

U.S. Small Cap Value Portfolio-Institutional Class

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	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.865%	0.865%
2	AARON S INC COMMON STOCK USD.5	0.848%	1.713%
3	TECH DATA CORP COMMON STOCK USD.0015	0.847%	2.560%
4	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.803%	3.362%
5	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.801%	4.163%
6	WINTRUST FINANCIAL CORP COMMON STOCK	0.739%	4.902%
7	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.734%	5.636%
8	SANMINA CORP COMMON STOCK USD.01	0.710%	6.346%
9	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.708%	7.054%
10	GATX CORP COMMON STOCK USD.625	0.689%	7.743%
11	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.681%	8.425%
12	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.674%	9.099%
13	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.673%	9.771%
14	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.657%	10.428%
15	DOMTAR CORP COMMON STOCK USD.01	0.654%	11.082%
16	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.641%	11.723%
17	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.634%	12.357%
18	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.618%	12.975%
19	CONVERGYS CORP COMMON STOCK	0.608%	13.583%
20	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.603%	14.187%
21	KEMPER CORP COMMON STOCK USD.1	0.597%	14.784%
22	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.597%	15.381%
23	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.594%	15.975%
24	HANCOCK HOLDING CO COMMON STOCK USD3.33	0.589%	16.564%
25	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.587%	17.151%
26	DIGITALGLOBE INC COMMON STOCK USD.001	0.586%	17.737%
27	SEABOARD CORP COMMON STOCK USD1.0	0.574%	18.311%
28	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.574%	18.885%
29	COMMERCIAL METALS CO COMMON STOCK USD.01	0.573%	19.458%
30	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.571%	20.029%
31	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.564%	20.592%
32	CREE INC COMMON STOCK USD.00125	0.559%	21.151%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	MB FINANCIAL INC COMMON STOCK USD.01	0.559%	21.710%
34	MKS INSTRUMENTS INC COMMON STOCK	0.548%	22.258%
35	OLD NATIONAL BANCORP COMMON STOCK	0.541%	22.799%
36	TRI POINTE GROUP INC COMMON STOCK USD.01	0.534%	23.333%
37	SYNNEX CORP COMMON STOCK USD.001	0.526%	23.859%
38	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.515%	24.374%
39	IBERIABANK CORP COMMON STOCK USD1.0	0.513%	24.887%
40	HECLA MINING CO COMMON STOCK USD.25	0.507%	25.394%
41	BARNES GROUP INC COMMON STOCK USD.01	0.501%	25.895%
42	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.475%	26.370%
43	OASIS PETROLEUM INC COMMON STOCK USD.01	0.471%	26.840%
44	CARPENTER TECHNOLOGY COMMON STOCK USD5.0	0.458%	27.299%
45	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.445%	27.743%
46	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.445%	28.188%
47	TEREX CORP COMMON STOCK USD.01	0.444%	28.632%
48	AIRCASTLE LTD COMMON STOCK USD.01	0.440%	29.072%
49	ZYNGA INC CL A COMMON STOCK USD.00000625	0.437%	29.509%
50	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.425%	29.934%
51	MERITAGE HOMES CORP COMMON STOCK USD.01	0.423%	30.357%
52	JANUS HENDERSON GROUP PLC COMMON STOCK	0.418%	30.775%
53	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.417%	31.191%
54	OFFICE DEPOT INC COMMON STOCK USD.01	0.416%	31.607%
55	TOPBUILD CORP COMMON STOCK	0.413%	32.020%
56	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.410%	32.430%
57	REGAL BELOIT CORP COMMON STOCK USD.01	0.408%	32.839%
58	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.407%	33.245%
59	SKYWEST INC COMMON STOCK	0.405%	33.650%
60	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.402%	34.053%
61	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.398%	34.451%
62	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.397%	34.848%
63	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.394%	35.242%
64	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.391%	35.633%
65	PDC ENERGY INC COMMON STOCK USD.01	0.387%	36.021%
66	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.385%	36.405%
67	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.384%	36.789%
68	MCDERMOTT INTL INC COMMON STOCK USD1.0	0.377%	37.167%
69	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.377%	37.543%
70	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.377%	37.920%
71	MDC HOLDINGS INC COMMON STOCK USD.01	0.372%	38.292%
72	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.368%	38.660%
73	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.367%	39.027%
74	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.366%	39.393%
75	SCHOLASTIC CORP COMMON STOCK USD.01	0.355%	39.748%
76	PLEXUS CORP COMMON STOCK USD.01	0.355%	40.102%
77	KLX INC COMMON STOCK USD.01	0.349%	40.452%
78	UNIVERSAL CORP/VA COMMON STOCK	0.349%	40.801%
79	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.348%	41.149%
80	ALERE INC COMMON STOCK USD.001	0.337%	41.486%
81	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.331%	41.817%
82	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.329%	42.146%

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83	STERLING BANCORP/DE COMMON STOCK USD.01	0.326%	42.471%
84	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.324%	42.796%
85	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.320%	43.116%
86	TRONOX LTD CL A COMMON STOCK USD.01	0.317%	43.433%
87	DRIL QUIP INC COMMON STOCK USD.01	0.316%	43.749%
88	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.314%	44.063%
89	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.313%	44.376%
90	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.313%	44.689%
91	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.312%	45.001%
92	MYRIAD GENETICS INC COMMON STOCK USD.01	0.312%	45.312%
93	TTM TECHNOLOGIES COMMON STOCK USD.001	0.311%	45.623%
94	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.308%	45.931%
95	TIVO CORP COMMON STOCK USD.001	0.307%	46.238%
96	SANDERSON FARMS INC COMMON STOCK USD1.0	0.306%	46.544%
97	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.304%	46.848%
98	TRUSTMARK CORP COMMON STOCK	0.302%	47.150%
99	BELMOND LTD CLASS A COMMON STOCK USD.01	0.301%	47.451%
100	TUTOR PERINI CORP COMMON STOCK USD1.0	0.299%	47.750%
101	GUESS? INC COMMON STOCK USD.01	0.297%	48.047%
102	DSW INC CLASS A COMMON STOCK	0.295%	48.343%
103	ILG INC COMMON STOCK USD.01	0.295%	48.637%
104	GREIF INC CL A COMMON STOCK	0.292%	48.930%
105	TCF FINANCIAL CORP COMMON STOCK USD.01	0.291%	49.221%
106	WESBANCO INC COMMON STOCK USD2.0833	0.291%	49.512%
107	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.288%	49.800%
108	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	0.288%	50.088%
109	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.287%	50.374%
110	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.284%	50.658%
111	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.283%	50.942%
112	NETGEAR INC COMMON STOCK USD.001	0.282%	51.224%
113	SEMGROUP CORP CLASS A COMMON STOCK	0.280%	51.504%
114	MOBILE MINI INC COMMON STOCK USD.01	0.279%	51.783%
115	FTI CONSULTING INC COMMON STOCK USD.01	0.277%	52.060%
116	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.274%	52.334%
117	CONSOL ENERGY INC COMMON STOCK USD.01	0.274%	52.608%
118	SAIA INC COMMON STOCK USD.001	0.273%	52.881%
119	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.269%	53.150%
120	HALYARD HEALTH INC COMMON STOCK USD.01	0.269%	53.419%
121	AAR CORP COMMON STOCK USD1.0	0.268%	53.688%
122	UNIFIRST CORP/MA COMMON STOCK USD.1	0.268%	53.955%
123	ACCO BRANDS CORP COMMON STOCK USD.01	0.268%	54.223%
124	MBIA INC COMMON STOCK USD1.0	0.267%	54.490%
125	NELNET INC CL A COMMON STOCK USD.01	0.265%	54.755%
126	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.258%	55.013%
127	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.257%	55.270%
128	EXTERRAN CORP COMMON STOCK USD.01	0.255%	55.525%
129	EPLUS INC COMMON STOCK USD.01	0.254%	55.778%
130	CONMED CORP COMMON STOCK USD.01	0.253%	56.032%
131	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.253%	56.285%
132	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.253%	56.538%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
133	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	0.252%	56.789%
134	II VI INC COMMON STOCK	0.250%	57.039%
135	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.248%	57.287%
136	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.242%	57.529%
137	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.238%	57.767%
138	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.237%	58.005%
139	KADANT INC COMMON STOCK USD.01	0.237%	58.242%
140	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.236%	58.479%
141	SNYDERS LANCE INC COMMON STOCK USD.833	0.236%	58.714%
142	AIR LEASE CORP COMMON STOCK USD.01	0.232%	58.946%
143	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.229%	59.175%
144	FIRST MERCHANTS CORP COMMON STOCK	0.227%	59.403%
145	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.227%	59.629%
146	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.225%	59.854%
147	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.225%	60.079%
148	DILLARDS INC CL A COMMON STOCK	0.224%	60.303%
149	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.220%	60.523%
150	COHERENT INC COMMON STOCK USD.01	0.217%	60.740%
151	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.216%	60.956%
152	TRIBUNE MEDIA CO A COMMON STOCK	0.210%	61.166%
153	AVX CORP COMMON STOCK USD.01	0.208%	61.374%
154	BOISE CASCADE CO COMMON STOCK USD.01	0.207%	61.581%
155	VISTA OUTDOOR INC COMMON STOCK USD.01	0.207%	61.788%
156	1ST SOURCE CORP COMMON STOCK	0.205%	61.993%
157	GRAY TELEVISION INC COMMON STOCK	0.205%	62.198%
158	BANNER CORPORATION COMMON STOCK USD.01	0.203%	62.401%
159	GREENBRIER COMPANIES INC COMMON STOCK	0.202%	62.602%
160	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.200%	62.802%
161	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.197%	62.999%
162	SCANSOURCE INC COMMON STOCK	0.195%	63.193%
163	BLUCORA INC COMMON STOCK USD.0001	0.194%	63.387%
164	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.193%	63.581%
165	BRIGGS + STRATTON COMMON STOCK USD.01	0.193%	63.774%
166	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.190%	63.964%
167	KRATON CORP COMMON STOCK USD.01	0.190%	64.154%
168	SPARTANNASH CO COMMON STOCK	0.189%	64.343%
169	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.188%	64.531%
170	DIODES INC COMMON STOCK USD.667	0.187%	64.718%
171	ARCHROCK INC COMMON STOCK USD.01	0.184%	64.901%
172	VALLEY NATIONAL BANCORP COMMON STOCK	0.183%	65.085%
173	GRIFFON CORP COMMON STOCK USD.25	0.181%	65.266%
174	ENSCO PLC CL A COMMON STOCK USD.1	0.181%	65.447%
175	RENASANT CORP COMMON STOCK USD5.0	0.181%	65.628%
176	HUB GROUP INC CL A COMMON STOCK USD.01	0.181%	65.809%
177	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.180%	65.989%
178	ANDERSONS INC/THE COMMON STOCK	0.178%	66.167%
179	ARCBEST CORP COMMON STOCK USD.01	0.177%	66.344%
180	ALAMO GROUP INC COMMON STOCK USD.1	0.177%	66.521%
181	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.176%	66.697%
182	VIAD CORP COMMON STOCK USD1.5	0.176%	66.873%

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183	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.176%	67.049%
184	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.175%	67.225%
185	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.175%	67.399%
186	HELEN OF TROY LTD COMMON STOCK USD.1	0.174%	67.573%
187	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.170%	67.743%
188	CALERES INC COMMON STOCK USD.01	0.169%	67.913%
189	PHARMERICA CORP COMMON STOCK USD.01	0.169%	68.082%
190	GREEN PLAINS INC COMMON STOCK USD.001	0.168%	68.250%
191	ENCORE WIRE CORP COMMON STOCK USD.01	0.167%	68.417%
192	SCORPIO TANKERS INC COMMON STOCK USD.01	0.167%	68.584%
193	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.167%	68.751%
194	CUBIC CORP COMMON STOCK	0.167%	68.917%
195	CTS CORP COMMON STOCK	0.166%	69.084%
196	NATIONAL BANK HOLD CL A COMMON STOCK	0.165%	69.249%
197	AEGION CORP COMMON STOCK USD.01	0.165%	69.413%
198	KELLY SERVICES INC A COMMON STOCK USD1.0	0.164%	69.578%
199	COOPER TIRE + RUBBER COMMON STOCK USD1.0	0.164%	69.741%
200	POPULAR INC COMMON STOCK USD.01	0.164%	69.905%
201	STATE AUTO FINANCIAL CORP COMMON STOCK	0.161%	70.066%
202	PC CONNECTION INC COMMON STOCK USD.01	0.161%	70.227%
203	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.160%	70.387%
204	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	0.158%	70.545%
205	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.157%	70.702%
206	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.157%	70.859%
207	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.156%	71.015%
208	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.155%	71.170%
209	TRANSOCEAN LTD COMMON STOCK CHF.1	0.155%	71.325%
210	OCEANEERING INTL INC COMMON STOCK USD.25	0.155%	71.480%
211	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.154%	71.635%
212	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.154%	71.789%
213	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.154%	71.943%
214	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.154%	72.097%
215	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.153%	72.250%
216	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.151%	72.401%
217	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.150%	72.551%
218	CALLON PETROLEUM CO COMMON STOCK USD.01	0.150%	72.701%
219	FIRSTCASH INC COMMON STOCK USD.01	0.149%	72.850%
220	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.147%	72.997%
221	GLATFELTER COMMON STOCK USD.01	0.146%	73.143%
222	CBIZ INC COMMON STOCK USD.01	0.145%	73.288%
223	AMERCO COMMON STOCK USD.25	0.145%	73.433%
224	HOMESTREET INC COMMON STOCK	0.145%	73.578%
225	UMPQUA HOLDINGS CORP COMMON STOCK	0.144%	73.722%
226	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.142%	73.864%
227	MATERION CORP COMMON STOCK	0.142%	74.006%
228	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.141%	74.147%
229	K12 INC COMMON STOCK USD.0001	0.141%	74.289%
230	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.139%	74.427%
231	RPX CORP COMMON STOCK USD.0001	0.138%	74.565%
232	COEUR MINING INC COMMON STOCK USD.01	0.138%	74.703%

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233	KIRBY CORP COMMON STOCK USD.1	0.138%	74.841%
234	ANGIODYNAMICS INC COMMON STOCK USD.01	0.137%	74.978%
235	TETRA TECH INC COMMON STOCK USD.01	0.137%	75.115%
236	NN INC COMMON STOCK USD.01	0.137%	75.251%
237	PIPER JAFFRAY COS COMMON STOCK USD.01	0.136%	75.388%
238	IXYS CORPORATION COMMON STOCK USD.01	0.135%	75.523%
239	TIME INC COMMON STOCK USD.01	0.134%	75.657%
240	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.133%	75.790%
241	TREDEGAR CORP COMMON STOCK	0.133%	75.922%
242	BARNES + NOBLE INC COMMON STOCK USD.001	0.133%	76.055%
243	HOPE BANCORP INC COMMON STOCK USD.001	0.132%	76.187%
244	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.131%	76.317%
245	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.131%	76.448%
246	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.130%	76.578%
247	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.129%	76.708%
248	BANKRATE INC COMMON STOCK USD.01	0.129%	76.836%
249	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.128%	76.965%
250	REGIS CORP COMMON STOCK USD.05	0.128%	77.093%
251	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.128%	77.221%
252	LIVANOVA PLC COMMON STOCK GBP1.0	0.127%	77.348%
253	HORIZON PHARMA PLC COMMON STOCK USD.0001	0.127%	77.475%
254	MCGRATH RENTCORP COMMON STOCK	0.127%	77.602%
255	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.127%	77.729%
256	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.127%	77.856%
257	GANNETT CO INC COMMON STOCK USD.01	0.126%	77.982%
258	COPA HOLDINGS SA CLASS A COMMON STOCK	0.125%	78.106%
259	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.125%	78.231%
260	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.124%	78.355%
261	M/I HOMES INC COMMON STOCK USD.01	0.124%	78.479%
262	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.123%	78.603%
263	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.123%	78.726%
264	WABASH NATIONAL CORP COMMON STOCK USD.01	0.123%	78.849%
265	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.122%	78.971%
266	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.122%	79.093%
267	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	0.121%	79.214%
268	FORMFACTOR INC COMMON STOCK USD.001	0.120%	79.334%
269	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.120%	79.454%
270	KNOWLES CORP COMMON STOCK USD.01	0.119%	79.573%
271	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.118%	79.692%
272	ATWOOD OCEANICS INC COMMON STOCK USD1.0	0.118%	79.809%
273	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.116%	79.926%
274	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.116%	80.042%
275	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.115%	80.157%
276	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.114%	80.271%
277	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.113%	80.385%
278	PHOTRONICS INC COMMON STOCK USD.01	0.113%	80.498%
279	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.112%	80.610%
280	KIMBALL ELECTRONICS INC COMMON STOCK	0.111%	80.721%
281	COHU INC COMMON STOCK USD1.0	0.111%	80.831%
282	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.110%	80.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	TRIMAS CORP COMMON STOCK USD.01	0.110%	81.052%
284	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.110%	81.161%
285	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.110%	81.271%
286	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.108%	81.379%
287	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.107%	81.486%
288	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.106%	81.591%
289	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.105%	81.696%
290	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.105%	81.801%
291	PEOPLES BANCORP INC COMMON STOCK	0.104%	81.905%
292	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.104%	82.009%
293	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.104%	82.113%
294	LHC GROUP INC COMMON STOCK USD.01	0.104%	82.216%
295	MARCUS CORPORATION COMMON STOCK USD1.0	0.101%	82.317%
296	ENNIS INC COMMON STOCK USD2.5	0.100%	82.417%
297	UNIFI INC COMMON STOCK USD.1	0.099%	82.517%
298	EMC INS GROUP INC COMMON STOCK USD1.0	0.099%	82.616%
299	LEGG MASON INC COMMON STOCK USD.1	0.098%	82.714%
300	ALEXANDER + BALDWIN INC REIT	0.097%	82.811%
301	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.097%	82.908%
302	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.096%	83.004%
303	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.096%	83.100%
304	EXPRESS INC COMMON STOCK	0.095%	83.195%
305	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.095%	83.290%
306	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.094%	83.384%
307	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.094%	83.478%
308	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.094%	83.572%
309	MOVADO GROUP INC COMMON STOCK USD.01	0.094%	83.666%
310	HAVERTY FURNITURE COMMON STOCK USD1.0	0.093%	83.759%
311	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.093%	83.852%
312	WEIS MARKETS INC COMMON STOCK	0.093%	83.945%
313	ANALOGIC CORP COMMON STOCK USD.05	0.092%	84.037%
314	US CELLULAR CORP COMMON STOCK USD1.0	0.092%	84.129%
315	FERROGLOBE PLC COMMON STOCK USD7.5	0.092%	84.221%
316	EZCORP INC CL A COMMON STOCK USD.01	0.092%	84.313%
317	DHT HOLDINGS INC COMMON STOCK USD.01	0.090%	84.402%
318	ROGERS CORP COMMON STOCK USD1.0	0.088%	84.491%
319	NOBLE CORP PLC COMMON STOCK USD.01	0.087%	84.578%
320	DEL TACO RESTAURANTS INC COMMON STOCK	0.087%	84.665%
321	VIRTUSA CORP COMMON STOCK USD.01	0.086%	84.751%
322	QEP RESOURCES INC COMMON STOCK USD.01	0.086%	84.838%
323	HERITAGE FINANCIAL CORP COMMON STOCK	0.085%	84.923%
324	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.085%	85.008%
325	FNFV GROUP TRACKING STK USD.0001	0.085%	85.093%
326	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.085%	85.178%
327	UNIT CORP COMMON STOCK USD.2	0.084%	85.261%
328	HOOKE FURNITURE CORP COMMON STOCK	0.083%	85.344%
329	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.083%	85.427%
330	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.082%	85.509%
331	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.082%	85.591%
332	GASLOG LTD COMMON STOCK USD.01	0.081%	85.672%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.080%	85.752%
334	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.080%	85.832%
335	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.080%	85.912%
336	MEREDITH CORP COMMON STOCK USD1.0	0.080%	85.992%
337	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.080%	86.072%
338	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.079%	86.151%
339	MATSON INC COMMON STOCK	0.078%	86.229%
340	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.078%	86.306%
341	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.078%	86.384%
342	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.078%	86.462%
343	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.077%	86.539%
344	OFG BANCORP COMMON STOCK USD1.0	0.077%	86.616%
345	FNB CORP COMMON STOCK USD.01	0.076%	86.692%
346	GENESCO INC COMMON STOCK USD1.0	0.076%	86.769%
347	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.076%	86.845%
348	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.075%	86.919%
349	TRIUMPH GROUP INC COMMON STOCK USD.001	0.075%	86.994%
350	MARINEMAX INC COMMON STOCK USD.001	0.075%	87.069%
351	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.075%	87.143%
352	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.074%	87.217%
353	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.073%	87.290%
354	FTD COS INC COMMON STOCK USD.0001	0.073%	87.363%
355	PARK STERLING CORP COMMON STOCK USD.01	0.073%	87.436%
356	KEMET CORP COMMON STOCK USD.01	0.072%	87.508%
357	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.072%	87.580%
358	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	0.072%	87.652%
359	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.071%	87.723%
360	SHOE CARNIVAL INC COMMON STOCK USD.01	0.069%	87.792%
361	LANDEC CORP COMMON STOCK USD.001	0.069%	87.861%
362	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.068%	87.929%
363	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1	0.068%	87.996%
364	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.067%	88.064%
365	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.067%	88.131%
366	FLEXSTEEL INDS COMMON STOCK USD1.0	0.067%	88.198%
367	PDL BIOPHARMA INC COMMON STOCK USD.01	0.067%	88.265%
368	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.067%	88.332%
369	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.066%	88.398%
370	INVACARE CORP COMMON STOCK USD.25	0.065%	88.464%
371	ESSENDANT INC COMMON STOCK USD.1	0.065%	88.529%
372	MERCANTILE BANK CORP COMMON STOCK	0.065%	88.594%
373	DUCOMMUN INC COMMON STOCK USD.01	0.064%	88.658%
374	WEST MARINE INC COMMON STOCK USD.001	0.064%	88.722%
375	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.064%	88.785%
376	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.063%	88.848%
377	FOSSIL GROUP INC COMMON STOCK USD.01	0.063%	88.911%
378	EMCOR GROUP INC COMMON STOCK USD.01	0.062%	88.973%
379	BANKFINANCIAL CORP COMMON STOCK USD.01	0.062%	89.035%
380	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.062%	89.097%
381	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.061%	89.158%
382	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.060%	89.218%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	VERITIV CORP COMMON STOCK USD.01	0.060%	89.278%
384	OPUS BANK COMMON STOCK	0.060%	89.339%
385	SPARTAN MOTORS INC COMMON STOCK USD.01	0.060%	89.399%
386	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.060%	89.459%
387	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.060%	89.519%
388	VISHAY PRECISION GROUP COMMON STOCK	0.060%	89.578%
389	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.060%	89.638%
390	FINISH LINE/THE CL A COMMON STOCK USD.01	0.059%	89.697%
391	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.059%	89.756%
392	BALDWIN + LYONS INC CL B COMMON STOCK	0.059%	89.815%
393	LYDALL INC COMMON STOCK USD.1	0.058%	89.873%
394	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001	0.058%	89.932%
395	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.058%	89.990%
396	CHART INDUSTRIES INC COMMON STOCK USD.01	0.058%	90.047%
397	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.057%	90.105%
398	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.057%	90.162%
399	CRAY INC COMMON STOCK USD.01	0.056%	90.218%
400	KB HOME COMMON STOCK USD1.0	0.056%	90.275%
401	EXACTECH INC COMMON STOCK USD.01	0.056%	90.331%
402	INVESTORS TITLE CO COMMON STOCK	0.055%	90.386%
403	CONNECTONE BANCORP INC COMMON STOCK	0.055%	90.442%
404	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.055%	90.497%
405	J.C. PENNEY CO INC COMMON STOCK USD.5	0.055%	90.552%
406	WORLD ACCEPTANCE CORP COMMON STOCK	0.055%	90.607%
407	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.055%	90.662%
408	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	0.055%	90.717%
409	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.055%	90.772%
410	ZUMIEZ INC COMMON STOCK	0.054%	90.826%
411	CHICO S FAS INC COMMON STOCK USD.01	0.054%	90.880%
412	CRA INTERNATIONAL INC COMMON STOCK	0.054%	90.934%
413	LIFETIME BRANDS INC COMMON STOCK USD.01	0.054%	90.988%
414	ZAGG INC COMMON STOCK USD.001	0.053%	91.041%
415	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.053%	91.094%
416	STRATASYS LTD COMMON STOCK ILS.01	0.053%	91.147%
417	CATO CORP CLASS A COMMON STOCK USD.033	0.053%	91.200%
418	ANDEAVOR COMMON STOCK USD.167	0.053%	91.252%
419	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.052%	91.305%
420	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.052%	91.356%
421	ACETO CORP COMMON STOCK USD.01	0.052%	91.408%
422	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.052%	91.460%
423	SIERRA BANCORP COMMON STOCK	0.052%	91.512%
424	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.051%	91.563%
425	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.051%	91.614%
426	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.051%	91.665%
427	CSS INDUSTRIES INC COMMON STOCK USD.1	0.050%	91.716%
428	MATRIX SERVICE CO COMMON STOCK USD.01	0.050%	91.765%
429	FIRST BANCORP/NC COMMON STOCK	0.050%	91.815%
430	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.049%	91.864%
431	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.049%	91.913%
432	CALGON CARBON CORP COMMON STOCK USD.01	0.049%	91.962%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.049%	92.010%
434	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.048%	92.059%
435	XCERRA CORP COMMON STOCK USD.05	0.048%	92.107%
436	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.048%	92.155%
437	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.048%	92.204%
438	S + T BANCORP INC COMMON STOCK USD2.5	0.048%	92.251%
439	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.047%	92.299%
440	DSP GROUP INC COMMON STOCK USD.001	0.047%	92.346%
441	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.047%	92.393%
442	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.047%	92.440%
443	TEAM INC COMMON STOCK USD.3	0.047%	92.486%
444	VERA BRADLEY INC COMMON STOCK	0.046%	92.533%
445	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.046%	92.578%
446	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.045%	92.623%
447	TITAN INTERNATIONAL INC COMMON STOCK	0.045%	92.668%
448	NL INDUSTRIES COMMON STOCK USD.125	0.045%	92.713%
449	ALMOST FAMILY INC COMMON STOCK USD.1	0.045%	92.758%
450	FUTUREFUEL CORP COMMON STOCK USD.0001	0.045%	92.803%
451	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.044%	92.847%
452	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.044%	92.891%
453	AXT INC COMMON STOCK USD.001	0.044%	92.936%
454	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.044%	92.980%
455	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.044%	93.024%
456	UNITED COMMUNITY FINANCIAL COMMON STOCK	0.044%	93.068%
457	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.044%	93.112%
458	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.043%	93.155%
459	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.043%	93.198%
460	HURCO COMPANIES INC COMMON STOCK	0.043%	93.241%
461	SMART + FINAL STORES INC COMMON STOCK USD.001	0.043%	93.284%
462	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.043%	93.327%
463	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	0.043%	93.370%
464	CITI TRENDS INC COMMON STOCK USD.01	0.043%	93.412%
465	ERA GROUP INC COMMON STOCK USD.01	0.043%	93.455%
466	MOOG INC CLASS A COMMON STOCK USD1.0	0.043%	93.498%
467	BILL BARRETT CORP COMMON STOCK USD.001	0.042%	93.540%
468	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.042%	93.582%
469	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.042%	93.625%
470	AV HOMES INC COMMON STOCK USD1.0	0.042%	93.666%
471	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.041%	93.708%
472	COWEN INC COMMON STOCK USD.01	0.041%	93.749%
473	SIGMA DESIGNS INC COMMON STOCK	0.041%	93.790%
474	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.041%	93.831%
475	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.041%	93.872%
476	OLYMPIC STEEL INC COMMON STOCK	0.041%	93.913%
477	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.040%	93.953%
478	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.040%	93.993%
479	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.040%	94.033%
480	MEET GROUP INC/THE COMMON STOCK USD.001	0.040%	94.073%
481	CUTERA INC COMMON STOCK USD.001	0.040%	94.112%
482	HIBBETT SPORTS INC COMMON STOCK USD.01	0.040%	94.152%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.040%	94.192%
484	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.040%	94.231%
485	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	0.039%	94.271%
486	DORIAN LPG LTD COMMON STOCK USD.01	0.039%	94.310%
487	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.039%	94.348%
488	CONN S INC COMMON STOCK USD.01	0.038%	94.387%
489	MASTEC INC COMMON STOCK USD.1	0.038%	94.425%
490	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.038%	94.463%
491	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.038%	94.501%
492	BANCORPSOUTH INC COMMON STOCK USD2.5	0.038%	94.539%
493	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.038%	94.576%
494	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	0.038%	94.614%
495	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.037%	94.651%
496	LAKELAND BANCORP INC COMMON STOCK	0.037%	94.688%
497	TIPTREE INC COMMON STOCK USD.001	0.037%	94.725%
498	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.037%	94.762%
499	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.037%	94.799%
500	HOMETRUST BANCSHARES INC COMMON STOCK	0.037%	94.836%
501	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.036%	94.872%
502	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.036%	94.909%
503	FIRST SOLAR INC COMMON STOCK USD.001	0.036%	94.945%
504	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.036%	94.980%
505	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.036%	95.016%
506	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.036%	95.052%
507	PERFICIENT INC COMMON STOCK USD.001	0.036%	95.088%
508	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.035%	95.123%
509	FRED S INC CLASS A COMMON STOCK	0.035%	95.159%
510	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.035%	95.193%
511	OWENS + MINOR INC COMMON STOCK USD2.0	0.034%	95.227%
512	ENSTAR GROUP LTD COMMON STOCK USD1.0	0.034%	95.261%
513	BEL FUSE INC CL B COMMON STOCK USD.1	0.034%	95.295%
514	BANK MUTUAL CORP COMMON STOCK USD.01	0.034%	95.329%
515	AGILYSYS INC COMMON STOCK USD.3	0.033%	95.362%
516	HARDINGE INC COMMON STOCK USD.01	0.033%	95.396%
517	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.033%	95.429%
518	CLIFTON BANCORP INC COMMON STOCK USD.01	0.032%	95.461%
519	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.032%	95.493%
520	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.032%	95.525%
521	PARKER DRILLING CO COMMON STOCK USD.167	0.032%	95.556%
522	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01	0.031%	95.587%
523	SPARTON CORP COMMON STOCK USD1.25	0.031%	95.618%
524	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.031%	95.649%
525	RTI SURGICAL INC COMMON STOCK USD.001	0.031%	95.680%
526	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.031%	95.711%
527	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.031%	95.741%
528	GULF ISLAND FABRICATION INC COMMON STOCK	0.031%	95.772%
529	GENERAL COMMUNICATION INC A COMMON STOCK	0.030%	95.802%
530	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.030%	95.832%
531	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.030%	95.862%
532	VSE CORP COMMON STOCK USD.05	0.030%	95.892%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
533	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.030%	95.921%
534	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.030%	95.951%
535	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.029%	95.980%
536	PHI INC NON VOTING COMMON STOCK USD.1	0.029%	96.009%
537	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.029%	96.039%
538	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.029%	96.068%
539	RED LION HOTELS CORP COMMON STOCK USD.01	0.029%	96.097%
540	VILLAGE SUPER MARKET CLASS A COMMON STOCK	0.029%	96.125%
541	INFINERA CORP COMMON STOCK USD.001	0.029%	96.154%
542	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.028%	96.182%
543	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.028%	96.211%
544	SONUS NETWORKS INC COMMON STOCK USD.001	0.028%	96.239%
545	CAREER EDUCATION CORP COMMON STOCK USD.01	0.028%	96.267%
546	COSTAMARE INC COMMON STOCK USD.0001	0.028%	96.295%
547	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.028%	96.323%
548	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.028%	96.351%
549	PC TEL INC COMMON STOCK USD.001	0.028%	96.379%
550	REIS INC COMMON STOCK USD.01	0.028%	96.406%
551	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.027%	96.434%
552	PREMIER FINANCIAL BANCORP COMMON STOCK	0.027%	96.460%
553	MBT FINANCIAL CORP COMMON STOCK	0.026%	96.487%
554	DELTA APPAREL INC COMMON STOCK USD.01	0.026%	96.513%
555	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.026%	96.540%
556	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.026%	96.566%
557	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.026%	96.592%
558	INNERWORKINGS INC COMMON STOCK USD.0001	0.026%	96.618%
559	CELADON GROUP INC COMMON STOCK USD.033	0.026%	96.644%
560	NORTHWEST PIPE CO COMMON STOCK USD.01	0.026%	96.670%
561	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.026%	96.695%
562	AEROVIRONMENT INC COMMON STOCK USD.0001	0.026%	96.721%
563	CDI CORP COMMON STOCK USD.1	0.025%	96.746%
564	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.025%	96.771%
565	KVH INDUSTRIES INC COMMON STOCK USD.01	0.024%	96.795%
566	FIDELITY SOUTHERN CORP COMMON STOCK	0.024%	96.820%
567	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.024%	96.844%
568	PICO HOLDINGS INC COMMON STOCK USD.001	0.024%	96.868%
569	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.024%	96.892%
570	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.024%	96.916%
571	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.024%	96.940%
572	AWARE INC/MASS COMMON STOCK USD.01	0.024%	96.963%
573	FRANKLIN COVEY CO COMMON STOCK USD.05	0.023%	96.987%
574	TUESDAY MORNING CORP COMMON STOCK USD.01	0.023%	97.010%
575	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.023%	97.033%
576	LSB INDUSTRIES INC COMMON STOCK USD.1	0.023%	97.056%
577	BOOT BARN HOLDINGS INC COMMON STOCK	0.023%	97.079%
578	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	0.023%	97.102%
579	CABELA S INC COMMON STOCK USD.01	0.023%	97.124%
580	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.022%	97.147%
581	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.022%	97.169%
582	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.022%	97.191%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
583	BELDEN INC COMMON STOCK USD.01	0.022%	97.213%
584	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.022%	97.234%
585	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.022%	97.256%
586	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.022%	97.278%
587	FORESTAR GROUP INC COMMON STOCK USD1.0	0.021%	97.299%
588	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.021%	97.320%
589	HANGER INC COMMON STOCK USD.01	0.021%	97.341%
590	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.021%	97.361%
591	BBX CAPITAL CORP COMMON STOCK USD.01	0.021%	97.382%
592	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01	0.021%	97.403%
593	TERRAFORM POWER INC A COMMON STOCK USD.01	0.020%	97.423%
594	KIRKLAND S INC COMMON STOCK	0.020%	97.443%
595	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.020%	97.464%
596	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.020%	97.484%
597	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.020%	97.504%
598	PCM INC COMMON STOCK USD.001	0.020%	97.524%
599	BRISTOW GROUP INC COMMON STOCK USD.01	0.020%	97.544%
600	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.020%	97.564%
601	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.020%	97.584%
602	ROCKY BRANDS INC COMMON STOCK	0.020%	97.603%
603	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.020%	97.623%
604	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.020%	97.642%
605	ESSA BANCORP INC COMMON STOCK USD.01	0.020%	97.662%
606	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.020%	97.681%
607	FINISAR CORPORATION COMMON STOCK USD.001	0.019%	97.701%
608	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.019%	97.720%
609	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.019%	97.740%
610	HCI GROUP INC COMMON STOCK	0.019%	97.759%
611	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01	0.019%	97.778%
612	KEY TRONIC CORP COMMON STOCK	0.019%	97.797%
613	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.018%	97.816%
614	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.018%	97.834%
615	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.018%	97.852%
616	STARTEK INC COMMON STOCK USD.01	0.018%	97.870%
617	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.018%	97.888%
618	ARDMORE SHIPPING CORP COMMON STOCK USD.01	0.018%	97.905%
619	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.018%	97.923%
620	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.017%	97.940%
621	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.017%	97.958%
622	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.017%	97.975%
623	TRICO BANCSHARES COMMON STOCK	0.017%	97.992%
624	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.017%	98.008%
625	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.017%	98.025%
626	USA TRUCK INC COMMON STOCK USD.01	0.017%	98.042%
627	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.017%	98.059%
628	ASTRONOVA INC COMMON STOCK USD.05	0.017%	98.075%
629	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01	0.017%	98.092%
630	STEELCASE INC CL A COMMON STOCK	0.017%	98.108%
631	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.016%	98.125%
632	MERIDIAN BANCORP INC COMMON STOCK	0.016%	98.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
633	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.016%	98.156%
634	LIBBEY INC COMMON STOCK USD.01	0.015%	98.172%
635	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.015%	98.187%
636	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.015%	98.202%
637	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.015%	98.218%
638	LSI INDUSTRIES INC COMMON STOCK	0.015%	98.233%
639	DIPLOMAT PHARMACY INC COMMON STOCK	0.015%	98.248%
640	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK	0.015%	98.263%
641	HALLADOR ENERGY CO COMMON STOCK USD.01	0.015%	98.278%
642	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.015%	98.293%
643	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.015%	98.308%
644	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.015%	98.322%
645	TIVITY HEALTH INC COMMON STOCK USD.001	0.015%	98.337%
646	JAKKS PACIFIC INC COMMON STOCK USD.001	0.015%	98.352%
647	EASTERN CO/THE COMMON STOCK	0.014%	98.366%
648	MACKINAC FINANCIAL CORP COMMON STOCK	0.014%	98.380%
649	TITAN MACHINERY INC COMMON STOCK USD.00001	0.014%	98.395%
650	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK	0.014%	98.409%
651	LUBY S INC COMMON STOCK USD.32	0.014%	98.423%
652	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.014%	98.437%
653	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01	0.014%	98.451%
654	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.014%	98.465%
655	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.014%	98.478%
656	TRINITY PLACE HOLDINGS INC COMMON STOCK	0.014%	98.492%
657	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.014%	98.506%
658	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.014%	98.520%
659	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.014%	98.533%
660	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.014%	98.547%
661	EVERI HOLDINGS INC COMMON STOCK USD.001	0.013%	98.560%
662	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.013%	98.573%
663	OPKO HEALTH INC COMMON STOCK USD.01	0.013%	98.587%
664	HMN FINANCIAL INC COMMON STOCK USD.01	0.013%	98.600%
665	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.013%	98.613%
666	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.013%	98.626%
667	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.013%	98.639%
668	REALNETWORKS INC COMMON STOCK USD.001	0.013%	98.652%
669	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.013%	98.664%
670	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.013%	98.677%
671	AMERESCO INC CL A COMMON STOCK USD.0001	0.013%	98.690%
672	A H BELO CORP A COMMON STOCK USD.01	0.012%	98.702%
673	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.012%	98.715%
674	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.012%	98.727%
675	NICHOLAS FINANCIAL INC COMMON STOCK	0.012%	98.739%
676	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.012%	98.751%
677	PERCEPTRON INC COMMON STOCK USD.01	0.012%	98.762%
678	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	98.774%
679	TWIN DISC INC COMMON STOCK	0.011%	98.785%
680	MALLINCKRODT PLC COMMON STOCK USD.2	0.011%	98.796%
681	DMC GLOBAL INC COMMON STOCK USD.05	0.011%	98.807%
682	ULTRALIFE CORP COMMON STOCK USD.1	0.011%	98.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
683	STAGE STORES INC COMMON STOCK USD.01	0.011%	98.829%
684	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.011%	98.839%
685	INTL FCSTONE INC COMMON STOCK USD.01	0.011%	98.850%
686	DIXIE GROUP INC COMMON STOCK USD3.0	0.011%	98.861%
687	UNICO AMERICAN CORP COMMON STOCK	0.011%	98.871%
688	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.011%	98.882%
689	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.011%	98.893%
690	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.010%	98.903%
691	AROTECH CORP COMMON STOCK USD.01	0.010%	98.913%
692	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.010%	98.923%
693	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.010%	98.933%
694	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.010%	98.943%
695	VOLT INFO SCIENCES INC COMMON STOCK USD.1	0.010%	98.953%
696	LANNETT CO INC COMMON STOCK USD.001	0.010%	98.963%
697	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.010%	98.973%
698	XENITH BANKSHARES INC COMMON STOCK USD.01	0.010%	98.983%
699	CSP INC COMMON STOCK USD.01	0.009%	98.992%
700	PLAYA HOTELS + RESORTS NV COMMON STOCK USD.01	0.009%	99.002%
701	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.009%	99.011%
702	MISONIX INC COMMON STOCK USD.01	0.009%	99.020%
703	FIRST UNITED CORP COMMON STOCK USD.01	0.009%	99.029%
704	WEYCO GROUP INC COMMON STOCK USD1.0	0.009%	99.038%
705	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.009%	99.047%
706	DEAN FOODS CO COMMON STOCK USD.01	0.009%	99.056%
707	BANKUNITED INC COMMON STOCK USD.01	0.009%	99.065%
708	CIVEO CORP COMMON STOCK USD.01	0.009%	99.074%
709	TEJON RANCH CO COMMON STOCK USD.5	0.009%	99.082%
710	MEDIA GEN INC CVR COMMON STOCK	0.009%	99.091%
711	UNITY BANCORP INC COMMON STOCK	0.009%	99.100%
712	NEW HOME CO INC/THE COMMON STOCK USD.01	0.008%	99.108%
713	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	0.008%	99.116%
714	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.008%	99.125%
715	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.008%	99.133%
716	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.008%	99.141%
717	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.008%	99.149%
718	Q.E.P. COMPANY INC COMMON STOCK USD.001	0.008%	99.157%
719	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK	0.008%	99.165%
720	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.008%	99.173%
721	INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01	0.008%	99.181%
722	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.008%	99.189%
723	HARTE HANKS INC COMMON STOCK USD1.0	0.008%	99.197%
724	ELDORADO RESORTS INC COMMON STOCK	0.008%	99.205%
725	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.008%	99.212%
726	PEOPLES BANCORP OF NC COMMON STOCK	0.008%	99.220%
727	NORTHEAST BANCORP COMMON STOCK USD1.0	0.008%	99.228%
728	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.008%	99.236%
729	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.008%	99.243%
730	CAMDEN NATIONAL CORP COMMON STOCK	0.008%	99.251%
731	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.008%	99.259%
732	HOPFED BANCORP INC COMMON STOCK USD.01	0.008%	99.267%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
733	CNB FINANCIAL CORP/PA COMMON STOCK	0.008%	99.274%
734	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.008%	99.282%
735	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	99.289%
736	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.008%	99.297%
737	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.008%	99.304%
738	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.007%	99.312%
739	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.007%	99.319%
740	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.007%	99.326%
741	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.007%	99.334%
742	ALICO INC COMMON STOCK USD1.0	0.007%	99.341%
743	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.007%	99.348%
744	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.007%	99.356%
745	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.007%	99.363%
746	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.007%	99.370%
747	VERSO CORP A COMMON STOCK	0.007%	99.377%
748	DIGIRAD CORP COMMON STOCK USD.0001	0.007%	99.384%
749	COMSCORE INC COMMON STOCK USD.001	0.007%	99.391%
750	SHORE BANCSHARES INC COMMON STOCK USD.01	0.007%	99.398%
751	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.007%	99.404%
752	FIRST NORTHWEST BANCORP COMMON STOCK	0.007%	99.411%
753	CONTANGO OIL + GAS COMMON STOCK USD.04	0.007%	99.417%
754	1ST CONSTITUTION BANCORP COMMON STOCK	0.007%	99.424%
755	LANDMARK BANCORP INC COMMON STOCK USD.01	0.006%	99.430%
756	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.006%	99.437%
757	DONEGAL GROUP INC B COMMON STOCK USD.01	0.006%	99.443%
758	GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05	0.006%	99.449%
759	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.006%	99.455%
760	STEPAN CO COMMON STOCK USD1.0	0.006%	99.460%
761	APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001	0.006%	99.466%
762	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.006%	99.472%
763	MTS SYSTEMS CORP COMMON STOCK USD.25	0.006%	99.478%
764	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0	0.006%	99.484%
765	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.006%	99.489%
766	BNCCORP COMMON STOCK USD.01	0.006%	99.495%
767	TRANSCAT INC COMMON STOCK USD.5	0.006%	99.501%
768	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0	0.006%	99.506%
769	CARS.COM INC COMMON STOCK USD.01	0.006%	99.512%
770	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.005%	99.518%
771	GRAHAM CORP COMMON STOCK USD.1	0.005%	99.523%
772	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.005%	99.528%
773	URBAN ONE INC COMMON STOCK USD.001	0.005%	99.534%
774	CALIX INC COMMON STOCK	0.005%	99.539%
775	CENTURY CASINOS INC COMMON STOCK USD.01	0.005%	99.545%
776	SUSSEX BANCORP COMMON STOCK	0.005%	99.550%
777	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.005%	99.555%
778	FIRST INTERNET BANCORP COMMON STOCK	0.005%	99.561%
779	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.005%	99.566%
780	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001	0.005%	99.571%
781	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.005%	99.576%
782	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.005%	99.582%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
783	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.005%	99.587%
784	WEBCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	99.592%
785	IES HOLDINGS INC COMMON STOCK USD.01	0.005%	99.597%
786	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.005%	99.603%
787	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.005%	99.608%
788	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.005%	99.613%
789	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01	0.005%	99.618%
790	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.005%	99.623%
791	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.005%	99.627%
792	BROADWIND ENERGY INC COMMON STOCK USD.001	0.005%	99.632%
793	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0	0.005%	99.637%
794	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.005%	99.642%
795	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.005%	99.647%
796	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.005%	99.651%
797	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.005%	99.656%
798	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.004%	99.660%
799	MASTECH DIGITAL INC COMMON STOCK USD.01	0.004%	99.664%
800	BCB BANCORP INC COMMON STOCK	0.004%	99.669%
801	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.004%	99.673%
802	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.004%	99.677%
803	DAKTRONICS INC COMMON STOCK	0.004%	99.681%
804	SB FINANCIAL GROUP INC COMMON STOCK	0.004%	99.685%
805	AVIAT NETWORKS INC COMMON STOCK USD.01	0.004%	99.690%
806	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.004%	99.694%
807	MANITEX INTERNATIONAL INC COMMON STOCK	0.004%	99.698%
808	DXP ENTERPRISES INC COMMON STOCK USD.01	0.004%	99.702%
809	TOWER INTERNATIONAL INC COMMON STOCK USD.01	0.004%	99.706%
810	CVR ENERGY INC COMMON STOCK USD.01	0.004%	99.710%
811	SYNALLOY CORP COMMON STOCK USD1.0	0.004%	99.714%
812	TRUEBLUE INC COMMON STOCK	0.004%	99.718%
813	GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001	0.004%	99.721%
814	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.004%	99.725%
815	HUDSON GLOBAL INC COMMON STOCK USD.001	0.004%	99.729%
816	LIBERTY TAX INC COMMON STOCK USD.01	0.004%	99.733%
817	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.004%	99.737%
818	SELECT BANCORP INC COMMON STOCK USD1.0	0.004%	99.740%
819	RELM WIRELESS CORP COMMON STOCK USD.6	0.004%	99.744%
820	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.004%	99.747%
821	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.004%	99.751%
822	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.003%	99.754%
823	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.003%	99.758%
824	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.003%	99.761%
825	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.003%	99.765%
826	MAGYAR BANCORP INC COMMON STOCK USD.01	0.003%	99.768%
827	BRIDGFORD FOODS CORP COMMON STOCK USD1.0	0.003%	99.771%
828	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	99.774%
829	YUME INC COMMON STOCK USD.001	0.003%	99.778%
830	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.003%	99.781%
831	TRAVELCENTERS OF AMERICA LLC COMMON STOCK USD.00001	0.003%	99.784%
832	STEIN MART INC COMMON STOCK USD.01	0.003%	99.787%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
833	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.003%	99.790%
834	EP ENERGY CORP CL A COMMON STOCK USD.01	0.003%	99.793%
835	BSQUARE CORP COMMON STOCK	0.003%	99.796%
836	NICOLET BANKSHARES INC COMMON STOCK	0.003%	99.799%
837	OPTICAL CABLE CORP COMMON STOCK	0.003%	99.803%
838	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	99.806%
839	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01	0.003%	99.809%
840	AUTOBYTEL INC COMMON STOCK USD.001	0.003%	99.811%
841	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.003%	99.814%
842	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	99.817%
843	AEROCENTURY CORP COMMON STOCK USD.001	0.003%	99.820%
844	NEW YORK + CO COMMON STOCK USD.001	0.003%	99.823%
845	TEEKAY CORP COMMON STOCK USD.001	0.003%	99.826%
846	EAGLE BANCORP MONTANA INC COMMON STOCK USD.01	0.003%	99.829%
847	WAYNE SAVINGS BANCSHARES INC COMMON STOCK USD.1	0.003%	99.831%
848	BANK OF COMMERCE HOLDINGS COMMON STOCK	0.003%	99.834%
849	AMCON DISTRIBUTING CO COMMON STOCK USD.01	0.003%	99.837%
850	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.003%	99.839%
851	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.003%	99.842%
852	DRIVE SHACK INC COMMON STOCK USD.01	0.003%	99.845%
853	INTRICON CORP COMMON STOCK USD1.0	0.003%	99.847%
854	PFENEX INC COMMON STOCK USD.001	0.002%	99.850%
855	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.002%	99.852%
856	ESCALADE INC COMMON STOCK	0.002%	99.854%
857	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	99.857%
858	LCNB CORPORATION COMMON STOCK	0.002%	99.859%
859	WILLBROS GROUP INC COMMON STOCK USD.05	0.002%	99.861%
860	TIMKENSTEEL CORP COMMON STOCK	0.002%	99.863%
861	BEL FUSE INC CL A COMMON STOCK USD.1	0.002%	99.865%
862	GRAY TELEVISION INC A COMMON STOCK	0.002%	99.867%
863	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	99.869%
864	FULL HOUSE RESORTS INC COMMON STOCK USD.0001	0.002%	99.871%
865	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	99.873%
866	EVANS BANCORP INC COMMON STOCK USD.5	0.002%	99.875%
867	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25	0.002%	99.877%
868	INTERSECTIONS INC COMMON STOCK USD.01	0.002%	99.879%
869	ALPHA PRO TECH LTD COMMON STOCK USD.01	0.002%	99.881%
870	NATIONAL GENERAL HLDGS COMMON STOCK USD.01	0.002%	99.883%
871	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	99.885%
872	HOME BANCORP INC COMMON STOCK USD.01	0.002%	99.887%
873	GP STRATEGIES CORP COMMON STOCK USD.01	0.002%	99.889%
874	SYPRIS SOLUTIONS INC COMMON STOCK USD.01	0.002%	99.891%
875	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.002%	99.893%
876	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.002%	99.895%
877	AMERICAN SHARED HOSPITAL SER COMMON STOCK	0.002%	99.897%
878	FIRST FEDERAL OF NORTHERN MI COMMON STOCK USD.01	0.002%	99.898%
879	TWO RIVER BANCORP COMMON STOCK	0.002%	99.900%
880	REVOLUTION LIGHTING TECHNOLO COMMON STOCK USD.001	0.002%	99.902%
881	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.002%	99.904%
882	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.002%	99.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
883	COMMUNITY WEST BANCSHARES COMMON STOCK	0.002%	99.907%
884	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	99.909%
885	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0	0.002%	99.911%
886	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	99.913%
887	GOLD RESOURCE CORP COMMON STOCK USD.001	0.002%	99.914%
888	DATA I/O CORP COMMON STOCK	0.002%	99.916%
889	ASTA FUNDING INC COMMON STOCK USD.01	0.002%	99.918%
890	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.002%	99.919%
891	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001	0.001%	99.921%
892	FIRST BANCSHARES INC (MO) COMMON STOCK USD.01	0.001%	99.922%
893	WIRELESS TELECOM GROUP INC COMMON STOCK USD.01	0.001%	99.924%
894	NEVADA GOLD + CASINOS INC COMMON STOCK USD.12	0.001%	99.925%
895	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.927%
896	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0	0.001%	99.928%
897	PRGX GLOBAL INC COMMON STOCK USD.01	0.001%	99.929%
898	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.931%
899	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.001%	99.932%
900	DHI GROUP INC COMMON STOCK USD.01	0.001%	99.933%
901	ASSOCIATED CAPITAL GROUP A COMMON STOCK USD.001	0.001%	99.935%
902	TRIO TECH INTERNATIONAL COMMON STOCK	0.001%	99.936%
903	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.001%	99.937%
904	CYBEROPTICS CORP COMMON STOCK	0.001%	99.938%
905	QUALSTAR CORP COMMON STOCK	0.001%	99.940%
906	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.001%	99.941%
907	CIVISTA BANCSHARES INC COMMON STOCK	0.001%	99.942%
908	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0	0.001%	99.943%
909	COLONY BANKCORP COMMON STOCK USD1.0	0.001%	99.944%
910	FONAR CORP COMMON STOCK USD.0001	0.001%	99.946%
911	BRIDGE BANCORP INC COMMON STOCK USD.01	0.001%	99.947%
912	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.001%	99.948%
913	REAL INDUSTRY INC COMMON STOCK	0.001%	99.949%
914	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.001%	99.950%
915	SIEBERT FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.951%
916	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	99.952%
917	KEY TECHNOLOGY INC COMMON STOCK	0.001%	99.953%
918	MCRAE INDUSTRIES CL A COMMON STOCK USD1.	0.001%	99.955%
919	MISTRAS GROUP INC COMMON STOCK USD.01	0.001%	99.956%
920	SIGMATRON INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.957%
921	MID PENN BANCORP INC COMMON STOCK USD1.0	0.001%	99.958%
922	AAC HOLDINGS INC COMMON STOCK USD.001	0.001%	99.959%
923	SERVOTRONICS INC COMMON STOCK USD.2	0.001%	99.960%
924	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0	0.001%	99.961%
925	SALISBURY BANCORP INC COMMON STOCK USD.1	0.001%	99.962%
926	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	99.963%
927	SUMMIT STATE BANK COMMON STOCK	0.001%	99.964%
928	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	99.964%
929	PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0	0.001%	99.965%
930	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.001%	99.966%
931	HARLEYSVILLE FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.967%
932	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.001%	99.968%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
933	P + F INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	99.969%
934	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	99.970%
935	FIRST BANCORP OF INDIANA INC COMMON STOCK USD.01	0.001%	99.971%
936	INTELLIGENT SYSTEMS CORP COMMON STOCK USD.01	0.001%	99.971%
937	EMERSON RADIO CORP COMMON STOCK USD.01	0.001%	99.972%
938	CITIZENS FIRST CORP COMMON STOCK	0.001%	99.973%
939	DEPOMED INC COMMON STOCK	0.001%	99.974%
940	ID SYSTEMS INC COMMON STOCK USD.01	0.001%	99.975%
941	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.975%
942	ACME UNITED CORP COMMON STOCK USD2.5	0.001%	99.976%
943	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.001%	99.977%
944	MANNATECH INC COMMON STOCK USD.0001	0.001%	99.978%
945	CCA INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.978%
946	AVALON HOLDINGS CORP A COMMON STOCK USD.01	0.001%	99.979%
947	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0	0.001%	99.980%
948	PERFUMANIA HOLDINGS INC COMMON STOCK USD.01	0.001%	99.981%
949	NORTHEAST COMMUNITY BANCORP COMMON STOCK USD.01	0.001%	99.981%
950	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.982%
951	RF INDUSTRIES LTD COMMON STOCK USD.01	0.001%	99.983%
952	PRUDENTIAL BANCORP INC COMMON STOCK USD.01	0.001%	99.983%
953	RAMBUS INC COMMON STOCK USD.001	0.001%	99.984%
954	ALLIED HEALTHCARE PRODUCTS COMMON STOCK USD.01	0.001%	99.985%
955	SECUREWORKS CORP A COMMON STOCK USD.01	0.001%	99.985%
956	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.001%	99.986%
957	NATURES SUNSHINE PRODS INC COMMON STOCK	0.001%	99.986%
958	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0	0.001%	99.987%
959	ROYAL BANCSHARES OF PENN A COMMON STOCK USD2.0	0.000%	99.987%
960	BALDWIN + LYONS INC CL A COMMON STOCK	0.000%	99.988%
961	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.988%
962	MSB FINANCIAL CORP/MD COMMON STOCK USD.01	0.000%	99.989%
963	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.989%
964	LANDS END INC COMMON STOCK USD.01	0.000%	99.990%
965	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.990%
966	PERFORMANT FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.990%
967	UNITED COMMUNITY BANCORP COMMON STOCK USD.01	0.000%	99.991%
968	AMREP CORP COMMON STOCK USD.1	0.000%	99.991%
969	EMMIS COMMUNICATIONS CLASS A COMMON STOCK USD.01	0.000%	99.992%
970	US GEOTHERMAL INC COMMON STOCK USD.001	0.000%	99.992%
971	AMTECH SYSTEMS INC COMMON STOCK USD.01	0.000%	99.992%
972	AMERICAN BILTRITE INC COMMON STOCK USD.01	0.000%	99.993%
973	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	99.993%
974	INTEST CORP COMMON STOCK USD.01	0.000%	99.993%
975	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.000%	99.994%
976	LGL GROUP INC/THE COMMON STOCK USD.01	0.000%	99.994%
977	ORION ENERGY SYSTEMS INC COMMON STOCK	0.000%	99.994%
978	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0	0.000%	99.995%
979	NORTHERN OIL AND GAS INC COMMON STOCK USD.001	0.000%	99.995%
980	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.995%
981	CEMTREX INC COMMON STOCK USD.001	0.000%	99.995%
982	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.000%	99.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
983	NOBILITY HOMES INC COMMON STOCK USD.1	0.000%	99.996%
984	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.000%	99.996%
985	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.000%	99.996%
986	PB BANCORP INC COMMON STOCK	0.000%	99.997%
987	FUEL TECH INC COMMON STOCK USD.01	0.000%	99.997%
988	WVS FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.997%
989	INSEGO CORP COMMON STOCK	0.000%	99.997%
990	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.000%	99.997%
991	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.000%	99.998%
992	INVESTAR HOLDING CORP COMMON STOCK USD1.0	0.000%	99.998%
993	NORWOOD FINANCIAL CORP COMMON STOCK USD.1	0.000%	99.998%
994	BLACK BOX CORP COMMON STOCK USD.001	0.000%	99.998%
995	VERSAR INC COMMON STOCK USD.01	0.000%	99.998%
996	PHI INC VOTING COMMON STOCK USD.1	0.000%	99.998%
997	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.000%	99.999%
998	MEDICINOVA INC COMMON STOCK USD.001	0.000%	99.999%
999	UNIVERSAL SECURITY INSTRUMNT COMMON STOCK USD.01	0.000%	99.999%
1000	VSB BANCORP INC COMMON STOCK USD.0001	0.000%	99.999%
1001	ANCHOR BANCORP COMMON STOCK USD.01	0.000%	99.999%
1002	SUNSHINE BANCORP INC COMMON STOCK USD.01	0.000%	99.999%
1003	EVINE LIVE INC COMMON STOCK USD.01	0.000%	99.999%
1004	KELLY SERVICES INC CL B COMMON STOCK USD1.0	0.000%	99.999%
1005	IMPAC MORTGAGE HOLDINGS INC COMMON STOCK USD.01	0.000%	99.999%
1006	LAKE SHORE BANCORP INC COMMON STOCK USD.01	0.000%	99.999%
1007	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
1008	PARKE BANCORP INC COMMON STOCK USD.1	0.000%	100.000%
1009	SAEXPLORATION HOLDINGS INC COMMON STOCK USD.0001	0.000%	100.000%
1010	BANCORP OF NEW JERSEY INC COMMON STOCK	0.000%	100.000%
1011	VECTRUS INC COMMON STOCK USD.01	0.000%	100.000%
1012	CLEARONE INC COMMON STOCK USD.001	0.000%	100.000%
1013	ADVANTAGE TECHNOLOGIES GRP COMMON STOCK USD.01	0.000%	100.000%
1014	TSR INC COMMON STOCK USD.01	0.000%	100.000%
1015	DETERMINE INC COMMON STOCK USD.0001	0.000%	100.000%
1016	COFFEE HOLDING CO INC COMMON STOCK USD.001	0.000%	100.000%
1017	INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001	0.000%	100.000%
1018	COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01	0.000%	100.000%
1019	GAINSCO INC COMMON STOCK USD.1	0.000%	100.000%
1020	ENRON TOPRS 8.125PCT ESCROW CUSIP	-	100.000%
1021	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
1022	CAPITAL BANK CORP CVR CAPITAL BANK CORP CVR	-	100.000%
1023	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
1024	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI	-	100.000%