

U.S. Targeted Value Portfolio - Class R2

As of August 31, 2017 (Updated Monthly)

Source: State Street

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

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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	PULTEGROUP INC COMMON STOCK USD.01	0.890%	0.890%
2	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.838%	1.728%
3	OWENS CORNING COMMON STOCK USD.001	0.792%	2.520%
4	TOLL BROTHERS INC COMMON STOCK USD.01	0.786%	3.306%
5	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.732%	4.038%
6	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.677%	4.714%
7	AGCO CORP COMMON STOCK USD.01	0.663%	5.378%
8	QUANTA SERVICES INC COMMON STOCK USD.00001	0.650%	6.028%
9	AVNET INC COMMON STOCK USD1.0	0.649%	6.677%
10	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.649%	7.326%
11	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.638%	7.964%
12	KOHL'S CORP COMMON STOCK USD.01	0.624%	8.588%
13	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.619%	9.206%
14	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.614%	9.820%
15	ASSURANT INC COMMON STOCK USD.01	0.575%	10.396%
16	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.564%	10.960%
17	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.551%	11.511%
18	POST HOLDINGS INC COMMON STOCK USD.01	0.545%	12.056%
19	PACWEST BANCORP COMMON STOCK	0.539%	12.595%
20	AECOM COMMON STOCK USD.01	0.506%	13.102%
21	TECH DATA CORP COMMON STOCK USD.0015	0.499%	13.600%
22	JABIL INC COMMON STOCK USD.001	0.482%	14.082%
23	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.480%	14.562%
24	INVESTORS BANCORP INC COMMON STOCK USD.01	0.477%	15.039%
25	STAPLES INC COMMON STOCK USD.0006	0.472%	15.511%
26	CONSOL ENERGY INC COMMON STOCK USD.01	0.458%	15.969%
27	UMPQUA HOLDINGS CORP COMMON STOCK	0.455%	16.425%
28	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.453%	16.877%
29	AIR LEASE CORP COMMON STOCK USD.01	0.442%	17.319%
30	RYDER SYSTEM INC COMMON STOCK USD.5	0.437%	17.756%
31	RICE ENERGY INC COMMON STOCK USD.01	0.434%	18.190%
32	MURPHY OIL CORP COMMON STOCK USD1.0	0.424%	18.615%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.416%	19.031%
34	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.414%	19.445%
35	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.411%	19.855%
36	MANPOWERGROUP INC COMMON STOCK USD.01	0.402%	20.257%
37	LEGG MASON INC COMMON STOCK USD.1	0.400%	20.657%
38	OLIN CORP COMMON STOCK USD1.0	0.398%	21.055%
39	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.395%	21.450%
40	TRANSOCEAN LTD COMMON STOCK CHF.1	0.392%	21.842%
41	COLFAX CORP COMMON STOCK USD.001	0.390%	22.232%
42	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.378%	22.610%
43	AUTONATION INC COMMON STOCK USD.01	0.376%	22.986%
44	CALPINE CORP COMMON STOCK USD.001	0.361%	23.347%
45	OSHKOSH CORP COMMON STOCK USD.01	0.354%	23.701%
46	IBERIABANK CORP COMMON STOCK USD1.0	0.353%	24.054%
47	NAVIENT CORP COMMON STOCK USD.01	0.352%	24.406%
48	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.351%	24.757%
49	SANDERSON FARMS INC COMMON STOCK USD1.0	0.347%	25.104%
50	MALLINCKRODT PLC COMMON STOCK USD.2	0.339%	25.443%
51	HANCOCK HOLDING CO COMMON STOCK USD3.33	0.336%	25.779%
52	XPO LOGISTICS INC COMMON STOCK USD.001	0.335%	26.114%
53	ENVISION HEALTHCARE CORP COMMON STOCK	0.332%	26.446%
54	MKS INSTRUMENTS INC COMMON STOCK	0.331%	26.777%
55	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.329%	27.106%
56	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.324%	27.431%
57	MACY S INC COMMON STOCK USD.01	0.324%	27.755%
58	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.322%	28.077%
59	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.319%	28.396%
60	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.317%	28.713%
61	CREE INC COMMON STOCK USD.00125	0.313%	29.026%
62	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.311%	29.337%
63	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.311%	29.648%
64	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.308%	29.956%
65	ECHOSTAR CORP A COMMON STOCK USD.001	0.306%	30.262%
66	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.306%	30.567%
67	KIRBY CORP COMMON STOCK USD.1	0.302%	30.869%
68	RSP PERMIAN INC COMMON STOCK USD.01	0.298%	31.167%
69	POPULAR INC COMMON STOCK USD.01	0.298%	31.465%
70	ZYNGA INC CL A COMMON STOCK USD.00000625	0.292%	31.757%
71	AMERCO COMMON STOCK USD.25	0.288%	32.044%
72	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.285%	32.330%
73	HUNTSMAN CORP COMMON STOCK USD.01	0.281%	32.611%
74	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.281%	32.892%
75	REGAL BELOIT CORP COMMON STOCK USD.01	0.275%	33.166%
76	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.273%	33.440%
77	TCF FINANCIAL CORP COMMON STOCK USD.01	0.268%	33.708%
78	MASTEC INC COMMON STOCK USD.1	0.268%	33.976%
79	SYNNEX CORP COMMON STOCK USD.001	0.267%	34.244%
80	TRUSTMARK CORP COMMON STOCK	0.267%	34.510%
81	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.264%	34.775%
82	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.262%	35.037%

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83	OLD NATIONAL BANCORP COMMON STOCK	0.262%	35.298%
84	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.260%	35.558%
85	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.258%	35.816%
86	HOPE BANCORP INC COMMON STOCK USD.001	0.258%	36.075%
87	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.257%	36.331%
88	ON ASSIGNMENT INC COMMON STOCK USD.01	0.256%	36.587%
89	COPA HOLDINGS SA CLASS A COMMON STOCK	0.255%	36.842%
90	H.B. FULLER CO. COMMON STOCK USD1.0	0.253%	37.095%
91	ABM INDUSTRIES INC COMMON STOCK USD.01	0.253%	37.348%
92	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.252%	37.599%
93	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.251%	37.851%
94	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.251%	38.102%
95	TETRA TECH INC COMMON STOCK USD.01	0.250%	38.352%
96	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.250%	38.602%
97	HELMERICH + PAYNE COMMON STOCK USD.1	0.248%	38.850%
98	DOMTAR CORP COMMON STOCK USD.01	0.246%	39.095%
99	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.243%	39.339%
100	BARNES GROUP INC COMMON STOCK USD.01	0.241%	39.580%
101	BED BATH + BEYOND INC COMMON STOCK USD.01	0.239%	39.819%
102	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.238%	40.057%
103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.237%	40.294%
104	KLX INC COMMON STOCK USD.01	0.236%	40.531%
105	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.235%	40.766%
106	HECLA MINING CO COMMON STOCK USD.25	0.233%	40.999%
107	AARON S INC COMMON STOCK USD.5	0.231%	41.230%
108	TRI POINTE GROUP INC COMMON STOCK USD.01	0.228%	41.458%
109	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.227%	41.685%
110	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.226%	41.911%
111	VALLEY NATIONAL BANCORP COMMON STOCK	0.225%	42.136%
112	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.225%	42.361%
113	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.223%	42.583%
114	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.222%	42.805%
115	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.221%	43.026%
116	PDC ENERGY INC COMMON STOCK USD.01	0.220%	43.246%
117	CALLON PETROLEUM CO COMMON STOCK USD.01	0.219%	43.465%
118	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.219%	43.683%
119	ROGERS CORP COMMON STOCK USD1.0	0.215%	43.898%
120	SANMINA CORP COMMON STOCK USD.01	0.214%	44.112%
121	WINTRUST FINANCIAL CORP COMMON STOCK	0.213%	44.324%
122	FNB CORP COMMON STOCK USD.01	0.213%	44.537%
123	NEW YORK TIMES CO A COMMON STOCK USD.1	0.212%	44.750%
124	COOPER TIRE + RUBBER COMMON STOCK USD1.0	0.212%	44.962%
125	SM ENERGY CO COMMON STOCK USD.01	0.212%	45.173%
126	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.210%	45.384%
127	COHERENT INC COMMON STOCK USD.01	0.207%	45.591%
128	HALYARD HEALTH INC COMMON STOCK USD.01	0.207%	45.798%
129	MOOG INC CLASS A COMMON STOCK USD1.0	0.207%	46.005%
130	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.207%	46.212%
131	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.204%	46.416%
132	ALEXANDER + BALDWIN INC REIT	0.200%	46.616%

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133	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.197%	46.814%
134	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.197%	47.011%
135	COMMERCIAL METALS CO COMMON STOCK USD.01	0.197%	47.208%
136	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.196%	47.403%
137	FINISAR CORPORATION COMMON STOCK USD.001	0.194%	47.597%
138	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.194%	47.791%
139	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.194%	47.985%
140	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.193%	48.178%
141	OSI SYSTEMS INC COMMON STOCK	0.192%	48.370%
142	TIVO CORP COMMON STOCK USD.001	0.191%	48.561%
143	HAEMONETICS CORP/MASS COMMON STOCK USD.01	0.191%	48.752%
144	MEREDITH CORP COMMON STOCK USD1.0	0.190%	48.942%
145	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.190%	49.132%
146	ELECTRONICS FOR IMAGING COMMON STOCK USD.01	0.188%	49.319%
147	II VI INC COMMON STOCK	0.186%	49.506%
148	ALERE INC COMMON STOCK USD.001	0.186%	49.692%
149	KEMPER CORP COMMON STOCK USD.1	0.186%	49.877%
150	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.184%	50.062%
151	NETGEAR INC COMMON STOCK USD.001	0.184%	50.246%
152	KBR INC COMMON STOCK USD.001	0.184%	50.429%
153	MB FINANCIAL INC COMMON STOCK USD.01	0.183%	50.612%
154	OCEANEERING INTL INC COMMON STOCK USD.25	0.183%	50.795%
155	FABRINET COMMON STOCK USD.01	0.182%	50.977%
156	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.182%	51.159%
157	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.181%	51.340%
158	HELEN OF TROY LTD COMMON STOCK USD.1	0.181%	51.521%
159	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.181%	51.702%
160	HORIZON PHARMA PLC COMMON STOCK USD.0001	0.180%	51.882%
161	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.179%	52.061%
162	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.178%	52.239%
163	CARPENTER TECHNOLOGY COMMON STOCK USD5.0	0.178%	52.418%
164	DRIL QUIP INC COMMON STOCK USD.01	0.177%	52.594%
165	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.176%	52.770%
166	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.175%	52.946%
167	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	0.175%	53.121%
168	OWENS + MINOR INC COMMON STOCK USD2.0	0.174%	53.295%
169	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.173%	53.468%
170	DILLARDS INC CL A COMMON STOCK	0.173%	53.642%
171	XEROX CORP COMMON STOCK USD1.0	0.173%	53.815%
172	CLEAN HARBORS INC COMMON STOCK USD.01	0.171%	53.986%
173	EMCOR GROUP INC COMMON STOCK USD.01	0.170%	54.156%
174	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.170%	54.325%
175	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.170%	54.495%
176	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.170%	54.664%
177	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.169%	54.833%
178	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.168%	55.001%
179	PLEXUS CORP COMMON STOCK USD.01	0.168%	55.169%
180	WABASH NATIONAL CORP COMMON STOCK USD.01	0.167%	55.337%
181	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.167%	55.503%
182	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.167%	55.670%

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183	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.164%	55.834%
184	ORBITAL ATK INC COMMON STOCK USD.01	0.163%	55.996%
185	DIGITALGLOBE INC COMMON STOCK USD.001	0.162%	56.158%
186	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	0.162%	56.320%
187	ACXIOM CORP COMMON STOCK USD.1	0.161%	56.481%
188	OFFICE DEPOT INC COMMON STOCK USD.01	0.161%	56.641%
189	NRG ENERGY INC COMMON STOCK USD.01	0.160%	56.802%
190	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.158%	56.960%
191	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.156%	57.116%
192	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.154%	57.270%
193	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.154%	57.424%
194	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.154%	57.578%
195	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.154%	57.732%
196	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.153%	57.885%
197	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.153%	58.038%
198	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.153%	58.191%
199	NEWS CORP CLASS A COMMON STOCK USD.01	0.152%	58.343%
200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.152%	58.494%
201	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.151%	58.645%
202	INNOSPEC INC COMMON STOCK USD.01	0.151%	58.796%
203	ITT INC COMMON STOCK USD1.0	0.151%	58.947%
204	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.149%	59.096%
205	GATX CORP COMMON STOCK USD.625	0.149%	59.246%
206	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.149%	59.394%
207	DSW INC CLASS A COMMON STOCK	0.148%	59.543%
208	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.148%	59.691%
209	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.148%	59.838%
210	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.147%	59.986%
211	WR BERKLEY CORP COMMON STOCK USD.2	0.147%	60.133%
212	SEMGROUP CORP CLASS A COMMON STOCK	0.147%	60.280%
213	WALKER + DUNLOP INC COMMON STOCK	0.146%	60.426%
214	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.145%	60.571%
215	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.144%	60.715%
216	CHART INDUSTRIES INC COMMON STOCK USD.01	0.144%	60.859%
217	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.144%	61.003%
218	BANCORPSOUTH INC COMMON STOCK USD2.5	0.144%	61.146%
219	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.143%	61.290%
220	MCDERMOTT INTL INC COMMON STOCK USD1.0	0.143%	61.432%
221	OASIS PETROLEUM INC COMMON STOCK USD.01	0.143%	61.575%
222	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.142%	61.717%
223	ENTEGRIS INC COMMON STOCK USD.01	0.142%	61.860%
224	LA Z BOY INC COMMON STOCK USD1.0	0.142%	62.002%
225	LIVANOVA PLC COMMON STOCK GBP1.0	0.139%	62.141%
226	NOW INC COMMON STOCK USD.01	0.139%	62.280%
227	CONVERGYS CORP COMMON STOCK	0.139%	62.419%
228	RENASANT CORP COMMON STOCK USD5.0	0.138%	62.557%
229	SOUTH STATE CORP COMMON STOCK USD2.5	0.137%	62.693%
230	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.135%	62.828%
231	HUB GROUP INC CL A COMMON STOCK USD.01	0.134%	62.962%
232	TIME INC COMMON STOCK USD.01	0.134%	63.096%

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233	LITHIA MOTORS INC CL A COMMON STOCK	0.134%	63.230%
234	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.133%	63.363%
235	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.133%	63.496%
236	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.131%	63.627%
237	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.131%	63.758%
238	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.131%	63.889%
239	ADTRAN INC COMMON STOCK USD.01	0.130%	64.019%
240	KAMAN CORP COMMON STOCK USD1.0	0.130%	64.149%
241	STEPAN CO COMMON STOCK USD1.0	0.130%	64.279%
242	USG CORP COMMON STOCK USD.1	0.129%	64.408%
243	UNIVERSAL CORP/VA COMMON STOCK	0.129%	64.537%
244	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.128%	64.664%
245	CARS.COM INC COMMON STOCK USD.01	0.128%	64.792%
246	JANUS HENDERSON GROUP PLC COMMON STOCK	0.128%	64.919%
247	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.128%	65.047%
248	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.127%	65.174%
249	TEGNA INC COMMON STOCK USD1.0	0.126%	65.300%
250	ACORDA THERAPEUTICS INC COMMON STOCK USD.001	0.126%	65.426%
251	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.126%	65.552%
252	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.126%	65.678%
253	TRIUMPH GROUP INC COMMON STOCK USD.001	0.126%	65.803%
254	ENERSYS COMMON STOCK USD.01	0.124%	65.927%
255	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01	0.124%	66.052%
256	ILG INC COMMON STOCK USD.01	0.124%	66.176%
257	LHC GROUP INC COMMON STOCK USD.01	0.123%	66.299%
258	CALERES INC COMMON STOCK USD.01	0.123%	66.422%
259	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.122%	66.544%
260	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.122%	66.667%
261	FTI CONSULTING INC COMMON STOCK USD.01	0.122%	66.789%
262	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0	0.122%	66.910%
263	AVX CORP COMMON STOCK USD.01	0.122%	67.032%
264	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.121%	67.153%
265	WESBANCO INC COMMON STOCK USD2.0833	0.121%	67.274%
266	NELNET INC CL A COMMON STOCK USD.01	0.121%	67.395%
267	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.120%	67.515%
268	SRC ENERGY INC COMMON STOCK USD.001	0.120%	67.635%
269	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.119%	67.754%
270	FIRST FINANCIAL BANCORP COMMON STOCK	0.118%	67.872%
271	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.117%	67.989%
272	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.116%	68.105%
273	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.115%	68.220%
274	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.114%	68.334%
275	RANGE RESOURCES CORP COMMON STOCK USD.01	0.114%	68.448%
276	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.114%	68.562%
277	FIRST INTERSTATE BANCYS A COMMON STOCK	0.114%	68.676%
278	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.114%	68.789%
279	TTM TECHNOLOGIES COMMON STOCK USD.001	0.113%	68.902%
280	MERITAGE HOMES CORP COMMON STOCK USD.01	0.113%	69.016%
281	TOWNE BANK COMMON STOCK USD1.667	0.113%	69.129%
282	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.112%	69.241%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	DYNEGY INC COMMON STOCK USD.01	0.112%	69.353%
284	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.112%	69.465%
285	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.111%	69.576%
286	TEREX CORP COMMON STOCK USD.01	0.111%	69.687%
287	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.111%	69.797%
288	CHICO S FAS INC COMMON STOCK USD.01	0.110%	69.908%
289	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.110%	70.018%
290	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.110%	70.129%
291	ENSCO PLC CL A COMMON STOCK USD.1	0.110%	70.239%
292	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.110%	70.349%
293	GREIF INC CL A COMMON STOCK	0.110%	70.459%
294	DIODES INC COMMON STOCK USD.667	0.110%	70.569%
295	ACTUANT CORP A COMMON STOCK USD.2	0.110%	70.679%
296	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.109%	70.788%
297	DEAN FOODS CO COMMON STOCK USD.01	0.108%	70.896%
298	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	0.108%	71.005%
299	GORMAN RUPP CO COMMON STOCK	0.108%	71.113%
300	AIRCASTLE LTD COMMON STOCK USD.01	0.108%	71.221%
301	PHH CORP COMMON STOCK USD.01	0.107%	71.328%
302	MOBILE MINI INC COMMON STOCK USD.01	0.107%	71.435%
303	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.106%	71.541%
304	GUESS? INC COMMON STOCK USD.01	0.106%	71.647%
305	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1	0.106%	71.753%
306	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.106%	71.859%
307	FIRSTCASH INC COMMON STOCK USD.01	0.105%	71.965%
308	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.105%	72.070%
309	RALPH LAUREN CORP COMMON STOCK USD.01	0.105%	72.175%
310	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.104%	72.279%
311	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.104%	72.383%
312	SKYWEST INC COMMON STOCK	0.104%	72.487%
313	ANALOGIC CORP COMMON STOCK USD.05	0.104%	72.590%
314	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.103%	72.694%
315	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.103%	72.797%
316	SAIA INC COMMON STOCK USD.001	0.103%	72.900%
317	TRONOX LTD CL A COMMON STOCK USD.01	0.103%	73.003%
318	FIRST MERCHANTS CORP COMMON STOCK	0.103%	73.105%
319	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.102%	73.207%
320	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.102%	73.309%
321	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.102%	73.410%
322	MATADOR RESOURCES CO COMMON STOCK USD.01	0.101%	73.512%
323	TOPBUILD CORP COMMON STOCK	0.101%	73.613%
324	MDC HOLDINGS INC COMMON STOCK USD.01	0.101%	73.714%
325	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.101%	73.815%
326	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.101%	73.916%
327	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.101%	74.017%
328	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.100%	74.117%
329	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.100%	74.217%
330	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.099%	74.316%
331	KRATON CORP COMMON STOCK USD.01	0.099%	74.415%
332	N B T BANCORP INC COMMON STOCK USD.01	0.099%	74.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	TIVITY HEALTH INC COMMON STOCK USD.001	0.098%	74.612%
334	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	0.098%	74.710%
335	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.097%	74.807%
336	VERINT SYSTEMS INC COMMON STOCK USD.001	0.097%	74.905%
337	ORBCOMM INC COMMON STOCK USD.001	0.097%	75.002%
338	HMS HOLDINGS CORP COMMON STOCK USD.01	0.097%	75.098%
339	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.097%	75.195%
340	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.095%	75.290%
341	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.095%	75.386%
342	CABOT CORP COMMON STOCK USD1.0	0.095%	75.480%
343	UNIFIRST CORP/MA COMMON STOCK USD.1	0.095%	75.575%
344	CONMED CORP COMMON STOCK USD.01	0.095%	75.670%
345	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.095%	75.765%
346	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.094%	75.859%
347	SCHOLASTIC CORP COMMON STOCK USD.01	0.094%	75.953%
348	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.094%	76.046%
349	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.094%	76.140%
350	ACCO BRANDS CORP COMMON STOCK USD.01	0.092%	76.232%
351	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.092%	76.324%
352	BANNER CORPORATION COMMON STOCK USD.01	0.091%	76.415%
353	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.091%	76.506%
354	US CELLULAR CORP COMMON STOCK USD1.0	0.091%	76.598%
355	MBIA INC COMMON STOCK USD1.0	0.091%	76.689%
356	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.091%	76.780%
357	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.090%	76.870%
358	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.090%	76.960%
359	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.090%	77.050%
360	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.090%	77.140%
361	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.089%	77.229%
362	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.089%	77.318%
363	TUTOR PERINI CORP COMMON STOCK USD1.0	0.089%	77.407%
364	VIAD CORP COMMON STOCK USD1.5	0.089%	77.497%
365	BELMOND LTD CLASS A COMMON STOCK USD.01	0.089%	77.586%
366	SYNAPTICS INC COMMON STOCK USD.001	0.089%	77.675%
367	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.089%	77.764%
368	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.088%	77.852%
369	SEABOARD CORP COMMON STOCK USD1.0	0.088%	77.940%
370	TIMKENSTEEL CORP COMMON STOCK	0.088%	78.028%
371	ADIENT PLC COMMON STOCK USD.001	0.088%	78.116%
372	GENTEX CORP COMMON STOCK USD.06	0.087%	78.203%
373	DANA INC COMMON STOCK USD.01	0.087%	78.290%
374	INNERWORKINGS INC COMMON STOCK USD.0001	0.087%	78.377%
375	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.087%	78.464%
376	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.087%	78.550%
377	VISTA OUTDOOR INC COMMON STOCK USD.01	0.086%	78.637%
378	STEELCASE INC CL A COMMON STOCK	0.086%	78.723%
379	FORMFACTOR INC COMMON STOCK USD.001	0.086%	78.809%
380	RAMBUS INC COMMON STOCK USD.001	0.086%	78.895%
381	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.085%	78.980%
382	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.085%	79.065%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.085%	79.149%
384	INTER PARFUMS INC COMMON STOCK USD.001	0.085%	79.234%
385	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.084%	79.318%
386	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.084%	79.402%
387	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.084%	79.485%
388	ENSTAR GROUP LTD COMMON STOCK USD1.0	0.084%	79.569%
389	FLUOR CORP COMMON STOCK USD.01	0.084%	79.653%
390	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.084%	79.736%
391	EPLUS INC COMMON STOCK USD.01	0.083%	79.820%
392	MCGRATH RENTCORP COMMON STOCK	0.083%	79.903%
393	MUELLER INDUSTRIES INC COMMON STOCK USD.01	0.081%	79.983%
394	TRUEBLUE INC COMMON STOCK	0.080%	80.064%
395	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.080%	80.144%
396	KNOWLES CORP COMMON STOCK USD.01	0.080%	80.224%
397	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.080%	80.303%
398	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.080%	80.383%
399	CUBIC CORP COMMON STOCK	0.079%	80.462%
400	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.079%	80.542%
401	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.079%	80.621%
402	SCANSOURCE INC COMMON STOCK	0.079%	80.700%
403	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.079%	80.779%
404	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.078%	80.857%
405	BOISE CASCADE CO COMMON STOCK USD.01	0.078%	80.935%
406	AAR CORP COMMON STOCK USD1.0	0.078%	81.013%
407	J.C. PENNEY CO INC COMMON STOCK USD.5	0.078%	81.091%
408	S + T BANCORP INC COMMON STOCK USD2.5	0.078%	81.169%
409	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.077%	81.246%
410	CROCS INC COMMON STOCK USD.001	0.076%	81.323%
411	MEDNAX INC COMMON STOCK USD.01	0.076%	81.399%
412	BRADY CORPORATION CL A COMMON STOCK USD.01	0.076%	81.475%
413	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.076%	81.550%
414	NOBLE CORP PLC COMMON STOCK USD.01	0.075%	81.626%
415	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.075%	81.701%
416	1ST SOURCE CORP COMMON STOCK	0.075%	81.776%
417	ARCH COAL INC A COMMON STOCK USD.01	0.075%	81.850%
418	ALMOST FAMILY INC COMMON STOCK USD.1	0.074%	81.924%
419	CRYOLIFE INC COMMON STOCK USD.01	0.074%	81.998%
420	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.073%	82.072%
421	NATIONAL BANK HOLD CL A COMMON STOCK	0.073%	82.144%
422	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.072%	82.216%
423	BLUCORA INC COMMON STOCK USD.0001	0.072%	82.288%
424	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.072%	82.360%
425	MOSAIC CO/THE COMMON STOCK USD.01	0.071%	82.431%
426	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.071%	82.502%
427	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.070%	82.572%
428	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.070%	82.642%
429	SKECHERS USA INC CL A COMMON STOCK USD.001	0.070%	82.712%
430	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.070%	82.782%
431	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.070%	82.852%
432	GANNETT CO INC COMMON STOCK USD.01	0.070%	82.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.070%	82.991%
434	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.069%	83.061%
435	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.069%	83.130%
436	UNIT CORP COMMON STOCK USD.2	0.069%	83.199%
437	ANDERSONS INC/THE COMMON STOCK	0.069%	83.268%
438	GREENBRIER COMPANIES INC COMMON STOCK	0.068%	83.336%
439	SCORPIO TANKERS INC COMMON STOCK USD.01	0.068%	83.404%
440	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.068%	83.472%
441	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.068%	83.540%
442	SP PLUS CORP COMMON STOCK USD.001	0.067%	83.607%
443	AEROVIRONMENT INC COMMON STOCK USD.0001	0.067%	83.673%
444	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.067%	83.740%
445	QEP RESOURCES INC COMMON STOCK USD.01	0.066%	83.806%
446	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.066%	83.871%
447	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.065%	83.936%
448	TITAN INTERNATIONAL INC COMMON STOCK	0.064%	84.001%
449	MATSON INC COMMON STOCK	0.064%	84.065%
450	HOMESTREET INC COMMON STOCK	0.064%	84.129%
451	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.064%	84.193%
452	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.064%	84.257%
453	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.063%	84.319%
454	BELDEN INC COMMON STOCK USD.01	0.062%	84.382%
455	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.062%	84.444%
456	NANOMETRICS INC COMMON STOCK	0.061%	84.505%
457	IXYS CORPORATION COMMON STOCK USD.01	0.061%	84.567%
458	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.061%	84.628%
459	ALAMO GROUP INC COMMON STOCK USD.1	0.061%	84.689%
460	PHARMERICA CORP COMMON STOCK USD.01	0.061%	84.750%
461	PERFICIENT INC COMMON STOCK USD.001	0.061%	84.811%
462	CBIZ INC COMMON STOCK USD.01	0.061%	84.872%
463	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.061%	84.933%
464	LUMINEX CORP COMMON STOCK USD.001	0.061%	84.993%
465	ENCORE WIRE CORP COMMON STOCK USD.01	0.060%	85.054%
466	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.060%	85.114%
467	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.060%	85.174%
468	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.060%	85.234%
469	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.060%	85.294%
470	GRAY TELEVISION INC COMMON STOCK	0.060%	85.354%
471	GENERAL COMMUNICATION INC A COMMON STOCK	0.060%	85.414%
472	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	0.060%	85.473%
473	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.060%	85.533%
474	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.059%	85.592%
475	MATERION CORP COMMON STOCK	0.059%	85.651%
476	EXTERRAN CORP COMMON STOCK USD.01	0.058%	85.709%
477	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.058%	85.768%
478	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.058%	85.826%
479	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.058%	85.884%
480	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.058%	85.942%
481	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.057%	85.999%
482	SPARTANNASH CO COMMON STOCK	0.057%	86.056%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	ACTUA CORP COMMON STOCK USD.001	0.057%	86.113%
484	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.057%	86.170%
485	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.057%	86.227%
486	BRIGGS + STRATTON COMMON STOCK USD.01	0.057%	86.284%
487	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.056%	86.340%
488	FORESTAR GROUP INC COMMON STOCK USD1.0	0.056%	86.396%
489	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.056%	86.452%
490	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.055%	86.508%
491	GASLOG LTD COMMON STOCK USD.01	0.055%	86.563%
492	GREEN PLAINS INC COMMON STOCK USD.001	0.055%	86.618%
493	NN INC COMMON STOCK USD.01	0.055%	86.673%
494	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.055%	86.729%
495	CALGON CARBON CORP COMMON STOCK USD.01	0.055%	86.784%
496	TRICO BANCSHARES COMMON STOCK	0.055%	86.839%
497	GRIFFON CORP COMMON STOCK USD.25	0.055%	86.893%
498	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.055%	86.948%
499	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.055%	87.003%
500	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.055%	87.058%
501	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.054%	87.112%
502	CVR ENERGY INC COMMON STOCK USD.01	0.054%	87.166%
503	ARCHROCK INC COMMON STOCK USD.01	0.054%	87.220%
504	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.054%	87.274%
505	ARCBEST CORP COMMON STOCK USD.01	0.053%	87.327%
506	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.053%	87.380%
507	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.053%	87.433%
508	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.053%	87.486%
509	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	0.053%	87.539%
510	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.052%	87.591%
511	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.052%	87.643%
512	HCI GROUP INC COMMON STOCK	0.052%	87.695%
513	K12 INC COMMON STOCK USD.0001	0.052%	87.747%
514	BANCFIRST CORP COMMON STOCK USD1.0	0.052%	87.798%
515	MERIDIAN BANCORP INC COMMON STOCK	0.051%	87.850%
516	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.051%	87.901%
517	GLATFELTER COMMON STOCK USD.01	0.051%	87.952%
518	WADDELL + REED FINANCIAL A COMMON STOCK USD.01	0.051%	88.002%
519	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.050%	88.053%
520	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.050%	88.103%
521	NATUS MEDICAL INC COMMON STOCK USD.001	0.050%	88.153%
522	BANKRATE INC COMMON STOCK USD.01	0.050%	88.203%
523	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.049%	88.252%
524	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.049%	88.301%
525	OXFORD INDUSTRIES INC COMMON STOCK USD1.0	0.049%	88.350%
526	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.048%	88.398%
527	VWR CORP COMMON STOCK USD.01	0.048%	88.446%
528	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.048%	88.494%
529	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.048%	88.542%
530	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.048%	88.590%
531	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.048%	88.637%
532	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.047%	88.685%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
533	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.047%	88.732%
534	RPX CORP COMMON STOCK USD.0001	0.047%	88.779%
535	NOVANTA INC COMMON STOCK	0.047%	88.826%
536	TOWER INTERNATIONAL INC COMMON STOCK USD.01	0.047%	88.873%
537	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.047%	88.919%
538	DAKTRONICS INC COMMON STOCK	0.046%	88.966%
539	FIDELITY SOUTHERN CORP COMMON STOCK	0.046%	89.012%
540	KELLY SERVICES INC A COMMON STOCK USD1.0	0.046%	89.059%
541	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.046%	89.105%
542	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.046%	89.151%
543	REGIS CORP COMMON STOCK USD.05	0.046%	89.197%
544	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.046%	89.243%
545	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.046%	89.288%
546	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.045%	89.334%
547	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.045%	89.379%
548	WEIS MARKETS INC COMMON STOCK	0.044%	89.423%
549	CTS CORP COMMON STOCK	0.044%	89.468%
550	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.044%	89.512%
551	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.044%	89.556%
552	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1	0.044%	89.599%
553	EZCORP INC CL A COMMON STOCK USD.01	0.044%	89.643%
554	MYRIAD GENETICS INC COMMON STOCK USD.01	0.044%	89.687%
555	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.044%	89.730%
556	EXPRESS INC COMMON STOCK	0.043%	89.774%
557	INVACARE CORP COMMON STOCK USD.25	0.043%	89.817%
558	BARNES + NOBLE INC COMMON STOCK USD.001	0.043%	89.860%
559	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.043%	89.904%
560	STRATASYS LTD COMMON STOCK ILS.01	0.043%	89.947%
561	JONES LANG LASALLE INC COMMON STOCK USD.01	0.043%	89.990%
562	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.043%	90.033%
563	FIRST BUSEY CORP COMMON STOCK USD.001	0.043%	90.075%
564	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.043%	90.118%
565	AEGION CORP COMMON STOCK USD.01	0.043%	90.160%
566	STONEGATE BANK COMMON STOCK USD.01	0.042%	90.203%
567	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.042%	90.245%
568	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.042%	90.286%
569	ANGIODYNAMICS INC COMMON STOCK USD.01	0.042%	90.328%
570	COEUR MINING INC COMMON STOCK USD.01	0.041%	90.369%
571	BRISTOW GROUP INC COMMON STOCK USD.01	0.041%	90.410%
572	BANCORP INC/THE COMMON STOCK USD1.0	0.041%	90.452%
573	PRA GROUP INC COMMON STOCK USD.01	0.041%	90.493%
574	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.041%	90.534%
575	CRAY INC COMMON STOCK USD.01	0.041%	90.574%
576	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.041%	90.615%
577	ALCOA CORP COMMON STOCK USD.01	0.041%	90.656%
578	STATE AUTO FINANCIAL CORP COMMON STOCK	0.040%	90.696%
579	SHORETEL INC COMMON STOCK USD.001	0.040%	90.737%
580	MARINEMAX INC COMMON STOCK USD.001	0.040%	90.777%
581	LAKELAND BANCORP INC COMMON STOCK	0.040%	90.817%
582	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.040%	90.857%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
583	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.040%	90.897%
584	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.040%	90.937%
585	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.040%	90.977%
586	M/I HOMES INC COMMON STOCK USD.01	0.040%	91.017%
587	ESSENDANT INC COMMON STOCK USD.1	0.039%	91.056%
588	INTL FCSTONE INC COMMON STOCK USD.01	0.039%	91.095%
589	XO GROUP INC COMMON STOCK USD.01	0.039%	91.134%
590	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.039%	91.172%
591	PEOPLES BANCORP INC COMMON STOCK	0.038%	91.211%
592	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.038%	91.249%
593	CONNECTONE BANCORP INC COMMON STOCK	0.038%	91.287%
594	PHOTRONICS INC COMMON STOCK USD.01	0.038%	91.325%
595	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.038%	91.363%
596	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.038%	91.401%
597	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.038%	91.438%
598	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.038%	91.476%
599	MEET GROUP INC/THE COMMON STOCK USD.001	0.038%	91.513%
600	COHU INC COMMON STOCK USD1.0	0.037%	91.551%
601	ATWOOD OCEANICS INC COMMON STOCK USD1.0	0.037%	91.588%
602	NATIONAL GENERAL HLDGS COMMON STOCK USD.01	0.037%	91.625%
603	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.037%	91.662%
604	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.037%	91.699%
605	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	0.037%	91.736%
606	TEAM INC COMMON STOCK USD.3	0.036%	91.772%
607	HARMONIC INC COMMON STOCK USD.001	0.036%	91.809%
608	OPUS BANK COMMON STOCK	0.036%	91.845%
609	VIRTUSA CORP COMMON STOCK USD.01	0.036%	91.881%
610	FARMER BROS CO COMMON STOCK USD1.0	0.036%	91.917%
611	NV5 GLOBAL INC COMMON STOCK USD.01	0.036%	91.953%
612	IDT CORP CLASS B COMMON STOCK USD.01	0.036%	91.989%
613	AMERICA S CAR MART INC COMMON STOCK USD.01	0.036%	92.025%
614	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.036%	92.060%
615	FIRST BANCORP/NC COMMON STOCK	0.035%	92.096%
616	WORLD ACCEPTANCE CORP COMMON STOCK	0.035%	92.131%
617	GENESCO INC COMMON STOCK USD1.0	0.035%	92.167%
618	PIPER JAFFRAY COS COMMON STOCK USD.01	0.035%	92.202%
619	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.035%	92.236%
620	INSTEEL INDUSTRIES INC COMMON STOCK	0.035%	92.271%
621	DHT HOLDINGS INC COMMON STOCK USD.01	0.035%	92.305%
622	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.034%	92.340%
623	GP STRATEGIES CORP COMMON STOCK USD.01	0.034%	92.374%
624	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.034%	92.409%
625	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.034%	92.443%
626	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.034%	92.477%
627	KADANT INC COMMON STOCK USD.01	0.034%	92.511%
628	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.034%	92.545%
629	PC CONNECTION INC COMMON STOCK USD.01	0.034%	92.579%
630	PARK STERLING CORP COMMON STOCK USD.01	0.034%	92.613%
631	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.034%	92.646%
632	STONERIDGE INC COMMON STOCK	0.034%	92.680%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
633	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.033%	92.713%
634	CONTROL4 CORP COMMON STOCK USD.0001	0.033%	92.747%
635	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.033%	92.780%
636	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.033%	92.813%
637	UNIFI INC COMMON STOCK USD.1	0.033%	92.846%
638	FOOT LOCKER INC COMMON STOCK USD.01	0.033%	92.879%
639	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.033%	92.912%
640	HOOVER FURNITURE CORP COMMON STOCK	0.033%	92.945%
641	MISTRAS GROUP INC COMMON STOCK USD.01	0.033%	92.978%
642	KIMBALL ELECTRONICS INC COMMON STOCK	0.033%	93.010%
643	FTD COS INC COMMON STOCK USD.0001	0.032%	93.043%
644	XCERRA CORP COMMON STOCK USD.05	0.032%	93.075%
645	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.032%	93.107%
646	LYDALL INC COMMON STOCK USD.1	0.032%	93.139%
647	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	0.032%	93.172%
648	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.032%	93.203%
649	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	0.032%	93.235%
650	SUPERVALU INC COMMON STOCK USD.01	0.032%	93.267%
651	DEPOMED INC COMMON STOCK	0.032%	93.298%
652	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.031%	93.330%
653	POTBELLY CORP COMMON STOCK USD.01	0.031%	93.361%
654	FUTUREFUEL CORP COMMON STOCK USD.0001	0.031%	93.392%
655	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.031%	93.424%
656	ENNIS INC COMMON STOCK USD2.5	0.031%	93.455%
657	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.031%	93.485%
658	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.031%	93.516%
659	CITY HOLDING CO COMMON STOCK USD2.5	0.031%	93.547%
660	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.031%	93.577%
661	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.030%	93.608%
662	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.030%	93.638%
663	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.030%	93.668%
664	HAVERTY FURNITURE COMMON STOCK USD1.0	0.030%	93.698%
665	HERITAGE FINANCIAL CORP COMMON STOCK	0.030%	93.728%
666	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.030%	93.758%
667	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.030%	93.788%
668	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.030%	93.818%
669	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.030%	93.848%
670	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	0.030%	93.877%
671	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	0.030%	93.907%
672	CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01	0.029%	93.936%
673	OFG BANCORP COMMON STOCK USD1.0	0.029%	93.966%
674	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.029%	93.995%
675	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.029%	94.024%
676	NEWS CORP CLASS B COMMON STOCK	0.029%	94.053%
677	SONUS NETWORKS INC COMMON STOCK USD.001	0.029%	94.082%
678	SPARTAN MOTORS INC COMMON STOCK USD.01	0.029%	94.111%
679	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.029%	94.140%
680	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.029%	94.168%
681	MOVADO GROUP INC COMMON STOCK USD.01	0.029%	94.197%
682	BANK MUTUAL CORP COMMON STOCK USD.01	0.028%	94.225%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
683	ZUMIEZ INC COMMON STOCK	0.028%	94.254%
684	AXT INC COMMON STOCK USD.001	0.028%	94.282%
685	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.028%	94.310%
686	DXP ENTERPRISES INC COMMON STOCK USD.01	0.028%	94.338%
687	TESCO CORP COMMON STOCK	0.028%	94.366%
688	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.028%	94.395%
689	VERA BRADLEY INC COMMON STOCK	0.028%	94.423%
690	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.028%	94.451%
691	MARCUS CORPORATION COMMON STOCK USD1.0	0.028%	94.479%
692	EMC INS GROUP INC COMMON STOCK USD1.0	0.028%	94.506%
693	FINISH LINE/THE CL A COMMON STOCK USD.01	0.028%	94.534%
694	MATRIX SERVICE CO COMMON STOCK USD.01	0.028%	94.562%
695	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.027%	94.589%
696	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.027%	94.615%
697	VSE CORP COMMON STOCK USD.05	0.027%	94.642%
698	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.027%	94.669%
699	HORIZON BANCORP INDIANA COMMON STOCK	0.026%	94.695%
700	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.026%	94.722%
701	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.026%	94.748%
702	VECTRUS INC COMMON STOCK USD.01	0.026%	94.774%
703	CATO CORP CLASS A COMMON STOCK USD.033	0.026%	94.800%
704	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.026%	94.826%
705	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.026%	94.853%
706	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.026%	94.879%
707	CITI TRENDS INC COMMON STOCK USD.01	0.026%	94.905%
708	PICO HOLDINGS INC COMMON STOCK USD.001	0.026%	94.930%
709	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001	0.026%	94.956%
710	FORWARD AIR CORP COMMON STOCK USD.01	0.026%	94.982%
711	DEL TACO RESTAURANTS INC COMMON STOCK	0.025%	95.007%
712	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.025%	95.032%
713	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.025%	95.057%
714	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.025%	95.082%
715	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.025%	95.106%
716	FRANKLIN COVEY CO COMMON STOCK USD.05	0.025%	95.131%
717	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.024%	95.155%
718	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.024%	95.180%
719	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.024%	95.204%
720	KB HOME COMMON STOCK USD1.0	0.024%	95.228%
721	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.024%	95.252%
722	CRA INTERNATIONAL INC COMMON STOCK	0.024%	95.276%
723	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.023%	95.299%
724	MTS SYSTEMS CORP COMMON STOCK USD.25	0.023%	95.322%
725	EXACTECH INC COMMON STOCK USD.01	0.023%	95.345%
726	ACETO CORP COMMON STOCK USD.01	0.023%	95.368%
727	CAMDEN NATIONAL CORP COMMON STOCK	0.023%	95.391%
728	SIGMA DESIGNS INC COMMON STOCK	0.023%	95.414%
729	WEST MARINE INC COMMON STOCK USD.001	0.023%	95.437%
730	SHOE CARNIVAL INC COMMON STOCK USD.01	0.023%	95.460%
731	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.022%	95.482%
732	MERCANTILE BANK CORP COMMON STOCK	0.022%	95.505%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
733	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.022%	95.527%
734	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.022%	95.549%
735	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	0.022%	95.571%
736	HERITAGE COMMERCE CORP COMMON STOCK	0.022%	95.594%
737	ZAGG INC COMMON STOCK USD.001	0.022%	95.616%
738	TRIMAS CORP COMMON STOCK USD.01	0.022%	95.638%
739	BILL BARRETT CORP COMMON STOCK USD.001	0.022%	95.660%
740	MONRO INC COMMON STOCK USD.01	0.022%	95.682%
741	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.022%	95.703%
742	DUCOMMUN INC COMMON STOCK USD.01	0.022%	95.725%
743	TRIBUNE MEDIA CO A COMMON STOCK	0.022%	95.747%
744	CALIX INC COMMON STOCK	0.022%	95.769%
745	FOSSIL GROUP INC COMMON STOCK USD.01	0.022%	95.791%
746	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.022%	95.812%
747	LANDEC CORP COMMON STOCK USD.001	0.022%	95.834%
748	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.022%	95.855%
749	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.021%	95.877%
750	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.021%	95.898%
751	FLEXSTEEL INDS COMMON STOCK USD1.0	0.021%	95.919%
752	GENERAL CABLE CORP COMMON STOCK USD.01	0.021%	95.941%
753	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.021%	95.962%
754	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.021%	95.983%
755	COWEN INC COMMON STOCK USD.01	0.021%	96.004%
756	BRIDGE BANCORP INC COMMON STOCK USD.01	0.021%	96.025%
757	TREDEGAR CORP COMMON STOCK	0.021%	96.045%
758	UNITED COMMUNITY FINANCIAL COMMON STOCK	0.020%	96.066%
759	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.020%	96.086%
760	SYSTEMAX INC COMMON STOCK USD.01	0.020%	96.106%
761	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.020%	96.126%
762	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.020%	96.146%
763	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.020%	96.166%
764	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.020%	96.186%
765	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.020%	96.205%
766	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.020%	96.225%
767	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.020%	96.245%
768	BANKFINANCIAL CORP COMMON STOCK USD.01	0.020%	96.264%
769	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.020%	96.284%
770	HIBBETT SPORTS INC COMMON STOCK USD.01	0.019%	96.303%
771	GENTHERM INC COMMON STOCK	0.019%	96.322%
772	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.019%	96.342%
773	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.019%	96.361%
774	LIBBEY INC COMMON STOCK USD.01	0.019%	96.380%
775	CABELA S INC COMMON STOCK USD.01	0.019%	96.399%
776	INTREPID POTASH INC COMMON STOCK USD.001	0.019%	96.418%
777	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.019%	96.437%
778	SIERRA BANCORP COMMON STOCK	0.019%	96.456%
779	MACATAWA BANK CORP COMMON STOCK	0.019%	96.475%
780	INGREDION INC COMMON STOCK USD.01	0.019%	96.493%
781	BEL FUSE INC CL B COMMON STOCK USD.1	0.019%	96.512%
782	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.019%	96.531%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
783	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.019%	96.549%
784	CULP INC COMMON STOCK USD.05	0.019%	96.568%
785	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01	0.018%	96.586%
786	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.018%	96.604%
787	PACIFIC CONTINENTAL CORP COMMON STOCK	0.018%	96.623%
788	GREENHILL + CO INC COMMON STOCK USD.01	0.018%	96.641%
789	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.018%	96.659%
790	CONN S INC COMMON STOCK USD.01	0.018%	96.678%
791	PDL BIOPHARMA INC COMMON STOCK USD.01	0.018%	96.696%
792	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.018%	96.714%
793	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.018%	96.732%
794	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.018%	96.750%
795	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.018%	96.768%
796	HAWKINS INC COMMON STOCK USD.05	0.018%	96.786%
797	CLIFTON BANCORP INC COMMON STOCK USD.01	0.018%	96.804%
798	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.018%	96.822%
799	TITAN MACHINERY INC COMMON STOCK USD.00001	0.018%	96.839%
800	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.017%	96.857%
801	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.017%	96.874%
802	KIRKLAND S INC COMMON STOCK	0.017%	96.891%
803	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.017%	96.909%
804	NORTHWEST PIPE CO COMMON STOCK USD.01	0.017%	96.926%
805	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.017%	96.943%
806	RTI SURGICAL INC COMMON STOCK USD.001	0.017%	96.960%
807	GUARANTY BANCORP COMMON STOCK USD.001	0.017%	96.977%
808	IMAX CORP COMMON STOCK	0.017%	96.995%
809	LGI HOMES INC COMMON STOCK USD.01	0.017%	97.011%
810	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.017%	97.028%
811	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.017%	97.045%
812	HEALTHSTREAM INC COMMON STOCK	0.017%	97.062%
813	FRED S INC CLASS A COMMON STOCK	0.017%	97.079%
814	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.017%	97.096%
815	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.016%	97.112%
816	FOSTER (LB) CO A COMMON STOCK USD.01	0.016%	97.128%
817	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.016%	97.145%
818	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.016%	97.161%
819	CAREER EDUCATION CORP COMMON STOCK USD.01	0.016%	97.177%
820	XPERI CORP COMMON STOCK USD.001	0.016%	97.193%
821	KVH INDUSTRIES INC COMMON STOCK USD.01	0.016%	97.209%
822	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.016%	97.224%
823	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.016%	97.240%
824	VERITIV CORP COMMON STOCK USD.01	0.016%	97.256%
825	BJ S RESTAURANTS INC COMMON STOCK	0.016%	97.272%
826	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.016%	97.287%
827	EMCORE CORP COMMON STOCK	0.016%	97.303%
828	UNITED RENTALS INC COMMON STOCK USD.01	0.016%	97.318%
829	OLYMPIC STEEL INC COMMON STOCK	0.016%	97.334%
830	ARGAN INC COMMON STOCK USD.15	0.016%	97.349%
831	ERA GROUP INC COMMON STOCK USD.01	0.016%	97.365%
832	DSP GROUP INC COMMON STOCK USD.001	0.015%	97.380%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
833	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.015%	97.396%
834	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.015%	97.411%
835	FLOWERS FOODS INC COMMON STOCK USD.01	0.015%	97.427%
836	TIPTREE INC COMMON STOCK USD.001	0.015%	97.442%
837	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.015%	97.457%
838	HURCO COMPANIES INC COMMON STOCK	0.015%	97.472%
839	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.015%	97.488%
840	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.015%	97.503%
841	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.015%	97.518%
842	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.015%	97.532%
843	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.015%	97.547%
844	REIS INC COMMON STOCK USD.01	0.015%	97.562%
845	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.015%	97.577%
846	RUBY TUESDAY INC COMMON STOCK USD.01	0.015%	97.591%
847	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.014%	97.606%
848	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	0.014%	97.620%
849	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.014%	97.635%
850	MEDIA GEN INC CVR COMMON STOCK	0.014%	97.649%
851	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.014%	97.663%
852	CHIMERIX INC COMMON STOCK USD.001	0.014%	97.677%
853	FITBIT INC A COMMON STOCK USD.0001	0.014%	97.692%
854	CDI CORP COMMON STOCK USD.1	0.014%	97.706%
855	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.014%	97.720%
856	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.014%	97.734%
857	NUVECTRA CORP COMMON STOCK USD.001	0.014%	97.748%
858	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.014%	97.762%
859	BOYD GAMING CORP COMMON STOCK USD.01	0.014%	97.776%
860	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.014%	97.790%
861	LENNAR CORP B SHS COMMON STOCK USD.1	0.014%	97.804%
862	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.014%	97.818%
863	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.014%	97.831%
864	PCM INC COMMON STOCK USD.001	0.014%	97.845%
865	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.014%	97.859%
866	AGILYSYS INC COMMON STOCK USD.3	0.014%	97.872%
867	DHI GROUP INC COMMON STOCK USD.01	0.014%	97.886%
868	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.013%	97.899%
869	EVERI HOLDINGS INC COMMON STOCK USD.001	0.013%	97.913%
870	ESPERION THERAPEUTICS INC COMMON STOCK USD.001	0.013%	97.926%
871	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.013%	97.940%
872	LSI INDUSTRIES INC COMMON STOCK	0.013%	97.953%
873	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01	0.013%	97.966%
874	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.013%	97.979%
875	GULF ISLAND FABRICATION INC COMMON STOCK	0.013%	97.993%
876	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.013%	98.006%
877	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.013%	98.019%
878	VISHAY PRECISION GROUP COMMON STOCK	0.013%	98.032%
879	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1	0.013%	98.045%
880	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.013%	98.058%
881	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.013%	98.070%
882	TECHTARGET COMMON STOCK USD.001	0.013%	98.083%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
883	INVESTORS TITLE CO COMMON STOCK	0.013%	98.096%
884	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.013%	98.109%
885	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.013%	98.121%
886	HOMETRUST BANCSHARES INC COMMON STOCK	0.012%	98.134%
887	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.012%	98.146%
888	LIFETIME BRANDS INC COMMON STOCK USD.01	0.012%	98.159%
889	DINEEQUITY INC COMMON STOCK USD.01	0.012%	98.171%
890	CNB FINANCIAL CORP/PA COMMON STOCK	0.012%	98.183%
891	DENBURY RESOURCES INC COMMON STOCK USD.001	0.012%	98.195%
892	HARDINGE INC COMMON STOCK USD.01	0.012%	98.208%
893	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.012%	98.220%
894	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.012%	98.231%
895	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.012%	98.243%
896	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.012%	98.255%
897	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.012%	98.266%
898	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.012%	98.278%
899	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	0.012%	98.290%
900	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.011%	98.301%
901	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	0.011%	98.312%
902	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.011%	98.324%
903	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.011%	98.335%
904	WILLBROS GROUP INC COMMON STOCK USD.05	0.011%	98.346%
905	PHI INC NON VOTING COMMON STOCK USD.1	0.011%	98.358%
906	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.011%	98.369%
907	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.011%	98.380%
908	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.011%	98.391%
909	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.011%	98.402%
910	CUTERA INC COMMON STOCK USD.001	0.011%	98.412%
911	TRECORA RESOURCES COMMON STOCK USD.1	0.011%	98.423%
912	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.011%	98.434%
913	KEMET CORP COMMON STOCK USD.01	0.011%	98.444%
914	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.011%	98.455%
915	CELADON GROUP INC COMMON STOCK USD.033	0.010%	98.465%
916	AV HOMES INC COMMON STOCK USD1.0	0.010%	98.475%
917	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.010%	98.486%
918	AMTECH SYSTEMS INC COMMON STOCK USD.01	0.010%	98.496%
919	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.010%	98.506%
920	INTEVAC INC COMMON STOCK	0.010%	98.516%
921	CARLISLE COS INC COMMON STOCK USD1.0	0.010%	98.526%
922	RED LION HOTELS CORP COMMON STOCK USD.01	0.010%	98.535%
923	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.010%	98.545%
924	GREEN BANCORP INC COMMON STOCK USD.01	0.010%	98.555%
925	QCR HOLDINGS INC COMMON STOCK USD1.0	0.010%	98.564%
926	GRAHAM CORP COMMON STOCK USD.1	0.010%	98.574%
927	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.010%	98.583%
928	DMC GLOBAL INC COMMON STOCK USD.05	0.009%	98.593%
929	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.009%	98.602%
930	MBT FINANCIAL CORP COMMON STOCK	0.009%	98.611%
931	WEYCO GROUP INC COMMON STOCK USD1.0	0.009%	98.621%
932	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.009%	98.630%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
933	LIMONEIRA CO COMMON STOCK USD.01	0.009%	98.639%
934	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.009%	98.648%
935	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.009%	98.657%
936	CONTANGO OIL + GAS COMMON STOCK USD.04	0.009%	98.666%
937	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.009%	98.675%
938	VILLAGE SUPER MARKET CLASS A COMMON STOCK	0.009%	98.684%
939	LEAF GROUP LTD COMMON STOCK USD.0001	0.009%	98.693%
940	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.009%	98.702%
941	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002	0.009%	98.711%
942	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.009%	98.720%
943	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.009%	98.729%
944	BANK OF MARIN BANCORP/CA COMMON STOCK	0.009%	98.738%
945	REALNETWORKS INC COMMON STOCK USD.001	0.009%	98.747%
946	PARKER DRILLING CO COMMON STOCK USD.167	0.009%	98.756%
947	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.009%	98.764%
948	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.009%	98.773%
949	FARMERS NATL BANC CORP COMMON STOCK	0.009%	98.782%
950	MARCHEX INC CLASS B COMMON STOCK USD.01	0.009%	98.790%
951	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.009%	98.799%
952	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.009%	98.807%
953	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001	0.009%	98.816%
954	FRP HOLDINGS INC COMMON STOCK USD.1	0.009%	98.824%
955	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.008%	98.833%
956	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.008%	98.841%
957	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.008%	98.850%
958	LSB INDUSTRIES INC COMMON STOCK USD.1	0.008%	98.858%
959	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.008%	98.866%
960	TUESDAY MORNING CORP COMMON STOCK USD.01	0.008%	98.875%
961	TWIN DISC INC COMMON STOCK	0.008%	98.883%
962	MICROSEMI CORP COMMON STOCK USD.2	0.008%	98.891%
963	USA TRUCK INC COMMON STOCK USD.01	0.008%	98.899%
964	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.008%	98.907%
965	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.008%	98.915%
966	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.008%	98.923%
967	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.008%	98.931%
968	GOLDFIELD CORP COMMON STOCK USD.1	0.008%	98.939%
969	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.008%	98.947%
970	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.008%	98.955%
971	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.008%	98.963%
972	KEYW HOLDING CORP/THE COMMON STOCK	0.008%	98.971%
973	FIRST FOUNDATION INC COMMON STOCK USD.001	0.008%	98.978%
974	A H BELO CORP A COMMON STOCK USD.01	0.008%	98.986%
975	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.008%	98.994%
976	SHUTTERFLY INC COMMON STOCK USD.0001	0.008%	99.001%
977	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.008%	99.009%
978	DIPLOMAT PHARMACY INC COMMON STOCK	0.008%	99.016%
979	REXNORD CORP COMMON STOCK USD.01	0.007%	99.024%
980	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.007%	99.031%
981	ALICO INC COMMON STOCK USD1.0	0.007%	99.038%
982	FNFV GROUP TRACKING STK USD.0001	0.007%	99.046%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
983	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.007%	99.053%
984	BOJANGLES INC COMMON STOCK USD.01	0.007%	99.060%
985	ELDORADO RESORTS INC COMMON STOCK	0.007%	99.067%
986	CITIZENS INC COMMON STOCK	0.007%	99.074%
987	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.007%	99.081%
988	CIVEO CORP COMMON STOCK USD.01	0.007%	99.088%
989	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	0.007%	99.095%
990	DORIAN LPG LTD COMMON STOCK USD.01	0.007%	99.102%
991	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.007%	99.109%
992	CEMPRA INC COMMON STOCK USD.001	0.007%	99.116%
993	SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01	0.007%	99.123%
994	ULTRALIFE CORP COMMON STOCK USD.1	0.007%	99.130%
995	BALDWIN + LYONS INC CL B COMMON STOCK	0.007%	99.137%
996	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.007%	99.143%
997	DELTA APPAREL INC COMMON STOCK USD.01	0.007%	99.150%
998	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.007%	99.157%
999	NATIONAL COMMERCE CORP COMMON STOCK	0.007%	99.164%
1000	HANGER INC COMMON STOCK USD.01	0.007%	99.170%
1001	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.006%	99.177%
1002	STARTEK INC COMMON STOCK USD.01	0.006%	99.183%
1003	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.006%	99.190%
1004	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.006%	99.196%
1005	ROCKY BRANDS INC COMMON STOCK	0.006%	99.202%
1006	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.006%	99.209%
1007	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	99.215%
1008	EASTERN CO/THE COMMON STOCK	0.006%	99.221%
1009	BLACK BOX CORP COMMON STOCK USD.001	0.006%	99.227%
1010	ON DECK CAPITAL INC COMMON STOCK USD.005	0.006%	99.234%
1011	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.006%	99.240%
1012	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	99.246%
1013	BOOT BARN HOLDINGS INC COMMON STOCK	0.006%	99.252%
1014	PREMIER FINANCIAL BANCORP COMMON STOCK	0.006%	99.258%
1015	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	99.264%
1016	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.006%	99.270%
1017	ASTRONICS CORP COMMON STOCK USD.01	0.006%	99.276%
1018	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.006%	99.282%
1019	BSQUARE CORP COMMON STOCK	0.006%	99.288%
1020	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.006%	99.294%
1021	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.006%	99.300%
1022	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	99.306%
1023	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01	0.006%	99.311%
1024	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.006%	99.317%
1025	COMPUTER TASK GROUP INC COMMON STOCK USD.01	0.006%	99.323%
1026	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01	0.006%	99.328%
1027	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.006%	99.334%
1028	TELENAV INC COMMON STOCK USD.001	0.006%	99.339%
1029	CLEARFIELD INC COMMON STOCK USD.01	0.006%	99.345%
1030	CU BANCORP COMMON STOCK	0.005%	99.350%
1031	ESSA BANCORP INC COMMON STOCK USD.01	0.005%	99.356%
1032	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.005%	99.361%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1033	AWARE INC/MASS COMMON STOCK USD.01	0.005%	99.366%
1034	ZOE S KITCHEN INC COMMON STOCK USD.01	0.005%	99.372%
1035	HOME BANCORP INC COMMON STOCK USD.01	0.005%	99.377%
1036	CARDTRONICS PLC A COMMON STOCK	0.005%	99.382%
1037	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.005%	99.388%
1038	NL INDUSTRIES COMMON STOCK USD.125	0.005%	99.393%
1039	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.005%	99.398%
1040	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK	0.005%	99.403%
1041	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.005%	99.409%
1042	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.005%	99.414%
1043	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.005%	99.419%
1044	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.005%	99.424%
1045	AZZ INC COMMON STOCK USD1.0	0.005%	99.429%
1046	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.005%	99.434%
1047	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.005%	99.439%
1048	RIGNET INC COMMON STOCK USD.001	0.005%	99.444%
1049	ASTRONOVA INC COMMON STOCK USD.05	0.005%	99.449%
1050	CSS INDUSTRIES INC COMMON STOCK USD.1	0.005%	99.453%
1051	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.005%	99.458%
1052	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.005%	99.463%
1053	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.005%	99.468%
1054	CAROLINA FINANCIAL CORP COMMON STOCK	0.005%	99.472%
1055	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.005%	99.477%
1056	SNYDERS LANCE INC COMMON STOCK USD.833	0.005%	99.482%
1057	GREIF INC CL B COMMON STOCK	0.005%	99.486%
1058	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01	0.005%	99.491%
1059	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.005%	99.495%
1060	ARDELYX INC COMMON STOCK USD.000001	0.004%	99.500%
1061	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.004%	99.504%
1062	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.004%	99.509%
1063	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.004%	99.513%
1064	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.004%	99.518%
1065	ACME UNITED CORP COMMON STOCK USD2.5	0.004%	99.522%
1066	KEY TRONIC CORP COMMON STOCK	0.004%	99.526%
1067	TEJON RANCH CO COMMON STOCK USD.5	0.004%	99.531%
1068	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.004%	99.535%
1069	SMART + FINAL STORES INC COMMON STOCK USD.001	0.004%	99.539%
1070	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.004%	99.544%
1071	ZAFGEN INC COMMON STOCK USD.001	0.004%	99.548%
1072	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	99.552%
1073	INTEST CORP COMMON STOCK USD.01	0.004%	99.556%
1074	RADISYS CORP COMMON STOCK	0.004%	99.561%
1075	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	99.565%
1076	TEEKAY CORP COMMON STOCK USD.001	0.004%	99.569%
1077	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.004%	99.573%
1078	MACKINAC FINANCIAL CORP COMMON STOCK	0.004%	99.577%
1079	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.004%	99.581%
1080	NEW YORK + CO COMMON STOCK USD.001	0.004%	99.585%
1081	NICHOLAS FINANCIAL INC COMMON STOCK	0.004%	99.589%
1082	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.004%	99.593%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1083	LUBY S INC COMMON STOCK USD.32	0.004%	99.597%
1084	WEST BANCORPORATION COMMON STOCK	0.004%	99.601%
1085	EP ENERGY CORP CL A COMMON STOCK USD.01	0.004%	99.605%
1086	UNITY BANCORP INC COMMON STOCK	0.004%	99.609%
1087	SKYLINE CORP COMMON STOCK USD.028	0.004%	99.613%
1088	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.004%	99.617%
1089	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	99.621%
1090	PATTERSON COS INC COMMON STOCK USD.01	0.004%	99.624%
1091	STAGE STORES INC COMMON STOCK USD.01	0.004%	99.628%
1092	AMERESCO INC CL A COMMON STOCK USD.0001	0.004%	99.632%
1093	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.004%	99.636%
1094	DRIVE SHACK INC COMMON STOCK USD.01	0.004%	99.639%
1095	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	99.643%
1096	KEY TECHNOLOGY INC COMMON STOCK	0.004%	99.647%
1097	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.004%	99.651%
1098	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.004%	99.654%
1099	PC TEL INC COMMON STOCK USD.001	0.004%	99.658%
1100	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.004%	99.661%
1101	AVIAT NETWORKS INC COMMON STOCK USD.01	0.004%	99.665%
1102	CHEROKEE INC COMMON STOCK USD.02	0.004%	99.668%
1103	LIGHTPATH TECHNOLOGIES INC A COMMON STOCK USD.01	0.003%	99.672%
1104	SYNALLOY CORP COMMON STOCK USD1.0	0.003%	99.675%
1105	DIGIRAD CORP COMMON STOCK USD.0001	0.003%	99.679%
1106	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.003%	99.682%
1107	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.003%	99.685%
1108	INFINERA CORP COMMON STOCK USD.001	0.003%	99.689%
1109	PRGX GLOBAL INC COMMON STOCK USD.01	0.003%	99.692%
1110	RBC BEARINGS INC COMMON STOCK USD.01	0.003%	99.695%
1111	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.003%	99.698%
1112	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.003%	99.701%
1113	FRANK S INTERNATIONAL NV COMMON STOCK EUR.01	0.003%	99.705%
1114	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.003%	99.708%
1115	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	99.711%
1116	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	99.714%
1117	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.003%	99.717%
1118	INTERNAP CORP COMMON STOCK USD.001	0.003%	99.720%
1119	GOLD RESOURCE CORP COMMON STOCK USD.001	0.003%	99.723%
1120	HARTE HANKS INC COMMON STOCK USD1.0	0.003%	99.726%
1121	FONAR CORP COMMON STOCK USD.0001	0.003%	99.729%
1122	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	99.732%
1123	PERCEPTRON INC COMMON STOCK USD.01	0.003%	99.735%
1124	ID SYSTEMS INC COMMON STOCK USD.01	0.003%	99.738%
1125	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.003%	99.741%
1126	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.003%	99.744%
1127	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.003%	99.747%
1128	ARK RESTAURANTS CORP COMMON STOCK USD.01	0.003%	99.750%
1129	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.003%	99.752%
1130	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.003%	99.755%
1131	SHORE BANCSHARES INC COMMON STOCK USD.01	0.003%	99.758%
1132	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.003%	99.760%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1133	ELECTROMED INC COMMON STOCK USD.01	0.003%	99.763%
1134	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	99.766%
1135	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.003%	99.768%
1136	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	99.771%
1137	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.003%	99.773%
1138	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	99.776%
1139	CYBEROPTICS CORP COMMON STOCK	0.003%	99.779%
1140	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.002%	99.781%
1141	BANK OF COMMERCE HOLDINGS COMMON STOCK	0.002%	99.783%
1142	YUME INC COMMON STOCK USD.001	0.002%	99.786%
1143	WAYSIDE TECHNOLOGY GROUP INC COMMON STOCK USD.01	0.002%	99.788%
1144	TRINITY PLACE HOLDINGS INC COMMON STOCK	0.002%	99.791%
1145	ARDMORE SHIPPING CORP COMMON STOCK USD.01	0.002%	99.793%
1146	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.002%	99.796%
1147	LIBERTY TAX INC COMMON STOCK USD.01	0.002%	99.798%
1148	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.002%	99.800%
1149	GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05	0.002%	99.803%
1150	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.002%	99.805%
1151	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.002%	99.807%
1152	BCB BANCORP INC COMMON STOCK	0.002%	99.810%
1153	BANKUNITED INC COMMON STOCK USD.01	0.002%	99.812%
1154	PENN VIRGINIA CORP COMMON STOCK	0.002%	99.814%
1155	BSB BANCORP INC/MA COMMON STOCK USD.01	0.002%	99.816%
1156	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.002%	99.819%
1157	AGROFRESH SOLUTIONS INC COMMON STOCK	0.002%	99.821%
1158	HUTTIG BUILDING PRODUCTS INC COMMON STOCK USD.01	0.002%	99.823%
1159	BOWL AMERICA INC CLASS A COMMON STOCK USD.1	0.002%	99.825%
1160	GAIA INC COMMON STOCK USD.0001	0.002%	99.827%
1161	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	99.829%
1162	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.002%	99.832%
1163	VOLT INFO SCIENCES INC COMMON STOCK USD.1	0.002%	99.834%
1164	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK	0.002%	99.836%
1165	FIRST INTERNET BANCORP COMMON STOCK	0.002%	99.838%
1166	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.002%	99.840%
1167	GSE SYSTEMS INC COMMON STOCK USD.01	0.002%	99.842%
1168	DIXIE GROUP INC COMMON STOCK USD3.0	0.002%	99.844%
1169	AROTECH CORP COMMON STOCK USD.01	0.002%	99.846%
1170	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.002%	99.848%
1171	JAKKS PACIFIC INC COMMON STOCK USD.001	0.002%	99.850%
1172	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.002%	99.852%
1173	NICOLET BANCSHARES INC COMMON STOCK	0.002%	99.854%
1174	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	99.856%
1175	HOWARD BANCORP INC COMMON STOCK USD.01	0.002%	99.858%
1176	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.002%	99.859%
1177	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333	0.002%	99.861%
1178	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.002%	99.863%
1179	HUDSON GLOBAL INC COMMON STOCK USD.001	0.002%	99.865%
1180	HOPFED BANCORP INC COMMON STOCK USD.01	0.002%	99.867%
1181	VERASTEM INC COMMON STOCK USD.0001	0.002%	99.868%
1182	MIRATI THERAPEUTICS INC COMMON STOCK	0.002%	99.870%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1183	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.002%	99.872%
1184	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.002%	99.874%
1185	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.002%	99.875%
1186	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.002%	99.877%
1187	MCEWEN MINING INC COMMON STOCK	0.002%	99.879%
1188	CATALYST BIOSCIENCES INC COMMON STOCK USD.001	0.002%	99.880%
1189	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.002%	99.882%
1190	GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001	0.002%	99.884%
1191	INTERSECTIONS INC COMMON STOCK USD.01	0.002%	99.885%
1192	LANDS END INC COMMON STOCK USD.01	0.002%	99.887%
1193	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0	0.002%	99.888%
1194	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0	0.002%	99.890%
1195	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.002%	99.892%
1196	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	99.893%
1197	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK	0.001%	99.895%
1198	HALLADOR ENERGY CO COMMON STOCK USD.01	0.001%	99.896%
1199	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.001%	99.898%
1200	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.001%	99.899%
1201	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.001%	99.900%
1202	ITERIS INC COMMON STOCK USD.1	0.001%	99.902%
1203	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.903%
1204	ESCALADE INC COMMON STOCK	0.001%	99.904%
1205	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.001%	99.906%
1206	COSTAMARE INC COMMON STOCK USD.0001	0.001%	99.907%
1207	TREMOR VIDEO INC COMMON STOCK USD.0001	0.001%	99.908%
1208	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.910%
1209	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.911%
1210	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.001%	99.912%
1211	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.913%
1212	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.001%	99.914%
1213	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.001%	99.916%
1214	VERSO CORP A COMMON STOCK	0.001%	99.917%
1215	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.001%	99.918%
1216	CASCADIAN THERAPEUTICS INC COMMON STOCK	0.001%	99.919%
1217	PFENEX INC COMMON STOCK USD.001	0.001%	99.920%
1218	FIRST UNITED CORP COMMON STOCK USD.01	0.001%	99.921%
1219	ION GEOPHYSICAL CORP COMMON STOCK USD.01	0.001%	99.922%
1220	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01	0.001%	99.923%
1221	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.001%	99.924%
1222	PRUDENTIAL BANCORP INC COMMON STOCK USD.01	0.001%	99.925%
1223	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.001%	99.926%
1224	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001	0.001%	99.927%
1225	SYPRIS SOLUTIONS INC COMMON STOCK USD.01	0.001%	99.928%
1226	EMERSON RADIO CORP COMMON STOCK USD.01	0.001%	99.929%
1227	NEW HOME CO INC/THE COMMON STOCK USD.01	0.001%	99.930%
1228	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	99.931%
1229	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.001%	99.932%
1230	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.001%	99.933%
1231	OHIO VALLEY BANC CORP COMMON STOCK USD1.0	0.001%	99.934%
1232	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.001%	99.935%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1233	BROADVISION INC COMMON STOCK USD.0001	0.001%	99.936%
1234	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.001%	99.937%
1235	APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001	0.001%	99.938%
1236	NORTHEAST COMMUNITY BANCORP COMMON STOCK USD.01	0.001%	99.939%
1237	CARBO CERAMICS INC COMMON STOCK USD.01	0.001%	99.939%
1238	QUMU CORP COMMON STOCK USD.01	0.001%	99.940%
1239	AAC HOLDINGS INC COMMON STOCK USD.001	0.001%	99.941%
1240	PEOPLES BANCORP OF NC COMMON STOCK	0.001%	99.942%
1241	NEWLINK GENETICS CORP COMMON STOCK USD.01	0.001%	99.943%
1242	MANITEX INTERNATIONAL INC COMMON STOCK	0.001%	99.944%
1243	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.001%	99.945%
1244	HMN FINANCIAL INC COMMON STOCK USD.01	0.001%	99.946%
1245	AMCON DISTRIBUTING CO COMMON STOCK USD.01	0.001%	99.947%
1246	APPROACH RESOURCES INC COMMON STOCK USD.01	0.001%	99.947%
1247	INSEEGO CORP COMMON STOCK	0.001%	99.948%
1248	TRANSCAT INC COMMON STOCK USD.5	0.001%	99.949%
1249	MANNATECH INC COMMON STOCK USD.0001	0.001%	99.950%
1250	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.951%
1251	NORTHERN OIL AND GAS INC COMMON STOCK USD.001	0.001%	99.951%
1252	VAALCO ENERGY INC COMMON STOCK USD.1	0.001%	99.952%
1253	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	99.953%
1254	INTRICON CORP COMMON STOCK USD1.0	0.001%	99.954%
1255	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.001%	99.954%
1256	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01	0.001%	99.955%
1257	CCA INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.956%
1258	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.001%	99.957%
1259	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0	0.001%	99.957%
1260	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.001%	99.958%
1261	ORION ENERGY SYSTEMS INC COMMON STOCK	0.001%	99.959%
1262	OPTICAL CABLE CORP COMMON STOCK	0.001%	99.960%
1263	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.001%	99.960%
1264	HANDY + HARMAN LTD COMMON STOCK USD.01	0.001%	99.961%
1265	SURMODICS INC COMMON STOCK USD.05	0.001%	99.962%
1266	EAGLE BULK SHIPPING INC COMMON STOCK USD.01	0.001%	99.962%
1267	BEL FUSE INC CL A COMMON STOCK USD.1	0.001%	99.963%
1268	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.001%	99.964%
1269	STEIN MART INC COMMON STOCK USD.01	0.001%	99.964%
1270	FIRST BANK/HAMILTON NJ COMMON STOCK USD.01	0.001%	99.965%
1271	ENGLOBAL CORP COMMON STOCK USD.001	0.001%	99.966%
1272	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0	0.001%	99.966%
1273	INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01	0.001%	99.967%
1274	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.001%	99.967%
1275	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.001%	99.968%
1276	ASTA FUNDING INC COMMON STOCK USD.01	0.001%	99.969%
1277	EVINE LIVE INC COMMON STOCK USD.01	0.001%	99.969%
1278	PAIN THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.970%
1279	PERMA FIX ENVIRONMENTAL SVCS COMMON STOCK USD.001	0.001%	99.970%
1280	RF INDUSTRIES LTD COMMON STOCK USD.01	0.001%	99.971%
1281	WESTWATER RESOURCES INC COMMON STOCK USD.001	0.001%	99.972%
1282	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.001%	99.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1283	SAPIENS INTERNATIONAL CORP COMMON STOCK USD.01	0.001%	99.973%
1284	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.001%	99.973%
1285	COMMUNITY WEST BANCSHARES COMMON STOCK	0.001%	99.974%
1286	ALPHA PRO TECH LTD COMMON STOCK USD.01	0.001%	99.974%
1287	AMREP CORP COMMON STOCK USD.1	0.001%	99.975%
1288	PAPA MURPHY S HOLDINGS INC COMMON STOCK USD.01	0.000%	99.975%
1289	ALPINE IMMUNE SCIENCES INC COMMON STOCK USD.001	0.000%	99.976%
1290	URBAN ONE INC COMMON STOCK USD.001	0.000%	99.976%
1291	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.977%
1292	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.977%
1293	MISONIX INC COMMON STOCK USD.01	0.000%	99.978%
1294	NATURES SUNSHINE PRODS INC COMMON STOCK	0.000%	99.978%
1295	INVENTURE FOODS INC COMMON STOCK USD.01	0.000%	99.979%
1296	SUMMIT STATE BANK COMMON STOCK	0.000%	99.979%
1297	COMBIMATRIX CORP COMMON STOCK USD.001	0.000%	99.980%
1298	CSP INC COMMON STOCK USD.01	0.000%	99.980%
1299	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.980%
1300	ANCHOR BANCORP COMMON STOCK USD.01	0.000%	99.981%
1301	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.000%	99.981%
1302	XENITH BANKSHARES INC COMMON STOCK USD.01	0.000%	99.982%
1303	CITIZENS HOLDING COMPANY COMMON STOCK USD.2	0.000%	99.982%
1304	TWO RIVER BANCORP COMMON STOCK	0.000%	99.982%
1305	LANTRONIX INC COMMON STOCK USD.0001	0.000%	99.983%
1306	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.983%
1307	LANDMARK BANCORP INC COMMON STOCK USD.01	0.000%	99.983%
1308	FUEL TECH INC COMMON STOCK USD.01	0.000%	99.984%
1309	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.000%	99.984%
1310	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.985%
1311	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0	0.000%	99.985%
1312	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.985%
1313	INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.986%
1314	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.986%
1315	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.000%	99.986%
1316	BROADWIND ENERGY INC COMMON STOCK USD.001	0.000%	99.987%
1317	TRAVELCENTERS OF AMERICA LLC COMMON STOCK USD.00001	0.000%	99.987%
1318	RELM WIRELESS CORP COMMON STOCK USD.6	0.000%	99.987%
1319	ZEDGE INC CL B COMMON STOCK	0.000%	99.988%
1320	LINCOLN EDUCATIONAL SERVICES COMMON STOCK	0.000%	99.988%
1321	UNITED COMMUNITY BANCORP COMMON STOCK USD.01	0.000%	99.988%
1322	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.989%
1323	XG TECHNOLOGY INC COMMON STOCK USD.0001	0.000%	99.989%
1324	VERSAR INC COMMON STOCK USD.01	0.000%	99.989%
1325	CHEMUNG FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.989%
1326	TONIX PHARMACEUTICALS HOLDIN COMMON STOCK USD.001	0.000%	99.990%
1327	NANTHEALTH INC COMMON STOCK USD.0001	0.000%	99.990%
1328	VITAL THERAPIES INC COMMON STOCK USD.0001	0.000%	99.990%
1329	EVANS BANCORP INC COMMON STOCK USD.5	0.000%	99.991%
1330	PERFUMANIA HOLDINGS INC COMMON STOCK USD.01	0.000%	99.991%
1331	PENDRELL CORP COMMON STOCK USD.01	0.000%	99.991%
1332	AUBURN NATL BANCORPORATION COMMON STOCK USD.01	0.000%	99.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1333	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.992%
1334	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	99.992%
1335	GENCO SHIPPING + TRADING LTD COMMON STOCK	0.000%	99.992%
1336	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01	0.000%	99.992%
1337	SMTC CORPORATION COMMON STOCK USD.01	0.000%	99.993%
1338	LCNB CORPORATION COMMON STOCK	0.000%	99.993%
1339	EVOLVING SYSTEMS INC COMMON STOCK USD.001	0.000%	99.993%
1340	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.993%
1341	NEUROTROPE INC COMMON STOCK	0.000%	99.993%
1342	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0	0.000%	99.994%
1343	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0	0.000%	99.994%
1344	QUALSTAR CORP COMMON STOCK	0.000%	99.994%
1345	IEC ELECTRONICS CORP COMMON STOCK USD.01	0.000%	99.994%
1346	MEI PHARMA INC COMMON STOCK USD.00000002	0.000%	99.995%
1347	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.995%
1348	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.995%
1349	FLEXIBLE SOLUTIONS INTL INC COMMON STOCK USD.001	0.000%	99.995%
1350	ZYNERBA PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.995%
1351	ADVANTAGE TECHNOLOGIES GRP COMMON STOCK USD.01	0.000%	99.995%
1352	NORWOOD FINANCIAL CORP COMMON STOCK USD.1	0.000%	99.996%
1353	WIRELESS TELECOM GROUP INC COMMON STOCK USD.01	0.000%	99.996%
1354	MEDICINOVA INC COMMON STOCK USD.001	0.000%	99.996%
1355	SUNSHINE BANCORP INC COMMON STOCK USD.01	0.000%	99.996%
1356	ORRSTOWN FINL SERVICES INC COMMON STOCK	0.000%	99.996%
1357	AMERICAN SHARED HOSPITAL SER COMMON STOCK	0.000%	99.996%
1358	PDVWIRELESS INC COMMON STOCK USD.0001	0.000%	99.997%
1359	COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01	0.000%	99.997%
1360	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.997%
1361	PROTEOSTASIS THERAPEUTICS IN COMMON STOCK USD.001	0.000%	99.997%
1362	BRIDGFORD FOODS CORP COMMON STOCK USD1.0	0.000%	99.997%
1363	DAVIDSTEA INC COMMON STOCK	0.000%	99.997%
1364	MALVERN BANCORP INC COMMON STOCK USD.01	0.000%	99.997%
1365	INVESTAR HOLDING CORP COMMON STOCK USD1.0	0.000%	99.997%
1366	SECUREWORKS CORP A COMMON STOCK USD.01	0.000%	99.998%
1367	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.000%	99.998%
1368	EAGLE BANCORP MONTANA INC COMMON STOCK USD.01	0.000%	99.998%
1369	EMMIS COMMUNICATIONS CLASS A COMMON STOCK USD.01	0.000%	99.998%
1370	PEAK RESORTS INC COMMON STOCK USD.01	0.000%	99.998%
1371	VICAL INC COMMON STOCK USD.01	0.000%	99.998%
1372	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.998%
1373	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0	0.000%	99.998%
1374	P + F INDUSTRIES CL A COMMON STOCK USD1.0	0.000%	99.998%
1375	AEROCENTURY CORP COMMON STOCK USD.001	0.000%	99.998%
1376	BALDWIN + LYONS INC CL A COMMON STOCK	0.000%	99.999%
1377	BANCORP OF NEW JERSEY INC COMMON STOCK	0.000%	99.999%
1378	ECHELON CORP COMMON STOCK USD.01	0.000%	99.999%
1379	WAYNE SAVINGS BANCSHARES INC COMMON STOCK USD.1	0.000%	99.999%
1380	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.000%	99.999%
1381	SELECT BANCORP INC COMMON STOCK USD1.0	0.000%	99.999%
1382	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1383	JUNIPER PHARMACEUTICALS INC COMMON STOCK USD.01	0.000%	99.999%
1384	SPHERE 3D CORP COMMON STOCK	0.000%	99.999%
1385	PRIMEENERGY CORP COMMON STOCK USD.1	0.000%	99.999%
1386	LAKE SHORE BANCORP INC COMMON STOCK USD.01	0.000%	99.999%
1387	STANLEY FURNITURE CO INC COMMON STOCK USD.02	0.000%	99.999%
1388	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.000%	100.000%
1389	BEBE STORES INC COMMON STOCK USD.001	0.000%	100.000%
1390	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.000%	100.000%
1391	TRIO TECH INTERNATIONAL COMMON STOCK	0.000%	100.000%
1392	AVALON HOLDINGS CORP A COMMON STOCK USD.01	0.000%	100.000%
1393	INSIGNIA SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
1394	MID PENN BANCORP INC COMMON STOCK USD1.0	0.000%	100.000%
1395	ALLIED HEALTHCARE PRODUCTS COMMON STOCK USD.01	0.000%	100.000%
1396	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0	0.000%	100.000%
1397	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25	0.000%	100.000%
1398	UNIVERSAL SECURITY INSTRUMNT COMMON STOCK USD.01	0.000%	100.000%
1399	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
1400	RUBICON TECHNOLOGY INC COMMON STOCK USD.001	0.000%	100.000%
1401	WVS FINANCIAL CORP COMMON STOCK USD.01	0.000%	100.000%
1402	NOVUS THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.000%
1403	CLEARONE INC COMMON STOCK USD.001	0.000%	100.000%
1404	NORDIC AMERICAN OFFSHORE LTD COMMON STOCK USD.01	0.000%	100.000%
1405	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
1406	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI	-	100.000%
1407	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
1408	CAPITAL BANK CORP CVR CAPITAL BANK CORP CVR	-	100.000%
1409	FRD ACQUISITION CO SHS COMMON STOCK	-	100.000%