

Tax-Managed U.S. Targeted Value Portfolio

As of March 31, 2017 (Updated Monthly)

Source: State Street

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

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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	ZIONS BANCORPORATION COMMON STOCK	0.754%	0.754%
2	ASSURANT INC COMMON STOCK USD.01	0.711%	1.464%
3	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.708%	2.172%
4	TOLL BROTHERS INC COMMON STOCK USD.01	0.700%	2.873%
5	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.677%	3.550%
6	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.668%	4.218%
7	PULTEGROUP INC COMMON STOCK USD.01	0.653%	4.871%
8	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.652%	5.523%
9	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.601%	6.124%
10	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.573%	6.697%
11	AMERCO COMMON STOCK USD.25	0.569%	7.266%
12	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.561%	7.827%
13	OWENS CORNING COMMON STOCK USD.001	0.525%	8.353%
14	QUANTA SERVICES INC COMMON STOCK USD.00001	0.523%	8.876%
15	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.506%	9.382%
16	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.504%	9.886%
17	POST HOLDINGS INC COMMON STOCK USD.01	0.492%	10.378%
18	AVNET INC COMMON STOCK USD1.0	0.486%	10.864%
19	AECOM COMMON STOCK USD.01	0.484%	11.348%
20	STEEL DYNAMICS INC COMMON STOCK USD.005	0.474%	11.822%
21	SYNNEX CORP COMMON STOCK USD.001	0.472%	12.293%
22	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.465%	12.758%
23	HELMERICH + PAYNE COMMON STOCK USD.1	0.464%	13.222%
24	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.441%	13.663%
25	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.440%	14.102%
26	MURPHY OIL CORP COMMON STOCK USD1.0	0.431%	14.533%
27	TRANSOCEAN LTD COMMON STOCK CHF.1	0.424%	14.957%
28	WENDY S CO/THE COMMON STOCK USD.1	0.414%	15.372%
29	RYDER SYSTEM INC COMMON STOCK USD.5	0.410%	15.782%
30	JABIL CIRCUIT INC COMMON STOCK USD.001	0.410%	16.192%
31	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.394%	16.585%
32	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.387%	16.973%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	AGCO CORP COMMON STOCK USD.01	0.382%	17.355%
34	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.379%	17.734%
35	KOHL'S CORP COMMON STOCK USD.01	0.374%	18.108%
36	KIRBY CORP COMMON STOCK USD.1	0.371%	18.479%
37	WR BERKLEY CORP COMMON STOCK USD.2	0.368%	18.847%
38	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.359%	19.205%
39	TECH DATA CORP COMMON STOCK USD.0015	0.358%	19.563%
40	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.350%	19.913%
41	PACWEST BANCORP COMMON STOCK	0.349%	20.263%
42	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.348%	20.611%
43	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.336%	20.946%
44	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.333%	21.280%
45	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.331%	21.611%
46	GENESEEE + WYOMING INC CL A COMMON STOCK USD.01	0.330%	21.941%
47	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.328%	22.269%
48	CONSOL ENERGY INC COMMON STOCK USD.01	0.324%	22.593%
49	PDC ENERGY INC COMMON STOCK USD.01	0.320%	22.913%
50	STAPLES INC COMMON STOCK USD.0006	0.319%	23.231%
51	OLIN CORP COMMON STOCK USD1.0	0.309%	23.541%
52	LEGG MASON INC COMMON STOCK USD.1	0.309%	23.849%
53	UMPQUA HOLDINGS CORP COMMON STOCK	0.309%	24.158%
54	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.309%	24.467%
55	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.301%	24.768%
56	OSHKOSH CORP COMMON STOCK USD.01	0.300%	25.068%
57	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.298%	25.366%
58	GATX CORP COMMON STOCK USD.625	0.298%	25.665%
59	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.294%	25.959%
60	AIR LEASE CORP COMMON STOCK USD.01	0.294%	26.253%
61	WINTRUST FINANCIAL CORP COMMON STOCK	0.294%	26.547%
62	UNITED RENTALS INC COMMON STOCK USD.01	0.287%	26.835%
63	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.286%	27.120%
64	COLFAX CORP COMMON STOCK USD.001	0.286%	27.406%
65	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.279%	27.685%
66	MANPOWERGROUP INC COMMON STOCK USD.01	0.279%	27.964%
67	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.278%	28.242%
68	MKS INSTRUMENTS INC COMMON STOCK	0.276%	28.519%
69	INVESTORS BANCORP INC COMMON STOCK USD.01	0.271%	28.790%
70	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.266%	29.056%
71	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.265%	29.321%
72	HELEN OF TROY LTD COMMON STOCK USD.1	0.265%	29.586%
73	OASIS PETROLEUM INC COMMON STOCK USD.01	0.264%	29.850%
74	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.264%	30.113%
75	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.262%	30.376%
76	HUNTSMAN CORP COMMON STOCK USD.01	0.260%	30.636%
77	SANMINA CORP COMMON STOCK USD.01	0.260%	30.896%
78	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.259%	31.155%
79	CABELA S INC COMMON STOCK USD.01	0.258%	31.413%
80	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.257%	31.670%
81	FNB CORP COMMON STOCK USD.01	0.256%	31.926%
82	SEABOARD CORP COMMON STOCK USD1.0	0.256%	32.182%

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83	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.251%	32.434%
84	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.248%	32.682%
85	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.247%	32.929%
86	REGAL BELOIT CORP COMMON STOCK USD.01	0.247%	33.176%
87	TEGNA INC COMMON STOCK USD1.0	0.246%	33.421%
88	CONVERGYS CORP COMMON STOCK	0.245%	33.666%
89	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.244%	33.910%
90	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.244%	34.154%
91	WPX ENERGY INC COMMON STOCK	0.242%	34.396%
92	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.241%	34.637%
93	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.240%	34.877%
94	ALBEMARLE CORP COMMON STOCK USD.01	0.240%	35.117%
95	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.238%	35.355%
96	RSP PERMIAN INC COMMON STOCK USD.01	0.237%	35.592%
97	ADIANT PLC COMMON STOCK USD.001	0.236%	35.828%
98	E TRADE FINANCIAL CORP COMMON STOCK USD.01	0.236%	36.064%
99	1ST SOURCE CORP COMMON STOCK	0.235%	36.299%
100	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.234%	36.532%
101	TARGA RESOURCES CORP COMMON STOCK USD.001	0.233%	36.766%
102	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.231%	36.997%
103	IBERIABANK CORP COMMON STOCK USD1.0	0.229%	37.226%
104	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.228%	37.454%
105	HANCOCK HOLDING CO COMMON STOCK USD3.33	0.227%	37.681%
106	FLUOR CORP COMMON STOCK USD.01	0.225%	37.906%
107	EHOSTAR CORP A COMMON STOCK USD.001	0.218%	38.124%
108	TEREX CORP COMMON STOCK USD.01	0.215%	38.338%
109	ON ASSIGNMENT INC COMMON STOCK USD.01	0.212%	38.550%
110	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.212%	38.762%
111	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.211%	38.973%
112	SANDERSON FARMS INC COMMON STOCK USD1.0	0.208%	39.182%
113	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.208%	39.390%
114	MASTEC INC COMMON STOCK USD.1	0.208%	39.597%
115	CIRRUS LOGIC INC COMMON STOCK USD.001	0.207%	39.805%
116	DILLARDS INC CL A COMMON STOCK	0.207%	40.011%
117	ALEXANDER + BALDWIN INC COMMON STOCK	0.206%	40.218%
118	NAVIENT CORP COMMON STOCK USD.01	0.204%	40.422%
119	MB FINANCIAL INC COMMON STOCK USD.01	0.204%	40.626%
120	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.204%	40.829%
121	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.203%	41.032%
122	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.202%	41.234%
123	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.200%	41.434%
124	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.198%	41.633%
125	ELECTRONICS FOR IMAGING COMMON STOCK USD.01	0.198%	41.831%
126	CREE INC COMMON STOCK USD.00125	0.198%	42.029%
127	STERLING BANCORP/DE COMMON STOCK USD.01	0.196%	42.225%
128	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.196%	42.422%
129	ZYNGA INC CL A COMMON STOCK USD.00000625	0.196%	42.618%
130	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.196%	42.813%
131	TCF FINANCIAL CORP COMMON STOCK USD.01	0.195%	43.009%
132	CHURCHILL DOWNS INC COMMON STOCK	0.195%	43.203%

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133	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.194%	43.397%
134	BANCORPSOUTH INC COMMON STOCK USD2.5	0.194%	43.591%
135	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.194%	43.785%
136	DOMTAR CORP COMMON STOCK USD.01	0.193%	43.978%
137	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.192%	44.170%
138	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.192%	44.362%
139	DRIL QUIP INC COMMON STOCK USD.01	0.192%	44.554%
140	SKYWEST INC COMMON STOCK	0.191%	44.745%
141	ENVISION HEALTHCARE CORP COMMON STOCK	0.190%	44.936%
142	XPO LOGISTICS INC COMMON STOCK USD.001	0.189%	45.125%
143	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.189%	45.314%
144	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01	0.188%	45.502%
145	SPARTANNASH CO COMMON STOCK	0.188%	45.690%
146	WESTERN REFINING INC COMMON STOCK USD.01	0.187%	45.877%
147	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.185%	46.062%
148	FINISAR CORPORATION COMMON STOCK USD.001	0.185%	46.247%
149	KLX INC COMMON STOCK USD.01	0.184%	46.431%
150	RADIAN GROUP INC COMMON STOCK USD.001	0.184%	46.615%
151	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.184%	46.798%
152	WESBANCO INC COMMON STOCK USD2.0833	0.182%	46.980%
153	UNIVERSAL CORP/VA COMMON STOCK	0.179%	47.160%
154	UNIFIRST CORP/MA COMMON STOCK USD.1	0.179%	47.339%
155	COMMERCIAL METALS CO COMMON STOCK USD.01	0.178%	47.516%
156	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.177%	47.693%
157	CONMED CORP COMMON STOCK USD.01	0.176%	47.869%
158	ENTEGRIS INC COMMON STOCK USD.01	0.176%	48.045%
159	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.175%	48.221%
160	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.175%	48.396%
161	COHERENT INC COMMON STOCK USD.01	0.173%	48.569%
162	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.170%	48.739%
163	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.170%	48.909%
164	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.170%	49.078%
165	HOPE BANCORP INC COMMON STOCK USD.001	0.166%	49.245%
166	MRC GLOBAL INC COMMON STOCK USD.01	0.165%	49.409%
167	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.164%	49.574%
168	ALERE INC COMMON STOCK USD.001	0.164%	49.738%
169	H.B. FULLER CO. COMMON STOCK USD1.0	0.164%	49.902%
170	MICROSEMI CORP COMMON STOCK USD.2	0.163%	50.065%
171	COOPER TIRE + RUBBER COMMON STOCK USD1.0	0.163%	50.228%
172	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.163%	50.391%
173	AARON S INC COMMON STOCK USD.5	0.163%	50.554%
174	BARNES GROUP INC COMMON STOCK USD.01	0.162%	50.716%
175	KEMPER CORP COMMON STOCK USD.1	0.162%	50.878%
176	TRUSTMARK CORP COMMON STOCK	0.162%	51.040%
177	POPULAR INC COMMON STOCK USD.01	0.161%	51.200%
178	CHEMTURA CORP COMMON STOCK USD.01	0.160%	51.360%
179	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.159%	51.520%
180	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.158%	51.678%
181	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.158%	51.836%
182	CLEAN HARBORS INC COMMON STOCK USD.01	0.158%	51.995%

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183	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.158%	52.152%
184	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.157%	52.310%
185	GRIFFON CORP COMMON STOCK USD.25	0.157%	52.467%
186	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.157%	52.623%
187	ENERSYS COMMON STOCK USD.01	0.157%	52.780%
188	PINNACLE FOODS INC COMMON STOCK USD.01	0.156%	52.936%
189	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	0.154%	53.090%
190	CARPENTER TECHNOLOGY COMMON STOCK USD5.0	0.153%	53.243%
191	DIGITALGLOBE INC COMMON STOCK USD.001	0.153%	53.396%
192	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.152%	53.548%
193	PC CONNECTION INC COMMON STOCK USD.01	0.152%	53.700%
194	OFFICE DEPOT INC COMMON STOCK USD.01	0.152%	53.852%
195	FIRST MERCHANTS CORP COMMON STOCK	0.151%	54.003%
196	NOBLE CORP PLC COMMON STOCK USD.01	0.151%	54.155%
197	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.151%	54.306%
198	FIRST SOLAR INC COMMON STOCK USD.001	0.151%	54.457%
199	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.150%	54.607%
200	HALYARD HEALTH INC COMMON STOCK USD.01	0.150%	54.757%
201	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.150%	54.907%
202	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.149%	55.057%
203	PRIVATEBANCORP INC COMMON STOCK	0.149%	55.206%
204	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.149%	55.355%
205	FLEX LTD COMMON STOCK	0.148%	55.503%
206	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.148%	55.652%
207	CALPINE CORP COMMON STOCK USD.001	0.148%	55.800%
208	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.148%	55.947%
209	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.148%	56.095%
210	LITHIA MOTORS INC CL A COMMON STOCK	0.147%	56.242%
211	VIRTUSA CORP COMMON STOCK USD.01	0.147%	56.390%
212	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.147%	56.536%
213	TIME INC COMMON STOCK USD.01	0.147%	56.683%
214	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.145%	56.828%
215	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.144%	56.972%
216	SEMGROUP CORP CLASS A COMMON STOCK	0.144%	57.116%
217	TRI POINTE GROUP INC COMMON STOCK USD.01	0.144%	57.259%
218	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.143%	57.402%
219	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.143%	57.545%
220	FTI CONSULTING INC COMMON STOCK USD.01	0.143%	57.687%
221	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.142%	57.830%
222	UNIT CORP COMMON STOCK USD.2	0.142%	57.971%
223	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.141%	58.113%
224	MOBILE MINI INC COMMON STOCK USD.01	0.141%	58.254%
225	PROASSURANCE CORP COMMON STOCK USD.01	0.141%	58.394%
226	SCHOLASTIC CORP COMMON STOCK USD.01	0.140%	58.534%
227	TETRA TECH INC COMMON STOCK USD.01	0.139%	58.674%
228	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.139%	58.812%
229	OWENS + MINOR INC COMMON STOCK USD2.0	0.139%	58.951%
230	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.138%	59.089%
231	BOFI HOLDING INC COMMON STOCK USD.01	0.138%	59.228%
232	SAIA INC COMMON STOCK USD.001	0.138%	59.366%

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233	PRIMERICA INC COMMON STOCK	0.138%	59.504%
234	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.138%	59.642%
235	SOUTH STATE CORP COMMON STOCK USD2.5	0.137%	59.779%
236	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.137%	59.916%
237	MEREDITH CORP COMMON STOCK USD1.0	0.135%	60.051%
238	OLD NATIONAL BANCORP COMMON STOCK	0.135%	60.186%
239	CHART INDUSTRIES INC COMMON STOCK USD.01	0.135%	60.321%
240	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.135%	60.456%
241	EMC INS GROUP INC COMMON STOCK USD1.0	0.135%	60.591%
242	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.134%	60.725%
243	LYDALL INC COMMON STOCK USD.1	0.134%	60.859%
244	ABM INDUSTRIES INC COMMON STOCK USD.01	0.133%	60.992%
245	LA Z BOY INC COMMON STOCK USD1.0	0.133%	61.125%
246	BEMIS COMPANY COMMON STOCK USD.1	0.133%	61.258%
247	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.133%	61.391%
248	MATSON INC COMMON STOCK	0.132%	61.523%
249	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.132%	61.655%
250	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.132%	61.787%
251	MUELLER INDUSTRIES INC COMMON STOCK USD.01	0.132%	61.919%
252	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.132%	62.050%
253	VALLEY NATIONAL BANCORP COMMON STOCK	0.131%	62.181%
254	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.131%	62.312%
255	TTM TECHNOLOGIES COMMON STOCK USD.001	0.130%	62.442%
256	ENCORE WIRE CORP COMMON STOCK USD.01	0.128%	62.570%
257	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.127%	62.698%
258	RENASANT CORP COMMON STOCK USD5.0	0.127%	62.825%
259	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.127%	62.951%
260	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.125%	63.077%
261	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.125%	63.201%
262	ACXIOM CORP COMMON STOCK USD.1	0.124%	63.325%
263	XEROX CORP COMMON STOCK USD1.0	0.124%	63.449%
264	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.123%	63.572%
265	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.123%	63.695%
266	RICE ENERGY INC COMMON STOCK USD.01	0.122%	63.817%
267	EPLUS INC COMMON STOCK USD.01	0.121%	63.937%
268	AAR CORP COMMON STOCK USD1.0	0.120%	64.057%
269	FIRSTCASH INC COMMON STOCK USD.01	0.120%	64.177%
270	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.119%	64.297%
271	CAMBREX CORP COMMON STOCK USD.1	0.119%	64.416%
272	HUB GROUP INC CL A COMMON STOCK USD.01	0.119%	64.535%
273	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.119%	64.654%
274	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.119%	64.773%
275	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.118%	64.891%
276	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.118%	65.009%
277	CALERES INC COMMON STOCK USD.01	0.118%	65.127%
278	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.117%	65.244%
279	ALAMO GROUP INC COMMON STOCK USD.1	0.117%	65.361%
280	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.117%	65.479%
281	GREENBRIER COMPANIES INC COMMON STOCK	0.116%	65.595%
282	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.116%	65.711%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	AMEDISYS INC COMMON STOCK USD.001	0.116%	65.827%
284	WORTHINGTON INDUSTRIES COMMON STOCK	0.116%	65.943%
285	AMERISAFE INC COMMON STOCK USD.01	0.116%	66.059%
286	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.115%	66.174%
287	STILLWATER MINING CO COMMON STOCK USD.01	0.115%	66.289%
288	MCDERMOTT INTL INC COMMON STOCK USD1.0	0.115%	66.404%
289	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.115%	66.519%
290	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.114%	66.633%
291	NETGEAR INC COMMON STOCK USD.001	0.113%	66.746%
292	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.113%	66.859%
293	GENESCO INC COMMON STOCK USD1.0	0.112%	66.972%
294	ORBITAL ATK INC COMMON STOCK USD.01	0.112%	67.084%
295	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.112%	67.196%
296	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.112%	67.308%
297	NELNET INC CL A COMMON STOCK USD.01	0.112%	67.419%
298	GLATFELTER COMMON STOCK USD.01	0.111%	67.531%
299	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.111%	67.642%
300	ANDERSONS INC/THE COMMON STOCK	0.111%	67.753%
301	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.111%	67.864%
302	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.111%	67.975%
303	DSW INC CLASS A COMMON STOCK	0.111%	68.085%
304	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.110%	68.196%
305	VIAD CORP COMMON STOCK USD1.5	0.109%	68.305%
306	XPERI CORP COMMON STOCK USD.001	0.109%	68.414%
307	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.109%	68.523%
308	DEAN FOODS CO COMMON STOCK USD.01	0.108%	68.631%
309	TOWNE BANK COMMON STOCK USD1.667	0.108%	68.740%
310	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.108%	68.848%
311	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.108%	68.955%
312	VCA INC COMMON STOCK USD.001	0.106%	69.061%
313	TUTOR PERINI CORP COMMON STOCK USD1.0	0.105%	69.167%
314	INNOSPEC INC COMMON STOCK USD.01	0.105%	69.272%
315	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.105%	69.377%
316	SONOCO PRODUCTS CO COMMON STOCK	0.105%	69.482%
317	NEWS CORP CLASS A COMMON STOCK USD.01	0.105%	69.587%
318	NATUS MEDICAL INC COMMON STOCK USD.001	0.104%	69.691%
319	GORMAN RUPP CO COMMON STOCK	0.104%	69.795%
320	AUTONATION INC COMMON STOCK USD.01	0.104%	69.899%
321	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01	0.104%	70.003%
322	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.103%	70.106%
323	CORELOGIC INC COMMON STOCK USD1.0	0.103%	70.209%
324	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.103%	70.312%
325	MBIA INC COMMON STOCK USD1.0	0.103%	70.415%
326	DYCOM INDUSTRIES INC COMMON STOCK USD.333	0.103%	70.517%
327	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.103%	70.620%
328	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.102%	70.722%
329	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.101%	70.823%
330	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.101%	70.924%
331	STATE AUTO FINANCIAL CORP COMMON STOCK	0.100%	71.024%
332	OMNICELL INC COMMON STOCK USD.001	0.099%	71.123%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.098%	71.220%
334	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.097%	71.318%
335	QORVO INC COMMON STOCK USD.0001	0.097%	71.415%
336	MDC HOLDINGS INC COMMON STOCK USD.01	0.096%	71.511%
337	CABOT CORP COMMON STOCK USD1.0	0.095%	71.606%
338	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.095%	71.701%
339	OSI SYSTEMS INC COMMON STOCK	0.095%	71.796%
340	PLEXUS CORP COMMON STOCK USD.01	0.095%	71.891%
341	FABRINET COMMON STOCK USD.01	0.095%	71.985%
342	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.094%	72.080%
343	SNYDERS LANCE INC COMMON STOCK USD.833	0.093%	72.173%
344	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.093%	72.266%
345	MOOG INC CLASS A COMMON STOCK USD1.0	0.093%	72.359%
346	ROYAL GOLD INC COMMON STOCK USD.01	0.092%	72.451%
347	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.092%	72.543%
348	TELEFLEX INC COMMON STOCK USD1.0	0.092%	72.635%
349	HECLA MINING CO COMMON STOCK USD.25	0.092%	72.728%
350	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.092%	72.820%
351	EXTERRAN CORP COMMON STOCK USD.01	0.092%	72.912%
352	BOYD GAMING CORP COMMON STOCK USD.01	0.092%	73.004%
353	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.092%	73.096%
354	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.091%	73.187%
355	WABASH NATIONAL CORP COMMON STOCK USD.01	0.091%	73.278%
356	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.091%	73.369%
357	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.090%	73.458%
358	ACTUA CORP COMMON STOCK USD.001	0.090%	73.548%
359	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.089%	73.637%
360	KADANT INC COMMON STOCK USD.01	0.089%	73.726%
361	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.089%	73.815%
362	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.088%	73.904%
363	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.088%	73.992%
364	TIVITY HEALTH INC COMMON STOCK USD.001	0.088%	74.079%
365	LIBERTY VENTURES SER A TRACKING STK USD.01	0.087%	74.167%
366	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01	0.087%	74.254%
367	WALKER + DUNLOP INC COMMON STOCK	0.087%	74.341%
368	CARDINAL FINANCIAL CORP COMMON STOCK USD1.0	0.086%	74.428%
369	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.086%	74.513%
370	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.085%	74.598%
371	MALLINCKRODT PLC COMMON STOCK USD.2	0.085%	74.683%
372	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.084%	74.767%
373	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.083%	74.850%
374	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.083%	74.933%
375	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.083%	75.016%
376	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.083%	75.099%
377	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.083%	75.182%
378	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.083%	75.265%
379	INNERWORKINGS INC COMMON STOCK USD.0001	0.083%	75.347%
380	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.082%	75.429%
381	CHILDREN S PLACE INC/THE COMMON STOCK USD.1	0.082%	75.512%
382	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.082%	75.594%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	PHARMERICA CORP COMMON STOCK USD.01	0.082%	75.676%
384	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.082%	75.758%
385	NN INC COMMON STOCK USD.01	0.082%	75.839%
386	NEENAH PAPER INC COMMON STOCK USD.01	0.082%	75.921%
387	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.082%	76.002%
388	UNIVERSAL AMERICAN CORP COMMON STOCK USD.01	0.081%	76.084%
389	MARCUS CORPORATION COMMON STOCK USD1.0	0.081%	76.165%
390	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01	0.081%	76.246%
391	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.081%	76.326%
392	ILG INC COMMON STOCK USD.01	0.081%	76.407%
393	STEELCASE INC CL A COMMON STOCK	0.081%	76.488%
394	AIR METHODS CORP COMMON STOCK USD.06	0.081%	76.568%
395	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.080%	76.649%
396	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.080%	76.729%
397	MERITAGE HOMES CORP COMMON STOCK USD.01	0.080%	76.809%
398	KAMAN CORP COMMON STOCK USD1.0	0.080%	76.888%
399	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.080%	76.968%
400	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.079%	77.048%
401	BRIGGS + STRATTON COMMON STOCK USD.01	0.079%	77.127%
402	ACCO BRANDS CORP COMMON STOCK USD.01	0.079%	77.206%
403	GREEN PLAINS INC COMMON STOCK USD.001	0.078%	77.284%
404	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.078%	77.362%
405	FIRST FINANCIAL BANCORP COMMON STOCK	0.078%	77.440%
406	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.078%	77.518%
407	AMERIS BANCORP COMMON STOCK USD1.0	0.078%	77.596%
408	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.078%	77.674%
409	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.078%	77.752%
410	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.078%	77.830%
411	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.077%	77.907%
412	GRAY TELEVISION INC COMMON STOCK	0.076%	77.983%
413	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.076%	78.060%
414	GLACIER BANCORP INC COMMON STOCK USD.01	0.076%	78.136%
415	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.076%	78.212%
416	ROGERS CORP COMMON STOCK USD1.0	0.076%	78.288%
417	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.075%	78.363%
418	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.075%	78.438%
419	BOB EVANS FARMS COMMON STOCK USD.01	0.074%	78.512%
420	ULTRATECH INC COMMON STOCK USD.001	0.073%	78.585%
421	BELMOND LTD CLASS A COMMON STOCK USD.01	0.073%	78.658%
422	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.073%	78.731%
423	PCM INC COMMON STOCK USD.001	0.073%	78.804%
424	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.073%	78.877%
425	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.073%	78.949%
426	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.072%	79.022%
427	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.072%	79.094%
428	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.071%	79.165%
429	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01	0.071%	79.236%
430	ADTRAN INC COMMON STOCK USD.01	0.071%	79.306%
431	BRADY CORPORATION CL A COMMON STOCK USD.01	0.070%	79.377%
432	S + T BANCORP INC COMMON STOCK USD2.5	0.070%	79.447%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.070%	79.517%
434	DIODES INC COMMON STOCK USD.667	0.070%	79.586%
435	STEPAN CO COMMON STOCK USD1.0	0.070%	79.656%
436	AVX CORP COMMON STOCK USD.01	0.069%	79.725%
437	SCANSOURCE INC COMMON STOCK	0.069%	79.795%
438	DYNEGY INC COMMON STOCK USD.01	0.069%	79.864%
439	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.069%	79.933%
440	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.069%	80.002%
441	TOPBUILD CORP COMMON STOCK	0.069%	80.070%
442	GENERAL COMMUNICATION INC A COMMON STOCK	0.068%	80.139%
443	GERMAN AMERICAN BANCORP COMMON STOCK	0.068%	80.207%
444	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.068%	80.274%
445	TRIMAS CORP COMMON STOCK USD.01	0.068%	80.342%
446	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.067%	80.409%
447	MATERION CORP COMMON STOCK	0.067%	80.476%
448	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.067%	80.544%
449	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.067%	80.610%
450	ITT INC COMMON STOCK USD1.0	0.067%	80.677%
451	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.067%	80.744%
452	WEIS MARKETS INC COMMON STOCK	0.067%	80.810%
453	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.066%	80.877%
454	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.066%	80.943%
455	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.066%	81.008%
456	SHOE CARNIVAL INC COMMON STOCK USD.01	0.066%	81.074%
457	II VI INC COMMON STOCK	0.065%	81.139%
458	TRIUMPH GROUP INC COMMON STOCK USD.001	0.065%	81.204%
459	AEGION CORP COMMON STOCK USD.01	0.065%	81.268%
460	FORMFACTOR INC COMMON STOCK USD.001	0.064%	81.333%
461	BANNER CORPORATION COMMON STOCK USD.01	0.064%	81.397%
462	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.064%	81.461%
463	TIVO CORP COMMON STOCK USD.001	0.064%	81.525%
464	MARINEMAX INC COMMON STOCK USD.001	0.064%	81.589%
465	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.064%	81.653%
466	PIPER JAFFRAY COS COMMON STOCK USD.01	0.064%	81.717%
467	SYSTEMAX INC COMMON STOCK USD.01	0.063%	81.780%
468	BLUCORA INC COMMON STOCK USD.0001	0.063%	81.843%
469	KENNAMETAL INC COMMON STOCK USD1.25	0.063%	81.906%
470	UNIFI INC COMMON STOCK USD.1	0.063%	81.968%
471	LAKELAND BANCORP INC COMMON STOCK	0.062%	82.031%
472	TRUEBLUE INC COMMON STOCK	0.062%	82.093%
473	US CELLULAR CORP COMMON STOCK USD1.0	0.062%	82.155%
474	HAVERTY FURNITURE COMMON STOCK USD1.0	0.062%	82.216%
475	MOVADO GROUP INC COMMON STOCK USD.01	0.062%	82.278%
476	ALMOST FAMILY INC COMMON STOCK USD.1	0.062%	82.339%
477	INSTEEL INDUSTRIES INC COMMON STOCK	0.061%	82.401%
478	CALLON PETROLEUM CO COMMON STOCK USD.01	0.061%	82.462%
479	KNOWLES CORP COMMON STOCK USD.01	0.061%	82.522%
480	AEROVIRONMENT INC COMMON STOCK USD.0001	0.060%	82.583%
481	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.060%	82.643%
482	MULTI COLOR CORP COMMON STOCK	0.060%	82.703%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	SKECHERS USA INC CL A COMMON STOCK USD.001	0.060%	82.762%
484	ACETO CORP COMMON STOCK USD.01	0.060%	82.822%
485	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.060%	82.882%
486	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.059%	82.941%
487	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.059%	83.000%
488	ANALOGIC CORP COMMON STOCK USD.05	0.059%	83.060%
489	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.059%	83.119%
490	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.059%	83.177%
491	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.059%	83.236%
492	NEW YORK TIMES CO A COMMON STOCK USD.1	0.059%	83.295%
493	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.059%	83.354%
494	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.059%	83.412%
495	SUFFOLK BANCORP COMMON STOCK USD2.5	0.058%	83.471%
496	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.058%	83.529%
497	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.058%	83.587%
498	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.058%	83.645%
499	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.057%	83.702%
500	ARGAN INC COMMON STOCK USD.15	0.057%	83.758%
501	EXAR CORP COMMON STOCK USD.0001	0.057%	83.815%
502	GREIF INC CL A COMMON STOCK	0.056%	83.871%
503	HARMONIC INC COMMON STOCK USD.001	0.056%	83.928%
504	PHOTRONICS INC COMMON STOCK USD.01	0.056%	83.984%
505	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.056%	84.040%
506	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.056%	84.096%
507	CHICO S FAS INC COMMON STOCK USD.01	0.056%	84.152%
508	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.056%	84.208%
509	CBIZ INC COMMON STOCK USD.01	0.055%	84.263%
510	MCGRATH RENTCORP COMMON STOCK	0.055%	84.319%
511	MYERS INDUSTRIES INC COMMON STOCK	0.055%	84.373%
512	INGREDION INC COMMON STOCK USD.01	0.055%	84.428%
513	M/I HOMES INC COMMON STOCK USD.01	0.054%	84.483%
514	PHH CORP COMMON STOCK USD.01	0.054%	84.537%
515	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.054%	84.591%
516	TREDEGAR CORP COMMON STOCK	0.054%	84.645%
517	ALLEGHANY CORP COMMON STOCK USD1.0	0.054%	84.699%
518	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.054%	84.753%
519	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.054%	84.807%
520	LENNAR CORP B SHS COMMON STOCK USD.1	0.054%	84.861%
521	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	0.054%	84.914%
522	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.053%	84.967%
523	HMS HOLDINGS CORP COMMON STOCK USD.01	0.053%	85.020%
524	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.053%	85.073%
525	LHC GROUP INC COMMON STOCK USD.01	0.053%	85.126%
526	GUESS? INC COMMON STOCK USD.01	0.053%	85.178%
527	GENTEX CORP COMMON STOCK USD.06	0.052%	85.231%
528	COVANTA HOLDING CORP COMMON STOCK USD.1	0.052%	85.283%
529	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.052%	85.336%
530	HEADWATERS INC COMMON STOCK USD.001	0.052%	85.388%
531	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.052%	85.440%
532	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.052%	85.492%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
533	MGP INGREDIENTS INC COMMON STOCK	0.052%	85.545%
534	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.052%	85.597%
535	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.052%	85.649%
536	GP STRATEGIES CORP COMMON STOCK USD.01	0.052%	85.701%
537	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625	0.052%	85.752%
538	ARCONIC INC COMMON STOCK	0.052%	85.804%
539	SPX FLOW INC COMMON STOCK USD.01	0.051%	85.855%
540	KRATON CORP COMMON STOCK USD.01	0.051%	85.907%
541	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.051%	85.958%
542	BIOTELEMETRY INC COMMON STOCK USD.001	0.051%	86.010%
543	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.051%	86.061%
544	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.051%	86.112%
545	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	0.051%	86.163%
546	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.051%	86.214%
547	ARCBEST CORP COMMON STOCK USD.01	0.051%	86.265%
548	ORBCOMM INC COMMON STOCK USD.001	0.051%	86.315%
549	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.051%	86.366%
550	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.051%	86.417%
551	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	0.050%	86.467%
552	TIMKENSTEEL CORP COMMON STOCK	0.050%	86.517%
553	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.050%	86.567%
554	NATIONAL BANK HOLD CL A COMMON STOCK	0.050%	86.616%
555	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.050%	86.666%
556	GENERAL CABLE CORP COMMON STOCK USD.01	0.049%	86.716%
557	GANNETT CO INC COMMON STOCK	0.049%	86.765%
558	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.049%	86.813%
559	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1	0.049%	86.862%
560	WEST BANCORPORATION COMMON STOCK	0.048%	86.910%
561	INGEVITY CORP COMMON STOCK USD.01	0.048%	86.959%
562	RPX CORP COMMON STOCK USD.0001	0.048%	87.007%
563	KELLY SERVICES INC A COMMON STOCK USD1.0	0.048%	87.055%
564	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.048%	87.103%
565	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.048%	87.150%
566	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.047%	87.198%
567	BJ S RESTAURANTS INC COMMON STOCK	0.047%	87.245%
568	HAEMONETICS CORP/MASS COMMON STOCK USD.01	0.047%	87.292%
569	FTD COS INC COMMON STOCK USD.0001	0.047%	87.339%
570	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.047%	87.385%
571	FIRST BANCORP/NC COMMON STOCK	0.046%	87.432%
572	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.046%	87.478%
573	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.046%	87.524%
574	ITRON INC COMMON STOCK	0.046%	87.571%
575	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.046%	87.617%
576	NUTRACEUTICAL INTL CORP COMMON STOCK USD.01	0.046%	87.662%
577	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.046%	87.708%
578	QUAD GRAPHICS INC COMMON STOCK USD.025	0.046%	87.754%
579	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.045%	87.799%
580	COMFORT SYSTEMS USA INC COMMON STOCK USD.01	0.045%	87.844%
581	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.045%	87.889%
582	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.045%	87.934%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
583	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.045%	87.979%
584	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.045%	88.024%
585	K12 INC COMMON STOCK USD.0001	0.045%	88.069%
586	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.044%	88.113%
587	FRANKLIN COVEY CO COMMON STOCK USD.05	0.044%	88.157%
588	FRED S INC CLASS A COMMON STOCK	0.044%	88.201%
589	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.043%	88.244%
590	LANNETT CO INC COMMON STOCK USD.001	0.043%	88.287%
591	ALON USA ENERGY INC COMMON STOCK USD.01	0.043%	88.330%
592	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.043%	88.373%
593	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.043%	88.416%
594	ANGIODYNAMICS INC COMMON STOCK USD.01	0.043%	88.458%
595	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.042%	88.501%
596	BARNES + NOBLE INC COMMON STOCK USD.001	0.042%	88.543%
597	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.042%	88.586%
598	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.042%	88.628%
599	N B T BANCORP INC COMMON STOCK USD.01	0.042%	88.669%
600	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.042%	88.711%
601	POLYONE CORPORATION COMMON STOCK USD.01	0.042%	88.753%
602	MERIDIAN BANCORP INC COMMON STOCK	0.042%	88.794%
603	WELBILT INC COMMON STOCK USD.01	0.042%	88.836%
604	CABLE ONE INC COMMON STOCK USD.01	0.042%	88.877%
605	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.042%	88.919%
606	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.042%	88.960%
607	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.042%	89.002%
608	BRISTOW GROUP INC COMMON STOCK USD.01	0.041%	89.043%
609	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.041%	89.085%
610	CTS CORP COMMON STOCK	0.041%	89.126%
611	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.041%	89.167%
612	NCR CORPORATION COMMON STOCK USD.01	0.041%	89.208%
613	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.041%	89.249%
614	CHASE CORP COMMON STOCK USD.1	0.041%	89.290%
615	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.041%	89.331%
616	KIMBALL ELECTRONICS INC COMMON STOCK	0.041%	89.371%
617	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.041%	89.412%
618	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.041%	89.453%
619	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.041%	89.493%
620	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.041%	89.534%
621	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.040%	89.574%
622	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.040%	89.614%
623	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.040%	89.654%
624	CUBIC CORP COMMON STOCK	0.040%	89.694%
625	ATWOOD OCEANICS INC COMMON STOCK USD1.0	0.039%	89.734%
626	NOW INC COMMON STOCK USD.01	0.039%	89.773%
627	PVH CORP COMMON STOCK USD1.0	0.039%	89.812%
628	RENT A CENTER INC COMMON STOCK USD.01	0.039%	89.851%
629	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.039%	89.890%
630	TITAN INTERNATIONAL INC COMMON STOCK	0.039%	89.929%
631	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.039%	89.967%
632	HOOKER FURNITURE CORP COMMON STOCK	0.038%	90.006%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
633	CAMDEN NATIONAL CORP COMMON STOCK	0.038%	90.044%
634	MURPHY USA INC COMMON STOCK	0.038%	90.083%
635	FORESTAR GROUP INC COMMON STOCK USD1.0	0.038%	90.121%
636	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.038%	90.159%
637	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.038%	90.196%
638	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.038%	90.234%
639	AMERICA S CAR MART INC COMMON STOCK USD.01	0.038%	90.272%
640	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.038%	90.309%
641	SPX CORP COMMON STOCK USD.01	0.038%	90.347%
642	ENNIS INC COMMON STOCK USD2.5	0.037%	90.384%
643	CAREER EDUCATION CORP COMMON STOCK USD.01	0.037%	90.422%
644	RAMBUS INC COMMON STOCK USD.001	0.037%	90.459%
645	CYBEROPTICS CORP COMMON STOCK	0.037%	90.496%
646	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.037%	90.533%
647	MEETME INC COMMON STOCK USD.001	0.037%	90.570%
648	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.037%	90.607%
649	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.037%	90.643%
650	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.037%	90.680%
651	NANOMETRICS INC COMMON STOCK	0.037%	90.717%
652	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.037%	90.753%
653	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.037%	90.790%
654	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.037%	90.826%
655	TESCO CORP COMMON STOCK	0.036%	90.863%
656	TRICO BANCSHARES COMMON STOCK	0.036%	90.899%
657	ACTUANT CORP A COMMON STOCK USD.2	0.036%	90.935%
658	CENTENE CORP COMMON STOCK USD.001	0.036%	90.971%
659	PERFICIENT INC COMMON STOCK USD.001	0.036%	91.007%
660	COHU INC COMMON STOCK USD1.0	0.036%	91.042%
661	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.036%	91.078%
662	FIRST BUSEY CORP COMMON STOCK USD.001	0.036%	91.114%
663	IXYS CORPORATION COMMON STOCK USD.01	0.036%	91.149%
664	SRC ENERGY INC COMMON STOCK USD.001	0.035%	91.185%
665	INTL FCSTONE INC COMMON STOCK USD.01	0.035%	91.220%
666	CAVIUM INC COMMON STOCK USD.001	0.035%	91.255%
667	FARMER BROS CO COMMON STOCK USD1.0	0.035%	91.290%
668	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.035%	91.325%
669	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.035%	91.361%
670	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.035%	91.395%
671	CALGON CARBON CORP COMMON STOCK USD.01	0.035%	91.430%
672	ISLE OF CAPRI CASINOS COMMON STOCK USD.01	0.035%	91.465%
673	CRYOLIFE INC COMMON STOCK USD.01	0.034%	91.499%
674	OFG BANCORP COMMON STOCK USD1.0	0.034%	91.534%
675	HERITAGE COMMERCE CORP COMMON STOCK	0.034%	91.568%
676	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.034%	91.602%
677	HCI GROUP INC COMMON STOCK	0.034%	91.636%
678	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.034%	91.670%
679	J.C. PENNEY CO INC COMMON STOCK USD.5	0.034%	91.704%
680	TERADYNE INC COMMON STOCK USD.125	0.034%	91.738%
681	CRAY INC COMMON STOCK USD.01	0.034%	91.772%
682	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.034%	91.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
683	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.034%	91.839%
684	KBR INC COMMON STOCK USD.001	0.034%	91.873%
685	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.034%	91.906%
686	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.033%	91.940%
687	BALDWIN + LYONS INC CL B COMMON STOCK	0.033%	91.973%
688	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.033%	92.007%
689	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.033%	92.040%
690	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.033%	92.073%
691	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.033%	92.106%
692	LAKELAND FINANCIAL CORP COMMON STOCK	0.033%	92.139%
693	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.033%	92.172%
694	DINEEQUITY INC COMMON STOCK USD.01	0.033%	92.205%
695	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.033%	92.238%
696	MSG NETWORKS INC A COMMON STOCK USD.01	0.033%	92.270%
697	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.033%	92.303%
698	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.033%	92.336%
699	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.033%	92.368%
700	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.033%	92.401%
701	MATRIX SERVICE CO COMMON STOCK USD.01	0.032%	92.433%
702	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.032%	92.466%
703	REGIS CORP COMMON STOCK USD.05	0.032%	92.498%
704	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.032%	92.530%
705	UNITED COMMUNITY FINANCIAL COMMON STOCK	0.032%	92.562%
706	LANDEC CORP COMMON STOCK USD.001	0.032%	92.594%
707	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.032%	92.625%
708	BANK MUTUAL CORP COMMON STOCK USD.01	0.031%	92.657%
709	FINISH LINE/THE CL A COMMON STOCK USD.01	0.031%	92.688%
710	FLEXSTEEL INDS COMMON STOCK USD1.0	0.031%	92.719%
711	IXIA COMMON STOCK	0.031%	92.750%
712	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.031%	92.781%
713	TRC COS INC COMMON STOCK USD.1	0.031%	92.812%
714	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.031%	92.843%
715	MERCANTILE BANK CORP COMMON STOCK	0.031%	92.873%
716	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	0.031%	92.904%
717	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.031%	92.934%
718	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.030%	92.965%
719	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.030%	92.995%
720	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.030%	93.026%
721	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.030%	93.056%
722	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.030%	93.086%
723	CUTERA INC COMMON STOCK USD.001	0.030%	93.116%
724	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.030%	93.146%
725	DAKTRONICS INC COMMON STOCK	0.030%	93.176%
726	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.030%	93.205%
727	FERRO CORP COMMON STOCK USD1.0	0.030%	93.235%
728	PEOPLES BANCORP INC COMMON STOCK	0.029%	93.264%
729	EMCOR GROUP INC COMMON STOCK USD.01	0.029%	93.294%
730	DSP GROUP INC COMMON STOCK USD.001	0.029%	93.323%
731	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.029%	93.352%
732	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.029%	93.381%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
733	CITIZENS INC COMMON STOCK	0.029%	93.410%
734	LIFETIME BRANDS INC COMMON STOCK USD.01	0.029%	93.439%
735	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.029%	93.467%
736	INVESTORS TITLE CO COMMON STOCK	0.029%	93.496%
737	CLAYTON WILLIAMS ENERGY INC COMMON STOCK USD.1	0.028%	93.524%
738	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.028%	93.553%
739	STONERIDGE INC COMMON STOCK	0.028%	93.581%
740	BOISE CASCADE CO COMMON STOCK USD.01	0.028%	93.609%
741	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.028%	93.638%
742	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.028%	93.666%
743	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.028%	93.694%
744	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.028%	93.722%
745	SLM CORP COMMON STOCK USD.2	0.028%	93.750%
746	BANKRATE INC COMMON STOCK USD.01	0.028%	93.777%
747	OCEANEERING INTL INC COMMON STOCK USD.25	0.028%	93.805%
748	SPARTON CORP COMMON STOCK USD1.25	0.027%	93.832%
749	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.027%	93.860%
750	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.027%	93.887%
751	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.027%	93.914%
752	CONNECTONE BANCORP INC COMMON STOCK	0.027%	93.941%
753	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.027%	93.968%
754	CVB FINANCIAL CORP COMMON STOCK	0.027%	93.995%
755	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.027%	94.022%
756	CULP INC COMMON STOCK USD.05	0.027%	94.049%
757	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	0.027%	94.076%
758	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.027%	94.102%
759	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.026%	94.129%
760	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.026%	94.155%
761	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.026%	94.181%
762	LSI INDUSTRIES INC COMMON STOCK	0.026%	94.208%
763	NEWS CORP CLASS B COMMON STOCK	0.026%	94.234%
764	PARK STERLING CORP COMMON STOCK USD.01	0.026%	94.260%
765	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.026%	94.285%
766	EXPRESS INC COMMON STOCK	0.026%	94.311%
767	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.025%	94.336%
768	ICU MEDICAL INC COMMON STOCK USD.1	0.025%	94.362%
769	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.025%	94.387%
770	CASCADE BANCORP COMMON STOCK	0.025%	94.412%
771	DUCOMMUN INC COMMON STOCK USD.01	0.025%	94.438%
772	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.025%	94.463%
773	TEAM INC COMMON STOCK USD.3	0.025%	94.488%
774	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.025%	94.512%
775	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.025%	94.537%
776	INTEVAC INC COMMON STOCK	0.025%	94.562%
777	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.025%	94.587%
778	CRA INTERNATIONAL INC COMMON STOCK	0.024%	94.611%
779	FRP HOLDINGS INC COMMON STOCK USD.1	0.024%	94.635%
780	XCERRA CORP COMMON STOCK USD.05	0.024%	94.660%
781	BANKFINANCIAL CORP COMMON STOCK USD.01	0.024%	94.684%
782	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.024%	94.708%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
783	KMG CHEMICALS INC COMMON STOCK USD.01	0.024%	94.732%
784	NOVANTA INC COMMON STOCK	0.024%	94.756%
785	ENSTAR GROUP LTD COMMON STOCK USD1.0	0.024%	94.780%
786	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.024%	94.804%
787	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.024%	94.828%
788	ELDORADO RESORTS INC COMMON STOCK	0.024%	94.851%
789	INTER PARFUMS INC COMMON STOCK USD.001	0.023%	94.875%
790	QEP RESOURCES INC COMMON STOCK USD.01	0.023%	94.898%
791	TIPTREE INC COMMON STOCK USD.001	0.023%	94.921%
792	HURCO COMPANIES INC COMMON STOCK	0.023%	94.944%
793	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.023%	94.967%
794	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.023%	94.990%
795	ERA GROUP INC COMMON STOCK USD.01	0.023%	95.013%
796	HOMESTREET INC COMMON STOCK	0.023%	95.036%
797	AMERICAN WOODMARK CORP COMMON STOCK	0.023%	95.059%
798	CONN S INC COMMON STOCK USD.01	0.023%	95.081%
799	HERITAGE FINANCIAL CORP COMMON STOCK	0.023%	95.104%
800	ALCOA CORP COMMON STOCK USD.01	0.022%	95.126%
801	BRINK S CO/THE COMMON STOCK USD1.0	0.022%	95.149%
802	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.022%	95.171%
803	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.022%	95.194%
804	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	0.022%	95.216%
805	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.022%	95.238%
806	AGILYSYS INC COMMON STOCK USD.3	0.022%	95.260%
807	CITY HOLDING CO COMMON STOCK USD2.5	0.022%	95.283%
808	DHI GROUP INC COMMON STOCK USD.01	0.022%	95.305%
809	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.022%	95.327%
810	DENBURY RESOURCES INC COMMON STOCK USD.001	0.022%	95.348%
811	VISTEON CORP COMMON STOCK	0.022%	95.370%
812	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.022%	95.392%
813	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.022%	95.413%
814	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.022%	95.435%
815	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	0.021%	95.456%
816	SEMTECH CORP COMMON STOCK USD.01	0.021%	95.477%
817	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.021%	95.499%
818	FIDELITY SOUTHERN CORP COMMON STOCK	0.021%	95.520%
819	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.021%	95.541%
820	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.021%	95.561%
821	TWIN DISC INC COMMON STOCK	0.021%	95.582%
822	FOSSIL GROUP INC COMMON STOCK USD.01	0.021%	95.603%
823	BOINGO WIRELESS INC COMMON STOCK	0.021%	95.624%
824	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.021%	95.644%
825	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.021%	95.665%
826	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.021%	95.685%
827	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.021%	95.706%
828	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.020%	95.726%
829	COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0	0.020%	95.747%
830	SPARTAN MOTORS INC COMMON STOCK USD.01	0.020%	95.767%
831	INVACARE CORP COMMON STOCK USD.25	0.020%	95.787%
832	CSS INDUSTRIES INC COMMON STOCK USD.1	0.020%	95.807%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
833	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.020%	95.828%
834	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.020%	95.848%
835	REIS INC COMMON STOCK USD.01	0.020%	95.868%
836	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.020%	95.888%
837	WEST MARINE INC COMMON STOCK USD.001	0.020%	95.908%
838	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.020%	95.927%
839	PICO HOLDINGS INC COMMON STOCK USD.001	0.020%	95.947%
840	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.020%	95.967%
841	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.020%	95.986%
842	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.020%	96.006%
843	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.020%	96.025%
844	TITAN MACHINERY INC COMMON STOCK USD.00001	0.020%	96.045%
845	CELADON GROUP INC COMMON STOCK USD.033	0.020%	96.064%
846	AXT INC COMMON STOCK USD.001	0.019%	96.084%
847	MACATAWA BANK CORP COMMON STOCK	0.019%	96.103%
848	MUELLER INDUSTRIES INC SUBORDINATED 03/27 6	0.019%	96.122%
849	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.019%	96.141%
850	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.019%	96.160%
851	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.019%	96.179%
852	SIGMA DESIGNS INC COMMON STOCK	0.019%	96.198%
853	LEAF GROUP LTD COMMON STOCK USD.0001	0.019%	96.217%
854	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.019%	96.235%
855	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.019%	96.254%
856	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.019%	96.273%
857	OLYMPIC STEEL INC COMMON STOCK	0.018%	96.291%
858	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.018%	96.310%
859	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.018%	96.328%
860	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.018%	96.346%
861	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.018%	96.365%
862	ESSENDANT INC COMMON STOCK USD.1	0.018%	96.383%
863	VISTA OUTDOOR INC COMMON STOCK USD.01	0.018%	96.401%
864	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.018%	96.420%
865	FORWARD AIR CORP COMMON STOCK USD.01	0.018%	96.438%
866	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.018%	96.456%
867	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.018%	96.474%
868	TOWER INTERNATIONAL INC COMMON STOCK USD.01	0.018%	96.492%
869	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.018%	96.510%
870	FERROGLOBE PLC COMMON STOCK USD7.5	0.018%	96.527%
871	RETAILMENOT INC COMMON STOCK USD.001	0.017%	96.545%
872	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.017%	96.562%
873	SUNPOWER CORP COMMON STOCK USD.001	0.017%	96.579%
874	PACIFIC CONTINENTAL CORP COMMON STOCK	0.017%	96.596%
875	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.017%	96.614%
876	SCORPIO TANKERS INC COMMON STOCK USD.01	0.017%	96.631%
877	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.017%	96.648%
878	EASTERN CO/THE COMMON STOCK	0.017%	96.665%
879	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.017%	96.682%
880	COPA HOLDINGS SA CLASS A COMMON STOCK	0.017%	96.699%
881	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.017%	96.716%
882	AZZ INC COMMON STOCK USD1.0	0.017%	96.733%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
883	XO GROUP INC COMMON STOCK USD.01	0.017%	96.750%
884	KVH INDUSTRIES INC COMMON STOCK USD.01	0.017%	96.766%
885	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.017%	96.783%
886	SILICON LABORATORIES INC COMMON STOCK USD.0001	0.016%	96.799%
887	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	0.016%	96.816%
888	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.016%	96.832%
889	ENZO BIOCHEM INC COMMON STOCK USD.01	0.016%	96.849%
890	REALNETWORKS INC COMMON STOCK USD.001	0.016%	96.865%
891	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.016%	96.881%
892	FUTUREFUEL CORP COMMON STOCK USD.0001	0.016%	96.897%
893	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.016%	96.913%
894	EXTREME NETWORKS INC COMMON STOCK USD.001	0.016%	96.929%
895	CONTANGO OIL + GAS COMMON STOCK USD.04	0.016%	96.944%
896	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.016%	96.960%
897	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.016%	96.976%
898	MERCHANTS BANCSHARES INC COMMON STOCK USD.01	0.016%	96.992%
899	LMI AEROSPACE INC COMMON STOCK USD.02	0.016%	97.008%
900	TUESDAY MORNING CORP COMMON STOCK USD.01	0.016%	97.023%
901	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001	0.016%	97.039%
902	ENERGIZER HOLDINGS INC COMMON STOCK	0.016%	97.054%
903	KIRKLAND S INC COMMON STOCK	0.016%	97.070%
904	HORIZON GLOBAL CORP COMMON STOCK	0.016%	97.085%
905	ARCHROCK INC COMMON STOCK USD.01	0.015%	97.101%
906	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.015%	97.116%
907	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.015%	97.131%
908	NORTHWEST PIPE CO COMMON STOCK USD.01	0.015%	97.146%
909	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.015%	97.161%
910	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.015%	97.177%
911	VISHAY PRECISION GROUP COMMON STOCK	0.015%	97.192%
912	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.015%	97.207%
913	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.015%	97.221%
914	CONTROL4 CORP COMMON STOCK USD.0001	0.015%	97.236%
915	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.015%	97.251%
916	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0	0.015%	97.266%
917	HORIZON BANCORP INDIANA COMMON STOCK	0.015%	97.280%
918	MERCURY GENERAL CORP COMMON STOCK	0.015%	97.295%
919	TRONOX LTD CL A COMMON STOCK USD.01	0.015%	97.309%
920	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001	0.015%	97.324%
921	MBT FINANCIAL CORP COMMON STOCK	0.014%	97.338%
922	VERITIV CORP COMMON STOCK USD.01	0.014%	97.352%
923	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.014%	97.367%
924	SHUTTERFLY INC COMMON STOCK USD.0001	0.014%	97.381%
925	SP PLUS CORP COMMON STOCK USD.001	0.014%	97.395%
926	VERA BRADLEY INC COMMON STOCK	0.014%	97.409%
927	CALIX INC COMMON STOCK	0.014%	97.423%
928	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	0.014%	97.436%
929	NAUTILUS INC COMMON STOCK	0.014%	97.450%
930	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.014%	97.464%
931	RTI SURGICAL INC COMMON STOCK USD.001	0.014%	97.477%
932	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.014%	97.491%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
933	BANCFIRST CORP COMMON STOCK USD1.0	0.014%	97.504%
934	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.013%	97.518%
935	CHIMERIX INC COMMON STOCK USD.001	0.013%	97.531%
936	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.013%	97.545%
937	PRA GROUP INC COMMON STOCK USD.01	0.013%	97.558%
938	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.013%	97.572%
939	ZUMIEZ INC COMMON STOCK	0.013%	97.585%
940	BNC BANCORP COMMON STOCK	0.013%	97.598%
941	DORIAN LPG LTD COMMON STOCK USD.01	0.013%	97.611%
942	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.013%	97.624%
943	RED LION HOTELS CORP COMMON STOCK USD.01	0.013%	97.637%
944	PHI INC NON VOTING COMMON STOCK USD.1	0.013%	97.650%
945	HAWKINS INC COMMON STOCK USD.05	0.013%	97.663%
946	REPLIGEN CORP COMMON STOCK USD.01	0.013%	97.676%
947	RLI CORP COMMON STOCK USD1.0	0.013%	97.689%
948	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.013%	97.701%
949	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.013%	97.714%
950	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001	0.013%	97.727%
951	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.013%	97.740%
952	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.013%	97.753%
953	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	0.013%	97.766%
954	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.013%	97.778%
955	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.013%	97.791%
956	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.013%	97.804%
957	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.013%	97.817%
958	DEL TACO RESTAURANTS INC COMMON STOCK	0.013%	97.829%
959	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.013%	97.842%
960	GUARANTY BANCORP COMMON STOCK USD.001	0.013%	97.854%
961	WILLDAN GROUP INC COMMON STOCK USD.01	0.012%	97.867%
962	AV HOMES INC COMMON STOCK USD1.0	0.012%	97.879%
963	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.012%	97.892%
964	VERINT SYSTEMS INC COMMON STOCK USD.001	0.012%	97.904%
965	BANCORP INC/THE COMMON STOCK USD1.0	0.012%	97.916%
966	POTBELLY CORP COMMON STOCK USD.01	0.012%	97.928%
967	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.012%	97.940%
968	KEMET CORP COMMON STOCK USD.01	0.012%	97.953%
969	CITI TRENDS INC COMMON STOCK USD.01	0.012%	97.965%
970	BILL BARRETT CORP COMMON STOCK USD.001	0.012%	97.977%
971	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.012%	97.989%
972	CVR ENERGY INC COMMON STOCK USD.01	0.012%	98.001%
973	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.012%	98.012%
974	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.012%	98.024%
975	CRANE CO COMMON STOCK USD1.0	0.012%	98.036%
976	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.012%	98.048%
977	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.012%	98.060%
978	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.012%	98.071%
979	SONUS NETWORKS INC COMMON STOCK USD.001	0.012%	98.083%
980	NV5 GLOBAL INC COMMON STOCK USD.01	0.012%	98.095%
981	CASEY S GENERAL STORES INC COMMON STOCK NPV	0.012%	98.106%
982	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.011%	98.118%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
983	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.011%	98.129%
984	HARDINGE INC COMMON STOCK USD.01	0.011%	98.141%
985	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.011%	98.152%
986	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	0.011%	98.163%
987	PERCEPTRON INC COMMON STOCK USD.01	0.011%	98.174%
988	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.011%	98.186%
989	GULF ISLAND FABRICATION INC COMMON STOCK	0.011%	98.197%
990	MISTRAS GROUP INC COMMON STOCK USD.01	0.011%	98.208%
991	VSE CORP COMMON STOCK USD.05	0.011%	98.219%
992	PTC THERAPEUTICS INC COMMON STOCK USD.001	0.011%	98.230%
993	PC TEL INC COMMON STOCK USD.001	0.011%	98.241%
994	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.011%	98.252%
995	SHORETEL INC COMMON STOCK USD.001	0.011%	98.263%
996	HORIZON PHARMA PLC COMMON STOCK USD.0001	0.011%	98.274%
997	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.011%	98.285%
998	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.011%	98.295%
999	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.011%	98.306%
1000	BELDEN INC COMMON STOCK USD.01	0.011%	98.317%
1001	UNITY BANCORP INC COMMON STOCK	0.011%	98.328%
1002	MEDICINES COMPANY COMMON STOCK USD.001	0.011%	98.338%
1003	EMCORE CORP COMMON STOCK	0.011%	98.349%
1004	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.011%	98.359%
1005	CROCS INC COMMON STOCK USD.001	0.010%	98.370%
1006	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1	0.010%	98.380%
1007	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.010%	98.391%
1008	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.010%	98.401%
1009	EZCORP INC CL A COMMON STOCK USD.01	0.010%	98.411%
1010	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.010%	98.422%
1011	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.010%	98.432%
1012	ZAGG INC COMMON STOCK USD.001	0.010%	98.442%
1013	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.010%	98.452%
1014	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.010%	98.462%
1015	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.010%	98.472%
1016	RUBY TUESDAY INC COMMON STOCK USD.01	0.010%	98.482%
1017	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.010%	98.492%
1018	KOSMOS ENERGY LTD COMMON STOCK USD.01	0.010%	98.501%
1019	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.010%	98.511%
1020	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.010%	98.520%
1021	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.009%	98.530%
1022	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.009%	98.539%
1023	FNFV GROUP TRACKING STK USD.0001	0.009%	98.549%
1024	KEY TRONIC CORP COMMON STOCK	0.009%	98.558%
1025	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.009%	98.567%
1026	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.009%	98.577%
1027	HOPFED BANCORP INC COMMON STOCK USD.01	0.009%	98.586%
1028	LIBBEY INC COMMON STOCK USD.01	0.009%	98.595%
1029	PREMIER FINANCIAL BANCORP COMMON STOCK	0.009%	98.604%
1030	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0	0.009%	98.614%
1031	KEYW HOLDING CORP/THE COMMON STOCK	0.009%	98.623%
1032	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.009%	98.632%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1033	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.009%	98.641%
1034	PARKER DRILLING CO COMMON STOCK USD.167	0.009%	98.650%
1035	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.009%	98.659%
1036	IDT CORP CLASS B COMMON STOCK USD.01	0.009%	98.667%
1037	WEYCO GROUP INC COMMON STOCK USD1.0	0.009%	98.676%
1038	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.009%	98.685%
1039	COMPUTER SCIENCES CORP COMMON STOCK USD1.0	0.009%	98.693%
1040	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.009%	98.702%
1041	BLACK BOX CORP COMMON STOCK USD.001	0.009%	98.711%
1042	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.009%	98.719%
1043	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.009%	98.728%
1044	ASTRONOVA INC COMMON STOCK USD.05	0.008%	98.736%
1045	CLIFTON BANCORP INC COMMON STOCK USD.01	0.008%	98.745%
1046	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.008%	98.753%
1047	GENIE ENERGY LTD B COMMON STOCK	0.008%	98.761%
1048	VECTRUS INC COMMON STOCK USD.01	0.008%	98.769%
1049	VILLAGE SUPER MARKET CLASS A COMMON STOCK	0.008%	98.777%
1050	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.008%	98.785%
1051	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.008%	98.793%
1052	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.008%	98.801%
1053	UNICO AMERICAN CORP COMMON STOCK	0.008%	98.809%
1054	HOMETRUST BANCSHARES INC COMMON STOCK	0.008%	98.817%
1055	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.008%	98.825%
1056	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.008%	98.833%
1057	SURMODICS INC COMMON STOCK USD.05	0.008%	98.841%
1058	MISONIX INC COMMON STOCK USD.01	0.008%	98.849%
1059	STARTEK INC COMMON STOCK USD.01	0.008%	98.856%
1060	LUBY S INC COMMON STOCK USD.32	0.008%	98.864%
1061	A H BELO CORP A COMMON STOCK USD.01	0.008%	98.872%
1062	EXACTECH INC COMMON STOCK USD.01	0.008%	98.879%
1063	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.008%	98.887%
1064	INTERNAP CORP COMMON STOCK USD.001	0.008%	98.895%
1065	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.008%	98.902%
1066	DHT HOLDINGS INC COMMON STOCK USD.01	0.008%	98.910%
1067	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.008%	98.917%
1068	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.008%	98.925%
1069	EVANS BANCORP INC COMMON STOCK USD.5	0.008%	98.932%
1070	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.007%	98.940%
1071	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.007%	98.947%
1072	HMN FINANCIAL INC COMMON STOCK USD.01	0.007%	98.955%
1073	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.007%	98.962%
1074	BEL FUSE INC CL B COMMON STOCK USD.1	0.007%	98.969%
1075	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333	0.007%	98.977%
1076	ESCALADE INC COMMON STOCK	0.007%	98.984%
1077	ESSA BANCORP INC COMMON STOCK USD.01	0.007%	98.991%
1078	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.007%	98.998%
1079	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.007%	99.006%
1080	DELTA APPAREL INC COMMON STOCK USD.01	0.007%	99.013%
1081	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.007%	99.020%
1082	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.007%	99.027%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1083	SM ENERGY CO COMMON STOCK USD.01	0.007%	99.034%
1084	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.007%	99.041%
1085	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.007%	99.048%
1086	SYNALLOY CORP COMMON STOCK USD1.0	0.007%	99.055%
1087	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.007%	99.062%
1088	GRAHAM CORP COMMON STOCK USD.1	0.007%	99.069%
1089	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.007%	99.075%
1090	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.007%	99.082%
1091	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.007%	99.089%
1092	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01	0.007%	99.096%
1093	NUVECTRA CORP COMMON STOCK USD.001	0.007%	99.102%
1094	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.007%	99.109%
1095	ARK RESTAURANTS CORP COMMON STOCK USD.01	0.007%	99.116%
1096	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.007%	99.122%
1097	SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01	0.006%	99.129%
1098	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.006%	99.135%
1099	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.006%	99.141%
1100	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.006%	99.148%
1101	TECHTARGET COMMON STOCK USD.001	0.006%	99.154%
1102	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.006%	99.161%
1103	LUMINEX CORP COMMON STOCK USD.001	0.006%	99.167%
1104	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.006%	99.173%
1105	HEALTHSTREAM INC COMMON STOCK	0.006%	99.179%
1106	DIGIRAD CORP COMMON STOCK USD.0001	0.006%	99.186%
1107	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.006%	99.192%
1108	ZOE S KITCHEN INC COMMON STOCK USD.01	0.006%	99.198%
1109	MARCHEX INC CLASS B COMMON STOCK USD.01	0.006%	99.204%
1110	CDI CORP COMMON STOCK USD.1	0.006%	99.210%
1111	RPC INC COMMON STOCK USD.1	0.006%	99.216%
1112	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.006%	99.222%
1113	DIXIE GROUP INC COMMON STOCK USD3.0	0.006%	99.228%
1114	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.006%	99.234%
1115	QCR HOLDINGS INC COMMON STOCK USD1.0	0.006%	99.240%
1116	VONAGE HOLDINGS CORP COMMON STOCK USD.001	0.006%	99.245%
1117	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	99.251%
1118	PDL BIOPHARMA INC COMMON STOCK USD.01	0.006%	99.257%
1119	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.006%	99.263%
1120	TRECORA RESOURCES COMMON STOCK USD.1	0.006%	99.269%
1121	CARBO CERAMICS INC COMMON STOCK USD.01	0.006%	99.274%
1122	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	99.280%
1123	WILLBROS GROUP INC COMMON STOCK USD.05	0.006%	99.286%
1124	SIERRA BANCORP COMMON STOCK	0.006%	99.291%
1125	SPAN AMERICA MEDICAL SYS INC COMMON STOCK	0.006%	99.297%
1126	USA TRUCK INC COMMON STOCK USD.01	0.006%	99.302%
1127	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.005%	99.308%
1128	LSB INDUSTRIES INC COMMON STOCK USD.1	0.005%	99.313%
1129	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	99.319%
1130	ULTRALIFE CORP COMMON STOCK USD.1	0.005%	99.324%
1131	PACIFIC MERCANTILE BANCORP COMMON STOCK	0.005%	99.329%
1132	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.005%	99.335%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1133	COEUR MINING INC COMMON STOCK USD.01	0.005%	99.340%
1134	STRAIGHT PATH COMM B COMMON STOCK USD.01	0.005%	99.345%
1135	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.005%	99.351%
1136	BSQUARE CORP COMMON STOCK	0.005%	99.356%
1137	ROCKY BRANDS INC COMMON STOCK	0.005%	99.361%
1138	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	0.005%	99.367%
1139	ALICO INC COMMON STOCK USD1.0	0.005%	99.372%
1140	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.005%	99.377%
1141	MOOG INC CLASS B COMMON STOCK USD1.0	0.005%	99.382%
1142	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.005%	99.388%
1143	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.005%	99.393%
1144	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.005%	99.398%
1145	AWARE INC/MASS COMMON STOCK USD.01	0.005%	99.403%
1146	TAILORED BRANDS INC COMMON STOCK USD.01	0.005%	99.408%
1147	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.005%	99.413%
1148	NICHOLAS FINANCIAL INC COMMON STOCK	0.005%	99.418%
1149	BEL FUSE INC CL A COMMON STOCK USD.1	0.005%	99.423%
1150	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.005%	99.428%
1151	FOSTER (LB) CO A COMMON STOCK USD.01	0.005%	99.433%
1152	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	99.438%
1153	BOOT BARN HOLDINGS INC COMMON STOCK	0.005%	99.443%
1154	ZOGENIX INC COMMON STOCK USD.001	0.005%	99.448%
1155	HC2 HOLDINGS INC COMMON STOCK USD.001	0.005%	99.452%
1156	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.005%	99.457%
1157	MEDIA GEN INC CVR COMMON STOCK	0.005%	99.462%
1158	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.005%	99.467%
1159	AMERICAN SOFTWARE INC CL A COMMON STOCK USD.1	0.005%	99.472%
1160	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.005%	99.476%
1161	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0	0.005%	99.481%
1162	UCP INC CL A COMMON STOCK USD.01	0.005%	99.486%
1163	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.005%	99.491%
1164	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.005%	99.495%
1165	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.005%	99.500%
1166	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.005%	99.504%
1167	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.005%	99.509%
1168	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.004%	99.513%
1169	MACKINAC FINANCIAL CORP COMMON STOCK	0.004%	99.518%
1170	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.004%	99.522%
1171	CLEAR CHANNEL OUTDOOR CL A COMMON STOCK USD.01	0.004%	99.527%
1172	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.004%	99.531%
1173	TRINITY PLACE HOLDINGS INC COMMON STOCK	0.004%	99.536%
1174	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.004%	99.540%
1175	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	99.544%
1176	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.004%	99.549%
1177	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.004%	99.553%
1178	SUSSEX BANCORP COMMON STOCK	0.004%	99.557%
1179	GOLDFIELD CORP COMMON STOCK USD.1	0.004%	99.561%
1180	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.004%	99.566%
1181	ST JOE CO/THE COMMON STOCK	0.004%	99.570%
1182	HOME BANCORP INC COMMON STOCK USD.01	0.004%	99.574%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1183	ENERNOC INC COMMON STOCK USD.001	0.004%	99.578%
1184	KEY TECHNOLOGY INC COMMON STOCK	0.004%	99.582%
1185	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.004%	99.586%
1186	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.004%	99.590%
1187	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.004%	99.594%
1188	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.004%	99.598%
1189	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.004%	99.602%
1190	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.004%	99.606%
1191	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.004%	99.610%
1192	AMTECH SYSTEMS INC COMMON STOCK USD.01	0.004%	99.614%
1193	COMMUNITY WEST BANGSHARES COMMON STOCK	0.004%	99.618%
1194	BRIDGE BANCORP INC COMMON STOCK USD.01	0.004%	99.622%
1195	OPUS BANK COMMON STOCK	0.004%	99.625%
1196	OPTICAL CABLE CORP COMMON STOCK	0.004%	99.629%
1197	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	0.004%	99.633%
1198	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.004%	99.637%
1199	RADISYS CORP COMMON STOCK	0.004%	99.640%
1200	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.004%	99.644%
1201	BOWL AMERICA INC CLASS A COMMON STOCK USD.1	0.004%	99.648%
1202	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.004%	99.651%
1203	NL INDUSTRIES COMMON STOCK USD.125	0.004%	99.655%
1204	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.004%	99.658%
1205	ID SYSTEMS INC COMMON STOCK USD.01	0.004%	99.662%
1206	APTARGROUP INC COMMON STOCK USD.01	0.003%	99.665%
1207	INTERSECTIONS INC COMMON STOCK USD.01	0.003%	99.669%
1208	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.003%	99.672%
1209	K2M GROUP HOLDINGS INC COMMON STOCK USD.001	0.003%	99.675%
1210	CST BRANDS INC COMMON STOCK USD.01	0.003%	99.679%
1211	VIASAT INC COMMON STOCK USD.0001	0.003%	99.682%
1212	RING ENERGY INC COMMON STOCK USD.001	0.003%	99.685%
1213	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.003%	99.689%
1214	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0	0.003%	99.692%
1215	MANNATECH INC COMMON STOCK USD.0001	0.003%	99.695%
1216	PEOPLES BANCORP OF NC COMMON STOCK	0.003%	99.698%
1217	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	99.701%
1218	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.003%	99.705%
1219	NEW YORK + CO COMMON STOCK USD.001	0.003%	99.708%
1220	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK	0.003%	99.711%
1221	CHEGG INC COMMON STOCK USD.001	0.003%	99.714%
1222	IRIDEX CORP COMMON STOCK USD.01	0.003%	99.717%
1223	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01	0.003%	99.720%
1224	RIGNET INC COMMON STOCK USD.001	0.003%	99.723%
1225	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.003%	99.726%
1226	INTRICON CORP COMMON STOCK USD1.0	0.003%	99.728%
1227	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.003%	99.731%
1228	NATIONAL GENERAL HLDGS COMMON STOCK USD.01	0.003%	99.734%
1229	JAKKS PACIFIC INC COMMON STOCK USD.001	0.003%	99.737%
1230	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.003%	99.740%
1231	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.003%	99.742%
1232	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.003%	99.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1233	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.003%	99.748%
1234	MAXLINEAR INC CLASS A COMMON STOCK	0.003%	99.750%
1235	IROBOT CORP COMMON STOCK USD.01	0.003%	99.753%
1236	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.003%	99.756%
1237	STRATASYS LTD COMMON STOCK ILS.01	0.003%	99.758%
1238	READING INTERNATIONAL INC B COMMON STOCK USD.01	0.003%	99.761%
1239	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	99.763%
1240	RADIO ONE INC CL D COMMON STOCK USD.001	0.003%	99.766%
1241	RBC BEARINGS INC COMMON STOCK USD.01	0.003%	99.768%
1242	BCB BANCORP INC COMMON STOCK	0.003%	99.771%
1243	ZAFGEN INC COMMON STOCK USD.001	0.003%	99.774%
1244	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.003%	99.776%
1245	J + J SNACK FOODS CORP COMMON STOCK	0.003%	99.779%
1246	DXP ENTERPRISES INC COMMON STOCK USD.01	0.002%	99.781%
1247	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.002%	99.784%
1248	LIMELIGHT NETWORKS INC COMMON STOCK USD.001	0.002%	99.786%
1249	NORWOOD FINANCIAL CORP COMMON STOCK USD.1	0.002%	99.788%
1250	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01	0.002%	99.791%
1251	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.002%	99.793%
1252	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	99.796%
1253	US ECOLOGY INC COMMON STOCK USD.01	0.002%	99.798%
1254	AMERESCO INC CL A COMMON STOCK USD.0001	0.002%	99.801%
1255	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	99.803%
1256	DONEGAL GROUP INC B COMMON STOCK USD.01	0.002%	99.805%
1257	GIGPEAK INC COMMON STOCK USD.001	0.002%	99.807%
1258	DMC GLOBAL INC COMMON STOCK USD.05	0.002%	99.810%
1259	EASTERN VIRGINIA BANKSHARES COMMON STOCK USD2.0	0.002%	99.812%
1260	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	99.814%
1261	SHORE BANCSHARES INC COMMON STOCK USD.01	0.002%	99.816%
1262	STONEGATE BANK COMMON STOCK USD.01	0.002%	99.819%
1263	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.002%	99.821%
1264	STEIN MART INC COMMON STOCK USD.01	0.002%	99.823%
1265	WEB.COM GROUP INC COMMON STOCK USD.001	0.002%	99.825%
1266	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.002%	99.827%
1267	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.002%	99.829%
1268	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.002%	99.831%
1269	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.002%	99.833%
1270	LANDMARK BANCORP INC COMMON STOCK USD.01	0.002%	99.835%
1271	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	99.837%
1272	MAGYAR BANCORP INC COMMON STOCK USD.01	0.002%	99.839%
1273	FARMERS NATL BANC CORP COMMON STOCK	0.002%	99.841%
1274	BROADVISION INC COMMON STOCK USD.0001	0.002%	99.843%
1275	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.002%	99.845%
1276	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	99.847%
1277	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.002%	99.849%
1278	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0	0.002%	99.851%
1279	PRGX GLOBAL INC COMMON STOCK USD.01	0.002%	99.853%
1280	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.002%	99.854%
1281	GSE SYSTEMS INC COMMON STOCK USD.01	0.002%	99.856%
1282	INTREPID POTASH INC COMMON STOCK USD.001	0.002%	99.858%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1283	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.002%	99.860%
1284	EVERI HOLDINGS INC COMMON STOCK USD.001	0.002%	99.862%
1285	AVIAT NETWORKS INC COMMON STOCK USD.01	0.002%	99.863%
1286	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.002%	99.865%
1287	ACME UNITED CORP COMMON STOCK USD2.5	0.002%	99.867%
1288	SERVOTRONICS INC COMMON STOCK USD.2	0.002%	99.869%
1289	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01	0.002%	99.870%
1290	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0	0.002%	99.872%
1291	TANGOE INC/CT COMMON STOCK USD.0001	0.002%	99.874%
1292	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.002%	99.875%
1293	EMERSON RADIO CORP COMMON STOCK USD.01	0.002%	99.877%
1294	IMMERSION CORPORATION COMMON STOCK USD.001	0.002%	99.879%
1295	HUTTIG BUILDING PRODUCTS INC COMMON STOCK USD.01	0.002%	99.880%
1296	SELECT BANCORP INC COMMON STOCK USD1.0	0.002%	99.882%
1297	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.002%	99.883%
1298	ELECTROMED INC COMMON STOCK USD.01	0.002%	99.885%
1299	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.002%	99.886%
1300	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	99.888%
1301	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.889%
1302	AEROCENTURY CORP COMMON STOCK USD.001	0.001%	99.891%
1303	COLONY BANCORP COMMON STOCK USD1.0	0.001%	99.892%
1304	GREIF INC CL B COMMON STOCK	0.001%	99.894%
1305	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.001%	99.895%
1306	COMPUTER TASK GROUP INC COMMON STOCK USD.01	0.001%	99.897%
1307	FIRST UNITED CORP COMMON STOCK USD.01	0.001%	99.898%
1308	STATE NATIONAL COS INC COMMON STOCK USD.001	0.001%	99.899%
1309	ENERGY RECOVERY INC COMMON STOCK USD.001	0.001%	99.901%
1310	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.902%
1311	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.903%
1312	MEDICINOVA INC COMMON STOCK USD.001	0.001%	99.905%
1313	AMREP CORP COMMON STOCK USD.1	0.001%	99.906%
1314	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.907%
1315	MSB FINANCIAL CORP/MD COMMON STOCK	0.001%	99.909%
1316	YUME INC COMMON STOCK USD.001	0.001%	99.910%
1317	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.911%
1318	MAXWELL TECHNOLOGIES INC COMMON STOCK USD.1	0.001%	99.913%
1319	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.914%
1320	ASTA FUNDING INC COMMON STOCK USD.01	0.001%	99.915%
1321	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.001%	99.916%
1322	DAILY JOURNAL CORP COMMON STOCK USD.01	0.001%	99.918%
1323	CSP INC COMMON STOCK USD.01	0.001%	99.919%
1324	WAYSIDE TECHNOLOGY GROUP INC COMMON STOCK USD.01	0.001%	99.920%
1325	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.001%	99.921%
1326	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.001%	99.922%
1327	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.923%
1328	CU BANCORP COMMON STOCK	0.001%	99.924%
1329	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.001%	99.925%
1330	OHIO VALLEY BANC CORP COMMON STOCK USD1.0	0.001%	99.926%
1331	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.927%
1332	EAST WEST BANCORP INC COMMON STOCK USD.001	0.001%	99.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1333	LANTRONIX INC COMMON STOCK USD.0001	0.001%	99.929%
1334	LGL GROUP INC/THE COMMON STOCK USD.01	0.001%	99.930%
1335	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.001%	99.931%
1336	SKYLINE CORP COMMON STOCK USD.028	0.001%	99.932%
1337	TEJON RANCH CO COMMON STOCK USD.5	0.001%	99.933%
1338	NVE CORP COMMON STOCK USD.01	0.001%	99.934%
1339	SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001	0.001%	99.935%
1340	BANK OF COMMERCE HOLDINGS COMMON STOCK	0.001%	99.936%
1341	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.937%
1342	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	99.938%
1343	NCI INC A COMMON STOCK USD.019	0.001%	99.939%
1344	ESPERION THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.940%
1345	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.001%	99.941%
1346	AMCON DISTRIBUTING CO COMMON STOCK USD.01	0.001%	99.942%
1347	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0	0.001%	99.943%
1348	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.001%	99.943%
1349	AMERICAN SHARED HOSPITAL SER COMMON STOCK	0.001%	99.944%
1350	GRAY TELEVISION INC A COMMON STOCK	0.001%	99.945%
1351	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.001%	99.946%
1352	PFENEX INC COMMON STOCK USD.001	0.001%	99.947%
1353	THESTREET INC COMMON STOCK USD.01	0.001%	99.948%
1354	EAGLE BANCORP INC COMMON STOCK USD.01	0.001%	99.948%
1355	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25	0.001%	99.949%
1356	HANDY + HARMAN LTD COMMON STOCK USD.01	0.001%	99.950%
1357	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.951%
1358	KFORCE INC COMMON STOCK USD.01	0.001%	99.952%
1359	STOCK YARDS BANCORP INC COMMON STOCK	0.001%	99.952%
1360	QUMU CORP COMMON STOCK USD.01	0.001%	99.953%
1361	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.954%
1362	CEVA INC COMMON STOCK USD.001	0.001%	99.954%
1363	CCA INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.955%
1364	AROTECH CORP COMMON STOCK USD.01	0.001%	99.956%
1365	MOCON INC COMMON STOCK USD.1	0.001%	99.956%
1366	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.001%	99.957%
1367	REAL INDUSTRY INC COMMON STOCK	0.001%	99.958%
1368	BRIDGFORD FOODS CORP COMMON STOCK USD1.0	0.001%	99.958%
1369	CITIZENS HOLDING COMPANY COMMON STOCK USD.2	0.001%	99.959%
1370	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	99.959%
1371	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.960%
1372	VIVINT SOLAR INC COMMON STOCK USD.01	0.001%	99.961%
1373	PERFUMANIA HOLDINGS INC COMMON STOCK USD.01	0.001%	99.961%
1374	COVISINT CORP COMMON STOCK	0.001%	99.962%
1375	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.001%	99.963%
1376	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	99.963%
1377	LANDS END INC COMMON STOCK USD.01	0.001%	99.964%
1378	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	99.964%
1379	CIBER INC COMMON STOCK USD.01	0.001%	99.965%
1380	STANLEY FURNITURE CO INC COMMON STOCK USD.02	0.001%	99.965%
1381	JONES ENERGY INC A COMMON STOCK USD.001	0.001%	99.966%
1382	EAGLE BULK SHIPPING INC COMMON STOCK USD.01	0.001%	99.967%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1383	ZEDGE INC CL B COMMON STOCK	0.001%	99.967%
1384	VERSO CORP A COMMON STOCK	0.001%	99.968%
1385	EARTHSTONE ENERGY INC COMMON STOCK USD.001	0.001%	99.968%
1386	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.001%	99.969%
1387	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001	0.001%	99.969%
1388	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.001%	99.970%
1389	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.001%	99.971%
1390	WAYNE SAVINGS BANCSHARES INC COMMON STOCK USD.1	0.001%	99.971%
1391	AGROFRESH SOLUTIONS INC COMMON STOCK	0.001%	99.972%
1392	RF INDUSTRIES LTD COMMON STOCK USD.01	0.001%	99.972%
1393	FIRST FOUNDATION INC COMMON STOCK USD.001	0.001%	99.973%
1394	SB FINANCIAL GROUP INC COMMON STOCK	0.001%	99.973%
1395	FIVE PRIME THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.974%
1396	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.974%
1397	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.975%
1398	AVALON HOLDINGS CORP A COMMON STOCK USD.01	0.000%	99.975%
1399	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK	0.000%	99.976%
1400	ROYAL BANCSHARES OF PENN A COMMON STOCK USD2.0	0.000%	99.976%
1401	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.000%	99.977%
1402	IMMUNE DESIGN CORP COMMON STOCK USD.001	0.000%	99.977%
1403	WVS FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.977%
1404	CESCA THERAPEUTICS INC COMMON STOCK	0.000%	99.978%
1405	KINGSTONE COS INC COMMON STOCK USD.01	0.000%	99.978%
1406	SALISBURY BANCORP INC COMMON STOCK USD.1	0.000%	99.979%
1407	TREMOR VIDEO INC COMMON STOCK USD.0001	0.000%	99.979%
1408	TELENAV INC COMMON STOCK USD.001	0.000%	99.980%
1409	SYPRIS SOLUTIONS INC COMMON STOCK USD.01	0.000%	99.980%
1410	FONAR CORP COMMON STOCK USD.0001	0.000%	99.981%
1411	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.981%
1412	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.000%	99.981%
1413	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.982%
1414	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0	0.000%	99.982%
1415	AUBURN NATL BANCORPORATION COMMON STOCK USD.01	0.000%	99.982%
1416	LAKE SHORE BANCORP INC COMMON STOCK USD.01	0.000%	99.983%
1417	PARKE BANCORP INC COMMON STOCK USD.1	0.000%	99.983%
1418	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0	0.000%	99.984%
1419	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.000%	99.984%
1420	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.984%
1421	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.985%
1422	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.985%
1423	DICERNA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.986%
1424	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.986%
1425	MALVERN BANCORP INC COMMON STOCK USD.01	0.000%	99.986%
1426	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.987%
1427	EDUCATIONAL DEVELOPMENT CORP COMMON STOCK USD.2	0.000%	99.987%
1428	GAIA INC COMMON STOCK USD.0001	0.000%	99.987%
1429	UNITED COMMUNITY BANCORP COMMON STOCK USD.01	0.000%	99.988%
1430	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.988%
1431	PFSWEB INC COMMON STOCK USD.001	0.000%	99.988%
1432	REVOLUTION LIGHTING TECHNOLO COMMON STOCK USD.001	0.000%	99.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1433	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.989%
1434	CROWN CRAFTS INC COMMON STOCK USD.01	0.000%	99.989%
1435	LCNB CORPORATION COMMON STOCK	0.000%	99.990%
1436	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.000%	99.990%
1437	ACNB CORP COMMON STOCK USD2.5	0.000%	99.990%
1438	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.991%
1439	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.991%
1440	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.000%	99.991%
1441	SONOMA PHARMACEUTICALS INC COMMON STOCK	0.000%	99.992%
1442	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.000%	99.992%
1443	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0	0.000%	99.992%
1444	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.993%
1445	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.993%
1446	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.993%
1447	COASTWAY BANCORP INC COMMON STOCK USD.01	0.000%	99.993%
1448	QAD INC B COMMON STOCK USD.001	0.000%	99.994%
1449	TAYLOR DEVICES INC COMMON STOCK USD.025	0.000%	99.994%
1450	LINCOLN EDUCATIONAL SERVICES COMMON STOCK	0.000%	99.994%
1451	PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0	0.000%	99.994%
1452	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.000%	99.995%
1453	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.995%
1454	GLOBALSCAPE INC COMMON STOCK USD.001	0.000%	99.995%
1455	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.995%
1456	PENDRELL CORP COMMON STOCK USD.01	0.000%	99.996%
1457	UNIQUE FABRICATING INC COMMON STOCK USD.001	0.000%	99.996%
1458	PIONEER POWER SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.996%
1459	ORRSTOWN FINL SERVICES INC COMMON STOCK	0.000%	99.996%
1460	P + F INDUSTRIES CL A COMMON STOCK USD1.0	0.000%	99.997%
1461	FS BANCORP INC COMMON STOCK	0.000%	99.997%
1462	EVOLVING SYSTEMS INC COMMON STOCK USD.001	0.000%	99.997%
1463	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.997%
1464	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.997%
1465	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.998%
1466	PHI INC VOTING COMMON STOCK USD.1	0.000%	99.998%
1467	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.998%
1468	GASLOG LTD COMMON STOCK USD.01	0.000%	99.998%
1469	MANITEX INTERNATIONAL INC COMMON STOCK	0.000%	99.999%
1470	BANCORP OF NEW JERSEY INC COMMON STOCK	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	CLEARONE INC COMMON STOCK USD.001	0.000%	99.999%
1475	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01	0.000%	99.999%
1476	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
1477	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	100.000%
1478	MASTECH DIGITAL INC COMMON STOCK USD.01	0.000%	100.000%
1479	ITERIS INC COMMON STOCK USD.1	0.000%	100.000%
1480	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0	0.000%	100.000%
1481	PRUDENTIAL BANCORP INC COMMON STOCK USD.01	0.000%	100.000%
1482	INNODATA 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	WALTER INVESTMENT MANAGEMENT COMMON STOCK USD.01	0.000%	100.000%
1485	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.000%	100.000%
1486	ESCROW PETROCORP COMMON STOCK	-	100.000%
1487	FIRST PLACE FINANCIAL /OHIO COMMON STOCK USD.01	-	100.000%
1488	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI	-	100.000%
1489	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
1490	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%