

# Tax-Managed U.S. Targeted Value Portfolio

As of June 30, 2017 (Updated Monthly)

Source: State Street

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

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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	ZIONS BANCORPORATION COMMON STOCK	0.774%	0.774%
2	ASSURANT INC COMMON STOCK USD.01	0.757%	1.531%
3	TOLL BROTHERS INC COMMON STOCK USD.01	0.753%	2.284%
4	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.743%	3.027%
5	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.737%	3.764%
6	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.670%	4.434%
7	PULTEGROUP INC COMMON STOCK USD.01	0.669%	5.102%
8	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.597%	5.699%
9	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.587%	6.286%
10	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.574%	6.860%
11	OWENS CORNING COMMON STOCK USD.001	0.563%	7.423%
12	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.550%	7.973%
13	AMERCO COMMON STOCK USD.25	0.537%	8.509%
14	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.499%	9.008%
15	SYNNEX CORP COMMON STOCK USD.001	0.497%	9.505%
16	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.480%	9.985%
17	STEEL DYNAMICS INC COMMON STOCK USD.005	0.479%	10.464%
18	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.476%	10.940%
19	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.461%	11.401%
20	AECOM COMMON STOCK USD.01	0.433%	11.833%
21	POST HOLDINGS INC COMMON STOCK USD.01	0.429%	12.262%
22	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.428%	12.690%
23	AGCO CORP COMMON STOCK USD.01	0.421%	13.111%
24	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.414%	13.525%
25	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.408%	13.934%
26	JABIL INC COMMON STOCK USD.001	0.406%	14.340%
27	AVNET INC COMMON STOCK USD1.0	0.401%	14.742%
28	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.394%	15.135%
29	QUANTA SERVICES INC COMMON STOCK USD.00001	0.389%	15.524%
30	RYDER SYSTEM INC COMMON STOCK USD.5	0.385%	15.909%
31	TECH DATA CORP COMMON STOCK USD.0015	0.378%	16.287%
32	HELMERICH + PAYNE COMMON STOCK USD.1	0.372%	16.659%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	MURPHY OIL CORP COMMON STOCK USD1.0	0.365%	17.024%
34	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.364%	17.389%
35	STAPLES INC COMMON STOCK USD.0006	0.360%	17.748%
36	KOHL'S CORP COMMON STOCK USD.01	0.357%	18.105%
37	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.355%	18.460%
38	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.355%	18.815%
39	WR BERKLEY CORP COMMON STOCK USD.2	0.354%	19.169%
40	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.334%	19.502%
41	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.327%	19.829%
42	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.325%	20.154%
43	LEGG MASON INC COMMON STOCK USD.1	0.321%	20.475%
44	WINTRUST FINANCIAL CORP COMMON STOCK	0.320%	20.794%
45	UMPQUA HOLDINGS CORP COMMON STOCK	0.314%	21.108%
46	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.311%	21.420%
47	GATX CORP COMMON STOCK USD.625	0.309%	21.729%
48	PACWEST BANCORP COMMON STOCK	0.301%	22.030%
49	MANPOWERGROUP INC COMMON STOCK USD.01	0.299%	22.328%
50	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.298%	22.626%
51	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.297%	22.923%
52	OSHKOSH CORP COMMON STOCK USD.01	0.296%	23.220%
53	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.296%	23.515%
54	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.296%	23.811%
55	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.290%	24.102%
56	KIRBY CORP COMMON STOCK USD.1	0.290%	24.391%
57	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.285%	24.676%
58	CABELA S INC COMMON STOCK USD.01	0.283%	24.959%
59	COLFAX CORP COMMON STOCK USD.001	0.281%	25.240%
60	OLIN CORP COMMON STOCK USD1.0	0.280%	25.521%
61	AIR LEASE CORP COMMON STOCK USD.01	0.279%	25.800%
62	ZYNGA INC CL A COMMON STOCK USD.00000625	0.279%	26.079%
63	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.276%	26.354%
64	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.273%	26.627%
65	CONSOL ENERGY INC COMMON STOCK USD.01	0.272%	26.899%
66	RICE ENERGY INC COMMON STOCK USD.01	0.271%	27.170%
67	CONVERGYS CORP COMMON STOCK	0.270%	27.441%
68	HUNTSMAN CORP COMMON STOCK USD.01	0.269%	27.710%
69	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.269%	27.979%
70	MKS INSTRUMENTS INC COMMON STOCK	0.266%	28.245%
71	WENDY S CO/THE COMMON STOCK USD.1	0.264%	28.508%
72	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.262%	28.770%
73	REGAL BELOIT CORP COMMON STOCK USD.01	0.261%	29.032%
74	HELEN OF TROY LTD COMMON STOCK USD.1	0.260%	29.292%
75	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.260%	29.551%
76	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.259%	29.810%
77	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.255%	30.065%
78	E TRADE FINANCIAL CORP COMMON STOCK USD.01	0.252%	30.317%
79	TRANSOCEAN LTD COMMON STOCK CHF.1	0.252%	30.569%
80	TEREX CORP COMMON STOCK USD.01	0.252%	30.821%
81	XPO LOGISTICS INC COMMON STOCK USD.001	0.251%	31.072%
82	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.250%	31.322%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
83	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.250%	31.573%
84	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.248%	31.820%
85	INVESTORS BANCORP INC COMMON STOCK USD.01	0.247%	32.068%
86	CALPINE CORP COMMON STOCK USD.001	0.245%	32.313%
87	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.245%	32.558%
88	SEABOARD CORP COMMON STOCK USD1.0	0.241%	32.799%
89	HANCOCK HOLDING CO COMMON STOCK USD3.33	0.240%	33.039%
90	FNB CORP COMMON STOCK USD.01	0.240%	33.279%
91	CREE INC COMMON STOCK USD.00125	0.240%	33.519%
92	SANMINA CORP COMMON STOCK USD.01	0.240%	33.759%
93	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.237%	33.996%
94	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.237%	34.232%
95	1ST SOURCE CORP COMMON STOCK	0.236%	34.468%
96	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.233%	34.702%
97	ON ASSIGNMENT INC COMMON STOCK USD.01	0.232%	34.934%
98	IBERIABANK CORP COMMON STOCK USD1.0	0.232%	35.166%
99	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.231%	35.398%
100	MASTEC INC COMMON STOCK USD.1	0.230%	35.628%
101	AUTONATION INC COMMON STOCK USD.01	0.229%	35.857%
102	ECHOSTAR CORP A COMMON STOCK USD.001	0.228%	36.085%
103	SANDERSON FARMS INC COMMON STOCK USD1.0	0.228%	36.313%
104	NAVIENT CORP COMMON STOCK USD.01	0.226%	36.539%
105	DILLARDS INC CL A COMMON STOCK	0.224%	36.763%
106	CHURCHILL DOWNS INC COMMON STOCK	0.221%	36.984%
107	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.217%	37.201%
108	PDC ENERGY INC COMMON STOCK USD.01	0.217%	37.419%
109	MALLINCKRODT PLC COMMON STOCK USD.2	0.217%	37.635%
110	KLX INC COMMON STOCK USD.01	0.215%	37.850%
111	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.213%	38.063%
112	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.213%	38.275%
113	CIRRUS LOGIC INC COMMON STOCK USD.001	0.211%	38.486%
114	AARON S INC COMMON STOCK USD.5	0.209%	38.695%
115	ADIANT PLC COMMON STOCK USD.001	0.209%	38.904%
116	MB FINANCIAL INC COMMON STOCK USD.01	0.206%	39.110%
117	RSP PERMIAN INC COMMON STOCK USD.01	0.206%	39.316%
118	ALERE INC COMMON STOCK USD.001	0.204%	39.519%
119	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.203%	39.723%
120	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.202%	39.925%
121	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.201%	40.126%
122	DRIL QUIP INC COMMON STOCK USD.01	0.200%	40.326%
123	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.200%	40.525%
124	DOMTAR CORP COMMON STOCK USD.01	0.199%	40.725%
125	CONMED CORP COMMON STOCK USD.01	0.198%	40.923%
126	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.198%	41.121%
127	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.197%	41.318%
128	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.194%	41.512%
129	SKYWEST INC COMMON STOCK	0.193%	41.705%
130	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.193%	41.897%
131	BANCORPSOUTH INC COMMON STOCK USD2.5	0.192%	42.089%
132	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.192%	42.281%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
133	ENVISION HEALTHCARE CORP COMMON STOCK	0.191%	42.472%
134	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.191%	42.663%
135	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.191%	42.854%
136	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.189%	43.043%
137	STERLING BANCORP/DE COMMON STOCK USD.01	0.189%	43.232%
138	ELECTRONICS FOR IMAGING COMMON STOCK USD.01	0.189%	43.421%
139	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.189%	43.610%
140	ALEXANDER + BALDWIN INC COMMON STOCK	0.188%	43.798%
141	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.188%	43.986%
142	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.188%	44.174%
143	COHERENT INC COMMON STOCK USD.01	0.186%	44.360%
144	WESBANCO INC COMMON STOCK USD2.0833	0.185%	44.545%
145	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.184%	44.729%
146	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.183%	44.912%
147	BARNES GROUP INC COMMON STOCK USD.01	0.182%	45.094%
148	OFFICE DEPOT INC COMMON STOCK USD.01	0.180%	45.274%
149	TCF FINANCIAL CORP COMMON STOCK USD.01	0.180%	45.454%
150	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.179%	45.633%
151	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.178%	45.810%
152	COMMERCIAL METALS CO COMMON STOCK USD.01	0.177%	45.988%
153	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.177%	46.165%
154	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.177%	46.342%
155	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.177%	46.519%
156	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	0.176%	46.695%
157	UNIFIRST CORP/MA COMMON STOCK USD.1	0.175%	46.870%
158	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.175%	47.045%
159	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.173%	47.218%
160	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.173%	47.391%
161	TARGA RESOURCES CORP COMMON STOCK USD.001	0.173%	47.564%
162	TESORO CORP WHEN ISSUED COMMON STOCK USD.167	0.172%	47.735%
163	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.170%	47.905%
164	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.168%	48.073%
165	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.168%	48.241%
166	ILG INC COMMON STOCK USD.01	0.168%	48.409%
167	XEROX CORP COMMON STOCK USD1.0	0.168%	48.577%
168	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.167%	48.744%
169	MACY S INC COMMON STOCK USD.01	0.166%	48.910%
170	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.165%	49.075%
171	RADIAN GROUP INC COMMON STOCK USD.001	0.164%	49.239%
172	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.162%	49.401%
173	ENTEGRIS INC COMMON STOCK USD.01	0.162%	49.563%
174	POPULAR INC COMMON STOCK USD.01	0.162%	49.725%
175	FINISAR CORPORATION COMMON STOCK USD.001	0.162%	49.887%
176	UNIVERSAL CORP/VA COMMON STOCK	0.161%	50.048%
177	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.161%	50.209%
178	TRUSTMARK CORP COMMON STOCK	0.161%	50.370%
179	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.161%	50.530%
180	H.B. FULLER CO. COMMON STOCK USD1.0	0.160%	50.690%
181	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.160%	50.850%
182	LITHIA MOTORS INC CL A COMMON STOCK	0.159%	51.009%

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183	HOPE BANCORP INC COMMON STOCK USD.001	0.159%	51.168%
184	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.158%	51.326%
185	PINNACLE FOODS INC COMMON STOCK USD.01	0.158%	51.484%
186	LA Z BOY INC COMMON STOCK USD1.0	0.158%	51.641%
187	SAIA INC COMMON STOCK USD.001	0.157%	51.798%
188	CLEAN HARBORS INC COMMON STOCK USD.01	0.156%	51.955%
189	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.156%	52.110%
190	KEMPER CORP COMMON STOCK USD.1	0.154%	52.264%
191	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.154%	52.418%
192	JANUS HENDERSON GROUP PLC COMMON STOCK	0.154%	52.572%
193	TETRA TECH INC COMMON STOCK USD.01	0.154%	52.725%
194	WPX ENERGY INC COMMON STOCK	0.153%	52.878%
195	DIGITALGLOBE INC COMMON STOCK USD.001	0.153%	53.031%
196	HALYARD HEALTH INC COMMON STOCK USD.01	0.152%	53.183%
197	FIRST MERCHANTS CORP COMMON STOCK	0.152%	53.335%
198	NEWS CORP CLASS A COMMON STOCK USD.01	0.151%	53.486%
199	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.151%	53.637%
200	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.151%	53.787%
201	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.150%	53.938%
202	TRI POINTE GROUP INC COMMON STOCK USD.01	0.149%	54.086%
203	CALLON PETROLEUM CO COMMON STOCK USD.01	0.148%	54.235%
204	TRIUMPH GROUP INC COMMON STOCK USD.001	0.148%	54.383%
205	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.148%	54.530%
206	OASIS PETROLEUM INC COMMON STOCK USD.01	0.146%	54.677%
207	MCDERMOTT INTL INC COMMON STOCK USD1.0	0.146%	54.823%
208	MRC GLOBAL INC COMMON STOCK USD.01	0.146%	54.969%
209	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.146%	55.114%
210	MICROSEMI CORP COMMON STOCK USD.2	0.146%	55.260%
211	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.145%	55.405%
212	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.145%	55.550%
213	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.145%	55.695%
214	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.143%	55.838%
215	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.143%	55.981%
216	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.143%	56.124%
217	ENERSYS COMMON STOCK USD.01	0.141%	56.265%
218	SCHOLASTIC CORP COMMON STOCK USD.01	0.141%	56.406%
219	CHART INDUSTRIES INC COMMON STOCK USD.01	0.140%	56.546%
220	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.140%	56.686%
221	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.140%	56.826%
222	PROASSURANCE CORP COMMON STOCK USD.01	0.140%	56.966%
223	FIRSTCASH INC COMMON STOCK USD.01	0.140%	57.105%
224	CARPENTER TECHNOLOGY COMMON STOCK USD5.0	0.139%	57.244%
225	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.138%	57.382%
226	TTM TECHNOLOGIES COMMON STOCK USD.001	0.138%	57.520%
227	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.138%	57.658%
228	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.137%	57.795%
229	RENASANT CORP COMMON STOCK USD5.0	0.137%	57.933%
230	ALAMO GROUP INC COMMON STOCK USD.1	0.137%	58.070%
231	GRIFFON CORP COMMON STOCK USD.25	0.137%	58.207%
232	SPARTANNASH CO COMMON STOCK	0.137%	58.344%

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233	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.136%	58.481%
234	NOW INC COMMON STOCK USD.01	0.136%	58.617%
235	TEGNA INC COMMON STOCK USD1.0	0.136%	58.753%
236	PC CONNECTION INC COMMON STOCK USD.01	0.136%	58.888%
237	MOBILE MINI INC COMMON STOCK USD.01	0.135%	59.024%
238	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.133%	59.157%
239	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.133%	59.289%
240	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.132%	59.422%
241	OLD NATIONAL BANCORP COMMON STOCK	0.132%	59.553%
242	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.131%	59.685%
243	ALBEMARLE CORP COMMON STOCK USD.01	0.131%	59.816%
244	EMC INS GROUP INC COMMON STOCK USD1.0	0.131%	59.947%
245	COOPER TIRE + RUBBER COMMON STOCK USD1.0	0.131%	60.078%
246	UNITED RENTALS INC COMMON STOCK USD.01	0.130%	60.208%
247	EPLUS INC COMMON STOCK USD.01	0.130%	60.338%
248	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.130%	60.468%
249	SOUTH STATE CORP COMMON STOCK USD2.5	0.129%	60.597%
250	DSW INC CLASS A COMMON STOCK	0.129%	60.726%
251	VALLEY NATIONAL BANCORP COMMON STOCK	0.129%	60.855%
252	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.129%	60.984%
253	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.128%	61.111%
254	NOBLE CORP PLC COMMON STOCK USD.01	0.128%	61.239%
255	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	0.128%	61.366%
256	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.127%	61.494%
257	SEMGROUP CORP CLASS A COMMON STOCK	0.127%	61.621%
258	CAMBREX CORP COMMON STOCK USD.1	0.127%	61.749%
259	OWENS + MINOR INC COMMON STOCK USD2.0	0.127%	61.875%
260	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.127%	62.002%
261	WORTHINGTON INDUSTRIES COMMON STOCK	0.127%	62.129%
262	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.126%	62.255%
263	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.125%	62.380%
264	ABM INDUSTRIES INC COMMON STOCK USD.01	0.125%	62.504%
265	RANGE RESOURCES CORP COMMON STOCK USD.01	0.124%	62.628%
266	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.123%	62.752%
267	BOFI HOLDING INC COMMON STOCK USD.01	0.123%	62.875%
268	LYDALL INC COMMON STOCK USD.1	0.123%	62.998%
269	MATSON INC COMMON STOCK	0.123%	63.121%
270	GREENBRIER COMPANIES INC COMMON STOCK	0.123%	63.244%
271	MEREDITH CORP COMMON STOCK USD1.0	0.122%	63.366%
272	AAR CORP COMMON STOCK USD1.0	0.122%	63.488%
273	CALERES INC COMMON STOCK USD.01	0.121%	63.609%
274	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.121%	63.731%
275	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.121%	63.852%
276	VIRTUSA CORP COMMON STOCK USD.01	0.120%	63.972%
277	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.119%	64.091%
278	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.118%	64.210%
279	GENERAL COMMUNICATION INC A COMMON STOCK	0.118%	64.328%
280	NELNET INC CL A COMMON STOCK USD.01	0.118%	64.446%
281	ENCORE WIRE CORP COMMON STOCK USD.01	0.117%	64.562%
282	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.116%	64.678%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	FTI CONSULTING INC COMMON STOCK USD.01	0.116%	64.794%
284	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.113%	64.908%
285	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.113%	65.020%
286	MBIA INC COMMON STOCK USD1.0	0.112%	65.133%
287	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.112%	65.245%
288	VIAD CORP COMMON STOCK USD1.5	0.112%	65.357%
289	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.112%	65.469%
290	ACXIOM CORP COMMON STOCK USD.1	0.112%	65.581%
291	MDC HOLDINGS INC COMMON STOCK USD.01	0.111%	65.692%
292	KADANT INC COMMON STOCK USD.01	0.111%	65.803%
293	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.111%	65.913%
294	ORBITAL ATK INC COMMON STOCK USD.01	0.110%	66.024%
295	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.110%	66.134%
296	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.110%	66.244%
297	MUELLER INDUSTRIES INC COMMON STOCK USD.01	0.110%	66.354%
298	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.109%	66.463%
299	ENSCO PLC CL A COMMON STOCK USD.1	0.109%	66.572%
300	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.109%	66.680%
301	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.108%	66.789%
302	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.108%	66.897%
303	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.108%	67.005%
304	CORELOGIC INC COMMON STOCK USD1.0	0.108%	67.112%
305	TIME INC COMMON STOCK USD.01	0.107%	67.219%
306	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.107%	67.326%
307	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.106%	67.432%
308	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.106%	67.538%
309	SYSTEMAX INC COMMON STOCK USD.01	0.106%	67.644%
310	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.105%	67.749%
311	VCA INC COMMON STOCK USD.001	0.105%	67.854%
312	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.105%	67.959%
313	INNOSPEC INC COMMON STOCK USD.01	0.105%	68.064%
314	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.104%	68.168%
315	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.104%	68.272%
316	AMEDISYS INC COMMON STOCK USD.001	0.104%	68.376%
317	OMNICELL INC COMMON STOCK USD.001	0.103%	68.479%
318	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.102%	68.581%
319	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.102%	68.683%
320	BOYD GAMING CORP COMMON STOCK USD.01	0.102%	68.785%
321	ROYAL GOLD INC COMMON STOCK USD.01	0.101%	68.887%
322	SM ENERGY CO COMMON STOCK USD.01	0.101%	68.988%
323	TOWNE BANK COMMON STOCK USD1.667	0.101%	69.089%
324	VALVOLINE INC COMMON STOCK USD.01	0.101%	69.190%
325	LIBERTY VENTURES SER A TRACKING STK USD.01	0.101%	69.291%
326	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.101%	69.392%
327	FLEX LTD COMMON STOCK	0.101%	69.493%
328	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.101%	69.594%
329	WALKER + DUNLOP INC COMMON STOCK	0.100%	69.694%
330	SONOCO PRODUCTS CO COMMON STOCK	0.100%	69.794%
331	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.100%	69.894%
332	AMERISAFE INC COMMON STOCK USD.01	0.100%	69.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.099%	70.093%
334	FLUOR CORP COMMON STOCK USD.01	0.099%	70.191%
335	GLATFELTER COMMON STOCK USD.01	0.098%	70.290%
336	ANDERSONS INC/THE COMMON STOCK	0.098%	70.388%
337	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.098%	70.487%
338	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.098%	70.585%
339	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.098%	70.682%
340	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.098%	70.780%
341	NATUS MEDICAL INC COMMON STOCK USD.001	0.097%	70.877%
342	TELEFLEX INC COMMON STOCK USD1.0	0.097%	70.975%
343	RALPH LAUREN CORP COMMON STOCK USD.01	0.097%	71.072%
344	MOOG INC CLASS A COMMON STOCK USD1.0	0.097%	71.169%
345	NETGEAR INC COMMON STOCK USD.001	0.097%	71.266%
346	HUB GROUP INC CL A COMMON STOCK USD.01	0.097%	71.362%
347	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.097%	71.459%
348	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.097%	71.556%
349	DYNEGY INC COMMON STOCK USD.01	0.097%	71.652%
350	OSI SYSTEMS INC COMMON STOCK	0.096%	71.748%
351	BEMIS COMPANY COMMON STOCK USD.1	0.095%	71.843%
352	WABASH NATIONAL CORP COMMON STOCK USD.01	0.095%	71.938%
353	INNERWORKINGS INC COMMON STOCK USD.0001	0.094%	72.033%
354	FABRINET COMMON STOCK USD.01	0.094%	72.127%
355	XPERI CORP COMMON STOCK USD.001	0.094%	72.221%
356	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.094%	72.315%
357	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.094%	72.410%
358	ROGERS CORP COMMON STOCK USD1.0	0.094%	72.504%
359	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.094%	72.597%
360	TUTOR PERINI CORP COMMON STOCK USD1.0	0.094%	72.691%
361	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.094%	72.785%
362	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.092%	72.877%
363	DEAN FOODS CO COMMON STOCK USD.01	0.092%	72.969%
364	STATE AUTO FINANCIAL CORP COMMON STOCK	0.092%	73.061%
365	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.091%	73.152%
366	FIRST INTERSTATE BANCYS A COMMON STOCK	0.091%	73.243%
367	HORIZON PHARMA PLC COMMON STOCK USD.0001	0.091%	73.334%
368	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.091%	73.425%
369	PHARMERICA CORP COMMON STOCK USD.01	0.090%	73.515%
370	MERITAGE HOMES CORP COMMON STOCK USD.01	0.090%	73.605%
371	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.089%	73.694%
372	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.089%	73.782%
373	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.088%	73.871%
374	QORVO INC COMMON STOCK USD.0001	0.088%	73.959%
375	ACTUA CORP COMMON STOCK USD.001	0.088%	74.047%
376	NN INC COMMON STOCK USD.01	0.087%	74.135%
377	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.087%	74.222%
378	HECLA MINING CO COMMON STOCK USD.25	0.087%	74.309%
379	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.087%	74.397%
380	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.086%	74.483%
381	NEENAH PAPER INC COMMON STOCK USD.01	0.086%	74.569%
382	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.085%	74.654%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	PLEXUS CORP COMMON STOCK USD.01	0.085%	74.738%
384	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.084%	74.823%
385	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.084%	74.907%
386	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.084%	74.991%
387	CARS.COM INC COMMON STOCK USD.01	0.084%	75.074%
388	BRIGGS + STRATTON COMMON STOCK USD.01	0.084%	75.158%
389	UNIT CORP COMMON STOCK USD.2	0.083%	75.241%
390	CABOT CORP COMMON STOCK USD1.0	0.083%	75.324%
391	GORMAN RUPP CO COMMON STOCK	0.083%	75.407%
392	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.083%	75.490%
393	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.083%	75.573%
394	TIMKENSTEEL CORP COMMON STOCK	0.082%	75.655%
395	KAMAN CORP COMMON STOCK USD1.0	0.081%	75.736%
396	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.081%	75.817%
397	AEROVIRONMENT INC COMMON STOCK USD.0001	0.081%	75.898%
398	GLACIER BANCORP INC COMMON STOCK USD.01	0.081%	75.979%
399	AMERIS BANCORP COMMON STOCK USD1.0	0.080%	76.059%
400	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.080%	76.139%
401	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.080%	76.218%
402	DIODES INC COMMON STOCK USD.667	0.079%	76.298%
403	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.079%	76.377%
404	TIVITY HEALTH INC COMMON STOCK USD.001	0.079%	76.457%
405	BELMOND LTD CLASS A COMMON STOCK USD.01	0.079%	76.536%
406	SNYDERS LANCE INC COMMON STOCK USD.833	0.079%	76.614%
407	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.079%	76.693%
408	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.078%	76.771%
409	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01	0.078%	76.849%
410	FIRST FINANCIAL BANCORP COMMON STOCK	0.077%	76.926%
411	OCEANEERING INTL INC COMMON STOCK USD.25	0.077%	77.004%
412	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.077%	77.081%
413	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.077%	77.157%
414	EXTERRAN CORP COMMON STOCK USD.01	0.077%	77.234%
415	ACORDA THERAPEUTICS INC COMMON STOCK USD.001	0.077%	77.311%
416	ALMOST FAMILY INC COMMON STOCK USD.1	0.077%	77.388%
417	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.076%	77.464%
418	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.076%	77.540%
419	TOPBUILD CORP COMMON STOCK	0.076%	77.616%
420	BLUCORA INC COMMON STOCK USD.0001	0.076%	77.692%
421	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.076%	77.768%
422	STEPAN CO COMMON STOCK USD1.0	0.076%	77.843%
423	MARCUS CORPORATION COMMON STOCK USD1.0	0.075%	77.918%
424	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.075%	77.993%
425	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.075%	78.067%
426	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.074%	78.142%
427	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.074%	78.215%
428	MATERION CORP COMMON STOCK	0.074%	78.289%
429	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.073%	78.362%
430	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.073%	78.435%
431	TITAN INTERNATIONAL INC COMMON STOCK	0.073%	78.508%
432	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.073%	78.581%

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433	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.073%	78.654%
434	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.073%	78.726%
435	GERMAN AMERICAN BANCORP COMMON STOCK	0.072%	78.798%
436	S + T BANCORP INC COMMON STOCK USD2.5	0.072%	78.870%
437	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.071%	78.941%
438	GRAY TELEVISION INC COMMON STOCK	0.071%	79.012%
439	NEW YORK TIMES CO A COMMON STOCK USD.1	0.071%	79.083%
440	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.071%	79.153%
441	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.070%	79.224%
442	SCANSOURCE INC COMMON STOCK	0.070%	79.294%
443	ADTRAN INC COMMON STOCK USD.01	0.070%	79.363%
444	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.070%	79.433%
445	BOB EVANS FARMS COMMON STOCK USD.01	0.069%	79.502%
446	KNOWLES CORP COMMON STOCK USD.01	0.069%	79.572%
447	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01	0.069%	79.641%
448	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.069%	79.710%
449	ACCO BRANDS CORP COMMON STOCK USD.01	0.069%	79.779%
450	CHILDREN S PLACE INC/THE COMMON STOCK USD.1	0.069%	79.848%
451	AVX CORP COMMON STOCK USD.01	0.069%	79.916%
452	VISTA OUTDOOR INC COMMON STOCK USD.01	0.069%	79.985%
453	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.068%	80.053%
454	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.068%	80.121%
455	GENESCO INC COMMON STOCK USD1.0	0.068%	80.189%
456	MULTI COLOR CORP COMMON STOCK	0.068%	80.256%
457	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.067%	80.324%
458	GUESS? INC COMMON STOCK USD.01	0.067%	80.391%
459	TRIMAS CORP COMMON STOCK USD.01	0.067%	80.458%
460	ANALOGIC CORP COMMON STOCK USD.05	0.067%	80.524%
461	UNIFI INC COMMON STOCK USD.1	0.067%	80.591%
462	STEELCASE INC CL A COMMON STOCK	0.066%	80.657%
463	FORMFACTOR INC COMMON STOCK USD.001	0.066%	80.723%
464	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01	0.066%	80.789%
465	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.066%	80.855%
466	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.065%	80.920%
467	LHC GROUP INC COMMON STOCK USD.01	0.065%	80.986%
468	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.065%	81.051%
469	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.065%	81.116%
470	ITT INC COMMON STOCK USD1.0	0.064%	81.180%
471	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.064%	81.244%
472	BANNER CORPORATION COMMON STOCK USD.01	0.064%	81.308%
473	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.064%	81.372%
474	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.064%	81.436%
475	GREEN PLAINS INC COMMON STOCK USD.001	0.064%	81.500%
476	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.064%	81.564%
477	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.064%	81.627%
478	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.063%	81.690%
479	SKECHERS USA INC CL A COMMON STOCK USD.001	0.063%	81.753%
480	TIVO CORP COMMON STOCK USD.001	0.063%	81.816%
481	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.063%	81.879%
482	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.062%	81.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	HAVERTY FURNITURE COMMON STOCK USD1.0	0.062%	82.003%
484	US CELLULAR CORP COMMON STOCK USD1.0	0.062%	82.066%
485	M/I HOMES INC COMMON STOCK USD.01	0.062%	82.128%
486	PRIMERICA INC COMMON STOCK	0.062%	82.190%
487	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.062%	82.252%
488	MOVADO GROUP INC COMMON STOCK USD.01	0.061%	82.313%
489	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.061%	82.374%
490	BRADY CORPORATION CL A COMMON STOCK USD.01	0.061%	82.435%
491	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.061%	82.495%
492	II VI INC COMMON STOCK	0.061%	82.556%
493	AEGION CORP COMMON STOCK USD.01	0.061%	82.617%
494	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.061%	82.677%
495	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.061%	82.738%
496	CBIZ INC COMMON STOCK USD.01	0.060%	82.798%
497	NUTRACEUTICAL INTL CORP COMMON STOCK USD.01	0.060%	82.858%
498	QEP RESOURCES INC COMMON STOCK USD.01	0.060%	82.919%
499	HARMONIC INC COMMON STOCK USD.001	0.060%	82.979%
500	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.060%	83.039%
501	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.059%	83.098%
502	TRUEBLUE INC COMMON STOCK	0.059%	83.157%
503	ORBCOMM INC COMMON STOCK USD.001	0.059%	83.216%
504	LAKELAND BANCORP INC COMMON STOCK	0.059%	83.275%
505	KENNAMETAL INC COMMON STOCK USD1.25	0.059%	83.334%
506	PIPER JAFFRAY COS COMMON STOCK USD.01	0.059%	83.392%
507	DYCOM INDUSTRIES INC COMMON STOCK USD.333	0.058%	83.451%
508	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.058%	83.509%
509	PHH CORP COMMON STOCK USD.01	0.058%	83.567%
510	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.058%	83.625%
511	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.058%	83.683%
512	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.058%	83.740%
513	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.057%	83.798%
514	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.057%	83.855%
515	ACETO CORP COMMON STOCK USD.01	0.057%	83.912%
516	MARINEMAX INC COMMON STOCK USD.001	0.057%	83.969%
517	LENNAR CORP B SHS COMMON STOCK USD.1	0.057%	84.026%
518	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.056%	84.082%
519	KRATON CORP COMMON STOCK USD.01	0.056%	84.138%
520	GREIF INC CL A COMMON STOCK	0.056%	84.195%
521	MCGRATH RENTCORP COMMON STOCK	0.056%	84.251%
522	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.056%	84.307%
523	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	0.056%	84.363%
524	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.056%	84.418%
525	INSTEEL INDUSTRIES INC COMMON STOCK	0.055%	84.473%
526	SHOE CARNIVAL INC COMMON STOCK USD.01	0.055%	84.528%
527	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.055%	84.583%
528	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.054%	84.638%
529	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.054%	84.692%
530	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.054%	84.746%
531	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.054%	84.800%
532	SPX FLOW INC COMMON STOCK USD.01	0.054%	84.853%

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533	WEIS MARKETS INC COMMON STOCK	0.053%	84.907%
534	INGREDION INC COMMON STOCK USD.01	0.053%	84.960%
535	GP STRATEGIES CORP COMMON STOCK USD.01	0.053%	85.014%
536	RPX CORP COMMON STOCK USD.0001	0.053%	85.067%
537	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.053%	85.120%
538	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.053%	85.173%
539	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.053%	85.225%
540	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.052%	85.278%
541	MYERS INDUSTRIES INC COMMON STOCK	0.052%	85.330%
542	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.051%	85.381%
543	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.051%	85.432%
544	BIOTELEMETRY INC COMMON STOCK USD.001	0.051%	85.483%
545	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.051%	85.534%
546	ITRON INC COMMON STOCK	0.051%	85.584%
547	ARGAN INC COMMON STOCK USD.15	0.051%	85.635%
548	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.051%	85.685%
549	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.050%	85.736%
550	GANNETT CO INC COMMON STOCK	0.050%	85.786%
551	HOOKER FURNITURE CORP COMMON STOCK	0.050%	85.836%
552	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.050%	85.886%
553	NATIONAL BANK HOLD CL A COMMON STOCK	0.050%	85.936%
554	SRC ENERGY INC COMMON STOCK USD.001	0.050%	85.985%
555	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.049%	86.035%
556	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.049%	86.084%
557	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.049%	86.133%
558	PERFICIENT INC COMMON STOCK USD.001	0.049%	86.182%
559	WEST BANCORPORATION COMMON STOCK	0.049%	86.231%
560	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.049%	86.280%
561	FIRST BANCORP/NC COMMON STOCK	0.049%	86.329%
562	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.049%	86.378%
563	CONN S INC COMMON STOCK USD.01	0.049%	86.426%
564	KELLY SERVICES INC A COMMON STOCK USD1.0	0.048%	86.475%
565	PHOTRONICS INC COMMON STOCK USD.01	0.048%	86.523%
566	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.048%	86.571%
567	MATADOR RESOURCES CO COMMON STOCK USD.01	0.048%	86.619%
568	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.048%	86.667%
569	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625	0.048%	86.715%
570	PCM INC COMMON STOCK USD.001	0.048%	86.763%
571	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	0.047%	86.810%
572	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01	0.047%	86.858%
573	HMS HOLDINGS CORP COMMON STOCK USD.01	0.047%	86.905%
574	FORESTAR GROUP INC COMMON STOCK USD1.0	0.047%	86.952%
575	K12 INC COMMON STOCK USD.0001	0.047%	86.999%
576	ELDORADO RESORTS INC COMMON STOCK	0.047%	87.046%
577	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.047%	87.092%
578	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.047%	87.139%
579	POLYONE CORPORATION COMMON STOCK USD.01	0.046%	87.185%
580	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.046%	87.231%
581	ALON USA ENERGY INC COMMON STOCK USD.01	0.046%	87.277%
582	GENTEX CORP COMMON STOCK USD.06	0.046%	87.323%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
583	TRONOX LTD CL A COMMON STOCK USD.01	0.045%	87.369%
584	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.045%	87.414%
585	COMFORT SYSTEMS USA INC COMMON STOCK USD.01	0.045%	87.459%
586	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.045%	87.504%
587	TREDEGAR CORP COMMON STOCK	0.045%	87.549%
588	HAEMONETICS CORP/MASS COMMON STOCK USD.01	0.045%	87.594%
589	CHASE CORP COMMON STOCK USD.1	0.045%	87.639%
590	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.045%	87.683%
591	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.045%	87.728%
592	ATWOOD OCEANICS INC COMMON STOCK USD1.0	0.045%	87.773%
593	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.045%	87.817%
594	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.044%	87.862%
595	GENERAL CABLE CORP COMMON STOCK USD.01	0.044%	87.906%
596	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.044%	87.950%
597	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.044%	87.994%
598	CRYOLIFE INC COMMON STOCK USD.01	0.044%	88.038%
599	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.044%	88.082%
600	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.044%	88.126%
601	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.044%	88.170%
602	FTD COS INC COMMON STOCK USD.0001	0.044%	88.213%
603	ARCONIC INC COMMON STOCK	0.044%	88.257%
604	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.044%	88.301%
605	COVANTA HOLDING CORP COMMON STOCK USD.1	0.043%	88.344%
606	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.043%	88.387%
607	CROCS INC COMMON STOCK USD.001	0.043%	88.430%
608	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.043%	88.473%
609	BJ S RESTAURANTS INC COMMON STOCK	0.043%	88.516%
610	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1	0.043%	88.559%
611	KIMBALL ELECTRONICS INC COMMON STOCK	0.043%	88.602%
612	PVH CORP COMMON STOCK USD1.0	0.043%	88.644%
613	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.042%	88.686%
614	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.042%	88.728%
615	NANOMETRICS INC COMMON STOCK	0.041%	88.769%
616	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.041%	88.811%
617	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.041%	88.852%
618	ENNIS INC COMMON STOCK USD2.5	0.041%	88.893%
619	FRANKLIN COVEY CO COMMON STOCK USD.05	0.041%	88.935%
620	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.041%	88.976%
621	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.041%	89.017%
622	CTS CORP COMMON STOCK	0.041%	89.058%
623	N B T BANCORP INC COMMON STOCK USD.01	0.041%	89.099%
624	QUAD GRAPHICS INC COMMON STOCK USD.025	0.041%	89.140%
625	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.040%	89.180%
626	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.040%	89.221%
627	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.040%	89.261%
628	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.040%	89.301%
629	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.040%	89.341%
630	BANKRATE INC COMMON STOCK USD.01	0.040%	89.381%
631	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.040%	89.421%
632	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.040%	89.461%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
633	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.040%	89.501%
634	ARCBEST CORP COMMON STOCK USD.01	0.040%	89.540%
635	CENTENE CORP COMMON STOCK USD.001	0.040%	89.580%
636	IXYS CORPORATION COMMON STOCK USD.01	0.040%	89.619%
637	AMERICA S CAR MART INC COMMON STOCK USD.01	0.039%	89.659%
638	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.039%	89.698%
639	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.039%	89.737%
640	WELBILT INC COMMON STOCK USD.01	0.039%	89.777%
641	ANGIODYNAMICS INC COMMON STOCK USD.01	0.039%	89.816%
642	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.039%	89.855%
643	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.039%	89.894%
644	LANDEC CORP COMMON STOCK USD.001	0.039%	89.933%
645	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.039%	89.972%
646	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.039%	90.010%
647	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.039%	90.049%
648	LANNETT CO INC COMMON STOCK USD.001	0.039%	90.087%
649	CAREER EDUCATION CORP COMMON STOCK USD.01	0.038%	90.126%
650	SPX CORP COMMON STOCK USD.01	0.038%	90.164%
651	MGP INGREDIENTS INC COMMON STOCK	0.038%	90.202%
652	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.038%	90.241%
653	MURPHY USA INC COMMON STOCK	0.038%	90.279%
654	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.038%	90.317%
655	MERIDIAN BANCORP INC COMMON STOCK	0.038%	90.354%
656	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.037%	90.392%
657	CUTERA INC COMMON STOCK USD.001	0.037%	90.429%
658	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.037%	90.466%
659	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.037%	90.502%
660	CAMDEN NATIONAL CORP COMMON STOCK	0.037%	90.539%
661	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.037%	90.576%
662	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.037%	90.613%
663	CHICO S FAS INC COMMON STOCK USD.01	0.036%	90.649%
664	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.036%	90.686%
665	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.036%	90.722%
666	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.036%	90.758%
667	FINISH LINE/THE CL A COMMON STOCK USD.01	0.036%	90.794%
668	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.036%	90.830%
669	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.036%	90.866%
670	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.036%	90.902%
671	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.035%	90.937%
672	CALGON CARBON CORP COMMON STOCK USD.01	0.035%	90.973%
673	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.035%	91.008%
674	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.035%	91.043%
675	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.035%	91.079%
676	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.035%	91.114%
677	TRICO BANCSHARES COMMON STOCK	0.035%	91.149%
678	FERRO CORP COMMON STOCK USD1.0	0.035%	91.184%
679	FIRST BUSEY CORP COMMON STOCK USD.001	0.035%	91.219%
680	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.035%	91.254%
681	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.035%	91.288%
682	HCI GROUP INC COMMON STOCK	0.035%	91.323%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
683	CUBIC CORP COMMON STOCK	0.035%	91.357%
684	INTL FCSTONE INC COMMON STOCK USD.01	0.035%	91.392%
685	LAKELAND FINANCIAL CORP COMMON STOCK	0.034%	91.426%
686	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1	0.034%	91.461%
687	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.034%	91.495%
688	INVESTORS TITLE CO COMMON STOCK	0.034%	91.529%
689	BARNES + NOBLE INC COMMON STOCK USD.001	0.034%	91.564%
690	ACTUANT CORP A COMMON STOCK USD.2	0.034%	91.598%
691	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.034%	91.632%
692	MEET GROUP INC/THE COMMON STOCK USD.001	0.034%	91.665%
693	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.034%	91.699%
694	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.034%	91.733%
695	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.034%	91.766%
696	DAKTRONICS INC COMMON STOCK	0.034%	91.800%
697	KBR INC COMMON STOCK USD.001	0.033%	91.833%
698	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.033%	91.867%
699	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.033%	91.900%
700	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.033%	91.933%
701	SCORPIO TANKERS INC COMMON STOCK USD.01	0.033%	91.966%
702	HERITAGE COMMERCE CORP COMMON STOCK	0.033%	91.999%
703	BALDWIN + LYONS INC CL B COMMON STOCK	0.033%	92.032%
704	FLEXSTEEL INDS COMMON STOCK USD1.0	0.033%	92.065%
705	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.033%	92.097%
706	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.033%	92.130%
707	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.032%	92.162%
708	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.032%	92.195%
709	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.032%	92.227%
710	ESSENDANT INC COMMON STOCK USD.1	0.032%	92.259%
711	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	0.032%	92.292%
712	NOVANTA INC COMMON STOCK	0.032%	92.324%
713	TERADYNE INC COMMON STOCK USD.125	0.032%	92.356%
714	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.032%	92.388%
715	RAMBUS INC COMMON STOCK USD.001	0.032%	92.420%
716	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.032%	92.452%
717	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.032%	92.483%
718	BOISE CASCADE CO COMMON STOCK USD.01	0.032%	92.515%
719	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.032%	92.547%
720	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.031%	92.578%
721	UNITED COMMUNITY FINANCIAL COMMON STOCK	0.031%	92.609%
722	MSG NETWORKS INC A COMMON STOCK USD.01	0.031%	92.640%
723	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.031%	92.671%
724	SP PLUS CORP COMMON STOCK USD.001	0.031%	92.702%
725	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.031%	92.732%
726	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.030%	92.763%
727	FRED S INC CLASS A COMMON STOCK	0.030%	92.793%
728	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.030%	92.823%
729	CAVIUM INC COMMON STOCK USD.001	0.030%	92.853%
730	BANK MUTUAL CORP COMMON STOCK USD.01	0.030%	92.883%
731	EMCOR GROUP INC COMMON STOCK USD.01	0.030%	92.913%
732	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.030%	92.943%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
733	COHU INC COMMON STOCK USD1.0	0.030%	92.973%
734	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	0.030%	93.003%
735	FARMER BROS CO COMMON STOCK USD1.0	0.030%	93.033%
736	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.030%	93.062%
737	PEOPLES BANCORP INC COMMON STOCK	0.029%	93.092%
738	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.029%	93.121%
739	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.029%	93.150%
740	STRATASYS LTD COMMON STOCK ILS.01	0.029%	93.179%
741	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.029%	93.208%
742	TEAM INC COMMON STOCK USD.3	0.029%	93.236%
743	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.029%	93.265%
744	OFG BANCORP COMMON STOCK USD1.0	0.029%	93.293%
745	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.028%	93.322%
746	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	0.028%	93.350%
747	SPARTON CORP COMMON STOCK USD1.25	0.028%	93.378%
748	CITIZENS INC COMMON STOCK	0.028%	93.407%
749	ICU MEDICAL INC COMMON STOCK USD.1	0.028%	93.435%
750	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.028%	93.463%
751	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.028%	93.491%
752	CATO CORP CLASS A COMMON STOCK USD.033	0.028%	93.519%
753	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.028%	93.547%
754	CRAY INC COMMON STOCK USD.01	0.028%	93.575%
755	DSP GROUP INC COMMON STOCK USD.001	0.028%	93.603%
756	REGIS CORP COMMON STOCK USD.05	0.028%	93.630%
757	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.028%	93.658%
758	FRP HOLDINGS INC COMMON STOCK USD.1	0.028%	93.686%
759	MERCANTILE BANK CORP COMMON STOCK	0.027%	93.713%
760	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.027%	93.741%
761	CULP INC COMMON STOCK USD.05	0.027%	93.768%
762	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.027%	93.795%
763	DUCOMMUN INC COMMON STOCK USD.01	0.027%	93.823%
764	DEPOMED INC COMMON STOCK	0.027%	93.849%
765	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.027%	93.876%
766	CVB FINANCIAL CORP COMMON STOCK	0.027%	93.903%
767	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.027%	93.930%
768	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.027%	93.957%
769	NEWS CORP CLASS B COMMON STOCK	0.027%	93.984%
770	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.027%	94.010%
771	INVACARE CORP COMMON STOCK USD.25	0.026%	94.037%
772	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.026%	94.063%
773	STRAIGHT PATH COMM B COMMON STOCK USD.01	0.026%	94.090%
774	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.026%	94.116%
775	XCERRA CORP COMMON STOCK USD.05	0.026%	94.142%
776	WEST MARINE INC COMMON STOCK USD.001	0.026%	94.168%
777	NV5 GLOBAL INC COMMON STOCK USD.01	0.026%	94.195%
778	DINEEQUITY INC COMMON STOCK USD.01	0.026%	94.221%
779	SUNPOWER CORP COMMON STOCK USD.001	0.026%	94.247%
780	SLM CORP COMMON STOCK USD.2	0.026%	94.273%
781	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.026%	94.299%
782	LIFETIME BRANDS INC COMMON STOCK USD.01	0.026%	94.324%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
783	HURCO COMPANIES INC COMMON STOCK	0.025%	94.350%
784	J.C. PENNEY CO INC COMMON STOCK USD.5	0.025%	94.375%
785	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.025%	94.400%
786	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.025%	94.425%
787	CYBEROPTICS CORP COMMON STOCK	0.025%	94.450%
788	KMG CHEMICALS INC COMMON STOCK USD.01	0.025%	94.475%
789	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.025%	94.500%
790	CONNECTONE BANCORP INC COMMON STOCK	0.025%	94.525%
791	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.025%	94.549%
792	CRA INTERNATIONAL INC COMMON STOCK	0.025%	94.574%
793	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.025%	94.599%
794	PARK STERLING CORP COMMON STOCK USD.01	0.025%	94.623%
795	XO GROUP INC COMMON STOCK USD.01	0.024%	94.648%
796	PICO HOLDINGS INC COMMON STOCK USD.001	0.024%	94.672%
797	BANKFINANCIAL CORP COMMON STOCK USD.01	0.024%	94.697%
798	ENSTAR GROUP LTD COMMON STOCK USD1.0	0.024%	94.721%
799	ARCHROCK INC COMMON STOCK USD.01	0.024%	94.745%
800	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.024%	94.769%
801	SPARTAN MOTORS INC COMMON STOCK USD.01	0.024%	94.794%
802	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.024%	94.818%
803	HERITAGE FINANCIAL CORP COMMON STOCK	0.024%	94.841%
804	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.024%	94.865%
805	STONERIDGE INC COMMON STOCK	0.024%	94.889%
806	TITAN MACHINERY INC COMMON STOCK USD.00001	0.024%	94.912%
807	EASTERN CO/THE COMMON STOCK	0.024%	94.936%
808	REIS INC COMMON STOCK USD.01	0.023%	94.959%
809	BOINGO WIRELESS INC COMMON STOCK	0.023%	94.982%
810	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.023%	95.006%
811	AMERICAN WOODMARK CORP COMMON STOCK	0.023%	95.029%
812	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.023%	95.052%
813	INTER PARFUMS INC COMMON STOCK USD.001	0.023%	95.075%
814	LSI INDUSTRIES INC COMMON STOCK	0.023%	95.098%
815	FERROGLOBE PLC COMMON STOCK USD7.5	0.023%	95.121%
816	TESCO CORP COMMON STOCK	0.023%	95.144%
817	SHORETEL INC COMMON STOCK USD.001	0.023%	95.167%
818	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.022%	95.189%
819	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.022%	95.212%
820	CITY HOLDING CO COMMON STOCK USD2.5	0.022%	95.234%
821	COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0	0.022%	95.256%
822	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.022%	95.278%
823	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.022%	95.301%
824	HOMESTREET INC COMMON STOCK	0.022%	95.323%
825	INGEVITY CORP COMMON STOCK USD.01	0.022%	95.345%
826	MYRIAD GENETICS INC COMMON STOCK USD.01	0.022%	95.367%
827	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.022%	95.389%
828	SEMTECH CORP COMMON STOCK USD.01	0.022%	95.411%
829	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.022%	95.433%
830	TIPTREE INC COMMON STOCK USD.001	0.022%	95.455%
831	COWEN INC COMMON STOCK USD.01	0.022%	95.477%
832	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.022%	95.499%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
833	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.022%	95.521%
834	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.022%	95.543%
835	INTEVAC INC COMMON STOCK	0.022%	95.564%
836	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001	0.022%	95.586%
837	MISTRAS GROUP INC COMMON STOCK USD.01	0.022%	95.607%
838	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.022%	95.629%
839	HAWKINS INC COMMON STOCK USD.05	0.021%	95.650%
840	ALLEGHANY CORP COMMON STOCK USD1.0	0.021%	95.672%
841	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.021%	95.693%
842	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.021%	95.714%
843	FIDELITY SOUTHERN CORP COMMON STOCK	0.021%	95.736%
844	ENZO BIOCHEM INC COMMON STOCK USD.01	0.021%	95.757%
845	FUTUREFUEL CORP COMMON STOCK USD.0001	0.021%	95.778%
846	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.021%	95.799%
847	ALCOA CORP COMMON STOCK USD.01	0.021%	95.820%
848	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.021%	95.841%
849	AXT INC COMMON STOCK USD.001	0.021%	95.861%
850	CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01	0.021%	95.882%
851	BRISTOW GROUP INC COMMON STOCK USD.01	0.020%	95.903%
852	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.020%	95.923%
853	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.020%	95.943%
854	PTC THERAPEUTICS INC COMMON STOCK USD.001	0.020%	95.963%
855	FOSSIL GROUP INC COMMON STOCK USD.01	0.020%	95.984%
856	FORWARD AIR CORP COMMON STOCK USD.01	0.020%	96.004%
857	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.020%	96.024%
858	CSS INDUSTRIES INC COMMON STOCK USD.1	0.020%	96.044%
859	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.020%	96.064%
860	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.020%	96.084%
861	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.020%	96.103%
862	SIGMA DESIGNS INC COMMON STOCK	0.020%	96.123%
863	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.020%	96.143%
864	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.020%	96.162%
865	RTI SURGICAL INC COMMON STOCK USD.001	0.020%	96.182%
866	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.019%	96.201%
867	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.019%	96.220%
868	LEAF GROUP LTD COMMON STOCK USD.0001	0.019%	96.240%
869	EXTREME NETWORKS INC COMMON STOCK USD.001	0.019%	96.259%
870	AGILYSYS INC COMMON STOCK USD.3	0.019%	96.278%
871	DEL TACO RESTAURANTS INC COMMON STOCK	0.019%	96.297%
872	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.019%	96.316%
873	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.019%	96.335%
874	DENBURY RESOURCES INC COMMON STOCK USD.001	0.019%	96.354%
875	OLYMPIC STEEL INC COMMON STOCK	0.019%	96.373%
876	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.019%	96.392%
877	POTBELLY CORP COMMON STOCK USD.01	0.019%	96.411%
878	EXPRESS INC COMMON STOCK	0.019%	96.429%
879	CALIX INC COMMON STOCK	0.019%	96.448%
880	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.019%	96.467%
881	KVH INDUSTRIES INC COMMON STOCK USD.01	0.019%	96.485%
882	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.018%	96.503%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
883	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.018%	96.522%
884	MATRIX SERVICE CO COMMON STOCK USD.01	0.018%	96.540%
885	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.018%	96.558%
886	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.018%	96.576%
887	MACATAWA BANK CORP COMMON STOCK	0.018%	96.594%
888	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.018%	96.613%
889	CONTROL4 CORP COMMON STOCK USD.0001	0.018%	96.631%
890	TOWER INTERNATIONAL INC COMMON STOCK USD.01	0.018%	96.649%
891	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.018%	96.667%
892	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.018%	96.685%
893	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.018%	96.702%
894	IDT CORP CLASS B COMMON STOCK USD.01	0.018%	96.720%
895	BANCORP INC/THE COMMON STOCK USD1.0	0.018%	96.738%
896	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.018%	96.756%
897	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.018%	96.774%
898	PACIFIC CONTINENTAL CORP COMMON STOCK	0.018%	96.791%
899	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.018%	96.809%
900	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.018%	96.827%
901	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.017%	96.844%
902	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	0.017%	96.862%
903	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	0.017%	96.879%
904	COPA HOLDINGS SA CLASS A COMMON STOCK	0.017%	96.896%
905	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.017%	96.914%
906	SONUS NETWORKS INC COMMON STOCK USD.001	0.017%	96.931%
907	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.017%	96.948%
908	VISTEON CORP COMMON STOCK	0.017%	96.965%
909	HIBBETT SPORTS INC COMMON STOCK USD.01	0.017%	96.982%
910	DHI GROUP INC COMMON STOCK USD.01	0.017%	96.999%
911	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.017%	97.016%
912	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.017%	97.033%
913	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.017%	97.050%
914	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001	0.017%	97.066%
915	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.017%	97.083%
916	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.017%	97.100%
917	NOBLE ENERGY INC COMMON STOCK USD.01	0.017%	97.117%
918	DXP ENTERPRISES INC COMMON STOCK USD.01	0.016%	97.133%
919	VECTRUS INC COMMON STOCK USD.01	0.016%	97.150%
920	VSE CORP COMMON STOCK USD.05	0.016%	97.166%
921	VISHAY PRECISION GROUP COMMON STOCK	0.016%	97.182%
922	NORTHWEST PIPE CO COMMON STOCK USD.01	0.016%	97.198%
923	VERA BRADLEY INC COMMON STOCK	0.016%	97.214%
924	TWIN DISC INC COMMON STOCK	0.016%	97.230%
925	ERA GROUP INC COMMON STOCK USD.01	0.016%	97.246%
926	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.016%	97.262%
927	NUVECTRA CORP COMMON STOCK USD.001	0.016%	97.278%
928	AZZ INC COMMON STOCK USD1.0	0.016%	97.293%
929	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.016%	97.309%
930	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.015%	97.324%
931	ZAGG INC COMMON STOCK USD.001	0.015%	97.340%
932	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.015%	97.355%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
933	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.015%	97.370%
934	PRA GROUP INC COMMON STOCK USD.01	0.015%	97.386%
935	SILICON LABORATORIES INC COMMON STOCK USD.0001	0.015%	97.401%
936	BILL BARRETT CORP COMMON STOCK USD.001	0.015%	97.415%
937	REPLIGEN CORP COMMON STOCK USD.01	0.015%	97.430%
938	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.015%	97.445%
939	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.015%	97.460%
940	AV HOMES INC COMMON STOCK USD1.0	0.015%	97.475%
941	HORIZON BANCORP INDIANA COMMON STOCK	0.015%	97.490%
942	CITI TRENDS INC COMMON STOCK USD.01	0.015%	97.504%
943	CHIMERIX INC COMMON STOCK USD.001	0.015%	97.519%
944	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.014%	97.533%
945	BANCFIRST CORP COMMON STOCK USD1.0	0.014%	97.548%
946	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0	0.014%	97.562%
947	NAUTILUS INC COMMON STOCK	0.014%	97.576%
948	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.014%	97.590%
949	VERITIV CORP COMMON STOCK USD.01	0.014%	97.604%
950	SHUTTERFLY INC COMMON STOCK USD.0001	0.014%	97.618%
951	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.014%	97.631%
952	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.014%	97.645%
953	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.014%	97.659%
954	CONTANGO OIL + GAS COMMON STOCK USD.04	0.014%	97.672%
955	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.013%	97.686%
956	FOSTER (LB) CO A COMMON STOCK USD.01	0.013%	97.699%
957	RED LION HOTELS CORP COMMON STOCK USD.01	0.013%	97.712%
958	REALNETWORKS INC COMMON STOCK USD.001	0.013%	97.726%
959	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.013%	97.739%
960	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.013%	97.752%
961	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.013%	97.765%
962	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.013%	97.778%
963	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.013%	97.791%
964	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.013%	97.804%
965	CVR ENERGY INC COMMON STOCK USD.01	0.013%	97.817%
966	MERCURY GENERAL CORP COMMON STOCK	0.013%	97.829%
967	KIRKLAND S INC COMMON STOCK	0.013%	97.842%
968	RUBY TUESDAY INC COMMON STOCK USD.01	0.013%	97.855%
969	KEMET CORP COMMON STOCK USD.01	0.013%	97.867%
970	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.013%	97.880%
971	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	0.013%	97.893%
972	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.013%	97.905%
973	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.012%	97.918%
974	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.012%	97.930%
975	HARDINGE INC COMMON STOCK USD.01	0.012%	97.942%
976	EMCORE CORP COMMON STOCK	0.012%	97.955%
977	CRANE CO COMMON STOCK USD1.0	0.012%	97.967%
978	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.012%	97.979%
979	HORIZON GLOBAL CORP COMMON STOCK	0.012%	97.991%
980	MBT FINANCIAL CORP COMMON STOCK	0.012%	98.004%
981	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.012%	98.016%
982	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.012%	98.028%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
983	ENERNOC INC COMMON STOCK USD.001	0.012%	98.039%
984	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.012%	98.051%
985	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.012%	98.063%
986	GULF ISLAND FABRICATION INC COMMON STOCK	0.012%	98.075%
987	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.012%	98.087%
988	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.012%	98.098%
989	GUARANTY BANCORP COMMON STOCK USD.001	0.012%	98.110%
990	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.012%	98.122%
991	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.012%	98.133%
992	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.012%	98.145%
993	BEL FUSE INC CL B COMMON STOCK USD.1	0.012%	98.156%
994	WILLDAN GROUP INC COMMON STOCK USD.01	0.012%	98.168%
995	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.012%	98.180%
996	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.012%	98.191%
997	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.011%	98.203%
998	BELDEN INC COMMON STOCK USD.01	0.011%	98.214%
999	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.011%	98.225%
1000	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.011%	98.237%
1001	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	98.248%
1002	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.011%	98.260%
1003	VERINT SYSTEMS INC COMMON STOCK USD.001	0.011%	98.271%
1004	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.011%	98.282%
1005	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.011%	98.293%
1006	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.011%	98.304%
1007	FNFV GROUP TRACKING STK USD.0001	0.011%	98.315%
1008	CASEY S GENERAL STORES INC COMMON STOCK NPV	0.011%	98.326%
1009	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.011%	98.337%
1010	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.011%	98.348%
1011	UNITY BANCORP INC COMMON STOCK	0.011%	98.358%
1012	STARTEK INC COMMON STOCK USD.01	0.011%	98.369%
1013	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.011%	98.380%
1014	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.010%	98.390%
1015	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.010%	98.400%
1016	PHI INC NON VOTING COMMON STOCK USD.1	0.010%	98.411%
1017	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.010%	98.421%
1018	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.010%	98.431%
1019	DORIAN LPG LTD COMMON STOCK USD.01	0.010%	98.441%
1020	PC TEL INC COMMON STOCK USD.001	0.010%	98.451%
1021	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001	0.010%	98.461%
1022	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0	0.010%	98.471%
1023	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	0.010%	98.480%
1024	PERCEPTRON INC COMMON STOCK USD.01	0.010%	98.490%
1025	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.010%	98.500%
1026	BLACK BOX CORP COMMON STOCK USD.001	0.010%	98.509%
1027	EXACTECH INC COMMON STOCK USD.01	0.010%	98.519%
1028	EZCORP INC CL A COMMON STOCK USD.01	0.009%	98.528%
1029	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.009%	98.538%
1030	HOPFED BANCORP INC COMMON STOCK USD.01	0.009%	98.547%
1031	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.009%	98.556%
1032	FITBIT INC A COMMON STOCK USD.0001	0.009%	98.566%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1033	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.009%	98.575%
1034	CELADON GROUP INC COMMON STOCK USD.033	0.009%	98.584%
1035	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.009%	98.593%
1036	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.009%	98.602%
1037	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.009%	98.612%
1038	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.009%	98.621%
1039	KOSMOS ENERGY LTD COMMON STOCK USD.01	0.009%	98.630%
1040	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.009%	98.639%
1041	SURMODICS INC COMMON STOCK USD.05	0.009%	98.648%
1042	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.009%	98.657%
1043	PREMIER FINANCIAL BANCORP COMMON STOCK	0.009%	98.666%
1044	KEY TRONIC CORP COMMON STOCK	0.009%	98.675%
1045	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.009%	98.684%
1046	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.009%	98.692%
1047	FIRST SOLAR INC COMMON STOCK USD.001	0.009%	98.701%
1048	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.009%	98.710%
1049	DELTA APPAREL INC COMMON STOCK USD.01	0.009%	98.719%
1050	KEYW HOLDING CORP/THE COMMON STOCK	0.009%	98.728%
1051	ZUMIEZ INC COMMON STOCK	0.009%	98.737%
1052	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.009%	98.745%
1053	GENIE ENERGY LTD B COMMON STOCK	0.009%	98.754%
1054	WEYCO GROUP INC COMMON STOCK USD1.0	0.009%	98.762%
1055	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.009%	98.771%
1056	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.008%	98.779%
1057	CLIFTON BANCORP INC COMMON STOCK USD.01	0.008%	98.788%
1058	VILLAGE SUPER MARKET CLASS A COMMON STOCK	0.008%	98.796%
1059	HOMETRUST BANCSHARES INC COMMON STOCK	0.008%	98.804%
1060	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.008%	98.812%
1061	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.008%	98.820%
1062	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.008%	98.828%
1063	GRAHAM CORP COMMON STOCK USD.1	0.008%	98.836%
1064	TECHTARGET COMMON STOCK USD.001	0.008%	98.844%
1065	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.008%	98.852%
1066	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.008%	98.860%
1067	TUESDAY MORNING CORP COMMON STOCK USD.01	0.008%	98.867%
1068	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01	0.008%	98.875%
1069	EVANS BANCORP INC COMMON STOCK USD.5	0.008%	98.883%
1070	RLI CORP COMMON STOCK USD1.0	0.008%	98.891%
1071	UNICO AMERICAN CORP COMMON STOCK	0.008%	98.898%
1072	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.008%	98.906%
1073	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.008%	98.913%
1074	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.007%	98.921%
1075	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.007%	98.928%
1076	INTERNAP CORP COMMON STOCK USD.001	0.007%	98.936%
1077	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.007%	98.943%
1078	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.007%	98.950%
1079	HMN FINANCIAL INC COMMON STOCK USD.01	0.007%	98.958%
1080	ESCALADE INC COMMON STOCK	0.007%	98.965%
1081	ASTRONOVA INC COMMON STOCK USD.05	0.007%	98.972%
1082	DIXIE GROUP INC COMMON STOCK USD3.0	0.007%	98.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1083	LUMINEX CORP COMMON STOCK USD.001	0.007%	98.987%
1084	A H BELO CORP A COMMON STOCK USD.01	0.007%	98.994%
1085	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	99.001%
1086	ESSA BANCORP INC COMMON STOCK USD.01	0.007%	99.008%
1087	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.007%	99.015%
1088	SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01	0.007%	99.022%
1089	ULTRALIFE CORP COMMON STOCK USD.1	0.007%	99.030%
1090	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.007%	99.037%
1091	LIBBEY INC COMMON STOCK USD.01	0.007%	99.044%
1092	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.007%	99.051%
1093	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.007%	99.058%
1094	DHT HOLDINGS INC COMMON STOCK USD.01	0.007%	99.065%
1095	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.007%	99.072%
1096	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.007%	99.078%
1097	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333	0.007%	99.085%
1098	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.007%	99.092%
1099	LUBY S INC COMMON STOCK USD.32	0.007%	99.099%
1100	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.007%	99.106%
1101	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.007%	99.112%
1102	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.007%	99.119%
1103	HEALTHSTREAM INC COMMON STOCK	0.007%	99.126%
1104	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.007%	99.133%
1105	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.007%	99.139%
1106	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.007%	99.146%
1107	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.007%	99.152%
1108	ALICO INC COMMON STOCK USD1.0	0.007%	99.159%
1109	MARCHEX INC CLASS B COMMON STOCK USD.01	0.007%	99.165%
1110	QCR HOLDINGS INC COMMON STOCK USD1.0	0.006%	99.172%
1111	ZOGENIX INC COMMON STOCK USD.001	0.006%	99.178%
1112	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.006%	99.185%
1113	AMTECH SYSTEMS INC COMMON STOCK USD.01	0.006%	99.191%
1114	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.006%	99.197%
1115	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.006%	99.204%
1116	BSQUARE CORP COMMON STOCK	0.006%	99.210%
1117	SYNALLOY CORP COMMON STOCK USD1.0	0.006%	99.216%
1118	MISONIX INC COMMON STOCK USD.01	0.006%	99.223%
1119	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.006%	99.229%
1120	PDL BIOPHARMA INC COMMON STOCK USD.01	0.006%	99.235%
1121	PACIFIC MERCANTILE BANCORP COMMON STOCK	0.006%	99.241%
1122	ARK RESTAURANTS CORP COMMON STOCK USD.01	0.006%	99.248%
1123	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	99.254%
1124	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	0.006%	99.260%
1125	ROCKY BRANDS INC COMMON STOCK	0.006%	99.266%
1126	USA TRUCK INC COMMON STOCK USD.01	0.006%	99.272%
1127	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.006%	99.278%
1128	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.006%	99.284%
1129	VONAGE HOLDINGS CORP COMMON STOCK USD.001	0.006%	99.290%
1130	WILLBROS GROUP INC COMMON STOCK USD.05	0.006%	99.296%
1131	LSB INDUSTRIES INC COMMON STOCK USD.1	0.006%	99.302%
1132	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.006%	99.307%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1133	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.006%	99.313%
1134	TRECORA RESOURCES COMMON STOCK USD.1	0.006%	99.319%
1135	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.006%	99.325%
1136	CEMPRA INC COMMON STOCK USD.001	0.006%	99.330%
1137	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.006%	99.336%
1138	COEUR MINING INC COMMON STOCK USD.01	0.006%	99.341%
1139	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.006%	99.347%
1140	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.006%	99.352%
1141	AWARE INC/MASS COMMON STOCK USD.01	0.005%	99.358%
1142	MOOG INC CLASS B COMMON STOCK USD1.0	0.005%	99.363%
1143	LIVANOVA PLC COMMON STOCK GBP1.0	0.005%	99.369%
1144	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.005%	99.374%
1145	GOLDFIELD CORP COMMON STOCK USD.1	0.005%	99.379%
1146	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.005%	99.385%
1147	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.005%	99.390%
1148	HOME BANCORP INC COMMON STOCK USD.01	0.005%	99.395%
1149	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	99.400%
1150	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.005%	99.405%
1151	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.005%	99.410%
1152	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.005%	99.415%
1153	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.005%	99.420%
1154	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01	0.005%	99.426%
1155	UCP INC CL A COMMON STOCK USD.01	0.005%	99.431%
1156	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.005%	99.436%
1157	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.005%	99.441%
1158	PARKER DRILLING CO COMMON STOCK USD.167	0.005%	99.445%
1159	SIERRA BANCORP COMMON STOCK	0.005%	99.450%
1160	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0	0.005%	99.455%
1161	MEDIA GEN INC CVR COMMON STOCK	0.005%	99.460%
1162	AMERICAN SOFTWARE INC CL A COMMON STOCK USD.1	0.005%	99.465%
1163	DIGIRAD CORP COMMON STOCK USD.0001	0.005%	99.469%
1164	RADISYS CORP COMMON STOCK	0.005%	99.474%
1165	DMC GLOBAL INC COMMON STOCK USD.05	0.005%	99.479%
1166	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.005%	99.483%
1167	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.005%	99.488%
1168	BEL FUSE INC CL A COMMON STOCK USD.1	0.005%	99.492%
1169	ST JOE CO/THE COMMON STOCK	0.005%	99.497%
1170	CDI CORP COMMON STOCK USD.1	0.005%	99.502%
1171	MACKINAC FINANCIAL CORP COMMON STOCK	0.004%	99.506%
1172	OPUS BANK COMMON STOCK	0.004%	99.511%
1173	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.004%	99.515%
1174	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01	0.004%	99.519%
1175	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.004%	99.524%
1176	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.004%	99.528%
1177	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.004%	99.532%
1178	CHEGG INC COMMON STOCK USD.001	0.004%	99.537%
1179	NICHOLAS FINANCIAL INC COMMON STOCK	0.004%	99.541%
1180	TRINITY PLACE HOLDINGS INC COMMON STOCK	0.004%	99.545%
1181	SUSSEX BANCORP COMMON STOCK	0.004%	99.549%
1182	KEY TECHNOLOGY INC COMMON STOCK	0.004%	99.553%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1183	INTREPID POTASH INC COMMON STOCK USD.001	0.004%	99.558%
1184	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.004%	99.562%
1185	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.004%	99.566%
1186	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.004%	99.570%
1187	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.004%	99.574%
1188	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.004%	99.578%
1189	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.004%	99.582%
1190	K2M GROUP HOLDINGS INC COMMON STOCK USD.001	0.004%	99.586%
1191	RING ENERGY INC COMMON STOCK USD.001	0.004%	99.590%
1192	COMMUNITY WEST BANCSHARES COMMON STOCK	0.004%	99.594%
1193	ZOE S KITCHEN INC COMMON STOCK USD.01	0.004%	99.598%
1194	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.004%	99.602%
1195	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.004%	99.605%
1196	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.004%	99.609%
1197	APTARGROUP INC COMMON STOCK USD.01	0.004%	99.613%
1198	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.004%	99.617%
1199	INTERSECTIONS INC COMMON STOCK USD.01	0.004%	99.620%
1200	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.004%	99.624%
1201	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	0.004%	99.628%
1202	BOWL AMERICA INC CLASS A COMMON STOCK USD.1	0.004%	99.631%
1203	BRIDGE BANCORP INC COMMON STOCK USD.01	0.004%	99.635%
1204	BEAZER HOMES USA INC COMMON STOCK USD.001	0.004%	99.638%
1205	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.004%	99.642%
1206	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.004%	99.645%
1207	CLEAR CHANNEL OUTDOOR CL A COMMON STOCK USD.01	0.003%	99.649%
1208	RIGNET INC COMMON STOCK USD.001	0.003%	99.652%
1209	BOOT BARN HOLDINGS INC COMMON STOCK	0.003%	99.656%
1210	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.003%	99.659%
1211	PRGX GLOBAL INC COMMON STOCK USD.01	0.003%	99.663%
1212	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.003%	99.666%
1213	VIASAT INC COMMON STOCK USD.0001	0.003%	99.669%
1214	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0	0.003%	99.673%
1215	PEOPLES BANCORP OF NC COMMON STOCK	0.003%	99.676%
1216	ID SYSTEMS INC COMMON STOCK USD.01	0.003%	99.679%
1217	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.003%	99.683%
1218	IROBOT CORP COMMON STOCK USD.01	0.003%	99.686%
1219	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.003%	99.689%
1220	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.003%	99.692%
1221	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.003%	99.696%
1222	AMERESCO INC CL A COMMON STOCK USD.0001	0.003%	99.699%
1223	MANNATECH INC COMMON STOCK USD.0001	0.003%	99.702%
1224	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.003%	99.705%
1225	COMPUTER TASK GROUP INC COMMON STOCK USD.01	0.003%	99.708%
1226	CARBO CERAMICS INC COMMON STOCK USD.01	0.003%	99.711%
1227	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.003%	99.714%
1228	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.003%	99.717%
1229	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK	0.003%	99.720%
1230	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.003%	99.723%
1231	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.003%	99.725%
1232	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.003%	99.728%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1233	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.003%	99.731%
1234	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	99.734%
1235	READING INTERNATIONAL INC B COMMON STOCK USD.01	0.003%	99.737%
1236	LIMELIGHT NETWORKS INC COMMON STOCK USD.001	0.003%	99.739%
1237	WEB.COM GROUP INC COMMON STOCK USD.001	0.003%	99.742%
1238	EVERI HOLDINGS INC COMMON STOCK USD.001	0.003%	99.745%
1239	RBC BEARINGS INC COMMON STOCK USD.01	0.003%	99.747%
1240	HUTTIG BUILDING PRODUCTS INC COMMON STOCK USD.01	0.003%	99.750%
1241	MAXLINEAR INC COMMON STOCK	0.003%	99.752%
1242	LIMONEIRA CO COMMON STOCK USD.01	0.003%	99.755%
1243	US ECOLOGY INC COMMON STOCK USD.01	0.003%	99.758%
1244	ZAFGEN INC COMMON STOCK USD.001	0.002%	99.760%
1245	BRINK S CO/THE COMMON STOCK USD1.0	0.002%	99.763%
1246	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	99.765%
1247	NORWOOD FINANCIAL CORP COMMON STOCK USD.1	0.002%	99.768%
1248	NATIONAL GENERAL HLDGS COMMON STOCK USD.01	0.002%	99.770%
1249	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.002%	99.772%
1250	IRIDEX CORP COMMON STOCK USD.01	0.002%	99.775%
1251	INTRICON CORP COMMON STOCK USD1.0	0.002%	99.777%
1252	J + J SNACK FOODS CORP COMMON STOCK	0.002%	99.780%
1253	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	99.782%
1254	ACME UNITED CORP COMMON STOCK USD2.5	0.002%	99.785%
1255	GREIF INC CL B COMMON STOCK	0.002%	99.787%
1256	DONEGAL GROUP INC B COMMON STOCK USD.01	0.002%	99.789%
1257	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.002%	99.792%
1258	BCB BANCORP INC COMMON STOCK	0.002%	99.794%
1259	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.002%	99.796%
1260	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.002%	99.799%
1261	GAIA INC COMMON STOCK USD.0001	0.002%	99.801%
1262	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	99.803%
1263	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.002%	99.805%
1264	OPTICAL CABLE CORP COMMON STOCK	0.002%	99.808%
1265	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	99.810%
1266	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	99.812%
1267	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	99.814%
1268	DRIVE SHACK INC COMMON STOCK USD.01	0.002%	99.816%
1269	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.002%	99.819%
1270	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.002%	99.821%
1271	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01	0.002%	99.823%
1272	SHORE BANCSHARES INC COMMON STOCK USD.01	0.002%	99.825%
1273	ELECTROMED INC COMMON STOCK USD.01	0.002%	99.827%
1274	STONEGATE BANK COMMON STOCK USD.01	0.002%	99.829%
1275	LANDMARK BANCORP INC COMMON STOCK USD.01	0.002%	99.831%
1276	MAGYAR BANCORP INC COMMON STOCK USD.01	0.002%	99.833%
1277	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.002%	99.835%
1278	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.002%	99.837%
1279	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.002%	99.839%
1280	JAKKS PACIFIC INC COMMON STOCK USD.001	0.002%	99.841%
1281	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.002%	99.843%
1282	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.002%	99.845%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1283	FARMERS NATL BANC CORP COMMON STOCK	0.002%	99.847%
1284	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.002%	99.849%
1285	AEROCENTURY CORP COMMON STOCK USD.001	0.002%	99.851%
1286	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	99.853%
1287	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.002%	99.854%
1288	STATE NATIONAL COS INC COMMON STOCK USD.001	0.002%	99.856%
1289	WAYSIDE TECHNOLOGY GROUP INC COMMON STOCK USD.01	0.002%	99.858%
1290	BROADVISION INC COMMON STOCK USD.0001	0.002%	99.860%
1291	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	99.861%
1292	URBAN ONE INC COMMON STOCK USD.001	0.002%	99.863%
1293	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.002%	99.865%
1294	SELECT BANCORP INC COMMON STOCK USD1.0	0.002%	99.867%
1295	SKYLINE CORP COMMON STOCK USD.028	0.002%	99.868%
1296	HC2 HOLDINGS INC COMMON STOCK USD.001	0.002%	99.870%
1297	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0	0.002%	99.872%
1298	IMMERSION CORPORATION COMMON STOCK USD.001	0.002%	99.873%
1299	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	99.875%
1300	INVENTURE FOODS INC COMMON STOCK USD.01	0.002%	99.876%
1301	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.002%	99.878%
1302	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.002%	99.880%
1303	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	99.881%
1304	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0	0.002%	99.883%
1305	GSE SYSTEMS INC COMMON STOCK USD.01	0.002%	99.884%
1306	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.002%	99.886%
1307	TAILORED BRANDS INC COMMON STOCK USD.01	0.001%	99.887%
1308	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.889%
1309	YUME INC COMMON STOCK USD.001	0.001%	99.890%
1310	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.001%	99.892%
1311	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.001%	99.893%
1312	COLONY BANCORP COMMON STOCK USD1.0	0.001%	99.895%
1313	REAL INDUSTRY INC COMMON STOCK	0.001%	99.896%
1314	FIRST UNITED CORP COMMON STOCK USD.01	0.001%	99.898%
1315	SERVOTRONICS INC COMMON STOCK USD.2	0.001%	99.899%
1316	AMREP CORP COMMON STOCK USD.1	0.001%	99.900%
1317	NEW YORK + CO COMMON STOCK USD.001	0.001%	99.902%
1318	MSB FINANCIAL CORP/MD COMMON STOCK	0.001%	99.903%
1319	OHIO VALLEY BANC CORP COMMON STOCK USD1.0	0.001%	99.904%
1320	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.906%
1321	RENT A CENTER INC COMMON STOCK USD.01	0.001%	99.907%
1322	CLEARFIELD INC COMMON STOCK USD.01	0.001%	99.908%
1323	VIVINT SOLAR INC COMMON STOCK USD.01	0.001%	99.910%
1324	NCI INC A COMMON STOCK USD.019	0.001%	99.911%
1325	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.912%
1326	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.913%
1327	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.001%	99.915%
1328	ASTA FUNDING INC COMMON STOCK USD.01	0.001%	99.916%
1329	CSP INC COMMON STOCK USD.01	0.001%	99.917%
1330	ESPERION THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.918%
1331	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.919%
1332	STEIN MART INC COMMON STOCK USD.01	0.001%	99.920%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1333	MEDICINOVA INC COMMON STOCK USD.001	0.001%	99.922%
1334	DAILY JOURNAL CORP COMMON STOCK USD.01	0.001%	99.923%
1335	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.001%	99.924%
1336	EAST WEST BANCORP INC COMMON STOCK USD.001	0.001%	99.925%
1337	OTONOMY INC COMMON STOCK USD.001	0.001%	99.926%
1338	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.001%	99.927%
1339	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.928%
1340	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.001%	99.929%
1341	BANK OF COMMERCE HOLDINGS COMMON STOCK	0.001%	99.930%
1342	CU BANCORP COMMON STOCK	0.001%	99.931%
1343	LGL GROUP INC/THE COMMON STOCK USD.01	0.001%	99.932%
1344	AMCON DISTRIBUTING CO COMMON STOCK USD.01	0.001%	99.933%
1345	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.001%	99.934%
1346	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.935%
1347	TEJON RANCH CO COMMON STOCK USD.5	0.001%	99.936%
1348	ARDELYX INC COMMON STOCK USD.000001	0.001%	99.937%
1349	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.001%	99.938%
1350	NVE CORP COMMON STOCK USD.01	0.001%	99.938%
1351	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	99.939%
1352	AGROFRESH SOLUTIONS INC COMMON STOCK	0.001%	99.940%
1353	HANDY + HARMAN LTD COMMON STOCK USD.01	0.001%	99.941%
1354	EAGLE BANCORP INC COMMON STOCK USD.01	0.001%	99.942%
1355	CEVA INC COMMON STOCK USD.001	0.001%	99.943%
1356	LIGHTPATH TECHNOLOGIES INC A COMMON STOCK USD.01	0.001%	99.944%
1357	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0	0.001%	99.944%
1358	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.001%	99.945%
1359	AROTECH CORP COMMON STOCK USD.01	0.001%	99.946%
1360	AMERICAN SHARED HOSPITAL SER COMMON STOCK	0.001%	99.947%
1361	BRIDGFORD FOODS CORP COMMON STOCK USD1.0	0.001%	99.947%
1362	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.948%
1363	GRAY TELEVISION INC A COMMON STOCK	0.001%	99.949%
1364	QUMU CORP COMMON STOCK USD.01	0.001%	99.950%
1365	CCA INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.950%
1366	NL INDUSTRIES COMMON STOCK USD.125	0.001%	99.951%
1367	INTEST CORP COMMON STOCK USD.01	0.001%	99.952%
1368	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.952%
1369	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	99.953%
1370	STOCK YARDS BANCORP INC COMMON STOCK	0.001%	99.954%
1371	CITIZENS HOLDING COMPANY COMMON STOCK USD.2	0.001%	99.954%
1372	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	99.955%
1373	SYPRIS SOLUTIONS INC COMMON STOCK USD.01	0.001%	99.956%
1374	IMMUNE DESIGN CORP COMMON STOCK USD.001	0.001%	99.956%
1375	RF INDUSTRIES LTD COMMON STOCK USD.01	0.001%	99.957%
1376	FONAR CORP COMMON STOCK USD.0001	0.001%	99.958%
1377	LINCOLN EDUCATIONAL SERVICES COMMON STOCK	0.001%	99.958%
1378	EMERSON RADIO CORP COMMON STOCK USD.01	0.001%	99.959%
1379	LANTRONIX INC COMMON STOCK USD.0001	0.001%	99.960%
1380	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25	0.001%	99.960%
1381	NATURES SUNSHINE PRODS INC COMMON STOCK	0.001%	99.961%
1382	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.961%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1383	NIVALIS THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.962%
1384	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	99.963%
1385	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.963%
1386	KFORCE INC COMMON STOCK USD.01	0.001%	99.964%
1387	PFENEX INC COMMON STOCK USD.001	0.001%	99.964%
1388	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.001%	99.965%
1389	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.001%	99.965%
1390	EDUCATIONAL DEVELOPMENT CORP COMMON STOCK USD.2	0.001%	99.966%
1391	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	99.966%
1392	PAIN THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.967%
1393	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001	0.001%	99.968%
1394	FIRST FOUNDATION INC COMMON STOCK USD.001	0.001%	99.968%
1395	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.001%	99.969%
1396	TREMOR VIDEO INC COMMON STOCK USD.0001	0.001%	99.969%
1397	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.970%
1398	WAYNE SAVINGS BANCSHARES INC COMMON STOCK USD.1	0.001%	99.970%
1399	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK	0.001%	99.971%
1400	SB FINANCIAL GROUP INC COMMON STOCK	0.001%	99.971%
1401	CATALYST BIOSCIENCES INC COMMON STOCK USD.001	0.001%	99.972%
1402	ROYAL BANCSHARES OF PENN A COMMON STOCK USD2.0	0.001%	99.972%
1403	HUDSON GLOBAL INC COMMON STOCK USD.001	0.001%	99.973%
1404	CIVEO CORP COMMON STOCK	0.001%	99.973%
1405	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.974%
1406	AVALON HOLDINGS CORP A COMMON STOCK USD.01	0.000%	99.974%
1407	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.000%	99.975%
1408	WVS FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.975%
1409	EAGLE BULK SHIPPING INC COMMON STOCK USD.01	0.000%	99.976%
1410	SALISBURY BANCORP INC COMMON STOCK USD.1	0.000%	99.976%
1411	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.977%
1412	AUBURN NATL BANCORPORATION COMMON STOCK USD.01	0.000%	99.977%
1413	VERSO CORP A COMMON STOCK	0.000%	99.978%
1414	PFSWEB INC COMMON STOCK USD.001	0.000%	99.978%
1415	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.000%	99.978%
1416	PARKE BANCORP INC COMMON STOCK USD.1	0.000%	99.979%
1417	CESCA THERAPEUTICS INC COMMON STOCK	0.000%	99.979%
1418	KINGSTONE COS INC COMMON STOCK USD.01	0.000%	99.980%
1419	BROADWIND ENERGY INC COMMON STOCK USD.001	0.000%	99.980%
1420	VERASTEM INC COMMON STOCK USD.0001	0.000%	99.980%
1421	NEUROTROPE INC COMMON STOCK	0.000%	99.981%
1422	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.000%	99.981%
1423	MALVERN BANCORP INC COMMON STOCK USD.01	0.000%	99.982%
1424	ZEDGE INC CL B COMMON STOCK	0.000%	99.982%
1425	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.000%	99.983%
1426	AVIAT NETWORKS INC COMMON STOCK USD.01	0.000%	99.983%
1427	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0	0.000%	99.983%
1428	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.000%	99.984%
1429	TELENAV INC COMMON STOCK USD.001	0.000%	99.984%
1430	UNITED COMMUNITY BANCORP COMMON STOCK USD.01	0.000%	99.984%
1431	LAKE SHORE BANCORP INC COMMON STOCK USD.01	0.000%	99.985%
1432	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1433	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.986%
1434	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.986%
1435	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.986%
1436	EIGER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.987%
1437	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.987%
1438	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.987%
1439	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.988%
1440	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.988%
1441	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.989%
1442	ACNB CORP COMMON STOCK USD2.5	0.000%	99.989%
1443	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.000%	99.989%
1444	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.990%
1445	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.990%
1446	PERFUMANIA HOLDINGS INC COMMON STOCK USD.01	0.000%	99.990%
1447	DICERNA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.991%
1448	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0	0.000%	99.991%
1449	GLOBALSCAPE INC COMMON STOCK USD.001	0.000%	99.991%
1450	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.000%	99.992%
1451	COASTWAY BANCORP INC COMMON STOCK USD.01	0.000%	99.992%
1452	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0	0.000%	99.992%
1453	REVOLUTION LIGHTING TECHNOLO COMMON STOCK USD.001	0.000%	99.992%
1454	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.993%
1455	QAD INC B COMMON STOCK USD.001	0.000%	99.993%
1456	CROWN CRAFTS INC COMMON STOCK USD.01	0.000%	99.993%
1457	LCNB CORPORATION COMMON STOCK	0.000%	99.994%
1458	FS BANCORP INC COMMON STOCK	0.000%	99.994%
1459	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.994%
1460	SONOMA PHARMACEUTICALS INC COMMON STOCK	0.000%	99.994%
1461	PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0	0.000%	99.995%
1462	PENDRELL CORP COMMON STOCK USD.01	0.000%	99.995%
1463	WESTELL TECHNOLOGIES INC A COMMON STOCK USD.01	0.000%	99.995%
1464	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.996%
1465	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.996%
1466	TAYLOR DEVICES INC COMMON STOCK USD.025	0.000%	99.996%
1467	ORRSTOWN FINL SERVICES INC COMMON STOCK	0.000%	99.996%
1468	EVOLVING SYSTEMS INC COMMON STOCK USD.001	0.000%	99.996%
1469	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.997%
1470	PIONEER POWER SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.997%
1471	BANCORP OF NEW JERSEY INC COMMON STOCK	0.000%	99.997%
1472	MANITEX INTERNATIONAL INC COMMON STOCK	0.000%	99.997%
1473	P + F INDUSTRIES CL A COMMON STOCK USD1.0	0.000%	99.998%
1474	GASLOG LTD COMMON STOCK USD.01	0.000%	99.998%
1475	UNIQUE FABRICATING INC COMMON STOCK USD.001	0.000%	99.998%
1476	PHI INC VOTING COMMON STOCK USD.1	0.000%	99.998%
1477	STANLEY FURNITURE CO INC COMMON STOCK USD.02	0.000%	99.998%
1478	ENDOCYTE INC COMMON STOCK	0.000%	99.998%
1479	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.999%
1480	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0	0.000%	99.999%
1481	PEAK RESORTS INC COMMON STOCK USD.01	0.000%	99.999%
1482	MID PENN BANCORP INC COMMON STOCK USD1.0	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1483	BALDWIN + LYONS INC CL A COMMON STOCK	0.000%	99.999%
1484	CLEARONE INC COMMON STOCK USD.001	0.000%	99.999%
1485	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01	0.000%	99.999%
1486	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
1487	ITERIS INC COMMON STOCK USD.1	0.000%	100.000%
1488	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	100.000%
1489	MASTECH DIGITAL INC COMMON STOCK USD.01	0.000%	100.000%
1490	PRUDENTIAL BANCORP INC COMMON STOCK USD.01	0.000%	100.000%
1491	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0	0.000%	100.000%
1492	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.000%	100.000%
1493	ESCROW PETROCORP COMMON STOCK	-	100.000%
1494	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
1495	FIRST PLACE FINANCIAL /OHIO COMMON STOCK USD.01	-	100.000%
1496	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
1497	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI	-	100.000%