

Tax-Managed U.S. Targeted Value Portfolio

As of April 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	0.714%	0.714%
2	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.712%	1.426%
3	ASSURANT INC COMMON STOCK USD.01	0.710%	2.137%
4	TOLL BROTHERS INC COMMON STOCK USD.01	0.694%	2.830%
5	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.676%	3.506%
6	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.663%	4.169%
7	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.644%	4.813%
8	PULTEGROUP INC COMMON STOCK USD.01	0.625%	5.438%
9	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.588%	6.026%
10	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.586%	6.611%
11	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.558%	7.169%
12	AMERCO COMMON STOCK USD.25	0.555%	7.725%
13	OWENS CORNING COMMON STOCK USD.001	0.518%	8.242%
14	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.499%	8.741%
15	QUANTA SERVICES INC COMMON STOCK USD.00001	0.496%	9.238%
16	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.495%	9.733%
17	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.492%	10.225%
18	STEEL DYNAMICS INC COMMON STOCK USD.005	0.489%	10.714%
19	POST HOLDINGS INC COMMON STOCK USD.01	0.470%	11.184%
20	AECOM COMMON STOCK USD.01	0.463%	11.647%
21	SYNNEX CORP COMMON STOCK USD.001	0.454%	12.101%
22	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.434%	12.535%
23	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.431%	12.966%
24	WENDY S CO/THE COMMON STOCK USD.1	0.424%	13.390%
25	HELMERICH + PAYNE COMMON STOCK USD.1	0.420%	13.810%
26	JABIL CIRCUIT INC COMMON STOCK USD.001	0.409%	14.219%
27	AVNET INC COMMON STOCK USD1.0	0.408%	14.627%
28	AGCO CORP COMMON STOCK USD.01	0.404%	15.031%
29	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.396%	15.427%
30	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.395%	15.823%
31	MURPHY OIL CORP COMMON STOCK USD1.0	0.390%	16.213%
32	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.380%	16.593%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	RYDER SYSTEM INC COMMON STOCK USD.5	0.367%	16.960%
34	KOHL'S CORP COMMON STOCK USD.01	0.365%	17.325%
35	TECH DATA CORP COMMON STOCK USD.0015	0.362%	17.687%
36	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.360%	18.047%
37	STAPLES INC COMMON STOCK USD.0006	0.353%	18.400%
38	WR BERKLEY CORP COMMON STOCK USD.2	0.352%	18.751%
39	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.349%	19.101%
40	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.348%	19.449%
41	TRANSOCEAN LTD COMMON STOCK CHF.1	0.342%	19.790%
42	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.335%	20.126%
43	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.328%	20.453%
44	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.326%	20.779%
45	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.323%	21.102%
46	PACWEST BANCORP COMMON STOCK	0.322%	21.424%
47	LEGG MASON INC COMMON STOCK USD.1	0.318%	21.742%
48	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.314%	22.056%
49	KIRBY CORP COMMON STOCK USD.1	0.314%	22.369%
50	MKS INSTRUMENTS INC COMMON STOCK	0.313%	22.682%
51	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.312%	22.994%
52	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.308%	23.303%
53	UMPQUA HOLDINGS CORP COMMON STOCK	0.306%	23.608%
54	OSHKOSH CORP COMMON STOCK USD.01	0.302%	23.911%
55	OLIN CORP COMMON STOCK USD1.0	0.301%	24.211%
56	WINTRUST FINANCIAL CORP COMMON STOCK	0.300%	24.511%
57	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.295%	24.805%
58	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.293%	25.098%
59	COLFAX CORP COMMON STOCK USD.001	0.293%	25.390%
60	GATX CORP COMMON STOCK USD.625	0.291%	25.681%
61	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.288%	25.970%
62	AIR LEASE CORP COMMON STOCK USD.01	0.288%	26.258%
63	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.287%	26.545%
64	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.283%	26.828%
65	PDC ENERGY INC COMMON STOCK USD.01	0.282%	27.109%
66	CONSOL ENERGY INC COMMON STOCK USD.01	0.279%	27.389%
67	MANPOWERGROUP INC COMMON STOCK USD.01	0.273%	27.662%
68	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.272%	27.933%
69	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.271%	28.205%
70	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.271%	28.475%
71	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.269%	28.744%
72	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.269%	29.013%
73	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.263%	29.276%
74	CABELA S INC COMMON STOCK USD.01	0.263%	29.539%
75	HELEN OF TROY LTD COMMON STOCK USD.1	0.263%	29.802%
76	HUNTSMAN CORP COMMON STOCK USD.01	0.261%	30.063%
77	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.261%	30.324%
78	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.259%	30.583%
79	INVESTORS BANCORP INC COMMON STOCK USD.01	0.259%	30.842%
80	CONVERGYS CORP COMMON STOCK	0.259%	31.101%
81	SEABOARD CORP COMMON STOCK USD1.0	0.258%	31.359%
82	REGAL BELOIT CORP COMMON STOCK USD.01	0.256%	31.615%

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83	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.254%	31.869%
84	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.252%	32.122%
85	UNITED RENTALS INC COMMON STOCK USD.01	0.250%	32.372%
86	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.246%	32.618%
87	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.244%	32.862%
88	FNB CORP COMMON STOCK USD.01	0.244%	33.106%
89	TEGNA INC COMMON STOCK USD1.0	0.243%	33.349%
90	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.242%	33.591%
91	1ST SOURCE CORP COMMON STOCK	0.240%	33.831%
92	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.238%	34.070%
93	ADIENT PLC COMMON STOCK USD.001	0.238%	34.308%
94	TEREX CORP COMMON STOCK USD.01	0.238%	34.545%
95	SANMINA CORP COMMON STOCK USD.01	0.237%	34.782%
96	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.234%	35.016%
97	E TRADE FINANCIAL CORP COMMON STOCK USD.01	0.232%	35.248%
98	HANCOCK HOLDING CO COMMON STOCK USD3.33	0.231%	35.479%
99	SANDERSON FARMS INC COMMON STOCK USD1.0	0.231%	35.710%
100	IBERIABANK CORP COMMON STOCK USD1.0	0.229%	35.939%
101	MASTEC INC COMMON STOCK USD.1	0.227%	36.166%
102	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.225%	36.391%
103	ON ASSIGNMENT INC COMMON STOCK USD.01	0.225%	36.616%
104	ZYNGA INC CL A COMMON STOCK USD.00000625	0.224%	36.840%
105	OASIS PETROLEUM INC COMMON STOCK USD.01	0.219%	37.059%
106	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.219%	37.278%
107	ECHOSTAR CORP A COMMON STOCK USD.001	0.219%	37.497%
108	CIRRUS LOGIC INC COMMON STOCK USD.001	0.218%	37.715%
109	FLUOR CORP COMMON STOCK USD.01	0.218%	37.934%
110	DILLARDS INC CL A COMMON STOCK	0.218%	38.151%
111	RSP PERMIAN INC COMMON STOCK USD.01	0.216%	38.367%
112	WPX ENERGY INC COMMON STOCK	0.214%	38.581%
113	TARGA RESOURCES CORP COMMON STOCK USD.001	0.213%	38.794%
114	ALEXANDER + BALDWIN INC COMMON STOCK	0.212%	39.006%
115	NAVIENT CORP COMMON STOCK USD.01	0.209%	39.215%
116	DOMTAR CORP COMMON STOCK USD.01	0.208%	39.423%
117	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.207%	39.631%
118	SKYWEST INC COMMON STOCK	0.207%	39.837%
119	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.206%	40.043%
120	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.204%	40.247%
121	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.204%	40.451%
122	CHURCHILL DOWNS INC COMMON STOCK	0.203%	40.654%
123	ALERE INC COMMON STOCK USD.001	0.202%	40.856%
124	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.201%	41.057%
125	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.201%	41.258%
126	MB FINANCIAL INC COMMON STOCK USD.01	0.201%	41.459%
127	ALBEMARLE CORP COMMON STOCK USD.01	0.200%	41.659%
128	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.197%	41.856%
129	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.197%	42.053%
130	SPARTANNASH CO COMMON STOCK	0.197%	42.250%
131	AARON S INC COMMON STOCK USD.5	0.195%	42.445%
132	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.195%	42.640%

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133	XPO LOGISTICS INC COMMON STOCK USD.001	0.194%	42.834%
134	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.194%	43.028%
135	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.194%	43.222%
136	BANCORPSOUTH INC COMMON STOCK USD2.5	0.194%	43.416%
137	CONMED CORP COMMON STOCK USD.01	0.194%	43.609%
138	KLX INC COMMON STOCK USD.01	0.193%	43.803%
139	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.193%	43.996%
140	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.193%	44.188%
141	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.193%	44.381%
142	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.192%	44.573%
143	STERLING BANCORP/DE COMMON STOCK USD.01	0.191%	44.764%
144	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.191%	44.955%
145	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.191%	45.146%
146	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01	0.190%	45.335%
147	WESBANCO INC COMMON STOCK USD2.0833	0.189%	45.524%
148	TCF FINANCIAL CORP COMMON STOCK USD.01	0.188%	45.712%
149	CALPINE CORP COMMON STOCK USD.001	0.187%	45.899%
150	ENTEGRIS INC COMMON STOCK USD.01	0.185%	46.084%
151	UNIVERSAL CORP/VA COMMON STOCK	0.185%	46.270%
152	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.185%	46.454%
153	ELECTRONICS FOR IMAGING COMMON STOCK USD.01	0.185%	46.639%
154	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.185%	46.823%
155	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.183%	47.006%
156	WESTERN REFINING INC COMMON STOCK USD.01	0.183%	47.189%
157	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.182%	47.371%
158	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	0.181%	47.552%
159	COHERENT INC COMMON STOCK USD.01	0.180%	47.732%
160	DRIL QUIP INC COMMON STOCK USD.01	0.180%	47.912%
161	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.179%	48.091%
162	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.178%	48.269%
163	UNIFIRST CORP/MA COMMON STOCK USD.1	0.175%	48.444%
164	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.175%	48.619%
165	BARNES GROUP INC COMMON STOCK USD.01	0.173%	48.792%
166	ENVISION HEALTHCARE CORP COMMON STOCK	0.173%	48.965%
167	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.172%	49.137%
168	COMMERCIAL METALS CO COMMON STOCK USD.01	0.172%	49.310%
169	RADIAN GROUP INC COMMON STOCK USD.001	0.172%	49.481%
170	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.170%	49.651%
171	XEROX CORP COMMON STOCK USD1.0	0.170%	49.821%
172	TRUSTMARK CORP COMMON STOCK	0.168%	49.989%
173	H.B. FULLER CO. COMMON STOCK USD1.0	0.167%	50.156%
174	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.165%	50.321%
175	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.165%	50.485%
176	POPULAR INC COMMON STOCK USD.01	0.164%	50.650%
177	CLEAN HARBORS INC COMMON STOCK USD.01	0.164%	50.814%
178	ENERSYS COMMON STOCK USD.01	0.164%	50.978%
179	LITHIA MOTORS INC CL A COMMON STOCK	0.163%	51.141%
180	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.163%	51.305%
181	MRC GLOBAL INC COMMON STOCK USD.01	0.163%	51.467%
182	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.162%	51.629%

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183	CREE INC COMMON STOCK USD.00125	0.161%	51.790%
184	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.161%	51.951%
185	OFFICE DEPOT INC COMMON STOCK USD.01	0.161%	52.112%
186	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.160%	52.272%
187	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.159%	52.431%
188	KEMPER CORP COMMON STOCK USD.1	0.159%	52.590%
189	FIRST MERCHANTS CORP COMMON STOCK	0.158%	52.748%
190	HOPE BANCORP INC COMMON STOCK USD.001	0.158%	52.906%
191	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.157%	53.063%
192	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.157%	53.221%
193	PINNACLE FOODS INC COMMON STOCK USD.01	0.156%	53.377%
194	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	0.156%	53.532%
195	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.155%	53.687%
196	HALYARD HEALTH INC COMMON STOCK USD.01	0.155%	53.842%
197	FINISAR CORPORATION COMMON STOCK USD.001	0.154%	53.995%
198	CARPENTER TECHNOLOGY COMMON STOCK USD5.0	0.152%	54.147%
199	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.152%	54.299%
200	GRIFFON CORP COMMON STOCK USD.25	0.152%	54.451%
201	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.151%	54.602%
202	SEMGROUP CORP CLASS A COMMON STOCK	0.150%	54.753%
203	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.150%	54.903%
204	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.150%	55.052%
205	SAIA INC COMMON STOCK USD.001	0.149%	55.202%
206	DIGITALGLOBE INC COMMON STOCK USD.001	0.149%	55.351%
207	TETRA TECH INC COMMON STOCK USD.01	0.149%	55.500%
208	DSW INC CLASS A COMMON STOCK	0.149%	55.649%
209	ILG INC COMMON STOCK USD.01	0.149%	55.798%
210	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.149%	55.947%
211	MICROSEMI CORP COMMON STOCK USD.2	0.148%	56.095%
212	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.146%	56.241%
213	PC CONNECTION INC COMMON STOCK USD.01	0.146%	56.386%
214	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.145%	56.532%
215	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.145%	56.677%
216	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.145%	56.821%
217	PRIVATEBANCORP INC COMMON STOCK	0.144%	56.966%
218	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.144%	57.110%
219	PROASSURANCE CORP COMMON STOCK USD.01	0.144%	57.253%
220	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.143%	57.397%
221	RANGE RESOURCES CORP COMMON STOCK USD.01	0.143%	57.540%
222	CHART INDUSTRIES INC COMMON STOCK USD.01	0.143%	57.683%
223	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.143%	57.826%
224	VIRTUSA CORP COMMON STOCK USD.01	0.142%	57.969%
225	NEWS CORP CLASS A COMMON STOCK USD.01	0.142%	58.111%
226	TRI POINTE GROUP INC COMMON STOCK USD.01	0.142%	58.252%
227	SCHOLASTIC CORP COMMON STOCK USD.01	0.141%	58.393%
228	COOPER TIRE + RUBBER COMMON STOCK USD1.0	0.140%	58.533%
229	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.139%	58.672%
230	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.138%	58.810%
231	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.138%	58.949%
232	OWENS + MINOR INC COMMON STOCK USD2.0	0.138%	59.087%

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233	EMC INS GROUP INC COMMON STOCK USD1.0	0.137%	59.223%
234	LA Z BOY INC COMMON STOCK USD1.0	0.137%	59.360%
235	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.136%	59.496%
236	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.136%	59.632%
237	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.135%	59.767%
238	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.135%	59.902%
239	RENASANT CORP COMMON STOCK USD5.0	0.135%	60.037%
240	TTM TECHNOLOGIES COMMON STOCK USD.001	0.134%	60.171%
241	SOUTH STATE CORP COMMON STOCK USD2.5	0.134%	60.306%
242	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.134%	60.440%
243	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.133%	60.573%
244	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.132%	60.705%
245	MOBILE MINI INC COMMON STOCK USD.01	0.132%	60.836%
246	ABM INDUSTRIES INC COMMON STOCK USD.01	0.131%	60.968%
247	MATSON INC COMMON STOCK	0.131%	61.099%
248	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.131%	61.230%
249	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.131%	61.360%
250	OLD NATIONAL BANCORP COMMON STOCK	0.130%	61.490%
251	VALLEY NATIONAL BANCORP COMMON STOCK	0.130%	61.620%
252	CAMBREX CORP COMMON STOCK USD.1	0.128%	61.748%
253	AAR CORP COMMON STOCK USD1.0	0.128%	61.876%
254	CALERES INC COMMON STOCK USD.01	0.127%	62.003%
255	EPLUS INC COMMON STOCK USD.01	0.126%	62.130%
256	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.126%	62.256%
257	LYDALL INC COMMON STOCK USD.1	0.126%	62.382%
258	FIRSTCASH INC COMMON STOCK USD.01	0.126%	62.508%
259	BOFI HOLDING INC COMMON STOCK USD.01	0.126%	62.633%
260	ACXIOM CORP COMMON STOCK USD.1	0.125%	62.759%
261	UNIT CORP COMMON STOCK USD.2	0.125%	62.884%
262	PRIMERICA INC COMMON STOCK	0.125%	63.009%
263	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.124%	63.133%
264	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.124%	63.257%
265	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.123%	63.380%
266	MUELLER INDUSTRIES INC COMMON STOCK USD.01	0.122%	63.502%
267	GENERAL COMMUNICATION INC A COMMON STOCK	0.122%	63.624%
268	AMEDISYS INC COMMON STOCK USD.001	0.122%	63.747%
269	ENCORE WIRE CORP COMMON STOCK USD.01	0.122%	63.869%
270	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.122%	63.990%
271	BEMIS COMPANY COMMON STOCK USD.1	0.122%	64.112%
272	MEREDITH CORP COMMON STOCK USD1.0	0.122%	64.234%
273	ALAMO GROUP INC COMMON STOCK USD.1	0.121%	64.355%
274	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.119%	64.474%
275	STILLWATER MINING CO COMMON STOCK USD.01	0.119%	64.593%
276	FTI CONSULTING INC COMMON STOCK USD.01	0.119%	64.712%
277	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.118%	64.831%
278	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.118%	64.948%
279	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.117%	65.066%
280	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.117%	65.182%
281	GREENBRIER COMPANIES INC COMMON STOCK	0.117%	65.299%
282	NOBLE CORP PLC COMMON STOCK USD.01	0.117%	65.415%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.116%	65.532%
284	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.116%	65.648%
285	TIME INC COMMON STOCK USD.01	0.114%	65.762%
286	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.114%	65.877%
287	NELNET INC CL A COMMON STOCK USD.01	0.114%	65.991%
288	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.114%	66.104%
289	ORBITAL ATK INC COMMON STOCK USD.01	0.112%	66.217%
290	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.112%	66.329%
291	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.112%	66.441%
292	WORTHINGTON INDUSTRIES COMMON STOCK	0.111%	66.552%
293	MCDERMOTT INTL INC COMMON STOCK USD1.0	0.111%	66.662%
294	FLEX LTD COMMON STOCK	0.111%	66.773%
295	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.110%	66.883%
296	GLATFELTER COMMON STOCK USD.01	0.110%	66.992%
297	NOW INC COMMON STOCK USD.01	0.109%	67.102%
298	ANDERSONS INC/THE COMMON STOCK	0.109%	67.211%
299	RICE ENERGY INC COMMON STOCK USD.01	0.109%	67.320%
300	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.109%	67.428%
301	VIAD CORP COMMON STOCK USD1.5	0.109%	67.537%
302	TRIUMPH GROUP INC COMMON STOCK USD.001	0.108%	67.645%
303	DEAN FOODS CO COMMON STOCK USD.01	0.108%	67.753%
304	TOWNE BANK COMMON STOCK USD1.667	0.108%	67.861%
305	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.108%	67.969%
306	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.107%	68.077%
307	GENESCO INC COMMON STOCK USD1.0	0.107%	68.184%
308	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.107%	68.291%
309	XPERI CORP COMMON STOCK USD.001	0.107%	68.399%
310	MALLINCKRODT PLC COMMON STOCK USD.2	0.107%	68.506%
311	CORELOGIC INC COMMON STOCK USD1.0	0.107%	68.614%
312	NETGEAR INC COMMON STOCK USD.001	0.107%	68.721%
313	INNOSPEC INC COMMON STOCK USD.01	0.107%	68.827%
314	VCA INC COMMON STOCK USD.001	0.105%	68.933%
315	LIBERTY VENTURES SER A TRACKING STK USD.01	0.105%	69.038%
316	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.105%	69.143%
317	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.105%	69.248%
318	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.104%	69.352%
319	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.104%	69.456%
320	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.104%	69.560%
321	SONOCO PRODUCTS CO COMMON STOCK	0.103%	69.663%
322	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.103%	69.766%
323	AUTONATION INC COMMON STOCK USD.01	0.103%	69.868%
324	AMERISAFE INC COMMON STOCK USD.01	0.102%	69.970%
325	TUTOR PERINI CORP COMMON STOCK USD1.0	0.102%	70.072%
326	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.101%	70.173%
327	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.101%	70.275%
328	MBIA INC COMMON STOCK USD1.0	0.101%	70.376%
329	TIVITY HEALTH INC COMMON STOCK USD.001	0.101%	70.476%
330	OMNICELL INC COMMON STOCK USD.001	0.100%	70.577%
331	HUB GROUP INC CL A COMMON STOCK USD.01	0.100%	70.677%
332	OSI SYSTEMS INC COMMON STOCK	0.100%	70.777%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.100%	70.876%
334	WABASH NATIONAL CORP COMMON STOCK USD.01	0.100%	70.976%
335	MDC HOLDINGS INC COMMON STOCK USD.01	0.099%	71.074%
336	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.098%	71.173%
337	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.098%	71.271%
338	TELEFLEX INC COMMON STOCK USD1.0	0.098%	71.369%
339	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.098%	71.466%
340	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.097%	71.563%
341	STATE AUTO FINANCIAL CORP COMMON STOCK	0.097%	71.660%
342	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.097%	71.758%
343	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.096%	71.854%
344	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.096%	71.950%
345	QORVO INC COMMON STOCK USD.0001	0.096%	72.046%
346	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.096%	72.141%
347	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.095%	72.237%
348	CABOT CORP COMMON STOCK USD1.0	0.095%	72.332%
349	HECLA MINING CO COMMON STOCK USD.25	0.094%	72.426%
350	GORMAN RUPP CO COMMON STOCK	0.094%	72.520%
351	BOYD GAMING CORP COMMON STOCK USD.01	0.094%	72.615%
352	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.094%	72.709%
353	MOOG INC CLASS A COMMON STOCK USD1.0	0.094%	72.803%
354	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.093%	72.896%
355	WALKER + DUNLOP INC COMMON STOCK	0.093%	72.989%
356	ROYAL GOLD INC COMMON STOCK USD.01	0.093%	73.082%
357	KADANT INC COMMON STOCK USD.01	0.093%	73.175%
358	NATUS MEDICAL INC COMMON STOCK USD.001	0.092%	73.267%
359	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.092%	73.359%
360	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.092%	73.451%
361	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.090%	73.541%
362	ROGERS CORP COMMON STOCK USD1.0	0.090%	73.631%
363	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.090%	73.721%
364	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.089%	73.810%
365	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01	0.089%	73.899%
366	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.089%	73.988%
367	NN INC COMMON STOCK USD.01	0.089%	74.077%
368	ACTUA CORP COMMON STOCK USD.001	0.089%	74.166%
369	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.088%	74.254%
370	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.088%	74.343%
371	BRIGGS + STRATTON COMMON STOCK USD.01	0.088%	74.430%
372	INNERWORKINGS INC COMMON STOCK USD.0001	0.087%	74.517%
373	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.087%	74.604%
374	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.086%	74.690%
375	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.086%	74.776%
376	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.085%	74.861%
377	ACCO BRANDS CORP COMMON STOCK USD.01	0.085%	74.947%
378	NEENAH PAPER INC COMMON STOCK USD.01	0.085%	75.032%
379	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.085%	75.116%
380	MARCUS CORPORATION COMMON STOCK USD1.0	0.085%	75.201%
381	PLEXUS CORP COMMON STOCK USD.01	0.085%	75.286%
382	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.085%	75.370%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	MERITAGE HOMES CORP COMMON STOCK USD.01	0.084%	75.454%
384	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.084%	75.538%
385	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.083%	75.621%
386	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.082%	75.703%
387	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.082%	75.785%
388	PHARMERICA CORP COMMON STOCK USD.01	0.082%	75.867%
389	STEELCASE INC CL A COMMON STOCK	0.082%	75.948%
390	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.081%	76.030%
391	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.081%	76.111%
392	SNYDERS LANCE INC COMMON STOCK USD.833	0.081%	76.192%
393	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.081%	76.273%
394	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.080%	76.353%
395	EXTERRAN CORP COMMON STOCK USD.01	0.080%	76.433%
396	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.080%	76.512%
397	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.079%	76.591%
398	AMERIS BANCORP COMMON STOCK USD1.0	0.079%	76.671%
399	KAMAN CORP COMMON STOCK USD1.0	0.079%	76.750%
400	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.079%	76.829%
401	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.079%	76.907%
402	CHILDREN S PLACE INC/THE COMMON STOCK USD.1	0.078%	76.986%
403	FIRST FINANCIAL BANCORP COMMON STOCK	0.078%	77.064%
404	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.078%	77.142%
405	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.078%	77.219%
406	FABRINET COMMON STOCK USD.01	0.078%	77.297%
407	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.077%	77.374%
408	GRAY TELEVISION INC COMMON STOCK	0.077%	77.451%
409	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.077%	77.528%
410	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.076%	77.604%
411	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.076%	77.681%
412	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01	0.076%	77.756%
413	MATERION CORP COMMON STOCK	0.076%	77.832%
414	GLACIER BANCORP INC COMMON STOCK USD.01	0.076%	77.908%
415	ULTRATECH INC COMMON STOCK USD.001	0.075%	77.983%
416	SYSTEMAX INC COMMON STOCK USD.01	0.075%	78.058%
417	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.075%	78.133%
418	BELMOND LTD CLASS A COMMON STOCK USD.01	0.075%	78.208%
419	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.074%	78.282%
420	STEPAN CO COMMON STOCK USD1.0	0.074%	78.356%
421	TRIMAS CORP COMMON STOCK USD.01	0.074%	78.431%
422	TOPBUILD CORP COMMON STOCK	0.074%	78.505%
423	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.074%	78.579%
424	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.073%	78.651%
425	S + T BANCORP INC COMMON STOCK USD2.5	0.073%	78.724%
426	GREEN PLAINS INC COMMON STOCK USD.001	0.072%	78.796%
427	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.072%	78.868%
428	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01	0.072%	78.940%
429	AVX CORP COMMON STOCK USD.01	0.072%	79.011%
430	BRADY CORPORATION CL A COMMON STOCK USD.01	0.071%	79.082%
431	GERMAN AMERICAN BANCORP COMMON STOCK	0.070%	79.152%
432	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.070%	79.222%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	DYCOM INDUSTRIES INC COMMON STOCK USD.333	0.070%	79.292%
434	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.070%	79.362%
435	SCANSOURCE INC COMMON STOCK	0.069%	79.431%
436	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.069%	79.500%
437	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.069%	79.569%
438	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.069%	79.638%
439	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.068%	79.706%
440	ITT INC COMMON STOCK USD1.0	0.068%	79.774%
441	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.068%	79.842%
442	ADTRAN INC COMMON STOCK USD.01	0.068%	79.910%
443	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.068%	79.978%
444	SHOE CARNIVAL INC COMMON STOCK USD.01	0.068%	80.046%
445	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.068%	80.113%
446	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.067%	80.181%
447	DIODES INC COMMON STOCK USD.667	0.067%	80.248%
448	TIVO CORP COMMON STOCK USD.001	0.067%	80.315%
449	BLUCORA INC COMMON STOCK USD.0001	0.067%	80.382%
450	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.067%	80.448%
451	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.067%	80.515%
452	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.066%	80.581%
453	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.066%	80.648%
454	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.066%	80.714%
455	KENNAMETAL INC COMMON STOCK USD1.25	0.066%	80.780%
456	DYNEGY INC COMMON STOCK USD.01	0.066%	80.846%
457	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.066%	80.911%
458	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.065%	80.977%
459	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.065%	81.042%
460	BOB EVANS FARMS COMMON STOCK USD.01	0.065%	81.107%
461	PCM INC COMMON STOCK USD.001	0.065%	81.172%
462	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01	0.065%	81.237%
463	US CELLULAR CORP COMMON STOCK USD1.0	0.064%	81.301%
464	MULTI COLOR CORP COMMON STOCK	0.064%	81.365%
465	WEIS MARKETS INC COMMON STOCK	0.064%	81.430%
466	CBIZ INC COMMON STOCK USD.01	0.064%	81.494%
467	AEGION CORP COMMON STOCK USD.01	0.064%	81.558%
468	HARMONIC INC COMMON STOCK USD.001	0.064%	81.621%
469	BANNER CORPORATION COMMON STOCK USD.01	0.063%	81.685%
470	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.063%	81.748%
471	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.063%	81.811%
472	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.063%	81.874%
473	ALMOST FAMILY INC COMMON STOCK USD.1	0.062%	81.936%
474	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.062%	81.999%
475	HAVERTY FURNITURE COMMON STOCK USD1.0	0.062%	82.060%
476	PIPER JAFFRAY COS COMMON STOCK USD.01	0.062%	82.122%
477	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.062%	82.184%
478	TRUEBLUE INC COMMON STOCK	0.062%	82.246%
479	LAKELAND BANCORP INC COMMON STOCK	0.061%	82.307%
480	UNIFI INC COMMON STOCK USD.1	0.061%	82.369%
481	AEROVIRONMENT INC COMMON STOCK USD.0001	0.061%	82.430%
482	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.061%	82.491%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.061%	82.552%
484	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.061%	82.613%
485	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.060%	82.673%
486	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.060%	82.733%
487	PHOTRONICS INC COMMON STOCK USD.01	0.060%	82.793%
488	FORMFACTOR INC COMMON STOCK USD.001	0.060%	82.853%
489	M/I HOMES INC COMMON STOCK USD.01	0.060%	82.913%
490	MARINEMAX INC COMMON STOCK USD.001	0.060%	82.973%
491	GREIF INC CL A COMMON STOCK	0.060%	83.033%
492	ACETO CORP COMMON STOCK USD.01	0.059%	83.092%
493	II VI INC COMMON STOCK	0.059%	83.151%
494	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.059%	83.211%
495	ANALOGIC CORP COMMON STOCK USD.05	0.059%	83.270%
496	INSTEEL INDUSTRIES INC COMMON STOCK	0.059%	83.329%
497	NEW YORK TIMES CO A COMMON STOCK USD.1	0.059%	83.387%
498	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.058%	83.445%
499	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.058%	83.503%
500	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.058%	83.560%
501	MOVADO GROUP INC COMMON STOCK USD.01	0.057%	83.618%
502	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.057%	83.675%
503	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.057%	83.732%
504	MCGRATH RENTCORP COMMON STOCK	0.057%	83.789%
505	ARGAN INC COMMON STOCK USD.15	0.057%	83.846%
506	KNOWLES CORP COMMON STOCK USD.01	0.057%	83.903%
507	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.057%	83.960%
508	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.057%	84.016%
509	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.056%	84.072%
510	EXAR CORP COMMON STOCK USD.0001	0.056%	84.129%
511	INGREDION INC COMMON STOCK USD.01	0.056%	84.185%
512	GP STRATEGIES CORP COMMON STOCK USD.01	0.055%	84.240%
513	PHH CORP COMMON STOCK USD.01	0.055%	84.295%
514	SKECHERS USA INC CL A COMMON STOCK USD.001	0.055%	84.349%
515	CALLON PETROLEUM CO COMMON STOCK USD.01	0.055%	84.404%
516	LENNAR CORP B SHS COMMON STOCK USD.1	0.054%	84.458%
517	CHICO S FAS INC COMMON STOCK USD.01	0.054%	84.512%
518	KRATON CORP COMMON STOCK USD.01	0.054%	84.566%
519	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.054%	84.620%
520	MYERS INDUSTRIES INC COMMON STOCK	0.054%	84.674%
521	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.054%	84.728%
522	HOOVER FURNITURE CORP COMMON STOCK	0.054%	84.781%
523	SPX FLOW INC COMMON STOCK USD.01	0.053%	84.834%
524	ARCONIC INC COMMON STOCK	0.053%	84.888%
525	HMS HOLDINGS CORP COMMON STOCK USD.01	0.053%	84.940%
526	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.053%	84.993%
527	LHC GROUP INC COMMON STOCK USD.01	0.053%	85.046%
528	HEADWATERS INC COMMON STOCK USD.001	0.053%	85.099%
529	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.053%	85.151%
530	BJ S RESTAURANTS INC COMMON STOCK	0.053%	85.204%
531	TREDEGAR CORP COMMON STOCK	0.053%	85.256%
532	GUESS? INC COMMON STOCK USD.01	0.052%	85.309%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
533	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.052%	85.361%
534	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	0.052%	85.413%
535	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.052%	85.465%
536	ARCBEST CORP COMMON STOCK USD.01	0.051%	85.516%
537	TITAN INTERNATIONAL INC COMMON STOCK	0.051%	85.567%
538	FIRST SOLAR INC COMMON STOCK USD.001	0.051%	85.619%
539	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.051%	85.670%
540	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625	0.051%	85.721%
541	ORBCOMM INC COMMON STOCK USD.001	0.051%	85.772%
542	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.051%	85.822%
543	BIOTELEMETRY INC COMMON STOCK USD.001	0.050%	85.873%
544	GENTEX CORP COMMON STOCK USD.06	0.050%	85.923%
545	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1	0.050%	85.973%
546	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.050%	86.023%
547	MGP INGREDIENTS INC COMMON STOCK	0.050%	86.073%
548	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.050%	86.123%
549	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.050%	86.173%
550	LANNETT CO INC COMMON STOCK USD.001	0.050%	86.223%
551	RPX CORP COMMON STOCK USD.0001	0.050%	86.272%
552	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	0.049%	86.322%
553	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.049%	86.371%
554	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.049%	86.421%
555	GENERAL CABLE CORP COMMON STOCK USD.01	0.049%	86.470%
556	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.049%	86.519%
557	ITRON INC COMMON STOCK	0.049%	86.568%
558	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.049%	86.617%
559	FRED S INC CLASS A COMMON STOCK	0.049%	86.666%
560	WEST BANCORPORATION COMMON STOCK	0.049%	86.715%
561	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.049%	86.763%
562	KELLY SERVICES INC A COMMON STOCK USD1.0	0.049%	86.812%
563	GANNETT CO INC COMMON STOCK	0.049%	86.861%
564	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.049%	86.909%
565	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.048%	86.958%
566	COVANTA HOLDING CORP COMMON STOCK USD.1	0.048%	87.006%
567	HAEMONETICS CORP/MASS COMMON STOCK USD.01	0.048%	87.054%
568	NATIONAL BANK HOLD CL A COMMON STOCK	0.048%	87.102%
569	POLYONE CORPORATION COMMON STOCK USD.01	0.048%	87.150%
570	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.048%	87.197%
571	FIRST BANCORP/NC COMMON STOCK	0.047%	87.245%
572	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.047%	87.292%
573	QUAD GRAPHICS INC COMMON STOCK USD.025	0.047%	87.339%
574	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.047%	87.386%
575	NUTRACEUTICAL INTL CORP COMMON STOCK USD.01	0.046%	87.432%
576	FRANKLIN COVEY CO COMMON STOCK USD.05	0.046%	87.478%
577	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.046%	87.524%
578	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.046%	87.569%
579	CONN S INC COMMON STOCK USD.01	0.045%	87.615%
580	K12 INC COMMON STOCK USD.0001	0.045%	87.660%
581	TIMKENSTEEL CORP COMMON STOCK	0.045%	87.705%
582	MEET GROUP INC/THE COMMON STOCK USD.001	0.045%	87.750%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
583	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.045%	87.795%
584	COMFORT SYSTEMS USA INC COMMON STOCK USD.01	0.045%	87.840%
585	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.045%	87.885%
586	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.044%	87.929%
587	FTD COS INC COMMON STOCK USD.0001	0.044%	87.973%
588	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.044%	88.017%
589	CAREER EDUCATION CORP COMMON STOCK USD.01	0.044%	88.061%
590	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.044%	88.105%
591	CHASE CORP COMMON STOCK USD.1	0.044%	88.149%
592	ATWOOD OCEANICS INC COMMON STOCK USD1.0	0.044%	88.192%
593	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.044%	88.236%
594	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.043%	88.279%
595	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.043%	88.323%
596	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.043%	88.366%
597	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.043%	88.409%
598	WELBILT INC COMMON STOCK USD.01	0.043%	88.452%
599	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.043%	88.495%
600	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.043%	88.538%
601	N B T BANCORP INC COMMON STOCK USD.01	0.043%	88.581%
602	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.043%	88.624%
603	CTS CORP COMMON STOCK	0.043%	88.666%
604	FIRST INTERSTATE BANCYS A COMMON STOCK	0.042%	88.708%
605	ALON USA ENERGY INC COMMON STOCK USD.01	0.042%	88.751%
606	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.042%	88.793%
607	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.042%	88.834%
608	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.041%	88.876%
609	KIMBALL ELECTRONICS INC COMMON STOCK	0.041%	88.917%
610	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.041%	88.958%
611	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.041%	88.999%
612	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.041%	89.040%
613	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.041%	89.081%
614	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.041%	89.121%
615	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.041%	89.162%
616	CRYOLIFE INC COMMON STOCK USD.01	0.041%	89.203%
617	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.040%	89.243%
618	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.040%	89.283%
619	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.040%	89.323%
620	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.040%	89.363%
621	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.040%	89.403%
622	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.040%	89.443%
623	MERIDIAN BANCORP INC COMMON STOCK	0.040%	89.483%
624	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.039%	89.522%
625	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.039%	89.561%
626	FORESTAR GROUP INC COMMON STOCK USD1.0	0.039%	89.601%
627	CUBIC CORP COMMON STOCK	0.039%	89.640%
628	BARNES + NOBLE INC COMMON STOCK USD.001	0.039%	89.679%
629	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.039%	89.718%
630	ENNIS INC COMMON STOCK USD2.5	0.039%	89.756%
631	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.039%	89.795%
632	AMERICA S CAR MART INC COMMON STOCK USD.01	0.038%	89.833%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
633	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.038%	89.871%
634	TERADYNE INC COMMON STOCK USD.125	0.038%	89.909%
635	PVH CORP COMMON STOCK USD1.0	0.038%	89.947%
636	ANGIODYNAMICS INC COMMON STOCK USD.01	0.038%	89.985%
637	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.038%	90.023%
638	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.038%	90.061%
639	NANOMETRICS INC COMMON STOCK	0.038%	90.099%
640	ACTUANT CORP A COMMON STOCK USD.2	0.038%	90.136%
641	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.038%	90.174%
642	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.037%	90.211%
643	CENTENE CORP COMMON STOCK USD.001	0.037%	90.249%
644	CAMDEN NATIONAL CORP COMMON STOCK	0.037%	90.286%
645	SPX CORP COMMON STOCK USD.01	0.037%	90.323%
646	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.037%	90.360%
647	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.036%	90.396%
648	LANDEC CORP COMMON STOCK USD.001	0.036%	90.433%
649	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.036%	90.469%
650	BRISTOW GROUP INC COMMON STOCK USD.01	0.036%	90.505%
651	MURPHY USA INC COMMON STOCK	0.036%	90.541%
652	CABLE ONE INC COMMON STOCK USD.01	0.036%	90.577%
653	FIRST BUSEY CORP COMMON STOCK USD.001	0.036%	90.613%
654	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.036%	90.649%
655	COHU INC COMMON STOCK USD1.0	0.036%	90.685%
656	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.036%	90.721%
657	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.036%	90.757%
658	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.036%	90.793%
659	TRICO BANCSHARES COMMON STOCK	0.036%	90.829%
660	PERFICIENT INC COMMON STOCK USD.001	0.036%	90.865%
661	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.036%	90.900%
662	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.036%	90.936%
663	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.036%	90.971%
664	INGEVITY CORP COMMON STOCK USD.01	0.035%	91.007%
665	HCI GROUP INC COMMON STOCK	0.035%	91.042%
666	RAMBUS INC COMMON STOCK USD.001	0.035%	91.078%
667	FARMER BROS CO COMMON STOCK USD1.0	0.035%	91.113%
668	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.035%	91.148%
669	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.035%	91.183%
670	MSG NETWORKS INC A COMMON STOCK USD.01	0.035%	91.217%
671	FERRO CORP COMMON STOCK USD1.0	0.035%	91.252%
672	LAKELAND FINANCIAL CORP COMMON STOCK	0.035%	91.287%
673	CALGON CARBON CORP COMMON STOCK USD.01	0.035%	91.321%
674	INTL FCSTONE INC COMMON STOCK USD.01	0.035%	91.356%
675	HERITAGE COMMERCE CORP COMMON STOCK	0.034%	91.390%
676	FINISH LINE/THE CL A COMMON STOCK USD.01	0.034%	91.425%
677	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	0.034%	91.459%
678	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.034%	91.493%
679	FOSSIL GROUP INC COMMON STOCK USD.01	0.034%	91.527%
680	IXYS CORPORATION COMMON STOCK USD.01	0.034%	91.561%
681	DINEEQUITY INC COMMON STOCK USD.01	0.034%	91.595%
682	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.034%	91.629%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
683	OFG BANCORP COMMON STOCK USD1.0	0.034%	91.662%
684	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.034%	91.696%
685	CAVIUM INC COMMON STOCK USD.001	0.034%	91.730%
686	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.033%	91.763%
687	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.033%	91.797%
688	BALDWIN + LYONS INC CL B COMMON STOCK	0.033%	91.830%
689	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.033%	91.863%
690	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.033%	91.896%
691	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.033%	91.929%
692	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.033%	91.963%
693	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.033%	91.996%
694	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.033%	92.028%
695	FLEXSTEEL INDS COMMON STOCK USD1.0	0.033%	92.061%
696	UNITED COMMUNITY FINANCIAL COMMON STOCK	0.032%	92.094%
697	BOISE CASCADE CO COMMON STOCK USD.01	0.032%	92.126%
698	INVESTORS TITLE CO COMMON STOCK	0.032%	92.158%
699	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.032%	92.190%
700	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.032%	92.222%
701	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.032%	92.253%
702	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.032%	92.285%
703	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.031%	92.316%
704	SRC ENERGY INC COMMON STOCK USD.001	0.031%	92.348%
705	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.031%	92.379%
706	KBR INC COMMON STOCK USD.001	0.031%	92.410%
707	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.031%	92.441%
708	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.031%	92.472%
709	PEOPLES BANCORP INC COMMON STOCK	0.031%	92.503%
710	TRC COS INC COMMON STOCK USD.1	0.031%	92.534%
711	DAKTRONICS INC COMMON STOCK	0.031%	92.564%
712	BANK MUTUAL CORP COMMON STOCK USD.01	0.031%	92.595%
713	EMCOR GROUP INC COMMON STOCK USD.01	0.031%	92.625%
714	STONERIDGE INC COMMON STOCK	0.030%	92.656%
715	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.030%	92.686%
716	BANKRATE INC COMMON STOCK USD.01	0.030%	92.716%
717	DENBURY RESOURCES INC COMMON STOCK USD.001	0.030%	92.747%
718	DSP GROUP INC COMMON STOCK USD.001	0.030%	92.777%
719	ISLE OF CAPRI CASINOS COMMON STOCK USD.01	0.030%	92.807%
720	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.030%	92.837%
721	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.030%	92.867%
722	REGIS CORP COMMON STOCK USD.05	0.030%	92.896%
723	MERCANTILE BANK CORP COMMON STOCK	0.030%	92.926%
724	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.030%	92.956%
725	J.C. PENNEY CO INC COMMON STOCK USD.5	0.030%	92.985%
726	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.029%	93.015%
727	TESCO CORP COMMON STOCK	0.029%	93.044%
728	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.029%	93.073%
729	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.029%	93.103%
730	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.029%	93.132%
731	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.029%	93.161%
732	SPARTON CORP COMMON STOCK USD1.25	0.029%	93.190%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
733	SLM CORP COMMON STOCK USD.2	0.029%	93.218%
734	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.029%	93.247%
735	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.028%	93.275%
736	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.028%	93.303%
737	VISTA OUTDOOR INC COMMON STOCK USD.01	0.028%	93.332%
738	CUTERA INC COMMON STOCK USD.001	0.028%	93.360%
739	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.028%	93.388%
740	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.028%	93.416%
741	TEAM INC COMMON STOCK USD.3	0.028%	93.443%
742	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1	0.027%	93.471%
743	CRAY INC COMMON STOCK USD.01	0.027%	93.498%
744	CULP INC COMMON STOCK USD.05	0.027%	93.525%
745	KMG CHEMICALS INC COMMON STOCK USD.01	0.027%	93.553%
746	LIFETIME BRANDS INC COMMON STOCK USD.01	0.027%	93.580%
747	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.027%	93.607%
748	CITIZENS INC COMMON STOCK	0.027%	93.635%
749	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.027%	93.662%
750	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.027%	93.689%
751	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.027%	93.715%
752	OCEANEERING INTL INC COMMON STOCK USD.25	0.027%	93.742%
753	CLAYTON WILLIAMS ENERGY INC COMMON STOCK USD.1	0.027%	93.769%
754	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.027%	93.796%
755	XCERRA CORP COMMON STOCK USD.05	0.027%	93.822%
756	CYBEROPTICS CORP COMMON STOCK	0.027%	93.849%
757	ESSENDANT INC COMMON STOCK USD.1	0.027%	93.875%
758	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.027%	93.902%
759	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	0.026%	93.928%
760	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.026%	93.955%
761	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.026%	93.981%
762	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.026%	94.007%
763	CVB FINANCIAL CORP COMMON STOCK	0.026%	94.033%
764	CRA INTERNATIONAL INC COMMON STOCK	0.026%	94.059%
765	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.026%	94.085%
766	FRP HOLDINGS INC COMMON STOCK USD.1	0.026%	94.111%
767	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.026%	94.137%
768	PARK STERLING CORP COMMON STOCK USD.01	0.026%	94.163%
769	BRINK S CO/THE COMMON STOCK USD1.0	0.026%	94.188%
770	DUCOMMUN INC COMMON STOCK USD.01	0.025%	94.214%
771	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.025%	94.239%
772	ICU MEDICAL INC COMMON STOCK USD.1	0.025%	94.265%
773	NOVANTA INC COMMON STOCK	0.025%	94.290%
774	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.025%	94.315%
775	INTEVAC INC COMMON STOCK	0.025%	94.340%
776	NEWS CORP CLASS B COMMON STOCK	0.025%	94.365%
777	INVACARE CORP COMMON STOCK USD.25	0.025%	94.390%
778	RETAILMENOT INC COMMON STOCK USD.001	0.025%	94.415%
779	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.025%	94.440%
780	CONNECTONE BANCORP INC COMMON STOCK	0.025%	94.464%
781	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.025%	94.489%
782	BANKFINANCIAL CORP COMMON STOCK USD.01	0.024%	94.513%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
783	CASCADE BANCORP COMMON STOCK	0.024%	94.537%
784	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.024%	94.562%
785	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.024%	94.586%
786	CITY HOLDING CO COMMON STOCK USD2.5	0.024%	94.610%
787	INTER PARFUMS INC COMMON STOCK USD.001	0.024%	94.635%
788	ENSTAR GROUP LTD COMMON STOCK USD1.0	0.024%	94.659%
789	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.024%	94.683%
790	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.024%	94.707%
791	EXPRESS INC COMMON STOCK	0.024%	94.731%
792	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.024%	94.755%
793	HERITAGE FINANCIAL CORP COMMON STOCK	0.024%	94.779%
794	ELDORADO RESORTS INC COMMON STOCK	0.024%	94.803%
795	CATO CORP CLASS A COMMON STOCK USD.033	0.024%	94.827%
796	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.024%	94.850%
797	LSI INDUSTRIES INC COMMON STOCK	0.023%	94.874%
798	MATRIX SERVICE CO COMMON STOCK USD.01	0.023%	94.897%
799	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.023%	94.920%
800	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.023%	94.942%
801	WEST MARINE INC COMMON STOCK USD.001	0.023%	94.965%
802	AMERICAN WOODMARK CORP COMMON STOCK	0.023%	94.988%
803	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.023%	95.010%
804	BOINGO WIRELESS INC COMMON STOCK	0.023%	95.033%
805	PICO HOLDINGS INC COMMON STOCK USD.001	0.022%	95.055%
806	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.022%	95.077%
807	AXT INC COMMON STOCK USD.001	0.022%	95.100%
808	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.022%	95.122%
809	TIPTREE INC COMMON STOCK USD.001	0.022%	95.144%
810	ALLEGHANY CORP COMMON STOCK USD1.0	0.022%	95.167%
811	OLYMPIC STEEL INC COMMON STOCK	0.022%	95.189%
812	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.022%	95.211%
813	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.022%	95.233%
814	EASTERN CO/THE COMMON STOCK	0.022%	95.255%
815	ALCOA CORP COMMON STOCK USD.01	0.022%	95.277%
816	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.022%	95.299%
817	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	0.022%	95.320%
818	ERA GROUP INC COMMON STOCK USD.01	0.022%	95.342%
819	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.022%	95.364%
820	ENSCO PLC CL A COMMON STOCK USD.1	0.022%	95.385%
821	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.021%	95.407%
822	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.021%	95.428%
823	DHI GROUP INC COMMON STOCK USD.01	0.021%	95.450%
824	HURCO COMPANIES INC COMMON STOCK	0.021%	95.471%
825	SEMTECH CORP COMMON STOCK USD.01	0.021%	95.492%
826	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.021%	95.514%
827	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.021%	95.535%
828	FIDELITY SOUTHERN CORP COMMON STOCK	0.021%	95.556%
829	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.021%	95.577%
830	SIGMA DESIGNS INC COMMON STOCK	0.021%	95.598%
831	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.021%	95.619%
832	HOMESTREET INC COMMON STOCK	0.021%	95.640%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
833	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.021%	95.661%
834	REIS INC COMMON STOCK USD.01	0.021%	95.682%
835	LEAF GROUP LTD COMMON STOCK USD.0001	0.021%	95.703%
836	COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0	0.021%	95.724%
837	SPARTAN MOTORS INC COMMON STOCK USD.01	0.021%	95.745%
838	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.021%	95.765%
839	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.021%	95.786%
840	TITAN MACHINERY INC COMMON STOCK USD.00001	0.021%	95.807%
841	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.021%	95.827%
842	CROCS INC COMMON STOCK USD.001	0.021%	95.848%
843	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.020%	95.868%
844	CSS INDUSTRIES INC COMMON STOCK USD.1	0.020%	95.889%
845	FORWARD AIR CORP COMMON STOCK USD.01	0.020%	95.909%
846	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.020%	95.929%
847	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.020%	95.949%
848	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.020%	95.969%
849	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.020%	95.989%
850	AGILYSYS INC COMMON STOCK USD.3	0.020%	96.009%
851	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.020%	96.029%
852	HORIZON PHARMA PLC COMMON STOCK USD.0001	0.020%	96.049%
853	XO GROUP INC COMMON STOCK USD.01	0.020%	96.069%
854	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.020%	96.089%
855	TWIN DISC INC COMMON STOCK	0.020%	96.108%
856	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.020%	96.128%
857	SUNPOWER CORP COMMON STOCK USD.001	0.020%	96.148%
858	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.019%	96.167%
859	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.019%	96.186%
860	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.019%	96.206%
861	TOWER INTERNATIONAL INC COMMON STOCK USD.01	0.019%	96.225%
862	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.019%	96.244%
863	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.019%	96.263%
864	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.019%	96.283%
865	STRAIGHT PATH COMM B COMMON STOCK USD.01	0.019%	96.302%
866	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.019%	96.321%
867	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.019%	96.340%
868	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.019%	96.359%
869	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.019%	96.377%
870	HAWKINS INC COMMON STOCK USD.05	0.019%	96.396%
871	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	0.019%	96.415%
872	FUTUREFUEL CORP COMMON STOCK USD.0001	0.019%	96.434%
873	FERROGLOBE PLC COMMON STOCK USD7.5	0.019%	96.452%
874	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.018%	96.471%
875	MACATAWA BANK CORP COMMON STOCK	0.018%	96.489%
876	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.018%	96.507%
877	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.018%	96.526%
878	SONUS NETWORKS INC COMMON STOCK USD.001	0.018%	96.544%
879	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.018%	96.562%
880	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.018%	96.580%
881	BILL BARRETT CORP COMMON STOCK USD.001	0.018%	96.597%
882	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.018%	96.615%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
883	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.018%	96.633%
884	SHORETEL INC COMMON STOCK USD.001	0.018%	96.651%
885	COPA HOLDINGS SA CLASS A COMMON STOCK	0.018%	96.668%
886	PACIFIC CONTINENTAL CORP COMMON STOCK	0.018%	96.686%
887	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.017%	96.703%
888	VISTEON CORP COMMON STOCK	0.017%	96.721%
889	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.017%	96.738%
890	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.017%	96.755%
891	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.017%	96.773%
892	ENZO BIOCHEM INC COMMON STOCK USD.01	0.017%	96.790%
893	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.017%	96.807%
894	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.017%	96.824%
895	SCORPIO TANKERS INC COMMON STOCK USD.01	0.017%	96.840%
896	AZZ INC COMMON STOCK USD1.0	0.017%	96.857%
897	EXTREME NETWORKS INC COMMON STOCK USD.001	0.016%	96.873%
898	VISHAY PRECISION GROUP COMMON STOCK	0.016%	96.890%
899	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.016%	96.906%
900	MERCHANTS BANCSHARES INC COMMON STOCK USD.01	0.016%	96.922%
901	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001	0.016%	96.938%
902	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	0.016%	96.954%
903	MYRIAD GENETICS INC COMMON STOCK USD.01	0.016%	96.970%
904	SILICON LABORATORIES INC COMMON STOCK USD.0001	0.016%	96.986%
905	KVH INDUSTRIES INC COMMON STOCK USD.01	0.016%	97.001%
906	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.016%	97.017%
907	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001	0.016%	97.033%
908	LMI AEROSPACE INC COMMON STOCK USD.02	0.016%	97.048%
909	CONTROL4 CORP COMMON STOCK USD.0001	0.016%	97.064%
910	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.016%	97.080%
911	CALIX INC COMMON STOCK	0.016%	97.095%
912	NV5 GLOBAL INC COMMON STOCK USD.01	0.016%	97.111%
913	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.015%	97.127%
914	MISTRAS GROUP INC COMMON STOCK USD.01	0.015%	97.142%
915	CONTANGO OIL + GAS COMMON STOCK USD.04	0.015%	97.157%
916	BANCORP INC/THE COMMON STOCK USD1.0	0.015%	97.173%
917	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.015%	97.188%
918	VERA BRADLEY INC COMMON STOCK	0.015%	97.203%
919	DEL TACO RESTAURANTS INC COMMON STOCK	0.015%	97.219%
920	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.015%	97.234%
921	SHUTTERFLY INC COMMON STOCK USD.0001	0.015%	97.249%
922	HORIZON BANCORP INDIANA COMMON STOCK	0.015%	97.264%
923	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.015%	97.279%
924	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.015%	97.294%
925	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.015%	97.308%
926	KIRKLAND S INC COMMON STOCK	0.015%	97.323%
927	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.015%	97.338%
928	MERCURY GENERAL CORP COMMON STOCK	0.015%	97.352%
929	ARCHROCK INC COMMON STOCK USD.01	0.015%	97.367%
930	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.014%	97.381%
931	BANCFIRST CORP COMMON STOCK USD1.0	0.014%	97.396%
932	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.014%	97.410%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
933	SP PLUS CORP COMMON STOCK USD.001	0.014%	97.424%
934	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0	0.014%	97.438%
935	REALNETWORKS INC COMMON STOCK USD.001	0.014%	97.453%
936	MBT FINANCIAL CORP COMMON STOCK	0.014%	97.467%
937	VERITIV CORP COMMON STOCK USD.01	0.014%	97.481%
938	NORTHWEST PIPE CO COMMON STOCK USD.01	0.014%	97.495%
939	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.014%	97.509%
940	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.014%	97.523%
941	NCR CORPORATION COMMON STOCK USD.01	0.014%	97.537%
942	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.014%	97.550%
943	VSE CORP COMMON STOCK USD.05	0.014%	97.564%
944	RTI SURGICAL INC COMMON STOCK USD.001	0.014%	97.578%
945	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.014%	97.591%
946	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.014%	97.605%
947	NAUTILUS INC COMMON STOCK	0.014%	97.619%
948	PTC THERAPEUTICS INC COMMON STOCK USD.001	0.014%	97.632%
949	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.013%	97.646%
950	TUESDAY MORNING CORP COMMON STOCK USD.01	0.013%	97.659%
951	REPLIGEN CORP COMMON STOCK USD.01	0.013%	97.672%
952	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.013%	97.686%
953	CITI TRENDS INC COMMON STOCK USD.01	0.013%	97.699%
954	RUBY TUESDAY INC COMMON STOCK USD.01	0.013%	97.712%
955	AV HOMES INC COMMON STOCK USD1.0	0.013%	97.725%
956	PRA GROUP INC COMMON STOCK USD.01	0.013%	97.738%
957	CVR ENERGY INC COMMON STOCK USD.01	0.013%	97.751%
958	TRONOX LTD CL A COMMON STOCK USD.01	0.013%	97.764%
959	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.013%	97.777%
960	ZUMIEZ INC COMMON STOCK	0.013%	97.790%
961	GUARANTY BANCORP COMMON STOCK USD.001	0.013%	97.803%
962	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.013%	97.816%
963	ZAGG INC COMMON STOCK USD.001	0.013%	97.828%
964	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.013%	97.841%
965	PHI INC NON VOTING COMMON STOCK USD.1	0.013%	97.854%
966	CHIMERIX INC COMMON STOCK USD.001	0.013%	97.866%
967	CRANE CO COMMON STOCK USD1.0	0.012%	97.879%
968	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.012%	97.891%
969	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.012%	97.903%
970	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.012%	97.916%
971	BNC BANCORP COMMON STOCK	0.012%	97.928%
972	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.012%	97.941%
973	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.012%	97.953%
974	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.012%	97.965%
975	HIBBETT SPORTS INC COMMON STOCK USD.01	0.012%	97.978%
976	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.012%	97.990%
977	POTBELLY CORP COMMON STOCK USD.01	0.012%	98.002%
978	HORIZON GLOBAL CORP COMMON STOCK	0.012%	98.014%
979	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.012%	98.026%
980	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	0.012%	98.039%
981	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.012%	98.050%
982	RED LION HOTELS CORP COMMON STOCK USD.01	0.012%	98.062%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
983	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001	0.012%	98.074%
984	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.012%	98.086%
985	RENT A CENTER INC COMMON STOCK USD.01	0.012%	98.098%
986	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.012%	98.109%
987	CELADON GROUP INC COMMON STOCK USD.033	0.012%	98.121%
988	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.012%	98.133%
989	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.012%	98.144%
990	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	0.012%	98.156%
991	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.012%	98.168%
992	CASEY S GENERAL STORES INC COMMON STOCK NPV	0.011%	98.179%
993	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.011%	98.190%
994	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.011%	98.202%
995	PERCEPTRON INC COMMON STOCK USD.01	0.011%	98.213%
996	EZCORP INC CL A COMMON STOCK USD.01	0.011%	98.225%
997	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.011%	98.236%
998	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.011%	98.247%
999	KEMET CORP COMMON STOCK USD.01	0.011%	98.258%
1000	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.011%	98.270%
1001	BLACK BOX CORP COMMON STOCK USD.001	0.011%	98.281%
1002	DORIAN LPG LTD COMMON STOCK USD.01	0.011%	98.292%
1003	VERINT SYSTEMS INC COMMON STOCK USD.001	0.011%	98.303%
1004	PC TEL INC COMMON STOCK USD.001	0.011%	98.314%
1005	WILLDAN GROUP INC COMMON STOCK USD.01	0.011%	98.325%
1006	BELDEN INC COMMON STOCK USD.01	0.011%	98.335%
1007	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.011%	98.346%
1008	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.011%	98.357%
1009	HARDINGE INC COMMON STOCK USD.01	0.011%	98.367%
1010	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.011%	98.378%
1011	EMCORE CORP COMMON STOCK	0.011%	98.388%
1012	IDT CORP CLASS B COMMON STOCK USD.01	0.010%	98.399%
1013	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.010%	98.409%
1014	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.010%	98.419%
1015	VECTRUS INC COMMON STOCK USD.01	0.010%	98.430%
1016	UNITY BANCORP INC COMMON STOCK	0.010%	98.440%
1017	GULF ISLAND FABRICATION INC COMMON STOCK	0.010%	98.450%
1018	FITBIT INC A COMMON STOCK USD.0001	0.010%	98.460%
1019	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.010%	98.470%
1020	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.010%	98.480%
1021	KEY TRONIC CORP COMMON STOCK	0.010%	98.490%
1022	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.010%	98.500%
1023	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.010%	98.510%
1024	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.010%	98.520%
1025	FNFV GROUP TRACKING STK USD.0001	0.010%	98.529%
1026	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.010%	98.539%
1027	EXACTECH INC COMMON STOCK USD.01	0.010%	98.549%
1028	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.010%	98.558%
1029	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.010%	98.568%
1030	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0	0.010%	98.577%
1031	HOPFED BANCORP INC COMMON STOCK USD.01	0.010%	98.587%
1032	PREMIER FINANCIAL BANCORP COMMON STOCK	0.009%	98.596%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1033	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.009%	98.605%
1034	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.009%	98.615%
1035	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.009%	98.624%
1036	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.009%	98.633%
1037	GENIE ENERGY LTD B COMMON STOCK	0.009%	98.642%
1038	KEYW HOLDING CORP/THE COMMON STOCK	0.009%	98.651%
1039	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.009%	98.660%
1040	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.009%	98.669%
1041	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.009%	98.678%
1042	NUVECTRA CORP COMMON STOCK USD.001	0.009%	98.686%
1043	WEYCO GROUP INC COMMON STOCK USD1.0	0.009%	98.695%
1044	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.009%	98.704%
1045	KOSMOS ENERGY LTD COMMON STOCK USD.01	0.009%	98.712%
1046	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.009%	98.721%
1047	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.009%	98.730%
1048	CLIFTON BANCORP INC COMMON STOCK USD.01	0.009%	98.738%
1049	VILLAGE SUPER MARKET CLASS A COMMON STOCK	0.009%	98.747%
1050	UNICO AMERICAN CORP COMMON STOCK	0.008%	98.755%
1051	BEL FUSE INC CL B COMMON STOCK USD.1	0.008%	98.764%
1052	HOMETRUST BANCSHARES INC COMMON STOCK	0.008%	98.772%
1053	ASTRONOVA INC COMMON STOCK USD.05	0.008%	98.780%
1054	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.008%	98.788%
1055	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.008%	98.797%
1056	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.008%	98.805%
1057	RLI CORP COMMON STOCK USD1.0	0.008%	98.813%
1058	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.008%	98.821%
1059	DHT HOLDINGS INC COMMON STOCK USD.01	0.008%	98.829%
1060	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.008%	98.837%
1061	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.008%	98.845%
1062	STARTEK INC COMMON STOCK USD.01	0.008%	98.853%
1063	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.008%	98.861%
1064	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.008%	98.869%
1065	GRAHAM CORP COMMON STOCK USD.1	0.008%	98.877%
1066	A H BELO CORP A COMMON STOCK USD.01	0.008%	98.884%
1067	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.008%	98.892%
1068	LIBBEY INC COMMON STOCK USD.01	0.008%	98.900%
1069	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.008%	98.908%
1070	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.008%	98.915%
1071	FOSTER (LB) CO A COMMON STOCK USD.01	0.008%	98.923%
1072	ESCALADE INC COMMON STOCK	0.007%	98.930%
1073	ESSA BANCORP INC COMMON STOCK USD.01	0.007%	98.938%
1074	EVANS BANCORP INC COMMON STOCK USD.5	0.007%	98.945%
1075	SURMODICS INC COMMON STOCK USD.05	0.007%	98.952%
1076	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.007%	98.960%
1077	MISONIX INC COMMON STOCK USD.01	0.007%	98.967%
1078	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.007%	98.975%
1079	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.007%	98.982%
1080	SYNALLOY CORP COMMON STOCK USD1.0	0.007%	98.989%
1081	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.007%	98.996%
1082	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.007%	99.004%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1083	LUBY S INC COMMON STOCK USD.32	0.007%	99.011%
1084	ENERNOC INC COMMON STOCK USD.001	0.007%	99.018%
1085	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333	0.007%	99.025%
1086	HMN FINANCIAL INC COMMON STOCK USD.01	0.007%	99.032%
1087	STRATASYS LTD COMMON STOCK ILS.01	0.007%	99.040%
1088	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.007%	99.047%
1089	HEALTHSTREAM INC COMMON STOCK	0.007%	99.054%
1090	DELTA APPAREL INC COMMON STOCK USD.01	0.007%	99.061%
1091	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.007%	99.068%
1092	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.007%	99.075%
1093	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.007%	99.082%
1094	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01	0.007%	99.089%
1095	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.007%	99.095%
1096	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.007%	99.102%
1097	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.007%	99.109%
1098	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.007%	99.115%
1099	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.007%	99.122%
1100	SM ENERGY CO COMMON STOCK USD.01	0.007%	99.128%
1101	SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01	0.007%	99.135%
1102	TECHTARGET COMMON STOCK USD.001	0.006%	99.141%
1103	LUMINEX CORP COMMON STOCK USD.001	0.006%	99.148%
1104	ARK RESTAURANTS CORP COMMON STOCK USD.01	0.006%	99.154%
1105	ROCKY BRANDS INC COMMON STOCK	0.006%	99.161%
1106	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.006%	99.167%
1107	CDI CORP COMMON STOCK USD.1	0.006%	99.174%
1108	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.006%	99.180%
1109	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.006%	99.186%
1110	LSB INDUSTRIES INC COMMON STOCK USD.1	0.006%	99.193%
1111	INTERNAP CORP COMMON STOCK USD.001	0.006%	99.199%
1112	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.006%	99.205%
1113	QCR HOLDINGS INC COMMON STOCK USD1.0	0.006%	99.212%
1114	VONAGE HOLDINGS CORP COMMON STOCK USD.001	0.006%	99.218%
1115	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.006%	99.224%
1116	DIXIE GROUP INC COMMON STOCK USD3.0	0.006%	99.230%
1117	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	99.236%
1118	PARKER DRILLING CO COMMON STOCK USD.167	0.006%	99.242%
1119	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.006%	99.248%
1120	COEUR MINING INC COMMON STOCK USD.01	0.006%	99.254%
1121	MARCHEX INC CLASS B COMMON STOCK USD.01	0.006%	99.260%
1122	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.006%	99.266%
1123	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	99.272%
1124	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.006%	99.278%
1125	ALICO INC COMMON STOCK USD1.0	0.006%	99.284%
1126	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.006%	99.290%
1127	ZOE S KITCHEN INC COMMON STOCK USD.01	0.006%	99.296%
1128	PDL BIOPHARMA INC COMMON STOCK USD.01	0.006%	99.301%
1129	TRECORA RESOURCES COMMON STOCK USD.1	0.006%	99.307%
1130	SPAN AMERICA MEDICAL SYS INC COMMON STOCK	0.006%	99.313%
1131	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.006%	99.318%
1132	WILLBROS GROUP INC COMMON STOCK USD.05	0.006%	99.324%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1133	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.006%	99.329%
1134	PACIFIC MERCANTILE BANCORP COMMON STOCK	0.006%	99.335%
1135	ULTRALIFE CORP COMMON STOCK USD.1	0.005%	99.340%
1136	DIGIRAD CORP COMMON STOCK USD.0001	0.005%	99.346%
1137	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.005%	99.351%
1138	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.005%	99.357%
1139	AMTECH SYSTEMS INC COMMON STOCK USD.01	0.005%	99.362%
1140	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.005%	99.368%
1141	BSQUARE CORP COMMON STOCK	0.005%	99.373%
1142	UCP INC CL A COMMON STOCK USD.01	0.005%	99.378%
1143	MOOG INC CLASS B COMMON STOCK USD1.0	0.005%	99.384%
1144	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	0.005%	99.389%
1145	BOOT BARN HOLDINGS INC COMMON STOCK	0.005%	99.394%
1146	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.005%	99.399%
1147	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.005%	99.404%
1148	AWARE INC/MASS COMMON STOCK USD.01	0.005%	99.410%
1149	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	0.005%	99.415%
1150	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.005%	99.420%
1151	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.005%	99.425%
1152	AMERICAN SOFTWARE INC CL A COMMON STOCK USD.1	0.005%	99.430%
1153	SIERRA BANCORP COMMON STOCK	0.005%	99.435%
1154	USA TRUCK INC COMMON STOCK USD.01	0.005%	99.440%
1155	RADISYS CORP COMMON STOCK	0.005%	99.445%
1156	ZOGENIX INC COMMON STOCK USD.001	0.005%	99.450%
1157	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.005%	99.455%
1158	MACKINAC FINANCIAL CORP COMMON STOCK	0.005%	99.460%
1159	MEDIA GEN INC CVR COMMON STOCK	0.005%	99.465%
1160	LIVANOVA PLC COMMON STOCK GBP1.0	0.005%	99.469%
1161	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.005%	99.474%
1162	BEL FUSE INC CL A COMMON STOCK USD.1	0.005%	99.479%
1163	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.005%	99.483%
1164	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.005%	99.488%
1165	NICHOLAS FINANCIAL INC COMMON STOCK	0.005%	99.493%
1166	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01	0.005%	99.497%
1167	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.005%	99.502%
1168	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.005%	99.507%
1169	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.005%	99.511%
1170	HC2 HOLDINGS INC COMMON STOCK USD.001	0.005%	99.516%
1171	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	99.520%
1172	HOME BANCORP INC COMMON STOCK USD.01	0.005%	99.525%
1173	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.005%	99.529%
1174	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.004%	99.534%
1175	SUSSEX BANCORP COMMON STOCK	0.004%	99.538%
1176	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.004%	99.543%
1177	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.004%	99.547%
1178	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0	0.004%	99.551%
1179	ST JOE CO/THE COMMON STOCK	0.004%	99.556%
1180	TRINITY PLACE HOLDINGS INC COMMON STOCK	0.004%	99.560%
1181	OPUS BANK COMMON STOCK	0.004%	99.564%
1182	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.004%	99.568%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1183	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.004%	99.573%
1184	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.004%	99.577%
1185	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.004%	99.581%
1186	KEY TECHNOLOGY INC COMMON STOCK	0.004%	99.585%
1187	GOLDFIELD CORP COMMON STOCK USD.1	0.004%	99.589%
1188	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.004%	99.593%
1189	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.004%	99.597%
1190	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.004%	99.601%
1191	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.004%	99.605%
1192	BRIDGE BANCORP INC COMMON STOCK USD.01	0.004%	99.608%
1193	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.004%	99.612%
1194	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.004%	99.616%
1195	DMC GLOBAL INC COMMON STOCK USD.05	0.004%	99.620%
1196	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.004%	99.624%
1197	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.004%	99.628%
1198	INTERSECTIONS INC COMMON STOCK USD.01	0.004%	99.632%
1199	COMMUNITY WEST BANCSHARES COMMON STOCK	0.004%	99.636%
1200	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.004%	99.639%
1201	CLEAR CHANNEL OUTDOOR CL A COMMON STOCK USD.01	0.004%	99.643%
1202	OPTICAL CABLE CORP COMMON STOCK	0.004%	99.647%
1203	RING ENERGY INC COMMON STOCK USD.001	0.004%	99.650%
1204	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	0.004%	99.654%
1205	ID SYSTEMS INC COMMON STOCK USD.01	0.004%	99.658%
1206	K2M GROUP HOLDINGS INC COMMON STOCK USD.001	0.004%	99.661%
1207	BOWL AMERICA INC CLASS A COMMON STOCK USD.1	0.004%	99.665%
1208	APTARGROUP INC COMMON STOCK USD.01	0.004%	99.668%
1209	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.004%	99.672%
1210	ZAFGEN INC COMMON STOCK USD.001	0.004%	99.675%
1211	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.003%	99.679%
1212	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.003%	99.682%
1213	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.003%	99.686%
1214	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.003%	99.689%
1215	CST BRANDS INC COMMON STOCK USD.01	0.003%	99.692%
1216	VIASAT INC COMMON STOCK USD.0001	0.003%	99.696%
1217	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01	0.003%	99.699%
1218	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.003%	99.702%
1219	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	99.705%
1220	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.003%	99.709%
1221	CHEGG INC COMMON STOCK USD.001	0.003%	99.712%
1222	IROBOT CORP COMMON STOCK USD.01	0.003%	99.715%
1223	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0	0.003%	99.718%
1224	MANNATECH INC COMMON STOCK USD.0001	0.003%	99.721%
1225	PEOPLES BANCORP OF NC COMMON STOCK	0.003%	99.724%
1226	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.003%	99.727%
1227	CARBO CERAMICS INC COMMON STOCK USD.01	0.003%	99.730%
1228	LIMELIGHT NETWORKS INC COMMON STOCK USD.001	0.003%	99.733%
1229	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK	0.003%	99.736%
1230	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.003%	99.739%
1231	IRIDEX CORP COMMON STOCK USD.01	0.003%	99.742%
1232	INTRICON CORP COMMON STOCK USD1.0	0.003%	99.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1233	READING INTERNATIONAL INC B COMMON STOCK USD.01	0.003%	99.748%
1234	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.003%	99.750%
1235	NATIONAL GENERAL HLDGS COMMON STOCK USD.01	0.003%	99.753%
1236	RIGNET INC COMMON STOCK USD.001	0.003%	99.756%
1237	NEW YORK + CO COMMON STOCK USD.001	0.003%	99.758%
1238	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.003%	99.761%
1239	MAXLINEAR INC COMMON STOCK	0.003%	99.764%
1240	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.003%	99.766%
1241	RBC BEARINGS INC COMMON STOCK USD.01	0.003%	99.769%
1242	DONEGAL GROUP INC B COMMON STOCK USD.01	0.003%	99.771%
1243	J + J SNACK FOODS CORP COMMON STOCK	0.002%	99.774%
1244	EASTERN VIRGINIA BANKSHARES COMMON STOCK USD2.0	0.002%	99.776%
1245	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.002%	99.779%
1246	JAKKS PACIFIC INC COMMON STOCK USD.001	0.002%	99.781%
1247	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.002%	99.784%
1248	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.002%	99.786%
1249	BCB BANCORP INC COMMON STOCK	0.002%	99.788%
1250	US ECOLOGY INC COMMON STOCK USD.01	0.002%	99.791%
1251	DXP ENTERPRISES INC COMMON STOCK USD.01	0.002%	99.793%
1252	PRGX GLOBAL INC COMMON STOCK USD.01	0.002%	99.796%
1253	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	99.798%
1254	AMERESCO INC CL A COMMON STOCK USD.0001	0.002%	99.800%
1255	EVERI HOLDINGS INC COMMON STOCK USD.001	0.002%	99.803%
1256	RADIO ONE INC CL D COMMON STOCK USD.001	0.002%	99.805%
1257	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.002%	99.807%
1258	NORWOOD FINANCIAL CORP COMMON STOCK USD.1	0.002%	99.809%
1259	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	99.812%
1260	COMPUTER TASK GROUP INC COMMON STOCK USD.01	0.002%	99.814%
1261	SHORE BANCSHARES INC COMMON STOCK USD.01	0.002%	99.816%
1262	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.002%	99.818%
1263	LANDMARK BANCORP INC COMMON STOCK USD.01	0.002%	99.820%
1264	STONEGATE BANK COMMON STOCK USD.01	0.002%	99.822%
1265	WEB.COM GROUP INC COMMON STOCK USD.001	0.002%	99.824%
1266	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.002%	99.826%
1267	ACME UNITED CORP COMMON STOCK USD2.5	0.002%	99.828%
1268	MAGYAR BANCORP INC COMMON STOCK USD.01	0.002%	99.830%
1269	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.002%	99.832%
1270	AVIAT NETWORKS INC COMMON STOCK USD.01	0.002%	99.834%
1271	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	99.836%
1272	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.002%	99.838%
1273	FARMERS NATL BANC CORP COMMON STOCK	0.002%	99.840%
1274	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0	0.002%	99.842%
1275	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	99.844%
1276	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.002%	99.846%
1277	ELECTROMED INC COMMON STOCK USD.01	0.002%	99.848%
1278	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.002%	99.850%
1279	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	99.851%
1280	GSE SYSTEMS INC COMMON STOCK USD.01	0.002%	99.853%
1281	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01	0.002%	99.855%
1282	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.002%	99.857%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1283	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.002%	99.859%
1284	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0	0.002%	99.860%
1285	HUTTIG BUILDING PRODUCTS INC COMMON STOCK USD.01	0.002%	99.862%
1286	STEIN MART INC COMMON STOCK USD.01	0.002%	99.864%
1287	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.002%	99.865%
1288	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	99.867%
1289	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.002%	99.869%
1290	BROADVISION INC COMMON STOCK USD.0001	0.002%	99.870%
1291	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	99.872%
1292	LIBERTY TAX INC COMMON STOCK USD.01	0.002%	99.874%
1293	IMMERSION CORPORATION COMMON STOCK USD.001	0.002%	99.875%
1294	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.002%	99.877%
1295	WAYSIDE TECHNOLOGY GROUP INC COMMON STOCK USD.01	0.002%	99.879%
1296	SELECT BANCORP INC COMMON STOCK USD1.0	0.002%	99.880%
1297	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.002%	99.882%
1298	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.002%	99.883%
1299	SERVOTRONICS INC COMMON STOCK USD.2	0.002%	99.885%
1300	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.002%	99.886%
1301	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.002%	99.888%
1302	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	99.889%
1303	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.002%	99.891%
1304	GREIF INC CL B COMMON STOCK	0.002%	99.892%
1305	AEROCENTURY CORP COMMON STOCK USD.001	0.001%	99.894%
1306	EMERSON RADIO CORP COMMON STOCK USD.01	0.001%	99.895%
1307	COLONY BANCORP COMMON STOCK USD1.0	0.001%	99.897%
1308	SKYLINE CORP COMMON STOCK USD.028	0.001%	99.898%
1309	FIVE PRIME THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.900%
1310	STATE NATIONAL COS INC COMMON STOCK USD.001	0.001%	99.901%
1311	MSB FINANCIAL CORP/MD COMMON STOCK	0.001%	99.903%
1312	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.904%
1313	FIRST UNITED CORP COMMON STOCK USD.01	0.001%	99.905%
1314	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.001%	99.907%
1315	YUME INC COMMON STOCK USD.001	0.001%	99.908%
1316	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.909%
1317	REAL INDUSTRY INC COMMON STOCK	0.001%	99.911%
1318	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.912%
1319	MEDICINOVA INC COMMON STOCK USD.001	0.001%	99.913%
1320	ASTA FUNDING INC COMMON STOCK USD.01	0.001%	99.914%
1321	AMREP CORP COMMON STOCK USD.1	0.001%	99.916%
1322	CSP INC COMMON STOCK USD.01	0.001%	99.917%
1323	GAIA INC COMMON STOCK USD.0001	0.001%	99.918%
1324	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.919%
1325	DAILY JOURNAL CORP COMMON STOCK USD.01	0.001%	99.920%
1326	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.922%
1327	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.001%	99.923%
1328	OHIO VALLEY BANC CORP COMMON STOCK USD1.0	0.001%	99.924%
1329	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.001%	99.925%
1330	EAST WEST BANCORP INC COMMON STOCK USD.001	0.001%	99.926%
1331	TEJON RANCH CO COMMON STOCK USD.5	0.001%	99.927%
1332	CU BANCORP COMMON STOCK	0.001%	99.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1333	BANK OF COMMERCE HOLDINGS COMMON STOCK	0.001%	99.929%
1334	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	99.930%
1335	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.001%	99.931%
1336	INVENTURE FOODS INC COMMON STOCK USD.01	0.001%	99.932%
1337	LGL GROUP INC/THE COMMON STOCK USD.01	0.001%	99.933%
1338	NVE CORP COMMON STOCK USD.01	0.001%	99.934%
1339	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.935%
1340	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.001%	99.936%
1341	ESPERION THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.936%
1342	MOCON INC COMMON STOCK USD.1	0.001%	99.937%
1343	NCI INC A COMMON STOCK USD.019	0.001%	99.938%
1344	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	99.939%
1345	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.001%	99.940%
1346	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0	0.001%	99.941%
1347	AMERICAN SHARED HOSPITAL SER COMMON STOCK	0.001%	99.942%
1348	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.001%	99.943%
1349	AMCON DISTRIBUTING CO COMMON STOCK USD.01	0.001%	99.943%
1350	GRAY TELEVISION INC A COMMON STOCK	0.001%	99.944%
1351	NL INDUSTRIES COMMON STOCK USD.125	0.001%	99.945%
1352	EAGLE BANCORP INC COMMON STOCK USD.01	0.001%	99.946%
1353	BROADWIND ENERGY INC COMMON STOCK USD.001	0.001%	99.947%
1354	OTONOMY INC COMMON STOCK USD.001	0.001%	99.948%
1355	KONA GRILL INC COMMON STOCK USD.01	0.001%	99.948%
1356	HANDY + HARMAN LTD COMMON STOCK USD.01	0.001%	99.949%
1357	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25	0.001%	99.950%
1358	LANTRONIX INC COMMON STOCK USD.0001	0.001%	99.950%
1359	AROTECH CORP COMMON STOCK USD.01	0.001%	99.951%
1360	STOCK YARDS BANCORP INC COMMON STOCK	0.001%	99.952%
1361	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.953%
1362	PFENEX INC COMMON STOCK USD.001	0.001%	99.953%
1363	BRIDGFORD FOODS CORP COMMON STOCK USD1.0	0.001%	99.954%
1364	KFORCE INC COMMON STOCK USD.01	0.001%	99.955%
1365	AGROFRESH SOLUTIONS INC COMMON STOCK	0.001%	99.955%
1366	CCA INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.956%
1367	CEVA INC COMMON STOCK USD.001	0.001%	99.957%
1368	QUMU CORP COMMON STOCK USD.01	0.001%	99.957%
1369	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	99.958%
1370	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.959%
1371	LANDS END INC COMMON STOCK USD.01	0.001%	99.959%
1372	VIVINT SOLAR INC COMMON STOCK USD.01	0.001%	99.960%
1373	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.961%
1374	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	99.961%
1375	CITIZENS HOLDING COMPANY COMMON STOCK USD.2	0.001%	99.962%
1376	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.962%
1377	LINCOLN EDUCATIONAL SERVICES COMMON STOCK	0.001%	99.963%
1378	EARTHSTONE ENERGY INC COMMON STOCK USD.001	0.001%	99.964%
1379	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.001%	99.964%
1380	VERSO CORP A COMMON STOCK	0.001%	99.965%
1381	ZEDGE INC CL B COMMON STOCK	0.001%	99.965%
1382	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	99.966%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1383	RF INDUSTRIES LTD COMMON STOCK USD.01	0.001%	99.966%
1384	NIVALIS THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.967%
1385	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.001%	99.968%
1386	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.001%	99.968%
1387	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.969%
1388	WAYNE SAVINGS BANCSHARES INC COMMON STOCK USD.1	0.001%	99.969%
1389	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001	0.001%	99.970%
1390	HUDSON GLOBAL INC COMMON STOCK USD.001	0.001%	99.970%
1391	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.001%	99.971%
1392	SB FINANCIAL GROUP INC COMMON STOCK	0.001%	99.971%
1393	FIRST FOUNDATION INC COMMON STOCK USD.001	0.001%	99.972%
1394	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.001%	99.972%
1395	ROYAL BANCSHARES OF PENN A COMMON STOCK USD2.0	0.001%	99.973%
1396	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.000%	99.973%
1397	EAGLE BULK SHIPPING INC COMMON STOCK USD.01	0.000%	99.974%
1398	AVALON HOLDINGS CORP A COMMON STOCK USD.01	0.000%	99.974%
1399	TREMOR VIDEO INC COMMON STOCK USD.0001	0.000%	99.975%
1400	WVS FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.975%
1401	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.976%
1402	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK	0.000%	99.976%
1403	FONAR CORP COMMON STOCK USD.0001	0.000%	99.977%
1404	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.977%
1405	SALISBURY BANCORP INC COMMON STOCK USD.1	0.000%	99.978%
1406	IMMUNE DESIGN CORP COMMON STOCK USD.001	0.000%	99.978%
1407	EDUCATIONAL DEVELOPMENT CORP COMMON STOCK USD.2	0.000%	99.979%
1408	LIGHTPATH TECHNOLOGIES INC A COMMON STOCK USD.01	0.000%	99.979%
1409	CESCA THERAPEUTICS INC COMMON STOCK	0.000%	99.979%
1410	SYPRIS SOLUTIONS INC COMMON STOCK USD.01	0.000%	99.980%
1411	TELENAV INC COMMON STOCK USD.001	0.000%	99.980%
1412	PARKE BANCORP INC COMMON STOCK USD.1	0.000%	99.981%
1413	KINGSTONE COS INC COMMON STOCK USD.01	0.000%	99.981%
1414	PERFUMANIA HOLDINGS INC COMMON STOCK USD.01	0.000%	99.981%
1415	STANLEY FURNITURE CO INC COMMON STOCK USD.02	0.000%	99.982%
1416	REVOLUTION LIGHTING TECHNOLO COMMON STOCK USD.001	0.000%	99.982%
1417	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.000%	99.983%
1418	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0	0.000%	99.983%
1419	AUBURN NATL BANCORPORATION COMMON STOCK USD.01	0.000%	99.984%
1420	LAKE SHORE BANCORP INC COMMON STOCK USD.01	0.000%	99.984%
1421	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.984%
1422	PFSWEB INC COMMON STOCK USD.001	0.000%	99.985%
1423	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.000%	99.985%
1424	MALVERN BANCORP INC COMMON STOCK USD.01	0.000%	99.985%
1425	VERASTEM INC COMMON STOCK USD.0001	0.000%	99.986%
1426	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.986%
1427	DICERNA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.987%
1428	UNITED COMMUNITY BANCORP COMMON STOCK USD.01	0.000%	99.987%
1429	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.987%
1430	ACNB CORP COMMON STOCK USD2.5	0.000%	99.988%
1431	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.988%
1432	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1433	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.989%
1434	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.000%	99.989%
1435	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.989%
1436	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0	0.000%	99.990%
1437	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.990%
1438	CROWN CRAFTS INC COMMON STOCK USD.01	0.000%	99.990%
1439	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.000%	99.991%
1440	LCNB CORPORATION COMMON STOCK	0.000%	99.991%
1441	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.991%
1442	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.000%	99.992%
1443	ENERGY RECOVERY INC COMMON STOCK USD.001	0.000%	99.992%
1444	COASTWAY BANCORP INC COMMON STOCK USD.01	0.000%	99.992%
1445	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0	0.000%	99.992%
1446	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.993%
1447	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.000%	99.993%
1448	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.993%
1449	INTEST CORP COMMON STOCK USD.01	0.000%	99.994%
1450	SONOMA PHARMACEUTICALS INC COMMON STOCK	0.000%	99.994%
1451	QAD INC B COMMON STOCK USD.001	0.000%	99.994%
1452	FS BANCORP INC COMMON STOCK	0.000%	99.994%
1453	ENDOCYTE INC COMMON STOCK	0.000%	99.995%
1454	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.000%	99.995%
1455	PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0	0.000%	99.995%
1456	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.995%
1457	TAYLOR DEVICES INC COMMON STOCK USD.025	0.000%	99.996%
1458	GLOBALSCAPE INC COMMON STOCK USD.001	0.000%	99.996%
1459	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.996%
1460	UNIQUE FABRICATING INC COMMON STOCK USD.001	0.000%	99.996%
1461	PEAK RESORTS INC COMMON STOCK USD.01	0.000%	99.997%
1462	PENDRELL CORP COMMON STOCK USD.01	0.000%	99.997%
1463	PIONEER POWER SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.997%
1464	EVOLVING SYSTEMS INC COMMON STOCK USD.001	0.000%	99.997%
1465	P + F INDUSTRIES CL A COMMON STOCK USD1.0	0.000%	99.998%
1466	ORRSTOWN FINL SERVICES INC COMMON STOCK	0.000%	99.998%
1467	MANITEX INTERNATIONAL INC COMMON STOCK	0.000%	99.998%
1468	PHI INC VOTING COMMON STOCK USD.1	0.000%	99.998%
1469	BANCORP OF NEW JERSEY INC COMMON STOCK	0.000%	99.998%
1470	GASLOG LTD COMMON STOCK USD.01	0.000%	99.999%
1471	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0	0.000%	99.999%
1472	MID PENN BANCORP INC COMMON STOCK USD1.0	0.000%	99.999%
1473	BALDWIN + LYONS INC CL A COMMON STOCK	0.000%	99.999%
1474	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.999%
1475	CLEARONE INC COMMON STOCK USD.001	0.000%	99.999%
1476	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01	0.000%	99.999%
1477	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
1478	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	100.000%
1479	MASTECH DIGITAL INC COMMON STOCK USD.01	0.000%	100.000%
1480	ITERIS INC COMMON STOCK USD.1	0.000%	100.000%
1481	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0	0.000%	100.000%
1482	PRUDENTIAL BANCORP INC COMMON STOCK USD.01	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1483	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.000%	100.000%
1484	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
1485	FIRST PLACE FINANCIAL /OHIO COMMON STOCK USD.01	-	100.000%
1486	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
1487	ESCROW PETROCORP COMMON STOCK	-	100.000%
1488	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI	-	100.000%