

# U.S. Targeted Value Portfolio - Institutional Class

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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