

# U.S. Targeted Value Portfolio - Class R1

As of May 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	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.824%	0.824%
2	PULTEGROUP INC COMMON STOCK USD.01	0.808%	1.632%
3	TOLL BROTHERS INC COMMON STOCK USD.01	0.769%	2.401%
4	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.727%	3.128%
5	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.694%	3.822%
6	OWENS CORNING COMMON STOCK USD.001	0.689%	4.511%
7	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.652%	5.163%
8	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.645%	5.808%
9	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.644%	6.451%
10	AGCO CORP COMMON STOCK USD.01	0.641%	7.093%
11	AVNET INC COMMON STOCK USD1.0	0.638%	7.731%
12	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.635%	8.365%
13	ASSURANT INC COMMON STOCK USD.01	0.615%	8.981%
14	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.605%	9.586%
15	PACWEST BANCORP COMMON STOCK	0.576%	10.162%
16	QUANTA SERVICES INC COMMON STOCK USD.00001	0.571%	10.733%
17	KOHL'S CORP COMMON STOCK USD.01	0.530%	11.263%
18	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.519%	11.782%
19	STAPLES INC COMMON STOCK USD.0006	0.517%	12.299%
20	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.512%	12.812%
21	INVESTORS BANCORP INC COMMON STOCK USD.01	0.498%	13.310%
22	JABIL CIRCUIT INC COMMON STOCK USD.001	0.475%	13.785%
23	TRANSOCEAN LTD COMMON STOCK CHF.1	0.475%	14.260%
24	CONSOL ENERGY INC COMMON STOCK USD.01	0.472%	14.732%
25	AECOM COMMON STOCK USD.01	0.471%	15.203%
26	MURPHY OIL CORP COMMON STOCK USD1.0	0.465%	15.668%
27	POST HOLDINGS INC COMMON STOCK USD.01	0.456%	16.124%
28	UMPQUA HOLDINGS CORP COMMON STOCK	0.456%	16.580%
29	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.452%	17.031%
30	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.441%	17.472%
31	TECH DATA CORP COMMON STOCK USD.0015	0.435%	17.908%
32	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.435%	18.342%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.428%	18.770%
34	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.428%	19.198%
35	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.409%	19.607%
36	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.405%	20.011%
37	AIR LEASE CORP COMMON STOCK USD.01	0.402%	20.414%
38	COLFAX CORP COMMON STOCK USD.001	0.402%	20.815%
39	LEGG MASON INC COMMON STOCK USD.1	0.399%	21.215%
40	NAVIENT CORP COMMON STOCK USD.01	0.397%	21.612%
41	ZIONS BANCORPORATION COMMON STOCK	0.396%	22.008%
42	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.395%	22.403%
43	KIRBY CORP COMMON STOCK USD.1	0.389%	22.792%
44	RYDER SYSTEM INC COMMON STOCK USD.5	0.386%	23.179%
45	MANPOWERGROUP INC COMMON STOCK USD.01	0.379%	23.558%
46	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.378%	23.936%
47	OLIN CORP COMMON STOCK USD1.0	0.374%	24.310%
48	PDC ENERGY INC COMMON STOCK USD.01	0.369%	24.680%
49	IBERIABANK CORP COMMON STOCK USD1.0	0.368%	25.047%
50	HANCOCK HOLDING CO COMMON STOCK USD3.33	0.365%	25.413%
51	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.365%	25.778%
52	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.363%	26.141%
53	MKS INSTRUMENTS INC COMMON STOCK	0.339%	26.480%
54	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.336%	26.817%
55	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.333%	27.150%
56	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.330%	27.480%
57	RICE ENERGY INC COMMON STOCK USD.01	0.328%	27.807%
58	CALPINE CORP COMMON STOCK USD.001	0.325%	28.132%
59	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.325%	28.457%
60	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.324%	28.780%
61	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.320%	29.100%
62	WINTRUST FINANCIAL CORP COMMON STOCK	0.318%	29.419%
63	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.317%	29.736%
64	TEREX CORP COMMON STOCK USD.01	0.312%	30.048%
65	OSHKOSH CORP COMMON STOCK USD.01	0.309%	30.357%
66	ECHOSTAR CORP A COMMON STOCK USD.001	0.308%	30.665%
67	REGAL BELOIT CORP COMMON STOCK USD.01	0.298%	30.963%
68	RSP PERMIAN INC COMMON STOCK USD.01	0.298%	31.261%
69	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.298%	31.558%
70	XPO LOGISTICS INC COMMON STOCK USD.001	0.297%	31.856%
71	HELMERICH + PAYNE COMMON STOCK USD.1	0.297%	32.153%
72	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.296%	32.449%
73	AMERCO COMMON STOCK USD.25	0.294%	32.743%
74	ZYNGA INC CL A COMMON STOCK USD.00000625	0.293%	33.036%
75	ON ASSIGNMENT INC COMMON STOCK USD.01	0.290%	33.326%
76	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.289%	33.615%
77	SANDERSON FARMS INC COMMON STOCK USD1.0	0.288%	33.903%
78	MASTEC INC COMMON STOCK USD.1	0.288%	34.191%
79	POPULAR INC COMMON STOCK USD.01	0.287%	34.478%
80	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.282%	34.760%
81	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.280%	35.041%
82	OASIS PETROLEUM INC COMMON STOCK USD.01	0.280%	35.321%

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83	TETRA TECH INC COMMON STOCK USD.01	0.279%	35.600%
84	UNITED RENTALS INC COMMON STOCK USD.01	0.273%	35.873%
85	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.265%	36.138%
86	H.B. FULLER CO. COMMON STOCK USD1.0	0.264%	36.402%
87	TCF FINANCIAL CORP COMMON STOCK USD.01	0.264%	36.666%
88	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.263%	36.929%
89	HUNTSMAN CORP COMMON STOCK USD.01	0.261%	37.190%
90	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.259%	37.449%
91	ELECTRONICS FOR IMAGING COMMON STOCK USD.01	0.259%	37.708%
92	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.258%	37.966%
93	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.258%	38.224%
94	SYNNEX CORP COMMON STOCK USD.001	0.257%	38.481%
95	ABM INDUSTRIES INC COMMON STOCK USD.01	0.253%	38.734%
96	WESTERN REFINING INC COMMON STOCK USD.01	0.249%	38.983%
97	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.249%	39.232%
98	TEGNA INC COMMON STOCK USD1.0	0.245%	39.477%
99	AUTONATION INC COMMON STOCK USD.01	0.243%	39.720%
100	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.241%	39.961%
101	HOPE BANCORP INC COMMON STOCK USD.001	0.240%	40.201%
102	COPA HOLDINGS SA CLASS A COMMON STOCK	0.240%	40.441%
103	OLD NATIONAL BANCORP COMMON STOCK	0.237%	40.678%
104	TRUSTMARK CORP COMMON STOCK	0.236%	40.914%
105	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.235%	41.149%
106	HECLA MINING CO COMMON STOCK USD.25	0.235%	41.384%
107	VALLEY NATIONAL BANCORP COMMON STOCK	0.234%	41.619%
108	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.234%	41.852%
109	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.230%	42.082%
110	FNB CORP COMMON STOCK USD.01	0.229%	42.311%
111	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.228%	42.539%
112	COHERENT INC COMMON STOCK USD.01	0.228%	42.767%
113	BARNES GROUP INC COMMON STOCK USD.01	0.226%	42.992%
114	CREE INC COMMON STOCK USD.00125	0.220%	43.213%
115	MALLINCKRODT PLC COMMON STOCK USD.2	0.219%	43.432%
116	DRIL QUIP INC COMMON STOCK USD.01	0.219%	43.650%
117	AARON S INC COMMON STOCK USD.5	0.218%	43.868%
118	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.217%	44.084%
119	DOMTAR CORP COMMON STOCK USD.01	0.216%	44.300%
120	SANMINA CORP COMMON STOCK USD.01	0.216%	44.516%
121	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.216%	44.732%
122	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.215%	44.947%
123	KLX INC COMMON STOCK USD.01	0.213%	45.161%
124	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.213%	45.374%
125	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.212%	45.586%
126	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	0.209%	45.795%
127	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.209%	46.003%
128	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.208%	46.211%
129	NEW YORK TIMES CO A COMMON STOCK USD.1	0.207%	46.418%
130	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.207%	46.625%
131	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.206%	46.832%
132	OWENS + MINOR INC COMMON STOCK USD2.0	0.205%	47.037%

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133	FINISAR CORPORATION COMMON STOCK USD.001	0.205%	47.242%
134	ADIENT PLC COMMON STOCK USD.001	0.204%	47.445%
135	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.203%	47.649%
136	COOPER TIRE + RUBBER COMMON STOCK USD1.0	0.203%	47.852%
137	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.203%	48.054%
138	TRI POINTE GROUP INC COMMON STOCK USD.01	0.202%	48.257%
139	ROGERS CORP COMMON STOCK USD1.0	0.199%	48.456%
140	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.198%	48.653%
141	MB FINANCIAL INC COMMON STOCK USD.01	0.196%	48.849%
142	MEREDITH CORP COMMON STOCK USD1.0	0.196%	49.045%
143	MOOG INC CLASS A COMMON STOCK USD1.0	0.195%	49.240%
144	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.195%	49.435%
145	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.193%	49.628%
146	TIVO CORP COMMON STOCK USD.001	0.192%	49.820%
147	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	0.192%	50.012%
148	CLEAN HARBORS INC COMMON STOCK USD.01	0.190%	50.202%
149	ENTEGRIS INC COMMON STOCK USD.01	0.190%	50.393%
150	SM ENERGY CO COMMON STOCK USD.01	0.190%	50.582%
151	OSI SYSTEMS INC COMMON STOCK	0.189%	50.771%
152	ALERE INC COMMON STOCK USD.001	0.189%	50.960%
153	PRIVATEBANCORP INC COMMON STOCK	0.188%	51.148%
154	ACXIOM CORP COMMON STOCK USD.1	0.187%	51.335%
155	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.187%	51.522%
156	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.187%	51.709%
157	HAEMONETICS CORP/MASS COMMON STOCK USD.01	0.187%	51.896%
158	HELEN OF TROY LTD COMMON STOCK USD.1	0.186%	52.082%
159	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.185%	52.267%
160	ENVISION HEALTHCARE CORP COMMON STOCK	0.185%	52.452%
161	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.183%	52.635%
162	INNOSPEC INC COMMON STOCK USD.01	0.180%	52.815%
163	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.180%	52.995%
164	NETGEAR INC COMMON STOCK USD.001	0.179%	53.174%
165	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.176%	53.349%
166	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.174%	53.523%
167	PLEXUS CORP COMMON STOCK USD.01	0.173%	53.697%
168	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.172%	53.869%
169	ALEXANDER + BALDWIN INC COMMON STOCK	0.171%	54.040%
170	FABRINET COMMON STOCK USD.01	0.170%	54.210%
171	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.168%	54.378%
172	OFFICE DEPOT INC COMMON STOCK USD.01	0.168%	54.546%
173	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.168%	54.714%
174	NOW INC COMMON STOCK USD.01	0.168%	54.882%
175	DEAN FOODS CO COMMON STOCK USD.01	0.168%	55.050%
176	EMCOR GROUP INC COMMON STOCK USD.01	0.168%	55.218%
177	SEMGROUP CORP CLASS A COMMON STOCK	0.167%	55.385%
178	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.167%	55.551%
179	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.165%	55.717%
180	HALYARD HEALTH INC COMMON STOCK USD.01	0.165%	55.882%
181	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.165%	56.047%
182	WABASH NATIONAL CORP COMMON STOCK USD.01	0.164%	56.211%

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183	LA Z BOY INC COMMON STOCK USD1.0	0.163%	56.374%
184	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.163%	56.537%
185	CARPENTER TECHNOLOGY COMMON STOCK USD5.0	0.162%	56.699%
186	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.162%	56.861%
187	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.162%	57.023%
188	II VI INC COMMON STOCK	0.161%	57.184%
189	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.159%	57.343%
190	KBR INC COMMON STOCK USD.001	0.159%	57.503%
191	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.159%	57.661%
192	WR BERKLEY CORP COMMON STOCK USD.2	0.158%	57.819%
193	NEWS CORP CLASS A COMMON STOCK USD.01	0.157%	57.976%
194	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.156%	58.132%
195	OCEANEERING INTL INC COMMON STOCK USD.25	0.155%	58.287%
196	ORBITAL ATK INC COMMON STOCK USD.01	0.153%	58.440%
197	DILLARDS INC CL A COMMON STOCK	0.152%	58.592%
198	DIGITALGLOBE INC COMMON STOCK USD.001	0.151%	58.743%
199	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.151%	58.894%
200	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.150%	59.044%
201	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.149%	59.194%
202	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.149%	59.343%
203	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.149%	59.491%
204	GATX CORP COMMON STOCK USD.625	0.149%	59.640%
205	ENERSYS COMMON STOCK USD.01	0.148%	59.788%
206	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.148%	59.936%
207	COMMERCIAL METALS CO COMMON STOCK USD.01	0.147%	60.084%
208	UNIVERSAL CORP/VA COMMON STOCK	0.147%	60.231%
209	ITT INC COMMON STOCK USD1.0	0.147%	60.377%
210	DSW INC CLASS A COMMON STOCK	0.147%	60.524%
211	WALKER + DUNLOP INC COMMON STOCK	0.147%	60.671%
212	STEPAN CO COMMON STOCK USD1.0	0.147%	60.817%
213	BANCORPSOUTH INC COMMON STOCK USD2.5	0.147%	60.964%
214	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.147%	61.110%
215	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.146%	61.256%
216	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.145%	61.401%
217	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.145%	61.546%
218	CONVERGYS CORP COMMON STOCK	0.144%	61.690%
219	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.144%	61.834%
220	TRIUMPH GROUP INC COMMON STOCK USD.001	0.144%	61.978%
221	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.143%	62.121%
222	RENASANT CORP COMMON STOCK USD5.0	0.143%	62.264%
223	RANGE RESOURCES CORP COMMON STOCK USD.01	0.143%	62.406%
224	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.142%	62.549%
225	CHART INDUSTRIES INC COMMON STOCK USD.01	0.142%	62.691%
226	NOBLE CORP PLC COMMON STOCK USD.01	0.141%	62.832%
227	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.141%	62.972%
228	CHICO S FAS INC COMMON STOCK USD.01	0.141%	63.113%
229	CALLON PETROLEUM CO COMMON STOCK USD.01	0.140%	63.253%
230	SOUTH STATE CORP COMMON STOCK USD2.5	0.140%	63.393%
231	XEROX CORP COMMON STOCK USD1.0	0.139%	63.532%
232	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.139%	63.671%

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233	MUELLER INDUSTRIES INC COMMON STOCK USD.01	0.138%	63.809%
234	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.137%	63.947%
235	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.135%	64.082%
236	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.135%	64.217%
237	KEMPER CORP COMMON STOCK USD.1	0.134%	64.351%
238	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.134%	64.485%
239	TTM TECHNOLOGIES COMMON STOCK USD.001	0.134%	64.618%
240	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.133%	64.752%
241	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.132%	64.884%
242	KAMAN CORP COMMON STOCK USD1.0	0.132%	65.016%
243	FTI CONSULTING INC COMMON STOCK USD.01	0.132%	65.148%
244	ILG INC COMMON STOCK USD.01	0.131%	65.279%
245	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01	0.130%	65.409%
246	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.130%	65.539%
247	HUB GROUP INC CL A COMMON STOCK USD.01	0.129%	65.668%
248	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.128%	65.796%
249	CALERES INC COMMON STOCK USD.01	0.128%	65.924%
250	FIRST FINANCIAL BANCORP COMMON STOCK	0.128%	66.052%
251	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.127%	66.179%
252	TIME INC COMMON STOCK USD.01	0.127%	66.306%
253	USG CORP COMMON STOCK USD.1	0.126%	66.432%
254	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.126%	66.558%
255	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.126%	66.684%
256	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0	0.124%	66.809%
257	SYNAPTICS INC COMMON STOCK USD.001	0.123%	66.931%
258	MCDERMOTT INTL INC COMMON STOCK USD1.0	0.123%	67.054%
259	ACTUANT CORP A COMMON STOCK USD.2	0.122%	67.176%
260	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.122%	67.298%
261	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.121%	67.419%
262	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.121%	67.540%
263	JANUS HENDERSON GROUP PLC COMMON STOCK	0.120%	67.660%
264	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.120%	67.780%
265	AVX CORP COMMON STOCK USD.01	0.118%	67.898%
266	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.118%	68.016%
267	LHC GROUP INC COMMON STOCK USD.01	0.118%	68.133%
268	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.117%	68.251%
269	ADTRAN INC COMMON STOCK USD.01	0.117%	68.368%
270	WESBANCO INC COMMON STOCK USD2.0833	0.116%	68.483%
271	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.115%	68.599%
272	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.115%	68.714%
273	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.115%	68.829%
274	MERITAGE HOMES CORP COMMON STOCK USD.01	0.115%	68.943%
275	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.114%	69.058%
276	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.114%	69.172%
277	LITHIA MOTORS INC CL A COMMON STOCK	0.113%	69.285%
278	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.113%	69.398%
279	STEELCASE INC CL A COMMON STOCK	0.113%	69.511%
280	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.112%	69.623%
281	GREIF INC CL A COMMON STOCK	0.112%	69.735%
282	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.110%	69.845%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	TOWNE BANK COMMON STOCK USD1.667	0.110%	69.955%
284	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.110%	70.065%
285	N B T BANCORP INC COMMON STOCK USD.01	0.110%	70.175%
286	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.109%	70.284%
287	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.109%	70.393%
288	TRUEBLUE INC COMMON STOCK	0.109%	70.502%
289	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.109%	70.611%
290	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.108%	70.719%
291	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.108%	70.827%
292	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1	0.108%	70.935%
293	UNIT CORP COMMON STOCK USD.2	0.107%	71.042%
294	BED BATH + BEYOND INC COMMON STOCK USD.01	0.107%	71.150%
295	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.107%	71.257%
296	FIRST MERCHANTS CORP COMMON STOCK	0.107%	71.364%
297	NRG ENERGY INC COMMON STOCK USD.01	0.107%	71.471%
298	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.107%	71.578%
299	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.106%	71.683%
300	MDC HOLDINGS INC COMMON STOCK USD.01	0.106%	71.789%
301	ANALOGIC CORP COMMON STOCK USD.05	0.105%	71.894%
302	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.105%	71.999%
303	DYNEGY INC COMMON STOCK USD.01	0.105%	72.104%
304	AIRCASTLE LTD COMMON STOCK USD.01	0.104%	72.208%
305	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.104%	72.313%
306	VERINT SYSTEMS INC COMMON STOCK USD.001	0.104%	72.417%
307	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.104%	72.520%
308	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.104%	72.624%
309	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.103%	72.727%
310	HMS HOLDINGS CORP COMMON STOCK USD.01	0.103%	72.830%
311	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.103%	72.933%
312	MOBILE MINI INC COMMON STOCK USD.01	0.102%	73.035%
313	FIRST CITIZENS BCSS CL A COMMON STOCK USD1.0	0.102%	73.137%
314	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.102%	73.239%
315	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.102%	73.341%
316	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.102%	73.443%
317	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.102%	73.544%
318	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.102%	73.646%
319	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.101%	73.747%
320	SCHOLASTIC CORP COMMON STOCK USD.01	0.101%	73.847%
321	KRATON CORP COMMON STOCK USD.01	0.101%	73.948%
322	CONMED CORP COMMON STOCK USD.01	0.100%	74.049%
323	FIRSTCASH INC COMMON STOCK USD.01	0.100%	74.148%
324	ACCO BRANDS CORP COMMON STOCK USD.01	0.099%	74.247%
325	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.099%	74.346%
326	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.098%	74.444%
327	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.098%	74.542%
328	SKYWEST INC COMMON STOCK	0.098%	74.640%
329	J.C. PENNEY CO INC COMMON STOCK USD.5	0.098%	74.738%
330	US CELLULAR CORP COMMON STOCK USD1.0	0.097%	74.835%
331	CABOT CORP COMMON STOCK USD1.0	0.097%	74.932%
332	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.097%	75.029%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	ENSCO PLC CL A COMMON STOCK USD.1	0.097%	75.127%
334	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.097%	75.223%
335	UNIFIRST CORP/MA COMMON STOCK USD.1	0.097%	75.320%
336	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.096%	75.416%
337	GUESS? INC COMMON STOCK USD.01	0.096%	75.512%
338	PHH CORP COMMON STOCK USD.01	0.095%	75.607%
339	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.095%	75.701%
340	NELNET INC CL A COMMON STOCK USD.01	0.095%	75.796%
341	TOPBUILD CORP COMMON STOCK	0.094%	75.890%
342	INNERWORKINGS INC COMMON STOCK USD.0001	0.093%	75.983%
343	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.093%	76.076%
344	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.092%	76.168%
345	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.092%	76.261%
346	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.092%	76.353%
347	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.092%	76.444%
348	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.091%	76.536%
349	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.091%	76.626%
350	ALMOST FAMILY INC COMMON STOCK USD.1	0.090%	76.716%
351	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.090%	76.806%
352	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.089%	76.895%
353	BELMOND LTD CLASS A COMMON STOCK USD.01	0.089%	76.985%
354	ORBCOMM INC COMMON STOCK USD.001	0.089%	77.074%
355	INGREDION INC COMMON STOCK USD.01	0.089%	77.162%
356	CUBIC CORP COMMON STOCK	0.089%	77.251%
357	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.088%	77.339%
358	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.088%	77.427%
359	TIVITY HEALTH INC COMMON STOCK USD.001	0.088%	77.515%
360	FLUOR CORP COMMON STOCK USD.01	0.088%	77.603%
361	SAIA INC COMMON STOCK USD.001	0.087%	77.690%
362	FIRST INTERSTATE BANCYS A COMMON STOCK	0.087%	77.777%
363	GORMAN RUPP CO COMMON STOCK	0.087%	77.863%
364	FORMFACTOR INC COMMON STOCK USD.001	0.087%	77.950%
365	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.086%	78.036%
366	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.086%	78.122%
367	DIODES INC COMMON STOCK USD.667	0.085%	78.207%
368	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.085%	78.292%
369	BRADY CORPORATION CL A COMMON STOCK USD.01	0.084%	78.376%
370	SEABOARD CORP COMMON STOCK USD1.0	0.084%	78.460%
371	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.083%	78.543%
372	KNOWLES CORP COMMON STOCK USD.01	0.083%	78.626%
373	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.082%	78.709%
374	TUTOR PERINI CORP COMMON STOCK USD1.0	0.082%	78.791%
375	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.082%	78.873%
376	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.081%	78.954%
377	EPLUS INC COMMON STOCK USD.01	0.081%	79.035%
378	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.081%	79.116%
379	EXPRESS INC COMMON STOCK	0.080%	79.196%
380	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.080%	79.275%
381	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.080%	79.355%
382	SCANSOURCE INC COMMON STOCK	0.079%	79.434%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.079%	79.513%
384	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.079%	79.592%
385	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.078%	79.670%
386	ENSTAR GROUP LTD COMMON STOCK USD1.0	0.078%	79.748%
387	AAR CORP COMMON STOCK USD1.0	0.078%	79.826%
388	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.078%	79.903%
389	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.077%	79.981%
390	INTER PARFUMS INC COMMON STOCK USD.001	0.077%	80.058%
391	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.077%	80.135%
392	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.077%	80.212%
393	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.077%	80.289%
394	MBIA INC COMMON STOCK USD1.0	0.077%	80.366%
395	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.077%	80.442%
396	MATSON INC COMMON STOCK	0.075%	80.517%
397	ANDERSONS INC/THE COMMON STOCK	0.075%	80.592%
398	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.075%	80.667%
399	S + T BANCORP INC COMMON STOCK USD2.5	0.074%	80.741%
400	VIAD CORP COMMON STOCK USD1.5	0.074%	80.815%
401	MACY S INC COMMON STOCK USD.01	0.074%	80.889%
402	BANNER CORPORATION COMMON STOCK USD.01	0.074%	80.962%
403	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.073%	81.036%
404	GREENBRIER COMPANIES INC COMMON STOCK	0.073%	81.109%
405	BOISE CASCADE CO COMMON STOCK USD.01	0.073%	81.181%
406	RAMBUS INC COMMON STOCK USD.001	0.072%	81.254%
407	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.072%	81.326%
408	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.072%	81.397%
409	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.071%	81.469%
410	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.071%	81.539%
411	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.071%	81.610%
412	MCGRATH RENTCORP COMMON STOCK	0.070%	81.680%
413	NATIONAL BANK HOLD CL A COMMON STOCK	0.070%	81.750%
414	SKECHERS USA INC CL A COMMON STOCK USD.001	0.070%	81.820%
415	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.070%	81.890%
416	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.070%	81.959%
417	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.070%	82.029%
418	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.069%	82.098%
419	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	0.069%	82.167%
420	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.069%	82.236%
421	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.069%	82.305%
422	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.068%	82.373%
423	GENESCO INC COMMON STOCK USD1.0	0.068%	82.441%
424	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.068%	82.509%
425	MRC GLOBAL INC COMMON STOCK USD.01	0.068%	82.577%
426	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.068%	82.645%
427	TRONOX LTD CL A COMMON STOCK USD.01	0.067%	82.712%
428	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.067%	82.780%
429	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.067%	82.847%
430	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.067%	82.914%
431	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.067%	82.981%
432	BLUCORA INC COMMON STOCK USD.0001	0.067%	83.047%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	BRIGGS + STRATTON COMMON STOCK USD.01	0.066%	83.114%
434	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	0.066%	83.180%
435	GRIFFON CORP COMMON STOCK USD.25	0.066%	83.247%
436	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.066%	83.313%
437	LUMINEX CORP COMMON STOCK USD.001	0.066%	83.379%
438	CALGON CARBON CORP COMMON STOCK USD.01	0.065%	83.444%
439	CRYOLIFE INC COMMON STOCK USD.01	0.065%	83.509%
440	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.065%	83.574%
441	GANNETT CO INC COMMON STOCK	0.065%	83.639%
442	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.065%	83.704%
443	SPARTANNASH CO COMMON STOCK	0.065%	83.769%
444	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.065%	83.833%
445	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.064%	83.897%
446	NN INC COMMON STOCK USD.01	0.064%	83.961%
447	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.063%	84.025%
448	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.063%	84.087%
449	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.063%	84.150%
450	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.062%	84.213%
451	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.062%	84.274%
452	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.061%	84.336%
453	EXTERRAN CORP COMMON STOCK USD.01	0.061%	84.397%
454	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.061%	84.458%
455	CBIZ INC COMMON STOCK USD.01	0.061%	84.519%
456	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.061%	84.580%
457	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	0.061%	84.641%
458	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.061%	84.701%
459	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.060%	84.761%
460	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	0.060%	84.821%
461	BELDEN INC COMMON STOCK USD.01	0.059%	84.880%
462	HOMESTREET INC COMMON STOCK	0.059%	84.940%
463	ENCORE WIRE CORP COMMON STOCK USD.01	0.059%	84.999%
464	ATWOOD OCEANICS INC COMMON STOCK USD1.0	0.059%	85.058%
465	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.059%	85.117%
466	ACTUA CORP COMMON STOCK USD.001	0.059%	85.175%
467	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.059%	85.234%
468	ALAMO GROUP INC COMMON STOCK USD.1	0.059%	85.292%
469	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.059%	85.351%
470	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.058%	85.409%
471	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.058%	85.468%
472	HARMONIC INC COMMON STOCK USD.001	0.058%	85.526%
473	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.058%	85.584%
474	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.058%	85.642%
475	GREEN PLAINS INC COMMON STOCK USD.001	0.058%	85.699%
476	CAREER EDUCATION CORP COMMON STOCK USD.01	0.058%	85.757%
477	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.058%	85.815%
478	TITAN INTERNATIONAL INC COMMON STOCK	0.058%	85.872%
479	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.057%	85.929%
480	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.057%	85.986%
481	TEAM INC COMMON STOCK USD.3	0.057%	86.042%
482	1ST SOURCE CORP COMMON STOCK	0.057%	86.099%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	PERFICIENT INC COMMON STOCK USD.001	0.057%	86.156%
484	TIMKENSTEEL CORP COMMON STOCK	0.056%	86.212%
485	FINISH LINE/THE CL A COMMON STOCK USD.01	0.056%	86.268%
486	AEROVIRONMENT INC COMMON STOCK USD.0001	0.056%	86.324%
487	NOBLE ENERGY INC COMMON STOCK USD.01	0.056%	86.380%
488	TRICO BANCSHARES COMMON STOCK	0.056%	86.436%
489	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.056%	86.491%
490	SCORPIO TANKERS INC COMMON STOCK USD.01	0.056%	86.547%
491	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.055%	86.602%
492	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.055%	86.658%
493	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.055%	86.712%
494	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.055%	86.767%
495	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.054%	86.821%
496	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.054%	86.875%
497	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.054%	86.929%
498	TRIMAS CORP COMMON STOCK USD.01	0.054%	86.983%
499	PVH CORP COMMON STOCK USD1.0	0.054%	87.036%
500	WEIS MARKETS INC COMMON STOCK	0.053%	87.090%
501	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.053%	87.143%
502	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.053%	87.196%
503	GLATFELTER COMMON STOCK USD.01	0.053%	87.249%
504	GENERAL COMMUNICATION INC A COMMON STOCK	0.053%	87.302%
505	CVR ENERGY INC COMMON STOCK USD.01	0.052%	87.354%
506	GRAY TELEVISION INC COMMON STOCK	0.052%	87.407%
507	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.052%	87.458%
508	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.052%	87.510%
509	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.051%	87.561%
510	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.051%	87.613%
511	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.051%	87.664%
512	K12 INC COMMON STOCK USD.0001	0.051%	87.715%
513	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.051%	87.765%
514	BANCFIRST CORP COMMON STOCK USD1.0	0.050%	87.815%
515	VWR CORP COMMON STOCK USD.01	0.050%	87.865%
516	HCI GROUP INC COMMON STOCK	0.050%	87.915%
517	KELLY SERVICES INC A COMMON STOCK USD1.0	0.050%	87.964%
518	PHARMERICA CORP COMMON STOCK USD.01	0.050%	88.014%
519	MATERION CORP COMMON STOCK	0.049%	88.063%
520	PRA GROUP INC COMMON STOCK USD.01	0.049%	88.113%
521	VISTA OUTDOOR INC COMMON STOCK USD.01	0.049%	88.162%
522	RPX CORP COMMON STOCK USD.0001	0.049%	88.211%
523	MERIDIAN BANCORP INC COMMON STOCK	0.049%	88.260%
524	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.048%	88.309%
525	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.048%	88.356%
526	FORESTAR GROUP INC COMMON STOCK USD1.0	0.048%	88.404%
527	FTD COS INC COMMON STOCK USD.0001	0.048%	88.452%
528	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.048%	88.499%
529	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.047%	88.547%
530	WADDELL + REED FINANCIAL A COMMON STOCK USD.01	0.047%	88.594%
531	M/I HOMES INC COMMON STOCK USD.01	0.047%	88.641%
532	PROASSURANCE CORP COMMON STOCK USD.01	0.047%	88.688%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
533	TOWER INTERNATIONAL INC COMMON STOCK USD.01	0.047%	88.734%
534	MARINEMAX INC COMMON STOCK USD.001	0.047%	88.781%
535	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.046%	88.828%
536	RBC BEARINGS INC COMMON STOCK USD.01	0.046%	88.874%
537	ALON USA ENERGY INC COMMON STOCK USD.01	0.046%	88.920%
538	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.046%	88.967%
539	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.046%	89.013%
540	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.046%	89.059%
541	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.046%	89.106%
542	OXFORD INDUSTRIES INC COMMON STOCK USD1.0	0.046%	89.152%
543	DAKTRONICS INC COMMON STOCK	0.046%	89.197%
544	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.046%	89.243%
545	PHOTRONICS INC COMMON STOCK USD.01	0.045%	89.288%
546	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.045%	89.333%
547	NATUS MEDICAL INC COMMON STOCK USD.001	0.045%	89.378%
548	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.045%	89.423%
549	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.045%	89.468%
550	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.045%	89.512%
551	NANOMETRICS INC COMMON STOCK	0.044%	89.557%
552	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.044%	89.601%
553	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.044%	89.645%
554	GASLOG LTD COMMON STOCK USD.01	0.044%	89.690%
555	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.044%	89.734%
556	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.044%	89.778%
557	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.044%	89.821%
558	LIVANOVA PLC COMMON STOCK GBP1.0	0.043%	89.865%
559	MEET GROUP INC/THE COMMON STOCK USD.001	0.043%	89.908%
560	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.043%	89.951%
561	ARCHROCK INC COMMON STOCK USD.01	0.043%	89.994%
562	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.043%	90.037%
563	GENERAL CABLE CORP COMMON STOCK USD.01	0.043%	90.080%
564	ESSENDANT INC COMMON STOCK USD.1	0.043%	90.122%
565	COEUR MINING INC COMMON STOCK USD.01	0.042%	90.165%
566	NOVANTA INC COMMON STOCK	0.042%	90.207%
567	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.042%	90.249%
568	JONES LANG LASALLE INC COMMON STOCK USD.01	0.042%	90.291%
569	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.042%	90.333%
570	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.042%	90.374%
571	LAKELAND BANCORP INC COMMON STOCK	0.041%	90.416%
572	GENTEX CORP COMMON STOCK USD.06	0.041%	90.457%
573	STATE AUTO FINANCIAL CORP COMMON STOCK	0.041%	90.498%
574	FIDELITY SOUTHERN CORP COMMON STOCK	0.041%	90.539%
575	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.041%	90.580%
576	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.041%	90.621%
577	FIRST BUSEY CORP COMMON STOCK USD.001	0.040%	90.661%
578	FRED S INC CLASS A COMMON STOCK	0.040%	90.702%
579	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.040%	90.742%
580	DHT HOLDINGS INC COMMON STOCK USD.01	0.040%	90.782%
581	AEGION CORP COMMON STOCK USD.01	0.040%	90.822%
582	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.040%	90.862%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
583	CTS CORP COMMON STOCK	0.040%	90.902%
584	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.040%	90.942%
585	ZUMIEZ INC COMMON STOCK	0.040%	90.982%
586	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.040%	91.021%
587	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.039%	91.061%
588	COVANTA HOLDING CORP COMMON STOCK USD.1	0.039%	91.100%
589	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.039%	91.139%
590	INTL FCSTONE INC COMMON STOCK USD.01	0.039%	91.178%
591	ITRON INC COMMON STOCK	0.039%	91.217%
592	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.039%	91.256%
593	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1	0.038%	91.295%
594	HORIZON PHARMA PLC COMMON STOCK USD.0001	0.038%	91.333%
595	PIPER JAFFRAY COS COMMON STOCK USD.01	0.038%	91.371%
596	NATIONAL GENERAL HLDGS COMMON STOCK USD.01	0.038%	91.409%
597	INVACARE CORP COMMON STOCK USD.25	0.038%	91.448%
598	ANGIODYNAMICS INC COMMON STOCK USD.01	0.038%	91.486%
599	DEPOMED INC COMMON STOCK	0.038%	91.524%
600	MARCUS CORPORATION COMMON STOCK USD1.0	0.038%	91.562%
601	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.038%	91.599%
602	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	0.038%	91.637%
603	STRATASYS LTD COMMON STOCK ILS.01	0.036%	91.673%
604	PEOPLES BANCORP INC COMMON STOCK	0.036%	91.709%
605	ACORDA THERAPEUTICS INC COMMON STOCK USD.001	0.036%	91.745%
606	BANKRATE INC COMMON STOCK USD.01	0.036%	91.781%
607	SP PLUS CORP COMMON STOCK USD.001	0.036%	91.817%
608	CROCS INC COMMON STOCK USD.001	0.036%	91.853%
609	PARK STERLING CORP COMMON STOCK USD.01	0.036%	91.889%
610	LYDALL INC COMMON STOCK USD.1	0.036%	91.924%
611	SNYDERS LANCE INC COMMON STOCK USD.833	0.036%	91.960%
612	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	0.035%	91.995%
613	CATO CORP CLASS A COMMON STOCK USD.033	0.035%	92.031%
614	ZAGG INC COMMON STOCK USD.001	0.035%	92.066%
615	IXYS CORPORATION COMMON STOCK USD.01	0.035%	92.101%
616	BARNES + NOBLE INC COMMON STOCK USD.001	0.035%	92.136%
617	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.035%	92.171%
618	INFINERA CORP COMMON STOCK USD.001	0.035%	92.206%
619	AMERICA S CAR MART INC COMMON STOCK USD.01	0.035%	92.241%
620	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.035%	92.276%
621	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.034%	92.310%
622	PC CONNECTION INC COMMON STOCK USD.01	0.034%	92.345%
623	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.034%	92.379%
624	KMG CHEMICALS INC COMMON STOCK USD.01	0.034%	92.413%
625	INSTEEL INDUSTRIES INC COMMON STOCK	0.034%	92.446%
626	ARCBEST CORP COMMON STOCK USD.01	0.034%	92.480%
627	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.034%	92.514%
628	MISTRAS GROUP INC COMMON STOCK USD.01	0.033%	92.547%
629	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	0.033%	92.580%
630	VOYA FINANCIAL INC COMMON STOCK USD.01	0.033%	92.614%
631	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.033%	92.647%
632	XCERRA CORP COMMON STOCK USD.05	0.033%	92.680%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
633	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.033%	92.713%
634	EZCORP INC CL A COMMON STOCK USD.01	0.033%	92.746%
635	OFG BANCORP COMMON STOCK USD1.0	0.033%	92.778%
636	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.032%	92.811%
637	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.032%	92.843%
638	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.032%	92.875%
639	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	0.032%	92.908%
640	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.032%	92.940%
641	EVERI HOLDINGS INC COMMON STOCK USD.001	0.032%	92.972%
642	CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01	0.032%	93.004%
643	HOOVER FURNITURE CORP COMMON STOCK	0.032%	93.036%
644	OPUS BANK COMMON STOCK	0.032%	93.067%
645	BANCORP INC/THE COMMON STOCK USD1.0	0.032%	93.099%
646	CITY HOLDING CO COMMON STOCK USD2.5	0.032%	93.131%
647	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.031%	93.162%
648	KADANT INC COMMON STOCK USD.01	0.031%	93.193%
649	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	0.031%	93.224%
650	CALIX INC COMMON STOCK	0.031%	93.255%
651	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.031%	93.286%
652	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.031%	93.317%
653	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.031%	93.348%
654	KIMBALL ELECTRONICS INC COMMON STOCK	0.031%	93.379%
655	ACETO CORP COMMON STOCK USD.01	0.031%	93.410%
656	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.031%	93.440%
657	VERA BRADLEY INC COMMON STOCK	0.031%	93.471%
658	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.030%	93.501%
659	HAVERTY FURNITURE COMMON STOCK USD1.0	0.030%	93.532%
660	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.030%	93.562%
661	REGIS CORP COMMON STOCK USD.05	0.030%	93.592%
662	NEWS CORP CLASS B COMMON STOCK	0.030%	93.622%
663	FIRST BANCORP/INC COMMON STOCK	0.030%	93.652%
664	FUTUREFUEL CORP COMMON STOCK USD.0001	0.030%	93.682%
665	CONNECTONE BANCORP INC COMMON STOCK	0.030%	93.712%
666	COHU INC COMMON STOCK USD1.0	0.030%	93.742%
667	NUTRACEUTICAL INTL CORP COMMON STOCK USD.01	0.030%	93.771%
668	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.029%	93.801%
669	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.029%	93.830%
670	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.029%	93.860%
671	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.029%	93.889%
672	STONEGATE BANK COMMON STOCK USD.01	0.029%	93.918%
673	UNIFI INC COMMON STOCK USD.1	0.029%	93.947%
674	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.029%	93.977%
675	XO GROUP INC COMMON STOCK USD.01	0.029%	94.005%
676	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.029%	94.034%
677	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.028%	94.062%
678	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.028%	94.091%
679	HERITAGE FINANCIAL CORP COMMON STOCK	0.028%	94.119%
680	SHORETEL INC COMMON STOCK USD.001	0.028%	94.147%
681	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.028%	94.175%
682	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.028%	94.203%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
683	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.028%	94.231%
684	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.028%	94.259%
685	BANK MUTUAL CORP COMMON STOCK USD.01	0.028%	94.287%
686	EMC INS GROUP INC COMMON STOCK USD1.0	0.028%	94.314%
687	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.028%	94.342%
688	OMNICELL INC COMMON STOCK USD.001	0.028%	94.370%
689	CONTROL4 CORP COMMON STOCK USD.0001	0.028%	94.397%
690	BNC BANCORP COMMON STOCK	0.027%	94.425%
691	IDT CORP CLASS B COMMON STOCK USD.01	0.027%	94.452%
692	VIRTUSA CORP COMMON STOCK USD.01	0.027%	94.479%
693	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.027%	94.507%
694	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.027%	94.534%
695	ENNIS INC COMMON STOCK USD2.5	0.027%	94.561%
696	MATRIX SERVICE CO COMMON STOCK USD.01	0.027%	94.587%
697	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.027%	94.614%
698	FRANKLIN COVEY CO COMMON STOCK USD.05	0.027%	94.641%
699	PICO HOLDINGS INC COMMON STOCK USD.001	0.027%	94.668%
700	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001	0.027%	94.694%
701	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.027%	94.721%
702	FORWARD AIR CORP COMMON STOCK USD.01	0.027%	94.747%
703	RALPH LAUREN CORP COMMON STOCK USD.01	0.026%	94.774%
704	DANA INC COMMON STOCK USD.01	0.026%	94.800%
705	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.026%	94.827%
706	SPARTAN MOTORS INC COMMON STOCK USD.01	0.026%	94.853%
707	GP STRATEGIES CORP COMMON STOCK USD.01	0.026%	94.879%
708	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.026%	94.904%
709	MTS SYSTEMS CORP COMMON STOCK USD.25	0.026%	94.930%
710	DENBURY RESOURCES INC COMMON STOCK USD.001	0.026%	94.955%
711	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.025%	94.981%
712	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.025%	95.006%
713	WELBILT INC COMMON STOCK USD.01	0.025%	95.031%
714	CITI TRENDS INC COMMON STOCK USD.01	0.025%	95.056%
715	SUPERVALU INC COMMON STOCK USD.01	0.025%	95.081%
716	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.025%	95.106%
717	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.025%	95.131%
718	TESCO CORP COMMON STOCK	0.025%	95.156%
719	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.024%	95.180%
720	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.024%	95.205%
721	VECTRUS INC COMMON STOCK USD.01	0.024%	95.229%
722	GENTHERM INC COMMON STOCK	0.024%	95.253%
723	SHOE CARNIVAL INC COMMON STOCK USD.01	0.024%	95.277%
724	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.024%	95.301%
725	NV5 GLOBAL INC COMMON STOCK USD.01	0.024%	95.325%
726	LANDEC CORP COMMON STOCK USD.001	0.024%	95.349%
727	FERROGLOBE PLC COMMON STOCK USD7.5	0.024%	95.373%
728	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.024%	95.397%
729	WORLD ACCEPTANCE CORP COMMON STOCK	0.024%	95.421%
730	FLEXSTEEL INDS COMMON STOCK USD1.0	0.024%	95.444%
731	DUCOMMUN INC COMMON STOCK USD.01	0.024%	95.468%
732	TITAN MACHINERY INC COMMON STOCK USD.00001	0.023%	95.491%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
733	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.023%	95.515%
734	SIGMA DESIGNS INC COMMON STOCK	0.023%	95.538%
735	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.023%	95.561%
736	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.023%	95.584%
737	AXT INC COMMON STOCK USD.001	0.023%	95.607%
738	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.023%	95.630%
739	LSI INDUSTRIES INC COMMON STOCK	0.023%	95.652%
740	MERCANTILE BANK CORP COMMON STOCK	0.022%	95.675%
741	CRA INTERNATIONAL INC COMMON STOCK	0.022%	95.697%
742	CAMDEN NATIONAL CORP COMMON STOCK	0.022%	95.719%
743	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.022%	95.741%
744	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.022%	95.763%
745	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.022%	95.785%
746	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.022%	95.807%
747	TRIBUNE MEDIA CO A COMMON STOCK	0.022%	95.828%
748	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.021%	95.850%
749	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.021%	95.871%
750	PCM INC COMMON STOCK USD.001	0.021%	95.892%
751	TRC COS INC COMMON STOCK USD.1	0.021%	95.914%
752	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.021%	95.935%
753	SONUS NETWORKS INC COMMON STOCK USD.001	0.021%	95.956%
754	HAWKINS INC COMMON STOCK USD.05	0.021%	95.977%
755	DHI GROUP INC COMMON STOCK USD.01	0.021%	95.999%
756	WENDY S CO/THE COMMON STOCK USD.1	0.021%	96.020%
757	MYRIAD GENETICS INC COMMON STOCK USD.01	0.021%	96.041%
758	POTBELLY CORP COMMON STOCK USD.01	0.021%	96.062%
759	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.021%	96.082%
760	HIBBETT SPORTS INC COMMON STOCK USD.01	0.021%	96.103%
761	VSE CORP COMMON STOCK USD.05	0.020%	96.123%
762	HORIZON BANCORP INDIANA COMMON STOCK	0.020%	96.144%
763	RTI SURGICAL INC COMMON STOCK USD.001	0.020%	96.164%
764	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.020%	96.184%
765	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.020%	96.205%
766	EXACTECH INC COMMON STOCK USD.01	0.020%	96.225%
767	MOVADO GROUP INC COMMON STOCK USD.01	0.020%	96.245%
768	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.020%	96.265%
769	COWEN INC COMMON STOCK USD.01	0.020%	96.285%
770	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	0.020%	96.305%
771	RUBY TUESDAY INC COMMON STOCK USD.01	0.020%	96.325%
772	BILL BARRETT CORP COMMON STOCK USD.001	0.020%	96.345%
773	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.020%	96.364%
774	CABELA S INC COMMON STOCK USD.01	0.019%	96.384%
775	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.019%	96.403%
776	FOSSIL GROUP INC COMMON STOCK USD.01	0.019%	96.422%
777	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.019%	96.441%
778	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.019%	96.461%
779	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.019%	96.480%
780	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.019%	96.499%
781	HERITAGE COMMERCE CORP COMMON STOCK	0.019%	96.518%
782	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.019%	96.537%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
783	PACIFIC CONTINENTAL CORP COMMON STOCK	0.019%	96.555%
784	RENT A CENTER INC COMMON STOCK USD.01	0.019%	96.574%
785	CONN S INC COMMON STOCK USD.01	0.019%	96.593%
786	BANKFINANCIAL CORP COMMON STOCK USD.01	0.018%	96.611%
787	STONERIDGE INC COMMON STOCK	0.018%	96.630%
788	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.018%	96.648%
789	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.018%	96.666%
790	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.018%	96.684%
791	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.018%	96.702%
792	EMCORE CORP COMMON STOCK	0.018%	96.720%
793	BLACK BOX CORP COMMON STOCK USD.001	0.018%	96.737%
794	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.018%	96.755%
795	QORVO INC COMMON STOCK USD.0001	0.017%	96.773%
796	CULP INC COMMON STOCK USD.05	0.017%	96.790%
797	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.017%	96.807%
798	GUARANTY BANCORP COMMON STOCK USD.001	0.017%	96.825%
799	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.017%	96.842%
800	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.017%	96.859%
801	CLIFTON BANCORP INC COMMON STOCK USD.01	0.017%	96.876%
802	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.017%	96.893%
803	BEL FUSE INC CL B COMMON STOCK USD.1	0.017%	96.911%
804	ST JOE CO/THE COMMON STOCK	0.017%	96.928%
805	SRC ENERGY INC COMMON STOCK USD.001	0.017%	96.945%
806	DEL TACO RESTAURANTS INC COMMON STOCK	0.017%	96.961%
807	BRIDGE BANCORP INC COMMON STOCK USD.01	0.017%	96.978%
808	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.017%	96.995%
809	MACATAWA BANK CORP COMMON STOCK	0.017%	97.012%
810	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.017%	97.028%
811	TREDEGAR CORP COMMON STOCK	0.017%	97.045%
812	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.016%	97.061%
813	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.016%	97.078%
814	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.016%	97.094%
815	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.016%	97.110%
816	BRISTOW GROUP INC COMMON STOCK USD.01	0.016%	97.127%
817	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.016%	97.143%
818	UNITED COMMUNITY FINANCIAL COMMON STOCK	0.016%	97.159%
819	ENERNOC INC COMMON STOCK USD.001	0.016%	97.175%
820	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.016%	97.191%
821	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.016%	97.207%
822	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.016%	97.223%
823	FARMER BROS CO COMMON STOCK USD1.0	0.016%	97.239%
824	FOSTER (LB) CO A COMMON STOCK USD.01	0.016%	97.255%
825	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.016%	97.271%
826	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	0.016%	97.286%
827	LEAF GROUP LTD COMMON STOCK USD.0001	0.016%	97.302%
828	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.016%	97.317%
829	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.015%	97.333%
830	DXP ENTERPRISES INC COMMON STOCK USD.01	0.015%	97.348%
831	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.015%	97.363%
832	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.015%	97.379%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
833	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.015%	97.394%
834	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.015%	97.409%
835	DSP GROUP INC COMMON STOCK USD.001	0.015%	97.424%
836	ARGAN INC COMMON STOCK USD.15	0.015%	97.439%
837	SIERRA BANCORP COMMON STOCK	0.015%	97.453%
838	TIPTREE INC COMMON STOCK USD.001	0.015%	97.468%
839	WEST MARINE INC COMMON STOCK USD.001	0.015%	97.483%
840	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.015%	97.498%
841	INTEVAC INC COMMON STOCK	0.015%	97.513%
842	NORTHWEST PIPE CO COMMON STOCK USD.01	0.015%	97.528%
843	HEALTHSTREAM INC COMMON STOCK	0.015%	97.543%
844	QEP RESOURCES INC COMMON STOCK USD.01	0.015%	97.557%
845	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.015%	97.572%
846	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.015%	97.587%
847	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.015%	97.601%
848	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.015%	97.616%
849	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.014%	97.630%
850	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.014%	97.645%
851	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.014%	97.659%
852	LENNAR CORP B SHS COMMON STOCK USD.1	0.014%	97.673%
853	GERMAN AMERICAN BANCORP COMMON STOCK	0.014%	97.687%
854	INVESTORS TITLE CO COMMON STOCK	0.014%	97.701%
855	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.014%	97.715%
856	BOYD GAMING CORP COMMON STOCK USD.01	0.014%	97.729%
857	REIS INC COMMON STOCK USD.01	0.014%	97.743%
858	AGILYSYS INC COMMON STOCK USD.3	0.014%	97.757%
859	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.014%	97.771%
860	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.014%	97.784%
861	LIFETIME BRANDS INC COMMON STOCK USD.01	0.014%	97.798%
862	SYSTEMAX INC COMMON STOCK USD.01	0.013%	97.811%
863	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	0.013%	97.825%
864	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.013%	97.838%
865	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.013%	97.852%
866	MEDIA GEN INC CVR COMMON STOCK	0.013%	97.865%
867	LGI HOMES INC COMMON STOCK USD.01	0.013%	97.878%
868	OLYMPIC STEEL INC COMMON STOCK	0.013%	97.892%
869	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.013%	97.905%
870	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.013%	97.918%
871	KB HOME COMMON STOCK USD1.0	0.013%	97.931%
872	HURCO COMPANIES INC COMMON STOCK	0.013%	97.944%
873	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.013%	97.957%
874	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.013%	97.970%
875	KIRKLAND S INC COMMON STOCK	0.013%	97.983%
876	FITBIT INC A COMMON STOCK USD.0001	0.013%	97.996%
877	HOMETRUST BANCSHARES INC COMMON STOCK	0.013%	98.008%
878	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.013%	98.021%
879	VERITIV CORP COMMON STOCK USD.01	0.013%	98.034%
880	KVH INDUSTRIES INC COMMON STOCK USD.01	0.013%	98.046%
881	VAREX IMAGING CORP COMMON STOCK	0.012%	98.059%
882	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.012%	98.071%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
883	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.012%	98.083%
884	LSB INDUSTRIES INC COMMON STOCK USD.1	0.012%	98.096%
885	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.012%	98.108%
886	NUVECTRA CORP COMMON STOCK USD.001	0.012%	98.120%
887	ERA GROUP INC COMMON STOCK USD.01	0.012%	98.133%
888	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	0.012%	98.145%
889	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.012%	98.156%
890	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.012%	98.168%
891	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.012%	98.180%
892	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.012%	98.192%
893	CONTANGO OIL + GAS COMMON STOCK USD.04	0.012%	98.204%
894	LMI AEROSPACE INC COMMON STOCK USD.02	0.012%	98.215%
895	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.011%	98.227%
896	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.011%	98.238%
897	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.011%	98.249%
898	CHIMERIX INC COMMON STOCK USD.001	0.011%	98.261%
899	LIMELIGHT NETWORKS INC COMMON STOCK USD.001	0.011%	98.272%
900	RADISYS CORP COMMON STOCK	0.011%	98.283%
901	TECHTARGET COMMON STOCK USD.001	0.011%	98.294%
902	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.011%	98.306%
903	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.011%	98.317%
904	PARKER DRILLING CO COMMON STOCK USD.167	0.011%	98.328%
905	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.011%	98.339%
906	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.011%	98.350%
907	CARLISLE COS INC COMMON STOCK USD1.0	0.011%	98.361%
908	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.011%	98.372%
909	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.011%	98.383%
910	HARDINGE INC COMMON STOCK USD.01	0.011%	98.393%
911	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.011%	98.404%
912	VISHAY PRECISION GROUP COMMON STOCK	0.011%	98.415%
913	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.010%	98.425%
914	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.010%	98.436%
915	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.010%	98.446%
916	KEYW HOLDING CORP/THE COMMON STOCK	0.010%	98.456%
917	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001	0.010%	98.467%
918	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.010%	98.477%
919	QCR HOLDINGS INC COMMON STOCK USD1.0	0.010%	98.487%
920	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.010%	98.496%
921	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.010%	98.506%
922	TRECORA RESOURCES COMMON STOCK USD.1	0.010%	98.516%
923	GULF ISLAND FABRICATION INC COMMON STOCK	0.010%	98.526%
924	REALNETWORKS INC COMMON STOCK USD.001	0.010%	98.535%
925	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.010%	98.545%
926	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01	0.009%	98.554%
927	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.009%	98.564%
928	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.009%	98.573%
929	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.009%	98.582%
930	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.009%	98.592%
931	WILLBROS GROUP INC COMMON STOCK USD.05	0.009%	98.601%
932	CDI CORP COMMON STOCK USD.1	0.009%	98.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
933	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.009%	98.620%
934	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.009%	98.629%
935	MBT FINANCIAL CORP COMMON STOCK	0.009%	98.638%
936	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002	0.009%	98.648%
937	LIBBEY INC COMMON STOCK USD.01	0.009%	98.657%
938	CNB FINANCIAL CORP/PA COMMON STOCK	0.009%	98.666%
939	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.009%	98.675%
940	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.009%	98.684%
941	CRAY INC COMMON STOCK USD.01	0.009%	98.693%
942	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.009%	98.702%
943	AV HOMES INC COMMON STOCK USD1.0	0.009%	98.711%
944	ESPERION THERAPEUTICS INC COMMON STOCK USD.001	0.009%	98.720%
945	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.009%	98.729%
946	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.009%	98.738%
947	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.009%	98.747%
948	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.009%	98.756%
949	TWIN DISC INC COMMON STOCK	0.009%	98.764%
950	WEYCO GROUP INC COMMON STOCK USD1.0	0.009%	98.773%
951	GRAHAM CORP COMMON STOCK USD.1	0.009%	98.782%
952	SHUTTERFLY INC COMMON STOCK USD.0001	0.008%	98.790%
953	RED LION HOTELS CORP COMMON STOCK USD.01	0.008%	98.799%
954	PHI INC NON VOTING COMMON STOCK USD.1	0.008%	98.807%
955	CIVEO CORP COMMON STOCK	0.008%	98.816%
956	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.008%	98.824%
957	TELENAV INC COMMON STOCK USD.001	0.008%	98.832%
958	WORTHINGTON INDUSTRIES COMMON STOCK	0.008%	98.841%
959	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.008%	98.849%
960	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1	0.008%	98.857%
961	VILLAGE SUPER MARKET CLASS A COMMON STOCK	0.008%	98.865%
962	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.008%	98.874%
963	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.008%	98.882%
964	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.008%	98.890%
965	A H BELO CORP A COMMON STOCK USD.01	0.008%	98.897%
966	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.008%	98.905%
967	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.008%	98.913%
968	HANGER INC COMMON STOCK USD.01	0.008%	98.921%
969	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.008%	98.928%
970	BALDWIN + LYONS INC CL B COMMON STOCK	0.008%	98.936%
971	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.008%	98.944%
972	FRP HOLDINGS INC COMMON STOCK USD.1	0.007%	98.951%
973	STARTEK INC COMMON STOCK USD.01	0.007%	98.958%
974	NL INDUSTRIES COMMON STOCK USD.125	0.007%	98.966%
975	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.007%	98.973%
976	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.007%	98.980%
977	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.007%	98.988%
978	REXNORD CORP COMMON STOCK USD.01	0.007%	98.995%
979	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.007%	99.002%
980	LIMONEIRA CO COMMON STOCK USD.01	0.007%	99.010%
981	ROCKY BRANDS INC COMMON STOCK	0.007%	99.017%
982	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.007%	99.024%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
983	MARCHEX INC CLASS B COMMON STOCK USD.01	0.007%	99.031%
984	DMC GLOBAL INC COMMON STOCK USD.05	0.007%	99.038%
985	AMTECH SYSTEMS INC COMMON STOCK USD.01	0.007%	99.045%
986	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.007%	99.052%
987	CUTERA INC COMMON STOCK USD.001	0.007%	99.059%
988	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.007%	99.066%
989	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.007%	99.073%
990	DELTA APPAREL INC COMMON STOCK USD.01	0.007%	99.079%
991	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.007%	99.086%
992	ELDORADO RESORTS INC COMMON STOCK	0.007%	99.093%
993	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	0.007%	99.099%
994	SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01	0.007%	99.106%
995	ALICO INC COMMON STOCK USD1.0	0.007%	99.113%
996	TANGOE INC/CT COMMON STOCK USD.0001	0.007%	99.119%
997	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.006%	99.126%
998	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.006%	99.132%
999	TUESDAY MORNING CORP COMMON STOCK USD.01	0.006%	99.139%
1000	SPARTON CORP COMMON STOCK USD1.25	0.006%	99.145%
1001	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.006%	99.151%
1002	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.006%	99.158%
1003	PREMIER FINANCIAL BANCORP COMMON STOCK	0.006%	99.164%
1004	ASTRONICS CORP COMMON STOCK USD.01	0.006%	99.170%
1005	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.006%	99.177%
1006	KEMET CORP COMMON STOCK USD.01	0.006%	99.183%
1007	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.006%	99.189%
1008	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	99.195%
1009	EASTERN CO/THE COMMON STOCK	0.006%	99.201%
1010	CITIZENS INC COMMON STOCK	0.006%	99.207%
1011	NCI INC A COMMON STOCK USD.019	0.006%	99.213%
1012	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.006%	99.219%
1013	BSQUARE CORP COMMON STOCK	0.006%	99.225%
1014	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.006%	99.231%
1015	ZOE S KITCHEN INC COMMON STOCK USD.01	0.006%	99.237%
1016	ULTRALIFE CORP COMMON STOCK USD.1	0.006%	99.243%
1017	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.006%	99.249%
1018	EP ENERGY CORP CL A COMMON STOCK USD.01	0.006%	99.255%
1019	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.006%	99.261%
1020	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	99.266%
1021	CU BANCORP COMMON STOCK	0.006%	99.272%
1022	DORIAN LPG LTD COMMON STOCK USD.01	0.006%	99.278%
1023	COMPUTER TASK GROUP INC COMMON STOCK USD.01	0.006%	99.283%
1024	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.006%	99.289%
1025	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.006%	99.294%
1026	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.006%	99.300%
1027	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	99.305%
1028	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.006%	99.311%
1029	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.005%	99.316%
1030	AZZ INC COMMON STOCK USD1.0	0.005%	99.322%
1031	ESSA BANCORP INC COMMON STOCK USD.01	0.005%	99.327%
1032	INTREPID POTASH INC COMMON STOCK USD.001	0.005%	99.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1033	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.005%	99.338%
1034	ACME UNITED CORP COMMON STOCK USD2.5	0.005%	99.343%
1035	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.005%	99.348%
1036	AWARE INC/MASS COMMON STOCK USD.01	0.005%	99.353%
1037	AMEDISYS INC COMMON STOCK USD.001	0.005%	99.359%
1038	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	99.364%
1039	CSS INDUSTRIES INC COMMON STOCK USD.1	0.005%	99.369%
1040	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.005%	99.374%
1041	UCP INC CL A COMMON STOCK USD.01	0.005%	99.379%
1042	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.005%	99.383%
1043	PDL BIOPHARMA INC COMMON STOCK USD.01	0.005%	99.388%
1044	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.005%	99.393%
1045	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.005%	99.398%
1046	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.005%	99.403%
1047	HOME BANCORP INC COMMON STOCK USD.01	0.005%	99.408%
1048	STAGE STORES INC COMMON STOCK USD.01	0.005%	99.412%
1049	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.005%	99.417%
1050	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.005%	99.422%
1051	ASTRONOVA INC COMMON STOCK USD.05	0.005%	99.426%
1052	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.005%	99.431%
1053	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01	0.005%	99.435%
1054	GOLDFIELD CORP COMMON STOCK USD.1	0.005%	99.440%
1055	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.005%	99.444%
1056	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.005%	99.449%
1057	PATTERSON COS INC COMMON STOCK USD.01	0.005%	99.454%
1058	USA TRUCK INC COMMON STOCK USD.01	0.004%	99.458%
1059	HARTE HANKS INC COMMON STOCK USD1.0	0.004%	99.463%
1060	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.004%	99.467%
1061	CEMPRA INC COMMON STOCK USD.001	0.004%	99.472%
1062	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.004%	99.476%
1063	STATE NATIONAL COS INC COMMON STOCK USD.001	0.004%	99.480%
1064	SURMODICS INC COMMON STOCK USD.05	0.004%	99.485%
1065	FARMERS NATL BANC CORP COMMON STOCK	0.004%	99.489%
1066	CELADON GROUP INC COMMON STOCK USD.033	0.004%	99.494%
1067	KEY TRONIC CORP COMMON STOCK	0.004%	99.498%
1068	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.004%	99.502%
1069	DIPLOMAT PHARMACY INC COMMON STOCK	0.004%	99.506%
1070	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.004%	99.511%
1071	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.004%	99.515%
1072	MACKINAC FINANCIAL CORP COMMON STOCK	0.004%	99.519%
1073	MOCON INC COMMON STOCK USD.1	0.004%	99.523%
1074	CYBEROPTICS CORP COMMON STOCK	0.004%	99.527%
1075	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.004%	99.531%
1076	AVIAT NETWORKS INC COMMON STOCK USD.01	0.004%	99.535%
1077	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	99.540%
1078	LUBY S INC COMMON STOCK USD.32	0.004%	99.544%
1079	NICHOLAS FINANCIAL INC COMMON STOCK	0.004%	99.548%
1080	WEST BANCORPORATION COMMON STOCK	0.004%	99.552%
1081	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.004%	99.556%
1082	ZAFGEN INC COMMON STOCK USD.001	0.004%	99.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1083	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.004%	99.564%
1084	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.004%	99.568%
1085	SMART + FINAL STORES INC COMMON STOCK USD.001	0.004%	99.572%
1086	SPX FLOW INC COMMON STOCK USD.01	0.004%	99.576%
1087	KOPIN CORP COMMON STOCK USD.01	0.004%	99.580%
1088	FRANK S INTERNATIONAL NV COMMON STOCK EUR.01	0.004%	99.584%
1089	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.004%	99.588%
1090	DIGIRAD CORP COMMON STOCK USD.0001	0.004%	99.592%
1091	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.004%	99.595%
1092	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.004%	99.599%
1093	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.004%	99.603%
1094	NEW YORK + CO COMMON STOCK USD.001	0.004%	99.607%
1095	AMERESCO INC CL A COMMON STOCK USD.0001	0.004%	99.611%
1096	BANK OF MARIN BANCORP/CA COMMON STOCK	0.004%	99.614%
1097	PERCEPTRON INC COMMON STOCK USD.01	0.004%	99.618%
1098	UNITY BANCORP INC COMMON STOCK	0.004%	99.622%
1099	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.004%	99.626%
1100	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.004%	99.629%
1101	SYNALLOY CORP COMMON STOCK USD1.0	0.004%	99.633%
1102	GREEN BANCORP INC COMMON STOCK USD.01	0.004%	99.637%
1103	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	99.640%
1104	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.004%	99.644%
1105	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.004%	99.648%
1106	MAXWELL TECHNOLOGIES INC COMMON STOCK USD.1	0.004%	99.651%
1107	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.004%	99.655%
1108	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.004%	99.658%
1109	VOLT INFO SCIENCES INC COMMON STOCK USD.1	0.004%	99.662%
1110	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK	0.004%	99.666%
1111	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01	0.004%	99.669%
1112	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01	0.004%	99.673%
1113	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.004%	99.676%
1114	ID SYSTEMS INC COMMON STOCK USD.01	0.003%	99.680%
1115	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.003%	99.683%
1116	GENIE ENERGY LTD B COMMON STOCK	0.003%	99.687%
1117	WAYSIDE TECHNOLOGY GROUP INC COMMON STOCK USD.01	0.003%	99.690%
1118	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.003%	99.693%
1119	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.003%	99.697%
1120	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.003%	99.700%
1121	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.003%	99.703%
1122	KEY TECHNOLOGY INC COMMON STOCK	0.003%	99.707%
1123	PRGX GLOBAL INC COMMON STOCK USD.01	0.003%	99.710%
1124	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.003%	99.713%
1125	ARK RESTAURANTS CORP COMMON STOCK USD.01	0.003%	99.716%
1126	TEJON RANCH CO COMMON STOCK USD.5	0.003%	99.720%
1127	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.003%	99.723%
1128	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.003%	99.726%
1129	FIRST FOUNDATION INC COMMON STOCK USD.001	0.003%	99.729%
1130	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.003%	99.732%
1131	FNFV GROUP TRACKING STK USD.0001	0.003%	99.735%
1132	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.003%	99.738%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1133	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.003%	99.741%
1134	PC TEL INC COMMON STOCK USD.001	0.003%	99.744%
1135	BOOT BARN HOLDINGS INC COMMON STOCK	0.003%	99.747%
1136	TEEKAY CORP COMMON STOCK USD.001	0.003%	99.750%
1137	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.003%	99.752%
1138	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.003%	99.755%
1139	TRINITY PLACE HOLDINGS INC COMMON STOCK	0.003%	99.758%
1140	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.003%	99.760%
1141	BCB BANCORP INC COMMON STOCK	0.003%	99.763%
1142	BANK OF COMMERCE HOLDINGS COMMON STOCK	0.003%	99.766%
1143	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.003%	99.768%
1144	GSE SYSTEMS INC COMMON STOCK USD.01	0.003%	99.771%
1145	HUTTIG BUILDING PRODUCTS INC COMMON STOCK USD.01	0.003%	99.773%
1146	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.002%	99.776%
1147	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	99.778%
1148	JAKKS PACIFIC INC COMMON STOCK USD.001	0.002%	99.781%
1149	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	99.783%
1150	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.002%	99.786%
1151	INTERNAP CORP COMMON STOCK USD.001	0.002%	99.788%
1152	SPAN AMERICA MEDICAL SYS INC COMMON STOCK	0.002%	99.790%
1153	BANKUNITED INC COMMON STOCK USD.01	0.002%	99.793%
1154	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.002%	99.795%
1155	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.002%	99.797%
1156	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.002%	99.800%
1157	INTEST CORP COMMON STOCK USD.01	0.002%	99.802%
1158	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	99.804%
1159	INTERSECTIONS INC COMMON STOCK USD.01	0.002%	99.807%
1160	LIBERTY TAX INC COMMON STOCK USD.01	0.002%	99.809%
1161	BOWL AMERICA INC CLASS A COMMON STOCK USD.1	0.002%	99.811%
1162	DIXIE GROUP INC COMMON STOCK USD3.0	0.002%	99.813%
1163	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.002%	99.815%
1164	AROTECH CORP COMMON STOCK USD.01	0.002%	99.817%
1165	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.002%	99.819%
1166	GREIF INC CL B COMMON STOCK	0.002%	99.822%
1167	SHORE BANCSHARES INC COMMON STOCK USD.01	0.002%	99.824%
1168	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	99.826%
1169	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	99.828%
1170	GAIA INC COMMON STOCK USD.0001	0.002%	99.830%
1171	RIGNET INC COMMON STOCK USD.001	0.002%	99.832%
1172	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.002%	99.834%
1173	NATIONAL COMMERCE CORP COMMON STOCK	0.002%	99.836%
1174	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	99.838%
1175	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.002%	99.840%
1176	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333	0.002%	99.842%
1177	HOPFED BANCORP INC COMMON STOCK USD.01	0.002%	99.843%
1178	ON DECK CAPITAL INC COMMON STOCK USD.005	0.002%	99.845%
1179	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	99.847%
1180	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.002%	99.849%
1181	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	99.851%
1182	NORTHERN OIL AND GAS INC COMMON STOCK USD.001	0.002%	99.853%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1183	HUDSON GLOBAL INC COMMON STOCK USD.001	0.002%	99.855%
1184	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.002%	99.857%
1185	DRIVE SHACK INC COMMON STOCK USD.01	0.002%	99.858%
1186	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0	0.002%	99.860%
1187	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.002%	99.862%
1188	HC2 HOLDINGS INC COMMON STOCK USD.001	0.002%	99.864%
1189	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK	0.002%	99.865%
1190	MCEWEN MINING INC COMMON STOCK	0.002%	99.867%
1191	GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001	0.002%	99.869%
1192	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.002%	99.870%
1193	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.002%	99.872%
1194	VAALCO ENERGY INC COMMON STOCK USD.1	0.002%	99.874%
1195	ELECTROMED INC COMMON STOCK USD.01	0.002%	99.875%
1196	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK	0.002%	99.877%
1197	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.002%	99.879%
1198	SKYLINE CORP COMMON STOCK USD.028	0.002%	99.880%
1199	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.002%	99.882%
1200	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.002%	99.883%
1201	GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05	0.001%	99.885%
1202	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.886%
1203	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.001%	99.888%
1204	FONAR CORP COMMON STOCK USD.0001	0.001%	99.889%
1205	ARDMORE SHIPPING CORP COMMON STOCK USD.01	0.001%	99.890%
1206	ESCALADE INC COMMON STOCK	0.001%	99.892%
1207	YUME INC COMMON STOCK USD.001	0.001%	99.893%
1208	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.001%	99.894%
1209	QUMU CORP COMMON STOCK USD.01	0.001%	99.896%
1210	HALLADOR ENERGY CO COMMON STOCK USD.01	0.001%	99.897%
1211	ITERIS INC COMMON STOCK USD.1	0.001%	99.898%
1212	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.001%	99.900%
1213	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.001%	99.901%
1214	EMERSON RADIO CORP COMMON STOCK USD.01	0.001%	99.902%
1215	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.903%
1216	FIRST INTERNET BANCORP COMMON STOCK	0.001%	99.905%
1217	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.906%
1218	ORION ENERGY SYSTEMS INC COMMON STOCK	0.001%	99.907%
1219	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.001%	99.908%
1220	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.001%	99.909%
1221	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.910%
1222	CARBO CERAMICS INC COMMON STOCK USD.01	0.001%	99.911%
1223	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0	0.001%	99.912%
1224	FIRST UNITED CORP COMMON STOCK USD.01	0.001%	99.913%
1225	NEW HOME CO INC/THE COMMON STOCK USD.01	0.001%	99.914%
1226	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	99.915%
1227	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.001%	99.917%
1228	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01	0.001%	99.918%
1229	OHIO VALLEY BANC CORP COMMON STOCK USD1.0	0.001%	99.919%
1230	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.001%	99.920%
1231	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.001%	99.921%
1232	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.001%	99.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1233	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.001%	99.923%
1234	ADVANSIX INC COMMON STOCK USD.01	0.001%	99.923%
1235	BROADVISION INC COMMON STOCK USD.0001	0.001%	99.924%
1236	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.001%	99.925%
1237	AMCON DISTRIBUTING CO COMMON STOCK USD.01	0.001%	99.926%
1238	SYPRIS SOLUTIONS INC COMMON STOCK USD.01	0.001%	99.927%
1239	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	99.928%
1240	NORTHEAST COMMUNITY BANCORP COMMON STOCK USD.01	0.001%	99.929%
1241	INTRICON CORP COMMON STOCK USD1.0	0.001%	99.930%
1242	HMN FINANCIAL INC COMMON STOCK USD.01	0.001%	99.931%
1243	PRUDENTIAL BANCORP INC COMMON STOCK USD.01	0.001%	99.932%
1244	TREMOR VIDEO INC COMMON STOCK USD.0001	0.001%	99.933%
1245	OPTICAL CABLE CORP COMMON STOCK	0.001%	99.933%
1246	PEOPLES BANCORP OF NC COMMON STOCK	0.001%	99.934%
1247	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01	0.001%	99.935%
1248	MANNATECH INC COMMON STOCK USD.0001	0.001%	99.936%
1249	URANIUM RESOURCES INC COMMON STOCK USD.001	0.001%	99.937%
1250	NEUSTAR INC CLASS A COMMON STOCK USD.001	0.001%	99.938%
1251	STEIN MART INC COMMON STOCK USD.01	0.001%	99.938%
1252	CHEROKEE INC COMMON STOCK USD.02	0.001%	99.939%
1253	APPROACH RESOURCES INC COMMON STOCK USD.01	0.001%	99.940%
1254	TRANSCAT INC COMMON STOCK USD.5	0.001%	99.941%
1255	EVINE LIVE INC COMMON STOCK USD.01	0.001%	99.941%
1256	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.001%	99.942%
1257	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	99.943%
1258	MGP INGREDIENTS INC COMMON STOCK	0.001%	99.944%
1259	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.001%	99.944%
1260	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.945%
1261	EAGLE BULK SHIPPING INC COMMON STOCK USD.01	0.001%	99.946%
1262	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.001%	99.947%
1263	CCA INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.947%
1264	MANITEX INTERNATIONAL INC COMMON STOCK	0.001%	99.948%
1265	JONES ENERGY INC A COMMON STOCK USD.001	0.001%	99.949%
1266	AGROFRESH SOLUTIONS INC COMMON STOCK	0.001%	99.949%
1267	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.001%	99.950%
1268	LIGHTPATH TECHNOLOGIES INC A COMMON STOCK USD.01	0.001%	99.951%
1269	ION GEOPHYSICAL CORP COMMON STOCK	0.001%	99.951%
1270	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0	0.001%	99.952%
1271	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.001%	99.953%
1272	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.001%	99.953%
1273	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.001%	99.954%
1274	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.001%	99.955%
1275	VERSAR INC COMMON STOCK USD.01	0.001%	99.955%
1276	HANDY + HARMAN LTD COMMON STOCK USD.01	0.001%	99.956%
1277	AAC HOLDINGS INC COMMON STOCK USD.001	0.001%	99.957%
1278	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.001%	99.957%
1279	INSEEGO CORP COMMON STOCK	0.001%	99.958%
1280	ENGLOBAL CORP COMMON STOCK USD.001	0.001%	99.958%
1281	BEL FUSE INC CL A COMMON STOCK USD.1	0.001%	99.959%
1282	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.001%	99.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1283	INVENTURE FOODS INC COMMON STOCK USD.01	0.001%	99.960%
1284	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.001%	99.961%
1285	RF INDUSTRIES LTD COMMON STOCK USD.01	0.001%	99.961%
1286	URBAN ONE INC COMMON STOCK USD.001	0.001%	99.962%
1287	PERMA FIX ENVIRONMENTAL SVCS COMMON STOCK USD.001	0.001%	99.963%
1288	ZEDGE INC CL B COMMON STOCK	0.001%	99.963%
1289	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.001%	99.964%
1290	COMMUNITY WEST BANCSHARES COMMON STOCK	0.001%	99.964%
1291	NIVALIS THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.965%
1292	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.001%	99.965%
1293	CATALYST BIOSCIENCES INC COMMON STOCK USD.001	0.001%	99.966%
1294	MISONIX INC COMMON STOCK USD.01	0.001%	99.966%
1295	COVISINT CORP COMMON STOCK	0.001%	99.967%
1296	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	0.001%	99.967%
1297	APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001	0.001%	99.968%
1298	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.968%
1299	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	99.969%
1300	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0	0.001%	99.970%
1301	AMREP CORP COMMON STOCK USD.1	0.001%	99.970%
1302	BROADWIND ENERGY INC COMMON STOCK USD.001	0.000%	99.971%
1303	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	99.971%
1304	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.000%	99.972%
1305	PAPA MURPHY S HOLDINGS INC COMMON STOCK USD.01	0.000%	99.972%
1306	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.972%
1307	FUEL TECH INC COMMON STOCK USD.01	0.000%	99.973%
1308	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.973%
1309	SUMMIT STATE BANK COMMON STOCK	0.000%	99.974%
1310	LANTRONIX INC COMMON STOCK USD.0001	0.000%	99.974%
1311	CSP INC COMMON STOCK USD.01	0.000%	99.975%
1312	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.000%	99.975%
1313	ALPHA PRO TECH LTD COMMON STOCK USD.01	0.000%	99.976%
1314	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.976%
1315	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.977%
1316	XENITH BANKSHARES INC COMMON STOCK USD.01	0.000%	99.977%
1317	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.000%	99.978%
1318	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.978%
1319	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.978%
1320	ANCHOR BANCORP COMMON STOCK USD.01	0.000%	99.979%
1321	CITIZENS HOLDING COMPANY COMMON STOCK USD.2	0.000%	99.979%
1322	RELM WIRELESS CORP COMMON STOCK USD.6	0.000%	99.980%
1323	SMTC CORPORATION COMMON STOCK USD.01	0.000%	99.980%
1324	LINCOLN EDUCATIONAL SERVICES COMMON STOCK	0.000%	99.980%
1325	LANDMARK BANCORP INC COMMON STOCK USD.01	0.000%	99.981%
1326	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.981%
1327	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001	0.000%	99.982%
1328	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.982%
1329	LANDS END INC COMMON STOCK USD.01	0.000%	99.982%
1330	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0	0.000%	99.983%
1331	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.000%	99.983%
1332	PFENEX INC COMMON STOCK USD.001	0.000%	99.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1333	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.984%
1334	TWO RIVER BANCORP COMMON STOCK	0.000%	99.984%
1335	CHASE CORP COMMON STOCK USD.1	0.000%	99.985%
1336	QUALSTAR CORP COMMON STOCK	0.000%	99.985%
1337	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.985%
1338	UNITED COMMUNITY BANCORP COMMON STOCK USD.01	0.000%	99.986%
1339	SYNACOR INC COMMON STOCK USD.01	0.000%	99.986%
1340	COMBIMATRIX CORP COMMON STOCK USD.001	0.000%	99.986%
1341	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.986%
1342	INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.987%
1343	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.987%
1344	NICOLET BANKSHARES INC COMMON STOCK	0.000%	99.987%
1345	CHEMUNG FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.988%
1346	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.988%
1347	EVOLVING SYSTEMS INC COMMON STOCK USD.001	0.000%	99.988%
1348	AUBURN NATL BANCORPORATION COMMON STOCK USD.01	0.000%	99.988%
1349	EVANS BANCORP INC COMMON STOCK USD.5	0.000%	99.989%
1350	LCNB CORPORATION COMMON STOCK	0.000%	99.989%
1351	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01	0.000%	99.989%
1352	PROTEOSTASIS THERAPEUTICS IN COMMON STOCK USD.001	0.000%	99.989%
1353	PAIN THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.990%
1354	NATURES SUNSHINE PRODS INC COMMON STOCK	0.000%	99.990%
1355	CORVUS PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.990%
1356	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.990%
1357	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.991%
1358	STANLEY FURNITURE CO INC COMMON STOCK USD.02	0.000%	99.991%
1359	FLEXIBLE SOLUTIONS INTL INC COMMON STOCK USD.001	0.000%	99.991%
1360	PERFUMANIA HOLDINGS INC COMMON STOCK USD.01	0.000%	99.991%
1361	ADVANTAGE TECHNOLOGIES GRP COMMON STOCK USD.01	0.000%	99.991%
1362	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0	0.000%	99.992%
1363	FIRST BANK/HAMILTON NJ COMMON STOCK USD.01	0.000%	99.992%
1364	AMERICAN SHARED HOSPITAL SER COMMON STOCK	0.000%	99.992%
1365	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.992%
1366	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0	0.000%	99.993%
1367	WIRELESS TELECOM GROUP INC COMMON STOCK USD.01	0.000%	99.993%
1368	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.993%
1369	IEC ELECTRONICS CORP COMMON STOCK USD.01	0.000%	99.993%
1370	TONIX PHARMACEUTICALS HOLDIN COMMON STOCK USD.001	0.000%	99.993%
1371	MEDICINOVA INC COMMON STOCK USD.001	0.000%	99.993%
1372	SUSSEX BANCORP COMMON STOCK	0.000%	99.994%
1373	TRANSCONTINENTAL REALTY INV REIT USD.01	0.000%	99.994%
1374	VERASTEM INC COMMON STOCK USD.0001	0.000%	99.994%
1375	GENCO SHIPPING + TRADING LTD COMMON STOCK	0.000%	99.994%
1376	SUNSHINE BANCORP INC COMMON STOCK USD.01	0.000%	99.994%
1377	DICERNA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.994%
1378	BRIDGFORD FOODS CORP COMMON STOCK USD1.0	0.000%	99.995%
1379	NORWOOD FINANCIAL CORP COMMON STOCK USD.1	0.000%	99.995%
1380	OREXIGEN THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.995%
1381	NUMEREX CORP CL A COMMON STOCK	0.000%	99.995%
1382	DAVIDSTEA INC COMMON STOCK	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1383	ECHELON CORP COMMON STOCK USD.01	0.000%	99.995%
1384	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.000%	99.996%
1385	ENDOCYTE INC COMMON STOCK	0.000%	99.996%
1386	EMMIS COMMUNICATIONS CLASS A COMMON STOCK USD.01	0.000%	99.996%
1387	COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01	0.000%	99.996%
1388	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.996%
1389	PENDRELL CORP COMMON STOCK USD.01	0.000%	99.996%
1390	REGULUS THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.996%
1391	ORRSTOWN FINL SERVICES INC COMMON STOCK	0.000%	99.996%
1392	SECUREWORKS CORP A COMMON STOCK USD.01	0.000%	99.997%
1393	INVESTAR HOLDING CORP COMMON STOCK USD1.0	0.000%	99.997%
1394	VERSO CORP A COMMON STOCK	0.000%	99.997%
1395	EIGER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.997%
1396	EAGLE BANCORP MONTANA INC COMMON STOCK USD.01	0.000%	99.997%
1397	PFSWEB INC COMMON STOCK USD.001	0.000%	99.997%
1398	MALVERN BANCORP INC COMMON STOCK USD.01	0.000%	99.997%
1399	PDVWIRELESS INC COMMON STOCK USD.0001	0.000%	99.997%
1400	VICAL INC COMMON STOCK USD.01	0.000%	99.998%
1401	BALDWIN + LYONS INC CL A COMMON STOCK	0.000%	99.998%
1402	INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01	0.000%	99.998%
1403	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0	0.000%	99.998%
1404	PEAK RESORTS INC COMMON STOCK USD.01	0.000%	99.998%
1405	FORM HOLDINGS CORP COMMON STOCK	0.000%	99.998%
1406	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.000%	99.998%
1407	WAYNE SAVINGS BANCSHARES INC COMMON STOCK USD.1	0.000%	99.998%
1408	P + F INDUSTRIES CL A COMMON STOCK USD1.0	0.000%	99.998%
1409	MIRATI THERAPEUTICS INC COMMON STOCK	0.000%	99.998%
1410	SELECT BANCORP INC COMMON STOCK USD1.0	0.000%	99.999%
1411	BANCORP OF NEW JERSEY INC COMMON STOCK	0.000%	99.999%
1412	AEROCENTURY CORP COMMON STOCK USD.001	0.000%	99.999%
1413	CALADRIUS BIOSCIENCES INC COMMON STOCK USD.001	0.000%	99.999%
1414	THESTREET INC COMMON STOCK USD.01	0.000%	99.999%
1415	CHARLES + COLVARD LTD COMMON STOCK	0.000%	99.999%
1416	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	99.999%
1417	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.000%	99.999%
1418	JUNIPER PHARMACEUTICALS INC COMMON STOCK USD.01	0.000%	99.999%
1419	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.000%	99.999%
1420	PRIMEENERGY CORP COMMON STOCK USD.1	0.000%	99.999%
1421	LAKE SHORE BANCORP INC COMMON STOCK USD.01	0.000%	99.999%
1422	CAFEPRESS INC COMMON STOCK USD.0001	0.000%	99.999%
1423	BEBE STORES INC COMMON STOCK USD.001	0.000%	100.000%
1424	TRIO TECH INTERNATIONAL COMMON STOCK	0.000%	100.000%
1425	AVALON HOLDINGS CORP A COMMON STOCK USD.01	0.000%	100.000%
1426	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.000%	100.000%
1427	UNIVERSAL SECURITY INSTRUMNT COMMON STOCK USD.01	0.000%	100.000%
1428	INSIGNIA SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
1429	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0	0.000%	100.000%
1430	MID PENN BANCORP INC COMMON STOCK USD1.0	0.000%	100.000%
1431	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25	0.000%	100.000%
1432	RUBICON TECHNOLOGY INC COMMON STOCK USD.001	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1433	ALLIED HEALTHCARE PRODUCTS COMMON STOCK USD.01	0.000%	100.000%
1434	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
1435	NOVUS THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.000%
1436	CLEARONE INC COMMON STOCK USD.001	0.000%	100.000%
1437	WVS FINANCIAL CORP COMMON STOCK USD.01	0.000%	100.000%
1438	FRD ACQUISITION CO SHS COMMON STOCK	-	100.000%
1439	CAPITAL BANK CORP CVR CAPITAL BANK CORP CVR	-	100.000%
1440	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI	-	100.000%
1441	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
1442	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%