

# U.S. Targeted Value Portfolio - Class R1

As of July 31, 2017 (Updated Monthly)

Source: State Street

Holdings are subject to change. The information below represents the portfolio's holdings (excluding cash and cash equivalents) as of the date indicated, and may not be representative of the current or future investments of the portfolio. The information below should not be relied upon by the reader as research or investment advice regarding any security. This listing of portfolio holdings is for informational purposes only and should not be deemed a recommendation to buy the securities. The holdings information below does not constitute an offer to sell or a solicitation of an offer to buy any security. The holdings information has not been audited.

By viewing this listing of portfolio holdings, you are agreeing to not redistribute the information and to not misuse this information to the detriment of portfolio shareholders. Misuse of this information includes, but is not limited to, (i) purchasing or selling any securities listed in the portfolio holdings solely in reliance upon this information; (ii) trading against any of the portfolios or (iii) knowingly engaging in any trading practices that are damaging to Dimensional or one of the portfolios.

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.

Your use of this website signifies that you agree to follow and be bound by the terms and conditions of use in the Legal Notices.

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.835%	0.835%
2	PULTEGROUP INC COMMON STOCK USD.01	0.821%	1.656%
3	TOLL BROTHERS INC COMMON STOCK USD.01	0.759%	2.415%
4	OWENS CORNING COMMON STOCK USD.001	0.698%	3.113%
5	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.690%	3.803%
6	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.689%	4.492%
7	AGCO CORP COMMON STOCK USD.01	0.681%	5.173%
8	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.657%	5.830%
9	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.632%	6.462%
10	AVNET INC COMMON STOCK USD1.0	0.630%	7.092%
11	ASSURANT INC COMMON STOCK USD.01	0.624%	7.715%
12	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.602%	8.317%
13	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.595%	8.912%
14	QUANTA SERVICES INC COMMON STOCK USD.00001	0.595%	9.507%
15	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.590%	10.096%
16	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.583%	10.679%
17	KOHL'S CORP COMMON STOCK USD.01	0.583%	11.262%
18	PACWEST BANCORP COMMON STOCK	0.559%	11.821%
19	POST HOLDINGS INC COMMON STOCK USD.01	0.519%	12.339%
20	CONSOL ENERGY INC COMMON STOCK USD.01	0.514%	12.854%
21	MURPHY OIL CORP COMMON STOCK USD1.0	0.485%	13.339%
22	INVESTORS BANCORP INC COMMON STOCK USD.01	0.471%	13.810%
23	UMPQUA HOLDINGS CORP COMMON STOCK	0.470%	14.280%
24	JABIL INC COMMON STOCK USD.001	0.457%	14.737%
25	STAPLES INC COMMON STOCK USD.0006	0.457%	15.194%
26	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.454%	15.648%
27	TECH DATA CORP COMMON STOCK USD.0015	0.451%	16.100%
28	AECOM COMMON STOCK USD.01	0.446%	16.545%
29	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.443%	16.989%
30	RICE ENERGY INC COMMON STOCK USD.01	0.433%	17.421%
31	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.429%	17.850%
32	TRANSOCEAN LTD COMMON STOCK CHF.1	0.426%	18.277%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	AIR LEASE CORP COMMON STOCK USD.01	0.419%	18.696%
34	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.419%	19.115%
35	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.413%	19.528%
36	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.411%	19.939%
37	LEGG MASON INC COMMON STOCK USD.1	0.408%	20.348%
38	RYDER SYSTEM INC COMMON STOCK USD.5	0.399%	20.747%
39	COLFAX CORP COMMON STOCK USD.001	0.386%	21.133%
40	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.383%	21.516%
41	NAVIENT CORP COMMON STOCK USD.01	0.383%	21.899%
42	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.379%	22.278%
43	MANPOWERGROUP INC COMMON STOCK USD.01	0.376%	22.654%
44	IBERIABANK CORP COMMON STOCK USD1.0	0.363%	23.018%
45	OLIN CORP COMMON STOCK USD1.0	0.355%	23.372%
46	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.346%	23.718%
47	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.344%	24.061%
48	HANCOCK HOLDING CO COMMON STOCK USD3.33	0.343%	24.405%
49	CALPINE CORP COMMON STOCK USD.001	0.343%	24.747%
50	KIRBY CORP COMMON STOCK USD.1	0.337%	25.085%
51	MALLINCKRODT PLC COMMON STOCK USD.2	0.333%	25.418%
52	AUTONATION INC COMMON STOCK USD.01	0.331%	25.749%
53	PDC ENERGY INC COMMON STOCK USD.01	0.331%	26.080%
54	MKS INSTRUMENTS INC COMMON STOCK	0.327%	26.407%
55	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.323%	26.730%
56	XPO LOGISTICS INC COMMON STOCK USD.001	0.320%	27.050%
57	OSHKOSH CORP COMMON STOCK USD.01	0.318%	27.369%
58	ENVISION HEALTHCARE CORP COMMON STOCK	0.313%	27.682%
59	CREE INC COMMON STOCK USD.00125	0.312%	27.994%
60	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.311%	28.306%
61	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.310%	28.616%
62	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.310%	28.926%
63	MACY S INC COMMON STOCK USD.01	0.308%	29.234%
64	POPULAR INC COMMON STOCK USD.01	0.307%	29.541%
65	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.306%	29.847%
66	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.302%	30.150%
67	ECHOSTAR CORP A COMMON STOCK USD.001	0.300%	30.450%
68	SANDERSON FARMS INC COMMON STOCK USD1.0	0.300%	30.749%
69	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.297%	31.046%
70	REGAL BELOIT CORP COMMON STOCK USD.01	0.296%	31.342%
71	MASTEC INC COMMON STOCK USD.1	0.296%	31.637%
72	AMERCO COMMON STOCK USD.25	0.292%	31.929%
73	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.292%	32.221%
74	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.290%	32.511%
75	RSP PERMIAN INC COMMON STOCK USD.01	0.278%	32.789%
76	HELMERICH + PAYNE COMMON STOCK USD.1	0.277%	33.065%
77	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.276%	33.342%
78	TRUSTMARK CORP COMMON STOCK	0.275%	33.617%
79	HUNTSMAN CORP COMMON STOCK USD.01	0.274%	33.891%
80	ZYNGA INC CL A COMMON STOCK USD.00000625	0.274%	34.165%
81	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.273%	34.438%
82	TETRA TECH INC COMMON STOCK USD.01	0.272%	34.709%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
83	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.271%	34.981%
84	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.266%	35.246%
85	HOPE BANCORP INC COMMON STOCK USD.001	0.264%	35.511%
86	TCF FINANCIAL CORP COMMON STOCK USD.01	0.264%	35.775%
87	SYNNEX CORP COMMON STOCK USD.001	0.259%	36.034%
88	ON ASSIGNMENT INC COMMON STOCK USD.01	0.257%	36.291%
89	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.256%	36.547%
90	OLD NATIONAL BANCORP COMMON STOCK	0.254%	36.801%
91	H.B. FULLER CO. COMMON STOCK USD1.0	0.253%	37.055%
92	COPA HOLDINGS SA CLASS A COMMON STOCK	0.251%	37.306%
93	ELECTRONICS FOR IMAGING COMMON STOCK USD.01	0.250%	37.556%
94	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.249%	37.805%
95	SM ENERGY CO COMMON STOCK USD.01	0.248%	38.052%
96	ABM INDUSTRIES INC COMMON STOCK USD.01	0.247%	38.300%
97	KLX INC COMMON STOCK USD.01	0.247%	38.547%
98	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.243%	38.790%
99	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.241%	39.031%
100	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.238%	39.269%
101	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.238%	39.507%
102	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.236%	39.743%
103	AARON S INC COMMON STOCK USD.5	0.236%	39.978%
104	CALLON PETROLEUM CO COMMON STOCK USD.01	0.233%	40.212%
105	HECLA MINING CO COMMON STOCK USD.25	0.233%	40.444%
106	VALLEY NATIONAL BANCORP COMMON STOCK	0.233%	40.677%
107	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.232%	40.909%
108	TRI POINTE GROUP INC COMMON STOCK USD.01	0.232%	41.141%
109	DOMTAR CORP COMMON STOCK USD.01	0.231%	41.372%
110	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	0.231%	41.603%
111	COHERENT INC COMMON STOCK USD.01	0.230%	41.833%
112	WINTRUST FINANCIAL CORP COMMON STOCK	0.228%	42.061%
113	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.227%	42.288%
114	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.227%	42.515%
115	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.227%	42.741%
116	BARNES GROUP INC COMMON STOCK USD.01	0.226%	42.968%
117	FNB CORP COMMON STOCK USD.01	0.224%	43.192%
118	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.223%	43.415%
119	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.223%	43.637%
120	COOPER TIRE + RUBBER COMMON STOCK USD1.0	0.222%	43.859%
121	OASIS PETROLEUM INC COMMON STOCK USD.01	0.220%	44.079%
122	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.220%	44.299%
123	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.218%	44.517%
124	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.214%	44.731%
125	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.213%	44.945%
126	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.213%	45.158%
127	FINISAR CORPORATION COMMON STOCK USD.001	0.213%	45.371%
128	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.212%	45.584%
129	NEW YORK TIMES CO A COMMON STOCK USD.1	0.211%	45.795%
130	ROGERS CORP COMMON STOCK USD1.0	0.208%	46.003%
131	OCEANEERING INTL INC COMMON STOCK USD.25	0.207%	46.210%
132	FABRINET COMMON STOCK USD.01	0.205%	46.415%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
133	DILLARDS INC CL A COMMON STOCK	0.205%	46.620%
134	DRIL QUIP INC COMMON STOCK USD.01	0.205%	46.825%
135	MEREDITH CORP COMMON STOCK USD1.0	0.203%	47.027%
136	TIVO CORP COMMON STOCK USD.001	0.200%	47.227%
137	SANMINA CORP COMMON STOCK USD.01	0.199%	47.426%
138	HELEN OF TROY LTD COMMON STOCK USD.1	0.197%	47.623%
139	LA Z BOY INC COMMON STOCK USD1.0	0.196%	47.819%
140	OWENS + MINOR INC COMMON STOCK USD2.0	0.196%	48.015%
141	BED BATH + BEYOND INC COMMON STOCK USD.01	0.195%	48.211%
142	MOOG INC CLASS A COMMON STOCK USD1.0	0.195%	48.406%
143	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	0.194%	48.599%
144	II VI INC COMMON STOCK	0.193%	48.793%
145	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.193%	48.985%
146	OFFICE DEPOT INC COMMON STOCK USD.01	0.191%	49.176%
147	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.189%	49.365%
148	COMMERCIAL METALS CO COMMON STOCK USD.01	0.189%	49.554%
149	ALEXANDER + BALDWIN INC COMMON STOCK	0.188%	49.743%
150	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.188%	49.930%
151	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.187%	50.117%
152	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.187%	50.304%
153	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.185%	50.490%
154	NOW INC COMMON STOCK USD.01	0.185%	50.675%
155	ALERE INC COMMON STOCK USD.001	0.185%	50.860%
156	MB FINANCIAL INC COMMON STOCK USD.01	0.183%	51.043%
157	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.183%	51.226%
158	ACXIOM CORP COMMON STOCK USD.1	0.182%	51.408%
159	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.181%	51.589%
160	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.180%	51.769%
161	OSI SYSTEMS INC COMMON STOCK	0.180%	51.949%
162	HALYARD HEALTH INC COMMON STOCK USD.01	0.179%	52.128%
163	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.179%	52.307%
164	NETGEAR INC COMMON STOCK USD.001	0.179%	52.486%
165	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.178%	52.664%
166	HAEMONETICS CORP/MASS COMMON STOCK USD.01	0.178%	52.842%
167	CLEAN HARBORS INC COMMON STOCK USD.01	0.175%	53.017%
168	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.174%	53.191%
169	CARPENTER TECHNOLOGY COMMON STOCK USD5.0	0.173%	53.364%
170	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.173%	53.537%
171	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.173%	53.709%
172	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.169%	53.879%
173	EMCOR GROUP INC COMMON STOCK USD.01	0.169%	54.048%
174	PLEXUS CORP COMMON STOCK USD.01	0.169%	54.217%
175	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.168%	54.384%
176	INNOSPEC INC COMMON STOCK USD.01	0.165%	54.550%
177	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.165%	54.715%
178	DSW INC CLASS A COMMON STOCK	0.165%	54.880%
179	KBR INC COMMON STOCK USD.001	0.164%	55.044%
180	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.163%	55.207%
181	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.162%	55.369%
182	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.162%	55.531%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
183	XEROX CORP COMMON STOCK USD1.0	0.160%	55.691%
184	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.160%	55.852%
185	DIGITALGLOBE INC COMMON STOCK USD.001	0.160%	56.012%
186	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.159%	56.171%
187	NEWS CORP CLASS A COMMON STOCK USD.01	0.159%	56.329%
188	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.157%	56.487%
189	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.157%	56.644%
190	TEREX CORP COMMON STOCK USD.01	0.157%	56.801%
191	NRG ENERGY INC COMMON STOCK USD.01	0.154%	56.955%
192	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.154%	57.109%
193	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.153%	57.262%
194	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.152%	57.414%
195	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.152%	57.567%
196	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.152%	57.719%
197	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.152%	57.871%
198	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.150%	58.021%
199	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.150%	58.171%
200	MCDERMOTT INTL INC COMMON STOCK USD1.0	0.149%	58.320%
201	ITT INC COMMON STOCK USD1.0	0.149%	58.469%
202	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.149%	58.618%
203	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.149%	58.767%
204	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.149%	58.916%
205	WALKER + DUNLOP INC COMMON STOCK	0.149%	59.065%
206	WR BERKLEY CORP COMMON STOCK USD.2	0.149%	59.214%
207	GATX CORP COMMON STOCK USD.625	0.148%	59.362%
208	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.148%	59.511%
209	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.148%	59.659%
210	WABASH NATIONAL CORP COMMON STOCK USD.01	0.148%	59.807%
211	KEMPER CORP COMMON STOCK USD.1	0.146%	59.953%
212	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.146%	60.099%
213	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.146%	60.245%
214	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.146%	60.391%
215	ORBITAL ATK INC COMMON STOCK USD.01	0.145%	60.536%
216	BANCORPSOUTH INC COMMON STOCK USD2.5	0.145%	60.680%
217	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.144%	60.825%
218	TEGNA INC COMMON STOCK USD1.0	0.144%	60.969%
219	ENSCO PLC CL A COMMON STOCK USD.1	0.144%	61.114%
220	DEAN FOODS CO COMMON STOCK USD.01	0.144%	61.258%
221	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.143%	61.401%
222	RENASANT CORP COMMON STOCK USD5.0	0.143%	61.544%
223	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.142%	61.686%
224	ENTEGRIS INC COMMON STOCK USD.01	0.142%	61.829%
225	CHART INDUSTRIES INC COMMON STOCK USD.01	0.141%	61.970%
226	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.141%	62.111%
227	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.141%	62.252%
228	SEMGROUP CORP CLASS A COMMON STOCK	0.141%	62.393%
229	HORIZON PHARMA PLC COMMON STOCK USD.0001	0.141%	62.533%
230	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.140%	62.674%
231	UNIVERSAL CORP/VA COMMON STOCK	0.140%	62.814%
232	TIME INC COMMON STOCK USD.01	0.139%	62.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
233	CONVERGYS CORP COMMON STOCK	0.138%	63.091%
234	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.137%	63.228%
235	ENERSYS COMMON STOCK USD.01	0.137%	63.365%
236	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.136%	63.501%
237	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.136%	63.637%
238	SOUTH STATE CORP COMMON STOCK USD2.5	0.135%	63.773%
239	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.135%	63.908%
240	TTM TECHNOLOGIES COMMON STOCK USD.001	0.135%	64.043%
241	ADTRAN INC COMMON STOCK USD.01	0.134%	64.177%
242	STEPAN CO COMMON STOCK USD1.0	0.134%	64.311%
243	NOBLE CORP PLC COMMON STOCK USD.01	0.134%	64.445%
244	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01	0.132%	64.578%
245	KAMAN CORP COMMON STOCK USD1.0	0.132%	64.710%
246	LIVANOVA PLC COMMON STOCK GBP1.0	0.132%	64.842%
247	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.130%	64.972%
248	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.130%	65.102%
249	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.130%	65.232%
250	CHICO S FAS INC COMMON STOCK USD.01	0.128%	65.360%
251	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.128%	65.488%
252	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.128%	65.616%
253	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.127%	65.743%
254	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.127%	65.870%
255	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.127%	65.996%
256	RANGE RESOURCES CORP COMMON STOCK USD.01	0.126%	66.123%
257	SRC ENERGY INC COMMON STOCK USD.001	0.126%	66.249%
258	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.126%	66.375%
259	ZIONS BANCORPORATION COMMON STOCK	0.126%	66.501%
260	LITHIA MOTORS INC CL A COMMON STOCK	0.125%	66.625%
261	ACORDA THERAPEUTICS INC COMMON STOCK USD.001	0.123%	66.749%
262	FIRST FINANCIAL BANCORP COMMON STOCK	0.123%	66.872%
263	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.123%	66.995%
264	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.122%	67.117%
265	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.122%	67.239%
266	AVX CORP COMMON STOCK USD.01	0.121%	67.360%
267	ILG INC COMMON STOCK USD.01	0.121%	67.481%
268	CALERES INC COMMON STOCK USD.01	0.121%	67.602%
269	NELNET INC CL A COMMON STOCK USD.01	0.121%	67.723%
270	JANUS HENDERSON GROUP PLC COMMON STOCK	0.121%	67.843%
271	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.120%	67.964%
272	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.120%	68.084%
273	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.119%	68.202%
274	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0	0.118%	68.320%
275	WESBANCO INC COMMON STOCK USD2.0833	0.117%	68.437%
276	DYNEGY INC COMMON STOCK USD.01	0.117%	68.554%
277	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.117%	68.671%
278	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.116%	68.787%
279	HUB GROUP INC CL A COMMON STOCK USD.01	0.116%	68.903%
280	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.115%	69.018%
281	FTI CONSULTING INC COMMON STOCK USD.01	0.115%	69.133%
282	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.114%	69.247%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	USG CORP COMMON STOCK USD.1	0.113%	69.360%
284	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.113%	69.473%
285	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.113%	69.585%
286	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.112%	69.697%
287	TOWNE BANK COMMON STOCK USD1.667	0.112%	69.809%
288	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.111%	69.920%
289	MERITAGE HOMES CORP COMMON STOCK USD.01	0.111%	70.031%
290	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.110%	70.141%
291	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.110%	70.251%
292	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.110%	70.361%
293	TRIUMPH GROUP INC COMMON STOCK USD.001	0.110%	70.471%
294	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.110%	70.581%
295	SYNAPTICS INC COMMON STOCK USD.001	0.110%	70.691%
296	CARS.COM INC COMMON STOCK USD.01	0.110%	70.800%
297	KRATON CORP COMMON STOCK USD.01	0.109%	70.910%
298	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.109%	71.018%
299	MDC HOLDINGS INC COMMON STOCK USD.01	0.108%	71.127%
300	FIRST INTERSTATE BANCOSYS A COMMON STOCK	0.108%	71.234%
301	ACTUANT CORP A COMMON STOCK USD.2	0.108%	71.342%
302	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.107%	71.449%
303	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.107%	71.556%
304	HMS HOLDINGS CORP COMMON STOCK USD.01	0.107%	71.663%
305	LHC GROUP INC COMMON STOCK USD.01	0.107%	71.770%
306	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.106%	71.876%
307	AIRCASTLE LTD COMMON STOCK USD.01	0.106%	71.982%
308	MOBILE MINI INC COMMON STOCK USD.01	0.106%	72.089%
309	N B T BANCORP INC COMMON STOCK USD.01	0.106%	72.195%
310	UNITED RENTALS INC COMMON STOCK USD.01	0.106%	72.301%
311	J.C. PENNEY CO INC COMMON STOCK USD.5	0.106%	72.407%
312	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.106%	72.513%
313	SKYWEST INC COMMON STOCK	0.105%	72.618%
314	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.105%	72.723%
315	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.105%	72.828%
316	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.105%	72.933%
317	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1	0.105%	73.038%
318	GORMAN RUPP CO COMMON STOCK	0.105%	73.142%
319	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.104%	73.247%
320	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.104%	73.351%
321	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.104%	73.455%
322	FIRST MERCHANTS CORP COMMON STOCK	0.103%	73.558%
323	UNIT CORP COMMON STOCK USD.2	0.102%	73.660%
324	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.102%	73.762%
325	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.102%	73.864%
326	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.102%	73.966%
327	FIRSTCASH INC COMMON STOCK USD.01	0.102%	74.068%
328	MUELLER INDUSTRIES INC COMMON STOCK USD.01	0.102%	74.169%
329	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.101%	74.271%
330	PHH CORP COMMON STOCK USD.01	0.101%	74.372%
331	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.100%	74.472%
332	DIODES INC COMMON STOCK USD.667	0.100%	74.572%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	GREIF INC CL A COMMON STOCK	0.099%	74.671%
334	ORBCOMM INC COMMON STOCK USD.001	0.099%	74.771%
335	ANALOGIC CORP COMMON STOCK USD.05	0.099%	74.870%
336	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.099%	74.969%
337	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.098%	75.067%
338	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.098%	75.165%
339	GUESS? INC COMMON STOCK USD.01	0.098%	75.263%
340	TRUEBLUE INC COMMON STOCK	0.098%	75.361%
341	TIMKENSTEEL CORP COMMON STOCK	0.097%	75.458%
342	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.097%	75.555%
343	TIVITY HEALTH INC COMMON STOCK USD.001	0.097%	75.652%
344	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.097%	75.749%
345	SAIA INC COMMON STOCK USD.001	0.096%	75.846%
346	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.096%	75.941%
347	ACCO BRANDS CORP COMMON STOCK USD.01	0.096%	76.037%
348	CONMED CORP COMMON STOCK USD.01	0.096%	76.133%
349	CABOT CORP COMMON STOCK USD1.0	0.095%	76.228%
350	INNERWORKINGS INC COMMON STOCK USD.0001	0.095%	76.324%
351	SCHOLASTIC CORP COMMON STOCK USD.01	0.095%	76.419%
352	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.095%	76.514%
353	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.095%	76.608%
354	VERINT SYSTEMS INC COMMON STOCK USD.001	0.095%	76.703%
355	TRONOX LTD CL A COMMON STOCK USD.01	0.094%	76.797%
356	BANNER CORPORATION COMMON STOCK USD.01	0.093%	76.890%
357	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	0.093%	76.984%
358	MATADOR RESOURCES CO COMMON STOCK USD.01	0.092%	77.076%
359	UNIFIRST CORP/MA COMMON STOCK USD.1	0.092%	77.167%
360	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.091%	77.258%
361	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.091%	77.349%
362	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.090%	77.439%
363	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.090%	77.529%
364	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.090%	77.619%
365	MBIA INC COMMON STOCK USD1.0	0.090%	77.709%
366	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.089%	77.798%
367	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.089%	77.887%
368	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.089%	77.976%
369	BELMOND LTD CLASS A COMMON STOCK USD.01	0.089%	78.065%
370	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.089%	78.154%
371	TUTOR PERINI CORP COMMON STOCK USD1.0	0.088%	78.242%
372	RALPH LAUREN CORP COMMON STOCK USD.01	0.088%	78.330%
373	TOPBUILD CORP COMMON STOCK	0.088%	78.418%
374	US CELLULAR CORP COMMON STOCK USD1.0	0.087%	78.505%
375	STEELCASE INC CL A COMMON STOCK	0.087%	78.592%
376	TITAN INTERNATIONAL INC COMMON STOCK	0.086%	78.678%
377	CUBIC CORP COMMON STOCK	0.086%	78.764%
378	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.085%	78.849%
379	SEABOARD CORP COMMON STOCK USD1.0	0.085%	78.934%
380	VISTA OUTDOOR INC COMMON STOCK USD.01	0.085%	79.019%
381	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.085%	79.104%
382	VIAD CORP COMMON STOCK USD1.5	0.085%	79.188%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	DANA INC COMMON STOCK USD.01	0.084%	79.272%
384	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.083%	79.356%
385	RAMBUS INC COMMON STOCK USD.001	0.083%	79.438%
386	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.083%	79.521%
387	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.082%	79.603%
388	INGREDION INC COMMON STOCK USD.01	0.081%	79.684%
389	INTER PARFUMS INC COMMON STOCK USD.001	0.081%	79.765%
390	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.081%	79.846%
391	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.081%	79.927%
392	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.080%	80.007%
393	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.080%	80.088%
394	FLUOR CORP COMMON STOCK USD.01	0.080%	80.168%
395	S + T BANCORP INC COMMON STOCK USD2.5	0.080%	80.248%
396	ENSTAR GROUP LTD COMMON STOCK USD1.0	0.080%	80.327%
397	GENTEX CORP COMMON STOCK USD.06	0.079%	80.407%
398	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.079%	80.486%
399	AAR CORP COMMON STOCK USD1.0	0.079%	80.565%
400	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.079%	80.644%
401	EPLUS INC COMMON STOCK USD.01	0.079%	80.722%
402	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.078%	80.801%
403	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.078%	80.879%
404	SCANSOURCE INC COMMON STOCK	0.078%	80.957%
405	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.077%	81.034%
406	BOISE CASCADE CO COMMON STOCK USD.01	0.077%	81.111%
407	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.077%	81.188%
408	1ST SOURCE CORP COMMON STOCK	0.077%	81.265%
409	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.075%	81.340%
410	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.075%	81.415%
411	NATIONAL BANK HOLD CL A COMMON STOCK	0.075%	81.490%
412	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.075%	81.565%
413	KNOWLES CORP COMMON STOCK USD.01	0.075%	81.640%
414	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.074%	81.714%
415	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.074%	81.788%
416	BRADY CORPORATION CL A COMMON STOCK USD.01	0.074%	81.861%
417	ALMOST FAMILY INC COMMON STOCK USD.1	0.073%	81.934%
418	FORMFACTOR INC COMMON STOCK USD.001	0.073%	82.007%
419	SKECHERS USA INC CL A COMMON STOCK USD.001	0.073%	82.080%
420	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.072%	82.152%
421	ANDERSONS INC/THE COMMON STOCK	0.072%	82.224%
422	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.072%	82.296%
423	GANNETT CO INC COMMON STOCK USD.01	0.071%	82.367%
424	MCGRATH RENTCORP COMMON STOCK	0.071%	82.438%
425	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.071%	82.509%
426	CALGON CARBON CORP COMMON STOCK USD.01	0.070%	82.579%
427	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.070%	82.649%
428	GREENBRIER COMPANIES INC COMMON STOCK	0.070%	82.719%
429	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.070%	82.788%
430	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.069%	82.858%
431	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.069%	82.927%
432	BLUCORA INC COMMON STOCK USD.0001	0.069%	82.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	MATSON INC COMMON STOCK	0.068%	83.064%
434	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.068%	83.132%
435	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.067%	83.199%
436	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.066%	83.265%
437	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.066%	83.331%
438	HOMESTREET INC COMMON STOCK	0.065%	83.396%
439	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.065%	83.461%
440	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.065%	83.525%
441	CRYOLIFE INC COMMON STOCK USD.01	0.065%	83.590%
442	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.064%	83.654%
443	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.064%	83.719%
444	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.064%	83.783%
445	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.064%	83.847%
446	CROCS INC COMMON STOCK USD.001	0.064%	83.911%
447	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.064%	83.975%
448	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.063%	84.038%
449	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.063%	84.101%
450	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.063%	84.164%
451	SPARTANNASH CO COMMON STOCK	0.063%	84.227%
452	LUMINEX CORP COMMON STOCK USD.001	0.063%	84.289%
453	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.062%	84.352%
454	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.062%	84.414%
455	NANOMETRICS INC COMMON STOCK	0.062%	84.476%
456	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	0.062%	84.537%
457	BRIGGS + STRATTON COMMON STOCK USD.01	0.062%	84.599%
458	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.061%	84.661%
459	ENCORE WIRE CORP COMMON STOCK USD.01	0.061%	84.722%
460	PERFICIENT INC COMMON STOCK USD.001	0.061%	84.783%
461	GRAY TELEVISION INC COMMON STOCK	0.061%	84.843%
462	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.060%	84.904%
463	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.060%	84.964%
464	ALAMO GROUP INC COMMON STOCK USD.1	0.060%	85.025%
465	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.060%	85.085%
466	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.060%	85.144%
467	GRIFFON CORP COMMON STOCK USD.25	0.059%	85.203%
468	EXPRESS INC COMMON STOCK	0.059%	85.262%
469	GASLOG LTD COMMON STOCK USD.01	0.059%	85.321%
470	GLATFELTER COMMON STOCK USD.01	0.059%	85.379%
471	NN INC COMMON STOCK USD.01	0.058%	85.438%
472	HCI GROUP INC COMMON STOCK	0.058%	85.496%
473	ACTUA CORP COMMON STOCK USD.001	0.058%	85.555%
474	CBIZ INC COMMON STOCK USD.01	0.058%	85.613%
475	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.058%	85.671%
476	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.058%	85.728%
477	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.058%	85.786%
478	GENERAL COMMUNICATION INC A COMMON STOCK	0.058%	85.844%
479	SP PLUS CORP COMMON STOCK USD.001	0.058%	85.901%
480	GREEN PLAINS INC COMMON STOCK USD.001	0.057%	85.959%
481	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.057%	86.016%
482	MATERION CORP COMMON STOCK	0.057%	86.073%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	BELDEN INC COMMON STOCK USD.01	0.057%	86.129%
484	EXTERRAN CORP COMMON STOCK USD.01	0.057%	86.186%
485	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.056%	86.242%
486	SCORPIO TANKERS INC COMMON STOCK USD.01	0.056%	86.298%
487	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.056%	86.354%
488	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.056%	86.410%
489	TRICO BANCSHARES COMMON STOCK	0.056%	86.466%
490	ADIANT PLC COMMON STOCK USD.001	0.056%	86.521%
491	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.055%	86.577%
492	GENESCO INC COMMON STOCK USD1.0	0.055%	86.632%
493	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.055%	86.688%
494	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.055%	86.743%
495	WADDELL + REED FINANCIAL A COMMON STOCK USD.01	0.055%	86.798%
496	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.055%	86.853%
497	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.055%	86.907%
498	FORESTAR GROUP INC COMMON STOCK USD1.0	0.055%	86.962%
499	PRA GROUP INC COMMON STOCK USD.01	0.054%	87.016%
500	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.054%	87.070%
501	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.054%	87.124%
502	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.053%	87.178%
503	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.053%	87.231%
504	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.053%	87.285%
505	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.053%	87.338%
506	BANCFIRST CORP COMMON STOCK USD1.0	0.053%	87.391%
507	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.053%	87.444%
508	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.053%	87.497%
509	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.053%	87.550%
510	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.053%	87.603%
511	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.052%	87.655%
512	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.052%	87.707%
513	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.052%	87.759%
514	ARCH COAL INC A COMMON STOCK USD.01	0.052%	87.811%
515	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.052%	87.863%
516	OXFORD INDUSTRIES INC COMMON STOCK USD1.0	0.052%	87.915%
517	INVACARE CORP COMMON STOCK USD.25	0.052%	87.967%
518	FINISH LINE/THE CL A COMMON STOCK USD.01	0.052%	88.018%
519	NATUS MEDICAL INC COMMON STOCK USD.001	0.051%	88.070%
520	FTD COS INC COMMON STOCK USD.0001	0.051%	88.121%
521	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.051%	88.172%
522	PHARMERICA CORP COMMON STOCK USD.01	0.051%	88.222%
523	TOWER INTERNATIONAL INC COMMON STOCK USD.01	0.050%	88.273%
524	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.050%	88.323%
525	AEROVIRONMENT INC COMMON STOCK USD.0001	0.050%	88.373%
526	MERIDIAN BANCORP INC COMMON STOCK	0.050%	88.423%
527	ARCHROCK INC COMMON STOCK USD.01	0.049%	88.472%
528	DEPOMED INC COMMON STOCK	0.049%	88.522%
529	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.049%	88.571%
530	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.049%	88.620%
531	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	0.049%	88.668%
532	BANKRATE INC COMMON STOCK USD.01	0.049%	88.717%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
533	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.049%	88.765%
534	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.048%	88.814%
535	RPX CORP COMMON STOCK USD.0001	0.048%	88.862%
536	ARCBEST CORP COMMON STOCK USD.01	0.048%	88.910%
537	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.048%	88.957%
538	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.048%	89.005%
539	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.047%	89.053%
540	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.047%	89.100%
541	PHOTRONICS INC COMMON STOCK USD.01	0.047%	89.147%
542	K12 INC COMMON STOCK USD.0001	0.047%	89.194%
543	VWR CORP COMMON STOCK USD.01	0.047%	89.241%
544	CVR ENERGY INC COMMON STOCK USD.01	0.047%	89.288%
545	KELLY SERVICES INC A COMMON STOCK USD1.0	0.047%	89.334%
546	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	0.046%	89.381%
547	NOBLE ENERGY INC COMMON STOCK USD.01	0.046%	89.427%
548	WEIS MARKETS INC COMMON STOCK	0.046%	89.473%
549	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.046%	89.519%
550	DAKTRONICS INC COMMON STOCK	0.046%	89.565%
551	AEGION CORP COMMON STOCK USD.01	0.046%	89.611%
552	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.046%	89.657%
553	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.045%	89.702%
554	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.045%	89.747%
555	IXYS CORPORATION COMMON STOCK USD.01	0.045%	89.793%
556	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.045%	89.838%
557	HARMONIC INC COMMON STOCK USD.001	0.045%	89.883%
558	MEET GROUP INC/THE COMMON STOCK USD.001	0.044%	89.927%
559	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.044%	89.971%
560	QEP RESOURCES INC COMMON STOCK USD.01	0.044%	90.015%
561	JONES LANG LASALLE INC COMMON STOCK USD.01	0.044%	90.059%
562	CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01	0.044%	90.102%
563	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.044%	90.146%
564	ATWOOD OCEANICS INC COMMON STOCK USD1.0	0.044%	90.189%
565	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.043%	90.233%
566	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.043%	90.276%
567	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.043%	90.320%
568	NOVANTA INC COMMON STOCK	0.043%	90.363%
569	FIDELITY SOUTHERN CORP COMMON STOCK	0.043%	90.405%
570	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.042%	90.448%
571	FIRST BUSEY CORP COMMON STOCK USD.001	0.042%	90.490%
572	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.042%	90.531%
573	STRATASYS LTD COMMON STOCK ILS.01	0.042%	90.573%
574	INTL FCSTONE INC COMMON STOCK USD.01	0.042%	90.615%
575	CTS CORP COMMON STOCK	0.042%	90.657%
576	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.041%	90.698%
577	LAKELAND BANCORP INC COMMON STOCK	0.041%	90.739%
578	M/I HOMES INC COMMON STOCK USD.01	0.041%	90.780%
579	STATE AUTO FINANCIAL CORP COMMON STOCK	0.040%	90.820%
580	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.040%	90.861%
581	BARNES + NOBLE INC COMMON STOCK USD.001	0.040%	90.901%
582	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.040%	90.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
583	BANCORP INC/THE COMMON STOCK USD1.0	0.040%	90.981%
584	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.040%	91.020%
585	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.040%	91.060%
586	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.040%	91.100%
587	SHORETEL INC COMMON STOCK USD.001	0.039%	91.139%
588	NATIONAL GENERAL HLDGS COMMON STOCK USD.01	0.039%	91.178%
589	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.039%	91.217%
590	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.039%	91.256%
591	STONEGATE BANK COMMON STOCK USD.01	0.039%	91.295%
592	SUPERVALU INC COMMON STOCK USD.01	0.039%	91.334%
593	ANGIODYNAMICS INC COMMON STOCK USD.01	0.039%	91.372%
594	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.038%	91.411%
595	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.038%	91.449%
596	PIPER JAFFRAY COS COMMON STOCK USD.01	0.038%	91.488%
597	PEOPLES BANCORP INC COMMON STOCK	0.038%	91.526%
598	ESSENDANT INC COMMON STOCK USD.1	0.038%	91.564%
599	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1	0.038%	91.602%
600	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.038%	91.639%
601	DHT HOLDINGS INC COMMON STOCK USD.01	0.037%	91.677%
602	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.037%	91.714%
603	XO GROUP INC COMMON STOCK USD.01	0.037%	91.751%
604	MARINEMAX INC COMMON STOCK USD.001	0.036%	91.787%
605	ZUMIEZ INC COMMON STOCK	0.036%	91.823%
606	COEUR MINING INC COMMON STOCK USD.01	0.036%	91.859%
607	TRIMAS CORP COMMON STOCK USD.01	0.036%	91.895%
608	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	0.036%	91.930%
609	AMERICA S CAR MART INC COMMON STOCK USD.01	0.036%	91.966%
610	CONNECTONE BANCORP INC COMMON STOCK	0.035%	92.001%
611	CATO CORP CLASS A COMMON STOCK USD.033	0.035%	92.036%
612	FIRST BANCORP/NC COMMON STOCK	0.035%	92.071%
613	WORLD ACCEPTANCE CORP COMMON STOCK	0.035%	92.106%
614	OPUS BANK COMMON STOCK	0.035%	92.141%
615	GENERAL CABLE CORP COMMON STOCK USD.01	0.035%	92.176%
616	COHU INC COMMON STOCK USD1.0	0.035%	92.210%
617	ACETO CORP COMMON STOCK USD.01	0.035%	92.245%
618	EZCORP INC CL A COMMON STOCK USD.01	0.034%	92.279%
619	INSTEEL INDUSTRIES INC COMMON STOCK	0.034%	92.314%
620	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.034%	92.348%
621	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.034%	92.382%
622	UNIFI INC COMMON STOCK USD.1	0.034%	92.416%
623	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.034%	92.450%
624	MYRIAD GENETICS INC COMMON STOCK USD.01	0.034%	92.484%
625	PARK STERLING CORP COMMON STOCK USD.01	0.034%	92.518%
626	MISTRAS GROUP INC COMMON STOCK USD.01	0.033%	92.551%
627	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.033%	92.584%
628	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.033%	92.618%
629	TEAM INC COMMON STOCK USD.3	0.033%	92.651%
630	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.033%	92.684%
631	PC CONNECTION INC COMMON STOCK USD.01	0.033%	92.717%
632	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.033%	92.750%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
633	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.033%	92.783%
634	OFG BANCORP COMMON STOCK USD1.0	0.033%	92.816%
635	LYDALL INC COMMON STOCK USD.1	0.033%	92.849%
636	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.033%	92.882%
637	REGIS CORP COMMON STOCK USD.05	0.033%	92.915%
638	FUTUREFUEL CORP COMMON STOCK USD.0001	0.033%	92.948%
639	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.033%	92.981%
640	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.032%	93.013%
641	HOOVER FURNITURE CORP COMMON STOCK	0.032%	93.045%
642	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.032%	93.078%
643	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.032%	93.110%
644	KIMBALL ELECTRONICS INC COMMON STOCK	0.032%	93.143%
645	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.032%	93.175%
646	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	0.032%	93.208%
647	GP STRATEGIES CORP COMMON STOCK USD.01	0.032%	93.240%
648	VIRTUSA CORP COMMON STOCK USD.01	0.032%	93.272%
649	MATRIX SERVICE CO COMMON STOCK USD.01	0.032%	93.304%
650	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.032%	93.336%
651	FARMER BROS CO COMMON STOCK USD1.0	0.032%	93.368%
652	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.032%	93.400%
653	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	0.032%	93.431%
654	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	0.031%	93.462%
655	IDT CORP CLASS B COMMON STOCK USD.01	0.031%	93.494%
656	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.031%	93.525%
657	XCERRA CORP COMMON STOCK USD.05	0.031%	93.556%
658	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.031%	93.588%
659	VERA BRADLEY INC COMMON STOCK	0.031%	93.619%
660	CITY HOLDING CO COMMON STOCK USD2.5	0.031%	93.650%
661	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.031%	93.680%
662	CITI TRENDS INC COMMON STOCK USD.01	0.031%	93.711%
663	AXT INC COMMON STOCK USD.001	0.031%	93.742%
664	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.031%	93.773%
665	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.031%	93.804%
666	CALIX INC COMMON STOCK	0.031%	93.834%
667	HERITAGE FINANCIAL CORP COMMON STOCK	0.030%	93.865%
668	ENNIS INC COMMON STOCK USD2.5	0.030%	93.895%
669	VECTRUS INC COMMON STOCK USD.01	0.030%	93.926%
670	NEWS CORP CLASS B COMMON STOCK	0.030%	93.956%
671	NV5 GLOBAL INC COMMON STOCK USD.01	0.030%	93.986%
672	BANK MUTUAL CORP COMMON STOCK USD.01	0.030%	94.016%
673	CONTROL4 CORP COMMON STOCK USD.0001	0.030%	94.046%
674	KADANT INC COMMON STOCK USD.01	0.030%	94.076%
675	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.030%	94.106%
676	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.030%	94.135%
677	MARCUS CORPORATION COMMON STOCK USD1.0	0.030%	94.165%
678	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.029%	94.194%
679	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.029%	94.224%
680	CRAY INC COMMON STOCK USD.01	0.029%	94.253%
681	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.029%	94.282%
682	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.029%	94.311%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
683	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.029%	94.340%
684	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.029%	94.369%
685	BILL BARRETT CORP COMMON STOCK USD.001	0.029%	94.398%
686	STONERIDGE INC COMMON STOCK	0.028%	94.426%
687	POTBELLY CORP COMMON STOCK USD.01	0.028%	94.454%
688	NUTRACEUTICAL INTL CORP COMMON STOCK USD.01	0.028%	94.482%
689	HAVERTY FURNITURE COMMON STOCK USD1.0	0.028%	94.510%
690	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	0.028%	94.537%
691	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.028%	94.565%
692	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.028%	94.593%
693	DXP ENTERPRISES INC COMMON STOCK USD.01	0.027%	94.620%
694	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.027%	94.647%
695	TESCO CORP COMMON STOCK	0.027%	94.674%
696	EMC INS GROUP INC COMMON STOCK USD1.0	0.027%	94.701%
697	SPARTAN MOTORS INC COMMON STOCK USD.01	0.027%	94.728%
698	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.027%	94.755%
699	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.027%	94.781%
700	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.027%	94.808%
701	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.026%	94.834%
702	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.026%	94.861%
703	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.026%	94.887%
704	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.026%	94.913%
705	FOSSIL GROUP INC COMMON STOCK USD.01	0.026%	94.938%
706	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.026%	94.964%
707	FLEXSTEEL INDS COMMON STOCK USD1.0	0.026%	94.990%
708	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.025%	95.015%
709	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.025%	95.040%
710	PICO HOLDINGS INC COMMON STOCK USD.001	0.025%	95.066%
711	ALCOA CORP COMMON STOCK USD.01	0.025%	95.091%
712	FORWARD AIR CORP COMMON STOCK USD.01	0.025%	95.115%
713	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001	0.025%	95.140%
714	MOVADO GROUP INC COMMON STOCK USD.01	0.025%	95.165%
715	MTS SYSTEMS CORP COMMON STOCK USD.25	0.025%	95.189%
716	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.024%	95.214%
717	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.024%	95.238%
718	VSE CORP COMMON STOCK USD.05	0.024%	95.262%
719	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.024%	95.286%
720	HIBBETT SPORTS INC COMMON STOCK USD.01	0.024%	95.309%
721	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.024%	95.333%
722	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.024%	95.357%
723	CRA INTERNATIONAL INC COMMON STOCK	0.024%	95.381%
724	FRANKLIN COVEY CO COMMON STOCK USD.05	0.024%	95.405%
725	TITAN MACHINERY INC COMMON STOCK USD.00001	0.024%	95.428%
726	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	0.024%	95.452%
727	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.024%	95.475%
728	HORIZON BANCORP INDIANA COMMON STOCK	0.023%	95.499%
729	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.023%	95.522%
730	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.023%	95.546%
731	SIGMA DESIGNS INC COMMON STOCK	0.023%	95.569%
732	CAMDEN NATIONAL CORP COMMON STOCK	0.023%	95.592%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
733	DENBURY RESOURCES INC COMMON STOCK USD.001	0.023%	95.615%
734	CAREER EDUCATION CORP COMMON STOCK USD.01	0.023%	95.638%
735	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.023%	95.661%
736	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.023%	95.683%
737	SONUS NETWORKS INC COMMON STOCK USD.001	0.023%	95.706%
738	DUCOMMUN INC COMMON STOCK USD.01	0.022%	95.728%
739	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.022%	95.751%
740	MERCANTILE BANK CORP COMMON STOCK	0.022%	95.773%
741	TRIBUNE MEDIA CO A COMMON STOCK	0.022%	95.795%
742	HERITAGE COMMERCE CORP COMMON STOCK	0.022%	95.818%
743	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.022%	95.840%
744	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.022%	95.862%
745	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.022%	95.884%
746	HAWKINS INC COMMON STOCK USD.05	0.022%	95.906%
747	CONN S INC COMMON STOCK USD.01	0.022%	95.927%
748	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.022%	95.949%
749	EVERI HOLDINGS INC COMMON STOCK USD.001	0.022%	95.971%
750	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.022%	95.993%
751	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.022%	96.014%
752	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.021%	96.035%
753	RTI SURGICAL INC COMMON STOCK USD.001	0.021%	96.057%
754	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.021%	96.078%
755	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.021%	96.099%
756	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.021%	96.119%
757	EXACTECH INC COMMON STOCK USD.01	0.021%	96.140%
758	WEST MARINE INC COMMON STOCK USD.001	0.021%	96.161%
759	DEL TACO RESTAURANTS INC COMMON STOCK	0.020%	96.181%
760	KB HOME COMMON STOCK USD1.0	0.020%	96.202%
761	SHOE CARNIVAL INC COMMON STOCK USD.01	0.020%	96.222%
762	GENTHERM INC COMMON STOCK	0.020%	96.242%
763	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.020%	96.262%
764	LSI INDUSTRIES INC COMMON STOCK	0.020%	96.283%
765	BRIDGE BANCORP INC COMMON STOCK USD.01	0.020%	96.303%
766	UNITED COMMUNITY FINANCIAL COMMON STOCK	0.020%	96.323%
767	COWEN INC COMMON STOCK USD.01	0.020%	96.343%
768	LANDEC CORP COMMON STOCK USD.001	0.020%	96.363%
769	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.020%	96.382%
770	CABELA S INC COMMON STOCK USD.01	0.020%	96.402%
771	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.020%	96.422%
772	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.020%	96.441%
773	BRISTOW GROUP INC COMMON STOCK USD.01	0.020%	96.461%
774	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.019%	96.480%
775	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.019%	96.500%
776	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.019%	96.519%
777	EMCORE CORP COMMON STOCK	0.019%	96.539%
778	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.019%	96.558%
779	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.019%	96.577%
780	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.019%	96.596%
781	PACIFIC CONTINENTAL CORP COMMON STOCK	0.019%	96.616%
782	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.019%	96.635%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
783	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.019%	96.654%
784	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.019%	96.672%
785	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.019%	96.691%
786	FRED S INC CLASS A COMMON STOCK	0.019%	96.710%
787	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.019%	96.729%
788	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.018%	96.747%
789	TREDEGAR CORP COMMON STOCK	0.018%	96.765%
790	MACATAWA BANK CORP COMMON STOCK	0.018%	96.784%
791	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.018%	96.802%
792	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.018%	96.821%
793	REIS INC COMMON STOCK USD.01	0.018%	96.838%
794	BEL FUSE INC CL B COMMON STOCK USD.1	0.018%	96.856%
795	SIERRA BANCORP COMMON STOCK	0.018%	96.874%
796	BANKFINANCIAL CORP COMMON STOCK USD.01	0.018%	96.892%
797	CULP INC COMMON STOCK USD.05	0.018%	96.910%
798	CLIFTON BANCORP INC COMMON STOCK USD.01	0.018%	96.927%
799	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.018%	96.945%
800	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.017%	96.962%
801	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.017%	96.980%
802	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.017%	96.997%
803	LGI HOMES INC COMMON STOCK USD.01	0.017%	97.014%
804	GUARANTY BANCORP COMMON STOCK USD.001	0.017%	97.031%
805	RUBY TUESDAY INC COMMON STOCK USD.01	0.017%	97.048%
806	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.017%	97.066%
807	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.017%	97.083%
808	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.017%	97.100%
809	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.017%	97.116%
810	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.017%	97.133%
811	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.016%	97.149%
812	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.016%	97.165%
813	BLACK BOX CORP COMMON STOCK USD.001	0.016%	97.181%
814	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.016%	97.198%
815	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.016%	97.214%
816	DSP GROUP INC COMMON STOCK USD.001	0.016%	97.230%
817	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.016%	97.246%
818	TIPTREE INC COMMON STOCK USD.001	0.016%	97.261%
819	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.016%	97.277%
820	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.016%	97.293%
821	ZAGG INC COMMON STOCK USD.001	0.016%	97.309%
822	VERITIV CORP COMMON STOCK USD.01	0.016%	97.324%
823	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.016%	97.340%
824	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.015%	97.355%
825	DHI GROUP INC COMMON STOCK USD.01	0.015%	97.371%
826	ARGAN INC COMMON STOCK USD.15	0.015%	97.386%
827	FLOWERS FOODS INC COMMON STOCK USD.01	0.015%	97.401%
828	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.015%	97.416%
829	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.015%	97.432%
830	NORTHWEST PIPE CO COMMON STOCK USD.01	0.015%	97.446%
831	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.015%	97.461%
832	FOSTER (LB) CO A COMMON STOCK USD.01	0.015%	97.476%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
833	SYSTEMAX INC COMMON STOCK USD.01	0.015%	97.490%
834	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.015%	97.505%
835	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.015%	97.520%
836	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.015%	97.534%
837	NUVECTRA CORP COMMON STOCK USD.001	0.014%	97.549%
838	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.014%	97.563%
839	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.014%	97.577%
840	KVH INDUSTRIES INC COMMON STOCK USD.01	0.014%	97.592%
841	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01	0.014%	97.606%
842	FOOT LOCKER INC COMMON STOCK USD.01	0.014%	97.620%
843	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.014%	97.634%
844	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.014%	97.649%
845	CHIMERIX INC COMMON STOCK USD.001	0.014%	97.663%
846	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	0.014%	97.677%
847	OLYMPIC STEEL INC COMMON STOCK	0.014%	97.691%
848	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.014%	97.705%
849	LENNAR CORP B SHS COMMON STOCK USD.1	0.014%	97.719%
850	XPERI CORP COMMON STOCK USD.001	0.014%	97.733%
851	HURCO COMPANIES INC COMMON STOCK	0.014%	97.747%
852	CDI CORP COMMON STOCK USD.1	0.014%	97.761%
853	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.014%	97.775%
854	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.014%	97.789%
855	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.014%	97.803%
856	GERMAN AMERICAN BANCORP COMMON STOCK	0.014%	97.816%
857	ENERNOC INC COMMON STOCK USD.001	0.014%	97.830%
858	KIRKLAND S INC COMMON STOCK	0.014%	97.844%
859	HEALTHSTREAM INC COMMON STOCK	0.014%	97.857%
860	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.014%	97.871%
861	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.014%	97.884%
862	MEDIA GEN INC CVR COMMON STOCK	0.013%	97.898%
863	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.013%	97.911%
864	ERA GROUP INC COMMON STOCK USD.01	0.013%	97.924%
865	IMAX CORP COMMON STOCK	0.013%	97.938%
866	AGILYSYS INC COMMON STOCK USD.3	0.013%	97.951%
867	LIFETIME BRANDS INC COMMON STOCK USD.01	0.013%	97.964%
868	PCM INC COMMON STOCK USD.001	0.013%	97.977%
869	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.013%	97.990%
870	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	0.013%	98.003%
871	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.013%	98.016%
872	BOYD GAMING CORP COMMON STOCK USD.01	0.013%	98.029%
873	CNB FINANCIAL CORP/PA COMMON STOCK	0.013%	98.042%
874	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.013%	98.055%
875	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01	0.013%	98.068%
876	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1	0.013%	98.080%
877	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.013%	98.093%
878	GULF ISLAND FABRICATION INC COMMON STOCK	0.013%	98.106%
879	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.012%	98.118%
880	INVESTORS TITLE CO COMMON STOCK	0.012%	98.130%
881	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.012%	98.143%
882	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.012%	98.155%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
883	HOMETRUST BANCSHARES INC COMMON STOCK	0.012%	98.167%
884	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.012%	98.179%
885	ESPERION THERAPEUTICS INC COMMON STOCK USD.001	0.012%	98.191%
886	LIBBEY INC COMMON STOCK USD.01	0.012%	98.203%
887	TECHTARGET COMMON STOCK USD.001	0.012%	98.215%
888	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.012%	98.227%
889	INTEVAC INC COMMON STOCK	0.012%	98.239%
890	FITBIT INC A COMMON STOCK USD.0001	0.012%	98.251%
891	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.012%	98.262%
892	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.011%	98.274%
893	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.011%	98.285%
894	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.011%	98.296%
895	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.011%	98.307%
896	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.011%	98.319%
897	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.011%	98.330%
898	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.011%	98.340%
899	INTREPID POTASH INC COMMON STOCK USD.001	0.011%	98.351%
900	CONTANGO OIL + GAS COMMON STOCK USD.04	0.011%	98.362%
901	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.011%	98.373%
902	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	0.011%	98.384%
903	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.011%	98.395%
904	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.011%	98.405%
905	LEAF GROUP LTD COMMON STOCK USD.0001	0.011%	98.416%
906	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.011%	98.426%
907	GREEN BANCORP INC COMMON STOCK USD.01	0.010%	98.437%
908	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.010%	98.447%
909	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.010%	98.458%
910	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.010%	98.468%
911	HARDINGE INC COMMON STOCK USD.01	0.010%	98.478%
912	VISHAY PRECISION GROUP COMMON STOCK	0.010%	98.488%
913	TRECORA RESOURCES COMMON STOCK USD.1	0.010%	98.498%
914	CARLISLE COS INC COMMON STOCK USD1.0	0.010%	98.508%
915	QCR HOLDINGS INC COMMON STOCK USD1.0	0.010%	98.518%
916	RBC BEARINGS INC COMMON STOCK USD.01	0.010%	98.528%
917	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.010%	98.537%
918	RED LION HOTELS CORP COMMON STOCK USD.01	0.010%	98.547%
919	DMC GLOBAL INC COMMON STOCK USD.05	0.010%	98.557%
920	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.010%	98.566%
921	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.010%	98.576%
922	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.009%	98.585%
923	LSB INDUSTRIES INC COMMON STOCK USD.1	0.009%	98.594%
924	REALNETWORKS INC COMMON STOCK USD.001	0.009%	98.604%
925	KEYW HOLDING CORP/THE COMMON STOCK	0.009%	98.613%
926	PARKER DRILLING CO COMMON STOCK USD.167	0.009%	98.623%
927	CELADON GROUP INC COMMON STOCK USD.033	0.009%	98.632%
928	AV HOMES INC COMMON STOCK USD1.0	0.009%	98.641%
929	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.009%	98.650%
930	LIMONEIRA CO COMMON STOCK USD.01	0.009%	98.659%
931	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.009%	98.668%
932	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.009%	98.677%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
933	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.009%	98.686%
934	VILLAGE SUPER MARKET CLASS A COMMON STOCK	0.009%	98.695%
935	WILLBROS GROUP INC COMMON STOCK USD.05	0.009%	98.704%
936	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.009%	98.713%
937	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002	0.009%	98.722%
938	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.009%	98.730%
939	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.009%	98.739%
940	GRAHAM CORP COMMON STOCK USD.1	0.009%	98.748%
941	FRP HOLDINGS INC COMMON STOCK USD.1	0.009%	98.757%
942	PHI INC NON VOTING COMMON STOCK USD.1	0.009%	98.765%
943	WEYCO GROUP INC COMMON STOCK USD1.0	0.009%	98.774%
944	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.009%	98.783%
945	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001	0.009%	98.791%
946	GOLDFIELD CORP COMMON STOCK USD.1	0.009%	98.800%
947	MBT FINANCIAL CORP COMMON STOCK	0.009%	98.808%
948	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.008%	98.816%
949	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.008%	98.825%
950	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.008%	98.833%
951	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.008%	98.841%
952	MICROSEMI CORP COMMON STOCK USD.2	0.008%	98.850%
953	CIVEO CORP COMMON STOCK USD.01	0.008%	98.858%
954	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.008%	98.866%
955	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.008%	98.874%
956	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.008%	98.882%
957	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.008%	98.890%
958	PDL BIOPHARMA INC COMMON STOCK USD.01	0.008%	98.898%
959	CEMPRA INC COMMON STOCK USD.001	0.008%	98.906%
960	A H BELO CORP A COMMON STOCK USD.01	0.008%	98.914%
961	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.008%	98.922%
962	SHUTTERFLY INC COMMON STOCK USD.0001	0.008%	98.930%
963	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.008%	98.938%
964	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.008%	98.946%
965	TWIN DISC INC COMMON STOCK	0.008%	98.953%
966	MARCHEX INC CLASS B COMMON STOCK USD.01	0.008%	98.961%
967	NCI INC A COMMON STOCK USD.019	0.008%	98.969%
968	FIRST FOUNDATION INC COMMON STOCK USD.001	0.008%	98.977%
969	AMTECH SYSTEMS INC COMMON STOCK USD.01	0.008%	98.984%
970	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.008%	98.992%
971	FARMERS NATL BANC CORP COMMON STOCK	0.008%	98.999%
972	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.007%	99.007%
973	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.007%	99.014%
974	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.007%	99.022%
975	CITIZENS INC COMMON STOCK	0.007%	99.029%
976	CUTERA INC COMMON STOCK USD.001	0.007%	99.036%
977	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.007%	99.044%
978	SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01	0.007%	99.051%
979	KEMET CORP COMMON STOCK USD.01	0.007%	99.058%
980	DELTA APPAREL INC COMMON STOCK USD.01	0.007%	99.065%
981	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.007%	99.072%
982	BALDWIN + LYONS INC CL B COMMON STOCK	0.007%	99.079%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
983	REXNORD CORP COMMON STOCK USD.01	0.007%	99.086%
984	DIPLOMAT PHARMACY INC COMMON STOCK	0.007%	99.093%
985	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	0.007%	99.100%
986	HANGER INC COMMON STOCK USD.01	0.007%	99.107%
987	RADISYS CORP COMMON STOCK	0.007%	99.114%
988	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.007%	99.121%
989	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.007%	99.127%
990	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.007%	99.134%
991	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.007%	99.141%
992	ROCKY BRANDS INC COMMON STOCK	0.007%	99.148%
993	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.007%	99.154%
994	TUESDAY MORNING CORP COMMON STOCK USD.01	0.007%	99.161%
995	BANK OF MARIN BANCORP/CA COMMON STOCK	0.007%	99.167%
996	STARTEK INC COMMON STOCK USD.01	0.006%	99.174%
997	ALICO INC COMMON STOCK USD1.0	0.006%	99.180%
998	BSQUARE CORP COMMON STOCK	0.006%	99.187%
999	ULTRALIFE CORP COMMON STOCK USD.1	0.006%	99.193%
1000	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.006%	99.200%
1001	EASTERN CO/THE COMMON STOCK	0.006%	99.206%
1002	TELENAV INC COMMON STOCK USD.001	0.006%	99.213%
1003	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.006%	99.219%
1004	ELDORADO RESORTS INC COMMON STOCK	0.006%	99.225%
1005	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	99.231%
1006	FNFV GROUP TRACKING STK USD.0001	0.006%	99.237%
1007	PREMIER FINANCIAL BANCORP COMMON STOCK	0.006%	99.243%
1008	USA TRUCK INC COMMON STOCK USD.01	0.006%	99.249%
1009	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.006%	99.255%
1010	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	99.261%
1011	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.006%	99.267%
1012	COMPUTER TASK GROUP INC COMMON STOCK USD.01	0.006%	99.272%
1013	ASTRONICS CORP COMMON STOCK USD.01	0.006%	99.278%
1014	DORIAN LPG LTD COMMON STOCK USD.01	0.006%	99.284%
1015	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	99.289%
1016	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.006%	99.295%
1017	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.006%	99.301%
1018	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.006%	99.306%
1019	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.006%	99.312%
1020	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.006%	99.318%
1021	CU BANCORP COMMON STOCK	0.005%	99.323%
1022	BOOT BARN HOLDINGS INC COMMON STOCK	0.005%	99.329%
1023	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	99.334%
1024	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.005%	99.339%
1025	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.005%	99.345%
1026	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.005%	99.350%
1027	RIGNET INC COMMON STOCK USD.001	0.005%	99.355%
1028	NL INDUSTRIES COMMON STOCK USD.125	0.005%	99.361%
1029	BOJANGLES INC COMMON STOCK USD.01	0.005%	99.366%
1030	HOME BANCORP INC COMMON STOCK USD.01	0.005%	99.371%
1031	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.005%	99.376%
1032	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.005%	99.381%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1033	ESSA BANCORP INC COMMON STOCK USD.01	0.005%	99.386%
1034	NATIONAL COMMERCE CORP COMMON STOCK	0.005%	99.392%
1035	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01	0.005%	99.397%
1036	AZZ INC COMMON STOCK USD1.0	0.005%	99.402%
1037	ACME UNITED CORP COMMON STOCK USD2.5	0.005%	99.407%
1038	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01	0.005%	99.412%
1039	ASTRONOVA INC COMMON STOCK USD.05	0.005%	99.416%
1040	AWARE INC/MASS COMMON STOCK USD.01	0.005%	99.421%
1041	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.005%	99.426%
1042	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.005%	99.431%
1043	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	99.436%
1044	CSS INDUSTRIES INC COMMON STOCK USD.1	0.005%	99.440%
1045	UCP INC CL A COMMON STOCK USD.01	0.005%	99.445%
1046	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.005%	99.450%
1047	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.005%	99.455%
1048	ON DECK CAPITAL INC COMMON STOCK USD.005	0.005%	99.459%
1049	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.005%	99.464%
1050	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.005%	99.469%
1051	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.005%	99.473%
1052	ZOE S KITCHEN INC COMMON STOCK USD.01	0.005%	99.478%
1053	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.005%	99.482%
1054	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	99.487%
1055	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.004%	99.491%
1056	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.004%	99.496%
1057	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	99.500%
1058	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.004%	99.504%
1059	EP ENERGY CORP CL A COMMON STOCK USD.01	0.004%	99.509%
1060	SNYDERS LANCE INC COMMON STOCK USD.833	0.004%	99.513%
1061	KEY TRONIC CORP COMMON STOCK	0.004%	99.518%
1062	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.004%	99.522%
1063	INTEST CORP COMMON STOCK USD.01	0.004%	99.526%
1064	TEEKAY CORP COMMON STOCK USD.001	0.004%	99.531%
1065	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.004%	99.535%
1066	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.004%	99.539%
1067	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK	0.004%	99.543%
1068	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.004%	99.548%
1069	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.004%	99.552%
1070	LUBY S INC COMMON STOCK USD.32	0.004%	99.556%
1071	AVIAT NETWORKS INC COMMON STOCK USD.01	0.004%	99.560%
1072	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.004%	99.564%
1073	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.004%	99.568%
1074	UNITY BANCORP INC COMMON STOCK	0.004%	99.572%
1075	STAGE STORES INC COMMON STOCK USD.01	0.004%	99.577%
1076	GREIF INC CL B COMMON STOCK	0.004%	99.581%
1077	PATTERSON COS INC COMMON STOCK USD.01	0.004%	99.585%
1078	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.004%	99.589%
1079	WEST BANCORPORATION COMMON STOCK	0.004%	99.593%
1080	NICHOLAS FINANCIAL INC COMMON STOCK	0.004%	99.597%
1081	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01	0.004%	99.601%
1082	MACKINAC FINANCIAL CORP COMMON STOCK	0.004%	99.605%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1083	FRANK S INTERNATIONAL NV COMMON STOCK EUR.01	0.004%	99.609%
1084	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.004%	99.613%
1085	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.004%	99.617%
1086	ZAFGEN INC COMMON STOCK USD.001	0.004%	99.620%
1087	MRC GLOBAL INC COMMON STOCK USD.01	0.004%	99.624%
1088	DIGIRAD CORP COMMON STOCK USD.0001	0.004%	99.628%
1089	DRIVE SHACK INC COMMON STOCK USD.01	0.004%	99.632%
1090	ST JOE CO/THE COMMON STOCK	0.004%	99.636%
1091	PC TEL INC COMMON STOCK USD.001	0.004%	99.640%
1092	NEW YORK + CO COMMON STOCK USD.001	0.004%	99.643%
1093	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.004%	99.647%
1094	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.004%	99.651%
1095	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	99.654%
1096	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.004%	99.658%
1097	BJ S RESTAURANTS INC COMMON STOCK	0.004%	99.662%
1098	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.004%	99.665%
1099	CLEARFIELD INC COMMON STOCK USD.01	0.004%	99.669%
1100	KEY TECHNOLOGY INC COMMON STOCK	0.003%	99.672%
1101	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.003%	99.676%
1102	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.003%	99.679%
1103	SMART + FINAL STORES INC COMMON STOCK USD.001	0.003%	99.682%
1104	AMERESCO INC CL A COMMON STOCK USD.0001	0.003%	99.686%
1105	SYNALLOY CORP COMMON STOCK USD1.0	0.003%	99.689%
1106	ARDELYX INC COMMON STOCK USD.000001	0.003%	99.692%
1107	CAROLINA FINANCIAL CORP COMMON STOCK	0.003%	99.696%
1108	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.003%	99.699%
1109	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.003%	99.702%
1110	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.003%	99.706%
1111	TEJON RANCH CO COMMON STOCK USD.5	0.003%	99.709%
1112	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.003%	99.712%
1113	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.003%	99.715%
1114	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.003%	99.718%
1115	HARTE HANKS INC COMMON STOCK USD1.0	0.003%	99.722%
1116	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	99.725%
1117	FERROGLOBE PLC COMMON STOCK USD7.5	0.003%	99.728%
1118	GOLD RESOURCE CORP COMMON STOCK USD.001	0.003%	99.731%
1119	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	99.734%
1120	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.003%	99.738%
1121	ID SYSTEMS INC COMMON STOCK USD.01	0.003%	99.741%
1122	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.003%	99.744%
1123	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.003%	99.747%
1124	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.003%	99.750%
1125	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.003%	99.753%
1126	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.003%	99.756%
1127	PRGX GLOBAL INC COMMON STOCK USD.01	0.003%	99.758%
1128	PERCEPTRON INC COMMON STOCK USD.01	0.003%	99.761%
1129	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.003%	99.764%
1130	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK	0.003%	99.767%
1131	ARK RESTAURANTS CORP COMMON STOCK USD.01	0.003%	99.769%
1132	CYBEROPTICS CORP COMMON STOCK	0.003%	99.772%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1133	WAYSIDE TECHNOLOGY GROUP INC COMMON STOCK USD.01	0.003%	99.775%
1134	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.003%	99.777%
1135	SHORE BANCSHARES INC COMMON STOCK USD.01	0.003%	99.780%
1136	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	99.783%
1137	HUTTIG BUILDING PRODUCTS INC COMMON STOCK USD.01	0.003%	99.785%
1138	INTERNAP CORP COMMON STOCK USD.001	0.003%	99.788%
1139	SKYLINE CORP COMMON STOCK USD.028	0.002%	99.790%
1140	LIBERTY TAX INC COMMON STOCK USD.01	0.002%	99.793%
1141	TRINITY PLACE HOLDINGS INC COMMON STOCK	0.002%	99.795%
1142	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.002%	99.798%
1143	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.002%	99.800%
1144	CHEROKEE INC COMMON STOCK USD.02	0.002%	99.802%
1145	BCB BANCORP INC COMMON STOCK	0.002%	99.805%
1146	BANK OF COMMERCE HOLDINGS COMMON STOCK	0.002%	99.807%
1147	BANKUNITED INC COMMON STOCK USD.01	0.002%	99.809%
1148	FONAR CORP COMMON STOCK USD.0001	0.002%	99.812%
1149	GAIA INC COMMON STOCK USD.0001	0.002%	99.814%
1150	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.002%	99.816%
1151	ELECTROMED INC COMMON STOCK USD.01	0.002%	99.818%
1152	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.002%	99.821%
1153	VOLT INFO SCIENCES INC COMMON STOCK USD.1	0.002%	99.823%
1154	LIGHTPATH TECHNOLOGIES INC A COMMON STOCK USD.01	0.002%	99.825%
1155	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.002%	99.827%
1156	AROTECH CORP COMMON STOCK USD.01	0.002%	99.829%
1157	BOWL AMERICA INC CLASS A COMMON STOCK USD.1	0.002%	99.831%
1158	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.002%	99.834%
1159	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.002%	99.836%
1160	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.002%	99.838%
1161	DIXIE GROUP INC COMMON STOCK USD3.0	0.002%	99.840%
1162	GSE SYSTEMS INC COMMON STOCK USD.01	0.002%	99.842%
1163	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	99.844%
1164	INTERSECTIONS INC COMMON STOCK USD.01	0.002%	99.846%
1165	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	99.848%
1166	BSB BANCORP INC/MA COMMON STOCK USD.01	0.002%	99.849%
1167	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	99.851%
1168	HOPFED BANCORP INC COMMON STOCK USD.01	0.002%	99.853%
1169	JAKKS PACIFIC INC COMMON STOCK USD.001	0.002%	99.855%
1170	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	99.857%
1171	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333	0.002%	99.858%
1172	GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05	0.002%	99.860%
1173	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.002%	99.862%
1174	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.002%	99.864%
1175	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.002%	99.866%
1176	ARDMORE SHIPPING CORP COMMON STOCK USD.01	0.002%	99.867%
1177	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0	0.002%	99.869%
1178	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.002%	99.870%
1179	HUDSON GLOBAL INC COMMON STOCK USD.001	0.002%	99.872%
1180	MCEWEN MINING INC COMMON STOCK	0.002%	99.874%
1181	VERASTEM INC COMMON STOCK USD.0001	0.002%	99.875%
1182	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.002%	99.877%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1183	GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001	0.002%	99.879%
1184	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	99.880%
1185	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.002%	99.882%
1186	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK	0.002%	99.883%
1187	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.002%	99.885%
1188	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.886%
1189	FIRST INTERNET BANCORP COMMON STOCK	0.001%	99.888%
1190	CATALYST BIOSCIENCES INC COMMON STOCK USD.001	0.001%	99.889%
1191	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.001%	99.891%
1192	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.001%	99.892%
1193	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.894%
1194	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.001%	99.895%
1195	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.896%
1196	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0	0.001%	99.898%
1197	YUME INC COMMON STOCK USD.001	0.001%	99.899%
1198	ITERIS INC COMMON STOCK USD.1	0.001%	99.901%
1199	ESCALADE INC COMMON STOCK	0.001%	99.902%
1200	NORTHERN OIL AND GAS INC COMMON STOCK USD.001	0.001%	99.903%
1201	HALLADOR ENERGY CO COMMON STOCK USD.01	0.001%	99.904%
1202	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.001%	99.906%
1203	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.907%
1204	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.001%	99.908%
1205	EMERSON RADIO CORP COMMON STOCK USD.01	0.001%	99.909%
1206	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.910%
1207	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.001%	99.911%
1208	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.001%	99.913%
1209	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.001%	99.914%
1210	QUMU CORP COMMON STOCK USD.01	0.001%	99.915%
1211	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.001%	99.916%
1212	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01	0.001%	99.917%
1213	ADVANSIX INC COMMON STOCK USD.01	0.001%	99.918%
1214	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.001%	99.919%
1215	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.001%	99.920%
1216	FIRST UNITED CORP COMMON STOCK USD.01	0.001%	99.921%
1217	NEW HOME CO INC/THE COMMON STOCK USD.01	0.001%	99.922%
1218	SYPRIS SOLUTIONS INC COMMON STOCK USD.01	0.001%	99.923%
1219	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0	0.001%	99.924%
1220	VAALCO ENERGY INC COMMON STOCK USD.1	0.001%	99.925%
1221	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.001%	99.926%
1222	CARBO CERAMICS INC COMMON STOCK USD.01	0.001%	99.927%
1223	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	99.928%
1224	BROADVISION INC COMMON STOCK USD.0001	0.001%	99.929%
1225	COSTAMARE INC COMMON STOCK USD.0001	0.001%	99.930%
1226	OHIO VALLEY BANC CORP COMMON STOCK USD1.0	0.001%	99.931%
1227	NICOLET BANKSHARES INC COMMON STOCK	0.001%	99.932%
1228	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.001%	99.933%
1229	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.001%	99.934%
1230	PFENEX INC COMMON STOCK USD.001	0.001%	99.934%
1231	PRUDENTIAL BANCORP INC COMMON STOCK USD.01	0.001%	99.935%
1232	APPROACH RESOURCES INC COMMON STOCK USD.01	0.001%	99.936%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1233	PEOPLES BANCORP OF NC COMMON STOCK	0.001%	99.937%
1234	NORTHEAST COMMUNITY BANCORP COMMON STOCK USD.01	0.001%	99.938%
1235	ORION ENERGY SYSTEMS INC COMMON STOCK	0.001%	99.939%
1236	AGROFRESH SOLUTIONS INC COMMON STOCK	0.001%	99.940%
1237	HMN FINANCIAL INC COMMON STOCK USD.01	0.001%	99.941%
1238	MANNATECH INC COMMON STOCK USD.0001	0.001%	99.942%
1239	AMCON DISTRIBUTING CO COMMON STOCK USD.01	0.001%	99.942%
1240	APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001	0.001%	99.943%
1241	HOWARD BANCORP INC COMMON STOCK USD.01	0.001%	99.944%
1242	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.001%	99.945%
1243	TRANSCAT INC COMMON STOCK USD.5	0.001%	99.946%
1244	NEWLINK GENETICS CORP COMMON STOCK USD.01	0.001%	99.946%
1245	NEUSTAR INC CLASS A COMMON STOCK USD.001	0.001%	99.947%
1246	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01	0.001%	99.948%
1247	MIRATI THERAPEUTICS INC COMMON STOCK	0.001%	99.949%
1248	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.949%
1249	TREMOR VIDEO INC COMMON STOCK USD.0001	0.001%	99.950%
1250	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001	0.001%	99.951%
1251	CCA INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.952%
1252	STEIN MART INC COMMON STOCK USD.01	0.001%	99.952%
1253	URANIUM RESOURCES INC COMMON STOCK USD.001	0.001%	99.953%
1254	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.001%	99.954%
1255	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	99.954%
1256	EVINE LIVE INC COMMON STOCK USD.01	0.001%	99.955%
1257	HANDY + HARMAN LTD COMMON STOCK USD.01	0.001%	99.956%
1258	FIRST BANK/HAMILTON NJ COMMON STOCK USD.01	0.001%	99.956%
1259	SURMODICS INC COMMON STOCK USD.05	0.001%	99.957%
1260	BEL FUSE INC CL A COMMON STOCK USD.1	0.001%	99.958%
1261	INTRICON CORP COMMON STOCK USD1.0	0.001%	99.958%
1262	INSEEGO CORP COMMON STOCK	0.001%	99.959%
1263	MANITEX INTERNATIONAL INC COMMON STOCK	0.001%	99.960%
1264	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.001%	99.960%
1265	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.001%	99.961%
1266	OPTICAL CABLE CORP COMMON STOCK	0.001%	99.962%
1267	EAGLE BULK SHIPPING INC COMMON STOCK USD.01	0.001%	99.962%
1268	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.001%	99.963%
1269	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.001%	99.964%
1270	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.001%	99.964%
1271	PAIN THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.965%
1272	ENGLOBAL CORP COMMON STOCK USD.001	0.001%	99.965%
1273	AAC HOLDINGS INC COMMON STOCK USD.001	0.001%	99.966%
1274	VERSO CORP A COMMON STOCK	0.001%	99.967%
1275	SAPIENS INTERNATIONAL CORP COMMON STOCK USD.01	0.001%	99.967%
1276	PERMA FIX ENVIRONMENTAL SVCS COMMON STOCK USD.001	0.001%	99.968%
1277	RF INDUSTRIES LTD COMMON STOCK USD.01	0.001%	99.968%
1278	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.001%	99.969%
1279	NATURES SUNSHINE PRODS INC COMMON STOCK	0.001%	99.969%
1280	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.001%	99.970%
1281	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	0.001%	99.971%
1282	ALPHA PRO TECH LTD COMMON STOCK USD.01	0.001%	99.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1283	COMMUNITY WEST BANCSHARES COMMON STOCK	0.001%	99.972%
1284	ASTA FUNDING INC COMMON STOCK USD.01	0.001%	99.972%
1285	URBAN ONE INC COMMON STOCK USD.001	0.001%	99.973%
1286	INVENTURE FOODS INC COMMON STOCK USD.01	0.001%	99.973%
1287	AMREP CORP COMMON STOCK USD.1	0.001%	99.974%
1288	ION GEOPHYSICAL CORP COMMON STOCK USD.01	0.000%	99.974%
1289	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.975%
1290	ALPINE IMMUNE SCIENCES INC COMMON STOCK USD.001	0.000%	99.975%
1291	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0	0.000%	99.976%
1292	FUEL TECH INC COMMON STOCK USD.01	0.000%	99.976%
1293	SUMMIT STATE BANK COMMON STOCK	0.000%	99.977%
1294	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.977%
1295	BROADWIND ENERGY INC COMMON STOCK USD.001	0.000%	99.977%
1296	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.978%
1297	QUALSTAR CORP COMMON STOCK	0.000%	99.978%
1298	VERSAR INC COMMON STOCK USD.01	0.000%	99.979%
1299	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.979%
1300	CSP INC COMMON STOCK USD.01	0.000%	99.979%
1301	PAPA MURPHY S HOLDINGS INC COMMON STOCK USD.01	0.000%	99.980%
1302	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.000%	99.980%
1303	CITIZENS HOLDING COMPANY COMMON STOCK USD.2	0.000%	99.981%
1304	MISONIX INC COMMON STOCK USD.01	0.000%	99.981%
1305	ANCHOR BANCORP COMMON STOCK USD.01	0.000%	99.981%
1306	LANTRONIX INC COMMON STOCK USD.0001	0.000%	99.982%
1307	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.982%
1308	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.983%
1309	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.983%
1310	TWO RIVER BANCORP COMMON STOCK	0.000%	99.983%
1311	XENITH BANKSHARES INC COMMON STOCK USD.01	0.000%	99.984%
1312	SMTC CORPORATION COMMON STOCK USD.01	0.000%	99.984%
1313	LANDMARK BANCORP INC COMMON STOCK USD.01	0.000%	99.985%
1314	ZEDGE INC CL B COMMON STOCK	0.000%	99.985%
1315	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.985%
1316	XG TECHNOLOGY INC COMMON STOCK USD.0001	0.000%	99.986%
1317	LINCOLN EDUCATIONAL SERVICES COMMON STOCK	0.000%	99.986%
1318	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.000%	99.986%
1319	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.000%	99.987%
1320	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.987%
1321	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0	0.000%	99.987%
1322	INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.988%
1323	UNITED COMMUNITY BANCORP COMMON STOCK USD.01	0.000%	99.988%
1324	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.000%	99.988%
1325	RELM WIRELESS CORP COMMON STOCK USD.6	0.000%	99.989%
1326	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.989%
1327	TONIX PHARMACEUTICALS HOLDIN COMMON STOCK USD.001	0.000%	99.989%
1328	CASCADIAN THERAPEUTICS INC COMMON STOCK	0.000%	99.989%
1329	CHEMUNG FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.990%
1330	LANDS END INC COMMON STOCK USD.01	0.000%	99.990%
1331	COMBIMATRIX CORP COMMON STOCK USD.001	0.000%	99.990%
1332	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1333	AUBURN NATL BANCORPORATION COMMON STOCK USD.01	0.000%	99.991%
1334	EVANS BANCORP INC COMMON STOCK USD.5	0.000%	99.991%
1335	LCNB CORPORATION COMMON STOCK	0.000%	99.991%
1336	VITAL THERAPIES INC COMMON STOCK USD.0001	0.000%	99.992%
1337	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.992%
1338	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01	0.000%	99.992%
1339	EVOLVING SYSTEMS INC COMMON STOCK USD.001	0.000%	99.992%
1340	STANLEY FURNITURE CO INC COMMON STOCK USD.02	0.000%	99.993%
1341	NEUROTROPE INC COMMON STOCK	0.000%	99.993%
1342	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.993%
1343	PERFUMANIA HOLDINGS INC COMMON STOCK USD.01	0.000%	99.993%
1344	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0	0.000%	99.993%
1345	FLEXIBLE SOLUTIONS INTL INC COMMON STOCK USD.001	0.000%	99.994%
1346	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0	0.000%	99.994%
1347	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.994%
1348	IEC ELECTRONICS CORP COMMON STOCK USD.01	0.000%	99.994%
1349	ADVANTAGE TECHNOLOGIES GRP COMMON STOCK USD.01	0.000%	99.994%
1350	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.995%
1351	AMERICAN SHARED HOSPITAL SER COMMON STOCK	0.000%	99.995%
1352	GENCO SHIPPING + TRADING LTD COMMON STOCK	0.000%	99.995%
1353	PROTEOSTASIS THERAPEUTICS IN COMMON STOCK USD.001	0.000%	99.995%
1354	WIRELESS TELECOM GROUP INC COMMON STOCK USD.01	0.000%	99.995%
1355	SUNSHINE BANCORP INC COMMON STOCK USD.01	0.000%	99.995%
1356	NORWOOD FINANCIAL CORP COMMON STOCK USD.1	0.000%	99.996%
1357	MEDICINOVA INC COMMON STOCK USD.001	0.000%	99.996%
1358	ORRSTOWN FINL SERVICES INC COMMON STOCK	0.000%	99.996%
1359	PENDRELL CORP COMMON STOCK USD.01	0.000%	99.996%
1360	DAVIDSTEA INC COMMON STOCK	0.000%	99.996%
1361	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.996%
1362	COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01	0.000%	99.996%
1363	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.996%
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%	99.997%
1367	BRIDGFORD FOODS CORP COMMON STOCK USD1.0	0.000%	99.997%
1368	TRAVELCENTERS OF AMERICA LLC COMMON STOCK USD.00001	0.000%	99.997%
1369	EMMIS COMMUNICATIONS CLASS A COMMON STOCK USD.01	0.000%	99.997%
1370	VICAL INC COMMON STOCK USD.01	0.000%	99.997%
1371	PEAK RESORTS INC COMMON STOCK USD.01	0.000%	99.997%
1372	EAGLE BANCORP MONTANA INC COMMON STOCK USD.01	0.000%	99.998%
1373	PDVWIRELESS INC COMMON STOCK USD.0001	0.000%	99.998%
1374	ECHELON CORP COMMON STOCK USD.01	0.000%	99.998%
1375	BALDWIN + LYONS INC CL A COMMON STOCK	0.000%	99.998%
1376	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0	0.000%	99.998%
1377	INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01	0.000%	99.998%
1378	AEROCENTURY CORP COMMON STOCK USD.001	0.000%	99.998%
1379	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.000%	99.998%
1380	REGULUS THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.998%
1381	BANCORP OF NEW JERSEY INC COMMON STOCK	0.000%	99.998%
1382	WAYNE SAVINGS BANCSHARES INC COMMON STOCK USD.1	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1383	P + F INDUSTRIES CL A COMMON STOCK USD1.0	0.000%	99.999%
1384	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.000%	99.999%
1385	SPHERE 3D CORP NEW COMMON STOCK	0.000%	99.999%
1386	SELECT BANCORP INC COMMON STOCK USD1.0	0.000%	99.999%
1387	JUNIPER PHARMACEUTICALS INC COMMON STOCK USD.01	0.000%	99.999%
1388	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.000%	99.999%
1389	ENDOCYTE INC COMMON STOCK	0.000%	99.999%
1390	PRIMEENERGY CORP COMMON STOCK USD.1	0.000%	99.999%
1391	THESTREET INC COMMON STOCK USD.01	0.000%	99.999%
1392	LAKE SHORE BANCORP INC COMMON STOCK USD.01	0.000%	99.999%
1393	FORM HOLDINGS CORP COMMON STOCK	0.000%	99.999%
1394	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.000%	99.999%
1395	BEBE STORES INC COMMON STOCK USD.001	0.000%	100.000%
1396	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.000%	100.000%
1397	TRIO TECH INTERNATIONAL COMMON STOCK	0.000%	100.000%
1398	AVALON HOLDINGS CORP A COMMON STOCK USD.01	0.000%	100.000%
1399	CAFEPRESS INC COMMON STOCK USD.0001	0.000%	100.000%
1400	INSIGNIA SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
1401	UNIVERSAL SECURITY INSTRUMNT COMMON STOCK USD.01	0.000%	100.000%
1402	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0	0.000%	100.000%
1403	MID PENN BANCORP INC COMMON STOCK USD1.0	0.000%	100.000%
1404	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25	0.000%	100.000%
1405	ALLIED HEALTHCARE PRODUCTS COMMON STOCK USD.01	0.000%	100.000%
1406	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
1407	RUBICON TECHNOLOGY INC COMMON STOCK USD.001	0.000%	100.000%
1408	CLEARONE INC COMMON STOCK USD.001	0.000%	100.000%
1409	WVS FINANCIAL CORP COMMON STOCK USD.01	0.000%	100.000%
1410	NOVUS THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.000%
1411	FRD ACQUISITION CO SHS COMMON STOCK	-	100.000%
1412	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
1413	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
1414	CAPITAL BANK CORP CVR CAPITAL BANK CORP CVR	-	100.000%
1415	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI	-	100.000%