

U.S. Targeted Value Portfolio - Class R2

As of June 30, 2017 (Updated Monthly)

Source: State Street

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

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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	PULTEGROUP INC COMMON STOCK USD.01	0.842%	0.842%
2	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.823%	1.665%
3	TOLL BROTHERS INC COMMON STOCK USD.01	0.793%	2.458%
4	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.727%	3.185%
5	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.713%	3.898%
6	OWENS CORNING COMMON STOCK USD.001	0.712%	4.610%
7	AVNET INC COMMON STOCK USD1.0	0.652%	5.261%
8	AGCO CORP COMMON STOCK USD.01	0.650%	5.911%
9	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.632%	6.544%
10	ASSURANT INC COMMON STOCK USD.01	0.627%	7.171%
11	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.623%	7.794%
12	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.619%	8.413%
13	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.611%	9.024%
14	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.603%	9.627%
15	QUANTA SERVICES INC COMMON STOCK USD.00001	0.590%	10.217%
16	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.567%	10.784%
17	PACWEST BANCORP COMMON STOCK	0.555%	11.339%
18	KOHL'S CORP COMMON STOCK USD.01	0.527%	11.866%
19	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.503%	12.369%
20	INVESTORS BANCORP INC COMMON STOCK USD.01	0.484%	12.853%
21	UMPQUA HOLDINGS CORP COMMON STOCK	0.476%	13.329%
22	MURPHY OIL CORP COMMON STOCK USD1.0	0.470%	13.799%
23	CONSOL ENERGY INC COMMON STOCK USD.01	0.468%	14.268%
24	STAPLES INC COMMON STOCK USD.0006	0.463%	14.731%
25	AECOM COMMON STOCK USD.01	0.461%	15.192%
26	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.453%	15.645%
27	TECH DATA CORP COMMON STOCK USD.0015	0.447%	16.092%
28	JABIL INC COMMON STOCK USD.001	0.447%	16.539%
29	NAVIENT CORP COMMON STOCK USD.01	0.442%	16.981%
30	POST HOLDINGS INC COMMON STOCK USD.01	0.437%	17.418%
31	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.432%	17.850%
32	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.423%	18.273%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.423%	18.696%
34	RICE ENERGY INC COMMON STOCK USD.01	0.421%	19.117%
35	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.417%	19.533%
36	TRANSOCEAN LTD COMMON STOCK CHF.1	0.414%	19.948%
37	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.411%	20.359%
38	RYDER SYSTEM INC COMMON STOCK USD.5	0.403%	20.762%
39	MANPOWERGROUP INC COMMON STOCK USD.01	0.401%	21.163%
40	LEGG MASON INC COMMON STOCK USD.1	0.398%	21.561%
41	AIR LEASE CORP COMMON STOCK USD.01	0.392%	21.953%
42	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.385%	22.338%
43	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.384%	22.722%
44	KIRBY CORP COMMON STOCK USD.1	0.378%	23.100%
45	COLFAX CORP COMMON STOCK USD.001	0.376%	23.476%
46	IBERIABANK CORP COMMON STOCK USD1.0	0.374%	23.850%
47	HANCOCK HOLDING CO COMMON STOCK USD3.33	0.373%	24.223%
48	OLIN CORP COMMON STOCK USD1.0	0.372%	24.595%
49	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.371%	24.966%
50	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.354%	25.320%
51	XPO LOGISTICS INC COMMON STOCK USD.001	0.352%	25.672%
52	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.333%	26.004%
53	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.331%	26.336%
54	CALPINE CORP COMMON STOCK USD.001	0.329%	26.665%
55	WINTRUST FINANCIAL CORP COMMON STOCK	0.328%	26.993%
56	OSHKOSH CORP COMMON STOCK USD.01	0.325%	27.319%
57	ZIONS BANCORPORATION COMMON STOCK	0.323%	27.642%
58	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.318%	27.960%
59	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.316%	28.276%
60	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.312%	28.588%
61	POPULAR INC COMMON STOCK USD.01	0.310%	28.898%
62	PDC ENERGY INC COMMON STOCK USD.01	0.309%	29.207%
63	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.307%	29.514%
64	ECHOSTAR CORP A COMMON STOCK USD.001	0.306%	29.821%
65	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.301%	30.122%
66	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.296%	30.418%
67	REGAL BELOIT CORP COMMON STOCK USD.01	0.296%	30.713%
68	HELMERICH + PAYNE COMMON STOCK USD.1	0.295%	31.009%
69	MASTEC INC COMMON STOCK USD.1	0.295%	31.304%
70	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.292%	31.596%
71	ZYNGA INC CL A COMMON STOCK USD.00000625	0.291%	31.887%
72	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.291%	32.178%
73	ON ASSIGNMENT INC COMMON STOCK USD.01	0.289%	32.467%
74	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.286%	32.753%
75	AMERCO COMMON STOCK USD.25	0.281%	33.034%
76	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.275%	33.309%
77	HUNTSMAN CORP COMMON STOCK USD.01	0.272%	33.581%
78	SANDERSON FARMS INC COMMON STOCK USD1.0	0.271%	33.852%
79	MKS INSTRUMENTS INC COMMON STOCK	0.269%	34.121%
80	TCF FINANCIAL CORP COMMON STOCK USD.01	0.269%	34.390%
81	AUTONATION INC COMMON STOCK USD.01	0.268%	34.658%
82	TETRA TECH INC COMMON STOCK USD.01	0.268%	34.925%

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83	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.268%	35.193%
84	SYNNEX CORP COMMON STOCK USD.001	0.267%	35.460%
85	HOPE BANCORP INC COMMON STOCK USD.001	0.264%	35.724%
86	OLD NATIONAL BANCORP COMMON STOCK	0.263%	35.987%
87	RSP PERMIAN INC COMMON STOCK USD.01	0.260%	36.247%
88	MALLINCKRODT PLC COMMON STOCK USD.2	0.257%	36.504%
89	H.B. FULLER CO. COMMON STOCK USD1.0	0.257%	36.760%
90	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.254%	37.015%
91	TRUSTMARK CORP COMMON STOCK	0.253%	37.267%
92	CREE INC COMMON STOCK USD.00125	0.252%	37.519%
93	ELECTRONICS FOR IMAGING COMMON STOCK USD.01	0.249%	37.768%
94	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.249%	38.017%
95	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.248%	38.265%
96	TEREX CORP COMMON STOCK USD.01	0.243%	38.508%
97	SM ENERGY CO COMMON STOCK USD.01	0.241%	38.748%
98	COPA HOLDINGS SA CLASS A COMMON STOCK	0.239%	38.988%
99	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.239%	39.226%
100	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.237%	39.463%
101	VALLEY NATIONAL BANCORP COMMON STOCK	0.236%	39.699%
102	FNB CORP COMMON STOCK USD.01	0.236%	39.935%
103	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.236%	40.171%
104	ABM INDUSTRIES INC COMMON STOCK USD.01	0.235%	40.406%
105	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.233%	40.639%
106	OASIS PETROLEUM INC COMMON STOCK USD.01	0.233%	40.872%
107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.228%	41.100%
108	BARNES GROUP INC COMMON STOCK USD.01	0.225%	41.324%
109	HECLA MINING CO COMMON STOCK USD.25	0.224%	41.549%
110	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.223%	41.772%
111	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.221%	41.993%
112	DOMTAR CORP COMMON STOCK USD.01	0.220%	42.213%
113	KLX INC COMMON STOCK USD.01	0.218%	42.431%
114	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.218%	42.649%
115	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.217%	42.867%
116	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.216%	43.083%
117	SANMINA CORP COMMON STOCK USD.01	0.216%	43.299%
118	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.215%	43.514%
119	DRIL QUIP INC COMMON STOCK USD.01	0.213%	43.728%
120	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.213%	43.941%
121	COOPER TIRE + RUBBER COMMON STOCK USD1.0	0.213%	44.154%
122	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.212%	44.366%
123	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.208%	44.574%
124	TRI POINTE GROUP INC COMMON STOCK USD.01	0.208%	44.782%
125	FINISAR CORPORATION COMMON STOCK USD.001	0.208%	44.990%
126	MEREDITH CORP COMMON STOCK USD1.0	0.207%	45.197%
127	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	0.205%	45.403%
128	ENVISION HEALTHCARE CORP COMMON STOCK	0.204%	45.607%
129	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.203%	45.810%
130	AARON S INC COMMON STOCK USD.5	0.202%	46.012%
131	MB FINANCIAL INC COMMON STOCK USD.01	0.202%	46.214%
132	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.201%	46.415%

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133	NEW YORK TIMES CO A COMMON STOCK USD.1	0.201%	46.616%
134	OWENS + MINOR INC COMMON STOCK USD2.0	0.200%	46.816%
135	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.200%	47.015%
136	COHERENT INC COMMON STOCK USD.01	0.199%	47.214%
137	FABRINET COMMON STOCK USD.01	0.199%	47.413%
138	CALLON PETROLEUM CO COMMON STOCK USD.01	0.199%	47.612%
139	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.198%	47.810%
140	ROGERS CORP COMMON STOCK USD1.0	0.196%	48.006%
141	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.195%	48.200%
142	TIVO CORP COMMON STOCK USD.001	0.194%	48.394%
143	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.194%	48.588%
144	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.193%	48.782%
145	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.193%	48.974%
146	LA Z BOY INC COMMON STOCK USD1.0	0.193%	49.167%
147	MOOG INC CLASS A COMMON STOCK USD1.0	0.192%	49.359%
148	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.189%	49.548%
149	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.189%	49.738%
150	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.188%	49.926%
151	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.188%	50.115%
152	ALERE INC COMMON STOCK USD.001	0.188%	50.303%
153	HELEN OF TROY LTD COMMON STOCK USD.1	0.188%	50.490%
154	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.187%	50.677%
155	OCEANEERING INTL INC COMMON STOCK USD.25	0.181%	50.858%
156	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.180%	51.038%
157	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.180%	51.218%
158	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.179%	51.397%
159	ALEXANDER + BALDWIN INC COMMON STOCK	0.179%	51.576%
160	ACXIOM CORP COMMON STOCK USD.1	0.179%	51.755%
161	OFFICE DEPOT INC COMMON STOCK USD.01	0.179%	51.934%
162	II VI INC COMMON STOCK	0.178%	52.111%
163	INNOSPEC INC COMMON STOCK USD.01	0.177%	52.289%
164	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	0.177%	52.466%
165	NOW INC COMMON STOCK USD.01	0.177%	52.643%
166	TESORO CORP WHEN ISSUED COMMON STOCK USD.167	0.176%	52.819%
167	CLEAN HARBORS INC COMMON STOCK USD.01	0.175%	52.994%
168	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.175%	53.170%
169	HAEMONETICS CORP/MASS COMMON STOCK USD.01	0.174%	53.344%
170	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.174%	53.518%
171	WABASH NATIONAL CORP COMMON STOCK USD.01	0.174%	53.692%
172	HALYARD HEALTH INC COMMON STOCK USD.01	0.174%	53.866%
173	OSI SYSTEMS INC COMMON STOCK	0.173%	54.038%
174	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.172%	54.210%
175	KBR INC COMMON STOCK USD.001	0.171%	54.382%
176	PLEXUS CORP COMMON STOCK USD.01	0.169%	54.550%
177	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.169%	54.719%
178	UNITED RENTALS INC COMMON STOCK USD.01	0.168%	54.887%
179	EMCOR GROUP INC COMMON STOCK USD.01	0.168%	55.055%
180	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.167%	55.222%
181	NETGEAR INC COMMON STOCK USD.001	0.164%	55.387%
182	DILLARDS INC CL A COMMON STOCK	0.164%	55.550%

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183	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.163%	55.713%
184	DSW INC CLASS A COMMON STOCK	0.162%	55.875%
185	COMMERCIAL METALS CO COMMON STOCK USD.01	0.162%	56.037%
186	CARPENTER TECHNOLOGY COMMON STOCK USD5.0	0.161%	56.197%
187	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.160%	56.358%
188	MACY S INC COMMON STOCK USD.01	0.159%	56.516%
189	GATX CORP COMMON STOCK USD.625	0.158%	56.674%
190	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.156%	56.830%
191	DEAN FOODS CO COMMON STOCK USD.01	0.156%	56.986%
192	DIGITALGLOBE INC COMMON STOCK USD.001	0.156%	57.142%
193	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.155%	57.298%
194	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.155%	57.453%
195	NEWS CORP CLASS A COMMON STOCK USD.01	0.155%	57.608%
196	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.153%	57.761%
197	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.152%	57.913%
198	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.152%	58.065%
199	WR BERKLEY CORP COMMON STOCK USD.2	0.152%	58.218%
200	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.152%	58.369%
201	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.152%	58.521%
202	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.151%	58.673%
203	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.151%	58.824%
204	RENASANT CORP COMMON STOCK USD5.0	0.150%	58.974%
205	BANCORPSOUTH INC COMMON STOCK USD2.5	0.150%	59.124%
206	ITT INC COMMON STOCK USD1.0	0.149%	59.273%
207	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.149%	59.423%
208	MCDERMOTT INTL INC COMMON STOCK USD1.0	0.149%	59.572%
209	WALKER + DUNLOP INC COMMON STOCK	0.148%	59.719%
210	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.146%	59.866%
211	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.146%	60.012%
212	STEPAN CO COMMON STOCK USD1.0	0.145%	60.157%
213	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.145%	60.302%
214	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.145%	60.447%
215	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.144%	60.592%
216	ENSCO PLC CL A COMMON STOCK USD.1	0.144%	60.736%
217	SEMGROUP CORP CLASS A COMMON STOCK	0.143%	60.879%
218	TEGNA INC COMMON STOCK USD1.0	0.143%	61.022%
219	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.143%	61.166%
220	ORBITAL ATK INC COMMON STOCK USD.01	0.143%	61.308%
221	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.142%	61.451%
222	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.142%	61.593%
223	TIME INC COMMON STOCK USD.01	0.142%	61.735%
224	RANGE RESOURCES CORP COMMON STOCK USD.01	0.142%	61.877%
225	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.141%	62.018%
226	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.141%	62.159%
227	ENERSYS COMMON STOCK USD.01	0.140%	62.299%
228	CONVERGYS CORP COMMON STOCK	0.140%	62.438%
229	CHART INDUSTRIES INC COMMON STOCK USD.01	0.140%	62.578%
230	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.139%	62.717%
231	SOUTH STATE CORP COMMON STOCK USD2.5	0.139%	62.856%
232	TRIUMPH GROUP INC COMMON STOCK USD.001	0.139%	62.994%

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233	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.138%	63.133%
234	UNIVERSAL CORP/VA COMMON STOCK	0.138%	63.270%
235	TTM TECHNOLOGIES COMMON STOCK USD.001	0.138%	63.408%
236	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.137%	63.545%
237	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.137%	63.683%
238	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.137%	63.819%
239	XEROX CORP COMMON STOCK USD1.0	0.136%	63.956%
240	FIRST FINANCIAL BANCORP COMMON STOCK	0.136%	64.092%
241	CHICO S FAS INC COMMON STOCK USD.01	0.135%	64.227%
242	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.134%	64.361%
243	HUB GROUP INC CL A COMMON STOCK USD.01	0.133%	64.494%
244	KEMPER CORP COMMON STOCK USD.1	0.132%	64.627%
245	KAMAN CORP COMMON STOCK USD1.0	0.132%	64.758%
246	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.131%	64.889%
247	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.130%	65.019%
248	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.129%	65.148%
249	ILG INC COMMON STOCK USD.01	0.129%	65.276%
250	LHC GROUP INC COMMON STOCK USD.01	0.128%	65.404%
251	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.127%	65.532%
252	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.127%	65.658%
253	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.126%	65.785%
254	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.126%	65.911%
255	CALERES INC COMMON STOCK USD.01	0.126%	66.037%
256	FTI CONSULTING INC COMMON STOCK USD.01	0.125%	66.162%
257	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.125%	66.287%
258	NOBLE CORP PLC COMMON STOCK USD.01	0.124%	66.411%
259	USG CORP COMMON STOCK USD.1	0.124%	66.535%
260	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.123%	66.658%
261	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.122%	66.780%
262	JANUS HENDERSON GROUP PLC COMMON STOCK	0.122%	66.903%
263	ENTEGRIS INC COMMON STOCK USD.01	0.122%	67.025%
264	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.121%	67.146%
265	ADTRAN INC COMMON STOCK USD.01	0.121%	67.267%
266	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0	0.121%	67.388%
267	MUELLER INDUSTRIES INC COMMON STOCK USD.01	0.121%	67.508%
268	WESBANCO INC COMMON STOCK USD2.0833	0.119%	67.627%
269	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.119%	67.746%
270	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.118%	67.864%
271	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01	0.118%	67.982%
272	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.118%	68.099%
273	MERITAGE HOMES CORP COMMON STOCK USD.01	0.117%	68.216%
274	LITHIA MOTORS INC CL A COMMON STOCK	0.116%	68.333%
275	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.116%	68.448%
276	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.115%	68.564%
277	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.115%	68.678%
278	AVX CORP COMMON STOCK USD.01	0.113%	68.792%
279	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.113%	68.904%
280	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.113%	69.017%
281	TOWNE BANK COMMON STOCK USD1.667	0.113%	69.130%
282	ACTUANT CORP A COMMON STOCK USD.2	0.112%	69.241%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	N B T BANCORP INC COMMON STOCK USD.01	0.111%	69.352%
284	NELNET INC CL A COMMON STOCK USD.01	0.111%	69.463%
285	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.111%	69.574%
286	BED BATH + BEYOND INC COMMON STOCK USD.01	0.111%	69.684%
287	NRG ENERGY INC COMMON STOCK USD.01	0.110%	69.795%
288	SYNAPTICS INC COMMON STOCK USD.001	0.110%	69.905%
289	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.110%	70.015%
290	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.110%	70.125%
291	DYNEGY INC COMMON STOCK USD.01	0.110%	70.235%
292	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.109%	70.344%
293	UNIT CORP COMMON STOCK USD.2	0.109%	70.453%
294	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.109%	70.562%
295	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.109%	70.670%
296	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.107%	70.777%
297	MDC HOLDINGS INC COMMON STOCK USD.01	0.107%	70.884%
298	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.106%	70.990%
299	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.106%	71.096%
300	MOBILE MINI INC COMMON STOCK USD.01	0.105%	71.201%
301	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.105%	71.306%
302	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.105%	71.411%
303	FIRST MERCHANTS CORP COMMON STOCK	0.104%	71.515%
304	FIRSTCASH INC COMMON STOCK USD.01	0.104%	71.620%
305	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.104%	71.723%
306	TRUEBLUE INC COMMON STOCK	0.104%	71.827%
307	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1	0.104%	71.931%
308	SKYWEST INC COMMON STOCK	0.103%	72.034%
309	ANALOGIC CORP COMMON STOCK USD.05	0.103%	72.138%
310	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.103%	72.241%
311	KRATON CORP COMMON STOCK USD.01	0.103%	72.345%
312	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.103%	72.448%
313	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.103%	72.550%
314	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.102%	72.653%
315	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.102%	72.755%
316	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.102%	72.858%
317	PHH CORP COMMON STOCK USD.01	0.102%	72.959%
318	GREIF INC CL A COMMON STOCK	0.101%	73.060%
319	HMS HOLDINGS CORP COMMON STOCK USD.01	0.101%	73.161%
320	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.100%	73.261%
321	AIRCASTLE LTD COMMON STOCK USD.01	0.100%	73.361%
322	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.100%	73.461%
323	TIVITY HEALTH INC COMMON STOCK USD.001	0.100%	73.561%
324	SCHOLASTIC CORP COMMON STOCK USD.01	0.100%	73.661%
325	VERINT SYSTEMS INC COMMON STOCK USD.001	0.099%	73.760%
326	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.099%	73.859%
327	ORBCOMM INC COMMON STOCK USD.001	0.099%	73.957%
328	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.099%	74.056%
329	FIRST INTERSTATE BANCYS A COMMON STOCK	0.099%	74.155%
330	GUESS? INC COMMON STOCK USD.01	0.098%	74.252%
331	ACCO BRANDS CORP COMMON STOCK USD.01	0.098%	74.350%
332	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.098%	74.448%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	HORIZON PHARMA PLC COMMON STOCK USD.0001	0.097%	74.545%
334	CONMED CORP COMMON STOCK USD.01	0.097%	74.642%
335	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.097%	74.739%
336	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.097%	74.836%
337	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.097%	74.932%
338	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.096%	75.029%
339	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.096%	75.125%
340	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.096%	75.220%
341	INNERWORKINGS INC COMMON STOCK USD.0001	0.096%	75.316%
342	CABOT CORP COMMON STOCK USD1.0	0.096%	75.412%
343	J.C. PENNEY CO INC COMMON STOCK USD.5	0.093%	75.505%
344	SAIA INC COMMON STOCK USD.001	0.093%	75.598%
345	ALMOST FAMILY INC COMMON STOCK USD.1	0.093%	75.691%
346	UNIFIRST CORP/MA COMMON STOCK USD.1	0.093%	75.784%
347	BELMOND LTD CLASS A COMMON STOCK USD.01	0.093%	75.876%
348	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.092%	75.968%
349	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.092%	76.060%
350	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.092%	76.151%
351	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.091%	76.243%
352	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.091%	76.334%
353	STEELCASE INC CL A COMMON STOCK	0.091%	76.425%
354	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.090%	76.515%
355	TOPBUILD CORP COMMON STOCK	0.090%	76.606%
356	US CELLULAR CORP COMMON STOCK USD1.0	0.090%	76.695%
357	GORMAN RUPP CO COMMON STOCK	0.090%	76.785%
358	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.089%	76.875%
359	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.089%	76.964%
360	INGREDION INC COMMON STOCK USD.01	0.089%	77.053%
361	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.089%	77.142%
362	CARS.COM INC COMMON STOCK USD.01	0.088%	77.230%
363	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.088%	77.318%
364	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.088%	77.406%
365	TUTOR PERINI CORP COMMON STOCK USD1.0	0.088%	77.494%
366	RALPH LAUREN CORP COMMON STOCK USD.01	0.088%	77.581%
367	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.087%	77.669%
368	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.087%	77.756%
369	FLUOR CORP COMMON STOCK USD.01	0.086%	77.842%
370	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.085%	77.927%
371	CUBIC CORP COMMON STOCK	0.085%	78.012%
372	MBIA INC COMMON STOCK USD1.0	0.085%	78.097%
373	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.085%	78.182%
374	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.085%	78.267%
375	TIMKENSTEEL CORP COMMON STOCK	0.085%	78.352%
376	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.084%	78.436%
377	DIODES INC COMMON STOCK USD.667	0.084%	78.520%
378	LIVANOVA PLC COMMON STOCK GBP1.0	0.084%	78.604%
379	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.083%	78.688%
380	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.083%	78.771%
381	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.083%	78.854%
382	BANNER CORPORATION COMMON STOCK USD.01	0.083%	78.936%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.082%	79.019%
384	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.082%	79.101%
385	SEABOARD CORP COMMON STOCK USD1.0	0.081%	79.182%
386	SCANSOURCE INC COMMON STOCK	0.081%	79.263%
387	DANA INC COMMON STOCK USD.01	0.081%	79.343%
388	KNOWLES CORP COMMON STOCK USD.01	0.080%	79.423%
389	ENSTAR GROUP LTD COMMON STOCK USD1.0	0.080%	79.503%
390	BOISE CASCADE CO COMMON STOCK USD.01	0.079%	79.582%
391	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.078%	79.661%
392	INTER PARFUMS INC COMMON STOCK USD.001	0.078%	79.739%
393	ACORDA THERAPEUTICS INC COMMON STOCK USD.001	0.078%	79.817%
394	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.078%	79.895%
395	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.078%	79.973%
396	SKECHERS USA INC CL A COMMON STOCK USD.001	0.078%	80.051%
397	S + T BANCORP INC COMMON STOCK USD2.5	0.077%	80.128%
398	BRADY CORPORATION CL A COMMON STOCK USD.01	0.077%	80.204%
399	1ST SOURCE CORP COMMON STOCK	0.076%	80.281%
400	VIAD CORP COMMON STOCK USD1.5	0.076%	80.357%
401	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.076%	80.433%
402	TITAN INTERNATIONAL INC COMMON STOCK	0.076%	80.509%
403	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.075%	80.585%
404	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.075%	80.660%
405	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	0.075%	80.735%
406	RAMBUS INC COMMON STOCK USD.001	0.075%	80.811%
407	TRONOX LTD CL A COMMON STOCK USD.01	0.075%	80.885%
408	AAR CORP COMMON STOCK USD1.0	0.075%	80.960%
409	MATSON INC COMMON STOCK	0.074%	81.035%
410	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.074%	81.109%
411	EPLUS INC COMMON STOCK USD.01	0.074%	81.183%
412	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.074%	81.256%
413	GREENBRIER COMPANIES INC COMMON STOCK	0.073%	81.329%
414	NATIONAL BANK HOLD CL A COMMON STOCK	0.073%	81.403%
415	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.073%	81.476%
416	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.072%	81.548%
417	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.072%	81.620%
418	MATADOR RESOURCES CO COMMON STOCK USD.01	0.072%	81.692%
419	ANDERSONS INC/THE COMMON STOCK	0.071%	81.763%
420	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.071%	81.834%
421	MCGRATH RENTCORP COMMON STOCK	0.071%	81.904%
422	FORMFACTOR INC COMMON STOCK USD.001	0.070%	81.975%
423	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.070%	82.045%
424	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.070%	82.115%
425	GANNETT CO INC COMMON STOCK	0.070%	82.184%
426	CRYOLIFE INC COMMON STOCK USD.01	0.070%	82.254%
427	VISTA OUTDOOR INC COMMON STOCK USD.01	0.069%	82.323%
428	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.069%	82.392%
429	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.069%	82.461%
430	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.069%	82.530%
431	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.069%	82.599%
432	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.069%	82.667%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.068%	82.736%
434	CALGON CARBON CORP COMMON STOCK USD.01	0.068%	82.803%
435	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.067%	82.871%
436	EXPRESS INC COMMON STOCK	0.067%	82.938%
437	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.067%	83.004%
438	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.067%	83.071%
439	BLUCORA INC COMMON STOCK USD.0001	0.067%	83.138%
440	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.066%	83.204%
441	LUMINEX CORP COMMON STOCK USD.001	0.066%	83.270%
442	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.066%	83.336%
443	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.065%	83.401%
444	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.065%	83.467%
445	GENTEX CORP COMMON STOCK USD.06	0.065%	83.532%
446	BRIGGS + STRATTON COMMON STOCK USD.01	0.065%	83.597%
447	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	0.065%	83.661%
448	GRIFFON CORP COMMON STOCK USD.25	0.065%	83.726%
449	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.064%	83.790%
450	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.064%	83.854%
451	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.064%	83.918%
452	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.064%	83.982%
453	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.064%	84.046%
454	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.063%	84.109%
455	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.063%	84.172%
456	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	0.063%	84.234%
457	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.062%	84.297%
458	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.062%	84.359%
459	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.062%	84.421%
460	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.061%	84.483%
461	HOMESTREET INC COMMON STOCK	0.061%	84.544%
462	BELDEN INC COMMON STOCK USD.01	0.061%	84.605%
463	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.060%	84.665%
464	ALAMO GROUP INC COMMON STOCK USD.1	0.060%	84.725%
465	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.060%	84.785%
466	GENESCO INC COMMON STOCK USD1.0	0.060%	84.845%
467	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.060%	84.905%
468	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.060%	84.965%
469	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.060%	85.024%
470	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.059%	85.084%
471	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.059%	85.143%
472	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.059%	85.202%
473	PERFICIENT INC COMMON STOCK USD.001	0.059%	85.262%
474	NN INC COMMON STOCK USD.01	0.059%	85.321%
475	ENCORE WIRE CORP COMMON STOCK USD.01	0.059%	85.380%
476	ACTUA CORP COMMON STOCK USD.001	0.059%	85.438%
477	GREEN PLAINS INC COMMON STOCK USD.001	0.059%	85.497%
478	CBIZ INC COMMON STOCK USD.01	0.059%	85.556%
479	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.059%	85.615%
480	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.059%	85.673%
481	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.059%	85.732%
482	HARMONIC INC COMMON STOCK USD.001	0.058%	85.790%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.058%	85.848%
484	SCORPIO TANKERS INC COMMON STOCK USD.01	0.057%	85.906%
485	GRAY TELEVISION INC COMMON STOCK	0.057%	85.963%
486	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.057%	86.019%
487	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.057%	86.076%
488	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.056%	86.132%
489	SPARTANNASH CO COMMON STOCK	0.056%	86.189%
490	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	0.056%	86.245%
491	PVH CORP COMMON STOCK USD1.0	0.056%	86.301%
492	EXTERRAN CORP COMMON STOCK USD.01	0.056%	86.357%
493	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.056%	86.413%
494	FORESTAR GROUP INC COMMON STOCK USD1.0	0.056%	86.468%
495	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.056%	86.524%
496	NATUS MEDICAL INC COMMON STOCK USD.001	0.055%	86.579%
497	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.055%	86.634%
498	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.055%	86.689%
499	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.055%	86.744%
500	CVR ENERGY INC COMMON STOCK USD.01	0.055%	86.799%
501	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.055%	86.854%
502	GLATFELTER COMMON STOCK USD.01	0.055%	86.909%
503	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.054%	86.963%
504	FINISH LINE/THE CL A COMMON STOCK USD.01	0.054%	87.017%
505	TRICO BANCSHARES COMMON STOCK	0.054%	87.072%
506	HCI GROUP INC COMMON STOCK	0.054%	87.125%
507	MATERION CORP COMMON STOCK	0.054%	87.179%
508	ADIENT PLC COMMON STOCK USD.001	0.054%	87.233%
509	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.054%	87.287%
510	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.053%	87.340%
511	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.053%	87.393%
512	FTD COS INC COMMON STOCK USD.0001	0.053%	87.446%
513	QEP RESOURCES INC COMMON STOCK USD.01	0.053%	87.499%
514	DEPOMED INC COMMON STOCK	0.053%	87.551%
515	OXFORD INDUSTRIES INC COMMON STOCK USD1.0	0.052%	87.604%
516	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.052%	87.656%
517	PRA GROUP INC COMMON STOCK USD.01	0.052%	87.708%
518	PHARMERICA CORP COMMON STOCK USD.01	0.052%	87.760%
519	AEROVIRONMENT INC COMMON STOCK USD.0001	0.052%	87.811%
520	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.052%	87.863%
521	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.051%	87.914%
522	CROCS INC COMMON STOCK USD.001	0.051%	87.966%
523	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.051%	88.017%
524	WADDELL + REED FINANCIAL A COMMON STOCK USD.01	0.051%	88.068%
525	NANOMETRICS INC COMMON STOCK	0.051%	88.119%
526	NOBLE ENERGY INC COMMON STOCK USD.01	0.051%	88.170%
527	GENERAL COMMUNICATION INC A COMMON STOCK	0.051%	88.221%
528	TEAM INC COMMON STOCK USD.3	0.050%	88.271%
529	GASLOG LTD COMMON STOCK USD.01	0.050%	88.321%
530	RPX CORP COMMON STOCK USD.0001	0.050%	88.371%
531	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.050%	88.421%
532	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.050%	88.471%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
533	ARCHROCK INC COMMON STOCK USD.01	0.050%	88.521%
534	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.050%	88.571%
535	SRC ENERGY INC COMMON STOCK USD.001	0.049%	88.620%
536	BANCFIRST CORP COMMON STOCK USD1.0	0.049%	88.669%
537	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.049%	88.718%
538	MERIDIAN BANCORP INC COMMON STOCK	0.049%	88.767%
539	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.049%	88.816%
540	WEIS MARKETS INC COMMON STOCK	0.049%	88.865%
541	MARINEMAX INC COMMON STOCK USD.001	0.049%	88.913%
542	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.048%	88.962%
543	ALON USA ENERGY INC COMMON STOCK USD.01	0.048%	89.010%
544	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.048%	89.058%
545	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.048%	89.106%
546	SP PLUS CORP COMMON STOCK USD.001	0.048%	89.154%
547	K12 INC COMMON STOCK USD.0001	0.048%	89.202%
548	VWR CORP COMMON STOCK USD.01	0.048%	89.250%
549	CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01	0.047%	89.297%
550	KELLY SERVICES INC A COMMON STOCK USD1.0	0.046%	89.343%
551	ATWOOD OCEANICS INC COMMON STOCK USD1.0	0.046%	89.389%
552	M/I HOMES INC COMMON STOCK USD.01	0.046%	89.435%
553	BANKRATE INC COMMON STOCK USD.01	0.046%	89.481%
554	TOWER INTERNATIONAL INC COMMON STOCK USD.01	0.046%	89.527%
555	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.046%	89.573%
556	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.046%	89.618%
557	MEET GROUP INC/THE COMMON STOCK USD.001	0.046%	89.664%
558	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.046%	89.710%
559	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.045%	89.755%
560	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.045%	89.800%
561	DAKTRONICS INC COMMON STOCK	0.044%	89.844%
562	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.044%	89.888%
563	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.044%	89.932%
564	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.044%	89.976%
565	FIDELITY SOUTHERN CORP COMMON STOCK	0.044%	90.020%
566	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.044%	90.064%
567	JONES LANG LASALLE INC COMMON STOCK USD.01	0.044%	90.108%
568	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.043%	90.151%
569	PHOTRONICS INC COMMON STOCK USD.01	0.043%	90.195%
570	CAREER EDUCATION CORP COMMON STOCK USD.01	0.043%	90.238%
571	NOVANTA INC COMMON STOCK	0.043%	90.281%
572	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.043%	90.324%
573	AEGION CORP COMMON STOCK USD.01	0.043%	90.366%
574	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.043%	90.409%
575	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.043%	90.452%
576	ESSENDANT INC COMMON STOCK USD.1	0.043%	90.495%
577	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.042%	90.537%
578	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.042%	90.579%
579	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.042%	90.621%
580	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.041%	90.662%
581	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.041%	90.703%
582	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1	0.041%	90.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
583	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.041%	90.786%
584	INTL FCSTONE INC COMMON STOCK USD.01	0.041%	90.827%
585	STATE AUTO FINANCIAL CORP COMMON STOCK	0.041%	90.868%
586	CTS CORP COMMON STOCK	0.041%	90.909%
587	GENERAL CABLE CORP COMMON STOCK USD.01	0.041%	90.949%
588	IXYS CORPORATION COMMON STOCK USD.01	0.040%	90.990%
589	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.040%	91.030%
590	FIRST BUSEY CORP COMMON STOCK USD.001	0.040%	91.070%
591	LAKELAND BANCORP INC COMMON STOCK	0.040%	91.110%
592	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.040%	91.151%
593	MRC GLOBAL INC COMMON STOCK USD.01	0.040%	91.190%
594	ANGIODYNAMICS INC COMMON STOCK USD.01	0.039%	91.230%
595	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.039%	91.269%
596	BANCORP INC/THE COMMON STOCK USD1.0	0.039%	91.308%
597	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.038%	91.346%
598	BARNES + NOBLE INC COMMON STOCK USD.001	0.038%	91.384%
599	INSTEEL INDUSTRIES INC COMMON STOCK	0.038%	91.422%
600	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	0.038%	91.461%
601	DHT HOLDINGS INC COMMON STOCK USD.01	0.038%	91.499%
602	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.038%	91.537%
603	COEUR MINING INC COMMON STOCK USD.01	0.038%	91.574%
604	TRIMAS CORP COMMON STOCK USD.01	0.038%	91.612%
605	PIPER JAFFRAY COS COMMON STOCK USD.01	0.038%	91.650%
606	PEOPLES BANCORP INC COMMON STOCK	0.038%	91.687%
607	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.037%	91.725%
608	INVACARE CORP COMMON STOCK USD.25	0.037%	91.762%
609	MYRIAD GENETICS INC COMMON STOCK USD.01	0.037%	91.799%
610	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.037%	91.836%
611	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	0.037%	91.872%
612	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.037%	91.909%
613	SUPERVALU INC COMMON STOCK USD.01	0.036%	91.945%
614	ZUMIEZ INC COMMON STOCK	0.036%	91.981%
615	AMERICA S CAR MART INC COMMON STOCK USD.01	0.036%	92.017%
616	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.036%	92.053%
617	FIRST BANCORP/NC COMMON STOCK	0.036%	92.089%
618	STONEGATE BANK COMMON STOCK USD.01	0.036%	92.124%
619	ARCBEST CORP COMMON STOCK USD.01	0.036%	92.160%
620	NATIONAL GENERAL HLDGS COMMON STOCK USD.01	0.035%	92.195%
621	MISTRAS GROUP INC COMMON STOCK USD.01	0.035%	92.231%
622	LYDALL INC COMMON STOCK USD.1	0.035%	92.266%
623	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.035%	92.301%
624	PARK STERLING CORP COMMON STOCK USD.01	0.035%	92.336%
625	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.035%	92.371%
626	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.035%	92.406%
627	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	0.035%	92.441%
628	PC CONNECTION INC COMMON STOCK USD.01	0.035%	92.475%
629	OPUS BANK COMMON STOCK	0.034%	92.510%
630	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.034%	92.544%
631	XO GROUP INC COMMON STOCK USD.01	0.034%	92.578%
632	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.034%	92.613%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
633	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.034%	92.647%
634	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.034%	92.680%
635	EVERI HOLDINGS INC COMMON STOCK USD.001	0.034%	92.714%
636	OFG BANCORP COMMON STOCK USD1.0	0.034%	92.747%
637	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.034%	92.781%
638	MARCUS CORPORATION COMMON STOCK USD1.0	0.033%	92.814%
639	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	0.033%	92.848%
640	FUTUREFUEL CORP COMMON STOCK USD.0001	0.033%	92.881%
641	STRATASYS LTD COMMON STOCK ILS.01	0.033%	92.914%
642	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.033%	92.947%
643	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.033%	92.979%
644	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.032%	93.012%
645	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.032%	93.044%
646	ACETO CORP COMMON STOCK USD.01	0.032%	93.076%
647	XCERRA CORP COMMON STOCK USD.05	0.032%	93.109%
648	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	0.032%	93.140%
649	REGIS CORP COMMON STOCK USD.05	0.032%	93.172%
650	CITY HOLDING CO COMMON STOCK USD2.5	0.032%	93.204%
651	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.031%	93.235%
652	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.031%	93.267%
653	CALIX INC COMMON STOCK	0.031%	93.298%
654	CONNECTONE BANCORP INC COMMON STOCK	0.031%	93.329%
655	HAVERTY FURNITURE COMMON STOCK USD1.0	0.031%	93.360%
656	UNIFI INC COMMON STOCK USD.1	0.031%	93.391%
657	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.031%	93.422%
658	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.031%	93.453%
659	ENNIS INC COMMON STOCK USD2.5	0.031%	93.484%
660	VERA BRADLEY INC COMMON STOCK	0.031%	93.514%
661	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.031%	93.545%
662	KIMBALL ELECTRONICS INC COMMON STOCK	0.031%	93.576%
663	CATO CORP CLASS A COMMON STOCK USD.033	0.031%	93.606%
664	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.030%	93.637%
665	HERITAGE FINANCIAL CORP COMMON STOCK	0.030%	93.667%
666	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.030%	93.697%
667	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.030%	93.728%
668	WORLD ACCEPTANCE CORP COMMON STOCK	0.030%	93.758%
669	NEWS CORP CLASS B COMMON STOCK	0.030%	93.787%
670	SHORETEL INC COMMON STOCK USD.001	0.030%	93.817%
671	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.030%	93.847%
672	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.030%	93.877%
673	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.030%	93.906%
674	MATRIX SERVICE CO COMMON STOCK USD.01	0.030%	93.936%
675	EZCORP INC CL A COMMON STOCK USD.01	0.029%	93.966%
676	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.029%	93.995%
677	COHU INC COMMON STOCK USD1.0	0.029%	94.024%
678	FERROGLOBE PLC COMMON STOCK USD7.5	0.029%	94.054%
679	HOOVER FURNITURE CORP COMMON STOCK	0.029%	94.083%
680	CITI TRENDS INC COMMON STOCK USD.01	0.029%	94.113%
681	KADANT INC COMMON STOCK USD.01	0.029%	94.142%
682	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.029%	94.171%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
683	VIRTUSA CORP COMMON STOCK USD.01	0.029%	94.200%
684	NV5 GLOBAL INC COMMON STOCK USD.01	0.029%	94.229%
685	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.029%	94.258%
686	IDT CORP CLASS B COMMON STOCK USD.01	0.029%	94.287%
687	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.029%	94.315%
688	HIBBETT SPORTS INC COMMON STOCK USD.01	0.029%	94.344%
689	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.029%	94.373%
690	NUTRACEUTICAL INTL CORP COMMON STOCK USD.01	0.028%	94.401%
691	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.028%	94.430%
692	KMG CHEMICALS INC COMMON STOCK USD.01	0.028%	94.458%
693	GP STRATEGIES CORP COMMON STOCK USD.01	0.028%	94.486%
694	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.028%	94.514%
695	ZAGG INC COMMON STOCK USD.001	0.028%	94.542%
696	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.028%	94.570%
697	PICO HOLDINGS INC COMMON STOCK USD.001	0.028%	94.598%
698	BANK MUTUAL CORP COMMON STOCK USD.01	0.028%	94.625%
699	EMC INS GROUP INC COMMON STOCK USD1.0	0.028%	94.653%
700	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.028%	94.680%
701	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.027%	94.708%
702	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.027%	94.735%
703	VECTRUS INC COMMON STOCK USD.01	0.027%	94.762%
704	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.027%	94.789%
705	SPARTAN MOTORS INC COMMON STOCK USD.01	0.027%	94.815%
706	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.026%	94.841%
707	RBC BEARINGS INC COMMON STOCK USD.01	0.026%	94.868%
708	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.026%	94.894%
709	CONTROL4 CORP COMMON STOCK USD.0001	0.026%	94.920%
710	FORWARD AIR CORP COMMON STOCK USD.01	0.026%	94.946%
711	FRED S INC CLASS A COMMON STOCK	0.026%	94.972%
712	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.026%	94.998%
713	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001	0.026%	95.024%
714	MOVADO GROUP INC COMMON STOCK USD.01	0.026%	95.050%
715	STONERIDGE INC COMMON STOCK	0.026%	95.076%
716	DXP ENTERPRISES INC COMMON STOCK USD.01	0.026%	95.101%
717	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.025%	95.127%
718	TESCO CORP COMMON STOCK	0.025%	95.152%
719	FRANKLIN COVEY CO COMMON STOCK USD.05	0.025%	95.177%
720	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.025%	95.202%
721	MTS SYSTEMS CORP COMMON STOCK USD.25	0.025%	95.226%
722	DENBURY RESOURCES INC COMMON STOCK USD.001	0.025%	95.251%
723	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.025%	95.275%
724	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.025%	95.300%
725	LANDEC CORP COMMON STOCK USD.001	0.024%	95.324%
726	SONUS NETWORKS INC COMMON STOCK USD.001	0.024%	95.349%
727	FLEXSTEEL INDS COMMON STOCK USD1.0	0.024%	95.373%
728	TITAN MACHINERY INC COMMON STOCK USD.00001	0.024%	95.397%
729	POTBELLY CORP COMMON STOCK USD.01	0.024%	95.421%
730	GENTHERM INC COMMON STOCK	0.024%	95.445%
731	DUCOMMUN INC COMMON STOCK USD.01	0.024%	95.469%
732	SHOE CARNIVAL INC COMMON STOCK USD.01	0.024%	95.493%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
733	BILL BARRETT CORP COMMON STOCK USD.001	0.024%	95.516%
734	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.024%	95.540%
735	CAMDEN NATIONAL CORP COMMON STOCK	0.023%	95.563%
736	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.023%	95.586%
737	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.023%	95.609%
738	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.023%	95.632%
739	CRA INTERNATIONAL INC COMMON STOCK	0.022%	95.654%
740	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.022%	95.677%
741	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.022%	95.699%
742	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.022%	95.721%
743	LSI INDUSTRIES INC COMMON STOCK	0.022%	95.744%
744	RTI SURGICAL INC COMMON STOCK USD.001	0.022%	95.766%
745	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.022%	95.788%
746	TRIBUNE MEDIA CO A COMMON STOCK	0.022%	95.810%
747	MERCANTILE BANK CORP COMMON STOCK	0.022%	95.832%
748	FARMER BROS CO COMMON STOCK USD1.0	0.022%	95.854%
749	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.022%	95.876%
750	HAWKINS INC COMMON STOCK USD.05	0.022%	95.898%
751	KB HOME COMMON STOCK USD1.0	0.022%	95.920%
752	HORIZON BANCORP INDIANA COMMON STOCK	0.022%	95.941%
753	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.021%	95.963%
754	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.021%	95.984%
755	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.021%	96.006%
756	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.021%	96.027%
757	VSE CORP COMMON STOCK USD.05	0.021%	96.048%
758	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.021%	96.069%
759	CABELA S INC COMMON STOCK USD.01	0.021%	96.090%
760	SIGMA DESIGNS INC COMMON STOCK	0.021%	96.111%
761	AXT INC COMMON STOCK USD.001	0.021%	96.132%
762	HERITAGE COMMERCE CORP COMMON STOCK	0.021%	96.153%
763	COWEN INC COMMON STOCK USD.01	0.021%	96.174%
764	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.021%	96.194%
765	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.021%	96.215%
766	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.020%	96.236%
767	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.020%	96.256%
768	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.020%	96.276%
769	DHI GROUP INC COMMON STOCK USD.01	0.020%	96.297%
770	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	0.020%	96.317%
771	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.020%	96.337%
772	CONN S INC COMMON STOCK USD.01	0.020%	96.357%
773	DEL TACO RESTAURANTS INC COMMON STOCK	0.020%	96.377%
774	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.020%	96.397%
775	EXACTECH INC COMMON STOCK USD.01	0.020%	96.417%
776	PACIFIC CONTINENTAL CORP COMMON STOCK	0.020%	96.436%
777	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.020%	96.456%
778	PCM INC COMMON STOCK USD.001	0.020%	96.476%
779	CRAY INC COMMON STOCK USD.01	0.019%	96.495%
780	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.019%	96.514%
781	BRIDGE BANCORP INC COMMON STOCK USD.01	0.019%	96.534%
782	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.019%	96.553%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
783	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.019%	96.572%
784	WEST MARINE INC COMMON STOCK USD.001	0.019%	96.591%
785	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.019%	96.609%
786	FOSTER (LB) CO A COMMON STOCK USD.01	0.018%	96.627%
787	BRISTOW GROUP INC COMMON STOCK USD.01	0.018%	96.646%
788	EMCORE CORP COMMON STOCK	0.018%	96.664%
789	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.018%	96.682%
790	BANKFINANCIAL CORP COMMON STOCK USD.01	0.018%	96.700%
791	REIS INC COMMON STOCK USD.01	0.018%	96.718%
792	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.018%	96.736%
793	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.018%	96.754%
794	GUARANTY BANCORP COMMON STOCK USD.001	0.018%	96.772%
795	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.018%	96.790%
796	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.018%	96.808%
797	CULP INC COMMON STOCK USD.05	0.018%	96.826%
798	FOSSIL GROUP INC COMMON STOCK USD.01	0.018%	96.844%
799	BEL FUSE INC CL B COMMON STOCK USD.1	0.018%	96.861%
800	BLACK BOX CORP COMMON STOCK USD.001	0.018%	96.879%
801	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.018%	96.897%
802	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.018%	96.914%
803	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.018%	96.932%
804	ST JOE CO/THE COMMON STOCK	0.017%	96.949%
805	RUBY TUESDAY INC COMMON STOCK USD.01	0.017%	96.967%
806	MACATAWA BANK CORP COMMON STOCK	0.017%	96.984%
807	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.017%	97.001%
808	CLIFTON BANCORP INC COMMON STOCK USD.01	0.017%	97.019%
809	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.017%	97.036%
810	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.017%	97.053%
811	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.017%	97.070%
812	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.017%	97.087%
813	UNITED COMMUNITY FINANCIAL COMMON STOCK	0.017%	97.104%
814	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.017%	97.121%
815	TIPTREE INC COMMON STOCK USD.001	0.017%	97.137%
816	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.017%	97.154%
817	NUVECTRA CORP COMMON STOCK USD.001	0.017%	97.171%
818	NORTHWEST PIPE CO COMMON STOCK USD.01	0.016%	97.187%
819	TREDEGAR CORP COMMON STOCK	0.016%	97.203%
820	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.016%	97.219%
821	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.016%	97.236%
822	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.016%	97.252%
823	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.016%	97.268%
824	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.016%	97.284%
825	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.016%	97.300%
826	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.016%	97.316%
827	LGI HOMES INC COMMON STOCK USD.01	0.016%	97.332%
828	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.016%	97.348%
829	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.016%	97.364%
830	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.016%	97.380%
831	SYSTEMAX INC COMMON STOCK USD.01	0.016%	97.395%
832	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.016%	97.411%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
833	FOOT LOCKER INC COMMON STOCK USD.01	0.015%	97.426%
834	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	0.015%	97.441%
835	OLYMPIC STEEL INC COMMON STOCK	0.015%	97.456%
836	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.015%	97.471%
837	DSP GROUP INC COMMON STOCK USD.001	0.015%	97.486%
838	GERMAN AMERICAN BANCORP COMMON STOCK	0.015%	97.501%
839	HURCO COMPANIES INC COMMON STOCK	0.015%	97.516%
840	SIERRA BANCORP COMMON STOCK	0.015%	97.531%
841	VERITIV CORP COMMON STOCK USD.01	0.015%	97.546%
842	CHIMERIX INC COMMON STOCK USD.001	0.015%	97.561%
843	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.015%	97.576%
844	ARGAN INC COMMON STOCK USD.15	0.015%	97.590%
845	LEAF GROUP LTD COMMON STOCK USD.0001	0.014%	97.605%
846	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.014%	97.619%
847	LENNAR CORP B SHS COMMON STOCK USD.1	0.014%	97.634%
848	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.014%	97.648%
849	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.014%	97.662%
850	KIRKLAND S INC COMMON STOCK	0.014%	97.677%
851	ENERNOC INC COMMON STOCK USD.001	0.014%	97.691%
852	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.014%	97.705%
853	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.014%	97.719%
854	LSB INDUSTRIES INC COMMON STOCK USD.1	0.014%	97.733%
855	ERA GROUP INC COMMON STOCK USD.01	0.014%	97.747%
856	INVESTORS TITLE CO COMMON STOCK	0.014%	97.761%
857	IMAX CORP COMMON STOCK	0.014%	97.775%
858	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.014%	97.789%
859	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.014%	97.803%
860	QORVO INC COMMON STOCK USD.0001	0.014%	97.816%
861	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.014%	97.830%
862	AGILYSYS INC COMMON STOCK USD.3	0.014%	97.844%
863	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.014%	97.857%
864	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.014%	97.871%
865	HEALTHSTREAM INC COMMON STOCK	0.013%	97.884%
866	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.013%	97.897%
867	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.013%	97.911%
868	TECHTARGET COMMON STOCK USD.001	0.013%	97.924%
869	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.013%	97.937%
870	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.013%	97.950%
871	BOYD GAMING CORP COMMON STOCK USD.01	0.013%	97.963%
872	LIFETIME BRANDS INC COMMON STOCK USD.01	0.013%	97.976%
873	MEDIA GEN INC CVR COMMON STOCK	0.013%	97.989%
874	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.013%	98.002%
875	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.013%	98.015%
876	PROASSURANCE CORP COMMON STOCK USD.01	0.013%	98.028%
877	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.013%	98.040%
878	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	0.013%	98.053%
879	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.013%	98.066%
880	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.013%	98.078%
881	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.013%	98.091%
882	ESPERION THERAPEUTICS INC COMMON STOCK USD.001	0.012%	98.103%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
883	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.012%	98.116%
884	FITBIT INC A COMMON STOCK USD.0001	0.012%	98.128%
885	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.012%	98.141%
886	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.012%	98.153%
887	KVH INDUSTRIES INC COMMON STOCK USD.01	0.012%	98.165%
888	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.012%	98.177%
889	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.012%	98.190%
890	CONTANGO OIL + GAS COMMON STOCK USD.04	0.012%	98.202%
891	HOMETRUST BANCSHARES INC COMMON STOCK	0.012%	98.214%
892	INTEVAC INC COMMON STOCK	0.012%	98.226%
893	GULF ISLAND FABRICATION INC COMMON STOCK	0.012%	98.237%
894	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	0.012%	98.249%
895	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.011%	98.260%
896	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.011%	98.272%
897	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.011%	98.283%
898	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.011%	98.294%
899	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.011%	98.306%
900	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.011%	98.317%
901	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.011%	98.328%
902	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.011%	98.339%
903	AV HOMES INC COMMON STOCK USD1.0	0.011%	98.350%
904	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01	0.011%	98.361%
905	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.011%	98.372%
906	RADISYS CORP COMMON STOCK	0.011%	98.383%
907	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.011%	98.394%
908	HARDINGE INC COMMON STOCK USD.01	0.011%	98.404%
909	PARKER DRILLING CO COMMON STOCK USD.167	0.011%	98.415%
910	QCR HOLDINGS INC COMMON STOCK USD1.0	0.010%	98.425%
911	VISHAY PRECISION GROUP COMMON STOCK	0.010%	98.436%
912	CNB FINANCIAL CORP/PA COMMON STOCK	0.010%	98.446%
913	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.010%	98.456%
914	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.010%	98.466%
915	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.010%	98.477%
916	KEYW HOLDING CORP/THE COMMON STOCK	0.010%	98.487%
917	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.010%	98.497%
918	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.010%	98.507%
919	CARLISLE COS INC COMMON STOCK USD1.0	0.010%	98.517%
920	TRECORA RESOURCES COMMON STOCK USD.1	0.010%	98.527%
921	CDI CORP COMMON STOCK USD.1	0.010%	98.536%
922	WILLBROS GROUP INC COMMON STOCK USD.05	0.010%	98.546%
923	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.010%	98.556%
924	WORTHINGTON INDUSTRIES COMMON STOCK	0.010%	98.565%
925	REALNETWORKS INC COMMON STOCK USD.001	0.010%	98.575%
926	LIMONEIRA CO COMMON STOCK USD.01	0.010%	98.584%
927	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.009%	98.594%
928	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.009%	98.603%
929	RED LION HOTELS CORP COMMON STOCK USD.01	0.009%	98.613%
930	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.009%	98.622%
931	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.009%	98.631%
932	LIBBEY INC COMMON STOCK USD.01	0.009%	98.641%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
933	CIVEO CORP COMMON STOCK	0.009%	98.650%
934	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.009%	98.659%
935	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.009%	98.668%
936	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.009%	98.677%
937	PHI INC NON VOTING COMMON STOCK USD.1	0.009%	98.686%
938	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002	0.009%	98.695%
939	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.009%	98.703%
940	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.009%	98.712%
941	WEYCO GROUP INC COMMON STOCK USD1.0	0.009%	98.720%
942	GREEN BANCORP INC COMMON STOCK USD.01	0.009%	98.729%
943	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.009%	98.738%
944	FRP HOLDINGS INC COMMON STOCK USD.1	0.009%	98.746%
945	VILLAGE SUPER MARKET CLASS A COMMON STOCK	0.009%	98.755%
946	MBT FINANCIAL CORP COMMON STOCK	0.009%	98.763%
947	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.008%	98.772%
948	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1	0.008%	98.780%
949	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.008%	98.789%
950	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.008%	98.797%
951	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.008%	98.805%
952	DMC GLOBAL INC COMMON STOCK USD.05	0.008%	98.814%
953	GRAHAM CORP COMMON STOCK USD.1	0.008%	98.822%
954	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.008%	98.830%
955	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.008%	98.838%
956	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001	0.008%	98.846%
957	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.008%	98.854%
958	COVANTA HOLDING CORP COMMON STOCK USD.1	0.008%	98.861%
959	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.008%	98.869%
960	SHUTTERFLY INC COMMON STOCK USD.0001	0.008%	98.877%
961	NCI INC A COMMON STOCK USD.019	0.008%	98.885%
962	A H BELO CORP A COMMON STOCK USD.01	0.008%	98.893%
963	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.008%	98.901%
964	CEMPRA INC COMMON STOCK USD.001	0.008%	98.908%
965	STARTEK INC COMMON STOCK USD.01	0.008%	98.916%
966	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.008%	98.924%
967	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.008%	98.931%
968	TWIN DISC INC COMMON STOCK	0.008%	98.939%
969	DELTA APPAREL INC COMMON STOCK USD.01	0.008%	98.947%
970	MICROSEMI CORP COMMON STOCK USD.2	0.008%	98.954%
971	PDL BIOPHARMA INC COMMON STOCK USD.01	0.008%	98.962%
972	BALDWIN + LYONS INC CL B COMMON STOCK	0.008%	98.969%
973	TELENAV INC COMMON STOCK USD.001	0.007%	98.977%
974	CUTERA INC COMMON STOCK USD.001	0.007%	98.984%
975	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.007%	98.992%
976	MARCHEX INC CLASS B COMMON STOCK USD.01	0.007%	98.999%
977	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.007%	99.006%
978	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.007%	99.014%
979	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.007%	99.021%
980	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.007%	99.028%
981	HANGER INC COMMON STOCK USD.01	0.007%	99.035%
982	GOLDFIELD CORP COMMON STOCK USD.1	0.007%	99.042%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
983	REXNORD CORP COMMON STOCK USD.01	0.007%	99.050%
984	AMTECH SYSTEMS INC COMMON STOCK USD.01	0.007%	99.057%
985	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01	0.007%	99.064%
986	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.007%	99.071%
987	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.007%	99.078%
988	SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01	0.007%	99.085%
989	TUESDAY MORNING CORP COMMON STOCK USD.01	0.007%	99.092%
990	CITIZENS INC COMMON STOCK	0.007%	99.099%
991	NL INDUSTRIES COMMON STOCK USD.125	0.007%	99.106%
992	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.007%	99.112%
993	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	0.007%	99.119%
994	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.007%	99.126%
995	ALICO INC COMMON STOCK USD1.0	0.007%	99.133%
996	DIPLOMAT PHARMACY INC COMMON STOCK	0.007%	99.139%
997	ROCKY BRANDS INC COMMON STOCK	0.007%	99.146%
998	ITRON INC COMMON STOCK	0.007%	99.152%
999	CELADON GROUP INC COMMON STOCK USD.033	0.007%	99.159%
1000	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.007%	99.166%
1001	BSQUARE CORP COMMON STOCK	0.007%	99.172%
1002	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.006%	99.179%
1003	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.006%	99.185%
1004	ULTRALIFE CORP COMMON STOCK USD.1	0.006%	99.191%
1005	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.006%	99.198%
1006	PREMIER FINANCIAL BANCORP COMMON STOCK	0.006%	99.204%
1007	ELDORADO RESORTS INC COMMON STOCK	0.006%	99.210%
1008	ASTRONICS CORP COMMON STOCK USD.01	0.006%	99.216%
1009	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	99.222%
1010	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.006%	99.228%
1011	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.006%	99.234%
1012	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.006%	99.240%
1013	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01	0.006%	99.246%
1014	EASTERN CO/THE COMMON STOCK	0.006%	99.252%
1015	COMPUTER TASK GROUP INC COMMON STOCK USD.01	0.006%	99.257%
1016	USA TRUCK INC COMMON STOCK USD.01	0.006%	99.263%
1017	DORIAN LPG LTD COMMON STOCK USD.01	0.006%	99.269%
1018	AZZ INC COMMON STOCK USD1.0	0.006%	99.274%
1019	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.006%	99.280%
1020	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.006%	99.286%
1021	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.006%	99.291%
1022	KEMET CORP COMMON STOCK USD.01	0.006%	99.297%
1023	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	99.303%
1024	HOME BANCORP INC COMMON STOCK USD.01	0.006%	99.308%
1025	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.006%	99.314%
1026	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.006%	99.319%
1027	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.006%	99.325%
1028	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	99.330%
1029	CU BANCORP COMMON STOCK	0.005%	99.336%
1030	FIRST FOUNDATION INC COMMON STOCK USD.001	0.005%	99.341%
1031	INTREPID POTASH INC COMMON STOCK USD.001	0.005%	99.347%
1032	SURMODICS INC COMMON STOCK USD.05	0.005%	99.352%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1033	AWARE INC/MASS COMMON STOCK USD.01	0.005%	99.358%
1034	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.005%	99.363%
1035	ESSA BANCORP INC COMMON STOCK USD.01	0.005%	99.368%
1036	FARMERS NATL BANC CORP COMMON STOCK	0.005%	99.373%
1037	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.005%	99.379%
1038	AMEDISYS INC COMMON STOCK USD.001	0.005%	99.384%
1039	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.005%	99.389%
1040	ACME UNITED CORP COMMON STOCK USD2.5	0.005%	99.394%
1041	BANK OF MARIN BANCORP/CA COMMON STOCK	0.005%	99.399%
1042	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	99.404%
1043	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.005%	99.409%
1044	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.005%	99.414%
1045	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.005%	99.419%
1046	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.005%	99.424%
1047	ZOE S KITCHEN INC COMMON STOCK USD.01	0.005%	99.429%
1048	EP ENERGY CORP CL A COMMON STOCK USD.01	0.005%	99.433%
1049	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.005%	99.438%
1050	UCP INC CL A COMMON STOCK USD.01	0.005%	99.443%
1051	CSS INDUSTRIES INC COMMON STOCK USD.1	0.005%	99.448%
1052	PATTERSON COS INC COMMON STOCK USD.01	0.005%	99.452%
1053	ASTRONOVA INC COMMON STOCK USD.05	0.005%	99.457%
1054	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.005%	99.462%
1055	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.005%	99.466%
1056	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.005%	99.471%
1057	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.005%	99.475%
1058	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01	0.005%	99.480%
1059	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.005%	99.484%
1060	STATE NATIONAL COS INC COMMON STOCK USD.001	0.004%	99.489%
1061	SNYDERS LANCE INC COMMON STOCK USD.833	0.004%	99.493%
1062	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.004%	99.498%
1063	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.004%	99.502%
1064	KEY TRONIC CORP COMMON STOCK	0.004%	99.507%
1065	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.004%	99.511%
1066	STAGE STORES INC COMMON STOCK USD.01	0.004%	99.515%
1067	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.004%	99.520%
1068	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.004%	99.524%
1069	NICHOLAS FINANCIAL INC COMMON STOCK	0.004%	99.528%
1070	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.004%	99.533%
1071	WEST BANCORPORATION COMMON STOCK	0.004%	99.537%
1072	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	99.541%
1073	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.004%	99.545%
1074	LUBY S INC COMMON STOCK USD.32	0.004%	99.549%
1075	FRANK S INTERNATIONAL NV COMMON STOCK EUR.01	0.004%	99.553%
1076	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01	0.004%	99.558%
1077	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.004%	99.562%
1078	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.004%	99.566%
1079	AMERESCO INC CL A COMMON STOCK USD.0001	0.004%	99.570%
1080	ZAFGEN INC COMMON STOCK USD.001	0.004%	99.574%
1081	MACKINAC FINANCIAL CORP COMMON STOCK	0.004%	99.578%
1082	AVIAT NETWORKS INC COMMON STOCK USD.01	0.004%	99.582%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1083	DIGIRAD CORP COMMON STOCK USD.0001	0.004%	99.585%
1084	UNITY BANCORP INC COMMON STOCK	0.004%	99.589%
1085	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.004%	99.593%
1086	PC TEL INC COMMON STOCK USD.001	0.004%	99.597%
1087	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.004%	99.601%
1088	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	99.605%
1089	CYBEROPTICS CORP COMMON STOCK	0.004%	99.609%
1090	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.004%	99.612%
1091	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.004%	99.616%
1092	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.004%	99.620%
1093	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK	0.004%	99.623%
1094	NATIONAL COMMERCE CORP COMMON STOCK	0.004%	99.627%
1095	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.004%	99.630%
1096	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.004%	99.634%
1097	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.003%	99.637%
1098	HARTE HANKS INC COMMON STOCK USD1.0	0.003%	99.641%
1099	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.003%	99.644%
1100	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.003%	99.648%
1101	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.003%	99.651%
1102	SYNALLOY CORP COMMON STOCK USD1.0	0.003%	99.655%
1103	LIMELIGHT NETWORKS INC COMMON STOCK USD.001	0.003%	99.658%
1104	KEY TECHNOLOGY INC COMMON STOCK	0.003%	99.661%
1105	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.003%	99.665%
1106	NEW YORK + CO COMMON STOCK USD.001	0.003%	99.668%
1107	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.003%	99.672%
1108	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.003%	99.675%
1109	ON DECK CAPITAL INC COMMON STOCK USD.005	0.003%	99.678%
1110	TEJON RANCH CO COMMON STOCK USD.5	0.003%	99.682%
1111	BOOT BARN HOLDINGS INC COMMON STOCK	0.003%	99.685%
1112	FNFV GROUP TRACKING STK USD.0001	0.003%	99.688%
1113	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.003%	99.691%
1114	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	99.695%
1115	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.003%	99.698%
1116	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.003%	99.701%
1117	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.003%	99.704%
1118	ID SYSTEMS INC COMMON STOCK USD.01	0.003%	99.707%
1119	GOLD RESOURCE CORP COMMON STOCK USD.001	0.003%	99.710%
1120	PRGX GLOBAL INC COMMON STOCK USD.01	0.003%	99.713%
1121	WAYSIDE TECHNOLOGY GROUP INC COMMON STOCK USD.01	0.003%	99.716%
1122	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.003%	99.719%
1123	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.003%	99.723%
1124	TEEKAY CORP COMMON STOCK USD.001	0.003%	99.725%
1125	ARK RESTAURANTS CORP COMMON STOCK USD.01	0.003%	99.728%
1126	DRIVE SHACK INC COMMON STOCK USD.01	0.003%	99.731%
1127	WENDY S CO/THE COMMON STOCK USD.1	0.003%	99.734%
1128	RIGNET INC COMMON STOCK USD.001	0.003%	99.737%
1129	PERCEPTRON INC COMMON STOCK USD.01	0.003%	99.740%
1130	INTEST CORP COMMON STOCK USD.01	0.003%	99.743%
1131	SMART + FINAL STORES INC COMMON STOCK USD.001	0.003%	99.745%
1132	HUTTIG BUILDING PRODUCTS INC COMMON STOCK USD.01	0.003%	99.748%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1133	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.003%	99.751%
1134	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.003%	99.753%
1135	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.003%	99.756%
1136	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.003%	99.758%
1137	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	99.761%
1138	BANK OF COMMERCE HOLDINGS COMMON STOCK	0.003%	99.764%
1139	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	99.766%
1140	INTERNAP CORP COMMON STOCK USD.001	0.003%	99.769%
1141	FLOWERS FOODS INC COMMON STOCK USD.01	0.003%	99.771%
1142	TRINITY PLACE HOLDINGS INC COMMON STOCK	0.003%	99.774%
1143	BCB BANCORP INC COMMON STOCK	0.002%	99.776%
1144	VOLT INFO SCIENCES INC COMMON STOCK USD.1	0.002%	99.779%
1145	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.002%	99.781%
1146	XPERI CORP COMMON STOCK USD.001	0.002%	99.783%
1147	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.002%	99.786%
1148	BANKUNITED INC COMMON STOCK USD.01	0.002%	99.788%
1149	JAKKS PACIFIC INC COMMON STOCK USD.001	0.002%	99.790%
1150	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	99.792%
1151	DIXIE GROUP INC COMMON STOCK USD3.0	0.002%	99.795%
1152	GENIE ENERGY LTD B COMMON STOCK	0.002%	99.797%
1153	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.002%	99.799%
1154	AROTECH CORP COMMON STOCK USD.01	0.002%	99.801%
1155	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.002%	99.803%
1156	GSE SYSTEMS INC COMMON STOCK USD.01	0.002%	99.805%
1157	GAIA INC COMMON STOCK USD.0001	0.002%	99.808%
1158	BOWL AMERICA INC CLASS A COMMON STOCK USD.1	0.002%	99.810%
1159	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.002%	99.812%
1160	INTERSECTIONS INC COMMON STOCK USD.01	0.002%	99.814%
1161	GREIF INC CL B COMMON STOCK	0.002%	99.816%
1162	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.002%	99.818%
1163	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	99.820%
1164	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.002%	99.823%
1165	LIBERTY TAX INC COMMON STOCK USD.01	0.002%	99.825%
1166	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.002%	99.827%
1167	SKYLINE CORP COMMON STOCK USD.028	0.002%	99.829%
1168	ELECTROMED INC COMMON STOCK USD.01	0.002%	99.831%
1169	SHORE BANCSHARES INC COMMON STOCK USD.01	0.002%	99.833%
1170	ARDELYX INC COMMON STOCK USD.000001	0.002%	99.835%
1171	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	99.837%
1172	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	99.839%
1173	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.002%	99.841%
1174	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	99.843%
1175	HOPFED BANCORP INC COMMON STOCK USD.01	0.002%	99.845%
1176	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.002%	99.846%
1177	GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001	0.002%	99.848%
1178	CHEROKEE INC COMMON STOCK USD.02	0.002%	99.850%
1179	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333	0.002%	99.852%
1180	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.002%	99.854%
1181	LIGHTPATH TECHNOLOGIES INC A COMMON STOCK USD.01	0.002%	99.855%
1182	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.002%	99.857%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1183	BSB BANCORP INC/MA COMMON STOCK USD.01	0.002%	99.859%
1184	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.002%	99.861%
1185	CLEARFIELD INC COMMON STOCK USD.01	0.002%	99.863%
1186	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.002%	99.864%
1187	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0	0.002%	99.866%
1188	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.002%	99.868%
1189	GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05	0.002%	99.869%
1190	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK	0.002%	99.871%
1191	MCEWEN MINING INC COMMON STOCK	0.002%	99.873%
1192	HUDSON GLOBAL INC COMMON STOCK USD.001	0.002%	99.874%
1193	BOJANGLES INC COMMON STOCK USD.01	0.002%	99.876%
1194	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.002%	99.878%
1195	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK	0.002%	99.879%
1196	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.002%	99.881%
1197	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	99.883%
1198	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.002%	99.884%
1199	FONAR CORP COMMON STOCK USD.0001	0.002%	99.886%
1200	ARDMORE SHIPPING CORP COMMON STOCK USD.01	0.002%	99.887%
1201	NORTHERN OIL AND GAS INC COMMON STOCK USD.001	0.002%	99.889%
1202	YUME INC COMMON STOCK USD.001	0.001%	99.890%
1203	ESCALADE INC COMMON STOCK	0.001%	99.892%
1204	KOPIN CORP COMMON STOCK USD.01	0.001%	99.893%
1205	ITERIS INC COMMON STOCK USD.1	0.001%	99.894%
1206	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.001%	99.896%
1207	HALLADOR ENERGY CO COMMON STOCK USD.01	0.001%	99.897%
1208	EMERSON RADIO CORP COMMON STOCK USD.01	0.001%	99.898%
1209	QUMU CORP COMMON STOCK USD.01	0.001%	99.900%
1210	FIRST INTERNET BANCORP COMMON STOCK	0.001%	99.901%
1211	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.001%	99.902%
1212	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.903%
1213	VAALCO ENERGY INC COMMON STOCK USD.1	0.001%	99.905%
1214	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.001%	99.906%
1215	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.001%	99.907%
1216	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.001%	99.908%
1217	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.001%	99.909%
1218	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.910%
1219	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01	0.001%	99.911%
1220	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	99.912%
1221	NEW HOME CO INC/THE COMMON STOCK USD.01	0.001%	99.914%
1222	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.001%	99.915%
1223	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.001%	99.916%
1224	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	99.917%
1225	BROADVISION INC COMMON STOCK USD.0001	0.001%	99.918%
1226	OHIO VALLEY BANC CORP COMMON STOCK USD1.0	0.001%	99.919%
1227	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.001%	99.920%
1228	ADVANSIX INC COMMON STOCK USD.01	0.001%	99.921%
1229	FIRST UNITED CORP COMMON STOCK USD.01	0.001%	99.922%
1230	APPROACH RESOURCES INC COMMON STOCK USD.01	0.001%	99.923%
1231	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.001%	99.924%
1232	ORION ENERGY SYSTEMS INC COMMON STOCK	0.001%	99.925%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1233	SYPRIS SOLUTIONS INC COMMON STOCK USD.01	0.001%	99.926%
1234	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0	0.001%	99.927%
1235	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.001%	99.928%
1236	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.001%	99.929%
1237	CARBO CERAMICS INC COMMON STOCK USD.01	0.001%	99.930%
1238	AMCON DISTRIBUTING CO COMMON STOCK USD.01	0.001%	99.931%
1239	PEOPLES BANCORP OF NC COMMON STOCK	0.001%	99.932%
1240	TREMOR VIDEO INC COMMON STOCK USD.0001	0.001%	99.932%
1241	VERASTEM INC COMMON STOCK USD.0001	0.001%	99.933%
1242	STEIN MART INC COMMON STOCK USD.01	0.001%	99.934%
1243	CATALYST BIOSCIENCES INC COMMON STOCK USD.001	0.001%	99.935%
1244	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.001%	99.936%
1245	PFENEX INC COMMON STOCK USD.001	0.001%	99.937%
1246	NORTHEAST COMMUNITY BANCORP COMMON STOCK USD.01	0.001%	99.938%
1247	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01	0.001%	99.939%
1248	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.001%	99.939%
1249	HMN FINANCIAL INC COMMON STOCK USD.01	0.001%	99.940%
1250	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.001%	99.941%
1251	MANNATECH INC COMMON STOCK USD.0001	0.001%	99.942%
1252	PRUDENTIAL BANCORP INC COMMON STOCK USD.01	0.001%	99.943%
1253	AGROFRESH SOLUTIONS INC COMMON STOCK	0.001%	99.944%
1254	NEWLINK GENETICS CORP COMMON STOCK USD.01	0.001%	99.945%
1255	INTRICON CORP COMMON STOCK USD1.0	0.001%	99.945%
1256	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.946%
1257	NEUSTAR INC CLASS A COMMON STOCK USD.001	0.001%	99.947%
1258	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	99.948%
1259	TRANSCAT INC COMMON STOCK USD.5	0.001%	99.948%
1260	PAIN THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.949%
1261	NICOLET BANKSHARES INC COMMON STOCK	0.001%	99.950%
1262	URANIUM RESOURCES INC COMMON STOCK USD.001	0.001%	99.951%
1263	INSEEGO CORP COMMON STOCK	0.001%	99.951%
1264	OPTICAL CABLE CORP COMMON STOCK	0.001%	99.952%
1265	CCA INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.953%
1266	EAGLE BULK SHIPPING INC COMMON STOCK USD.01	0.001%	99.953%
1267	MANITEX INTERNATIONAL INC COMMON STOCK	0.001%	99.954%
1268	HANDY + HARMAN LTD COMMON STOCK USD.01	0.001%	99.955%
1269	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.001%	99.955%
1270	BEL FUSE INC CL A COMMON STOCK USD.1	0.001%	99.956%
1271	AAC HOLDINGS INC COMMON STOCK USD.001	0.001%	99.957%
1272	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.001%	99.957%
1273	VERSAR INC COMMON STOCK USD.01	0.001%	99.958%
1274	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.001%	99.959%
1275	ENGLOBAL CORP COMMON STOCK USD.001	0.001%	99.959%
1276	URBAN ONE INC COMMON STOCK USD.001	0.001%	99.960%
1277	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.001%	99.961%
1278	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.001%	99.961%
1279	ION GEOPHYSICAL CORP COMMON STOCK	0.001%	99.962%
1280	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.001%	99.962%
1281	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0	0.001%	99.963%
1282	COVISINT CORP COMMON STOCK	0.001%	99.964%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1283	ASTA FUNDING INC COMMON STOCK USD.01	0.001%	99.964%
1284	EVINE LIVE INC COMMON STOCK USD.01	0.001%	99.965%
1285	PERMA FIX ENVIRONMENTAL SVCS COMMON STOCK USD.001	0.001%	99.965%
1286	RF INDUSTRIES LTD COMMON STOCK USD.01	0.001%	99.966%
1287	INVENTURE FOODS INC COMMON STOCK USD.01	0.001%	99.967%
1288	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.001%	99.967%
1289	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	0.001%	99.968%
1290	NIVALIS THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.968%
1291	COMMUNITY WEST BANCSHARES COMMON STOCK	0.001%	99.969%
1292	JONES ENERGY INC A COMMON STOCK USD.001	0.001%	99.969%
1293	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.001%	99.970%
1294	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.001%	99.970%
1295	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.971%
1296	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.001%	99.971%
1297	AMREP CORP COMMON STOCK USD.1	0.001%	99.972%
1298	APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001	0.000%	99.972%
1299	BROADWIND ENERGY INC COMMON STOCK USD.001	0.000%	99.973%
1300	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0	0.000%	99.973%
1301	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.974%
1302	MISONIX INC COMMON STOCK USD.01	0.000%	99.974%
1303	ALPHA PRO TECH LTD COMMON STOCK USD.01	0.000%	99.975%
1304	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.975%
1305	NEUROTROPE INC COMMON STOCK	0.000%	99.976%
1306	SUMMIT STATE BANK COMMON STOCK	0.000%	99.976%
1307	FUEL TECH INC COMMON STOCK USD.01	0.000%	99.977%
1308	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.977%
1309	LANTRONIX INC COMMON STOCK USD.0001	0.000%	99.978%
1310	CSP INC COMMON STOCK USD.01	0.000%	99.978%
1311	CITIZENS HOLDING COMPANY COMMON STOCK USD.2	0.000%	99.978%
1312	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.979%
1313	XENITH BANKSHARES INC COMMON STOCK USD.01	0.000%	99.979%
1314	PAPA MURPHY S HOLDINGS INC COMMON STOCK USD.01	0.000%	99.980%
1315	NATURES SUNSHINE PRODS INC COMMON STOCK	0.000%	99.980%
1316	SMTC CORPORATION COMMON STOCK USD.01	0.000%	99.981%
1317	ANCHOR BANCORP COMMON STOCK USD.01	0.000%	99.981%
1318	ZEDGE INC CL B COMMON STOCK	0.000%	99.981%
1319	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.000%	99.982%
1320	TWO RIVER BANCORP COMMON STOCK	0.000%	99.982%
1321	LANDMARK BANCORP INC COMMON STOCK USD.01	0.000%	99.983%
1322	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.983%
1323	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001	0.000%	99.983%
1324	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.984%
1325	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.984%
1326	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.984%
1327	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0	0.000%	99.985%
1328	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.000%	99.985%
1329	LINCOLN EDUCATIONAL SERVICES COMMON STOCK	0.000%	99.986%
1330	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.000%	99.986%
1331	UNITED COMMUNITY BANCORP COMMON STOCK USD.01	0.000%	99.986%
1332	INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1333	RELM WIRELESS CORP COMMON STOCK USD.6	0.000%	99.987%
1334	TONIX PHARMACEUTICALS HOLDIN COMMON STOCK USD.001	0.000%	99.987%
1335	LANDS END INC COMMON STOCK USD.01	0.000%	99.988%
1336	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.988%
1337	COMBIMATRIX CORP COMMON STOCK USD.001	0.000%	99.988%
1338	QUALSTAR CORP COMMON STOCK	0.000%	99.988%
1339	CHEMUNG FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.989%
1340	PROTEOSTASIS THERAPEUTICS IN COMMON STOCK USD.001	0.000%	99.989%
1341	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.989%
1342	AUBURN NATL BANCORPORATION COMMON STOCK USD.01	0.000%	99.990%
1343	CORVUS PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.990%
1344	EVANS BANCORP INC COMMON STOCK USD.5	0.000%	99.990%
1345	LCNB CORPORATION COMMON STOCK	0.000%	99.990%
1346	EVOLVING SYSTEMS INC COMMON STOCK USD.001	0.000%	99.991%
1347	PERFUMANIA HOLDINGS INC COMMON STOCK USD.01	0.000%	99.991%
1348	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01	0.000%	99.991%
1349	TRANSCONTINENTAL REALTY INV REIT USD.01	0.000%	99.991%
1350	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.992%
1351	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0	0.000%	99.992%
1352	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	99.992%
1353	STANLEY FURNITURE CO INC COMMON STOCK USD.02	0.000%	99.992%
1354	FIRST BANK/HAMILTON NJ COMMON STOCK USD.01	0.000%	99.992%
1355	ADVANTAGE TECHNOLOGIES GRP COMMON STOCK USD.01	0.000%	99.993%
1356	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.993%
1357	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.993%
1358	FLEXIBLE SOLUTIONS INTL INC COMMON STOCK USD.001	0.000%	99.993%
1359	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0	0.000%	99.993%
1360	AMERICAN SHARED HOSPITAL SER COMMON STOCK	0.000%	99.994%
1361	WIRELESS TELECOM GROUP INC COMMON STOCK USD.01	0.000%	99.994%
1362	NUMEREX CORP CL A COMMON STOCK	0.000%	99.994%
1363	IEC ELECTRONICS CORP COMMON STOCK USD.01	0.000%	99.994%
1364	VERSO CORP A COMMON STOCK	0.000%	99.994%
1365	SUSSEX BANCORP COMMON STOCK	0.000%	99.994%
1366	GENCO SHIPPING + TRADING LTD COMMON STOCK	0.000%	99.995%
1367	NORWOOD FINANCIAL CORP COMMON STOCK USD.1	0.000%	99.995%
1368	MEDICINOVA INC COMMON STOCK USD.001	0.000%	99.995%
1369	SUNSHINE BANCORP INC COMMON STOCK USD.01	0.000%	99.995%
1370	PENDRELL CORP COMMON STOCK USD.01	0.000%	99.995%
1371	BRIDGFORD FOODS CORP COMMON STOCK USD1.0	0.000%	99.995%
1372	OREXIGEN THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.995%
1373	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.000%	99.996%
1374	EIGER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.996%
1375	DAVIDSTEAM INC COMMON STOCK	0.000%	99.996%
1376	PFSWEB INC COMMON STOCK USD.001	0.000%	99.996%
1377	ORRSTOWN FINL SERVICES INC COMMON STOCK	0.000%	99.996%
1378	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.996%
1379	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.996%
1380	COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01	0.000%	99.997%
1381	INVESTAR HOLDING CORP COMMON STOCK USD1.0	0.000%	99.997%
1382	MALVERN BANCORP INC COMMON STOCK USD.01	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1383	VICAL INC COMMON STOCK USD.01	0.000%	99.997%
1384	EMMIS COMMUNICATIONS CLASS A COMMON STOCK USD.01	0.000%	99.997%
1385	MIRATI THERAPEUTICS INC COMMON STOCK	0.000%	99.997%
1386	EAGLE BANCORP MONTANA INC COMMON STOCK USD.01	0.000%	99.997%
1387	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0	0.000%	99.997%
1388	BALDWIN + LYONS INC CL A COMMON STOCK	0.000%	99.997%
1389	ECHELON CORP COMMON STOCK USD.01	0.000%	99.998%
1390	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.000%	99.998%
1391	INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01	0.000%	99.998%
1392	PDVWIRELESS INC COMMON STOCK USD.0001	0.000%	99.998%
1393	SECUREWORKS CORP A COMMON STOCK USD.01	0.000%	99.998%
1394	AEROCENTURY CORP COMMON STOCK USD.001	0.000%	99.998%
1395	FORM HOLDINGS CORP COMMON STOCK	0.000%	99.998%
1396	WAYNE SAVINGS BANCSHARES INC COMMON STOCK USD.1	0.000%	99.998%
1397	P + F INDUSTRIES CL A COMMON STOCK USD1.0	0.000%	99.998%
1398	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.000%	99.998%
1399	PEAK RESORTS INC COMMON STOCK USD.01	0.000%	99.999%
1400	SELECT BANCORP INC COMMON STOCK USD1.0	0.000%	99.999%
1401	REGULUS THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.999%
1402	BANCORP OF NEW JERSEY INC COMMON STOCK	0.000%	99.999%
1403	JUNIPER PHARMACEUTICALS INC COMMON STOCK USD.01	0.000%	99.999%
1404	ENDOCYTE INC COMMON STOCK	0.000%	99.999%
1405	GUARANTY FEDERAL BNC SHS INC COMMON STOCK USD.1	0.000%	99.999%
1406	THE STREET INC COMMON STOCK USD.01	0.000%	99.999%
1407	PRIMEENERGY CORP COMMON STOCK USD.1	0.000%	99.999%
1408	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.000%	99.999%
1409	LAKE SHORE BANCORP INC COMMON STOCK USD.01	0.000%	99.999%
1410	CAFEPRESS INC COMMON STOCK USD.0001	0.000%	99.999%
1411	BEBE STORES INC COMMON STOCK USD.001	0.000%	99.999%
1412	TRIO TECH INTERNATIONAL COMMON STOCK	0.000%	100.000%
1413	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.000%	100.000%
1414	AVALON HOLDINGS CORP A COMMON STOCK USD.01	0.000%	100.000%
1415	CALADRIUS BIOSCIENCES INC COMMON STOCK USD.001	0.000%	100.000%
1416	UNIVERSAL SECURITY INSTRUMNT COMMON STOCK USD.01	0.000%	100.000%
1417	ALLIED HEALTHCARE PRODUCTS COMMON STOCK USD.01	0.000%	100.000%
1418	INSIGNIA SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
1419	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0	0.000%	100.000%
1420	MID PENN BANCORP INC COMMON STOCK USD1.0	0.000%	100.000%
1421	NOVUS THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.000%
1422	RUBICON TECHNOLOGY INC COMMON STOCK USD.001	0.000%	100.000%
1423	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25	0.000%	100.000%
1424	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
1425	CLEARONE INC COMMON STOCK USD.001	0.000%	100.000%
1426	WVS FINANCIAL CORP COMMON STOCK USD.01	0.000%	100.000%
1427	FRD ACQUISITION CO SHS COMMON STOCK	-	100.000%
1428	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
1429	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
1430	CAPITAL BANK CORP CVR CAPITAL BANK CORP CVR	-	100.000%
1431	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI	-	100.000%