

# U.S. Targeted Value Portfolio - Class R2

As of April 30, 2017 (Updated Monthly)

Source: State Street

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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	PULTEGROUP INC COMMON STOCK USD.01	0.786%	0.786%
2	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.748%	1.534%
3	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.741%	2.274%
4	TOLL BROTHERS INC COMMON STOCK USD.01	0.730%	3.004%
5	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.688%	3.692%
6	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.677%	4.369%
7	AVNET INC COMMON STOCK USD1.0	0.655%	5.024%
8	OWENS CORNING COMMON STOCK USD.001	0.654%	5.678%
9	QUANTA SERVICES INC COMMON STOCK USD.00001	0.642%	6.320%
10	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.631%	6.951%
11	AGCO CORP COMMON STOCK USD.01	0.623%	7.574%
12	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.611%	8.185%
13	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.605%	8.790%
14	PACWEST BANCORP COMMON STOCK	0.593%	9.383%
15	ASSURANT INC COMMON STOCK USD.01	0.588%	9.972%
16	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.587%	10.558%
17	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.575%	11.133%
18	TRANSOCEAN LTD COMMON STOCK CHF.1	0.561%	11.694%
19	STAPLES INC COMMON STOCK USD.0006	0.536%	12.230%
20	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.510%	12.740%
21	INVESTORS BANCORP INC COMMON STOCK USD.01	0.507%	13.248%
22	AECOM COMMON STOCK USD.01	0.488%	13.736%
23	MURPHY OIL CORP COMMON STOCK USD1.0	0.485%	14.221%
24	CONSOL ENERGY INC COMMON STOCK USD.01	0.474%	14.695%
25	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.454%	15.149%
26	JABIL CIRCUIT INC COMMON STOCK USD.001	0.449%	15.598%
27	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.445%	16.043%
28	UMPQUA HOLDINGS CORP COMMON STOCK	0.443%	16.485%
29	POST HOLDINGS INC COMMON STOCK USD.01	0.440%	16.926%
30	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.439%	17.365%
31	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.425%	17.789%
32	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.422%	18.211%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.412%	18.623%
34	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.411%	19.035%
35	KOHL'S CORP COMMON STOCK USD.01	0.410%	19.445%
36	NAVIENT CORP COMMON STOCK USD.01	0.407%	19.852%
37	AIR LEASE CORP COMMON STOCK USD.01	0.404%	20.257%
38	KIRBY CORP COMMON STOCK USD.1	0.404%	20.660%
39	OLIN CORP COMMON STOCK USD1.0	0.399%	21.059%
40	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.397%	21.456%
41	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.395%	21.852%
42	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.392%	22.243%
43	COLFAX CORP COMMON STOCK USD.001	0.390%	22.633%
44	TECH DATA CORP COMMON STOCK USD.0015	0.387%	23.020%
45	ZIONS BANCORPORATION COMMON STOCK	0.385%	23.405%
46	RYDER SYSTEM INC COMMON STOCK USD.5	0.385%	23.789%
47	LEGG MASON INC COMMON STOCK USD.1	0.369%	24.159%
48	MANPOWERGROUP INC COMMON STOCK USD.01	0.366%	24.525%
49	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.365%	24.890%
50	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.365%	25.255%
51	HANCOCK HOLDING CO COMMON STOCK USD3.33	0.359%	25.615%
52	IBERIABANK CORP COMMON STOCK USD1.0	0.358%	25.973%
53	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.354%	26.327%
54	PDC ENERGY INC COMMON STOCK USD.01	0.346%	26.673%
55	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.334%	27.007%
56	OSHKOSH CORP COMMON STOCK USD.01	0.331%	27.338%
57	UNITED RENTALS INC COMMON STOCK USD.01	0.327%	27.666%
58	RICE ENERGY INC COMMON STOCK USD.01	0.326%	27.992%
59	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.325%	28.317%
60	TEREX CORP COMMON STOCK USD.01	0.324%	28.641%
61	HELMERICH + PAYNE COMMON STOCK USD.1	0.321%	28.962%
62	WINTRUST FINANCIAL CORP COMMON STOCK	0.319%	29.281%
63	OASIS PETROLEUM INC COMMON STOCK USD.01	0.318%	29.599%
64	MKS INSTRUMENTS INC COMMON STOCK	0.316%	29.915%
65	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.315%	30.230%
66	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.314%	30.544%
67	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.307%	30.851%
68	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.300%	31.151%
69	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.298%	31.448%
70	POPULAR INC COMMON STOCK USD.01	0.294%	31.743%
71	MASTEC INC COMMON STOCK USD.1	0.292%	32.034%
72	AMERCO COMMON STOCK USD.25	0.290%	32.324%
73	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.290%	32.614%
74	REGAL BELOIT CORP COMMON STOCK USD.01	0.289%	32.903%
75	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.287%	33.190%
76	ECHOSTAR CORP A COMMON STOCK USD.001	0.285%	33.475%
77	RSP PERMIAN INC COMMON STOCK USD.01	0.283%	33.758%
78	TCF FINANCIAL CORP COMMON STOCK USD.01	0.281%	34.039%
79	ON ASSIGNMENT INC COMMON STOCK USD.01	0.279%	34.318%
80	ADIENT PLC COMMON STOCK USD.001	0.276%	34.595%
81	SANDERSON FARMS INC COMMON STOCK USD1.0	0.274%	34.868%
82	XPO LOGISTICS INC COMMON STOCK USD.001	0.272%	35.140%

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83	H.B. FULLER CO. COMMON STOCK USD1.0	0.268%	35.408%
84	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.264%	35.672%
85	HUNTSMAN CORP COMMON STOCK USD.01	0.264%	35.936%
86	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.263%	36.199%
87	TETRA TECH INC COMMON STOCK USD.01	0.260%	36.459%
88	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.259%	36.718%
89	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.251%	36.970%
90	ABM INDUSTRIES INC COMMON STOCK USD.01	0.247%	37.217%
91	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.247%	37.464%
92	FNB CORP COMMON STOCK USD.01	0.244%	37.708%
93	SYNNEX CORP COMMON STOCK USD.001	0.244%	37.952%
94	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.244%	38.195%
95	ELECTRONICS FOR IMAGING COMMON STOCK USD.01	0.243%	38.438%
96	TRUSTMARK CORP COMMON STOCK	0.242%	38.680%
97	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.241%	38.922%
98	COPA HOLDINGS SA CLASS A COMMON STOCK	0.240%	39.162%
99	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.239%	39.401%
100	VALLEY NATIONAL BANCORP COMMON STOCK	0.237%	39.639%
101	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.236%	39.875%
102	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.233%	40.108%
103	ENTEGRIS INC COMMON STOCK USD.01	0.232%	40.340%
104	WESTERN REFINING INC COMMON STOCK USD.01	0.231%	40.571%
105	ZYNGA INC CL A COMMON STOCK USD.00000625	0.229%	40.800%
106	DOMTAR CORP COMMON STOCK USD.01	0.229%	41.029%
107	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.228%	41.257%
108	TEGNA INC COMMON STOCK USD1.0	0.226%	41.483%
109	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.223%	41.706%
110	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.222%	41.928%
111	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.220%	42.148%
112	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.218%	42.366%
113	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.218%	42.584%
114	HECLA MINING CO COMMON STOCK USD.25	0.217%	42.801%
115	OWENS + MINOR INC COMMON STOCK USD2.0	0.217%	43.019%
116	OLD NATIONAL BANCORP COMMON STOCK	0.217%	43.236%
117	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.215%	43.451%
118	BANCORPSOUTH INC COMMON STOCK USD2.5	0.215%	43.666%
119	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.214%	43.880%
120	BARNES GROUP INC COMMON STOCK USD.01	0.213%	44.093%
121	HOPE BANCORP INC COMMON STOCK USD.001	0.213%	44.307%
122	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	0.212%	44.518%
123	COOPER TIRE + RUBBER COMMON STOCK USD1.0	0.210%	44.728%
124	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01	0.210%	44.938%
125	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.209%	45.148%
126	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.209%	45.356%
127	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.209%	45.565%
128	CALPINE CORP COMMON STOCK USD.001	0.209%	45.774%
129	AARON S INC COMMON STOCK USD.5	0.208%	45.982%
130	TIVO CORP COMMON STOCK USD.001	0.208%	46.190%
131	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.207%	46.397%
132	DRIL QUIP INC COMMON STOCK USD.01	0.207%	46.604%

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133	MEREDITH CORP COMMON STOCK USD1.0	0.206%	46.810%
134	MALLINCKRODT PLC COMMON STOCK USD.2	0.205%	47.015%
135	KLX INC COMMON STOCK USD.01	0.203%	47.218%
136	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.202%	47.420%
137	ACXIOM CORP COMMON STOCK USD.1	0.201%	47.621%
138	CHICO S FAS INC COMMON STOCK USD.01	0.200%	47.821%
139	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.198%	48.019%
140	TRI POINTE GROUP INC COMMON STOCK USD.01	0.198%	48.217%
141	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.198%	48.415%
142	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.197%	48.612%
143	MB FINANCIAL INC COMMON STOCK USD.01	0.197%	48.809%
144	NETGEAR INC COMMON STOCK USD.001	0.196%	49.005%
145	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.194%	49.199%
146	COHERENT INC COMMON STOCK USD.01	0.193%	49.392%
147	SANMINA CORP COMMON STOCK USD.01	0.190%	49.582%
148	ROGERS CORP COMMON STOCK USD1.0	0.187%	49.769%
149	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.187%	49.956%
150	HELEN OF TROY LTD COMMON STOCK USD.1	0.187%	50.142%
151	ALERE INC COMMON STOCK USD.001	0.186%	50.329%
152	MOOG INC CLASS A COMMON STOCK USD1.0	0.186%	50.515%
153	HAEMONETICS CORP/MASS COMMON STOCK USD.01	0.186%	50.700%
154	ENVISION HEALTHCARE CORP COMMON STOCK	0.185%	50.885%
155	ALEXANDER + BALDWIN INC COMMON STOCK	0.185%	51.070%
156	CLEAN HARBORS INC COMMON STOCK USD.01	0.184%	51.254%
157	FINISAR CORPORATION COMMON STOCK USD.001	0.184%	51.438%
158	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.182%	51.621%
159	WABASH NATIONAL CORP COMMON STOCK USD.01	0.182%	51.803%
160	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.182%	51.985%
161	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.180%	52.165%
162	INNOSPEC INC COMMON STOCK USD.01	0.180%	52.345%
163	CREE INC COMMON STOCK USD.00125	0.180%	52.525%
164	STILLWATER MINING CO COMMON STOCK USD.01	0.180%	52.705%
165	OSI SYSTEMS INC COMMON STOCK	0.180%	52.885%
166	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.179%	53.063%
167	PRIVATEBANCORP INC COMMON STOCK	0.178%	53.241%
168	HALYARD HEALTH INC COMMON STOCK USD.01	0.177%	53.418%
169	CARPENTER TECHNOLOGY COMMON STOCK USD5.0	0.176%	53.594%
170	DEAN FOODS CO COMMON STOCK USD.01	0.174%	53.768%
171	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.174%	53.943%
172	WR BERKLEY CORP COMMON STOCK USD.2	0.174%	54.117%
173	II VI INC COMMON STOCK	0.173%	54.290%
174	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.171%	54.462%
175	DSW INC CLASS A COMMON STOCK	0.170%	54.632%
176	EMCOR GROUP INC COMMON STOCK USD.01	0.170%	54.802%
177	PLEXUS CORP COMMON STOCK USD.01	0.169%	54.971%
178	ENERSYS COMMON STOCK USD.01	0.168%	55.140%
179	AUTONATION INC COMMON STOCK USD.01	0.168%	55.307%
180	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.168%	55.475%
181	LA Z BOY INC COMMON STOCK USD1.0	0.167%	55.642%
182	NEW YORK TIMES CO A COMMON STOCK USD.1	0.166%	55.808%

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183	FABRINET COMMON STOCK USD.01	0.163%	55.971%
184	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.161%	56.132%
185	DILLARDS INC CL A COMMON STOCK	0.159%	56.291%
186	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01	0.158%	56.449%
187	ITT INC COMMON STOCK USD1.0	0.158%	56.607%
188	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.157%	56.764%
189	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.157%	56.921%
190	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.154%	57.075%
191	MUELLER INDUSTRIES INC COMMON STOCK USD.01	0.154%	57.230%
192	SEMGROUP CORP CLASS A COMMON STOCK	0.153%	57.383%
193	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.153%	57.535%
194	DIGITALGLOBE INC COMMON STOCK USD.001	0.152%	57.688%
195	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.152%	57.840%
196	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.152%	57.991%
197	OFFICE DEPOT INC COMMON STOCK USD.01	0.151%	58.143%
198	TIME INC COMMON STOCK USD.01	0.151%	58.293%
199	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.151%	58.444%
200	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.150%	58.594%
201	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.149%	58.742%
202	UNIVERSAL CORP/VA COMMON STOCK	0.148%	58.891%
203	COMMERCIAL METALS CO COMMON STOCK USD.01	0.148%	59.038%
204	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.148%	59.186%
205	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.147%	59.333%
206	KBR INC COMMON STOCK USD.001	0.147%	59.481%
207	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.146%	59.627%
208	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	0.146%	59.773%
209	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.146%	59.920%
210	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.146%	60.065%
211	GATX CORP COMMON STOCK USD.625	0.146%	60.211%
212	RENASANT CORP COMMON STOCK USD5.0	0.145%	60.356%
213	ORBITAL ATK INC COMMON STOCK USD.01	0.145%	60.501%
214	CHART INDUSTRIES INC COMMON STOCK USD.01	0.145%	60.646%
215	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.143%	60.789%
216	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.143%	60.932%
217	SOUTH STATE CORP COMMON STOCK USD2.5	0.143%	61.075%
218	WPX ENERGY INC COMMON STOCK	0.141%	61.216%
219	STEPAN CO COMMON STOCK USD1.0	0.140%	61.357%
220	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.139%	61.495%
221	FIRST FINANCIAL BANCORP COMMON STOCK	0.137%	61.633%
222	HUB GROUP INC CL A COMMON STOCK USD.01	0.137%	61.770%
223	WALKER + DUNLOP INC COMMON STOCK	0.137%	61.907%
224	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.137%	62.043%
225	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.136%	62.179%
226	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.135%	62.315%
227	KEMPER CORP COMMON STOCK USD.1	0.135%	62.449%
228	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.134%	62.584%
229	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.134%	62.718%
230	TTM TECHNOLOGIES COMMON STOCK USD.001	0.134%	62.852%
231	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.134%	62.985%
232	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.132%	63.117%

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233	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.132%	63.249%
234	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.132%	63.381%
235	OCEANEERING INTL INC COMMON STOCK USD.25	0.132%	63.512%
236	CALERES INC COMMON STOCK USD.01	0.131%	63.643%
237	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.131%	63.775%
238	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.131%	63.906%
239	USG CORP COMMON STOCK USD.1	0.131%	64.036%
240	CONVERGYS CORP COMMON STOCK	0.130%	64.166%
241	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.130%	64.296%
242	FTI CONSULTING INC COMMON STOCK USD.01	0.128%	64.424%
243	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.128%	64.552%
244	KAMAN CORP COMMON STOCK USD1.0	0.128%	64.680%
245	NEWS CORP CLASS A COMMON STOCK USD.01	0.127%	64.807%
246	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.127%	64.934%
247	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.126%	65.061%
248	ACTUANT CORP A COMMON STOCK USD.2	0.125%	65.186%
249	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.125%	65.311%
250	UNIT CORP COMMON STOCK USD.2	0.124%	65.435%
251	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.124%	65.558%
252	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.123%	65.682%
253	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.123%	65.804%
254	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.123%	65.927%
255	NOBLE CORP PLC COMMON STOCK USD.01	0.122%	66.049%
256	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.122%	66.171%
257	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1	0.121%	66.292%
258	ACCO BRANDS CORP COMMON STOCK USD.01	0.121%	66.413%
259	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0	0.121%	66.534%
260	WESBANCO INC COMMON STOCK USD2.0833	0.120%	66.654%
261	MCDERMOTT INTL INC COMMON STOCK USD1.0	0.120%	66.774%
262	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.120%	66.894%
263	AVX CORP COMMON STOCK USD.01	0.119%	67.012%
264	TOWNE BANK COMMON STOCK USD1.667	0.119%	67.131%
265	ADTRAN INC COMMON STOCK USD.01	0.118%	67.249%
266	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.118%	67.367%
267	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.118%	67.484%
268	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.116%	67.600%
269	LITHIA MOTORS INC CL A COMMON STOCK	0.116%	67.716%
270	N B T BANCORP INC COMMON STOCK USD.01	0.116%	67.832%
271	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.116%	67.948%
272	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.115%	68.062%
273	ILG INC COMMON STOCK USD.01	0.114%	68.176%
274	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.114%	68.290%
275	HMS HOLDINGS CORP COMMON STOCK USD.01	0.112%	68.402%
276	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.112%	68.514%
277	STEELCASE INC CL A COMMON STOCK	0.112%	68.626%
278	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.111%	68.737%
279	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.111%	68.848%
280	MRC GLOBAL INC COMMON STOCK USD.01	0.110%	68.958%
281	TRIUMPH GROUP INC COMMON STOCK USD.001	0.109%	69.067%
282	CABOT CORP COMMON STOCK USD1.0	0.109%	69.176%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	MERITAGE HOMES CORP COMMON STOCK USD.01	0.109%	69.285%
284	J.C. PENNEY CO INC COMMON STOCK USD.5	0.109%	69.394%
285	XEROX CORP COMMON STOCK USD1.0	0.108%	69.502%
286	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.108%	69.610%
287	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.108%	69.718%
288	TRUEBLUE INC COMMON STOCK	0.108%	69.826%
289	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.108%	69.934%
290	NOW INC COMMON STOCK USD.01	0.108%	70.042%
291	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.107%	70.150%
292	AIRCASTLE LTD COMMON STOCK USD.01	0.107%	70.257%
293	GREIF INC CL A COMMON STOCK	0.107%	70.364%
294	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.107%	70.471%
295	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.107%	70.578%
296	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.106%	70.684%
297	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.106%	70.790%
298	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.106%	70.895%
299	NELNET INC CL A COMMON STOCK USD.01	0.105%	71.000%
300	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.105%	71.106%
301	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.105%	71.211%
302	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.104%	71.315%
303	SKYWEST INC COMMON STOCK	0.103%	71.418%
304	FIRST MERCHANTS CORP COMMON STOCK	0.103%	71.521%
305	LHC GROUP INC COMMON STOCK USD.01	0.103%	71.624%
306	SM ENERGY CO COMMON STOCK USD.01	0.102%	71.726%
307	ANALOGIC CORP COMMON STOCK USD.05	0.102%	71.829%
308	MOBILE MINI INC COMMON STOCK USD.01	0.102%	71.931%
309	INGREDION INC COMMON STOCK USD.01	0.102%	72.033%
310	TIVITY HEALTH INC COMMON STOCK USD.001	0.102%	72.134%
311	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.101%	72.236%
312	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.101%	72.337%
313	PROASSURANCE CORP COMMON STOCK USD.01	0.100%	72.437%
314	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.100%	72.537%
315	SCHOLASTIC CORP COMMON STOCK USD.01	0.100%	72.637%
316	GORMAN RUPP CO COMMON STOCK	0.100%	72.736%
317	KRATON CORP COMMON STOCK USD.01	0.099%	72.836%
318	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.099%	72.935%
319	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.099%	73.034%
320	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.099%	73.133%
321	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.099%	73.231%
322	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.098%	73.330%
323	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.098%	73.428%
324	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.098%	73.526%
325	FLUOR CORP COMMON STOCK USD.01	0.098%	73.624%
326	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.098%	73.721%
327	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.097%	73.818%
328	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.097%	73.915%
329	CUBIC CORP COMMON STOCK	0.096%	74.012%
330	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.096%	74.108%
331	BED BATH + BEYOND INC COMMON STOCK USD.01	0.096%	74.204%
332	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.096%	74.299%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	TUTOR PERINI CORP COMMON STOCK USD1.0	0.095%	74.394%
334	GENESCO INC COMMON STOCK USD1.0	0.095%	74.489%
335	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.095%	74.584%
336	MDC HOLDINGS INC COMMON STOCK USD.01	0.095%	74.679%
337	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.094%	74.773%
338	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.094%	74.867%
339	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.094%	74.961%
340	UNIFIRST CORP/MA COMMON STOCK USD.1	0.092%	75.053%
341	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.092%	75.146%
342	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.092%	75.238%
343	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.092%	75.330%
344	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.091%	75.421%
345	SYNAPTICS INC COMMON STOCK USD.001	0.091%	75.512%
346	VERINT SYSTEMS INC COMMON STOCK USD.001	0.091%	75.604%
347	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.091%	75.694%
348	BRADY CORPORATION CL A COMMON STOCK USD.01	0.089%	75.783%
349	FIRSTCASH INC COMMON STOCK USD.01	0.089%	75.872%
350	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.089%	75.960%
351	INNERWORKINGS INC COMMON STOCK USD.0001	0.088%	76.049%
352	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.088%	76.137%
353	SAIA INC COMMON STOCK USD.001	0.088%	76.225%
354	TOPBUILD CORP COMMON STOCK	0.088%	76.313%
355	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.088%	76.401%
356	CONMED CORP COMMON STOCK USD.01	0.087%	76.488%
357	ULTRATECH INC COMMON STOCK USD.001	0.087%	76.576%
358	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.087%	76.663%
359	BELMOND LTD CLASS A COMMON STOCK USD.01	0.087%	76.750%
360	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.087%	76.837%
361	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.087%	76.924%
362	GUESS? INC COMMON STOCK USD.01	0.086%	77.010%
363	EXPRESS INC COMMON STOCK	0.086%	77.096%
364	US CELLULAR CORP COMMON STOCK USD1.0	0.085%	77.182%
365	CLAYTON WILLIAMS ENERGY INC COMMON STOCK USD.1	0.085%	77.267%
366	SEABOARD CORP COMMON STOCK USD1.0	0.085%	77.351%
367	WELBILT INC COMMON STOCK USD.01	0.084%	77.436%
368	KNOWLES CORP COMMON STOCK USD.01	0.083%	77.519%
369	PHH CORP COMMON STOCK USD.01	0.083%	77.602%
370	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.083%	77.684%
371	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.082%	77.766%
372	FIRST SOLAR INC COMMON STOCK USD.001	0.082%	77.848%
373	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.082%	77.930%
374	INTER PARFUMS INC COMMON STOCK USD.001	0.082%	78.012%
375	ORBCOMM INC COMMON STOCK USD.001	0.081%	78.094%
376	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.081%	78.175%
377	CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01	0.081%	78.256%
378	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.081%	78.337%
379	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.081%	78.418%
380	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.081%	78.498%
381	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.080%	78.579%
382	SCANSOURCE INC COMMON STOCK	0.080%	78.659%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.080%	78.739%
384	BOISE CASCADE CO COMMON STOCK USD.01	0.080%	78.819%
385	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.079%	78.898%
386	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.079%	78.976%
387	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.078%	79.055%
388	MATSON INC COMMON STOCK	0.078%	79.133%
389	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.078%	79.211%
390	AAR CORP COMMON STOCK USD1.0	0.078%	79.289%
391	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.078%	79.367%
392	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.078%	79.444%
393	S + T BANCORP INC COMMON STOCK USD2.5	0.077%	79.522%
394	ENSTAR GROUP LTD COMMON STOCK USD1.0	0.077%	79.599%
395	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.077%	79.676%
396	MBIA INC COMMON STOCK USD1.0	0.077%	79.752%
397	ANDERSONS INC/THE COMMON STOCK	0.076%	79.829%
398	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.076%	79.905%
399	SPARTANNASH CO COMMON STOCK	0.076%	79.981%
400	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.075%	80.055%
401	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.075%	80.130%
402	WENDY S CO/THE COMMON STOCK USD.1	0.075%	80.205%
403	DYNEGY INC COMMON STOCK USD.01	0.074%	80.279%
404	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.074%	80.353%
405	DIODES INC COMMON STOCK USD.667	0.074%	80.427%
406	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.074%	80.501%
407	VIAD CORP COMMON STOCK USD1.5	0.074%	80.575%
408	TRIMAS CORP COMMON STOCK USD.01	0.073%	80.648%
409	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.073%	80.721%
410	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.072%	80.793%
411	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.072%	80.865%
412	CAREER EDUCATION CORP COMMON STOCK USD.01	0.072%	80.937%
413	MCGRATH RENTCORP COMMON STOCK	0.072%	81.009%
414	BANNER CORPORATION COMMON STOCK USD.01	0.072%	81.081%
415	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.072%	81.152%
416	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.072%	81.224%
417	EPLUS INC COMMON STOCK USD.01	0.071%	81.295%
418	GRIFFON CORP COMMON STOCK USD.25	0.071%	81.367%
419	TRONOX LTD CL A COMMON STOCK USD.01	0.071%	81.438%
420	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.071%	81.509%
421	RAMBUS INC COMMON STOCK USD.001	0.071%	81.580%
422	NATIONAL BANK HOLD CL A COMMON STOCK	0.071%	81.650%
423	COVANTA HOLDING CORP COMMON STOCK USD.1	0.070%	81.721%
424	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.070%	81.791%
425	GREENBRIER COMPANIES INC COMMON STOCK	0.070%	81.860%
426	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.070%	81.930%
427	EXAR CORP COMMON STOCK USD.0001	0.069%	81.999%
428	LIBERTY VENTURES SER A TRACKING STK USD.01	0.069%	82.068%
429	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.069%	82.137%
430	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.068%	82.205%
431	ALMOST FAMILY INC COMMON STOCK USD.1	0.068%	82.273%
432	BRIGGS + STRATTON COMMON STOCK USD.01	0.068%	82.341%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.068%	82.409%
434	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.068%	82.477%
435	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.068%	82.545%
436	RBC BEARINGS INC COMMON STOCK USD.01	0.067%	82.612%
437	GANNETT CO INC COMMON STOCK	0.067%	82.679%
438	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.067%	82.746%
439	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.066%	82.812%
440	AEROVIRONMENT INC COMMON STOCK USD.0001	0.066%	82.879%
441	CALGON CARBON CORP COMMON STOCK USD.01	0.066%	82.945%
442	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.066%	83.010%
443	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01	0.066%	83.076%
444	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.065%	83.141%
445	HARMONIC INC COMMON STOCK USD.001	0.065%	83.206%
446	FORMFACTOR INC COMMON STOCK USD.001	0.065%	83.271%
447	ITRON INC COMMON STOCK	0.065%	83.336%
448	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.065%	83.400%
449	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.064%	83.464%
450	SCORPIO TANKERS INC COMMON STOCK USD.01	0.064%	83.528%
451	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.064%	83.592%
452	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.064%	83.656%
453	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.063%	83.718%
454	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.062%	83.780%
455	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.062%	83.842%
456	GENERAL CABLE CORP COMMON STOCK USD.01	0.062%	83.904%
457	GRAY TELEVISION INC COMMON STOCK	0.062%	83.965%
458	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.062%	84.027%
459	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.062%	84.089%
460	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.062%	84.150%
461	CBIZ INC COMMON STOCK USD.01	0.062%	84.212%
462	ENCORE WIRE CORP COMMON STOCK USD.01	0.062%	84.273%
463	FINISH LINE/THE CL A COMMON STOCK USD.01	0.061%	84.335%
464	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	0.061%	84.396%
465	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.061%	84.457%
466	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.061%	84.517%
467	GLATFELTER COMMON STOCK USD.01	0.061%	84.578%
468	GREEN PLAINS INC COMMON STOCK USD.001	0.061%	84.639%
469	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.060%	84.699%
470	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.060%	84.759%
471	NN INC COMMON STOCK USD.01	0.060%	84.819%
472	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.060%	84.879%
473	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.060%	84.939%
474	LUMINEX CORP COMMON STOCK USD.001	0.060%	84.998%
475	CRYOLIFE INC COMMON STOCK USD.01	0.059%	85.057%
476	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.059%	85.116%
477	BLUCORA INC COMMON STOCK USD.0001	0.058%	85.175%
478	1ST SOURCE CORP COMMON STOCK	0.058%	85.233%
479	NRG ENERGY INC COMMON STOCK USD.01	0.058%	85.292%
480	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.058%	85.350%
481	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.058%	85.408%
482	CALLON PETROLEUM CO COMMON STOCK USD.01	0.058%	85.466%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	WEIS MARKETS INC COMMON STOCK	0.058%	85.524%
484	EXTERRAN CORP COMMON STOCK USD.01	0.058%	85.582%
485	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.058%	85.640%
486	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.058%	85.697%
487	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.057%	85.755%
488	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.057%	85.812%
489	ARGAN INC COMMON STOCK USD.15	0.057%	85.869%
490	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.057%	85.926%
491	TEAM INC COMMON STOCK USD.3	0.057%	85.983%
492	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.057%	86.040%
493	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.057%	86.097%
494	RENT A CENTER INC COMMON STOCK USD.01	0.057%	86.154%
495	BELDEN INC COMMON STOCK USD.01	0.057%	86.210%
496	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	0.056%	86.267%
497	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.056%	86.323%
498	TITAN INTERNATIONAL INC COMMON STOCK	0.056%	86.379%
499	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.056%	86.435%
500	CVR ENERGY INC COMMON STOCK USD.01	0.056%	86.491%
501	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.056%	86.547%
502	PERFICIENT INC COMMON STOCK USD.001	0.055%	86.602%
503	TRICO BANCSHARES COMMON STOCK	0.055%	86.657%
504	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.055%	86.712%
505	ACTUA CORP COMMON STOCK USD.001	0.054%	86.766%
506	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.054%	86.821%
507	HOMESTREET INC COMMON STOCK	0.054%	86.875%
508	FTD COS INC COMMON STOCK USD.0001	0.054%	86.928%
509	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.053%	86.982%
510	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.053%	87.035%
511	MATERION CORP COMMON STOCK	0.053%	87.088%
512	ALAMO GROUP INC COMMON STOCK USD.1	0.053%	87.141%
513	QORVO INC COMMON STOCK USD.0001	0.053%	87.194%
514	OMNICELL INC COMMON STOCK USD.001	0.052%	87.246%
515	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.052%	87.298%
516	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	0.052%	87.351%
517	GENERAL COMMUNICATION INC A COMMON STOCK	0.052%	87.403%
518	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.052%	87.454%
519	SKECHERS USA INC CL A COMMON STOCK USD.001	0.052%	87.506%
520	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.052%	87.558%
521	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.051%	87.609%
522	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.051%	87.661%
523	MERIDIAN BANCORP INC COMMON STOCK	0.051%	87.712%
524	HCI GROUP INC COMMON STOCK	0.051%	87.763%
525	MARINEMAX INC COMMON STOCK USD.001	0.051%	87.814%
526	MEET GROUP INC/THE COMMON STOCK USD.001	0.051%	87.865%
527	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.050%	87.915%
528	SNYDERS LANCE INC COMMON STOCK USD.833	0.050%	87.965%
529	PHOTRONICS INC COMMON STOCK USD.01	0.050%	88.015%
530	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.050%	88.065%
531	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.050%	88.115%
532	PVH CORP COMMON STOCK USD1.0	0.050%	88.165%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
533	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.050%	88.215%
534	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.050%	88.264%
535	BANCFIRST CORP COMMON STOCK USD1.0	0.049%	88.314%
536	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.049%	88.362%
537	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.049%	88.411%
538	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.048%	88.459%
539	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.047%	88.506%
540	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.047%	88.553%
541	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.047%	88.600%
542	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.047%	88.647%
543	ARCHROCK INC COMMON STOCK USD.01	0.047%	88.693%
544	RPX CORP COMMON STOCK USD.0001	0.046%	88.740%
545	GASLOG LTD COMMON STOCK USD.01	0.046%	88.786%
546	FORESTAR GROUP INC COMMON STOCK USD1.0	0.046%	88.833%
547	KELLY SERVICES INC A COMMON STOCK USD1.0	0.046%	88.879%
548	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.046%	88.925%
549	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.046%	88.971%
550	ARCBEST CORP COMMON STOCK USD.01	0.046%	89.018%
551	PHARMERICA CORP COMMON STOCK USD.01	0.046%	89.064%
552	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.046%	89.109%
553	K12 INC COMMON STOCK USD.0001	0.046%	89.155%
554	TIMKENSTEEL CORP COMMON STOCK	0.045%	89.200%
555	ZUMIEZ INC COMMON STOCK	0.045%	89.246%
556	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.045%	89.291%
557	TOWER INTERNATIONAL INC COMMON STOCK USD.01	0.045%	89.336%
558	AEGION CORP COMMON STOCK USD.01	0.045%	89.381%
559	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.045%	89.426%
560	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.044%	89.470%
561	VISTA OUTDOOR INC COMMON STOCK USD.01	0.044%	89.515%
562	PRA GROUP INC COMMON STOCK USD.01	0.044%	89.559%
563	DHT HOLDINGS INC COMMON STOCK USD.01	0.044%	89.604%
564	ALON USA ENERGY INC COMMON STOCK USD.01	0.044%	89.648%
565	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.044%	89.692%
566	M/I HOMES INC COMMON STOCK USD.01	0.044%	89.736%
567	CITY HOLDING CO COMMON STOCK USD2.5	0.044%	89.780%
568	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.044%	89.824%
569	BARNES + NOBLE INC COMMON STOCK USD.001	0.044%	89.868%
570	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.044%	89.911%
571	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.044%	89.955%
572	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.044%	89.998%
573	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.043%	90.042%
574	STATE AUTO FINANCIAL CORP COMMON STOCK	0.043%	90.085%
575	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.043%	90.128%
576	ESSENDANT INC COMMON STOCK USD.1	0.043%	90.171%
577	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.043%	90.214%
578	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.042%	90.256%
579	FRED S INC CLASS A COMMON STOCK	0.042%	90.298%
580	ATWOOD OCEANICS INC COMMON STOCK USD1.0	0.042%	90.340%
581	LAKELAND BANCORP INC COMMON STOCK	0.042%	90.382%
582	FIDELITY SOUTHERN CORP COMMON STOCK	0.042%	90.424%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
583	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.042%	90.465%
584	VWR CORP COMMON STOCK USD.01	0.041%	90.507%
585	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.041%	90.548%
586	INTL FCSTONE INC COMMON STOCK USD.01	0.041%	90.589%
587	STERLING BANCORP/DE COMMON STOCK USD.01	0.041%	90.630%
588	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.041%	90.671%
589	DAKTRONICS INC COMMON STOCK	0.041%	90.712%
590	JONES LANG LASALLE INC COMMON STOCK USD.01	0.041%	90.752%
591	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.041%	90.793%
592	FIRST BUSEY CORP COMMON STOCK USD.001	0.040%	90.833%
593	WADDELL + REED FINANCIAL A COMMON STOCK USD.01	0.040%	90.873%
594	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.040%	90.913%
595	PIPER JAFFRAY COS COMMON STOCK USD.01	0.040%	90.953%
596	OFG BANCORP COMMON STOCK USD1.0	0.040%	90.993%
597	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.039%	91.032%
598	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.039%	91.071%
599	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.039%	91.109%
600	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.039%	91.148%
601	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.038%	91.186%
602	PEOPLES BANCORP INC COMMON STOCK	0.038%	91.225%
603	INVACARE CORP COMMON STOCK USD.25	0.038%	91.263%
604	ANGIODYNAMICS INC COMMON STOCK USD.01	0.038%	91.301%
605	MARCUS CORPORATION COMMON STOCK USD1.0	0.038%	91.339%
606	NANOMETRICS INC COMMON STOCK	0.038%	91.377%
607	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.038%	91.414%
608	CTS CORP COMMON STOCK	0.038%	91.452%
609	MATRIX SERVICE CO COMMON STOCK USD.01	0.038%	91.490%
610	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.037%	91.527%
611	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.037%	91.564%
612	FLEX LTD COMMON STOCK	0.037%	91.602%
613	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.037%	91.639%
614	PC CONNECTION INC COMMON STOCK USD.01	0.037%	91.676%
615	PARK STERLING CORP COMMON STOCK USD.01	0.037%	91.712%
616	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.037%	91.749%
617	CATO CORP CLASS A COMMON STOCK USD.033	0.036%	91.786%
618	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	0.036%	91.822%
619	DENBURY RESOURCES INC COMMON STOCK USD.001	0.036%	91.858%
620	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.036%	91.894%
621	LYDALL INC COMMON STOCK USD.1	0.036%	91.930%
622	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.036%	91.966%
623	NATIONAL GENERAL HLDGS COMMON STOCK USD.01	0.036%	92.002%
624	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.036%	92.038%
625	ENSCO PLC CL A COMMON STOCK USD.1	0.036%	92.074%
626	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.036%	92.109%
627	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.035%	92.145%
628	VOYA FINANCIAL INC COMMON STOCK USD.01	0.035%	92.180%
629	HORIZON PHARMA PLC COMMON STOCK USD.0001	0.035%	92.215%
630	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.035%	92.251%
631	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.035%	92.286%
632	AMERICA S CAR MART INC COMMON STOCK USD.01	0.035%	92.321%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
633	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.035%	92.356%
634	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	0.035%	92.390%
635	INFINERA CORP COMMON STOCK USD.001	0.035%	92.425%
636	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.034%	92.459%
637	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	0.034%	92.494%
638	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.034%	92.528%
639	REGIS CORP COMMON STOCK USD.05	0.034%	92.562%
640	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.034%	92.596%
641	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.034%	92.631%
642	BANKRATE INC COMMON STOCK USD.01	0.034%	92.665%
643	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.034%	92.698%
644	NOVANTA INC COMMON STOCK	0.034%	92.732%
645	EZCORP INC CL A COMMON STOCK USD.01	0.034%	92.766%
646	MISTRAS GROUP INC COMMON STOCK USD.01	0.034%	92.800%
647	ACETO CORP COMMON STOCK USD.01	0.033%	92.833%
648	ACORDA THERAPEUTICS INC COMMON STOCK USD.001	0.033%	92.866%
649	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.033%	92.900%
650	FUTUREFUEL CORP COMMON STOCK USD.0001	0.033%	92.933%
651	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1	0.033%	92.966%
652	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.033%	92.998%
653	SP PLUS CORP COMMON STOCK USD.001	0.033%	93.031%
654	XCERRA CORP COMMON STOCK USD.05	0.033%	93.064%
655	OPUS BANK COMMON STOCK	0.032%	93.096%
656	BRISTOW GROUP INC COMMON STOCK USD.01	0.032%	93.128%
657	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.032%	93.160%
658	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.032%	93.192%
659	IXYS CORPORATION COMMON STOCK USD.01	0.032%	93.224%
660	OXFORD INDUSTRIES INC COMMON STOCK USD1.0	0.032%	93.256%
661	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.032%	93.288%
662	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	0.032%	93.320%
663	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.032%	93.351%
664	HOOKER FURNITURE CORP COMMON STOCK	0.031%	93.383%
665	RETAILMENOT INC COMMON STOCK USD.001	0.031%	93.413%
666	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.031%	93.444%
667	KMG CHEMICALS INC COMMON STOCK USD.01	0.031%	93.475%
668	HAVERTY FURNITURE COMMON STOCK USD1.0	0.030%	93.506%
669	HERITAGE FINANCIAL CORP COMMON STOCK	0.030%	93.536%
670	TESCO CORP COMMON STOCK	0.030%	93.566%
671	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.030%	93.597%
672	FOSSIL GROUP INC COMMON STOCK USD.01	0.030%	93.627%
673	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.030%	93.657%
674	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.030%	93.686%
675	KIMBALL ELECTRONICS INC COMMON STOCK	0.030%	93.716%
676	EVERI HOLDINGS INC COMMON STOCK USD.001	0.030%	93.746%
677	COHU INC COMMON STOCK USD1.0	0.030%	93.775%
678	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.029%	93.805%
679	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.029%	93.834%
680	FIRST BANCORP/NC COMMON STOCK	0.029%	93.864%
681	ZAGG INC COMMON STOCK USD.001	0.029%	93.893%
682	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.029%	93.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
683	BANCORP INC/THE COMMON STOCK USD1.0	0.029%	93.951%
684	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.029%	93.980%
685	CONNECTONE BANCORP INC COMMON STOCK	0.029%	94.009%
686	SHOE CARNIVAL INC COMMON STOCK USD.01	0.029%	94.038%
687	VERA BRADLEY INC COMMON STOCK	0.029%	94.067%
688	ENNIS INC COMMON STOCK USD2.5	0.029%	94.096%
689	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.029%	94.125%
690	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.029%	94.153%
691	EMC INS GROUP INC COMMON STOCK USD1.0	0.029%	94.182%
692	UNIFI INC COMMON STOCK USD.1	0.028%	94.210%
693	BNC BANCORP COMMON STOCK	0.028%	94.238%
694	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	0.028%	94.267%
695	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.028%	94.295%
696	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.028%	94.323%
697	BANK MUTUAL CORP COMMON STOCK USD.01	0.028%	94.351%
698	FRANKLIN COVEY CO COMMON STOCK USD.05	0.028%	94.379%
699	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.028%	94.407%
700	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.028%	94.435%
701	DHI GROUP INC COMMON STOCK USD.01	0.028%	94.463%
702	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.028%	94.490%
703	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.027%	94.518%
704	COEUR MINING INC COMMON STOCK USD.01	0.027%	94.545%
705	GP STRATEGIES CORP COMMON STOCK USD.01	0.027%	94.571%
706	SHORETEL INC COMMON STOCK USD.001	0.027%	94.598%
707	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.026%	94.624%
708	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.026%	94.651%
709	FORWARD AIR CORP COMMON STOCK USD.01	0.026%	94.677%
710	NEWS CORP CLASS B COMMON STOCK	0.026%	94.703%
711	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.026%	94.729%
712	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.026%	94.755%
713	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001	0.026%	94.780%
714	PCM INC COMMON STOCK USD.001	0.026%	94.806%
715	CITI TRENDS INC COMMON STOCK USD.01	0.025%	94.831%
716	CALIX INC COMMON STOCK	0.025%	94.856%
717	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.025%	94.881%
718	KADANT INC COMMON STOCK USD.01	0.025%	94.905%
719	SPARTAN MOTORS INC COMMON STOCK USD.01	0.024%	94.930%
720	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.024%	94.954%
721	VIRTUSA CORP COMMON STOCK USD.01	0.024%	94.979%
722	INSTEEL INDUSTRIES INC COMMON STOCK	0.024%	95.003%
723	STRATASYS LTD COMMON STOCK ILS.01	0.024%	95.027%
724	XO GROUP INC COMMON STOCK USD.01	0.024%	95.052%
725	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.024%	95.076%
726	FLEXSTEEL INDS COMMON STOCK USD1.0	0.024%	95.099%
727	PICO HOLDINGS INC COMMON STOCK USD.001	0.024%	95.123%
728	CRA INTERNATIONAL INC COMMON STOCK	0.024%	95.147%
729	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	0.024%	95.170%
730	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.024%	95.194%
731	MERCANTILE BANK CORP COMMON STOCK	0.023%	95.217%
732	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.023%	95.240%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
733	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.023%	95.264%
734	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.023%	95.287%
735	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.023%	95.310%
736	GENTHERM INC COMMON STOCK	0.023%	95.333%
737	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.023%	95.356%
738	NV5 GLOBAL INC COMMON STOCK USD.01	0.023%	95.379%
739	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.023%	95.402%
740	CONTROL4 CORP COMMON STOCK USD.0001	0.023%	95.425%
741	LSI INDUSTRIES INC COMMON STOCK	0.023%	95.447%
742	SIGMA DESIGNS INC COMMON STOCK	0.023%	95.470%
743	LANDEC CORP COMMON STOCK USD.001	0.022%	95.492%
744	BJ S RESTAURANTS INC COMMON STOCK	0.022%	95.515%
745	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.022%	95.537%
746	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.022%	95.559%
747	POTBELLY CORP COMMON STOCK USD.01	0.022%	95.581%
748	AMEDISYS INC COMMON STOCK USD.001	0.022%	95.603%
749	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.022%	95.625%
750	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.022%	95.647%
751	RUBY TUESDAY INC COMMON STOCK USD.01	0.022%	95.669%
752	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.022%	95.691%
753	NUTRACEUTICAL INTL CORP COMMON STOCK USD.01	0.022%	95.713%
754	MOVADO GROUP INC COMMON STOCK USD.01	0.022%	95.735%
755	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.022%	95.756%
756	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.022%	95.778%
757	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.021%	95.800%
758	CAMDEN NATIONAL CORP COMMON STOCK	0.021%	95.821%
759	TITAN MACHINERY INC COMMON STOCK USD.00001	0.021%	95.842%
760	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.021%	95.864%
761	DUCOMMUN INC COMMON STOCK USD.01	0.021%	95.885%
762	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.021%	95.906%
763	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.021%	95.927%
764	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.021%	95.948%
765	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.021%	95.969%
766	STONEGATE BANK COMMON STOCK USD.01	0.021%	95.989%
767	TRC COS INC COMMON STOCK USD.1	0.021%	96.010%
768	MTS SYSTEMS CORP COMMON STOCK USD.25	0.021%	96.031%
769	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.021%	96.051%
770	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.021%	96.072%
771	BLACK BOX CORP COMMON STOCK USD.001	0.020%	96.092%
772	CROCS INC COMMON STOCK USD.001	0.020%	96.113%
773	HORIZON BANCORP INDIANA COMMON STOCK	0.020%	96.133%
774	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.020%	96.153%
775	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.020%	96.174%
776	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.020%	96.194%
777	VSE CORP COMMON STOCK USD.05	0.020%	96.214%
778	FERROGLOBE PLC COMMON STOCK USD7.5	0.020%	96.234%
779	LEAF GROUP LTD COMMON STOCK USD.0001	0.020%	96.254%
780	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.020%	96.274%
781	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.020%	96.293%
782	SONUS NETWORKS INC COMMON STOCK USD.001	0.020%	96.313%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
783	AXT INC COMMON STOCK USD.001	0.020%	96.333%
784	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.020%	96.352%
785	HAWKINS INC COMMON STOCK USD.05	0.020%	96.372%
786	CABELA S INC COMMON STOCK USD.01	0.020%	96.391%
787	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.020%	96.411%
788	HERITAGE COMMERCE CORP COMMON STOCK	0.020%	96.430%
789	PACIFIC CONTINENTAL CORP COMMON STOCK	0.019%	96.450%
790	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.019%	96.469%
791	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.019%	96.489%
792	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.019%	96.508%
793	EXACTECH INC COMMON STOCK USD.01	0.019%	96.527%
794	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.019%	96.546%
795	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.019%	96.564%
796	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.019%	96.583%
797	CONN S INC COMMON STOCK USD.01	0.019%	96.602%
798	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.018%	96.620%
799	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.018%	96.638%
800	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.018%	96.656%
801	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.018%	96.675%
802	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	0.018%	96.693%
803	BANKFINANCIAL CORP COMMON STOCK USD.01	0.018%	96.711%
804	ERA GROUP INC COMMON STOCK USD.01	0.018%	96.729%
805	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.018%	96.747%
806	GENTEX CORP COMMON STOCK USD.06	0.018%	96.765%
807	OLYMPIC STEEL INC COMMON STOCK	0.018%	96.782%
808	BILL BARRETT CORP COMMON STOCK USD.001	0.018%	96.800%
809	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.018%	96.818%
810	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.017%	96.835%
811	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.017%	96.852%
812	CLIFTON BANCORP INC COMMON STOCK USD.01	0.017%	96.869%
813	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.017%	96.886%
814	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.017%	96.904%
815	INVENSENSE INC COMMON STOCK USD.001	0.017%	96.921%
816	TREDEGAR CORP COMMON STOCK	0.017%	96.938%
817	TIPTREE INC COMMON STOCK USD.001	0.017%	96.954%
818	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.017%	96.971%
819	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.017%	96.988%
820	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	0.017%	97.005%
821	MACATAWA BANK CORP COMMON STOCK	0.017%	97.021%
822	ENERNOC INC COMMON STOCK USD.001	0.017%	97.038%
823	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.017%	97.055%
824	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.016%	97.071%
825	ST JOE CO/THE COMMON STOCK	0.016%	97.087%
826	IDT CORP CLASS B COMMON STOCK USD.01	0.016%	97.104%
827	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.016%	97.120%
828	GUARANTY BANCORP COMMON STOCK USD.001	0.016%	97.137%
829	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.016%	97.153%
830	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.016%	97.169%
831	BRIDGE BANCORP INC COMMON STOCK USD.01	0.016%	97.185%
832	KIRKLAND S INC COMMON STOCK	0.016%	97.201%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
833	WEST MARINE INC COMMON STOCK USD.001	0.016%	97.217%
834	LIMELIGHT NETWORKS INC COMMON STOCK USD.001	0.016%	97.233%
835	UNITED COMMUNITY FINANCIAL COMMON STOCK	0.016%	97.249%
836	BEL FUSE INC CL B COMMON STOCK USD.1	0.016%	97.264%
837	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.016%	97.280%
838	RTI SURGICAL INC COMMON STOCK USD.001	0.016%	97.296%
839	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.016%	97.311%
840	EMCORE CORP COMMON STOCK	0.015%	97.327%
841	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.015%	97.342%
842	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.015%	97.357%
843	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.015%	97.373%
844	DSP GROUP INC COMMON STOCK USD.001	0.015%	97.388%
845	DEPOMED INC COMMON STOCK	0.015%	97.403%
846	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.015%	97.419%
847	LSB INDUSTRIES INC COMMON STOCK USD.1	0.015%	97.434%
848	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.015%	97.449%
849	DEL TACO RESTAURANTS INC COMMON STOCK	0.015%	97.464%
850	VECTRUS INC COMMON STOCK USD.01	0.015%	97.479%
851	CASCADE BANCORP COMMON STOCK	0.015%	97.493%
852	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.015%	97.508%
853	GERMAN AMERICAN BANCORP COMMON STOCK	0.015%	97.523%
854	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.015%	97.537%
855	SIERRA BANCORP COMMON STOCK	0.015%	97.552%
856	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.015%	97.567%
857	CULP INC COMMON STOCK USD.05	0.015%	97.581%
858	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.014%	97.596%
859	SPX FLOW INC COMMON STOCK USD.01	0.014%	97.610%
860	HEALTHSTREAM INC COMMON STOCK	0.014%	97.624%
861	VERITIV CORP COMMON STOCK USD.01	0.014%	97.639%
862	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	0.014%	97.653%
863	NORTHWEST PIPE CO COMMON STOCK USD.01	0.014%	97.667%
864	MERCHANTS BANCSHARES INC COMMON STOCK USD.01	0.014%	97.681%
865	MYRIAD GENETICS INC COMMON STOCK USD.01	0.014%	97.695%
866	LENNAR CORP B SHS COMMON STOCK USD.1	0.014%	97.709%
867	LIFETIME BRANDS INC COMMON STOCK USD.01	0.014%	97.723%
868	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.014%	97.736%
869	INTEVAC INC COMMON STOCK	0.014%	97.750%
870	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.014%	97.764%
871	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.014%	97.777%
872	HIBBETT SPORTS INC COMMON STOCK USD.01	0.014%	97.791%
873	FITBIT INC A COMMON STOCK USD.0001	0.014%	97.805%
874	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.014%	97.818%
875	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.013%	97.831%
876	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.013%	97.845%
877	PARKER DRILLING CO COMMON STOCK USD.167	0.013%	97.858%
878	CONTANGO OIL + GAS COMMON STOCK USD.04	0.013%	97.871%
879	CIVEO CORP COMMON STOCK	0.013%	97.884%
880	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.013%	97.897%
881	MEDIA GEN INC CVR COMMON STOCK	0.013%	97.910%
882	INVESTORS TITLE CO COMMON STOCK	0.013%	97.923%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
883	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.013%	97.936%
884	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.013%	97.949%
885	LGI HOMES INC COMMON STOCK USD.01	0.013%	97.962%
886	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.013%	97.974%
887	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.013%	97.987%
888	HURCO COMPANIES INC COMMON STOCK	0.013%	98.000%
889	CHIMERIX INC COMMON STOCK USD.001	0.013%	98.012%
890	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.013%	98.025%
891	HOMETRUST BANCSHARES INC COMMON STOCK	0.012%	98.037%
892	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.012%	98.050%
893	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.012%	98.062%
894	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.012%	98.074%
895	CDI CORP COMMON STOCK USD.1	0.012%	98.087%
896	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.012%	98.099%
897	FOSTER (LB) CO A COMMON STOCK USD.01	0.012%	98.111%
898	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.012%	98.123%
899	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.012%	98.135%
900	BOYD GAMING CORP COMMON STOCK USD.01	0.012%	98.147%
901	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.012%	98.159%
902	TUESDAY MORNING CORP COMMON STOCK USD.01	0.012%	98.171%
903	AGILYSYS INC COMMON STOCK USD.3	0.012%	98.183%
904	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.012%	98.195%
905	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.012%	98.207%
906	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.012%	98.218%
907	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	0.012%	98.230%
908	NATUS MEDICAL INC COMMON STOCK USD.001	0.012%	98.242%
909	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.011%	98.253%
910	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.011%	98.264%
911	LIBBEY INC COMMON STOCK USD.01	0.011%	98.276%
912	LMI AEROSPACE INC COMMON STOCK USD.02	0.011%	98.287%
913	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.011%	98.298%
914	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.011%	98.309%
915	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.011%	98.320%
916	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.011%	98.331%
917	STONERIDGE INC COMMON STOCK	0.011%	98.342%
918	REIS INC COMMON STOCK USD.01	0.011%	98.353%
919	SYSTEMAX INC COMMON STOCK USD.01	0.011%	98.364%
920	WILLBROS GROUP INC COMMON STOCK USD.05	0.011%	98.375%
921	FARMER BROS CO COMMON STOCK USD1.0	0.011%	98.386%
922	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.011%	98.396%
923	CARLISLE COS INC COMMON STOCK USD1.0	0.011%	98.407%
924	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.011%	98.417%
925	KEYW HOLDING CORP/THE COMMON STOCK	0.010%	98.428%
926	KB HOME COMMON STOCK USD1.0	0.010%	98.438%
927	SPARTON CORP COMMON STOCK USD1.25	0.010%	98.449%
928	RADISYS CORP COMMON STOCK	0.010%	98.459%
929	VISHAY PRECISION GROUP COMMON STOCK	0.010%	98.469%
930	KVH INDUSTRIES INC COMMON STOCK USD.01	0.010%	98.479%
931	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.010%	98.490%
932	REALNETWORKS INC COMMON STOCK USD.001	0.010%	98.500%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
933	CNB FINANCIAL CORP/PA COMMON STOCK	0.010%	98.510%
934	TECHTARGET COMMON STOCK USD.001	0.010%	98.520%
935	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01	0.010%	98.530%
936	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.010%	98.540%
937	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.010%	98.550%
938	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.010%	98.560%
939	PHI INC NON VOTING COMMON STOCK USD.1	0.010%	98.570%
940	MBT FINANCIAL CORP COMMON STOCK	0.010%	98.580%
941	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.010%	98.590%
942	GULF ISLAND FABRICATION INC COMMON STOCK	0.010%	98.600%
943	NUVECTRA CORP COMMON STOCK USD.001	0.010%	98.610%
944	TRECORA RESOURCES COMMON STOCK USD.1	0.010%	98.620%
945	AV HOMES INC COMMON STOCK USD1.0	0.010%	98.629%
946	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.010%	98.639%
947	QCR HOLDINGS INC COMMON STOCK USD1.0	0.010%	98.649%
948	ESPERION THERAPEUTICS INC COMMON STOCK USD.001	0.010%	98.659%
949	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.010%	98.668%
950	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002	0.010%	98.678%
951	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001	0.010%	98.687%
952	MGP INGREDIENTS INC COMMON STOCK	0.010%	98.697%
953	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.009%	98.706%
954	TWIN DISC INC COMMON STOCK	0.009%	98.716%
955	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.009%	98.725%
956	DXP ENTERPRISES INC COMMON STOCK USD.01	0.009%	98.734%
957	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.009%	98.743%
958	HARDINGE INC COMMON STOCK USD.01	0.009%	98.752%
959	VAREX IMAGING CORP COMMON STOCK	0.009%	98.762%
960	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.009%	98.771%
961	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.009%	98.780%
962	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.009%	98.789%
963	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.009%	98.798%
964	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.009%	98.806%
965	WORLD ACCEPTANCE CORP COMMON STOCK	0.009%	98.815%
966	WEYCO GROUP INC COMMON STOCK USD1.0	0.009%	98.824%
967	TELENAV INC COMMON STOCK USD.001	0.009%	98.833%
968	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.009%	98.841%
969	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.009%	98.850%
970	SHUTTERFLY INC COMMON STOCK USD.0001	0.009%	98.858%
971	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.009%	98.867%
972	VILLAGE SUPER MARKET CLASS A COMMON STOCK	0.009%	98.876%
973	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.008%	98.884%
974	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.008%	98.893%
975	WORTHINGTON INDUSTRIES COMMON STOCK	0.008%	98.901%
976	CELADON GROUP INC COMMON STOCK USD.033	0.008%	98.909%
977	CUTERA INC COMMON STOCK USD.001	0.008%	98.917%
978	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.008%	98.925%
979	HANGER INC COMMON STOCK USD.01	0.008%	98.933%
980	A H BELO CORP A COMMON STOCK USD.01	0.008%	98.941%
981	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.008%	98.949%
982	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.008%	98.957%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
983	RED LION HOTELS CORP COMMON STOCK USD.01	0.008%	98.965%
984	GRAHAM CORP COMMON STOCK USD.1	0.008%	98.973%
985	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.008%	98.981%
986	LIMONEIRA CO COMMON STOCK USD.01	0.008%	98.989%
987	CRAY INC COMMON STOCK USD.01	0.008%	98.996%
988	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.008%	99.004%
989	BALDWIN + LYONS INC CL B COMMON STOCK	0.008%	99.011%
990	ZOE S KITCHEN INC COMMON STOCK USD.01	0.007%	99.019%
991	NL INDUSTRIES COMMON STOCK USD.125	0.007%	99.026%
992	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1	0.007%	99.034%
993	DMC GLOBAL INC COMMON STOCK USD.05	0.007%	99.041%
994	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.007%	99.049%
995	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.007%	99.056%
996	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.007%	99.063%
997	FIVE PRIME THERAPEUTICS INC COMMON STOCK USD.001	0.007%	99.070%
998	FRP HOLDINGS INC COMMON STOCK USD.1	0.007%	99.077%
999	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01	0.007%	99.084%
1000	ROCKY BRANDS INC COMMON STOCK	0.007%	99.091%
1001	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.007%	99.098%
1002	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.007%	99.105%
1003	GENIE ENERGY LTD B COMMON STOCK	0.007%	99.112%
1004	MARCHEX INC CLASS B COMMON STOCK USD.01	0.007%	99.119%
1005	PREMIER FINANCIAL BANCORP COMMON STOCK	0.007%	99.125%
1006	CITIZENS INC COMMON STOCK	0.007%	99.132%
1007	SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01	0.007%	99.139%
1008	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.007%	99.145%
1009	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.007%	99.152%
1010	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.007%	99.158%
1011	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.006%	99.165%
1012	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.006%	99.171%
1013	ALICO INC COMMON STOCK USD1.0	0.006%	99.178%
1014	DORIAN LPG LTD COMMON STOCK USD.01	0.006%	99.184%
1015	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.006%	99.190%
1016	TANGOE INC/CT COMMON STOCK USD.0001	0.006%	99.197%
1017	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.006%	99.203%
1018	TRIBUNE MEDIA CO A COMMON STOCK	0.006%	99.209%
1019	STAGE STORES INC COMMON STOCK USD.01	0.006%	99.215%
1020	DELTA APPAREL INC COMMON STOCK USD.01	0.006%	99.221%
1021	EP ENERGY CORP CL A COMMON STOCK USD.01	0.006%	99.228%
1022	BSQUARE CORP COMMON STOCK	0.006%	99.234%
1023	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.006%	99.240%
1024	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.006%	99.246%
1025	ELDORADO RESORTS INC COMMON STOCK	0.006%	99.252%
1026	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	99.258%
1027	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	0.006%	99.263%
1028	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.006%	99.269%
1029	ASTRONICS CORP COMMON STOCK USD.01	0.006%	99.275%
1030	AMTECH SYSTEMS INC COMMON STOCK USD.01	0.006%	99.281%
1031	STARTEK INC COMMON STOCK USD.01	0.006%	99.287%
1032	CU BANCORP COMMON STOCK	0.006%	99.292%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1033	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	99.298%
1034	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.006%	99.304%
1035	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.006%	99.309%
1036	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.006%	99.315%
1037	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.006%	99.320%
1038	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.006%	99.326%
1039	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.006%	99.332%
1040	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.006%	99.337%
1041	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.006%	99.343%
1042	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.006%	99.348%
1043	ESSA BANCORP INC COMMON STOCK USD.01	0.005%	99.354%
1044	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.005%	99.359%
1045	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.005%	99.364%
1046	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.005%	99.369%
1047	DANA INC COMMON STOCK USD.01	0.005%	99.375%
1048	REXNORD CORP COMMON STOCK USD.01	0.005%	99.380%
1049	EASTERN CO/THE COMMON STOCK	0.005%	99.385%
1050	UCP INC CL A COMMON STOCK USD.01	0.005%	99.390%
1051	COMPUTER TASK GROUP INC COMMON STOCK USD.01	0.005%	99.395%
1052	KOPIN CORP COMMON STOCK USD.01	0.005%	99.400%
1053	ACME UNITED CORP COMMON STOCK USD2.5	0.005%	99.405%
1054	ULTRALIFE CORP COMMON STOCK USD.1	0.005%	99.410%
1055	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.005%	99.415%
1056	HOME BANCORP INC COMMON STOCK USD.01	0.005%	99.420%
1057	KEY TRONIC CORP COMMON STOCK	0.005%	99.424%
1058	CSS INDUSTRIES INC COMMON STOCK USD.1	0.005%	99.429%
1059	HC2 HOLDINGS INC COMMON STOCK USD.001	0.005%	99.434%
1060	WEST BANCORPORATION COMMON STOCK	0.005%	99.439%
1061	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.005%	99.444%
1062	NICHOLAS FINANCIAL INC COMMON STOCK	0.005%	99.448%
1063	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01	0.005%	99.453%
1064	ASTRONOVA INC COMMON STOCK USD.05	0.005%	99.458%
1065	HARTE HANKS INC COMMON STOCK USD1.0	0.005%	99.462%
1066	AWARE INC/MASS COMMON STOCK USD.01	0.005%	99.467%
1067	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.005%	99.472%
1068	FRANK S INTERNATIONAL NV COMMON STOCK EUR.01	0.005%	99.476%
1069	NCI INC A COMMON STOCK USD.019	0.005%	99.481%
1070	DIGIRAD CORP COMMON STOCK USD.0001	0.005%	99.485%
1071	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.005%	99.490%
1072	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.004%	99.494%
1073	PATTERSON COS INC COMMON STOCK USD.01	0.004%	99.499%
1074	LUBY S INC COMMON STOCK USD.32	0.004%	99.503%
1075	PDL BIOPHARMA INC COMMON STOCK USD.01	0.004%	99.508%
1076	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.004%	99.512%
1077	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.004%	99.516%
1078	MACKINAC FINANCIAL CORP COMMON STOCK	0.004%	99.520%
1079	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.004%	99.525%
1080	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.004%	99.529%
1081	NEW YORK + CO COMMON STOCK USD.001	0.004%	99.533%
1082	LIVANOVA PLC COMMON STOCK GBP1.0	0.004%	99.537%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1083	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.004%	99.541%
1084	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.004%	99.545%
1085	PERCEPTRON INC COMMON STOCK USD.01	0.004%	99.549%
1086	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01	0.004%	99.553%
1087	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.004%	99.557%
1088	MOCON INC COMMON STOCK USD.1	0.004%	99.561%
1089	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.004%	99.565%
1090	TEEKAY CORP COMMON STOCK USD.001	0.004%	99.569%
1091	BOOT BARN HOLDINGS INC COMMON STOCK	0.004%	99.573%
1092	MAXWELL TECHNOLOGIES INC COMMON STOCK USD.1	0.004%	99.577%
1093	SYNALLOY CORP COMMON STOCK USD1.0	0.004%	99.581%
1094	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.004%	99.585%
1095	ZAFGEN INC COMMON STOCK USD.001	0.004%	99.589%
1096	AVIAT NETWORKS INC COMMON STOCK USD.01	0.004%	99.592%
1097	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.004%	99.596%
1098	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.004%	99.600%
1099	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.004%	99.604%
1100	DIPLOMAT PHARMACY INC COMMON STOCK	0.004%	99.608%
1101	USA TRUCK INC COMMON STOCK USD.01	0.004%	99.611%
1102	TAILORED BRANDS INC COMMON STOCK USD.01	0.004%	99.615%
1103	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.004%	99.619%
1104	VOLT INFO SCIENCES INC COMMON STOCK USD.1	0.004%	99.622%
1105	BANK OF MARIN BANCORP/CA COMMON STOCK	0.004%	99.626%
1106	RANGE RESOURCES CORP COMMON STOCK USD.01	0.004%	99.630%
1107	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.004%	99.633%
1108	STATE NATIONAL COS INC COMMON STOCK USD.001	0.004%	99.637%
1109	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.004%	99.641%
1110	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.004%	99.644%
1111	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.004%	99.648%
1112	INTREPID POTASH INC COMMON STOCK USD.001	0.004%	99.651%
1113	SMART + FINAL STORES INC COMMON STOCK USD.001	0.004%	99.655%
1114	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.003%	99.658%
1115	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.003%	99.662%
1116	PC TEL INC COMMON STOCK USD.001	0.003%	99.665%
1117	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.003%	99.669%
1118	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.003%	99.672%
1119	AMERESCO INC CL A COMMON STOCK USD.0001	0.003%	99.676%
1120	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.003%	99.679%
1121	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.003%	99.682%
1122	WAYSIDE TECHNOLOGY GROUP INC COMMON STOCK USD.01	0.003%	99.686%
1123	ID SYSTEMS INC COMMON STOCK USD.01	0.003%	99.689%
1124	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	99.692%
1125	TEJON RANCH CO COMMON STOCK USD.5	0.003%	99.696%
1126	UNITY BANCORP INC COMMON STOCK	0.003%	99.699%
1127	KEY TECHNOLOGY INC COMMON STOCK	0.003%	99.702%
1128	FARMERS NATL BANC CORP COMMON STOCK	0.003%	99.706%
1129	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	99.709%
1130	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.003%	99.712%
1131	ARK RESTAURANTS CORP COMMON STOCK USD.01	0.003%	99.715%
1132	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.003%	99.718%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1133	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.003%	99.721%
1134	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK	0.003%	99.724%
1135	PRGX GLOBAL INC COMMON STOCK USD.01	0.003%	99.727%
1136	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.003%	99.730%
1137	FNFV GROUP TRACKING STK USD.0001	0.003%	99.733%
1138	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.003%	99.736%
1139	HUTTIG BUILDING PRODUCTS INC COMMON STOCK USD.01	0.003%	99.739%
1140	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.003%	99.741%
1141	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	99.744%
1142	JAKKS PACIFIC INC COMMON STOCK USD.001	0.003%	99.747%
1143	TRINITY PLACE HOLDINGS INC COMMON STOCK	0.003%	99.750%
1144	FIRST NBC BANK HOLDING CO COMMON STOCK	0.003%	99.753%
1145	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.003%	99.755%
1146	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.003%	99.758%
1147	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.003%	99.760%
1148	BCB BANCORP INC COMMON STOCK	0.003%	99.763%
1149	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	99.766%
1150	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.003%	99.768%
1151	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.003%	99.771%
1152	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.003%	99.773%
1153	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.003%	99.776%
1154	GSE SYSTEMS INC COMMON STOCK USD.01	0.002%	99.778%
1155	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.002%	99.781%
1156	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	99.783%
1157	NORTHERN OIL AND GAS INC COMMON STOCK USD.001	0.002%	99.786%
1158	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	99.788%
1159	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.002%	99.790%
1160	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	99.793%
1161	BANK OF COMMERCE HOLDINGS COMMON STOCK	0.002%	99.795%
1162	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK	0.002%	99.797%
1163	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.002%	99.800%
1164	INTERSECTIONS INC COMMON STOCK USD.01	0.002%	99.802%
1165	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.002%	99.804%
1166	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	99.806%
1167	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.002%	99.808%
1168	ON DECK CAPITAL INC COMMON STOCK USD.005	0.002%	99.811%
1169	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	0.002%	99.813%
1170	BOWL AMERICA INC CLASS A COMMON STOCK USD.1	0.002%	99.815%
1171	INTERNAP CORP COMMON STOCK USD.001	0.002%	99.817%
1172	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.002%	99.819%
1173	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.002%	99.821%
1174	SHORE BANCSHARES INC COMMON STOCK USD.01	0.002%	99.823%
1175	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.002%	99.825%
1176	AZZ INC COMMON STOCK USD1.0	0.002%	99.827%
1177	QUAD GRAPHICS INC COMMON STOCK USD.025	0.002%	99.829%
1178	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.002%	99.831%
1179	AROTECH CORP COMMON STOCK USD.01	0.002%	99.833%
1180	SURMODICS INC COMMON STOCK USD.05	0.002%	99.835%
1181	MCEWEN MINING INC COMMON STOCK	0.002%	99.837%
1182	GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05	0.002%	99.839%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1183	HOPFED BANCORP INC COMMON STOCK USD.01	0.002%	99.841%
1184	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333	0.002%	99.843%
1185	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0	0.002%	99.845%
1186	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	99.847%
1187	CEMPRA INC COMMON STOCK USD.001	0.002%	99.849%
1188	DIXIE GROUP INC COMMON STOCK USD3.0	0.002%	99.851%
1189	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	99.852%
1190	LIBERTY TAX INC COMMON STOCK USD.01	0.002%	99.854%
1191	ELECTROMED INC COMMON STOCK USD.01	0.002%	99.856%
1192	RIGNET INC COMMON STOCK USD.001	0.002%	99.858%
1193	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.002%	99.860%
1194	HUDSON GLOBAL INC COMMON STOCK USD.001	0.002%	99.861%
1195	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.002%	99.863%
1196	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.002%	99.865%
1197	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.002%	99.867%
1198	SPAN AMERICA MEDICAL SYS INC COMMON STOCK	0.002%	99.868%
1199	VAALCO ENERGY INC COMMON STOCK USD.1	0.002%	99.870%
1200	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.002%	99.872%
1201	GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001	0.002%	99.873%
1202	GOLDFIELD CORP COMMON STOCK USD.1	0.002%	99.875%
1203	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.002%	99.876%
1204	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.002%	99.878%
1205	ESCALADE INC COMMON STOCK	0.001%	99.879%
1206	GREIF INC CL B COMMON STOCK	0.001%	99.881%
1207	ARDMORE SHIPPING CORP COMMON STOCK USD.01	0.001%	99.882%
1208	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.884%
1209	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.001%	99.885%
1210	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.001%	99.887%
1211	SKYLINE CORP COMMON STOCK USD.028	0.001%	99.888%
1212	FIRST INTERNET BANCORP COMMON STOCK	0.001%	99.889%
1213	STEIN MART INC COMMON STOCK USD.01	0.001%	99.891%
1214	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.892%
1215	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.001%	99.893%
1216	INSEEGO CORP COMMON STOCK	0.001%	99.895%
1217	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK	0.001%	99.896%
1218	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.001%	99.897%
1219	QUMU CORP COMMON STOCK USD.01	0.001%	99.898%
1220	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.899%
1221	ORION ENERGY SYSTEMS INC COMMON STOCK	0.001%	99.901%
1222	EMERSON RADIO CORP COMMON STOCK USD.01	0.001%	99.902%
1223	ITERIS INC COMMON STOCK USD.1	0.001%	99.903%
1224	HALLADOR ENERGY CO COMMON STOCK USD.01	0.001%	99.904%
1225	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	99.905%
1226	YUME INC COMMON STOCK USD.001	0.001%	99.906%
1227	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.001%	99.907%
1228	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0	0.001%	99.909%
1229	NEW HOME CO INC/THE COMMON STOCK USD.01	0.001%	99.910%
1230	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.001%	99.911%
1231	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.001%	99.912%
1232	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.913%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1233	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.001%	99.914%
1234	GAIA INC COMMON STOCK USD.0001	0.001%	99.915%
1235	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.001%	99.916%
1236	BROADVISION INC COMMON STOCK USD.0001	0.001%	99.917%
1237	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.001%	99.918%
1238	FIRST UNITED CORP COMMON STOCK USD.01	0.001%	99.919%
1239	CARBO CERAMICS INC COMMON STOCK USD.01	0.001%	99.920%
1240	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01	0.001%	99.921%
1241	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.001%	99.922%
1242	INTEST CORP COMMON STOCK USD.01	0.001%	99.923%
1243	INTRICON CORP COMMON STOCK USD1.0	0.001%	99.924%
1244	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.924%
1245	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.001%	99.925%
1246	BROADWIND ENERGY INC COMMON STOCK USD.001	0.001%	99.926%
1247	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	99.927%
1248	ADVANSIX INC COMMON STOCK USD.01	0.001%	99.928%
1249	OPTICAL CABLE CORP COMMON STOCK	0.001%	99.929%
1250	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.001%	99.930%
1251	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.001%	99.931%
1252	NORTHEAST COMMUNITY BANCORP COMMON STOCK USD.01	0.001%	99.932%
1253	URANIUM RESOURCES INC COMMON STOCK USD.001	0.001%	99.932%
1254	AMCON DISTRIBUTING CO COMMON STOCK USD.01	0.001%	99.933%
1255	RADIO ONE INC CL D COMMON STOCK USD.001	0.001%	99.934%
1256	HMN FINANCIAL INC COMMON STOCK USD.01	0.001%	99.935%
1257	MANNATECH INC COMMON STOCK USD.0001	0.001%	99.936%
1258	EVINE LIVE INC COMMON STOCK USD.01	0.001%	99.937%
1259	PEOPLES BANCORP OF NC COMMON STOCK	0.001%	99.938%
1260	OHIO VALLEY BANC CORP COMMON STOCK USD1.0	0.001%	99.938%
1261	PRUDENTIAL BANCORP INC COMMON STOCK USD.01	0.001%	99.939%
1262	TREMOR VIDEO INC COMMON STOCK USD.0001	0.001%	99.940%
1263	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	99.941%
1264	ENGLOBAL CORP COMMON STOCK USD.001	0.001%	99.942%
1265	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.942%
1266	NEUSTAR INC CLASS A COMMON STOCK USD.001	0.001%	99.943%
1267	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01	0.001%	99.944%
1268	TRANSCAT INC COMMON STOCK USD.5	0.001%	99.945%
1269	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.001%	99.945%
1270	MANITEX INTERNATIONAL INC COMMON STOCK	0.001%	99.946%
1271	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	99.947%
1272	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.001%	99.948%
1273	AAC HOLDINGS INC COMMON STOCK USD.001	0.001%	99.948%
1274	CCA INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.949%
1275	JONES ENERGY INC A COMMON STOCK USD.001	0.001%	99.950%
1276	BEL FUSE INC CL A COMMON STOCK USD.1	0.001%	99.950%
1277	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.001%	99.951%
1278	KONA GRILL INC COMMON STOCK USD.01	0.001%	99.952%
1279	SYPRIS SOLUTIONS INC COMMON STOCK USD.01	0.001%	99.952%
1280	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0	0.001%	99.953%
1281	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.001%	99.954%
1282	ASTA FUNDING INC COMMON STOCK USD.01	0.001%	99.954%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1283	APPROACH RESOURCES INC COMMON STOCK USD.01	0.001%	99.955%
1284	ION GEOPHYSICAL CORP COMMON STOCK	0.001%	99.955%
1285	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.001%	99.956%
1286	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.001%	99.957%
1287	EAGLE BULK SHIPPING INC COMMON STOCK USD.01	0.001%	99.957%
1288	VERSAR INC COMMON STOCK USD.01	0.001%	99.958%
1289	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.001%	99.959%
1290	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.001%	99.959%
1291	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.001%	99.960%
1292	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.001%	99.960%
1293	SYNACOR INC COMMON STOCK USD.01	0.001%	99.961%
1294	HANDY + HARMAN LTD COMMON STOCK USD.01	0.001%	99.961%
1295	PERMA FIX ENVIRONMENTAL SVCS COMMON STOCK USD.001	0.001%	99.962%
1296	LIGHTPATH TECHNOLOGIES INC A COMMON STOCK USD.01	0.001%	99.963%
1297	TIDEWATER INC COMMON STOCK USD.1	0.001%	99.963%
1298	ZEDGE INC CL B COMMON STOCK	0.001%	99.964%
1299	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.001%	99.964%
1300	APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001	0.001%	99.965%
1301	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.001%	99.965%
1302	MISONIX INC COMMON STOCK USD.01	0.001%	99.966%
1303	AGROFRESH SOLUTIONS INC COMMON STOCK	0.001%	99.967%
1304	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.967%
1305	COMMUNITY WEST BANCSHARES COMMON STOCK	0.001%	99.968%
1306	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.001%	99.968%
1307	NIVALIS THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.969%
1308	LANTRONIX INC COMMON STOCK USD.0001	0.001%	99.969%
1309	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.970%
1310	RF INDUSTRIES LTD COMMON STOCK USD.01	0.001%	99.970%
1311	LANDS END INC COMMON STOCK USD.01	0.001%	99.971%
1312	COVISINT CORP COMMON STOCK	0.001%	99.971%
1313	INVENTURE FOODS INC COMMON STOCK USD.01	0.001%	99.972%
1314	FUEL TECH INC COMMON STOCK USD.01	0.000%	99.972%
1315	PAPA MURPHY S HOLDINGS INC COMMON STOCK USD.01	0.000%	99.973%
1316	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0	0.000%	99.973%
1317	SUMMIT STATE BANK COMMON STOCK	0.000%	99.974%
1318	AMREP CORP COMMON STOCK USD.1	0.000%	99.974%
1319	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.974%
1320	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.975%
1321	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.975%
1322	CSP INC COMMON STOCK USD.01	0.000%	99.976%
1323	ALPHA PRO TECH LTD COMMON STOCK USD.01	0.000%	99.976%
1324	RELM WIRELESS CORP COMMON STOCK USD.6	0.000%	99.977%
1325	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.977%
1326	PFENEX INC COMMON STOCK USD.001	0.000%	99.978%
1327	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.000%	99.978%
1328	QUALSTAR CORP COMMON STOCK	0.000%	99.978%
1329	SMTC CORPORATION COMMON STOCK USD.01	0.000%	99.979%
1330	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.979%
1331	ANCHOR BANCORP COMMON STOCK USD.01	0.000%	99.980%
1332	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1333	CITIZENS HOLDING COMPANY COMMON STOCK USD.2	0.000%	99.980%
1334	LANDMARK BANCORP INC COMMON STOCK USD.01	0.000%	99.981%
1335	TWO RIVER BANCORP COMMON STOCK	0.000%	99.981%
1336	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0	0.000%	99.982%
1337	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001	0.000%	99.982%
1338	INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.982%
1339	ARATANA THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.983%
1340	XENITH BANKSHARES INC COMMON STOCK USD.01	0.000%	99.983%
1341	PROTEOSTASIS THERAPEUTICS IN COMMON STOCK USD.001	0.000%	99.984%
1342	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.000%	99.984%
1343	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.984%
1344	VINCE HOLDING CORP COMMON STOCK USD.001	0.000%	99.985%
1345	LINCOLN EDUCATIONAL SERVICES COMMON STOCK	0.000%	99.985%
1346	CHASE CORP COMMON STOCK USD.1	0.000%	99.985%
1347	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.986%
1348	UNITED COMMUNITY BANCORP COMMON STOCK USD.01	0.000%	99.986%
1349	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.986%
1350	LCNB CORPORATION COMMON STOCK	0.000%	99.986%
1351	COMBIMATRIX CORP COMMON STOCK USD.001	0.000%	99.987%
1352	CHEMUNG FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.987%
1353	NICOLET BANKSHARES INC COMMON STOCK	0.000%	99.987%
1354	NII HOLDINGS INC COMMON STOCK	0.000%	99.988%
1355	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.988%
1356	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.988%
1357	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.988%
1358	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01	0.000%	99.989%
1359	EVANS BANCORP INC COMMON STOCK USD.5	0.000%	99.989%
1360	AUBURN NATL BANCORPORATION COMMON STOCK USD.01	0.000%	99.989%
1361	EVOLVING SYSTEMS INC COMMON STOCK USD.001	0.000%	99.989%
1362	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.990%
1363	THESTREET INC COMMON STOCK USD.01	0.000%	99.990%
1364	FIRST BANK/HAMILTON NJ COMMON STOCK USD.01	0.000%	99.990%
1365	SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.990%
1366	ADVANTAGE TECHNOLOGIES GRP COMMON STOCK USD.01	0.000%	99.990%
1367	CORVUS PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.991%
1368	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0	0.000%	99.991%
1369	VERSO CORP A COMMON STOCK	0.000%	99.991%
1370	STANLEY FURNITURE CO INC COMMON STOCK USD.02	0.000%	99.991%
1371	AMERICAN SHARED HOSPITAL SER COMMON STOCK	0.000%	99.992%
1372	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.992%
1373	GENCO SHIPPING + TRADING LTD COMMON STOCK	0.000%	99.992%
1374	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.992%
1375	NATURES SUNSHINE PRODS INC COMMON STOCK	0.000%	99.992%
1376	IEC ELECTRONICS CORP COMMON STOCK USD.01	0.000%	99.993%
1377	WIRELESS TELECOM GROUP INC COMMON STOCK USD.01	0.000%	99.993%
1378	OREXIGEN THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.993%
1379	GEVO INC COMMON STOCK	0.000%	99.993%
1380	CHARLES + COLVARD LTD COMMON STOCK	0.000%	99.993%
1381	DICERNA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.993%
1382	SUSSEX BANCORP COMMON STOCK	0.000%	99.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1383	MEDICINOVA INC COMMON STOCK USD.001	0.000%	99.994%
1384	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0	0.000%	99.994%
1385	TONIX PHARMACEUTICALS HOLDIN COMMON STOCK USD.001	0.000%	99.994%
1386	TRANSCONTINENTAL REALTY INV REIT USD.01	0.000%	99.994%
1387	FLEXIBLE SOLUTIONS INTL INC COMMON STOCK USD.001	0.000%	99.994%
1388	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.000%	99.995%
1389	NUMEREX CORP CL A COMMON STOCK	0.000%	99.995%
1390	PERFUMANIA HOLDINGS INC COMMON STOCK USD.01	0.000%	99.995%
1391	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.995%
1392	NORWOOD FINANCIAL CORP COMMON STOCK USD.1	0.000%	99.995%
1393	MIRATI THERAPEUTICS INC COMMON STOCK	0.000%	99.995%
1394	REGULUS THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.995%
1395	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.000%	99.996%
1396	BRIDGFORD FOODS CORP COMMON STOCK USD1.0	0.000%	99.996%
1397	PENDRELL CORP COMMON STOCK USD.01	0.000%	99.996%
1398	ECHELON CORP COMMON STOCK USD.01	0.000%	99.996%
1399	ORRSTOWN FINL SERVICES INC COMMON STOCK	0.000%	99.996%
1400	INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01	0.000%	99.996%
1401	DAILY JOURNAL CORP COMMON STOCK USD.01	0.000%	99.996%
1402	EARTHSTONE ENERGY INC COMMON STOCK USD.001	0.000%	99.997%
1403	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.997%
1404	ENDOCYTE INC COMMON STOCK	0.000%	99.997%
1405	PFSWEB INC COMMON STOCK USD.001	0.000%	99.997%
1406	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.997%
1407	PDVWIRELESS INC COMMON STOCK USD.0001	0.000%	99.997%
1408	IMMERSION CORPORATION COMMON STOCK USD.001	0.000%	99.997%
1409	EAGLE BANCORP MONTANA INC COMMON STOCK USD.01	0.000%	99.997%
1410	MALVERN BANCORP INC COMMON STOCK USD.01	0.000%	99.997%
1411	BALDWIN + LYONS INC CL A COMMON STOCK	0.000%	99.998%
1412	MRV COMMUNICATIONS INC COMMON STOCK USD.0017	0.000%	99.998%
1413	EMMIS COMMUNICATIONS CLASS A COMMON STOCK USD.01	0.000%	99.998%
1414	VICAL INC COMMON STOCK USD.01	0.000%	99.998%
1415	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0	0.000%	99.998%
1416	P + F INDUSTRIES CL A COMMON STOCK USD1.0	0.000%	99.998%
1417	REAL INDUSTRY INC COMMON STOCK	0.000%	99.998%
1418	CALADRIUS BIOSCIENCES INC COMMON STOCK USD.001	0.000%	99.998%
1419	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	99.998%
1420	FORM HOLDINGS CORP COMMON STOCK	0.000%	99.999%
1421	WAYNE SAVINGS BANCSHARES INC COMMON STOCK USD.1	0.000%	99.999%
1422	EXONE CO/THE COMMON STOCK USD.01	0.000%	99.999%
1423	PHARMATHENE INC COMMON STOCK USD.0001	0.000%	99.999%
1424	BANCORP OF NEW JERSEY INC COMMON STOCK	0.000%	99.999%
1425	SELECT BANCORP INC COMMON STOCK USD1.0	0.000%	99.999%
1426	AEROCENTURY CORP COMMON STOCK USD.001	0.000%	99.999%
1427	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.000%	99.999%
1428	JUNIPER PHARMACEUTICALS INC COMMON STOCK USD.01	0.000%	99.999%
1429	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.000%	99.999%
1430	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.999%
1431	CAFEPRESS INC COMMON STOCK USD.0001	0.000%	99.999%
1432	LAKE SHORE BANCORP INC COMMON STOCK USD.01	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1433	PRIMEENERGY CORP COMMON STOCK USD.1	0.000%	100.000%
1434	AVALON HOLDINGS CORP A COMMON STOCK USD.01	0.000%	100.000%
1435	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.000%	100.000%
1436	INSIGNIA SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
1437	TRIO TECH INTERNATIONAL COMMON STOCK	0.000%	100.000%
1438	UNIVERSAL SECURITY INSTRUMNT COMMON STOCK USD.01	0.000%	100.000%
1439	BEBE STORES INC COMMON STOCK USD.001	0.000%	100.000%
1440	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0	0.000%	100.000%
1441	MID PENN BANCORP INC COMMON STOCK USD1.0	0.000%	100.000%
1442	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25	0.000%	100.000%
1443	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
1444	ALLIED HEALTHCARE PRODUCTS COMMON STOCK USD.01	0.000%	100.000%
1445	CLEARONE INC COMMON STOCK USD.001	0.000%	100.000%
1446	WVS FINANCIAL CORP COMMON STOCK USD.01	0.000%	100.000%
1447	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
1448	FRD ACQUISITION CO SHS COMMON STOCK	-	100.000%
1449	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
1450	ACCESS NATIONAL CORP COMMON STOCK USD.835	-	100.000%
1451	CAPITAL BANK CORP CVR CAPITAL BANK CORP CVR	-	100.000%
1452	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI	-	100.000%