD.001 | 0.027% | 86.371% |
| 929 | INFINERA CORP | 0.027% | 86.398% |
| 930 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | 0.027% | 86.425% |
| 931 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | 0.027% | 86.452% |
| 932 | MODINE MFG CO | 0.027% | 86.479% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 933 | TD AMERITRADE HOLDING CORP COMMON STOCK USD.01 | 0.027% | 86.506% |
| 934 | DARDEN RESTAURA | 0.027% | 86.533% |
| 935 | GRAY TELEVISION INC COMMON STOCK | 0.027% | 86.560% |
| 936 | PEABODY ENERGY CORP COMMON STOCK | 0.027% | 86.587% |
| 937 | KAMAN CORP COMMON STOCK USD1.0 | 0.027% | 86.614% |
| 938 | EPAM SYSTEMS INC COMMON STOCK USD.001 | 0.027% | 86.641% |
| 939 | CITY HOLDING CO COMMON STOCK USD2.5 | 0.027% | 86.668% |
| 940 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | 0.027% | 86.695% |
| 941 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | 0.027% | 86.721% |
| 942 | AKORN INC COMMON STOCK | 0.027% | 86.748% |
| 943 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | 0.027% | 86.774% |
| 944 | PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01 | 0.027% | 86.801% |
| 945 | COMMSCOPE HOLDING CO INC COMMON STOCK USD.01 | 0.027% | 86.828% |
| 946 | BLUEBIRD BIO IN | 0.026% | 86.854% |
| 947 | EPLUS INC | 0.026% | 86.880% |
| 948 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | 0.026% | 86.907% |
| 949 | LANDSTAR SYSTEM | 0.026% | 86.933% |
| 950 | PARK NATIONAL CORP COMMON STOCK | 0.026% | 86.960% |
| 951 | HUB GROUP INC CL A COMMON STOCK USD.01 | 0.026% | 86.986% |
| 952 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | 0.026% | 87.012% |
| 953 | HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01 | 0.026% | 87.039% |
| 954 | BELMOND LTD | 0.026% | 87.065% |
| 955 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | 0.026% | 87.091% |
| 956 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | 0.026% | 87.117% |
| 957 | SKECHERS USA INC CL A COMMON STOCK USD.001 | 0.026% | 87.143% |
| 958 | HERC HOLDINGS INC COMMON STOCK USD.01 | 0.026% | 87.169% |
| 959 | COHU INC COMMON STOCK USD1.0 | 0.026% | 87.195% |
| 960 | CDW CORP/DE COMMON STOCK USD.01 | 0.026% | 87.221% |
| 961 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0 | 0.026% | 87.247% |
| 962 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | 0.026% | 87.273% |
| 963 | LHC GROUP INC COMMON STOCK USD.01 | 0.026% | 87.299% |
| 964 | HMS HOLDINGS CORP COMMON STOCK USD.01 | 0.026% | 87.325% |
| 965 | CHURCH & DWIGHT | 0.026% | 87.351% |
| 966 | TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01 | 0.026% | 87.376% |
| 967 | SCHOLASTIC CORP | 0.026% | 87.402% |
| 968 | CHART INDUSTRIE | 0.026% | 87.428% |
| 969 | USG CORP | 0.026% | 87.454% |
| 970 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | 0.026% | 87.479% |
| 971 | ADVISORY BOARD CO/THE COMMON STOCK USD.01 | 0.026% | 87.505% |
| 972 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01 | 0.026% | 87.530% |
| 973 | TENNECO AUTOMOT | 0.026% | 87.556% |
| 974 | LA Z BOY INC COMMON STOCK USD1.0 | 0.025% | 87.581% |
| 975 | ZILLOW GROUP INC C COMMON STOCK | 0.025% | 87.607% |
| 976 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | 0.025% | 87.632% |
| 977 | MANITOWOC COMPANY INC COMMON STOCK USD.01 | 0.025% | 87.657% |
| 978 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | 0.025% | 87.683% |
| 979 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | 0.025% | 87.708% |
| 980 | CHICO'S FAS INC | 0.025% | 87.733% |
| 981 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01 | 0.025% | 87.758% |
| 982 | NOVANTA INC COMMON STOCK | 0.025% | 87.783% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 983 | ITT INC COMMON STOCK USD1.0 | 0.025% | 87.808% |
| 984 | CONMED CORP COMMON STOCK USD.01 | 0.025% | 87.833% |
| 985 | NCR CORP | 0.025% | 87.858% |
| 986 | BENEFICIAL BANCORP INC COMMON STOCK USD.01 | 0.025% | 87.883% |
| 987 | ARCBEST CORP COMMON STOCK USD.01 | 0.025% | 87.908% |
| 988 | PRA GROUP INC COMMON STOCK USD.01 | 0.025% | 87.932% |
| 989 | UGI CORP COMMON STOCK | 0.025% | 87.957% |
| 990 | SINCLAIR BROADC | 0.024% | 87.981% |
| 991 | ANALOGIC CORP | 0.024% | 88.006% |
| 992 | MCGRATH RENTCORP COMMON STOCK | 0.024% | 88.030% |
| 993 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | 0.024% | 88.054% |
| 994 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | 0.024% | 88.079% |
| 995 | FIRST INTERSTATE BANCYS A COMMON STOCK | 0.024% | 88.103% |
| 996 | KRONOS WORLDWIDE INC COMMON STOCK USD.01 | 0.024% | 88.127% |
| 997 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | 0.024% | 88.151% |
| 998 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | 0.024% | 88.176% |
| 999 | HARSCO CORP | 0.024% | 88.200% |
| 1000 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | 0.024% | 88.224% |
| 1001 | UNITED FINANCIAL BANCORP INC COMMON STOCK | 0.024% | 88.248% |
| 1002 | TIME INC COMMON STOCK USD.01 | 0.024% | 88.272% |
| 1003 | DEAN FOODS CO COMMON STOCK USD.01 | 0.024% | 88.296% |
| 1004 | HOSTESS BRANDS INC COMMON STOCK USD.0001 | 0.024% | 88.320% |
| 1005 | ADVANSIX INC COMMON STOCK USD.01 | 0.024% | 88.344% |
| 1006 | COHERENT INC | 0.024% | 88.368% |
| 1007 | EXTERRAN CORP COMMON STOCK USD.01 | 0.024% | 88.392% |
| 1008 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | 0.024% | 88.416% |
| 1009 | VAREX IMAGING CORP COMMON STOCK USD.01 | 0.024% | 88.439% |
| 1010 | CAL MAINE FOODS INC COMMON STOCK USD.01 | 0.024% | 88.463% |
| 1011 | MBIA INC | 0.024% | 88.487% |
| 1012 | BLUCORA INC COMMON STOCK USD.0001 | 0.024% | 88.510% |
| 1013 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | 0.024% | 88.534% |
| 1014 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | 0.024% | 88.557% |
| 1015 | MILACRON HOLDINGS CORP COMMON STOCK USD.01 | 0.024% | 88.581% |
| 1016 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | 0.023% | 88.604% |
| 1017 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | 0.023% | 88.628% |
| 1018 | PATRICK INDUSTRIES INC COMMON STOCK | 0.023% | 88.651% |
| 1019 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | 0.023% | 88.675% |
| 1020 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV | 0.023% | 88.698% |
| 1021 | WABTEC CORP COMMON STOCK USD.01 | 0.023% | 88.722% |
| 1022 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | 0.023% | 88.745% |
| 1023 | INNOSPEC INC COMMON STOCK USD.01 | 0.023% | 88.768% |
| 1024 | FIVE PRIME THER | 0.023% | 88.791% |
| 1025 | JAMES RIVER GRO | 0.023% | 88.815% |
| 1026 | INFINITY PROPERTY + CASUALTY COMMON STOCK | 0.023% | 88.838% |
| 1027 | BOB EVANS FARMS | 0.023% | 88.861% |
| 1028 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | 0.023% | 88.884% |
| 1029 | FIVE BELOW COMMON STOCK USD.01 | 0.023% | 88.907% |
| 1030 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01 | 0.023% | 88.930% |
| 1031 | GRACO INC COMMON STOCK USD1.0 | 0.023% | 88.953% |
| 1032 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | 0.023% | 88.976% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1033 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001 | 0.023% | 88.999% |
| 1034 | BANKRATE INC COMMON STOCK USD.01 | 0.023% | 89.021% |
| 1035 | MATERION CORP COMMON STOCK | 0.023% | 89.044% |
| 1036 | 1ST SOURCE CORP COMMON STOCK | 0.023% | 89.067% |
| 1037 | FED SIGNAL CORP | 0.023% | 89.090% |
| 1038 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | 0.023% | 89.113% |
| 1039 | SCHWEITZER-MAUD | 0.023% | 89.135% |
| 1040 | STAMPS.COM INC COMMON STOCK USD.001 | 0.023% | 89.158% |
| 1041 | CBIZ INC COMMON STOCK USD.01 | 0.023% | 89.181% |
| 1042 | BRIGGS & STRATT | 0.023% | 89.203% |
| 1043 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | 0.023% | 89.226% |
| 1044 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | 0.023% | 89.248% |
| 1045 | STRATASYS LTD | 0.022% | 89.271% |
| 1046 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | 0.022% | 89.293% |
| 1047 | DIAMOND OFFSHOR | 0.022% | 89.316% |
| 1048 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | 0.022% | 89.338% |
| 1049 | INTEGRATED DEVI | 0.022% | 89.361% |
| 1050 | TRIMAS CORP COMMON STOCK USD.01 | 0.022% | 89.383% |
| 1051 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 0.022% | 89.405% |
| 1052 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | 0.022% | 89.428% |
| 1053 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | 0.022% | 89.450% |
| 1054 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | 0.022% | 89.472% |
| 1055 | VIRTUSA CORP COMMON STOCK USD.01 | 0.022% | 89.494% |
| 1056 | AZZ INC COMMON STOCK USD1.0 | 0.022% | 89.517% |
| 1057 | WEB.COM GROUP INC COMMON STOCK USD.001 | 0.022% | 89.539% |
| 1058 | ARGAN INC COMMON STOCK USD.15 | 0.022% | 89.561% |
| 1059 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | 0.022% | 89.583% |
| 1060 | CIENA CORP COMMON STOCK USD.01 | 0.022% | 89.605% |
| 1061 | ALAMO GROUP INC | 0.022% | 89.627% |
| 1062 | SELECT COMFORT CORPORATION COMMON STOCK USD.01 | 0.022% | 89.649% |
| 1063 | INVESTMENT TECH | 0.022% | 89.671% |
| 1064 | CHICAGO BRIDGE | 0.022% | 89.692% |
| 1065 | UNIVAR INC COMMON STOCK USD.01 | 0.022% | 89.714% |
| 1066 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | 0.022% | 89.736% |
| 1067 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | 0.022% | 89.758% |
| 1068 | UNIT CORP | 0.022% | 89.780% |
| 1069 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | 0.022% | 89.801% |
| 1070 | HFF INC CLASS A COMMON STOCK USD.01 | 0.022% | 89.823% |
| 1071 | BUFFALO WILD WINGS INC COMMON STOCK | 0.022% | 89.845% |
| 1072 | HOULIHAN LOKEY INC COMMON STOCK USD.001 | 0.022% | 89.866% |
| 1073 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | 0.022% | 89.888% |
| 1074 | DIEBOLD INC | 0.022% | 89.910% |
| 1075 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | 0.022% | 89.931% |
| 1076 | FORMFACTOR INC COMMON STOCK USD.001 | 0.022% | 89.953% |
| 1077 | BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | 0.022% | 89.974% |
| 1078 | KITE PHARMA INC COMMON STOCK USD.001 | 0.022% | 89.996% |
| 1079 | OXFORD INDUSTRI | 0.022% | 90.018% |
| 1080 | HRG GROUP INC COMMON STOCK USD.01 | 0.021% | 90.039% |
| 1081 | INTER PARFUMS INC COMMON STOCK USD.001 | 0.021% | 90.060% |
| 1082 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | 0.021% | 90.082% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1083 | GLATFELTER(PH)C | 0.021% | 90.103% |
| 1084 | ACORDA THERAPEU | 0.021% | 90.124% |
| 1085 | MASIMO CORP COMMON STOCK USD.001 | 0.021% | 90.146% |
| 1086 | PRA HEALTH SCIE | 0.021% | 90.167% |
| 1087 | THIRD POINT REI | 0.021% | 90.188% |
| 1088 | RAMBUS INC | 0.021% | 90.209% |
| 1089 | ALMOST FAMILY INC COMMON STOCK USD.1 | 0.021% | 90.230% |
| 1090 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | 0.021% | 90.251% |
| 1091 | SANFILIPPO(JOHN | 0.021% | 90.272% |
| 1092 | TRIPADVISOR INC COMMON STOCK USD.001 | 0.021% | 90.293% |
| 1093 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | 0.021% | 90.314% |
| 1094 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | 0.021% | 90.335% |
| 1095 | ST JOE CO/THE COMMON STOCK | 0.021% | 90.356% |
| 1096 | MORNINGSTAR INC COMMON STOCK | 0.021% | 90.377% |
| 1097 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | 0.021% | 90.398% |
| 1098 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01 | 0.021% | 90.418% |
| 1099 | BOFI HOLDING INC COMMON STOCK USD.01 | 0.021% | 90.439% |
| 1100 | SCANSOURCE INC COMMON STOCK | 0.021% | 90.460% |
| 1101 | KNOLL INC COMMON STOCK USD.01 | 0.021% | 90.481% |
| 1102 | AVERY DENNISON | 0.021% | 90.501% |
| 1103 | NN INC COMMON STOCK USD.01 | 0.021% | 90.522% |
| 1104 | DIPLOMAT PHARMACY INC COMMON STOCK | 0.021% | 90.542% |
| 1105 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | 0.021% | 90.563% |
| 1106 | SCORPIO TANKERS | 0.021% | 90.583% |
| 1107 | CALAVO GROWERS INC COMMON STOCK USD.001 | 0.021% | 90.604% |
| 1108 | DOMINO S PIZZA INC COMMON STOCK USD.01 | 0.021% | 90.624% |
| 1109 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | 0.021% | 90.645% |
| 1110 | UBIQITI NETWORKS INC COMMON STOCK USD.001 | 0.020% | 90.665% |
| 1111 | SERVICE CORP IN | 0.020% | 90.686% |
| 1112 | BADGER METER INC COMMON STOCK USD1.0 | 0.020% | 90.706% |
| 1113 | WEIS MARKETS IN | 0.020% | 90.727% |
| 1114 | SPARTANNASH CO COMMON STOCK | 0.020% | 90.747% |
| 1115 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | 0.020% | 90.767% |
| 1116 | LAKELAND BANCORP INC COMMON STOCK | 0.020% | 90.788% |
| 1117 | HOMESTREET INC COMMON STOCK | 0.020% | 90.808% |
| 1118 | AMERISAFE INC COMMON STOCK USD.01 | 0.020% | 90.828% |
| 1119 | CAREER EDUCATION CORP COMMON STOCK USD.01 | 0.020% | 90.848% |
| 1120 | PROTO LABS INC COMMON STOCK USD.001 | 0.020% | 90.868% |
| 1121 | NATUS MEDICAL INC COMMON STOCK USD.001 | 0.020% | 90.888% |
| 1122 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.020% | 90.908% |
| 1123 | SILICON LABORAT | 0.020% | 90.928% |
| 1124 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | 0.020% | 90.948% |
| 1125 | GANNETT CO INC COMMON STOCK USD.01 | 0.020% | 90.968% |
| 1126 | BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01 | 0.020% | 90.988% |
| 1127 | GRIFFON CORP COMMON STOCK USD.25 | 0.020% | 91.007% |
| 1128 | INTERFACE INC COMMON STOCK USD.1 | 0.020% | 91.027% |
| 1129 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | 0.020% | 91.047% |
| 1130 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | 0.020% | 91.067% |
| 1131 | LAKELAND FINANCIAL CORP COMMON STOCK | 0.020% | 91.086% |
| 1132 | COCA-COLA BOTTL | 0.020% | 91.106% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1133 | POWER INTEGRATI | 0.020% | 91.126% |
| 1134 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.020% | 91.145% |
| 1135 | STRAYER EDUCATION INC COMMON STOCK USD.01 | 0.020% | 91.165% |
| 1136 | ATHENAHEALTH IN | 0.020% | 91.185% |
| 1137 | HANESBRANDS INC COMMON STOCK USD.01 | 0.019% | 91.204% |
| 1138 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | 0.019% | 91.224% |
| 1139 | BERRY GLOBAL GROUP INC COMMON STOCK USD.01 | 0.019% | 91.243% |
| 1140 | VAIL RESORTS | 0.019% | 91.262% |
| 1141 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | 0.019% | 91.282% |
| 1142 | GREEN BANCORP INC COMMON STOCK USD.01 | 0.019% | 91.301% |
| 1143 | PLANTRONICS INC COMMON STOCK USD.01 | 0.019% | 91.320% |
| 1144 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | 0.019% | 91.340% |
| 1145 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | 0.019% | 91.359% |
| 1146 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | 0.019% | 91.378% |
| 1147 | IDEX CORP | 0.019% | 91.397% |
| 1148 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | 0.019% | 91.416% |
| 1149 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | 0.019% | 91.435% |
| 1150 | ENCORE WIRE CORP COMMON STOCK USD.01 | 0.019% | 91.454% |
| 1151 | TRACTOR SUPPLY | 0.019% | 91.473% |
| 1152 | QUAD GRAPHICS INC COMMON STOCK USD.025 | 0.019% | 91.493% |
| 1153 | SEALED AIR CORP COMMON STOCK USD.1 | 0.019% | 91.511% |
| 1154 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01 | 0.019% | 91.530% |
| 1155 | STATE AUTO FINANCIAL CORP COMMON STOCK | 0.019% | 91.549% |
| 1156 | EXPONENT INC COMMON STOCK USD.001 | 0.019% | 91.568% |
| 1157 | MERIDIAN BANCORP INC COMMON STOCK | 0.019% | 91.587% |
| 1158 | GERMAN AMERICAN BANCORP COMMON STOCK | 0.019% | 91.606% |
| 1159 | RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01 | 0.019% | 91.625% |
| 1160 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | 0.019% | 91.644% |
| 1161 | RPC INC COMMON STOCK USD.1 | 0.019% | 91.662% |
| 1162 | KELLY SERVICES | 0.019% | 91.681% |
| 1163 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.019% | 91.699% |
| 1164 | OM ASSET MANAGE | 0.018% | 91.718% |
| 1165 | SYMANTEC CORP | 0.018% | 91.736% |
| 1166 | ABAXIS INC COMMON STOCK | 0.018% | 91.755% |
| 1167 | H&E EQUIPMENT S | 0.018% | 91.773% |
| 1168 | J.C. PENNEY CO INC COMMON STOCK USD.5 | 0.018% | 91.792% |
| 1169 | NATIONAL BANK HOLD CL A COMMON STOCK | 0.018% | 91.810% |
| 1170 | CHASE CORP COMMON STOCK USD.1 | 0.018% | 91.828% |
| 1171 | BWX TECHNOLOGIES INC COMMON STOCK USD.01 | 0.018% | 91.847% |
| 1172 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.018% | 91.865% |
| 1173 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.018% | 91.883% |
| 1174 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | 0.018% | 91.901% |
| 1175 | INNOFOS HOLDINGS INC COMMON STOCK USD.001 | 0.018% | 91.919% |
| 1176 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | 0.018% | 91.937% |
| 1177 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | 0.018% | 91.955% |
| 1178 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | 0.018% | 91.973% |
| 1179 | LANCASTER COLON | 0.018% | 91.991% |
| 1180 | SUPERVALU INC COMMON STOCK USD.01 | 0.018% | 92.009% |
| 1181 | QUIDEL CORP COMMON STOCK USD.001 | 0.018% | 92.027% |
| 1182 | NEWS CORP CLASS B COMMON STOCK | 0.018% | 92.045% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1183 | FNFV GROUP TRACKING STK USD.0001 | 0.018% | 92.063% |
| 1184 | EBIX INC COMMON STOCK USD.1 | 0.018% | 92.081% |
| 1185 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | 0.018% | 92.099% |
| 1186 | TRICO BANCSHARES COMMON STOCK | 0.018% | 92.117% |
| 1187 | PHARMERICA CORP COMMON STOCK USD.01 | 0.018% | 92.134% |
| 1188 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | 0.018% | 92.152% |
| 1189 | SP PLUS CORP COMMON STOCK USD.001 | 0.018% | 92.170% |
| 1190 | ANDERSONS INC/THE COMMON STOCK | 0.018% | 92.187% |
| 1191 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | 0.018% | 92.205% |
| 1192 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | 0.018% | 92.223% |
| 1193 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | 0.018% | 92.240% |
| 1194 | JUNO THERAPEUTICS INC COMMON STOCK USD.0001 | 0.017% | 92.258% |
| 1195 | NUVASIVE INC COMMON STOCK USD.001 | 0.017% | 92.275% |
| 1196 | CARDTRONICS PLC | 0.017% | 92.292% |
| 1197 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | 0.017% | 92.310% |
| 1198 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | 0.017% | 92.327% |
| 1199 | COBIZ FINANCIAL INC COMMON STOCK USD.01 | 0.017% | 92.344% |
| 1200 | SUN HYDRAULICS CORP COMMON STOCK USD.001 | 0.017% | 92.361% |
| 1201 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | 0.017% | 92.379% |
| 1202 | DINEQUITY INC | 0.017% | 92.396% |
| 1203 | LIBERTY BROADBAND A COMMON STOCK USD.01 | 0.017% | 92.413% |
| 1204 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | 0.017% | 92.430% |
| 1205 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | 0.017% | 92.447% |
| 1206 | INCYTE PHARMACE | 0.017% | 92.464% |
| 1207 | UNIFI INC | 0.017% | 92.481% |
| 1208 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | 0.017% | 92.498% |
| 1209 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | 0.017% | 92.515% |
| 1210 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | 0.017% | 92.532% |
| 1211 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | 0.017% | 92.549% |
| 1212 | INVACARE CORP | 0.017% | 92.566% |
| 1213 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | 0.017% | 92.583% |
| 1214 | CAPELLA EDUCATI | 0.017% | 92.600% |
| 1215 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625 | 0.017% | 92.617% |
| 1216 | VANTIV INC CL A COMMON STOCK USD.00001 | 0.017% | 92.634% |
| 1217 | GREEN PLAINS INC COMMON STOCK USD.001 | 0.017% | 92.651% |
| 1218 | WATERS CORP | 0.017% | 92.667% |
| 1219 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | 0.017% | 92.684% |
| 1220 | FIRST BANCORP/NC COMMON STOCK | 0.017% | 92.701% |
| 1221 | LYDALL INC COMMON STOCK USD.1 | 0.017% | 92.718% |
| 1222 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | 0.017% | 92.735% |
| 1223 | IMAX CORP | 0.017% | 92.751% |
| 1224 | PC CONNECTION | 0.017% | 92.768% |
| 1225 | PREMIER INC CLASS A COMMON STOCK USD.01 | 0.017% | 92.784% |
| 1226 | HD SUPPLY HOLDINGS INC COMMON STOCK USD.01 | 0.017% | 92.801% |
| 1227 | CSRA INC COMMON STOCK USD.001 | 0.017% | 92.818% |
| 1228 | SCHNITZER STEEL | 0.017% | 92.834% |
| 1229 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | 0.017% | 92.851% |
| 1230 | STATE NATIONAL COS INC COMMON STOCK USD.001 | 0.017% | 92.867% |
| 1231 | MCCORMICK & CO | 0.017% | 92.884% |
| 1232 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | 0.016% | 92.900% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1233 | CEVA INC COMMON STOCK USD.001 | 0.016% | 92.917% |
| 1234 | ANGIODYNAMICS INC COMMON STOCK USD.01 | 0.016% | 92.933% |
| 1235 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | 0.016% | 92.950% |
| 1236 | HERITAGE FINANCIAL CORP COMMON STOCK | 0.016% | 92.966% |
| 1237 | INTL FCSTONE INC COMMON STOCK USD.01 | 0.016% | 92.983% |
| 1238 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | 0.016% | 92.999% |
| 1239 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | 0.016% | 93.015% |
| 1240 | LIBERTY EXPEDIA HOLD A COMMON STOCK | 0.016% | 93.031% |
| 1241 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | 0.016% | 93.048% |
| 1242 | PERFICIENT INC COMMON STOCK USD.001 | 0.016% | 93.064% |
| 1243 | KADANT INC COMMON STOCK USD.01 | 0.016% | 93.080% |
| 1244 | GIBALTAR INDUSTRIES INC COMMON STOCK USD.01 | 0.016% | 93.096% |
| 1245 | GORMAN-RUPP CO | 0.016% | 93.112% |
| 1246 | ASTRONICS CORP COMMON STOCK USD.01 | 0.016% | 93.128% |
| 1247 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.016% | 93.144% |
| 1248 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | 0.016% | 93.160% |
| 1249 | CITRIX SYSTEMS | 0.016% | 93.176% |
| 1250 | CTS CORP COMMON STOCK | 0.016% | 93.192% |
| 1251 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | 0.016% | 93.208% |
| 1252 | OPKO HEALTH INC COMMON STOCK USD.01 | 0.016% | 93.224% |
| 1253 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | 0.016% | 93.240% |
| 1254 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | 0.016% | 93.256% |
| 1255 | EVOLENT HEALTH INC A COMMON STOCK USD.01 | 0.016% | 93.272% |
| 1256 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | 0.016% | 93.288% |
| 1257 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | 0.016% | 93.304% |
| 1258 | US ECOLOGY INC COMMON STOCK USD.01 | 0.016% | 93.319% |
| 1259 | NOBLE CORP PLC | 0.016% | 93.335% |
| 1260 | TIVITY HEALTH INC COMMON STOCK USD.001 | 0.016% | 93.351% |
| 1261 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | 0.016% | 93.367% |
| 1262 | TENNANT CO | 0.016% | 93.383% |
| 1263 | KIMBALL ELECTRONICS INC COMMON STOCK | 0.016% | 93.398% |
| 1264 | AEGION CORP COMMON STOCK USD.01 | 0.016% | 93.414% |
| 1265 | ENZO BIOCHEM INC COMMON STOCK USD.01 | 0.016% | 93.430% |
| 1266 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | 0.016% | 93.445% |
| 1267 | TFS FINANCIAL CORP COMMON STOCK USD.01 | 0.016% | 93.461% |
| 1268 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.016% | 93.477% |
| 1269 | BJ S RESTAURANTS INC COMMON STOCK | 0.016% | 93.492% |
| 1270 | NORDSON CORP COMMON STOCK | 0.016% | 93.508% |
| 1271 | COHEN + STEERS INC COMMON STOCK USD.01 | 0.016% | 93.523% |
| 1272 | EL PASO ELECTRIC CO COMMON STOCK | 0.016% | 93.539% |
| 1273 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | 0.016% | 93.554% |
| 1274 | PHH CORP COMMON STOCK USD.01 | 0.015% | 93.570% |
| 1275 | SCHULMAN (A.) INC COMMON STOCK USD1.0 | 0.015% | 93.585% |
| 1276 | HEICO CORP CLASS A COMMON STOCK USD.01 | 0.015% | 93.601% |
| 1277 | ZILLOW GROUP INC A COMMON STOCK USD.0001 | 0.015% | 93.616% |
| 1278 | MARCUS CORP | 0.015% | 93.632% |
| 1279 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK | 0.015% | 93.647% |
| 1280 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | 0.015% | 93.663% |
| 1281 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.015% | 93.678% |
| 1282 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | 0.015% | 93.693% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1283 | REPUBLIC BANCORP INC CLASS A COMMON STOCK | 0.015% | 93.709% |
| 1284 | SANGAMO THERAPEUTICS INC COMMON STOCK USD.01 | 0.015% | 93.724% |
| 1285 | NIC INC COMMON STOCK | 0.015% | 93.739% |
| 1286 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | 0.015% | 93.755% |
| 1287 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | 0.015% | 93.770% |
| 1288 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | 0.015% | 93.785% |
| 1289 | TRUEBLUE INC COMMON STOCK | 0.015% | 93.800% |
| 1290 | KEMET CORP | 0.015% | 93.815% |
| 1291 | BRYN MAWR BANK CORP COMMON STOCK USD1.0 | 0.015% | 93.830% |
| 1292 | DIAMOND HILL INVESTMENT GRP COMMON STOCK | 0.015% | 93.845% |
| 1293 | BECTON DICKINSON | 0.015% | 93.861% |
| 1294 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0 | 0.015% | 93.876% |
| 1295 | ARCHROCK INC COMMON STOCK USD.01 | 0.015% | 93.891% |
| 1296 | FASTENAL | 0.015% | 93.906% |
| 1297 | ORTHOFIX INTL N | 0.015% | 93.921% |
| 1298 | REGIS CORP COMMON STOCK USD.05 | 0.015% | 93.936% |
| 1299 | MERCER INTL INC | 0.015% | 93.950% |
| 1300 | CONNECTONE BANCORP INC COMMON STOCK | 0.015% | 93.965% |
| 1301 | GUARANTY BANCORP COMMON STOCK USD.001 | 0.015% | 93.980% |
| 1302 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01 | 0.015% | 93.995% |
| 1303 | HASBRO INC | 0.015% | 94.009% |
| 1304 | CRAY INC COMMON STOCK USD.01 | 0.015% | 94.024% |
| 1305 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | 0.015% | 94.039% |
| 1306 | INSPERITY INC | 0.015% | 94.053% |
| 1307 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | 0.015% | 94.068% |
| 1308 | HALCON RESOURCES CORP COMMON STOCK USD.0001 | 0.015% | 94.082% |
| 1309 | DUN + BRADSTREET CORP COMMON STOCK USD.01 | 0.015% | 94.097% |
| 1310 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | 0.015% | 94.112% |
| 1311 | STONERIDGE INC COMMON STOCK | 0.015% | 94.126% |
| 1312 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | 0.015% | 94.141% |
| 1313 | SEI INVESTMENT | 0.015% | 94.155% |
| 1314 | GENERAL CABLE CORP COMMON STOCK USD.01 | 0.014% | 94.170% |
| 1315 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | 0.014% | 94.184% |
| 1316 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | 0.014% | 94.199% |
| 1317 | DEL TACO RESTAURANTS INC COMMON STOCK | 0.014% | 94.213% |
| 1318 | PGT INC | 0.014% | 94.227% |
| 1319 | MERIDIAN BIOSCIENCE INC COMMON STOCK | 0.014% | 94.242% |
| 1320 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | 0.014% | 94.256% |
| 1321 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | 0.014% | 94.270% |
| 1322 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | 0.014% | 94.284% |
| 1323 | VALVOLINE INC COMMON STOCK USD.01 | 0.014% | 94.298% |
| 1324 | FUTUREFUEL CORP COMMON STOCK USD.0001 | 0.014% | 94.313% |
| 1325 | NEOGEN CORP COMMON STOCK USD.16 | 0.014% | 94.327% |
| 1326 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01 | 0.014% | 94.341% |
| 1327 | RPX CORP COMMON STOCK USD.0001 | 0.014% | 94.355% |
| 1328 | OCLARO INC COMMON STOCK USD.01 | 0.014% | 94.369% |
| 1329 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 0.014% | 94.383% |
| 1330 | COMMUNITY HEALT | 0.014% | 94.397% |
| 1331 | ACTUA CORP COMMON STOCK USD.001 | 0.014% | 94.411% |
| 1332 | PREFERRED BANK/LOS ANGELES COMMON STOCK | 0.014% | 94.425% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1333 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | 0.014% | 94.439% |
| 1334 | CAMDEN NATIONAL CORP COMMON STOCK | 0.014% | 94.453% |
| 1335 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.014% | 94.466% |
| 1336 | OMNICELL INC COMMON STOCK USD.001 | 0.014% | 94.480% |
| 1337 | K12 INC COMMON STOCK USD.0001 | 0.014% | 94.494% |
| 1338 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | 0.014% | 94.508% |
| 1339 | WESTAMERICA BANCORPORATION COMMON STOCK | 0.014% | 94.521% |
| 1340 | CABLE ONE INC COMMON STOCK USD.01 | 0.014% | 94.535% |
| 1341 | INTL FLAVORS&FR | 0.014% | 94.549% |
| 1342 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1 | 0.014% | 94.563% |
| 1343 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 0.014% | 94.576% |
| 1344 | SPEEDWAY MOTORS | 0.014% | 94.590% |
| 1345 | GLU MOBILE INC COMMON STOCK USD.0001 | 0.014% | 94.604% |
| 1346 | CAVIUM INC COMMON STOCK USD.001 | 0.014% | 94.617% |
| 1347 | NAVIGANT CONSUL | 0.014% | 94.631% |
| 1348 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.014% | 94.644% |
| 1349 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | 0.014% | 94.658% |
| 1350 | MTS SYSTEMS CORP COMMON STOCK USD.25 | 0.014% | 94.672% |
| 1351 | SYSTEMAX INC COMMON STOCK USD.01 | 0.014% | 94.685% |
| 1352 | OPUS BANK | 0.014% | 94.699% |
| 1353 | DELTIC TIMBER | 0.013% | 94.712% |
| 1354 | QUALITY SYSTEMS INC COMMON STOCK USD.01 | 0.013% | 94.726% |
| 1355 | AMBARELLA INC | 0.013% | 94.739% |
| 1356 | PEGASYSTEMS INC COMMON STOCK USD.01 | 0.013% | 94.752% |
| 1357 | F5 NETWORKS INC COMMON STOCK | 0.013% | 94.766% |
| 1358 | TRISTATE CAPITAL HLDGS INC COMMON STOCK | 0.013% | 94.779% |
| 1359 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | 0.013% | 94.793% |
| 1360 | HAVERTY FURNITURE COMMON STOCK USD1.0 | 0.013% | 94.806% |
| 1361 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | 0.013% | 94.820% |
| 1362 | RENT A CENTER INC COMMON STOCK USD.01 | 0.013% | 94.833% |
| 1363 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.013% | 94.846% |
| 1364 | ELDORADO RESORTS INC COMMON STOCK | 0.013% | 94.859% |
| 1365 | KMG CHEMICALS INC COMMON STOCK USD.01 | 0.013% | 94.873% |
| 1366 | SHIP FINANCE IN | 0.013% | 94.886% |
| 1367 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | 0.013% | 94.899% |
| 1368 | NORDSTROM INC COMMON STOCK | 0.013% | 94.912% |
| 1369 | RETROPHIN INC COMMON STOCK USD.0001 | 0.013% | 94.925% |
| 1370 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.013% | 94.939% |
| 1371 | WABCO HOLDINGS INC COMMON STOCK USD.01 | 0.013% | 94.952% |
| 1372 | WW GRAINGER INC | 0.013% | 94.965% |
| 1373 | INGEVITY CORP COMMON STOCK USD.01 | 0.013% | 94.978% |
| 1374 | MAIDEN HLDGS LT | 0.013% | 94.991% |
| 1375 | MAXIM INTEGRATE | 0.013% | 95.004% |
| 1376 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | 0.013% | 95.017% |
| 1377 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 0.013% | 95.030% |
| 1378 | FIDELITY SOUTHERN CORP COMMON STOCK | 0.013% | 95.043% |
| 1379 | ENNIS INC COMMON STOCK USD2.5 | 0.013% | 95.056% |
| 1380 | VSE CORP COMMON STOCK USD.05 | 0.013% | 95.069% |
| 1381 | WORLD ACCEPTANCE CORP COMMON STOCK | 0.013% | 95.082% |
| 1382 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | 0.013% | 95.095% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1383 | AXCELIS TECHNOL | 0.013% | 95.108% |
| 1384 | DXP ENTERPRISES | 0.013% | 95.121% |
| 1385 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | 0.013% | 95.134% |
| 1386 | BARNES & NOBLE | 0.013% | 95.146% |
| 1387 | PHOTRONICS INC COMMON STOCK USD.01 | 0.013% | 95.159% |
| 1388 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 0.013% | 95.172% |
| 1389 | SPX CORP COMMON STOCK USD.01 | 0.013% | 95.185% |
| 1390 | TIMKENSTEEL CORP COMMON STOCK | 0.013% | 95.197% |
| 1391 | COTIVITI HOLDINGS INC COMMON STOCK USD.001 | 0.013% | 95.210% |
| 1392 | ATWOOD OCEANICS | 0.013% | 95.223% |
| 1393 | AAON INC COMMON STOCK USD.004 | 0.013% | 95.235% |
| 1394 | EMC INS GROUP INC COMMON STOCK USD1.0 | 0.013% | 95.248% |
| 1395 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | 0.012% | 95.260% |
| 1396 | CVR ENERGY INC | 0.012% | 95.273% |
| 1397 | M/I HOMES INC COMMON STOCK USD.01 | 0.012% | 95.285% |
| 1398 | CROCS INC COMMON STOCK USD.001 | 0.012% | 95.298% |
| 1399 | ENERGIZER HOLDINGS INC COMMON STOCK | 0.012% | 95.310% |
| 1400 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | 0.012% | 95.323% |
| 1401 | ZAGG INC COMMON STOCK USD.001 | 0.012% | 95.335% |
| 1402 | ELLIE MAE INC COMMON STOCK USD.0001 | 0.012% | 95.347% |
| 1403 | LIMELIGHT NETW | 0.012% | 95.360% |
| 1404 | TOWER INTL INC | 0.012% | 95.372% |
| 1405 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | 0.012% | 95.384% |
| 1406 | BRINK S CO/THE COMMON STOCK USD1.0 | 0.012% | 95.397% |
| 1407 | PLAYA HOTELS & | 0.012% | 95.409% |
| 1408 | BOINGO WIRELESS INC COMMON STOCK | 0.012% | 95.421% |
| 1409 | PARK STERLING CORP COMMON STOCK USD.01 | 0.012% | 95.433% |
| 1410 | CRYOLIFE INC | 0.012% | 95.446% |
| 1411 | PDL BIOPHARMA INC COMMON STOCK USD.01 | 0.012% | 95.458% |
| 1412 | PEAPACK GLADSTONE FINL CORP COMMON STOCK | 0.012% | 95.470% |
| 1413 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | 0.012% | 95.482% |
| 1414 | AXT INC COMMON STOCK USD.001 | 0.012% | 95.494% |
| 1415 | BBX CAPITAL CORP COMMON STOCK USD.01 | 0.012% | 95.506% |
| 1416 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | 0.012% | 95.518% |
| 1417 | PITNEY BOWES INC COMMON STOCK USD1.0 | 0.012% | 95.530% |
| 1418 | MSCI INC | 0.012% | 95.542% |
| 1419 | ECLIPSE RESOURCES CORP COMMON STOCK USD.01 | 0.012% | 95.554% |
| 1420 | CRA INTERNATIONAL INC COMMON STOCK | 0.012% | 95.566% |
| 1421 | UNDER ARMOUR IN | 0.012% | 95.578% |
| 1422 | LEGGETT + PLATT INC COMMON STOCK USD.01 | 0.012% | 95.590% |
| 1423 | RESMED INC | 0.012% | 95.602% |
| 1424 | SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01 | 0.012% | 95.614% |
| 1425 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | 0.012% | 95.626% |
| 1426 | PIPER JAFFRAY COS COMMON STOCK USD.01 | 0.012% | 95.638% |
| 1427 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5 | 0.012% | 95.650% |
| 1428 | LUMINEX CORP COMMON STOCK USD.001 | 0.012% | 95.662% |
| 1429 | CU BANCORP COMMON STOCK | 0.012% | 95.674% |
| 1430 | MIDDLEBY CORP COMMON STOCK USD.01 | 0.012% | 95.686% |
| 1431 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | 0.012% | 95.697% |
| 1432 | EZCORP INC CL A COMMON STOCK USD.01 | 0.012% | 95.709% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1433 | PEOPLES BANCORP INC COMMON STOCK | 0.012% | 95.721% |
| 1434 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | 0.012% | 95.733% |
| 1435 | DERMIRA INC | 0.012% | 95.744% |
| 1436 | HORIZON BANCORP INDIANA COMMON STOCK | 0.012% | 95.756% |
| 1437 | IXYS CORPORATION COMMON STOCK USD.01 | 0.012% | 95.768% |
| 1438 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0 | 0.012% | 95.780% |
| 1439 | DUCOMMUN INC COMMON STOCK USD.01 | 0.012% | 95.791% |
| 1440 | GLOBAL INDEMNIT | 0.012% | 95.803% |
| 1441 | COMTECH TELE CO | 0.012% | 95.815% |
| 1442 | OVERSTOCK.COM INC COMMON STOCK USD.0001 | 0.012% | 95.826% |
| 1443 | BEAZER HOMES USA INC COMMON STOCK USD.001 | 0.012% | 95.838% |
| 1444 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | 0.012% | 95.849% |
| 1445 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | 0.012% | 95.861% |
| 1446 | AXON ENTERPRISE INC COMMON STOCK USD.00001 | 0.012% | 95.873% |
| 1447 | VARIAN MEDICAL | 0.011% | 95.884% |
| 1448 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | 0.011% | 95.896% |
| 1449 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001 | 0.011% | 95.907% |
| 1450 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0 | 0.011% | 95.918% |
| 1451 | BANCORP INC/THE COMMON STOCK USD1.0 | 0.011% | 95.930% |
| 1452 | ZUMIEZ INC COMMON STOCK | 0.011% | 95.941% |
| 1453 | AMERICAN RAILCA | 0.011% | 95.952% |
| 1454 | CONTROL4 CORP COMMON STOCK USD.0001 | 0.011% | 95.963% |
| 1455 | BLOCK(H&R)INC | 0.011% | 95.975% |
| 1456 | ERIE INDEMNITY COMPANY CL A COMMON STOCK | 0.011% | 95.986% |
| 1457 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | 0.011% | 95.997% |
| 1458 | BRIDGE BANCORP INC COMMON STOCK USD.01 | 0.011% | 96.008% |
| 1459 | MEDIFAST INC COMMON STOCK USD.001 | 0.011% | 96.020% |
| 1460 | ROLLINS INC | 0.011% | 96.031% |
| 1461 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | 0.011% | 96.042% |
| 1462 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | 0.011% | 96.053% |
| 1463 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | 0.011% | 96.064% |
| 1464 | HESKA CORP | 0.011% | 96.075% |
| 1465 | DAKTRONICS INC COMMON STOCK | 0.011% | 96.086% |
| 1466 | FINISH LINE INC | 0.011% | 96.097% |
| 1467 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | 0.011% | 96.108% |
| 1468 | MYERS INDUSTRIES INC COMMON STOCK | 0.011% | 96.119% |
| 1469 | MERCANTILE BANK CORP COMMON STOCK | 0.011% | 96.130% |
| 1470 | HERITAGE COMMERCE CORP COMMON STOCK | 0.011% | 96.141% |
| 1471 | CITI TRENDS INC COMMON STOCK USD.01 | 0.011% | 96.152% |
| 1472 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | 0.011% | 96.163% |
| 1473 | HCI GROUP INC COMMON STOCK | 0.011% | 96.174% |
| 1474 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01 | 0.011% | 96.184% |
| 1475 | POOL CORP COMMON STOCK USD.001 | 0.011% | 96.195% |
| 1476 | DENBURY RESOURC | 0.011% | 96.206% |
| 1477 | SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0 | 0.011% | 96.217% |
| 1478 | ORBCOMM INC COMMON STOCK USD.001 | 0.011% | 96.227% |
| 1479 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | 0.011% | 96.238% |
| 1480 | CHENIERE ENERGY INC COMMON STOCK USD.003 | 0.011% | 96.249% |
| 1481 | REALPAGE INC COMMON STOCK USD.001 | 0.011% | 96.260% |
| 1482 | FAIR ISAAC CORP COMMON STOCK USD.01 | 0.011% | 96.270% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1483 | CH ROBINSON WOR | 0.011% | 96.281% |
| 1484 | ENOVA INTERNATIONAL INC COMMON STOCK USD.0001 | 0.011% | 96.292% |
| 1485 | CENTRAL GARDEN& | 0.011% | 96.302% |
| 1486 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0 | 0.011% | 96.313% |
| 1487 | INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0 | 0.011% | 96.324% |
| 1488 | RING ENERGY INC COMMON STOCK USD.001 | 0.011% | 96.334% |
| 1489 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | 0.011% | 96.345% |
| 1490 | FORESTAR GROUP INC COMMON STOCK USD1.0 | 0.011% | 96.355% |
| 1491 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | 0.011% | 96.366% |
| 1492 | OMEGA PROTEIN CORP COMMON STOCK USD.01 | 0.011% | 96.376% |
| 1493 | TITAN INTERNATIONAL INC COMMON STOCK | 0.011% | 96.387% |
| 1494 | NANOMETRICS | 0.011% | 96.398% |
| 1495 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | 0.011% | 96.408% |
| 1496 | UTD COMMUNITY F | 0.010% | 96.419% |
| 1497 | STOCK YARDS BANCORP INC COMMON STOCK | 0.010% | 96.429% |
| 1498 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | 0.010% | 96.439% |
| 1499 | BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001 | 0.010% | 96.450% |
| 1500 | RH COMMON STOCK USD.0001 | 0.010% | 96.460% |
| 1501 | DEL FRISCOS RES | 0.010% | 96.470% |
| 1502 | FRANKLIN FINANCIAL NETWORK COMMON STOCK | 0.010% | 96.480% |
| 1503 | XCERRA CORP COMMON STOCK USD.05 | 0.010% | 96.491% |
| 1504 | HOOVER FURNITURE CORP COMMON STOCK | 0.010% | 96.501% |
| 1505 | KFORCE INC COMMON STOCK USD.01 | 0.010% | 96.511% |
| 1506 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK | 0.010% | 96.521% |
| 1507 | UTD STATES CELL | 0.010% | 96.531% |
| 1508 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01 | 0.010% | 96.542% |
| 1509 | BANK MUTUAL CORP COMMON STOCK USD.01 | 0.010% | 96.552% |
| 1510 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | 0.010% | 96.562% |
| 1511 | TRIUMPH BANCORP INC COMMON STOCK USD.01 | 0.010% | 96.572% |
| 1512 | ARMSTRONG WORLD | 0.010% | 96.582% |
| 1513 | MIDLAND STATES BANCORP INC COMMON STOCK USD.01 | 0.010% | 96.592% |
| 1514 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 96.602% |
| 1515 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | 0.010% | 96.612% |
| 1516 | FARMER BROS CO COMMON STOCK USD1.0 | 0.010% | 96.622% |
| 1517 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1 | 0.010% | 96.632% |
| 1518 | SMART + FINAL STORES INC COMMON STOCK USD.001 | 0.010% | 96.642% |
| 1519 | QCR HOLDINGS INC COMMON STOCK USD1.0 | 0.010% | 96.652% |
| 1520 | TEXTAINER GROUP | 0.010% | 96.662% |
| 1521 | SUN BANCORP INC NJ COMMON STOCK USD5.0 | 0.010% | 96.672% |
| 1522 | EXACTECH INC COMMON STOCK USD.01 | 0.010% | 96.682% |
| 1523 | NEWSTAR FINANCIAL INC COMMON STOCK USD.01 | 0.010% | 96.692% |
| 1524 | BOJANGLES INC COMMON STOCK USD.01 | 0.010% | 96.702% |
| 1525 | AV HOMES INC COMMON STOCK USD1.0 | 0.010% | 96.712% |
| 1526 | HURCO COMPANIES INC COMMON STOCK | 0.010% | 96.722% |
| 1527 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | 0.010% | 96.732% |
| 1528 | SYNTEL INC COMMON STOCK | 0.010% | 96.742% |
| 1529 | COSTAR GROUP INC COMMON STOCK USD.01 | 0.010% | 96.751% |
| 1530 | NATIONAL COMMERCE CORP COMMON STOCK | 0.010% | 96.761% |
| 1531 | GENESCO INC COMMON STOCK USD1.0 | 0.010% | 96.771% |
| 1532 | CLIFTON BANCORP INC COMMON STOCK USD.01 | 0.010% | 96.781% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1533 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | 0.010% | 96.790% |
| 1534 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | 0.010% | 96.800% |
| 1535 | VECTREN CORP COMMON STOCK | 0.010% | 96.810% |
| 1536 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | 0.010% | 96.819% |
| 1537 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | 0.010% | 96.829% |
| 1538 | GP STRATEGIES C | 0.010% | 96.839% |
| 1539 | CIMPRESS NV | 0.010% | 96.848% |
| 1540 | BLUE HILLS BANCORP INC COMMON STOCK USD.01 | 0.010% | 96.858% |
| 1541 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | 0.010% | 96.867% |
| 1542 | INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001 | 0.010% | 96.877% |
| 1543 | ALLEGION PLC | 0.009% | 96.886% |
| 1544 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | 0.009% | 96.896% |
| 1545 | COSTAMARE INC | 0.009% | 96.905% |
| 1546 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01 | 0.009% | 96.915% |
| 1547 | OFG BANCORP COMMON STOCK USD1.0 | 0.009% | 96.924% |
| 1548 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | 0.009% | 96.933% |
| 1549 | TORO CO | 0.009% | 96.943% |
| 1550 | TRAVELPORT WORL | 0.009% | 96.952% |
| 1551 | INNERWORKINGS INC COMMON STOCK USD.0001 | 0.009% | 96.961% |
| 1552 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | 0.009% | 96.971% |
| 1553 | AK STEEL HOLDIN | 0.009% | 96.980% |
| 1554 | COVENANT TRANSP | 0.009% | 96.989% |
| 1555 | US CONCRETE INC COMMON STOCK USD.001 | 0.009% | 96.999% |
| 1556 | TOOTSIE ROLL IN | 0.009% | 97.008% |
| 1557 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | 0.009% | 97.017% |
| 1558 | MGP INGREDIENTS INC COMMON STOCK | 0.009% | 97.026% |
| 1559 | HEALTHSTREAM INC COMMON STOCK | 0.009% | 97.035% |
| 1560 | NUTRISYSTEM INC COMMON STOCK USD.001 | 0.009% | 97.045% |
| 1561 | NAVISTAR INTL C | 0.009% | 97.054% |
| 1562 | PICO HOLDINGS INC COMMON STOCK USD.001 | 0.009% | 97.063% |
| 1563 | INTERNATIONAL S | 0.009% | 97.072% |
| 1564 | INNOVIVA INC COMMON STOCK | 0.009% | 97.081% |
| 1565 | HAWAIIAN ELECTRIC INDS COMMON STOCK | 0.009% | 97.090% |
| 1566 | CONN S INC COMMON STOCK USD.01 | 0.009% | 97.099% |
| 1567 | INSTEEL INDUSTRIES INC COMMON STOCK | 0.009% | 97.108% |
| 1568 | LANDEC CORP | 0.009% | 97.117% |
| 1569 | HOMETRUST BANCSHARES INC COMMON STOCK | 0.009% | 97.126% |
| 1570 | ADVANCED MICRO | 0.009% | 97.135% |
| 1571 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01 | 0.009% | 97.144% |
| 1572 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | 0.009% | 97.153% |
| 1573 | STERLING CONSTRUCTION CO COMMON STOCK USD.01 | 0.009% | 97.161% |
| 1574 | ATRION CORPORATION COMMON STOCK USD.1 | 0.009% | 97.170% |
| 1575 | GASLOG LTD | 0.009% | 97.179% |
| 1576 | MANHATTAN ASSOC | 0.009% | 97.188% |
| 1577 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.009% | 97.197% |
| 1578 | MARINEMAX INC COMMON STOCK USD.001 | 0.009% | 97.205% |
| 1579 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | 0.009% | 97.214% |
| 1580 | FTD COS INC COMMON STOCK USD.0001 | 0.009% | 97.223% |
| 1581 | BURLINGTON STORES INC COMMON STOCK USD.0001 | 0.009% | 97.232% |
| 1582 | ESSENDANT INC COMMON STOCK USD.1 | 0.009% | 97.240% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1583 | MAXLINEAR INC COMMON STOCK | 0.009% | 97.249% |
| 1584 | MISTRAS GROUP INC COMMON STOCK USD.01 | 0.009% | 97.258% |
| 1585 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1 | 0.009% | 97.266% |
| 1586 | SHOE CARNIVAL INC COMMON STOCK USD.01 | 0.009% | 97.275% |
| 1587 | PEOPLE S UTAH BANCORP COMMON STOCK USD.01 | 0.009% | 97.283% |
| 1588 | ACCESS NATIONAL CORP COMMON STOCK USD.835 | 0.009% | 97.292% |
| 1589 | NEWMARKET CORP COMMON STOCK | 0.009% | 97.301% |
| 1590 | BARRACUDA NETWORKS INC COMMON STOCK USD.001 | 0.009% | 97.309% |
| 1591 | MATRIX SERVICE CO COMMON STOCK USD.01 | 0.009% | 97.318% |
| 1592 | AVISTA CORP | 0.009% | 97.326% |
| 1593 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.008% | 97.335% |
| 1594 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | 0.008% | 97.343% |
| 1595 | ALLETE INC | 0.008% | 97.352% |
| 1596 | SEAGATE TECHNOL | 0.008% | 97.360% |
| 1597 | VF CORP | 0.008% | 97.369% |
| 1598 | CORE LABORATORI | 0.008% | 97.377% |
| 1599 | SIERRA BANCORP COMMON STOCK | 0.008% | 97.385% |
| 1600 | SCIENTIFIC GAME | 0.008% | 97.394% |
| 1601 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | 0.008% | 97.402% |
| 1602 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | 0.008% | 97.411% |
| 1603 | FIRST FOUNDATION INC COMMON STOCK USD.001 | 0.008% | 97.419% |
| 1604 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | 0.008% | 97.427% |
| 1605 | NISOURCE INC | 0.008% | 97.436% |
| 1606 | ARROW FINANCIAL CORP COMMON STOCK USD1.0 | 0.008% | 97.444% |
| 1607 | INTREPID POTASH INC COMMON STOCK USD.001 | 0.008% | 97.452% |
| 1608 | HAYNES INTL INC | 0.008% | 97.461% |
| 1609 | RMR GROUP INC/THE A COMMON STOCK | 0.008% | 97.469% |
| 1610 | HARBORONE BANCORP INC COMMON STOCK | 0.008% | 97.477% |
| 1611 | ECHO GLOBAL LOG | 0.008% | 97.486% |
| 1612 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | 0.008% | 97.494% |
| 1613 | TREDEGAR CORP COMMON STOCK | 0.008% | 97.502% |
| 1614 | HERBALIFE LTD COMMON STOCK USD.002 | 0.008% | 97.510% |
| 1615 | TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001 | 0.008% | 97.519% |
| 1616 | NV5 GLOBAL INC COMMON STOCK USD.01 | 0.008% | 97.527% |
| 1617 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | 0.008% | 97.535% |
| 1618 | MOVADO GROUP INC COMMON STOCK USD.01 | 0.008% | 97.543% |
| 1619 | SPIRE INC COMMON STOCK USD1.0 | 0.008% | 97.551% |
| 1620 | NAUTILUS GROUP | 0.008% | 97.559% |
| 1621 | BIOTELEMETRY INC COMMON STOCK USD.001 | 0.008% | 97.568% |
| 1622 | EXPRESS INC COMMON STOCK | 0.008% | 97.576% |
| 1623 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | 0.008% | 97.584% |
| 1624 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | 0.008% | 97.592% |
| 1625 | CALIFORNIA AMPL | 0.008% | 97.600% |
| 1626 | CSW INDUSTRIALS INC COMMON STOCK USD.01 | 0.008% | 97.608% |
| 1627 | IES HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 97.616% |
| 1628 | FLEXSTEEL INDS COMMON STOCK USD1.0 | 0.008% | 97.624% |
| 1629 | MGE ENERGY INC COMMON STOCK USD1.0 | 0.008% | 97.632% |
| 1630 | CHIPOTLE MEXICA | 0.008% | 97.640% |
| 1631 | LANDAUER INC COMMON STOCK USD.1 | 0.008% | 97.648% |
| 1632 | ENERGEN CORP COMMON STOCK USD.01 | 0.008% | 97.656% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1633 | PACIFIC CONTINENTAL CORP COMMON STOCK | 0.008% | 97.664% |
| 1634 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01 | 0.008% | 97.672% |
| 1635 | SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.008% | 97.680% |
| 1636 | AXALTA COATING | 0.008% | 97.688% |
| 1637 | WD 40 CO COMMON STOCK USD.001 | 0.008% | 97.696% |
| 1638 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1 | 0.008% | 97.704% |
| 1639 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | 0.008% | 97.712% |
| 1640 | CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001 | 0.008% | 97.720% |
| 1641 | BIOVERATIV INC COMMON STOCK USD.001 | 0.008% | 97.728% |
| 1642 | SPARTAN MOTORS INC COMMON STOCK USD.01 | 0.008% | 97.735% |
| 1643 | WGL HOLDINGS INC COMMON STOCK | 0.008% | 97.743% |
| 1644 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 0.008% | 97.751% |
| 1645 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | 0.008% | 97.759% |
| 1646 | MSG NETWORKS INC A COMMON STOCK USD.01 | 0.008% | 97.766% |
| 1647 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK | 0.008% | 97.774% |
| 1648 | LIFETIME BRANDS INC COMMON STOCK USD.01 | 0.008% | 97.782% |
| 1649 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | 0.008% | 97.790% |
| 1650 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | 0.008% | 97.797% |
| 1651 | MESA LABORATORIES INC COMMON STOCK | 0.008% | 97.805% |
| 1652 | AMERICA S CAR MART INC COMMON STOCK USD.01 | 0.008% | 97.813% |
| 1653 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | 0.008% | 97.820% |
| 1654 | ATMOS ENERGY CO | 0.008% | 97.828% |
| 1655 | TERRITORIAL BANCORP INC COMMON STOCK USD.01 | 0.008% | 97.836% |
| 1656 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.008% | 97.843% |
| 1657 | CLEVELAND CLIFFS INC COMMON STOCK USD.125 | 0.008% | 97.851% |
| 1658 | BLACK HILLS CORP COMMON STOCK USD1.0 | 0.008% | 97.858% |
| 1659 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 97.866% |
| 1660 | MACATAWA BANK CORP COMMON STOCK | 0.008% | 97.873% |
| 1661 | CNB FINANCIAL CORP/PA COMMON STOCK | 0.007% | 97.881% |
| 1662 | TEJON RANCH CO | 0.007% | 97.888% |
| 1663 | CORVEL CORP COMMON STOCK USD.0001 | 0.007% | 97.896% |
| 1664 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | 0.007% | 97.903% |
| 1665 | HACKETT GROUP INC/THE COMMON STOCK USD.001 | 0.007% | 97.911% |
| 1666 | BLACKBAUD INC | 0.007% | 97.918% |
| 1667 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 97.926% |
| 1668 | ONE GAS INC COMMON STOCK | 0.007% | 97.933% |
| 1669 | LUXOFT HOLDING | 0.007% | 97.940% |
| 1670 | GLOBANT SA | 0.007% | 97.948% |
| 1671 | BANK OF MARIN BANCORP/CA COMMON STOCK | 0.007% | 97.955% |
| 1672 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | 0.007% | 97.962% |
| 1673 | CHEMOURS CO/THE COMMON STOCK | 0.007% | 97.969% |
| 1674 | CITIZENS INC COMMON STOCK | 0.007% | 97.977% |
| 1675 | RUTH'S HOSPITAL | 0.007% | 97.984% |
| 1676 | QUINSTREET INC COMMON STOCK USD.001 | 0.007% | 97.991% |
| 1677 | EVERI HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 97.999% |
| 1678 | WEST BANCORPORATION COMMON STOCK | 0.007% | 98.006% |
| 1679 | SJW GROUP COMMON STOCK USD.001 | 0.007% | 98.013% |
| 1680 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | 0.007% | 98.020% |
| 1681 | AMERICAN STATES WATER CO COMMON STOCK | 0.007% | 98.027% |
| 1682 | CULP INC COMMON STOCK USD.05 | 0.007% | 98.035% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1683 | VERITIV CORP COMMON STOCK USD.01 | 0.007% | 98.042% |
| 1684 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | 0.007% | 98.049% |
| 1685 | TREX COMPANY INC COMMON STOCK USD.01 | 0.007% | 98.056% |
| 1686 | VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001 | 0.007% | 98.063% |
| 1687 | EXELIXIS INC | 0.007% | 98.070% |
| 1688 | XENCOR INC COMMON STOCK USD.01 | 0.007% | 98.077% |
| 1689 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | 0.007% | 98.084% |
| 1690 | ALPHA & OMEGA S | 0.007% | 98.091% |
| 1691 | ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0 | 0.007% | 98.098% |
| 1692 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | 0.007% | 98.105% |
| 1693 | ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001 | 0.007% | 98.112% |
| 1694 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | 0.007% | 98.119% |
| 1695 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | 0.007% | 98.126% |
| 1696 | ENTERCOM COMMUN | 0.007% | 98.133% |
| 1697 | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | 0.007% | 98.140% |
| 1698 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.007% | 98.147% |
| 1699 | BALDWIN + LYONS INC CL B COMMON STOCK | 0.007% | 98.154% |
| 1700 | ULTIMATE | 0.007% | 98.161% |
| 1701 | TESLA INC COMMON STOCK USD.001 | 0.007% | 98.168% |
| 1702 | VECTRUS INC COMMON STOCK USD.01 | 0.007% | 98.175% |
| 1703 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | 0.007% | 98.182% |
| 1704 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | 0.007% | 98.189% |
| 1705 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | 0.007% | 98.196% |
| 1706 | NL INDUSTRIES | 0.007% | 98.202% |
| 1707 | LENDINGTREE INC COMMON STOCK USD.01 | 0.007% | 98.209% |
| 1708 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | 0.007% | 98.216% |
| 1709 | STURM RUGER + CO INC COMMON STOCK USD1.0 | 0.007% | 98.223% |
| 1710 | GARTNER GROUP I | 0.007% | 98.230% |
| 1711 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.007% | 98.236% |
| 1712 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | 0.007% | 98.243% |
| 1713 | FOSTER (LB) CO A COMMON STOCK USD.01 | 0.007% | 98.250% |
| 1714 | EQUITY BANCSHARES INC CL A COMMON STOCK USD.01 | 0.007% | 98.257% |
| 1715 | AQUA AMERICA INC COMMON STOCK USD.5 | 0.007% | 98.263% |
| 1716 | GREAT LAKES DRE | 0.007% | 98.270% |
| 1717 | LINDSAY CORP COMMON STOCK USD1.0 | 0.007% | 98.277% |
| 1718 | RESOLUTE FOREST | 0.007% | 98.284% |
| 1719 | LUMOS NETWORKS CORP COMMON STOCK USD.01 | 0.007% | 98.290% |
| 1720 | BRISTOW GROUP INC COMMON STOCK USD.01 | 0.007% | 98.297% |
| 1721 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | 0.007% | 98.304% |
| 1722 | CARBONITE INC COMMON STOCK USD.01 | 0.007% | 98.310% |
| 1723 | PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001 | 0.007% | 98.317% |
| 1724 | TELENAV INC COMMON STOCK USD.001 | 0.007% | 98.324% |
| 1725 | MARSH & MCLENNA | 0.007% | 98.330% |
| 1726 | PAPA JOHN'S INT | 0.007% | 98.337% |
| 1727 | DIGI INTL INC | 0.007% | 98.344% |
| 1728 | MERITOR INC COMMON STOCK USD1.0 | 0.007% | 98.350% |
| 1729 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | 0.007% | 98.357% |
| 1730 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 98.364% |
| 1731 | CATO CORP CLASS A COMMON STOCK USD.033 | 0.007% | 98.370% |
| 1732 | JACK IN THE BOX INC COMMON STOCK USD.01 | 0.007% | 98.377% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1733 | TRANSUNION COMMON STOCK USD.01 | 0.007% | 98.384% |
| 1734 | FACTSET RESEARC | 0.007% | 98.390% |
| 1735 | VIACOM INC CLASS A COMMON STOCK USD.001 | 0.007% | 98.397% |
| 1736 | GREENHILL + CO INC COMMON STOCK USD.01 | 0.007% | 98.403% |
| 1737 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.007% | 98.410% |
| 1738 | LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001 | 0.007% | 98.416% |
| 1739 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | 0.006% | 98.423% |
| 1740 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | 0.006% | 98.429% |
| 1741 | CUTERA INC COMMON STOCK USD.001 | 0.006% | 98.436% |
| 1742 | TITAN MACHINERY INC COMMON STOCK USD.00001 | 0.006% | 98.442% |
| 1743 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | 0.006% | 98.449% |
| 1744 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | 0.006% | 98.455% |
| 1745 | PARK ELECTROCHE | 0.006% | 98.461% |
| 1746 | HAWKINS INC COMMON STOCK USD.05 | 0.006% | 98.468% |
| 1747 | BANKFINANCIAL CORP COMMON STOCK USD.01 | 0.006% | 98.474% |
| 1748 | CRAWFORD & CO | 0.006% | 98.481% |
| 1749 | NORTHEAST BANCORP COMMON STOCK USD1.0 | 0.006% | 98.487% |
| 1750 | VASCO DATA SECURITY INTL COMMON STOCK USD.001 | 0.006% | 98.493% |
| 1751 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.006% | 98.500% |
| 1752 | ACETO CORP COMMON STOCK USD.01 | 0.006% | 98.506% |
| 1753 | XO GROUP INC COMMON STOCK USD.01 | 0.006% | 98.512% |
| 1754 | BAZAARVOICE INC COMMON STOCK USD.0001 | 0.006% | 98.519% |
| 1755 | WESTAR ENERGY I | 0.006% | 98.525% |
| 1756 | AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001 | 0.006% | 98.532% |
| 1757 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1 | 0.006% | 98.538% |
| 1758 | PTC INC COMMON STOCK USD.01 | 0.006% | 98.544% |
| 1759 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01 | 0.006% | 98.551% |
| 1760 | AMERICAN PUBLIC | 0.006% | 98.557% |
| 1761 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01 | 0.006% | 98.563% |
| 1762 | SONIC CORP | 0.006% | 98.569% |
| 1763 | CAROLINA FINANCIAL CORP COMMON STOCK | 0.006% | 98.576% |
| 1764 | MIRATI THERAPEU | 0.006% | 98.582% |
| 1765 | NORTHWESTERN CORP COMMON STOCK USD.01 | 0.006% | 98.588% |
| 1766 | LGI HOMES INC COMMON STOCK USD.01 | 0.006% | 98.595% |
| 1767 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | 0.006% | 98.601% |
| 1768 | TEEKAY CORP COMMON STOCK USD.001 | 0.006% | 98.607% |
| 1769 | ATLANTIC CAPITAL BANCSHARES COMMON STOCK | 0.006% | 98.613% |
| 1770 | ABIOMED INC COMMON STOCK USD.01 | 0.006% | 98.619% |
| 1771 | WEYCO GROUP INC | 0.006% | 98.625% |
| 1772 | AUTODESK INC | 0.006% | 98.632% |
| 1773 | SHUTTERSTOCK INC COMMON STOCK USD.01 | 0.006% | 98.638% |
| 1774 | TECHTARGET COMMON STOCK USD.001 | 0.006% | 98.644% |
| 1775 | SUPERIOR INDUSTRIES INTL COMMON STOCK | 0.006% | 98.650% |
| 1776 | ERA GROUP INC COMMON STOCK USD.01 | 0.006% | 98.656% |
| 1777 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | 0.006% | 98.662% |
| 1778 | SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 98.668% |
| 1779 | ALLIED MOTION TECHNOLOGIES COMMON STOCK | 0.006% | 98.674% |
| 1780 | SURMODICS INC COMMON STOCK USD.05 | 0.006% | 98.680% |
| 1781 | VMWARE INC CLASS A COMMON STOCK USD.01 | 0.006% | 98.686% |
| 1782 | PIER 1 IMPORTS INC COMMON STOCK USD.001 | 0.006% | 98.692% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1783 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | 0.006% | 98.698% |
| 1784 | SUPERIOR UNIFORM GROUP INC COMMON STOCK | 0.006% | 98.704% |
| 1785 | PETMED EXPRESS INC COMMON STOCK USD.001 | 0.006% | 98.710% |
| 1786 | DSP GROUP INC | 0.006% | 98.716% |
| 1787 | CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01 | 0.006% | 98.722% |
| 1788 | HARMONIC INC | 0.006% | 98.728% |
| 1789 | CELLEX THERAPEUTICS INC COMMON STOCK USD.001 | 0.006% | 98.734% |
| 1790 | CELADON GROUP INC COMMON STOCK USD.033 | 0.006% | 98.739% |
| 1791 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | 0.006% | 98.745% |
| 1792 | ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.006% | 98.751% |
| 1793 | COWEN INC COMMON STOCK USD.01 | 0.006% | 98.757% |
| 1794 | HORIZON GLOBAL CORP COMMON STOCK USD.01 | 0.006% | 98.763% |
| 1795 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | 0.006% | 98.769% |
| 1796 | TRINET GROUP INC COMMON STOCK USD.000025 | 0.006% | 98.775% |
| 1797 | TEAM INC | 0.006% | 98.780% |
| 1798 | TESCO CORP | 0.006% | 98.786% |
| 1799 | CRAFT BREWERS A | 0.006% | 98.792% |
| 1800 | CHIMERIX INC COMMON STOCK USD.001 | 0.006% | 98.798% |
| 1801 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | 0.006% | 98.803% |
| 1802 | ACHILLION PHARMACEUTICALS COMMON STOCK USD.001 | 0.006% | 98.809% |
| 1803 | TILE SHOP HLDGS INC COMMON STOCK USD.0001 | 0.006% | 98.815% |
| 1804 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 98.821% |
| 1805 | DHT HOLDINGS IN | 0.006% | 98.826% |
| 1806 | CALIX INC COMMON STOCK | 0.006% | 98.832% |
| 1807 | NORTHWEST PIPE | 0.006% | 98.838% |
| 1808 | CALIFORNIA WATE | 0.006% | 98.843% |
| 1809 | BEL FUSE INC CL B COMMON STOCK USD.1 | 0.006% | 98.849% |
| 1810 | UNITIL CORP COMMON STOCK | 0.006% | 98.855% |
| 1811 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | 0.006% | 98.860% |
| 1812 | FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0 | 0.006% | 98.866% |
| 1813 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | 0.006% | 98.871% |
| 1814 | FRED'S INC | 0.006% | 98.877% |
| 1815 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01 | 0.006% | 98.883% |
| 1816 | SONUS NETWORKS INC COMMON STOCK USD.001 | 0.006% | 98.888% |
| 1817 | HILL INTERNATIONAL INC COMMON STOCK USD.0001 | 0.005% | 98.894% |
| 1818 | US Wire Order | 0.005% | 98.899% |
| 1819 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | 0.005% | 98.905% |
| 1820 | WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0 | 0.005% | 98.910% |
| 1821 | IDT CORP CLASS B COMMON STOCK USD.01 | 0.005% | 98.916% |
| 1822 | ATLANTICA YIELD | 0.005% | 98.921% |
| 1823 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 98.926% |
| 1824 | CITIZENS + NORTHERN CORP COMMON STOCK USD1.0 | 0.005% | 98.932% |
| 1825 | DORIAN LPG LTD | 0.005% | 98.937% |
| 1826 | FRP HOLDINGS INC COMMON STOCK USD.1 | 0.005% | 98.943% |
| 1827 | NEOGENOMICS INC COMMON STOCK USD.001 | 0.005% | 98.948% |
| 1828 | DENNY S CORP COMMON STOCK USD.01 | 0.005% | 98.953% |
| 1829 | WELBILT INC COMMON STOCK USD.01 | 0.005% | 98.959% |
| 1830 | PNM RESOURCES I | 0.005% | 98.964% |
| 1831 | WILLDAN GROUP I | 0.005% | 98.969% |
| 1832 | AES CORP COMMON STOCK USD.01 | 0.005% | 98.975% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1833 | TRONC INC COMMON STOCK USD.01 | 0.005% | 98.980% |
| 1834 | SHORE BANCSHARES INC COMMON STOCK USD.01 | 0.005% | 98.985% |
| 1835 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33 | 0.005% | 98.990% |
| 1836 | LAYNE CHRISTENS | 0.005% | 98.996% |
| 1837 | WEST CORP COMMON STOCK USD.001 | 0.005% | 99.001% |
| 1838 | CHARTER FINANCIAL CORP COMMON STOCK USD.01 | 0.005% | 99.006% |
| 1839 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001 | 0.005% | 99.011% |
| 1840 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | 0.005% | 99.016% |
| 1841 | ARDMORE SHIPPIN | 0.005% | 99.021% |
| 1842 | NEXEO SOLUTIONS INC COMMON STOCK | 0.005% | 99.027% |
| 1843 | KOPIN CORP COMMON STOCK USD.01 | 0.005% | 99.032% |
| 1844 | RTI SURGICAL INC COMMON STOCK USD.001 | 0.005% | 99.037% |
| 1845 | SOUTHERN COPPER CORP COMMON STOCK USD.01 | 0.005% | 99.042% |
| 1846 | VECTOR GROUP LTD COMMON STOCK USD.1 | 0.005% | 99.047% |
| 1847 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | 0.005% | 99.052% |
| 1848 | SUNPOWER CORP COMMON STOCK USD.001 | 0.005% | 99.057% |
| 1849 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | 0.005% | 99.062% |
| 1850 | MICHAELS COS INC/THE COMMON STOCK USD.06775 | 0.005% | 99.067% |
| 1851 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | 0.005% | 99.072% |
| 1852 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | 0.005% | 99.077% |
| 1853 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | 0.005% | 99.082% |
| 1854 | CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.005% | 99.087% |
| 1855 | FIRST BANCORP INC/ME COMMON STOCK USD.01 | 0.005% | 99.092% |
| 1856 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | 0.005% | 99.097% |
| 1857 | MACROGENICS INC COMMON STOCK USD.01 | 0.005% | 99.102% |
| 1858 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01 | 0.005% | 99.107% |
| 1859 | RED LION HOTELS CORP COMMON STOCK USD.01 | 0.005% | 99.112% |
| 1860 | HEALTHCARE SERV | 0.005% | 99.117% |
| 1861 | FREIGHTCAR AMER | 0.005% | 99.122% |
| 1862 | PARTY CITY HOLDCO INC COMMON STOCK USD.01 | 0.005% | 99.127% |
| 1863 | BILL BARRETT CORP COMMON STOCK USD.001 | 0.005% | 99.131% |
| 1864 | GROUPON INC COMMON STOCK USD.0001 | 0.005% | 99.136% |
| 1865 | IDACORP INC COMMON STOCK | 0.005% | 99.141% |
| 1866 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | 0.005% | 99.146% |
| 1867 | LATTICE SEMICON | 0.005% | 99.151% |
| 1868 | OMEGA FLEX INC COMMON STOCK USD.01 | 0.005% | 99.155% |
| 1869 | MOELIS + CO CLASS A COMMON STOCK USD.01 | 0.005% | 99.160% |
| 1870 | NVE CORP | 0.005% | 99.165% |
| 1871 | TESARO INC | 0.005% | 99.170% |
| 1872 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | 0.005% | 99.174% |
| 1873 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | 0.005% | 99.179% |
| 1874 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | 0.005% | 99.184% |
| 1875 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | 0.005% | 99.188% |
| 1876 | OLYMPIC STEEL I | 0.005% | 99.193% |
| 1877 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | 0.005% | 99.197% |
| 1878 | LENNAR CORP B SHS COMMON STOCK USD.1 | 0.005% | 99.202% |
| 1879 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.005% | 99.206% |
| 1880 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | 0.005% | 99.211% |
| 1881 | OTTER TAIL CORP COMMON STOCK USD5.0 | 0.004% | 99.215% |
| 1882 | CENTRAL VALLEY COMM BANCORP COMMON STOCK | 0.004% | 99.220% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1883 | WESTERN UNION CO COMMON STOCK USD.01 | 0.004% | 99.224% |
| 1884 | MALIBU BOATS INC A COMMON STOCK USD.01 | 0.004% | 99.229% |
| 1885 | OLD SECOND BANCORP INC COMMON STOCK USD1.0 | 0.004% | 99.233% |
| 1886 | VOYAGER THERAPEUTICS INC COMMON STOCK USD.001 | 0.004% | 99.238% |
| 1887 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01 | 0.004% | 99.242% |
| 1888 | NICOLET BANKSHARES INC COMMON STOCK | 0.004% | 99.246% |
| 1889 | PLY GEM HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 99.251% |
| 1890 | AGILYSYS INC COMMON STOCK USD.3 | 0.004% | 99.255% |
| 1891 | VERA BRADLEY INC COMMON STOCK | 0.004% | 99.259% |
| 1892 | UNITED SECURITY BANCSHARE/CA COMMON STOCK | 0.004% | 99.264% |
| 1893 | AVANGRID INC COMMON STOCK USD.01 | 0.004% | 99.268% |
| 1894 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | 0.004% | 99.272% |
| 1895 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | 0.004% | 99.277% |
| 1896 | INOGEN INC COMMON STOCK USD.001 | 0.004% | 99.281% |
| 1897 | AVON PRODUCTS I | 0.004% | 99.285% |
| 1898 | STARTEK INC | 0.004% | 99.290% |
| 1899 | FIREEYE INC COMMON STOCK USD.0001 | 0.004% | 99.294% |
| 1900 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01 | 0.004% | 99.298% |
| 1901 | DRIVE SHACK INC COMMON STOCK USD.01 | 0.004% | 99.302% |
| 1902 | DMC GLOBAL INC COMMON STOCK USD.05 | 0.004% | 99.307% |
| 1903 | KVH INDUSTRIES INC COMMON STOCK USD.01 | 0.004% | 99.311% |
| 1904 | VISHAY PRECISION GROUP COMMON STOCK | 0.004% | 99.315% |
| 1905 | PHI INC NON VOTING COMMON STOCK USD.1 | 0.004% | 99.319% |
| 1906 | RADNET INC COMMON STOCK USD.0001 | 0.004% | 99.324% |
| 1907 | LSB INDUSTRIES INC COMMON STOCK USD.1 | 0.004% | 99.328% |
| 1908 | SEATTLE GENETICS INC COMMON STOCK USD.001 | 0.004% | 99.332% |
| 1909 | STRYKER CORP | 0.004% | 99.336% |
| 1910 | STONE ENERGY CORP COMMON STOCK USD.01 | 0.004% | 99.340% |
| 1911 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | 0.004% | 99.345% |
| 1912 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01 | 0.004% | 99.349% |
| 1913 | GREAT PLAINS ENERGY INC COMMON STOCK | 0.004% | 99.353% |
| 1914 | QAD INC A COMMON STOCK | 0.004% | 99.357% |
| 1915 | LEAF GROUP LTD COMMON STOCK USD.0001 | 0.004% | 99.361% |
| 1916 | RADIANT LOGISTICS INC COMMON STOCK USD.001 | 0.004% | 99.365% |
| 1917 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | 0.004% | 99.369% |
| 1918 | FRANKLIN COVEY CO COMMON STOCK USD.05 | 0.004% | 99.374% |
| 1919 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | 0.004% | 99.378% |
| 1920 | CLOUD PEAK ENERGY INC COMMON STOCK USD.01 | 0.004% | 99.382% |
| 1921 | ZIX CORP COMMON STOCK USD.01 | 0.004% | 99.386% |
| 1922 | EP ENERGY CORP CL A COMMON STOCK USD.01 | 0.004% | 99.390% |
| 1923 | POTBELLY CORP COMMON STOCK USD.01 | 0.004% | 99.394% |
| 1924 | BRINKER INTL IN | 0.004% | 99.398% |
| 1925 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | 0.004% | 99.402% |
| 1926 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | 0.004% | 99.406% |
| 1927 | LIBBEY INC COMMON STOCK USD.01 | 0.004% | 99.410% |
| 1928 | GREIF INC CL B COMMON STOCK | 0.004% | 99.414% |
| 1929 | WR GRACE + CO COMMON STOCK USD.01 | 0.004% | 99.418% |
| 1930 | PATTERN ENERGY GROUP INC COMMON STOCK USD.01 | 0.004% | 99.422% |
| 1931 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.004% | 99.426% |
| 1932 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 99.429% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1933 | CONNECTICUT WATER SVC INC COMMON STOCK | 0.004% | 99.433% |
| 1934 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | 0.004% | 99.437% |
| 1935 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01 | 0.004% | 99.441% |
| 1936 | VERSUM MATERIALS INC COMMON STOCK USD1.0 | 0.004% | 99.445% |
| 1937 | GULF ISLAND FABRICATION INC COMMON STOCK | 0.004% | 99.449% |
| 1938 | SIGMA DESIGNS INC COMMON STOCK | 0.004% | 99.453% |
| 1939 | HSN INC COMMON STOCK USD.01 | 0.004% | 99.457% |
| 1940 | SILVER SPRING NETWORKS INC COMMON STOCK USD.001 | 0.004% | 99.461% |
| 1941 | HEICO CORP | 0.004% | 99.464% |
| 1942 | HIBBETT SPORTS INC COMMON STOCK USD.01 | 0.004% | 99.468% |
| 1943 | PENN VIRGINIA CORP COMMON STOCK | 0.004% | 99.472% |
| 1944 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.004% | 99.476% |
| 1945 | RIGNET INC COMMON STOCK USD.001 | 0.004% | 99.480% |
| 1946 | ANGIE S LIST INC COMMON STOCK USD.001 | 0.004% | 99.483% |
| 1947 | WINMARK CORP COMMON STOCK | 0.004% | 99.487% |
| 1948 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | 0.004% | 99.491% |
| 1949 | NEOPHOTONICS CORP COMMON STOCK USD.0025 | 0.004% | 99.495% |
| 1950 | FONAR CORP COMMON STOCK USD.0001 | 0.004% | 99.498% |
| 1951 | ALICO INC COMMON STOCK USD1.0 | 0.004% | 99.502% |
| 1952 | SURGERY PARTNERS INC COMMON STOCK USD.01 | 0.004% | 99.506% |
| 1953 | ON DECK CAPITAL INC COMMON STOCK USD.005 | 0.004% | 99.510% |
| 1954 | ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001 | 0.004% | 99.513% |
| 1955 | STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001 | 0.004% | 99.517% |
| 1956 | CINCINNATI BELL INC COMMON STOCK USD.01 | 0.004% | 99.520% |
| 1957 | USA TRUCK INC COMMON STOCK USD.01 | 0.004% | 99.524% |
| 1958 | AGROFRESH SOLUTIONS INC COMMON STOCK | 0.004% | 99.528% |
| 1959 | AMC NETWORKS INC A COMMON STOCK | 0.004% | 99.531% |
| 1960 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.004% | 99.535% |
| 1961 | FOSSIL GROUP INC COMMON STOCK USD.01 | 0.004% | 99.538% |
| 1962 | ACACIA RESEARCH CORP COMMON STOCK USD.001 | 0.004% | 99.542% |
| 1963 | RUBY TUESDAY INC COMMON STOCK USD.01 | 0.004% | 99.546% |
| 1964 | MIDDLESEX WATER CO COMMON STOCK | 0.004% | 99.549% |
| 1965 | FRANK'S INTERNA | 0.004% | 99.553% |
| 1966 | VILLAGE SUPERMA | 0.004% | 99.556% |
| 1967 | GRAHAM CORP COMMON STOCK USD.1 | 0.003% | 99.560% |
| 1968 | CONTANGO OIL + GAS COMMON STOCK USD.04 | 0.003% | 99.563% |
| 1969 | TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001 | 0.003% | 99.567% |
| 1970 | MARINE PRODUCTS CORP COMMON STOCK USD.1 | 0.003% | 99.570% |
| 1971 | ESSA BANCORP INC COMMON STOCK USD.01 | 0.003% | 99.574% |
| 1972 | PARKER DRILLING CO COMMON STOCK USD.167 | 0.003% | 99.577% |
| 1973 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | 0.003% | 99.580% |
| 1974 | GOLDFIELD CORP COMMON STOCK USD.1 | 0.003% | 99.584% |
| 1975 | CENTURY BANCORP INC CL A COMMON STOCK USD1.0 | 0.003% | 99.587% |
| 1976 | TRECORA RESOURCES COMMON STOCK USD.1 | 0.003% | 99.590% |
| 1977 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.003% | 99.594% |
| 1978 | BSB BANCORP INC/MA COMMON STOCK USD.01 | 0.003% | 99.597% |
| 1979 | SCORPIO BULKERS | 0.003% | 99.600% |
| 1980 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001 | 0.003% | 99.604% |
| 1981 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | 0.003% | 99.607% |
| 1982 | QUORUM HEALTH CORP COMMON STOCK USD.0001 | 0.003% | 99.610% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1983 | MEET GROUP INC/THE COMMON STOCK USD.001 | 0.003% | 99.613% |
| 1984 | FIDELITY + GUARANTY LIFE COMMON STOCK USD.01 | 0.003% | 99.616% |
| 1985 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001 | 0.003% | 99.620% |
| 1986 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | 0.003% | 99.623% |
| 1987 | REALNETWORKS INC COMMON STOCK USD.001 | 0.003% | 99.626% |
| 1988 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01 | 0.003% | 99.629% |
| 1989 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | 0.003% | 99.632% |
| 1990 | CIVEO CORP | 0.003% | 99.635% |
| 1991 | AMERESCO INC CL A COMMON STOCK USD.0001 | 0.003% | 99.639% |
| 1992 | REVLON INC CLASS A COMMON STOCK USD.01 | 0.003% | 99.642% |
| 1993 | KIRKLAND S INC COMMON STOCK | 0.003% | 99.645% |
| 1994 | FARMERS NATL BANC CORP COMMON STOCK | 0.003% | 99.648% |
| 1995 | LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001 | 0.003% | 99.651% |
| 1996 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01 | 0.003% | 99.654% |
| 1997 | FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01 | 0.003% | 99.657% |
| 1998 | AMER SOFTWARE I | 0.003% | 99.660% |
| 1999 | C + F FINANCIAL CORP COMMON STOCK USD1.0 | 0.003% | 99.663% |
| 2000 | CONSUMER PORTFOLIO SERVICES COMMON STOCK | 0.003% | 99.666% |
| 2001 | ATLAS FINANCIAL | 0.003% | 99.669% |
| 2002 | YELP INC COMMON STOCK USD.000001 | 0.003% | 99.672% |
| 2003 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | 0.003% | 99.675% |
| 2004 | KEY TECHNOLOGY INC COMMON STOCK | 0.003% | 99.678% |
| 2005 | ULTRA PETROLEUM CORP COMMON STOCK | 0.003% | 99.681% |
| 2006 | LIMONEIRA CO COMMON STOCK USD.01 | 0.003% | 99.684% |
| 2007 | LIBERTY MEDIA CORP BRAVES C TRACKING STK | 0.003% | 99.687% |
| 2008 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001 | 0.003% | 99.690% |
| 2009 | SUNRUN INC COMMON STOCK USD.0001 | 0.003% | 99.693% |
| 2010 | NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01 | 0.003% | 99.696% |
| 2011 | SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01 | 0.003% | 99.699% |
| 2012 | REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001 | 0.003% | 99.702% |
| 2013 | FIRST NORTHWEST BANCORP COMMON STOCK | 0.003% | 99.705% |
| 2014 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | 0.003% | 99.707% |
| 2015 | AROTECH CORP COMMON STOCK USD.01 | 0.003% | 99.710% |
| 2016 | PCM INC COMMON STOCK USD.001 | 0.003% | 99.713% |
| 2017 | NATHAN S FAMOUS INC COMMON STOCK USD.01 | 0.003% | 99.716% |
| 2018 | REPLIGEN CORP COMMON STOCK USD.01 | 0.003% | 99.719% |
| 2019 | HARDINGE INC | 0.003% | 99.721% |
| 2020 | ALKERMES PLC | 0.003% | 99.724% |
| 2021 | YUME INC COMMON STOCK USD.001 | 0.003% | 99.727% |
| 2022 | MEDIA GEN INC CVR COMMON STOCK | 0.003% | 99.730% |
| 2023 | DELTA APPAREL INC COMMON STOCK USD.01 | 0.003% | 99.733% |
| 2024 | ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0 | 0.003% | 99.735% |
| 2025 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | 0.003% | 99.738% |
| 2026 | LANDS END INC COMMON STOCK USD.01 | 0.003% | 99.741% |
| 2027 | PREMIER FINANCIAL BANCORP COMMON STOCK | 0.003% | 99.743% |
| 2028 | ENTERPRISE BANCORP INC COMMON STOCK USD.01 | 0.003% | 99.746% |
| 2029 | REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01 | 0.003% | 99.749% |
| 2030 | PHIBRO ANIMAL H | 0.003% | 99.752% |
| 2031 | ARDELYX INC COMMON STOCK USD.000001 | 0.003% | 99.754% |
| 2032 | GOLD RESOURCE CORP COMMON STOCK USD.001 | 0.003% | 99.757% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2033 | NEW HOME CO INC/THE COMMON STOCK USD.01 | 0.003% | 99.760% |
| 2034 | BEAR STATE FINANCIAL INC COMMON STOCK USD.01 | 0.003% | 99.762% |
| 2035 | A MARK PRECIOUS METALS INC COMMON STOCK USD.01 | 0.003% | 99.765% |
| 2036 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | 0.003% | 99.768% |
| 2037 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | 0.003% | 99.770% |
| 2038 | ULTRALIFE CORP COMMON STOCK USD.1 | 0.003% | 99.773% |
| 2039 | US FOODS HOLDING CORP COMMON STOCK USD.01 | 0.003% | 99.775% |
| 2040 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | 0.003% | 99.778% |
| 2041 | CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01 | 0.003% | 99.780% |
| 2042 | SPARTON CORP COMMON STOCK USD1.25 | 0.003% | 99.783% |
| 2043 | ACNB CORP COMMON STOCK USD2.5 | 0.003% | 99.786% |
| 2044 | LIBERTY TAX INC COMMON STOCK USD.01 | 0.003% | 99.788% |
| 2045 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001 | 0.003% | 99.791% |
| 2046 | LSI INDUSTRIES INC COMMON STOCK | 0.003% | 99.793% |
| 2047 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001 | 0.003% | 99.796% |
| 2048 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | 0.003% | 99.798% |
| 2049 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | 0.003% | 99.801% |
| 2050 | NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25 | 0.002% | 99.803% |
| 2051 | A H BELO CORP A COMMON STOCK USD.01 | 0.002% | 99.806% |
| 2052 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | 0.002% | 99.808% |
| 2053 | PRIMO WATER CORP COMMON STOCK | 0.002% | 99.811% |
| 2054 | SI FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.002% | 99.813% |
| 2055 | ROCKY BRANDS INC COMMON STOCK | 0.002% | 99.815% |
| 2056 | HOUSTON WIRE & | 0.002% | 99.818% |
| 2057 | APPROACH RESOUR | 0.002% | 99.820% |
| 2058 | MDU RES GROUP I | 0.002% | 99.823% |
| 2059 | MIDSOUTH BANCORP INC COMMON STOCK USD.1 | 0.002% | 99.825% |
| 2060 | NATURAL ALTERNT | 0.002% | 99.827% |
| 2061 | STRATTEC SECURI | 0.002% | 99.829% |
| 2062 | TUESDAY MORNING CORP COMMON STOCK USD.01 | 0.002% | 99.832% |
| 2063 | QUALYS INC COMMON STOCK USD.001 | 0.002% | 99.834% |
| 2064 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | 0.002% | 99.836% |
| 2065 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01 | 0.002% | 99.838% |
| 2066 | WILLBROS GROUP INC COMMON STOCK USD.05 | 0.002% | 99.840% |
| 2067 | PLANET FITNESS INC CL A COMMON STOCK USD.0001 | 0.002% | 99.843% |
| 2068 | REGIONAL MANAGEMENT CORP COMMON STOCK USD.1 | 0.002% | 99.845% |
| 2069 | CRAWFORD & CO | 0.002% | 99.847% |
| 2070 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | 0.002% | 99.849% |
| 2071 | TRAVELZOO COMMON STOCK USD.01 | 0.002% | 99.851% |
| 2072 | LUBY'S INC. | 0.002% | 99.853% |
| 2073 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 99.855% |
| 2074 | YRC WORLDWIDE INC COMMON STOCK USD1.0 | 0.002% | 99.857% |
| 2075 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01 | 0.002% | 99.859% |
| 2076 | SALEM COMM CORP | 0.002% | 99.861% |
| 2077 | FORTINET INC | 0.002% | 99.863% |
| 2078 | TWIN DISC INC COMMON STOCK | 0.002% | 99.865% |
| 2079 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001 | 0.002% | 99.867% |
| 2080 | GENIE ENERGY LTD B COMMON STOCK | 0.002% | 99.869% |
| 2081 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | 0.002% | 99.871% |
| 2082 | MBT FINANCIAL CORP COMMON STOCK | 0.002% | 99.873% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2083 | ENVESTNET INC COMMON STOCK | 0.002% | 99.874% |
| 2084 | REIS INC COMMON STOCK USD.01 | 0.002% | 99.876% |
| 2085 | SEACHANGE INTL | 0.002% | 99.878% |
| 2086 | INVESTORS TITLE CO COMMON STOCK | 0.002% | 99.880% |
| 2087 | CPI AEROSTRUCTURES INC COMMON STOCK USD.001 | 0.002% | 99.882% |
| 2088 | KEYW HOLDING CORP/THE COMMON STOCK | 0.002% | 99.884% |
| 2089 | OPPENHEIMER HLD | 0.002% | 99.885% |
| 2090 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | 0.002% | 99.887% |
| 2091 | DEXCOM INC COMMON STOCK USD.001 | 0.002% | 99.889% |
| 2092 | CYBEROPTICS CORP COMMON STOCK | 0.002% | 99.891% |
| 2093 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | 0.002% | 99.893% |
| 2094 | NATURES SUNSHIN | 0.002% | 99.894% |
| 2095 | NUVECTRA CORP COMMON STOCK USD.001 | 0.002% | 99.896% |
| 2096 | ALLIANCE ONE INTERNATIONAL COMMON STOCK | 0.002% | 99.898% |
| 2097 | PC TEL INC COMMON STOCK USD.001 | 0.002% | 99.899% |
| 2098 | RIVERVIEW BANCORP INC COMMON STOCK USD.01 | 0.002% | 99.901% |
| 2099 | DHI GROUP INC COMMON STOCK USD.01 | 0.002% | 99.903% |
| 2100 | MANNING + NAPIER INC COMMON STOCK USD.01 | 0.002% | 99.905% |
| 2101 | FLUIDIGM CORP COMMON STOCK USD.001 | 0.002% | 99.906% |
| 2102 | HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001 | 0.002% | 99.908% |
| 2103 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | 0.002% | 99.909% |
| 2104 | GAMCO INVESTORS INC A COMMON STOCK USD.001 | 0.002% | 99.911% |
| 2105 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.002% | 99.913% |
| 2106 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024 | 0.002% | 99.914% |
| 2107 | ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001 | 0.002% | 99.916% |
| 2108 | AVID TECHNOLOGY INC COMMON STOCK USD.01 | 0.002% | 99.917% |
| 2109 | RGC RESOURCES INC COMMON STOCK USD5.0 | 0.002% | 99.919% |
| 2110 | DESTINATION XL GROUP INC COMMON STOCK USD.01 | 0.002% | 99.920% |
| 2111 | PFSWEB INC COMMON STOCK USD.001 | 0.002% | 99.922% |
| 2112 | SAFEWAY INC | 0.002% | 99.923% |
| 2113 | ASTRONICS CORP CL B COMMON STOCK USD.01 | 0.002% | 99.925% |
| 2114 | INTERSECTIONS INC COMMON STOCK USD.01 | 0.001% | 99.926% |
| 2115 | NRG YIELD INC CLASS C COMMON STOCK | 0.001% | 99.928% |
| 2116 | INSYS THERAPEUTICS INC COMMON STOCK USD.0002145 | 0.001% | 99.929% |
| 2117 | NEUROCRINE BIOS | 0.001% | 99.931% |
| 2118 | RYERSON HOLDING CORP COMMON STOCK USD.01 | 0.001% | 99.932% |
| 2119 | NRG YIELD INC CLASS A COMMON STOCK USD.01 | 0.001% | 99.933% |
| 2120 | OTONOMY INC COMMON STOCK USD.001 | 0.001% | 99.935% |
| 2121 | MCCLATCHY CO CLASS A COMMON STOCK USD.01 | 0.001% | 99.936% |
| 2122 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01 | 0.001% | 99.938% |
| 2123 | NEW YORK & CO I | 0.001% | 99.939% |
| 2124 | LANNETT CO INC COMMON STOCK USD.001 | 0.001% | 99.940% |
| 2125 | JAKKS PACIFIC INC COMMON STOCK USD.001 | 0.001% | 99.942% |
| 2126 | INTEVAC INC | 0.001% | 99.943% |
| 2127 | NATIONAL RESEARCH CORP A COMMON STOCK USD.001 | 0.001% | 99.944% |
| 2128 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | 0.001% | 99.946% |
| 2129 | COLLECTORS UNIVERSE COMMON STOCK USD.001 | 0.001% | 99.947% |
| 2130 | EMCORE CORP COMMON STOCK | 0.001% | 99.948% |
| 2131 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | 0.001% | 99.949% |
| 2132 | EASTMAN KODAK CO COMMON STOCK USD.01 | 0.001% | 99.951% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2133 | MODUSLINK GLOBA | 0.001% | 99.952% |
| 2134 | BCB BANCORP INC COMMON STOCK | 0.001% | 99.953% |
| 2135 | AWARE INC | 0.001% | 99.955% |
| 2136 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01 | 0.001% | 99.956% |
| 2137 | LIBERTY MEDIA CORP BRAVES A TRACKING STK | 0.001% | 99.957% |
| 2138 | TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.958% |
| 2139 | DIXIE GROUP INC COMMON STOCK USD3.0 | 0.001% | 99.960% |
| 2140 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | 0.001% | 99.961% |
| 2141 | ROSETTA STONE INC COMMON STOCK USD.00005 | 0.001% | 99.962% |
| 2142 | BLACK BOX CORP | 0.001% | 99.963% |
| 2143 | HC2 HOLDINGS INC COMMON STOCK USD.001 | 0.001% | 99.964% |
| 2144 | VIRCO MFG CORPORATION COMMON STOCK USD.01 | 0.001% | 99.965% |
| 2145 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | 0.001% | 99.966% |
| 2146 | STAGE STORES INC COMMON STOCK USD.01 | 0.001% | 99.967% |
| 2147 | COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05 | 0.001% | 99.968% |
| 2148 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | 0.001% | 99.970% |
| 2149 | BERKSHIRE BANCORP INC COMMON STOCK USD.1 | 0.001% | 99.971% |
| 2150 | CSS INDUSTRIES | 0.001% | 99.972% |
| 2151 | DEPOMED INC COMMON STOCK | 0.001% | 99.973% |
| 2152 | UNISYS CORP | 0.001% | 99.974% |
| 2153 | SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001 | 0.001% | 99.975% |
| 2154 | PFENEX INC COMMON STOCK USD.001 | 0.001% | 99.976% |
| 2155 | MANNATECH INC COMMON STOCK USD.0001 | 0.001% | 99.977% |
| 2156 | ESCALADE INC COMMON STOCK | 0.001% | 99.978% |
| 2157 | AMREP CORP COMMON STOCK USD.1 | 0.001% | 99.979% |
| 2158 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0 | 0.001% | 99.979% |
| 2159 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01 | 0.001% | 99.980% |
| 2160 | HANDY + HARMAN LTD COMMON STOCK USD.01 | 0.001% | 99.981% |
| 2161 | VOLT INFO SCIEN | 0.001% | 99.982% |
| 2162 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | 0.001% | 99.983% |
| 2163 | STEIN MART INC COMMON STOCK USD.01 | 0.001% | 99.984% |
| 2164 | MARCHEX INC CLASS B COMMON STOCK USD.01 | 0.001% | 99.985% |
| 2165 | QAD INC B COMMON STOCK USD.001 | 0.001% | 99.985% |
| 2166 | NICHOLAS FINANCIAL INC COMMON STOCK | 0.001% | 99.986% |
| 2167 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 99.987% |
| 2168 | INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001 | 0.001% | 99.988% |
| 2169 | HUDSON GLOBAL INC COMMON STOCK USD.001 | 0.001% | 99.989% |
| 2170 | REAL INDUSTRY I | 0.001% | 99.989% |
| 2171 | CLEAR CHANNEL O | 0.001% | 99.990% |
| 2172 | BIOSCRIP INC COMMON STOCK USD.0001 | 0.001% | 99.991% |
| 2173 | YORK WATER CO COMMON STOCK | 0.001% | 99.991% |
| 2174 | ENGLOBAL CORP COMMON STOCK USD.001 | 0.001% | 99.992% |
| 2175 | BUCKLE INC/THE COMMON STOCK USD.01 | 0.001% | 99.992% |
| 2176 | QUMU CORP COMMON STOCK USD.01 | 0.001% | 99.993% |
| 2177 | CHEROKEE INC COMMON STOCK USD.02 | 0.001% | 99.994% |
| 2178 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | 0.001% | 99.994% |
| 2179 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | 0.001% | 99.995% |
| 2180 | HARTE HANKS INC COMMON STOCK USD1.0 | 0.001% | 99.995% |
| 2181 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001 | 0.001% | 99.996% |
| 2182 | MITCHAM INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 99.996% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|---------------------------------------|--------------|
| 2183 | RADISYS CORP COMMON STOCK | 0.001% | 99.997% |
| 2184 | KONA GRILL INC COMMON STOCK USD.01 | 0.000% | 99.997% |
| 2185 | BRAVO BRIO RESTAURANT GROUP COMMON STOCK | 0.000% | 99.998% |
| 2186 | TEEKAY TANKERS | 0.000% | 99.998% |
| 2187 | GSI TECHNOLOGY INC COMMON STOCK USD.001 | 0.000% | 99.999% |
| 2188 | ABEONA THERAPEUTICS INC COMMON STOCK USD.01 | 0.000% | 99.999% |
| 2189 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01 | 0.000% | 99.999% |
| 2190 | DESTINATION MATERNITY CORP COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2191 | ASTA FUNDING INC COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2192 | MICRON SOLUTIONS INC COMMON STOCK USD.01 | 0.000% | 100.000% |
| 2193 | RCM TECHNOLOGIES INC COMMON STOCK USD.05 | 0.000% | 100.000% |
| 2194 | ZEDGE INC CL B COMMON STOCK | 0.000% | 100.000% |
| 2195 | PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1 | 0.000% | 100.001% |
| 2196 | LIPOCINE INC COMMON STOCK USD.0001 | 0.000% | 100.001% |
| 2197 | SAFEWAY INC | 0.000% | 100.001% |
| 2198 | DYAX CORPORATIO | 0.000% | 100.001% |
| 2199 | NORDIC AMERICAN | 0.000% | 100.001% |
| 2200 | AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01 | 0.000% | 100.001% |
| 2201 | FERROGLOBE PLC | - | 100.001% |
| 2202 | GERBER SCIENTIFIC INC COM COMMON STOCK | - | 100.001% |
| 2203 | US dollar - Lon | -0.001% | 100.000% |