

Tax-Managed U.S. Targeted Value Portfolio

As of August 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	0.771%	0.771%
2	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.754%	1.525%
3	TOLL BROTHERS INC COMMON STOCK USD.01	0.744%	2.269%
4	PULTEGROUP INC COMMON STOCK USD.01	0.705%	2.974%
5	ASSURANT INC COMMON STOCK USD.01	0.692%	3.667%
6	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.687%	4.354%
7	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.640%	4.994%
8	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.626%	5.621%
9	OWENS CORNING COMMON STOCK USD.001	0.625%	6.245%
10	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.615%	6.861%
11	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.589%	7.450%
12	AMERCO COMMON STOCK USD.25	0.548%	7.998%
13	SYNNEX CORP COMMON STOCK USD.001	0.496%	8.494%
14	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.477%	8.971%
15	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.472%	9.444%
16	POST HOLDINGS INC COMMON STOCK USD.01	0.471%	9.915%
17	STEEL DYNAMICS INC COMMON STOCK USD.005	0.462%	10.377%
18	AECOM COMMON STOCK USD.01	0.450%	10.827%
19	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.448%	11.274%
20	ALCOA CORP COMMON STOCK USD.01	0.440%	11.714%
21	KOHL S CORP COMMON STOCK USD.01	0.439%	12.153%
22	JABIL INC COMMON STOCK USD.001	0.437%	12.590%
23	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.437%	13.027%
24	AGCO CORP COMMON STOCK USD.01	0.428%	13.455%
25	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.427%	13.882%
26	QUANTA SERVICES INC COMMON STOCK USD.00001	0.425%	14.307%
27	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.421%	14.728%
28	RYDER SYSTEM INC COMMON STOCK USD.5	0.415%	15.144%
29	TECH DATA CORP COMMON STOCK USD.0015	0.414%	15.557%
30	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.393%	15.950%
31	AVNET INC COMMON STOCK USD1.0	0.390%	16.339%
32	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.385%	16.724%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.379%	17.103%
34	STAPLES INC COMMON STOCK USD.0006	0.365%	17.469%
35	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.348%	17.816%
36	CALPINE CORP COMMON STOCK USD.001	0.347%	18.164%
37	ENVISION HEALTHCARE CORP COMMON STOCK	0.342%	18.506%
38	WR BERKLEY CORP COMMON STOCK USD.2	0.342%	18.848%
39	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.328%	19.176%
40	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.328%	19.504%
41	MKS INSTRUMENTS INC COMMON STOCK	0.326%	19.830%
42	MACY S INC COMMON STOCK USD.01	0.324%	20.153%
43	MURPHY OIL CORP COMMON STOCK USD1.0	0.323%	20.476%
44	OSHKOSH CORP COMMON STOCK USD.01	0.322%	20.798%
45	LEGG MASON INC COMMON STOCK USD.1	0.321%	21.120%
46	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.316%	21.435%
47	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.314%	21.750%
48	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.307%	22.056%
49	AIR LEASE CORP COMMON STOCK USD.01	0.305%	22.361%
50	WINTRUST FINANCIAL CORP COMMON STOCK	0.305%	22.666%
51	RSP PERMIAN INC COMMON STOCK USD.01	0.302%	22.968%
52	UMPQUA HOLDINGS CORP COMMON STOCK	0.300%	23.268%
53	COLFAX CORP COMMON STOCK USD.001	0.299%	23.567%
54	MANPOWERGROUP INC COMMON STOCK USD.01	0.299%	23.866%
55	OLIN CORP COMMON STOCK USD1.0	0.299%	24.165%
56	PACWEST BANCORP COMMON STOCK	0.292%	24.456%
57	GATX CORP COMMON STOCK USD.625	0.292%	24.748%
58	SANDERSON FARMS INC COMMON STOCK USD1.0	0.291%	25.039%
59	HELMERICH + PAYNE COMMON STOCK USD.1	0.291%	25.330%
60	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.289%	25.619%
61	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.288%	25.907%
62	ZYNGA INC CL A COMMON STOCK USD.00000625	0.288%	26.195%
63	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.282%	26.477%
64	RICE ENERGY INC COMMON STOCK USD.01	0.279%	26.757%
65	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.278%	27.035%
66	HUNTSMAN CORP COMMON STOCK USD.01	0.277%	27.312%
67	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.277%	27.589%
68	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.275%	27.864%
69	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.273%	28.137%
70	E TRADE FINANCIAL CORP COMMON STOCK USD.01	0.273%	28.410%
71	KIRBY CORP COMMON STOCK USD.1	0.272%	28.681%
72	CREE INC COMMON STOCK USD.00125	0.272%	28.953%
73	BED BATH + BEYOND INC COMMON STOCK USD.01	0.269%	29.222%
74	CONVERGYS CORP COMMON STOCK	0.268%	29.489%
75	CONSOL ENERGY INC COMMON STOCK USD.01	0.265%	29.754%
76	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.264%	30.018%
77	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.261%	30.279%
78	SEABOARD CORP COMMON STOCK USD1.0	0.260%	30.539%
79	TEREX CORP COMMON STOCK USD.01	0.259%	30.798%
80	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.259%	31.057%
81	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.257%	31.314%
82	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.256%	31.570%

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83	CABELA S INC COMMON STOCK USD.01	0.256%	31.826%
84	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.254%	32.080%
85	DOMTAR CORP COMMON STOCK USD.01	0.253%	32.333%
86	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.252%	32.585%
87	HELEN OF TROY LTD COMMON STOCK USD.1	0.250%	32.835%
88	AUTONATION INC COMMON STOCK USD.01	0.247%	33.082%
89	MALLINCKRODT PLC COMMON STOCK USD.2	0.247%	33.328%
90	WENDY S CO/THE COMMON STOCK USD.1	0.243%	33.571%
91	INVESTORS BANCORP INC COMMON STOCK USD.01	0.243%	33.814%
92	REGAL BELOIT CORP COMMON STOCK USD.01	0.242%	34.056%
93	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.242%	34.298%
94	AARON S INC COMMON STOCK USD.5	0.238%	34.536%
95	XPO LOGISTICS INC COMMON STOCK USD.001	0.238%	34.775%
96	DILLARDS INC CL A COMMON STOCK	0.237%	35.011%
97	SANMINA CORP COMMON STOCK USD.01	0.236%	35.247%
98	CHURCHILL DOWNS INC COMMON STOCK	0.236%	35.483%
99	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.234%	35.717%
100	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.234%	35.951%
101	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.233%	36.184%
102	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.230%	36.414%
103	1ST SOURCE CORP COMMON STOCK	0.230%	36.644%
104	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.229%	36.873%
105	ECHOSTAR CORP A COMMON STOCK USD.001	0.227%	37.100%
106	ADIENT PLC COMMON STOCK USD.001	0.226%	37.326%
107	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.226%	37.552%
108	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.224%	37.776%
109	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.223%	38.000%
110	IBERIABANK CORP COMMON STOCK USD1.0	0.222%	38.222%
111	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.217%	38.439%
112	HANCOCK HOLDING CO COMMON STOCK USD3.33	0.216%	38.654%
113	FNB CORP COMMON STOCK USD.01	0.215%	38.870%
114	TRANSOCEAN LTD COMMON STOCK CHF.1	0.214%	39.083%
115	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.210%	39.294%
116	MASTEC INC COMMON STOCK USD.1	0.208%	39.502%
117	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.207%	39.709%
118	KLX INC COMMON STOCK USD.01	0.206%	39.915%
119	ON ASSIGNMENT INC COMMON STOCK USD.01	0.205%	40.120%
120	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.205%	40.325%
121	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.203%	40.528%
122	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.203%	40.731%
123	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.203%	40.934%
124	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.202%	41.135%
125	ALERE INC COMMON STOCK USD.001	0.201%	41.336%
126	ALEXANDER + BALDWIN INC REIT	0.198%	41.534%
127	NAVIENT CORP COMMON STOCK USD.01	0.197%	41.731%
128	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.196%	41.927%
129	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.196%	42.124%
130	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.196%	42.320%
131	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.196%	42.516%
132	CIRRUS LOGIC INC COMMON STOCK USD.001	0.195%	42.711%

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133	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.195%	42.906%
134	BARNES GROUP INC COMMON STOCK USD.01	0.195%	43.100%
135	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.195%	43.295%
136	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.194%	43.489%
137	CONMED CORP COMMON STOCK USD.01	0.193%	43.682%
138	COHERENT INC COMMON STOCK USD.01	0.193%	43.876%
139	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.192%	44.067%
140	KEMPER CORP COMMON STOCK USD.1	0.191%	44.259%
141	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.191%	44.450%
142	SKYWEST INC COMMON STOCK	0.191%	44.641%
143	XEROX CORP COMMON STOCK USD1.0	0.189%	44.829%
144	ENTEGRIS INC COMMON STOCK USD.01	0.188%	45.018%
145	HORIZON PHARMA PLC COMMON STOCK USD.0001	0.188%	45.206%
146	MB FINANCIAL INC COMMON STOCK USD.01	0.186%	45.392%
147	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.185%	45.578%
148	ANDEAVOR COMMON STOCK USD.167	0.184%	45.762%
149	HALYARD HEALTH INC COMMON STOCK USD.01	0.183%	45.945%
150	BANCORPSOUTH INC COMMON STOCK USD2.5	0.183%	46.128%
151	STERLING BANCORP/DE COMMON STOCK USD.01	0.183%	46.311%
152	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.183%	46.494%
153	LITHIA MOTORS INC CL A COMMON STOCK	0.183%	46.677%
154	UNIFIRST CORP/MA COMMON STOCK USD.1	0.179%	46.856%
155	WESBANCO INC COMMON STOCK USD2.0833	0.178%	47.035%
156	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.177%	47.212%
157	RADIAN GROUP INC COMMON STOCK USD.001	0.176%	47.388%
158	TCF FINANCIAL CORP COMMON STOCK USD.01	0.175%	47.564%
159	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.175%	47.738%
160	SAIA INC COMMON STOCK USD.001	0.174%	47.912%
161	COMMERCIAL METALS CO COMMON STOCK USD.01	0.173%	48.085%
162	TARGA RESOURCES CORP COMMON STOCK USD.001	0.171%	48.255%
163	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.170%	48.426%
164	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.170%	48.595%
165	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.170%	48.765%
166	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.169%	48.933%
167	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.168%	49.102%
168	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.167%	49.269%
169	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.166%	49.435%
170	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.164%	49.599%
171	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.162%	49.761%
172	POPULAR INC COMMON STOCK USD.01	0.162%	49.923%
173	ILG INC COMMON STOCK USD.01	0.162%	50.085%
174	JANUS HENDERSON GROUP PLC COMMON STOCK	0.161%	50.245%
175	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.160%	50.406%
176	PDC ENERGY INC COMMON STOCK USD.01	0.159%	50.565%
177	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.159%	50.724%
178	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.159%	50.882%
179	DIGITALGLOBE INC COMMON STOCK USD.001	0.158%	51.040%
180	PINNACLE FOODS INC COMMON STOCK USD.01	0.158%	51.198%
181	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.157%	51.355%
182	MICROSEMI CORP COMMON STOCK USD.2	0.157%	51.512%

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183	H.B. FULLER CO. COMMON STOCK USD1.0	0.157%	51.669%
184	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.156%	51.826%
185	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.156%	51.981%
186	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.155%	52.136%
187	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.154%	52.290%
188	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.152%	52.442%
189	CLEAN HARBORS INC COMMON STOCK USD.01	0.152%	52.594%
190	OCEANEERING INTL INC COMMON STOCK USD.25	0.152%	52.745%
191	FINISAR CORPORATION COMMON STOCK USD.001	0.151%	52.896%
192	CARPENTER TECHNOLOGY COMMON STOCK USD5.0	0.150%	53.046%
193	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.150%	53.196%
194	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.150%	53.346%
195	VIRTUSA CORP COMMON STOCK USD.01	0.149%	53.494%
196	FIRST MERCHANTS CORP COMMON STOCK	0.149%	53.643%
197	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.149%	53.792%
198	TRUSTMARK CORP COMMON STOCK	0.148%	53.940%
199	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.148%	54.088%
200	NEWS CORP CLASS A COMMON STOCK USD.01	0.148%	54.236%
201	EPLUS INC COMMON STOCK USD.01	0.147%	54.383%
202	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.147%	54.530%
203	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.146%	54.676%
204	WPX ENERGY INC COMMON STOCK	0.146%	54.822%
205	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.145%	54.968%
206	CALLON PETROLEUM CO COMMON STOCK USD.01	0.145%	55.113%
207	ALBEMARLE CORP COMMON STOCK USD.01	0.145%	55.258%
208	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.144%	55.402%
209	TRI POINTE GROUP INC COMMON STOCK USD.01	0.144%	55.545%
210	TETRA TECH INC COMMON STOCK USD.01	0.143%	55.689%
211	UNIVERSAL CORP/VA COMMON STOCK	0.143%	55.831%
212	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.143%	55.974%
213	ELECTRONICS FOR IMAGING COMMON STOCK USD.01	0.142%	56.116%
214	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.142%	56.258%
215	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.141%	56.399%
216	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.141%	56.540%
217	FIRSTCASH INC COMMON STOCK USD.01	0.141%	56.681%
218	GENERAL COMMUNICATION INC A COMMON STOCK	0.140%	56.821%
219	MRC GLOBAL INC COMMON STOCK USD.01	0.139%	56.960%
220	ALAMO GROUP INC COMMON STOCK USD.1	0.139%	57.099%
221	MCDERMOTT INTL INC COMMON STOCK USD1.0	0.139%	57.238%
222	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.138%	57.376%
223	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.138%	57.514%
224	BOFI HOLDING INC COMMON STOCK USD.01	0.138%	57.653%
225	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.138%	57.791%
226	HOPE BANCORP INC COMMON STOCK USD.001	0.138%	57.929%
227	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.138%	58.067%
228	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.138%	58.204%
229	SYSTEMAX INC COMMON STOCK USD.01	0.138%	58.342%
230	MOBILE MINI INC COMMON STOCK USD.01	0.137%	58.479%
231	OFFICE DEPOT INC COMMON STOCK USD.01	0.137%	58.617%
232	UNITED RENTALS INC COMMON STOCK USD.01	0.137%	58.753%

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233	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.136%	58.890%
234	DRIL QUIP INC COMMON STOCK USD.01	0.135%	59.025%
235	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.135%	59.160%
236	ABM INDUSTRIES INC COMMON STOCK USD.01	0.134%	59.294%
237	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	0.134%	59.428%
238	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.133%	59.561%
239	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.133%	59.694%
240	NOW INC COMMON STOCK USD.01	0.133%	59.827%
241	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.132%	59.959%
242	EMC INS GROUP INC COMMON STOCK USD1.0	0.132%	60.091%
243	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.131%	60.222%
244	VIAD CORP COMMON STOCK USD1.5	0.131%	60.353%
245	SPARTANNASH CO COMMON STOCK	0.130%	60.483%
246	VALLEY NATIONAL BANCORP COMMON STOCK	0.130%	60.613%
247	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.130%	60.743%
248	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.129%	60.872%
249	KADANT INC COMMON STOCK USD.01	0.128%	61.000%
250	PC CONNECTION INC COMMON STOCK USD.01	0.128%	61.128%
251	SCHOLASTIC CORP COMMON STOCK USD.01	0.127%	61.256%
252	AAR CORP COMMON STOCK USD1.0	0.127%	61.383%
253	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.126%	61.509%
254	WORTHINGTON INDUSTRIES COMMON STOCK	0.126%	61.635%
255	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.126%	61.761%
256	ORBITAL ATK INC COMMON STOCK USD.01	0.126%	61.887%
257	RENASANT CORP COMMON STOCK USD5.0	0.125%	62.012%
258	ENERSYS COMMON STOCK USD.01	0.125%	62.137%
259	OLD NATIONAL BANCORP COMMON STOCK	0.125%	62.263%
260	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.125%	62.388%
261	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.125%	62.512%
262	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.125%	62.637%
263	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.125%	62.762%
264	SEMGROUP CORP CLASS A COMMON STOCK	0.124%	62.886%
265	SOUTH STATE CORP COMMON STOCK USD2.5	0.124%	63.010%
266	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.123%	63.133%
267	OMNICELL INC COMMON STOCK USD.001	0.123%	63.256%
268	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.123%	63.379%
269	PROASSURANCE CORP COMMON STOCK USD.01	0.123%	63.501%
270	ACORDA THERAPEUTICS INC COMMON STOCK USD.001	0.122%	63.624%
271	COOPER TIRE + RUBBER COMMON STOCK USD1.0	0.122%	63.745%
272	ROYAL GOLD INC COMMON STOCK USD.01	0.121%	63.867%
273	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.121%	63.988%
274	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.121%	64.108%
275	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	0.121%	64.229%
276	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.120%	64.349%
277	MBIA INC COMMON STOCK USD1.0	0.120%	64.470%
278	LIBERTY VENTURES SER A TRACKING STK USD.01	0.119%	64.589%
279	TEGNA INC COMMON STOCK USD1.0	0.119%	64.708%
280	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.119%	64.827%
281	NELNET INC CL A COMMON STOCK USD.01	0.119%	64.946%
282	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.119%	65.064%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	CALERES INC COMMON STOCK USD.01	0.118%	65.183%
284	ENCORE WIRE CORP COMMON STOCK USD.01	0.117%	65.300%
285	CORELOGIC INC COMMON STOCK USD1.0	0.117%	65.417%
286	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.117%	65.533%
287	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.117%	65.650%
288	GRIFFON CORP COMMON STOCK USD.25	0.116%	65.766%
289	RALPH LAUREN CORP COMMON STOCK USD.01	0.116%	65.882%
290	LA Z BOY INC COMMON STOCK USD1.0	0.116%	65.998%
291	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.115%	66.113%
292	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.115%	66.228%
293	GREENBRIER COMPANIES INC COMMON STOCK	0.114%	66.342%
294	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.114%	66.456%
295	TTM TECHNOLOGIES COMMON STOCK USD.001	0.113%	66.569%
296	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.113%	66.682%
297	FTI CONSULTING INC COMMON STOCK USD.01	0.112%	66.795%
298	CHART INDUSTRIES INC COMMON STOCK USD.01	0.112%	66.907%
299	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.112%	67.019%
300	MEREDITH CORP COMMON STOCK USD1.0	0.112%	67.131%
301	CAMBREX CORP COMMON STOCK USD.1	0.111%	67.242%
302	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.111%	67.353%
303	LYDALL INC COMMON STOCK USD.1	0.111%	67.463%
304	OWENS + MINOR INC COMMON STOCK USD2.0	0.110%	67.574%
305	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.110%	67.684%
306	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.109%	67.793%
307	TRIUMPH GROUP INC COMMON STOCK USD.001	0.109%	67.902%
308	BOYD GAMING CORP COMMON STOCK USD.01	0.109%	68.011%
309	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.109%	68.119%
310	NETGEAR INC COMMON STOCK USD.001	0.108%	68.228%
311	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.108%	68.335%
312	DIODES INC COMMON STOCK USD.667	0.108%	68.443%
313	CARS.COM INC COMMON STOCK USD.01	0.108%	68.551%
314	MUELLER INDUSTRIES INC COMMON STOCK USD.01	0.108%	68.659%
315	OASIS PETROLEUM INC COMMON STOCK USD.01	0.107%	68.765%
316	OSI SYSTEMS INC COMMON STOCK	0.106%	68.871%
317	VCA INC COMMON STOCK USD.001	0.106%	68.977%
318	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.106%	69.083%
319	MATSON INC COMMON STOCK	0.106%	69.189%
320	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.105%	69.294%
321	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.105%	69.399%
322	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.105%	69.504%
323	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.104%	69.608%
324	AEROVIRONMENT INC COMMON STOCK USD.0001	0.104%	69.712%
325	MOOG INC CLASS A COMMON STOCK USD1.0	0.104%	69.816%
326	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.103%	69.920%
327	ROGERS CORP COMMON STOCK USD1.0	0.103%	70.022%
328	QORVO INC COMMON STOCK USD.0001	0.102%	70.125%
329	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.102%	70.227%
330	TOWNE BANK COMMON STOCK USD1.667	0.101%	70.328%
331	PHARMERICA CORP COMMON STOCK USD.01	0.101%	70.429%
332	FLEX LTD COMMON STOCK	0.101%	70.530%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	ACXIOM CORP COMMON STOCK USD.1	0.101%	70.630%
334	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.100%	70.730%
335	GORMAN RUPP CO COMMON STOCK	0.099%	70.830%
336	TELEFLEX INC COMMON STOCK USD1.0	0.099%	70.929%
337	WALKER + DUNLOP INC COMMON STOCK	0.099%	71.028%
338	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.099%	71.127%
339	MDC HOLDINGS INC COMMON STOCK USD.01	0.098%	71.225%
340	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.098%	71.323%
341	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.098%	71.421%
342	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.098%	71.518%
343	HUB GROUP INC CL A COMMON STOCK USD.01	0.097%	71.616%
344	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.097%	71.712%
345	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.095%	71.807%
346	AMERISAFE INC COMMON STOCK USD.01	0.094%	71.901%
347	SONOCO PRODUCTS CO COMMON STOCK	0.094%	71.995%
348	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.094%	72.089%
349	RANGE RESOURCES CORP COMMON STOCK USD.01	0.093%	72.182%
350	TIMKENSTEEL CORP COMMON STOCK	0.092%	72.274%
351	ANDERSONS INC/THE COMMON STOCK	0.092%	72.366%
352	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.091%	72.457%
353	WABASH NATIONAL CORP COMMON STOCK USD.01	0.091%	72.548%
354	VALVOLINE INC COMMON STOCK USD.01	0.091%	72.639%
355	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.091%	72.730%
356	HECLA MINING CO COMMON STOCK USD.25	0.091%	72.820%
357	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.090%	72.910%
358	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.090%	73.000%
359	SM ENERGY CO COMMON STOCK USD.01	0.090%	73.090%
360	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.089%	73.179%
361	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.089%	73.268%
362	INNOSPEC INC COMMON STOCK USD.01	0.089%	73.357%
363	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.089%	73.446%
364	STATE AUTO FINANCIAL CORP COMMON STOCK	0.089%	73.534%
365	BEMIS COMPANY COMMON STOCK USD.1	0.088%	73.622%
366	NATUS MEDICAL INC COMMON STOCK USD.001	0.088%	73.710%
367	GLATFELTER COMMON STOCK USD.01	0.087%	73.797%
368	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.087%	73.885%
369	MERITAGE HOMES CORP COMMON STOCK USD.01	0.087%	73.971%
370	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.087%	74.058%
371	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.087%	74.145%
372	AMEDISYS INC COMMON STOCK USD.001	0.086%	74.231%
373	XPERI CORP COMMON STOCK USD.001	0.086%	74.317%
374	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.086%	74.404%
375	FABRINET COMMON STOCK USD.01	0.086%	74.490%
376	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.086%	74.576%
377	INNERWORKINGS INC COMMON STOCK USD.0001	0.085%	74.661%
378	TUTOR PERINI CORP COMMON STOCK USD1.0	0.085%	74.746%
379	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.085%	74.832%
380	TOPBUILD CORP COMMON STOCK	0.085%	74.917%
381	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.084%	75.001%
382	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.084%	75.085%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	PLEXUS CORP COMMON STOCK USD.01	0.084%	75.169%
384	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.084%	75.253%
385	NEENAH PAPER INC COMMON STOCK USD.01	0.083%	75.336%
386	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.083%	75.419%
387	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.083%	75.501%
388	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.083%	75.584%
389	DSW INC CLASS A COMMON STOCK	0.082%	75.666%
390	CABOT CORP COMMON STOCK USD1.0	0.082%	75.749%
391	BLUCORA INC COMMON STOCK USD.0001	0.082%	75.830%
392	NN INC COMMON STOCK USD.01	0.081%	75.912%
393	KNOWLES CORP COMMON STOCK USD.01	0.081%	75.993%
394	SNYDERS LANCE INC COMMON STOCK USD.833	0.081%	76.074%
395	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.081%	76.155%
396	FORMFACTOR INC COMMON STOCK USD.001	0.081%	76.236%
397	ACTUA CORP COMMON STOCK USD.001	0.080%	76.316%
398	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.080%	76.396%
399	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01	0.080%	76.476%
400	KAMAN CORP COMMON STOCK USD1.0	0.080%	76.556%
401	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.080%	76.636%
402	EXTERRAN CORP COMMON STOCK USD.01	0.080%	76.716%
403	GUESS? INC COMMON STOCK USD.01	0.080%	76.796%
404	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.080%	76.876%
405	FLUOR CORP COMMON STOCK USD.01	0.080%	76.955%
406	ENSCO PLC CL A COMMON STOCK USD.1	0.079%	77.035%
407	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.079%	77.114%
408	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.079%	77.193%
409	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.078%	77.271%
410	TIME INC COMMON STOCK USD.01	0.078%	77.349%
411	TIVITY HEALTH INC COMMON STOCK USD.001	0.078%	77.427%
412	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.078%	77.505%
413	TRIMAS CORP COMMON STOCK USD.01	0.078%	77.583%
414	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.077%	77.660%
415	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.077%	77.737%
416	MEDNAX INC COMMON STOCK USD.01	0.077%	77.814%
417	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.077%	77.891%
418	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.076%	77.967%
419	DYNEGY INC COMMON STOCK USD.01	0.076%	78.043%
420	BELMOND LTD CLASS A COMMON STOCK USD.01	0.076%	78.119%
421	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.076%	78.195%
422	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.076%	78.271%
423	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.075%	78.346%
424	MATERION CORP COMMON STOCK	0.075%	78.421%
425	ADTRAN INC COMMON STOCK USD.01	0.075%	78.497%
426	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.075%	78.572%
427	ARCH COAL INC A COMMON STOCK USD.01	0.075%	78.647%
428	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.075%	78.722%
429	NEW YORK TIMES CO A COMMON STOCK USD.1	0.075%	78.796%
430	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.075%	78.871%
431	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.075%	78.946%
432	AVX CORP COMMON STOCK USD.01	0.074%	79.020%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	GRAY TELEVISION INC COMMON STOCK	0.074%	79.094%
434	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.074%	79.168%
435	GLACIER BANCORP INC COMMON STOCK USD.01	0.074%	79.242%
436	AMERIS BANCORP COMMON STOCK USD1.0	0.073%	79.315%
437	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.073%	79.388%
438	BRIGGS + STRATTON COMMON STOCK USD.01	0.073%	79.461%
439	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.073%	79.533%
440	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.072%	79.605%
441	VISTA OUTDOOR INC COMMON STOCK USD.01	0.072%	79.677%
442	S + T BANCORP INC COMMON STOCK USD2.5	0.072%	79.749%
443	CHILDREN S PLACE INC/THE COMMON STOCK USD.1	0.072%	79.821%
444	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.070%	79.891%
445	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.070%	79.961%
446	SCORPIO TANKERS INC COMMON STOCK USD.01	0.070%	80.031%
447	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01	0.069%	80.100%
448	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.069%	80.170%
449	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.069%	80.239%
450	GERMAN AMERICAN BANCORP COMMON STOCK	0.069%	80.308%
451	NOBLE CORP PLC COMMON STOCK USD.01	0.069%	80.377%
452	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.069%	80.446%
453	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.068%	80.514%
454	SCANSOURCE INC COMMON STOCK	0.068%	80.582%
455	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.068%	80.650%
456	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.068%	80.718%
457	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.068%	80.786%
458	UNIFI INC COMMON STOCK USD.1	0.067%	80.853%
459	MOVADO GROUP INC COMMON STOCK USD.01	0.067%	80.921%
460	STEPAN CO COMMON STOCK USD1.0	0.067%	80.988%
461	FIRST FINANCIAL BANCORP COMMON STOCK	0.067%	81.055%
462	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.067%	81.122%
463	BOB EVANS FARMS COMMON STOCK USD.01	0.067%	81.189%
464	MULTI COLOR CORP COMMON STOCK	0.066%	81.255%
465	ANALOGIC CORP COMMON STOCK USD.05	0.066%	81.321%
466	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.066%	81.386%
467	MCGRATH RENTCORP COMMON STOCK	0.066%	81.452%
468	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.065%	81.517%
469	ACCO BRANDS CORP COMMON STOCK USD.01	0.065%	81.582%
470	ITT INC COMMON STOCK USD1.0	0.065%	81.647%
471	MATADOR RESOURCES CO COMMON STOCK USD.01	0.064%	81.711%
472	II VI INC COMMON STOCK	0.064%	81.775%
473	US CELLULAR CORP COMMON STOCK USD1.0	0.063%	81.838%
474	LHC GROUP INC COMMON STOCK USD.01	0.063%	81.901%
475	BANNER CORPORATION COMMON STOCK USD.01	0.063%	81.963%
476	PRIMERICA INC COMMON STOCK	0.063%	82.026%
477	STEELCASE INC CL A COMMON STOCK	0.063%	82.088%
478	TRONOX LTD CL A COMMON STOCK USD.01	0.062%	82.151%
479	MARCUS CORPORATION COMMON STOCK USD1.0	0.062%	82.212%
480	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.062%	82.274%
481	TIVO CORP COMMON STOCK USD.001	0.062%	82.336%
482	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.061%	82.397%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	CBIZ INC COMMON STOCK USD.01	0.061%	82.458%
484	GREIF INC CL A COMMON STOCK	0.061%	82.519%
485	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.061%	82.580%
486	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.061%	82.641%
487	ALMOST FAMILY INC COMMON STOCK USD.1	0.061%	82.701%
488	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.060%	82.762%
489	AEGION CORP COMMON STOCK USD.01	0.060%	82.822%
490	PHH CORP COMMON STOCK USD.01	0.060%	82.882%
491	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.060%	82.942%
492	BRADY CORPORATION CL A COMMON STOCK USD.01	0.060%	83.002%
493	DEAN FOODS CO COMMON STOCK USD.01	0.060%	83.061%
494	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.058%	83.120%
495	HAVERTY FURNITURE COMMON STOCK USD1.0	0.058%	83.178%
496	SRC ENERGY INC COMMON STOCK USD.001	0.058%	83.236%
497	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.058%	83.295%
498	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.058%	83.353%
499	LAKELAND BANCORP INC COMMON STOCK	0.058%	83.411%
500	ORBCOMM INC COMMON STOCK USD.001	0.058%	83.468%
501	GP STRATEGIES CORP COMMON STOCK USD.01	0.058%	83.526%
502	IXYS CORPORATION COMMON STOCK USD.01	0.058%	83.584%
503	GREEN PLAINS INC COMMON STOCK USD.001	0.058%	83.642%
504	ARCBEST CORP COMMON STOCK USD.01	0.057%	83.699%
505	SKECHERS USA INC CL A COMMON STOCK USD.001	0.057%	83.756%
506	BIOTELEMETRY INC COMMON STOCK USD.001	0.056%	83.812%
507	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.056%	83.868%
508	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	0.056%	83.924%
509	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.056%	83.980%
510	INGREDION INC COMMON STOCK USD.01	0.055%	84.035%
511	KENNAMETAL INC COMMON STOCK USD1.25	0.055%	84.090%
512	MYERS INDUSTRIES INC COMMON STOCK	0.055%	84.145%
513	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01	0.055%	84.200%
514	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.055%	84.254%
515	LENNAR CORP B SHS COMMON STOCK USD.1	0.054%	84.309%
516	ITRON INC COMMON STOCK	0.054%	84.363%
517	PIPER JAFFRAY COS COMMON STOCK USD.01	0.054%	84.417%
518	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.054%	84.472%
519	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.054%	84.526%
520	TITAN INTERNATIONAL INC COMMON STOCK	0.054%	84.580%
521	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.054%	84.634%
522	ELDORADO RESORTS INC COMMON STOCK	0.054%	84.687%
523	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.054%	84.741%
524	KRATON CORP COMMON STOCK USD.01	0.054%	84.795%
525	M/I HOMES INC COMMON STOCK USD.01	0.054%	84.848%
526	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.054%	84.902%
527	ARGAN INC COMMON STOCK USD.15	0.053%	84.955%
528	UNIT CORP COMMON STOCK USD.2	0.053%	85.009%
529	SHOE CARNIVAL INC COMMON STOCK USD.01	0.053%	85.062%
530	CUTERA INC COMMON STOCK USD.001	0.053%	85.115%
531	DYCOM INDUSTRIES INC COMMON STOCK USD.333	0.053%	85.168%
532	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.053%	85.220%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
533	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.052%	85.273%
534	K12 INC COMMON STOCK USD.0001	0.052%	85.325%
535	SP PLUS CORP COMMON STOCK USD.001	0.052%	85.377%
536	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.052%	85.429%
537	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.051%	85.480%
538	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.051%	85.531%
539	CRYOLIFE INC COMMON STOCK USD.01	0.051%	85.582%
540	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.050%	85.633%
541	CROCS INC COMMON STOCK USD.001	0.050%	85.683%
542	RPX CORP COMMON STOCK USD.0001	0.050%	85.733%
543	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.050%	85.782%
544	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.049%	85.832%
545	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.049%	85.881%
546	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.049%	85.930%
547	ARCONIC INC COMMON STOCK	0.049%	85.979%
548	HOOKER FURNITURE CORP COMMON STOCK	0.049%	86.028%
549	HAEMONETICS CORP/MASS COMMON STOCK USD.01	0.049%	86.077%
550	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.049%	86.126%
551	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.049%	86.175%
552	SPX FLOW INC COMMON STOCK USD.01	0.049%	86.224%
553	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.049%	86.273%
554	WEIS MARKETS INC COMMON STOCK	0.049%	86.321%
555	NATIONAL BANK HOLD CL A COMMON STOCK	0.048%	86.370%
556	FIRST BANCORP/NC COMMON STOCK	0.048%	86.418%
557	PERFICIENT INC COMMON STOCK USD.001	0.048%	86.467%
558	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.048%	86.515%
559	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.048%	86.563%
560	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.048%	86.611%
561	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.048%	86.658%
562	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.048%	86.706%
563	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.047%	86.753%
564	FORESTAR GROUP INC COMMON STOCK USD1.0	0.047%	86.800%
565	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.047%	86.848%
566	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.047%	86.895%
567	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625	0.047%	86.942%
568	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.047%	86.990%
569	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.047%	87.037%
570	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.047%	87.084%
571	MARINEMAX INC COMMON STOCK USD.001	0.047%	87.131%
572	CTS CORP COMMON STOCK	0.047%	87.178%
573	PVH CORP COMMON STOCK USD1.0	0.047%	87.225%
574	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.047%	87.272%
575	KELLY SERVICES INC A COMMON STOCK USD1.0	0.047%	87.319%
576	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.047%	87.365%
577	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.047%	87.412%
578	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.046%	87.457%
579	TRUEBLUE INC COMMON STOCK	0.046%	87.503%
580	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.046%	87.549%
581	WEST BANCORPORATION COMMON STOCK	0.046%	87.594%
582	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.046%	87.640%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
583	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.045%	87.685%
584	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.045%	87.731%
585	HMS HOLDINGS CORP COMMON STOCK USD.01	0.045%	87.776%
586	QEP RESOURCES INC COMMON STOCK USD.01	0.045%	87.821%
587	KIMBALL ELECTRONICS INC COMMON STOCK	0.045%	87.866%
588	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.045%	87.911%
589	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.045%	87.956%
590	TREDEGAR CORP COMMON STOCK	0.045%	88.001%
591	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.045%	88.045%
592	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.045%	88.090%
593	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.044%	88.134%
594	CONN S INC COMMON STOCK USD.01	0.044%	88.179%
595	GENTEX CORP COMMON STOCK USD.06	0.044%	88.223%
596	CENTENE CORP COMMON STOCK USD.001	0.044%	88.267%
597	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1	0.044%	88.311%
598	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.044%	88.354%
599	STRATASYS LTD COMMON STOCK ILS.01	0.044%	88.398%
600	POLYONE CORPORATION COMMON STOCK USD.01	0.043%	88.441%
601	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.043%	88.485%
602	BANKRATE INC COMMON STOCK USD.01	0.043%	88.528%
603	NANOMETRICS INC COMMON STOCK	0.042%	88.570%
604	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.042%	88.613%
605	GENERAL CABLE CORP COMMON STOCK USD.01	0.042%	88.655%
606	GENESCO INC COMMON STOCK USD1.0	0.042%	88.697%
607	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.042%	88.739%
608	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.042%	88.781%
609	MGP INGREDIENTS INC COMMON STOCK	0.042%	88.823%
610	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.042%	88.865%
611	INSTEEL INDUSTRIES INC COMMON STOCK	0.042%	88.907%
612	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.042%	88.949%
613	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.042%	88.991%
614	WELBILT INC COMMON STOCK USD.01	0.042%	89.032%
615	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.042%	89.074%
616	ENNIS INC COMMON STOCK USD2.5	0.041%	89.115%
617	COMFORT SYSTEMS USA INC COMMON STOCK USD.01	0.041%	89.157%
618	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.041%	89.198%
619	ANGIODYNAMICS INC COMMON STOCK USD.01	0.041%	89.239%
620	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.041%	89.280%
621	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.041%	89.321%
622	REGIS CORP COMMON STOCK USD.05	0.041%	89.362%
623	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.041%	89.403%
624	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	0.040%	89.443%
625	FRANKLIN COVEY CO COMMON STOCK USD.05	0.040%	89.483%
626	PHOTRONICS INC COMMON STOCK USD.01	0.040%	89.523%
627	GANNETT CO INC COMMON STOCK USD.01	0.040%	89.563%
628	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.040%	89.603%
629	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.040%	89.643%
630	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.040%	89.683%
631	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.040%	89.722%
632	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.039%	89.762%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
633	ACETO CORP COMMON STOCK USD.01	0.039%	89.801%
634	MERIDIAN BANCORP INC COMMON STOCK	0.039%	89.840%
635	CHASE CORP COMMON STOCK USD.1	0.039%	89.880%
636	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.039%	89.919%
637	AMERICA S CAR MART INC COMMON STOCK USD.01	0.039%	89.958%
638	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.039%	89.997%
639	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.038%	90.035%
640	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.038%	90.074%
641	COVANTA HOLDING CORP COMMON STOCK USD.1	0.038%	90.112%
642	TERADYNE INC COMMON STOCK USD.125	0.038%	90.150%
643	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.038%	90.188%
644	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.038%	90.225%
645	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.038%	90.263%
646	CAREER EDUCATION CORP COMMON STOCK USD.01	0.037%	90.300%
647	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.037%	90.338%
648	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.037%	90.375%
649	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.037%	90.413%
650	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.037%	90.450%
651	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.037%	90.487%
652	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.037%	90.524%
653	FERRO CORP COMMON STOCK USD1.0	0.037%	90.561%
654	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.037%	90.598%
655	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.037%	90.635%
656	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.037%	90.672%
657	SPX CORP COMMON STOCK USD.01	0.037%	90.709%
658	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.037%	90.745%
659	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.037%	90.782%
660	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1	0.036%	90.818%
661	N B T BANCORP INC COMMON STOCK USD.01	0.036%	90.855%
662	RAMBUS INC COMMON STOCK USD.001	0.036%	90.891%
663	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.036%	90.927%
664	ATWOOD OCEANICS INC COMMON STOCK USD1.0	0.036%	90.963%
665	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.036%	90.999%
666	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.036%	91.035%
667	DAKTRONICS INC COMMON STOCK	0.036%	91.071%
668	KBR INC COMMON STOCK USD.001	0.036%	91.107%
669	COHU INC COMMON STOCK USD1.0	0.036%	91.142%
670	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.036%	91.178%
671	TRICO BANCSHARES COMMON STOCK	0.036%	91.214%
672	ESSENDANT INC COMMON STOCK USD.1	0.035%	91.249%
673	NOVANTA INC COMMON STOCK	0.035%	91.284%
674	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.035%	91.319%
675	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.035%	91.353%
676	BJ S RESTAURANTS INC COMMON STOCK	0.035%	91.388%
677	SHORETEL INC COMMON STOCK USD.001	0.035%	91.423%
678	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.035%	91.458%
679	FIRST BUSEY CORP COMMON STOCK USD.001	0.034%	91.492%
680	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.034%	91.526%
681	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.034%	91.561%
682	FARMER BROS CO COMMON STOCK USD1.0	0.034%	91.595%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
683	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	0.034%	91.629%
684	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.034%	91.664%
685	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.034%	91.698%
686	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.034%	91.732%
687	UNITED COMMUNITY FINANCIAL COMMON STOCK	0.034%	91.766%
688	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.034%	91.801%
689	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.034%	91.835%
690	ACTUANT CORP A COMMON STOCK USD.2	0.034%	91.869%
691	LANDEC CORP COMMON STOCK USD.001	0.034%	91.903%
692	QUAD GRAPHICS INC COMMON STOCK USD.025	0.034%	91.937%
693	PCM INC COMMON STOCK USD.001	0.034%	91.970%
694	CAMDEN NATIONAL CORP COMMON STOCK	0.034%	92.004%
695	BARNES + NOBLE INC COMMON STOCK USD.001	0.033%	92.037%
696	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.033%	92.070%
697	MURPHY USA INC COMMON STOCK	0.033%	92.104%
698	LANNETT CO INC COMMON STOCK USD.001	0.033%	92.137%
699	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.033%	92.170%
700	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.033%	92.203%
701	LAKELAND FINANCIAL CORP COMMON STOCK	0.033%	92.235%
702	INTL FCSTONE INC COMMON STOCK USD.01	0.032%	92.268%
703	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.032%	92.300%
704	BOINGO WIRELESS INC COMMON STOCK	0.032%	92.332%
705	CUBIC CORP COMMON STOCK	0.032%	92.364%
706	HERITAGE COMMERCE CORP COMMON STOCK	0.032%	92.396%
707	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.032%	92.428%
708	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.032%	92.460%
709	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.032%	92.491%
710	INVESTORS TITLE CO COMMON STOCK	0.031%	92.523%
711	BOISE CASCADE CO COMMON STOCK USD.01	0.031%	92.554%
712	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.031%	92.585%
713	CAVIUM INC COMMON STOCK USD.001	0.031%	92.616%
714	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.031%	92.646%
715	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.031%	92.677%
716	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.031%	92.707%
717	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.030%	92.738%
718	EMCOR GROUP INC COMMON STOCK USD.01	0.030%	92.768%
719	BANK MUTUAL CORP COMMON STOCK USD.01	0.030%	92.798%
720	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.030%	92.828%
721	FTD COS INC COMMON STOCK USD.0001	0.030%	92.858%
722	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	0.030%	92.888%
723	STONERIDGE INC COMMON STOCK	0.030%	92.918%
724	CHICO S FAS INC COMMON STOCK USD.01	0.030%	92.948%
725	NV5 GLOBAL INC COMMON STOCK USD.01	0.030%	92.978%
726	SPARTON CORP COMMON STOCK USD1.25	0.030%	93.007%
727	MSG NETWORKS INC A COMMON STOCK USD.01	0.030%	93.037%
728	BALDWIN + LYONS INC CL B COMMON STOCK	0.029%	93.066%
729	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.029%	93.096%
730	CIT GROUP INC COMMON STOCK USD.01	0.029%	93.125%
731	CITIZENS INC COMMON STOCK	0.029%	93.154%
732	HCI GROUP INC COMMON STOCK	0.029%	93.183%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
733	CALGON CARBON CORP COMMON STOCK USD.01	0.029%	93.211%
734	CRAY INC COMMON STOCK USD.01	0.029%	93.240%
735	DSP GROUP INC COMMON STOCK USD.001	0.029%	93.268%
736	ICU MEDICAL INC COMMON STOCK USD.1	0.029%	93.297%
737	PEOPLES BANCORP INC COMMON STOCK	0.028%	93.325%
738	XO GROUP INC COMMON STOCK USD.01	0.028%	93.354%
739	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.028%	93.382%
740	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	0.028%	93.409%
741	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.028%	93.437%
742	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.028%	93.465%
743	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.028%	93.493%
744	FLEXSTEEL INDS COMMON STOCK USD1.0	0.028%	93.520%
745	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.027%	93.548%
746	DXP ENTERPRISES INC COMMON STOCK USD.01	0.027%	93.575%
747	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.027%	93.602%
748	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.027%	93.629%
749	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.027%	93.656%
750	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.027%	93.683%
751	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.027%	93.710%
752	ARCHROCK INC COMMON STOCK USD.01	0.027%	93.737%
753	INVACARE CORP COMMON STOCK USD.25	0.027%	93.763%
754	MERCANTILE BANK CORP COMMON STOCK	0.027%	93.790%
755	WEST MARINE INC COMMON STOCK USD.001	0.027%	93.817%
756	XCERRA CORP COMMON STOCK USD.05	0.026%	93.843%
757	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.026%	93.869%
758	AXT INC COMMON STOCK USD.001	0.026%	93.896%
759	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.026%	93.922%
760	BANKFINANCIAL CORP COMMON STOCK USD.01	0.026%	93.948%
761	FRP HOLDINGS INC COMMON STOCK USD.1	0.026%	93.975%
762	STRAIGHT PATH COMM B COMMON STOCK USD.01	0.026%	94.001%
763	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.026%	94.027%
764	MYRIAD GENETICS INC COMMON STOCK USD.01	0.026%	94.053%
765	SPARTAN MOTORS INC COMMON STOCK USD.01	0.026%	94.079%
766	NEWS CORP CLASS B COMMON STOCK	0.026%	94.105%
767	FERROGLOBE PLC COMMON STOCK USD7.5	0.026%	94.131%
768	HURCO COMPANIES INC COMMON STOCK	0.026%	94.157%
769	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.026%	94.183%
770	ENSTAR GROUP LTD COMMON STOCK USD1.0	0.025%	94.208%
771	CRA INTERNATIONAL INC COMMON STOCK	0.025%	94.234%
772	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.025%	94.259%
773	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.025%	94.284%
774	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001	0.025%	94.310%
775	HARMONIC INC COMMON STOCK USD.001	0.025%	94.335%
776	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.025%	94.360%
777	CONNECTONE BANCORP INC COMMON STOCK	0.025%	94.385%
778	INTER PARFUMS INC COMMON STOCK USD.001	0.025%	94.410%
779	OFG BANCORP COMMON STOCK USD1.0	0.025%	94.434%
780	CVB FINANCIAL CORP COMMON STOCK	0.025%	94.459%
781	KMG CHEMICALS INC COMMON STOCK USD.01	0.025%	94.484%
782	SUNPOWER CORP COMMON STOCK USD.001	0.025%	94.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
783	IDT CORP CLASS B COMMON STOCK USD.01	0.025%	94.533%
784	CULP INC COMMON STOCK USD.05	0.025%	94.558%
785	LIFETIME BRANDS INC COMMON STOCK USD.01	0.025%	94.582%
786	INGEVITY CORP COMMON STOCK USD.01	0.024%	94.607%
787	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.024%	94.631%
788	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.024%	94.655%
789	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.024%	94.679%
790	DEL TACO RESTAURANTS INC COMMON STOCK	0.024%	94.704%
791	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.024%	94.728%
792	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.024%	94.752%
793	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.024%	94.775%
794	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.024%	94.799%
795	EXTREME NETWORKS INC COMMON STOCK USD.001	0.024%	94.823%
796	KEMET CORP COMMON STOCK USD.01	0.024%	94.847%
797	DUCOMMUN INC COMMON STOCK USD.01	0.024%	94.870%
798	DINEEQUITY INC COMMON STOCK USD.01	0.024%	94.894%
799	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.024%	94.917%
800	PARK STERLING CORP COMMON STOCK USD.01	0.024%	94.941%
801	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.024%	94.965%
802	HERITAGE FINANCIAL CORP COMMON STOCK	0.024%	94.988%
803	SEMTECH CORP COMMON STOCK USD.01	0.023%	95.011%
804	TOWER INTERNATIONAL INC COMMON STOCK USD.01	0.023%	95.035%
805	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.023%	95.058%
806	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.023%	95.081%
807	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.023%	95.104%
808	KVH INDUSTRIES INC COMMON STOCK USD.01	0.023%	95.127%
809	SLM CORP COMMON STOCK USD.2	0.023%	95.150%
810	TESCO CORP COMMON STOCK	0.023%	95.173%
811	PTC THERAPEUTICS INC COMMON STOCK USD.001	0.023%	95.196%
812	FUTUREFUEL CORP COMMON STOCK USD.0001	0.023%	95.219%
813	CONTROL4 CORP COMMON STOCK USD.0001	0.023%	95.242%
814	PICO HOLDINGS INC COMMON STOCK USD.001	0.023%	95.264%
815	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.022%	95.287%
816	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.022%	95.309%
817	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0	0.022%	95.331%
818	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.022%	95.354%
819	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.022%	95.376%
820	COWEN INC COMMON STOCK USD.01	0.022%	95.398%
821	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.022%	95.420%
822	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	0.022%	95.442%
823	VECTRUS INC COMMON STOCK USD.01	0.022%	95.463%
824	ENZO BIOCHEM INC COMMON STOCK USD.01	0.022%	95.485%
825	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.022%	95.506%
826	VSE CORP COMMON STOCK USD.05	0.021%	95.528%
827	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.021%	95.549%
828	CITY HOLDING CO COMMON STOCK USD2.5	0.021%	95.571%
829	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.021%	95.592%
830	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.021%	95.613%
831	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.021%	95.634%
832	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.021%	95.655%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
833	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.021%	95.676%
834	COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0	0.021%	95.697%
835	CATO CORP CLASS A COMMON STOCK USD.033	0.021%	95.717%
836	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.021%	95.738%
837	CSS INDUSTRIES INC COMMON STOCK USD.1	0.021%	95.759%
838	EASTERN CO/THE COMMON STOCK	0.021%	95.779%
839	VERA BRADLEY INC COMMON STOCK	0.021%	95.800%
840	VISHAY PRECISION GROUP COMMON STOCK	0.020%	95.820%
841	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.020%	95.841%
842	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.020%	95.861%
843	FIDELITY SOUTHERN CORP COMMON STOCK	0.020%	95.881%
844	ALLEGHANY CORP COMMON STOCK USD1.0	0.020%	95.902%
845	HOMESTREET INC COMMON STOCK	0.020%	95.922%
846	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.020%	95.942%
847	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.020%	95.962%
848	AMERICAN WOODMARK CORP COMMON STOCK	0.020%	95.983%
849	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.020%	96.003%
850	NORTHWEST PIPE CO COMMON STOCK USD.01	0.020%	96.023%
851	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.020%	96.043%
852	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.020%	96.063%
853	TIPTREE INC COMMON STOCK USD.001	0.020%	96.083%
854	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.020%	96.103%
855	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.020%	96.123%
856	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.020%	96.143%
857	ZAGG INC COMMON STOCK USD.001	0.020%	96.162%
858	MATRIX SERVICE CO COMMON STOCK USD.01	0.020%	96.182%
859	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.020%	96.202%
860	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.020%	96.222%
861	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.020%	96.241%
862	FORWARD AIR CORP COMMON STOCK USD.01	0.020%	96.261%
863	POTBELLY CORP COMMON STOCK USD.01	0.020%	96.280%
864	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.020%	96.300%
865	AGILYSYS INC COMMON STOCK USD.3	0.019%	96.319%
866	VISTEON CORP COMMON STOCK	0.019%	96.339%
867	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.019%	96.358%
868	KIRKLAND S INC COMMON STOCK	0.019%	96.377%
869	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.019%	96.396%
870	MISTRAS GROUP INC COMMON STOCK USD.01	0.019%	96.415%
871	REIS INC COMMON STOCK USD.01	0.019%	96.434%
872	BILL BARRETT CORP COMMON STOCK USD.001	0.019%	96.453%
873	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.019%	96.472%
874	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.019%	96.491%
875	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.019%	96.509%
876	BANCORP INC/THE COMMON STOCK USD1.0	0.019%	96.528%
877	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.019%	96.546%
878	COPA HOLDINGS SA CLASS A COMMON STOCK	0.018%	96.565%
879	CYBEROPTICS CORP COMMON STOCK	0.018%	96.583%
880	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.018%	96.601%
881	MACATAWA BANK CORP COMMON STOCK	0.018%	96.620%
882	TITAN MACHINERY INC COMMON STOCK USD.00001	0.018%	96.638%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
883	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.018%	96.656%
884	OLYMPIC STEEL INC COMMON STOCK	0.018%	96.674%
885	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.018%	96.692%
886	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.018%	96.709%
887	INTEVAC INC COMMON STOCK	0.018%	96.727%
888	HAWKINS INC COMMON STOCK USD.05	0.018%	96.745%
889	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.018%	96.762%
890	EXPRESS INC COMMON STOCK	0.018%	96.780%
891	LEAF GROUP LTD COMMON STOCK USD.0001	0.018%	96.798%
892	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.017%	96.815%
893	TWIN DISC INC COMMON STOCK	0.017%	96.832%
894	CITI TRENDS INC COMMON STOCK USD.01	0.017%	96.849%
895	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.017%	96.867%
896	BRISTOW GROUP INC COMMON STOCK USD.01	0.017%	96.884%
897	DEPOMED INC COMMON STOCK	0.017%	96.901%
898	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.017%	96.918%
899	MEET GROUP INC/THE COMMON STOCK USD.001	0.017%	96.935%
900	SILICON LABORATORIES INC COMMON STOCK USD.0001	0.017%	96.951%
901	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.017%	96.968%
902	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.017%	96.985%
903	PACIFIC CONTINENTAL CORP COMMON STOCK	0.016%	97.001%
904	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.016%	97.017%
905	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.016%	97.034%
906	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.016%	97.050%
907	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001	0.016%	97.066%
908	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.016%	97.082%
909	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.016%	97.098%
910	TEAM INC COMMON STOCK USD.3	0.016%	97.114%
911	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.016%	97.130%
912	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.016%	97.145%
913	REPLIGEN CORP COMMON STOCK USD.01	0.016%	97.161%
914	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.016%	97.177%
915	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.015%	97.192%
916	FINISH LINE/THE CL A COMMON STOCK USD.01	0.015%	97.207%
917	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	0.015%	97.222%
918	RTI SURGICAL INC COMMON STOCK USD.001	0.015%	97.237%
919	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.015%	97.252%
920	ERA GROUP INC COMMON STOCK USD.01	0.015%	97.267%
921	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.015%	97.282%
922	BANCFIRST CORP COMMON STOCK USD1.0	0.015%	97.297%
923	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.015%	97.312%
924	SONUS NETWORKS INC COMMON STOCK USD.001	0.015%	97.327%
925	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.015%	97.342%
926	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.015%	97.356%
927	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.015%	97.371%
928	HORIZON BANCORP INDIANA COMMON STOCK	0.015%	97.386%
929	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.015%	97.400%
930	CELADON GROUP INC COMMON STOCK USD.033	0.015%	97.415%
931	J.C. PENNEY CO INC COMMON STOCK USD.5	0.015%	97.430%
932	CHIMERIX INC COMMON STOCK USD.001	0.015%	97.444%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
933	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.015%	97.459%
934	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.014%	97.473%
935	FRED S INC CLASS A COMMON STOCK	0.014%	97.487%
936	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.014%	97.502%
937	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.014%	97.516%
938	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.014%	97.530%
939	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.014%	97.544%
940	NOBLE ENERGY INC COMMON STOCK USD.01	0.014%	97.558%
941	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.014%	97.572%
942	LSI INDUSTRIES INC COMMON STOCK	0.014%	97.586%
943	AZZ INC COMMON STOCK USD1.0	0.014%	97.600%
944	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.014%	97.613%
945	HARDINGE INC COMMON STOCK USD.01	0.014%	97.627%
946	GOODYEAR TIRE + RUBBER CO COMMON STOCK	0.014%	97.641%
947	MERCURY GENERAL CORP COMMON STOCK	0.014%	97.654%
948	NUVECTRA CORP COMMON STOCK USD.001	0.014%	97.668%
949	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.013%	97.681%
950	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.013%	97.694%
951	SHUTTERFLY INC COMMON STOCK USD.0001	0.013%	97.707%
952	CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01	0.013%	97.720%
953	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.013%	97.733%
954	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01	0.013%	97.746%
955	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.013%	97.759%
956	MBT FINANCIAL CORP COMMON STOCK	0.013%	97.772%
957	RED LION HOTELS CORP COMMON STOCK USD.01	0.013%	97.785%
958	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.012%	97.797%
959	DHI GROUP INC COMMON STOCK USD.01	0.012%	97.809%
960	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.012%	97.821%
961	HEALTHSTREAM INC COMMON STOCK	0.012%	97.834%
962	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.012%	97.846%
963	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.012%	97.858%
964	NAUTILUS INC COMMON STOCK	0.012%	97.870%
965	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	0.012%	97.882%
966	LIVANOVA PLC COMMON STOCK GBP1.0	0.012%	97.894%
967	BEL FUSE INC CL B COMMON STOCK USD.1	0.012%	97.906%
968	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.012%	97.918%
969	FOSTER (LB) CO A COMMON STOCK USD.01	0.012%	97.930%
970	FNFV GROUP TRACKING STK USD.0001	0.012%	97.941%
971	WILLDAN GROUP INC COMMON STOCK USD.01	0.012%	97.953%
972	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.012%	97.965%
973	BELDEN INC COMMON STOCK USD.01	0.012%	97.977%
974	PHI INC NON VOTING COMMON STOCK USD.1	0.012%	97.988%
975	RUBY TUESDAY INC COMMON STOCK USD.01	0.012%	98.000%
976	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.012%	98.011%
977	PRA GROUP INC COMMON STOCK USD.01	0.012%	98.023%
978	CRANE CO COMMON STOCK USD1.0	0.011%	98.034%
979	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.011%	98.046%
980	AV HOMES INC COMMON STOCK USD1.0	0.011%	98.057%
981	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.011%	98.069%
982	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.011%	98.080%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
983	EXACTECH INC COMMON STOCK USD.01	0.011%	98.091%
984	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	98.103%
985	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.011%	98.114%
986	EZCORP INC CL A COMMON STOCK USD.01	0.011%	98.125%
987	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.011%	98.136%
988	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.011%	98.147%
989	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.011%	98.158%
990	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.011%	98.169%
991	VERINT SYSTEMS INC COMMON STOCK USD.001	0.011%	98.180%
992	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.011%	98.191%
993	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.011%	98.202%
994	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.011%	98.213%
995	UNITY BANCORP INC COMMON STOCK	0.011%	98.224%
996	CASEY S GENERAL STORES INC COMMON STOCK NPV	0.011%	98.234%
997	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.011%	98.245%
998	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.011%	98.256%
999	FITBIT INC A COMMON STOCK USD.0001	0.011%	98.266%
1000	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.011%	98.277%
1001	EMCORE CORP COMMON STOCK	0.011%	98.287%
1002	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.010%	98.298%
1003	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.010%	98.308%
1004	FIRST SOLAR INC COMMON STOCK USD.001	0.010%	98.319%
1005	STARTEK INC COMMON STOCK USD.01	0.010%	98.329%
1006	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0	0.010%	98.339%
1007	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.010%	98.350%
1008	GULF ISLAND FABRICATION INC COMMON STOCK	0.010%	98.360%
1009	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.010%	98.370%
1010	VERITIV CORP COMMON STOCK USD.01	0.010%	98.381%
1011	PERCEPTRON INC COMMON STOCK USD.01	0.010%	98.391%
1012	KOSMOS ENERGY LTD COMMON STOCK USD.01	0.010%	98.401%
1013	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.010%	98.411%
1014	REALNETWORKS INC COMMON STOCK USD.001	0.010%	98.421%
1015	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.010%	98.431%
1016	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	0.010%	98.440%
1017	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.010%	98.450%
1018	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.010%	98.460%
1019	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.010%	98.469%
1020	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.009%	98.479%
1021	LIBBEY INC COMMON STOCK USD.01	0.009%	98.488%
1022	BOJANGLES INC COMMON STOCK USD.01	0.009%	98.498%
1023	AMTECH SYSTEMS INC COMMON STOCK USD.01	0.009%	98.507%
1024	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.009%	98.516%
1025	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.009%	98.525%
1026	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.009%	98.535%
1027	GRAHAM CORP COMMON STOCK USD.1	0.009%	98.544%
1028	PC TEL INC COMMON STOCK USD.001	0.009%	98.553%
1029	INTERNAP CORP COMMON STOCK USD.001	0.009%	98.562%
1030	PDL BIOPHARMA INC COMMON STOCK USD.01	0.009%	98.571%
1031	LUMINEX CORP COMMON STOCK USD.001	0.009%	98.580%
1032	HOPFED BANCORP INC COMMON STOCK USD.01	0.009%	98.589%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1033	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.009%	98.598%
1034	KEY TRONIC CORP COMMON STOCK	0.009%	98.607%
1035	VILLAGE SUPER MARKET CLASS A COMMON STOCK	0.009%	98.615%
1036	ZUMIEZ INC COMMON STOCK	0.009%	98.624%
1037	FOSSIL GROUP INC COMMON STOCK USD.01	0.009%	98.633%
1038	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.009%	98.642%
1039	WEYCO GROUP INC COMMON STOCK USD1.0	0.009%	98.651%
1040	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.009%	98.659%
1041	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.009%	98.668%
1042	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001	0.008%	98.676%
1043	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.008%	98.685%
1044	UNICO AMERICAN CORP COMMON STOCK	0.008%	98.693%
1045	SURMODICS INC COMMON STOCK USD.05	0.008%	98.701%
1046	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.008%	98.710%
1047	TECHTARGET COMMON STOCK USD.001	0.008%	98.718%
1048	PREMIER FINANCIAL BANCORP COMMON STOCK	0.008%	98.726%
1049	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.008%	98.734%
1050	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.008%	98.742%
1051	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.008%	98.750%
1052	CLIFTON BANCORP INC COMMON STOCK USD.01	0.008%	98.759%
1053	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.008%	98.767%
1054	EVANS BANCORP INC COMMON STOCK USD.5	0.008%	98.775%
1055	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.008%	98.782%
1056	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.008%	98.790%
1057	IMAX CORP COMMON STOCK	0.008%	98.798%
1058	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.008%	98.806%
1059	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.008%	98.814%
1060	DELTA APPAREL INC COMMON STOCK USD.01	0.008%	98.822%
1061	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.008%	98.830%
1062	HOMETRUST BANCSHARES INC COMMON STOCK	0.008%	98.837%
1063	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.008%	98.845%
1064	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.008%	98.853%
1065	INTREPID POTASH INC COMMON STOCK USD.001	0.008%	98.860%
1066	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	98.868%
1067	VONAGE HOLDINGS CORP COMMON STOCK USD.001	0.008%	98.875%
1068	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.008%	98.883%
1069	ASTRONOVA INC COMMON STOCK USD.05	0.008%	98.890%
1070	RLI CORP COMMON STOCK USD1.0	0.008%	98.898%
1071	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.008%	98.905%
1072	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.007%	98.913%
1073	ESSA BANCORP INC COMMON STOCK USD.01	0.007%	98.920%
1074	SIGMA DESIGNS INC COMMON STOCK	0.007%	98.928%
1075	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.007%	98.935%
1076	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.007%	98.942%
1077	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.007%	98.949%
1078	MARCHEX INC CLASS B COMMON STOCK USD.01	0.007%	98.956%
1079	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.007%	98.963%
1080	CDI CORP COMMON STOCK USD.1	0.007%	98.971%
1081	CVR ENERGY INC COMMON STOCK USD.01	0.007%	98.978%
1082	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.007%	98.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1083	GUARANTY FEDERAL BNC SHS INC COMMON STOCK USD.1	0.007%	98.992%
1084	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.007%	98.999%
1085	HMN FINANCIAL INC COMMON STOCK USD.01	0.007%	99.006%
1086	WILLBROS GROUP INC COMMON STOCK USD.05	0.007%	99.013%
1087	GENIE ENERGY LTD B COMMON STOCK	0.007%	99.020%
1088	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333	0.007%	99.027%
1089	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.007%	99.033%
1090	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.007%	99.040%
1091	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.007%	99.047%
1092	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.007%	99.054%
1093	A H BELO CORP A COMMON STOCK USD.01	0.007%	99.061%
1094	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.007%	99.068%
1095	KEYW HOLDING CORP/THE COMMON STOCK	0.007%	99.074%
1096	ALICO INC COMMON STOCK USD1.0	0.007%	99.081%
1097	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.007%	99.088%
1098	ESCALADE INC COMMON STOCK	0.007%	99.094%
1099	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.007%	99.101%
1100	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01	0.007%	99.108%
1101	DIXIE GROUP INC COMMON STOCK USD3.0	0.007%	99.114%
1102	SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01	0.007%	99.121%
1103	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.006%	99.127%
1104	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.006%	99.134%
1105	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.006%	99.140%
1106	ULTRALIFE CORP COMMON STOCK USD.1	0.006%	99.147%
1107	MISONIX INC COMMON STOCK USD.01	0.006%	99.153%
1108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.006%	99.159%
1109	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.006%	99.166%
1110	SYNALLOY CORP COMMON STOCK USD1.0	0.006%	99.172%
1111	DHT HOLDINGS INC COMMON STOCK USD.01	0.006%	99.178%
1112	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.006%	99.185%
1113	TRECORA RESOURCES COMMON STOCK USD.1	0.006%	99.191%
1114	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01	0.006%	99.197%
1115	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	0.006%	99.203%
1116	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.006%	99.209%
1117	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.006%	99.215%
1118	LUBY S INC COMMON STOCK USD.32	0.006%	99.222%
1119	PACIFIC MERCANTILE BANCORP COMMON STOCK	0.006%	99.228%
1120	QCR HOLDINGS INC COMMON STOCK USD1.0	0.006%	99.234%
1121	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.006%	99.239%
1122	TUESDAY MORNING CORP COMMON STOCK USD.01	0.006%	99.245%
1123	MOOG INC CLASS B COMMON STOCK USD1.0	0.006%	99.251%
1124	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.006%	99.257%
1125	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.006%	99.263%
1126	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.006%	99.269%
1127	ROCKY BRANDS INC COMMON STOCK	0.006%	99.275%
1128	ARK RESTAURANTS CORP COMMON STOCK USD.01	0.006%	99.280%
1129	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.006%	99.286%
1130	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.006%	99.292%
1131	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.006%	99.298%
1132	SUPERVALU INC COMMON STOCK USD.01	0.006%	99.303%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1133	COEUR MINING INC COMMON STOCK USD.01	0.006%	99.309%
1134	GOLDFIELD CORP COMMON STOCK USD.1	0.006%	99.315%
1135	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.006%	99.321%
1136	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	99.326%
1137	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.006%	99.332%
1138	BSQUARE CORP COMMON STOCK	0.006%	99.338%
1139	USA TRUCK INC COMMON STOCK USD.01	0.006%	99.343%
1140	CALIX INC COMMON STOCK	0.006%	99.349%
1141	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.005%	99.354%
1142	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.005%	99.360%
1143	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.005%	99.365%
1144	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.005%	99.370%
1145	MEDIA GEN INC CVR COMMON STOCK	0.005%	99.375%
1146	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.005%	99.381%
1147	AWARE INC/MASS COMMON STOCK USD.01	0.005%	99.386%
1148	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.005%	99.391%
1149	ZOGENIX INC COMMON STOCK USD.001	0.005%	99.397%
1150	SIERRA BANCORP COMMON STOCK	0.005%	99.402%
1151	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.005%	99.407%
1152	AMERICAN SOFTWARE INC CL A COMMON STOCK USD.1	0.005%	99.412%
1153	CHEGG INC COMMON STOCK USD.001	0.005%	99.417%
1154	HOME BANCORP INC COMMON STOCK USD.01	0.005%	99.422%
1155	DMC GLOBAL INC COMMON STOCK USD.05	0.005%	99.426%
1156	CEMPRA INC COMMON STOCK USD.001	0.005%	99.431%
1157	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.005%	99.436%
1158	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.005%	99.441%
1159	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	99.446%
1160	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.005%	99.451%
1161	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01	0.005%	99.455%
1162	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0	0.005%	99.460%
1163	MACKINAC FINANCIAL CORP COMMON STOCK	0.005%	99.465%
1164	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.005%	99.469%
1165	BEL FUSE INC CL A COMMON STOCK USD.1	0.005%	99.474%
1166	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.005%	99.479%
1167	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.005%	99.483%
1168	ST JOE CO/THE COMMON STOCK	0.005%	99.488%
1169	KEY TECHNOLOGY INC COMMON STOCK	0.005%	99.493%
1170	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.005%	99.497%
1171	HIBBETT SPORTS INC COMMON STOCK USD.01	0.004%	99.502%
1172	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.004%	99.506%
1173	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.004%	99.510%
1174	BLACK BOX CORP COMMON STOCK USD.001	0.004%	99.515%
1175	OPUS BANK COMMON STOCK	0.004%	99.519%
1176	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.004%	99.523%
1177	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.004%	99.527%
1178	TRINITY PLACE HOLDINGS INC COMMON STOCK	0.004%	99.531%
1179	DIGIRAD CORP COMMON STOCK USD.0001	0.004%	99.535%
1180	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.004%	99.539%
1181	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.004%	99.543%
1182	SUSSEX BANCORP COMMON STOCK	0.004%	99.547%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1183	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.004%	99.551%
1184	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	0.004%	99.555%
1185	BOOT BARN HOLDINGS INC COMMON STOCK	0.004%	99.559%
1186	NICHOLAS FINANCIAL INC COMMON STOCK	0.004%	99.563%
1187	CONTANGO OIL + GAS COMMON STOCK USD.04	0.004%	99.567%
1188	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.004%	99.571%
1189	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.004%	99.575%
1190	BEAZER HOMES USA INC COMMON STOCK USD.001	0.004%	99.579%
1191	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.004%	99.583%
1192	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.004%	99.587%
1193	COMMUNITY WEST BANCSHARES COMMON STOCK	0.004%	99.591%
1194	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0	0.004%	99.594%
1195	K2M GROUP HOLDINGS INC COMMON STOCK USD.001	0.004%	99.598%
1196	IROBOT CORP COMMON STOCK USD.01	0.004%	99.602%
1197	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.004%	99.605%
1198	ARDELYX INC COMMON STOCK USD.000001	0.004%	99.609%
1199	APTARGROUP INC COMMON STOCK USD.01	0.004%	99.613%
1200	DORIAN LPG LTD COMMON STOCK USD.01	0.004%	99.617%
1201	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.004%	99.620%
1202	FONAR CORP COMMON STOCK USD.0001	0.004%	99.624%
1203	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.004%	99.627%
1204	RING ENERGY INC COMMON STOCK USD.001	0.004%	99.631%
1205	BOWL AMERICA INC CLASS A COMMON STOCK USD.1	0.004%	99.634%
1206	PRGX GLOBAL INC COMMON STOCK USD.01	0.004%	99.638%
1207	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.004%	99.642%
1208	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.004%	99.645%
1209	RIGNET INC COMMON STOCK USD.001	0.003%	99.649%
1210	ID SYSTEMS INC COMMON STOCK USD.01	0.003%	99.652%
1211	LIMELIGHT NETWORKS INC COMMON STOCK USD.001	0.003%	99.655%
1212	MONRO INC COMMON STOCK USD.01	0.003%	99.659%
1213	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.003%	99.662%
1214	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.003%	99.666%
1215	BRIDGE BANCORP INC COMMON STOCK USD.01	0.003%	99.669%
1216	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.003%	99.672%
1217	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.003%	99.675%
1218	VIASAT INC COMMON STOCK USD.0001	0.003%	99.679%
1219	PEOPLES BANCORP OF NC COMMON STOCK	0.003%	99.682%
1220	PARKER DRILLING CO COMMON STOCK USD.167	0.003%	99.685%
1221	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.003%	99.688%
1222	COMPUTER TASK GROUP INC COMMON STOCK USD.01	0.003%	99.691%
1223	AMERESCO INC CL A COMMON STOCK USD.0001	0.003%	99.694%
1224	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.003%	99.697%
1225	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	99.700%
1226	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.003%	99.703%
1227	MANNATECH INC COMMON STOCK USD.0001	0.003%	99.706%
1228	DRIVE SHACK INC COMMON STOCK USD.01	0.003%	99.709%
1229	BRINK S CO/THE COMMON STOCK USD1.0	0.003%	99.712%
1230	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.003%	99.715%
1231	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	99.718%
1232	READING INTERNATIONAL INC B COMMON STOCK USD.01	0.003%	99.720%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1233	RBC BEARINGS INC COMMON STOCK USD.01	0.003%	99.723%
1234	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.003%	99.726%
1235	CARBO CERAMICS INC COMMON STOCK USD.01	0.003%	99.729%
1236	EVERI HOLDINGS INC COMMON STOCK USD.001	0.003%	99.732%
1237	ZOE S KITCHEN INC COMMON STOCK USD.01	0.003%	99.735%
1238	CLEAR CHANNEL OUTDOOR CL A COMMON STOCK USD.01	0.003%	99.737%
1239	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.003%	99.740%
1240	LIMONEIRA CO COMMON STOCK USD.01	0.003%	99.743%
1241	ELECTROMED INC COMMON STOCK USD.01	0.003%	99.745%
1242	INTERSECTIONS INC COMMON STOCK USD.01	0.003%	99.748%
1243	WEB.COM GROUP INC COMMON STOCK USD.001	0.003%	99.751%
1244	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.003%	99.754%
1245	COSTAMARE INC COMMON STOCK USD.0001	0.003%	99.756%
1246	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.003%	99.759%
1247	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK	0.003%	99.762%
1248	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.003%	99.764%
1249	DIPLOMAT PHARMACY INC COMMON STOCK	0.003%	99.767%
1250	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.003%	99.769%
1251	NORWOOD FINANCIAL CORP COMMON STOCK USD.1	0.003%	99.772%
1252	US ECOLOGY INC COMMON STOCK USD.01	0.003%	99.775%
1253	INTRICON CORP COMMON STOCK USD1.0	0.003%	99.777%
1254	ZAFGEN INC COMMON STOCK USD.001	0.003%	99.780%
1255	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	99.782%
1256	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.003%	99.785%
1257	GREIF INC CL B COMMON STOCK	0.002%	99.787%
1258	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1	0.002%	99.790%
1259	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	99.792%
1260	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.002%	99.795%
1261	J + J SNACK FOODS CORP COMMON STOCK	0.002%	99.797%
1262	CLEARFIELD INC COMMON STOCK USD.01	0.002%	99.799%
1263	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.002%	99.801%
1264	ACME UNITED CORP COMMON STOCK USD2.5	0.002%	99.804%
1265	GAIA INC COMMON STOCK USD.0001	0.002%	99.806%
1266	DONEGAL GROUP INC B COMMON STOCK USD.01	0.002%	99.808%
1267	OPTICAL CABLE CORP COMMON STOCK	0.002%	99.811%
1268	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.002%	99.813%
1269	IRIDEX CORP COMMON STOCK USD.01	0.002%	99.815%
1270	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	99.817%
1271	STONEGATE BANK COMMON STOCK USD.01	0.002%	99.819%
1272	BCB BANCORP INC COMMON STOCK	0.002%	99.822%
1273	HUTTIG BUILDING PRODUCTS INC COMMON STOCK USD.01	0.002%	99.824%
1274	SHORE BANCSHARES INC COMMON STOCK USD.01	0.002%	99.826%
1275	YUME INC COMMON STOCK USD.001	0.002%	99.828%
1276	INTEST CORP COMMON STOCK USD.01	0.002%	99.830%
1277	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.002%	99.832%
1278	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.002%	99.834%
1279	MAXLINEAR INC COMMON STOCK	0.002%	99.836%
1280	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.002%	99.838%
1281	NATIONAL GENERAL HLDGS COMMON STOCK USD.01	0.002%	99.840%
1282	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01	0.002%	99.842%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1283	LANDMARK BANCORP INC COMMON STOCK USD.01	0.002%	99.844%
1284	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.002%	99.846%
1285	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	99.848%
1286	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	99.850%
1287	STATE NATIONAL COS INC COMMON STOCK USD.001	0.002%	99.852%
1288	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	99.854%
1289	MAGYAR BANCORP INC COMMON STOCK USD.01	0.002%	99.856%
1290	B+G FOODS INC COMMON STOCK USD.01	0.002%	99.858%
1291	AEROCENTURY CORP COMMON STOCK USD.001	0.002%	99.860%
1292	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.002%	99.862%
1293	FARMERS NATL BANC CORP COMMON STOCK	0.002%	99.863%
1294	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.002%	99.865%
1295	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.002%	99.867%
1296	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.002%	99.869%
1297	LIGHTPATH TECHNOLOGIES INC A COMMON STOCK USD.01	0.002%	99.870%
1298	SELECT BANCORP INC COMMON STOCK USD1.0	0.002%	99.872%
1299	PENN VIRGINIA CORP COMMON STOCK	0.002%	99.874%
1300	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.002%	99.875%
1301	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.002%	99.877%
1302	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	99.878%
1303	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	99.880%
1304	LIBERTY TAX INC COMMON STOCK USD.01	0.002%	99.882%
1305	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	99.883%
1306	BROADVISION INC COMMON STOCK USD.0001	0.002%	99.885%
1307	FIRST UNITED CORP COMMON STOCK USD.01	0.001%	99.886%
1308	GSE SYSTEMS INC COMMON STOCK USD.01	0.001%	99.888%
1309	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0	0.001%	99.889%
1310	COLONY BANCORP COMMON STOCK USD1.0	0.001%	99.890%
1311	AMREP CORP COMMON STOCK USD.1	0.001%	99.892%
1312	RADISYS CORP COMMON STOCK	0.001%	99.893%
1313	MSB FINANCIAL CORP/MD COMMON STOCK USD.01	0.001%	99.895%
1314	SERVOTRONICS INC COMMON STOCK USD.2	0.001%	99.896%
1315	WAYSIDE TECHNOLOGY GROUP INC COMMON STOCK USD.01	0.001%	99.897%
1316	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.899%
1317	URBAN ONE INC COMMON STOCK USD.001	0.001%	99.900%
1318	IMMERSION CORPORATION COMMON STOCK USD.001	0.001%	99.901%
1319	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.903%
1320	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.001%	99.904%
1321	INVENTURE FOODS INC COMMON STOCK USD.01	0.001%	99.905%
1322	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.907%
1323	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.908%
1324	ESPERION THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.909%
1325	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0	0.001%	99.910%
1326	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.001%	99.912%
1327	OHIO VALLEY BANC CORP COMMON STOCK USD1.0	0.001%	99.913%
1328	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.001%	99.914%
1329	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.001%	99.915%
1330	ASTA FUNDING INC COMMON STOCK USD.01	0.001%	99.916%
1331	JAKKS PACIFIC INC COMMON STOCK USD.001	0.001%	99.918%
1332	DAILY JOURNAL CORP COMMON STOCK USD.01	0.001%	99.919%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1333	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK	0.001%	99.920%
1334	CSP INC COMMON STOCK USD.01	0.001%	99.921%
1335	EAST WEST BANCORP INC COMMON STOCK USD.001	0.001%	99.922%
1336	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.001%	99.923%
1337	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.924%
1338	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.925%
1339	HC2 HOLDINGS INC COMMON STOCK USD.001	0.001%	99.926%
1340	VIVINT SOLAR INC COMMON STOCK USD.01	0.001%	99.927%
1341	LGL GROUP INC/THE COMMON STOCK USD.01	0.001%	99.928%
1342	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.929%
1343	NEXEO SOLUTIONS INC COMMON STOCK	0.001%	99.930%
1344	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.931%
1345	NEW HOME CO INC/THE COMMON STOCK USD.01	0.001%	99.932%
1346	CU BANCORP COMMON STOCK	0.001%	99.933%
1347	APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001	0.001%	99.934%
1348	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.001%	99.935%
1349	CATALYST BIOSCIENCES INC COMMON STOCK USD.001	0.001%	99.936%
1350	BANK OF COMMERCE HOLDINGS COMMON STOCK	0.001%	99.937%
1351	AVIAT NETWORKS INC COMMON STOCK USD.01	0.001%	99.938%
1352	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.939%
1353	HANDY + HARMAN LTD COMMON STOCK USD.01	0.001%	99.940%
1354	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.001%	99.941%
1355	TEJON RANCH CO COMMON STOCK USD.5	0.001%	99.942%
1356	NVE CORP COMMON STOCK USD.01	0.001%	99.942%
1357	AGROFRESH SOLUTIONS INC COMMON STOCK	0.001%	99.943%
1358	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.001%	99.944%
1359	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.001%	99.945%
1360	TRAVELCENTERS OF AMERICA LLC COMMON STOCK USD.00001	0.001%	99.946%
1361	AMCON DISTRIBUTING CO COMMON STOCK USD.01	0.001%	99.947%
1362	REAL INDUSTRY INC COMMON STOCK	0.001%	99.947%
1363	EAGLE BANCORP INC COMMON STOCK USD.01	0.001%	99.948%
1364	VERSO CORP A COMMON STOCK	0.001%	99.949%
1365	MIRATI THERAPEUTICS INC COMMON STOCK	0.001%	99.950%
1366	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.001%	99.951%
1367	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.952%
1368	GRAY TELEVISION INC A COMMON STOCK	0.001%	99.952%
1369	NL INDUSTRIES COMMON STOCK USD.125	0.001%	99.953%
1370	CEVA INC COMMON STOCK USD.001	0.001%	99.954%
1371	TREMOR VIDEO INC COMMON STOCK USD.0001	0.001%	99.955%
1372	VERASTEM INC COMMON STOCK USD.0001	0.001%	99.955%
1373	CCA INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.956%
1374	AROTECH CORP COMMON STOCK USD.01	0.001%	99.957%
1375	IMMUNE DESIGN CORP COMMON STOCK USD.001	0.001%	99.957%
1376	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0	0.001%	99.958%
1377	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	99.959%
1378	QUMU CORP COMMON STOCK USD.01	0.001%	99.960%
1379	BRIDGFORD FOODS CORP COMMON STOCK USD1.0	0.001%	99.960%
1380	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25	0.001%	99.961%
1381	HALLADOR ENERGY CO COMMON STOCK USD.01	0.001%	99.961%
1382	RF INDUSTRIES LTD COMMON STOCK USD.01	0.001%	99.962%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1383	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.963%
1384	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	99.963%
1385	CITIZENS HOLDING COMPANY COMMON STOCK USD.2	0.001%	99.964%
1386	STOCK YARDS BANCORP INC COMMON STOCK	0.001%	99.964%
1387	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001	0.001%	99.965%
1388	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.966%
1389	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK	0.001%	99.966%
1390	AMERICAN SHARED HOSPITAL SER COMMON STOCK	0.001%	99.967%
1391	LINCOLN EDUCATIONAL SERVICES COMMON STOCK	0.001%	99.967%
1392	FIRST FOUNDATION INC COMMON STOCK USD.001	0.001%	99.968%
1393	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.001%	99.969%
1394	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	99.969%
1395	EDUCATIONAL DEVELOPMENT CORP COMMON STOCK USD.2	0.001%	99.970%
1396	ALPINE IMMUNE SCIENCES INC COMMON STOCK USD.001	0.001%	99.970%
1397	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	99.971%
1398	LANTRONIX INC COMMON STOCK USD.0001	0.001%	99.971%
1399	KFORCE INC COMMON STOCK USD.01	0.001%	99.972%
1400	PFENEX INC COMMON STOCK USD.001	0.001%	99.972%
1401	WAYNE SAVINGS BANCSHARES INC COMMON STOCK USD.1	0.001%	99.973%
1402	CIVEO CORP COMMON STOCK USD.01	0.001%	99.973%
1403	SB FINANCIAL GROUP INC COMMON STOCK	0.000%	99.974%
1404	EMERSON RADIO CORP COMMON STOCK USD.01	0.000%	99.974%
1405	NATURES SUNSHINE PRODS INC COMMON STOCK	0.000%	99.975%
1406	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.000%	99.975%
1407	ROYAL BANCSHARES OF PENN A COMMON STOCK USD2.0	0.000%	99.976%
1408	SALISBURY BANCORP INC COMMON STOCK USD.1	0.000%	99.976%
1409	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.000%	99.977%
1410	NEW YORK + CO COMMON STOCK USD.001	0.000%	99.977%
1411	WVS FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.978%
1412	CESCA THERAPEUTICS INC COMMON STOCK	0.000%	99.978%
1413	EAGLE BULK SHIPPING INC COMMON STOCK USD.01	0.000%	99.979%
1414	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.979%
1415	EIGER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.979%
1416	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0	0.000%	99.980%
1417	PAIN THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.980%
1418	CASCADIAN THERAPEUTICS INC COMMON STOCK	0.000%	99.981%
1419	AUBURN NATL BANCORPORATION COMMON STOCK USD.01	0.000%	99.981%
1420	KINGSTONE COS INC COMMON STOCK USD.01	0.000%	99.982%
1421	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.000%	99.982%
1422	PFSWEB INC COMMON STOCK USD.001	0.000%	99.982%
1423	MALVERN BANCORP INC COMMON STOCK USD.01	0.000%	99.983%
1424	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.983%
1425	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.000%	99.984%
1426	BLUE CAPITAL REINSURANCE HOL COMMON STOCK USD1.0	0.000%	99.984%
1427	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.984%
1428	LAKE SHORE BANCORP INC COMMON STOCK USD.01	0.000%	99.985%
1429	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0	0.000%	99.985%
1430	PARKE BANCORP INC COMMON STOCK USD.1	0.000%	99.986%
1431	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.986%
1432	INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01	0.000%	99.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1433	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.987%
1434	UNITED COMMUNITY BANCORP COMMON STOCK USD.01	0.000%	99.987%
1435	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.000%	99.987%
1436	AEGLEA BIOTHERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.988%
1437	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.988%
1438	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.988%
1439	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.989%
1440	REVOLUTION LIGHTING TECHNOLO COMMON STOCK USD.001	0.000%	99.989%
1441	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.989%
1442	ZEDGE INC CL B COMMON STOCK	0.000%	99.990%
1443	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.990%
1444	MEDICINOVA INC COMMON STOCK USD.001	0.000%	99.990%
1445	TELENAV INC COMMON STOCK USD.001	0.000%	99.991%
1446	FS BANCORP INC COMMON STOCK	0.000%	99.991%
1447	COASTWAY BANCORP INC COMMON STOCK USD.01	0.000%	99.991%
1448	ACNB CORP COMMON STOCK USD2.5	0.000%	99.992%
1449	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.000%	99.992%
1450	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0	0.000%	99.992%
1451	QAD INC B COMMON STOCK USD.001	0.000%	99.993%
1452	SYPRIS SOLUTIONS INC COMMON STOCK USD.01	0.000%	99.993%
1453	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.993%
1454	PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0	0.000%	99.993%
1455	CROWN CRAFTS INC COMMON STOCK USD.01	0.000%	99.994%
1456	MANITEX INTERNATIONAL INC COMMON STOCK	0.000%	99.994%
1457	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.994%
1458	PERFUMANIA HOLDINGS INC COMMON STOCK USD.01	0.000%	99.994%
1459	LCNB CORPORATION COMMON STOCK	0.000%	99.995%
1460	ORRSTOWN FINL SERVICES INC COMMON STOCK	0.000%	99.995%
1461	PENDRELL CORP COMMON STOCK USD.01	0.000%	99.995%
1462	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.995%
1463	WESTELL TECHNOLOGIES INC A COMMON STOCK USD.01	0.000%	99.996%
1464	BANCORP OF NEW JERSEY INC COMMON STOCK	0.000%	99.996%
1465	SONOMA PHARMACEUTICALS INC COMMON STOCK	0.000%	99.996%
1466	GLOBALSCAPE INC COMMON STOCK USD.001	0.000%	99.996%
1467	ALJ REGIONAL HOLDINGS INC COMMON STOCK USD.01	0.000%	99.997%
1468	P + F INDUSTRIES CL A COMMON STOCK USD1.0	0.000%	99.997%
1469	TAYLOR DEVICES INC COMMON STOCK USD.025	0.000%	99.997%
1470	EVOLVING SYSTEMS INC COMMON STOCK USD.001	0.000%	99.997%
1471	GASLOG LTD COMMON STOCK USD.01	0.000%	99.997%
1472	OTONOMY INC COMMON STOCK USD.001	0.000%	99.998%
1473	PHI INC VOTING COMMON STOCK USD.1	0.000%	99.998%
1474	PEAK RESORTS INC COMMON STOCK USD.01	0.000%	99.998%
1475	PIONEER POWER SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.998%
1476	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.998%
1477	MID PENN BANCORP INC COMMON STOCK USD1.0	0.000%	99.999%
1478	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0	0.000%	99.999%
1479	UNIQUE FABRICATING INC COMMON STOCK USD.001	0.000%	99.999%
1480	BALDWIN + LYONS INC CL A COMMON STOCK	0.000%	99.999%
1481	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.999%
1482	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1483	MASTECH DIGITAL INC COMMON STOCK USD.01	0.000%	99.999%
1484	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
1485	ITERIS INC COMMON STOCK USD.1	0.000%	100.000%
1486	CLEARONE INC COMMON STOCK USD.001	0.000%	100.000%
1487	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	100.000%
1488	PRUDENTIAL BANCORP INC COMMON STOCK USD.01	0.000%	100.000%
1489	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0	0.000%	100.000%
1490	AVALON HOLDINGS CORP A COMMON STOCK USD.01	0.000%	100.000%
1491	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.000%	100.000%
1492	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.000%	100.000%
1493	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
1494	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI	-	100.000%
1495	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%