

# VA U.S. Targeted Value Portfolio

As of August 31, 2017 (Updated Monthly)

Source: State Street

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

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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.859%	0.859%
2	AECOM COMMON STOCK USD.01	0.773%	1.631%
3	OWENS CORNING COMMON STOCK USD.001	0.741%	2.372%
4	PULTEGROUP INC COMMON STOCK USD.01	0.710%	3.082%
5	AIR LEASE CORP COMMON STOCK USD.01	0.637%	3.719%
6	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.595%	4.315%
7	RICE ENERGY INC COMMON STOCK USD.01	0.592%	4.907%
8	AVNET INC COMMON STOCK USD1.0	0.572%	5.479%
9	STAPLES INC COMMON STOCK USD.0006	0.569%	6.048%
10	TOLL BROTHERS INC COMMON STOCK USD.01	0.559%	6.608%
11	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.552%	7.160%
12	KOHL'S CORP COMMON STOCK USD.01	0.537%	7.697%
13	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.511%	8.209%
14	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.507%	8.716%
15	MANPOWERGROUP INC COMMON STOCK USD.01	0.504%	9.220%
16	AGCO CORP COMMON STOCK USD.01	0.474%	9.694%
17	ASSURANT INC COMMON STOCK USD.01	0.460%	10.154%
18	QUANTA SERVICES INC COMMON STOCK USD.00001	0.457%	10.611%
19	XPO LOGISTICS INC COMMON STOCK USD.001	0.455%	11.067%
20	PEOPLE'S UNITED FINANCIAL COMMON STOCK USD.01	0.450%	11.517%
21	RENAISSANCE HOLDINGS LTD COMMON STOCK USD1.0	0.448%	11.964%
22	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.444%	12.409%
23	COLFAX CORP COMMON STOCK USD.001	0.437%	12.846%
24	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.433%	13.278%
25	JABIL INC COMMON STOCK USD.001	0.431%	13.709%
26	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.408%	14.118%
27	AMERCO COMMON STOCK USD.25	0.407%	14.524%
28	RSP PERMIAN INC COMMON STOCK USD.01	0.403%	14.927%
29	PACWEST BANCORP COMMON STOCK	0.402%	15.329%
30	CALPINE CORP COMMON STOCK USD.001	0.391%	15.720%
31	NEWS CORP CLASS A COMMON STOCK USD.01	0.380%	16.101%
32	XEROX CORP COMMON STOCK USD1.0	0.374%	16.475%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	SANDERSON FARMS INC COMMON STOCK USD1.0	0.363%	16.838%
34	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.361%	17.199%
35	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.357%	17.556%
36	ENVISION HEALTHCARE CORP COMMON STOCK	0.356%	17.912%
37	AUTONATION INC COMMON STOCK USD.01	0.345%	18.257%
38	MACY S INC COMMON STOCK USD.01	0.344%	18.601%
39	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.343%	18.944%
40	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.341%	19.285%
41	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.336%	19.620%
42	MURPHY OIL CORP COMMON STOCK USD1.0	0.336%	19.956%
43	POST HOLDINGS INC COMMON STOCK USD.01	0.329%	20.285%
44	INVESTORS BANCORP INC COMMON STOCK USD.01	0.329%	20.613%
45	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.325%	20.938%
46	POPULAR INC COMMON STOCK USD.01	0.318%	21.257%
47	HELMERICH + PAYNE COMMON STOCK USD.1	0.317%	21.574%
48	UMPQUA HOLDINGS CORP COMMON STOCK	0.317%	21.891%
49	NAVIENT CORP COMMON STOCK USD.01	0.313%	22.203%
50	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.312%	22.515%
51	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.311%	22.826%
52	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.310%	23.136%
53	KIRBY CORP COMMON STOCK USD.1	0.310%	23.446%
54	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.308%	23.754%
55	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.305%	24.059%
56	HANCOCK HOLDING CO COMMON STOCK USD3.33	0.303%	24.362%
57	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.303%	24.665%
58	RYDER SYSTEM INC COMMON STOCK USD.5	0.298%	24.963%
59	CONSOL ENERGY INC COMMON STOCK USD.01	0.296%	25.260%
60	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.295%	25.555%
61	TRANSOCEAN LTD COMMON STOCK CHF.1	0.294%	25.849%
62	SYNNEX CORP COMMON STOCK USD.001	0.292%	26.141%
63	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.289%	26.431%
64	NRG ENERGY INC COMMON STOCK USD.01	0.287%	26.717%
65	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.286%	27.003%
66	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.284%	27.288%
67	MALLINCKRODT PLC COMMON STOCK USD.2	0.284%	27.572%
68	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0	0.283%	27.855%
69	OLIN CORP COMMON STOCK USD1.0	0.283%	28.138%
70	TECH DATA CORP COMMON STOCK USD.0015	0.279%	28.417%
71	LEGG MASON INC COMMON STOCK USD.1	0.279%	28.696%
72	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.277%	28.973%
73	KLX INC COMMON STOCK USD.01	0.274%	29.246%
74	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.272%	29.519%
75	HUNTSMAN CORP COMMON STOCK USD.01	0.270%	29.789%
76	REGAL BELOIT CORP COMMON STOCK USD.01	0.270%	30.059%
77	ACXIOM CORP COMMON STOCK USD.1	0.268%	30.326%
78	IBERIABANK CORP COMMON STOCK USD1.0	0.266%	30.592%
79	ILG INC COMMON STOCK USD.01	0.259%	30.851%
80	ECHOSTAR CORP A COMMON STOCK USD.001	0.258%	31.109%
81	ALEXANDER + BALDWIN INC REIT	0.258%	31.367%
82	MB FINANCIAL INC COMMON STOCK USD.01	0.257%	31.624%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
83	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.253%	31.877%
84	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.253%	32.130%
85	SANMINA CORP COMMON STOCK USD.01	0.251%	32.380%
86	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.248%	32.629%
87	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.245%	32.874%
88	BARNES GROUP INC COMMON STOCK USD.01	0.243%	33.117%
89	FNB CORP COMMON STOCK USD.01	0.242%	33.359%
90	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.240%	33.599%
91	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.236%	33.835%
92	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.235%	34.071%
93	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.233%	34.303%
94	AARON S INC COMMON STOCK USD.5	0.232%	34.536%
95	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.232%	34.768%
96	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.232%	34.999%
97	HALYARD HEALTH INC COMMON STOCK USD.01	0.231%	35.231%
98	RADIAN GROUP INC COMMON STOCK USD.001	0.231%	35.462%
99	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.230%	35.692%
100	HECLA MINING CO COMMON STOCK USD.25	0.229%	35.921%
101	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.228%	36.149%
102	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.227%	36.375%
103	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.225%	36.601%
104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.224%	36.824%
105	MASTEC INC COMMON STOCK USD.1	0.223%	37.048%
106	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.223%	37.270%
107	CREE INC COMMON STOCK USD.00125	0.222%	37.493%
108	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.221%	37.714%
109	ABM INDUSTRIES INC COMMON STOCK USD.01	0.220%	37.934%
110	ITT INC COMMON STOCK USD1.0	0.219%	38.153%
111	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.218%	38.371%
112	TIVO CORP COMMON STOCK USD.001	0.218%	38.589%
113	KEMPER CORP COMMON STOCK USD.1	0.217%	38.806%
114	SEABOARD CORP COMMON STOCK USD1.0	0.217%	39.023%
115	OLD NATIONAL BANCORP COMMON STOCK	0.217%	39.240%
116	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.216%	39.456%
117	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.216%	39.672%
118	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.215%	39.887%
119	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.208%	40.095%
120	DANA INC COMMON STOCK USD.01	0.208%	40.303%
121	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.207%	40.510%
122	TRI POINTE GROUP INC COMMON STOCK USD.01	0.207%	40.717%
123	WINTRUST FINANCIAL CORP COMMON STOCK	0.206%	40.923%
124	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.204%	41.127%
125	DOMTAR CORP COMMON STOCK USD.01	0.202%	41.329%
126	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	0.201%	41.530%
127	CLEAN HARBORS INC COMMON STOCK USD.01	0.198%	41.728%
128	TOPBUILD CORP COMMON STOCK	0.198%	41.926%
129	AZZ INC COMMON STOCK USD1.0	0.198%	42.124%
130	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.197%	42.321%
131	PDC ENERGY INC COMMON STOCK USD.01	0.197%	42.518%
132	TEREX CORP COMMON STOCK USD.01	0.197%	42.715%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
133	ADTRAN INC COMMON STOCK USD.01	0.196%	42.912%
134	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.195%	43.107%
135	HOPE BANCORP INC COMMON STOCK USD.001	0.193%	43.301%
136	VALLEY NATIONAL BANCORP COMMON STOCK	0.193%	43.494%
137	TRUSTMARK CORP COMMON STOCK	0.193%	43.687%
138	ALAMO GROUP INC COMMON STOCK USD.1	0.189%	43.876%
139	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.188%	44.064%
140	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.187%	44.252%
141	DIGITALGLOBE INC COMMON STOCK USD.001	0.187%	44.439%
142	ON ASSIGNMENT INC COMMON STOCK USD.01	0.186%	44.625%
143	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	0.186%	44.811%
144	TETRA TECH INC COMMON STOCK USD.01	0.186%	44.997%
145	COPA HOLDINGS SA CLASS A COMMON STOCK	0.186%	45.183%
146	H.B. FULLER CO. COMMON STOCK USD1.0	0.184%	45.368%
147	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.184%	45.552%
148	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.183%	45.735%
149	ENSTAR GROUP LTD COMMON STOCK USD1.0	0.182%	45.917%
150	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.182%	46.099%
151	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.182%	46.281%
152	RANGE RESOURCES CORP COMMON STOCK USD.01	0.182%	46.463%
153	MOSAIC CO/THE COMMON STOCK USD.01	0.181%	46.644%
154	FIRST SOLAR INC COMMON STOCK USD.001	0.180%	46.824%
155	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.180%	47.004%
156	TEGNA INC COMMON STOCK USD1.0	0.178%	47.183%
157	CARPENTER TECHNOLOGY COMMON STOCK USD5.0	0.177%	47.359%
158	AVX CORP COMMON STOCK USD.01	0.175%	47.534%
159	BED BATH + BEYOND INC COMMON STOCK USD.01	0.175%	47.709%
160	TCF FINANCIAL CORP COMMON STOCK USD.01	0.175%	47.884%
161	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.175%	48.059%
162	OFFICE DEPOT INC COMMON STOCK USD.01	0.174%	48.233%
163	MOOG INC CLASS A COMMON STOCK USD1.0	0.173%	48.406%
164	NEW YORK TIMES CO A COMMON STOCK USD.1	0.170%	48.576%
165	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.167%	48.743%
166	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.167%	48.910%
167	GATX CORP COMMON STOCK USD.625	0.166%	49.076%
168	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.166%	49.242%
169	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.165%	49.407%
170	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.165%	49.572%
171	LITHIA MOTORS INC CL A COMMON STOCK	0.165%	49.738%
172	NEWS CORP CLASS B COMMON STOCK	0.165%	49.903%
173	GENTEX CORP COMMON STOCK USD.06	0.165%	50.068%
174	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.165%	50.233%
175	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.164%	50.397%
176	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.164%	50.560%
177	BANNER CORPORATION COMMON STOCK USD.01	0.163%	50.724%
178	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.163%	50.886%
179	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.162%	51.048%
180	ROGERS CORP COMMON STOCK USD1.0	0.162%	51.210%
181	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.161%	51.371%
182	OCEANEERING INTL INC COMMON STOCK USD.25	0.160%	51.531%

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183	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.159%	51.690%
184	KBR INC COMMON STOCK USD.001	0.158%	51.848%
185	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.157%	52.005%
186	KB HOME COMMON STOCK USD1.0	0.156%	52.162%
187	II VI INC COMMON STOCK	0.156%	52.318%
188	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.156%	52.475%
189	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.156%	52.631%
190	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.156%	52.786%
191	SKYWEST INC COMMON STOCK	0.155%	52.942%
192	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.155%	53.097%
193	BANCORPSOUTH INC COMMON STOCK USD2.5	0.155%	53.252%
194	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.154%	53.406%
195	CIT GROUP INC COMMON STOCK USD.01	0.154%	53.560%
196	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.154%	53.714%
197	OASIS PETROLEUM INC COMMON STOCK USD.01	0.152%	53.867%
198	VWR CORP COMMON STOCK USD.01	0.152%	54.019%
199	AIRCASTLE LTD COMMON STOCK USD.01	0.151%	54.170%
200	ACTUANT CORP A COMMON STOCK USD.2	0.151%	54.320%
201	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.150%	54.470%
202	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.149%	54.620%
203	ADIENT PLC COMMON STOCK USD.001	0.149%	54.768%
204	ALCOA CORP COMMON STOCK USD.01	0.148%	54.916%
205	VERINT SYSTEMS INC COMMON STOCK USD.001	0.147%	55.063%
206	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.147%	55.210%
207	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.147%	55.357%
208	RENASANT CORP COMMON STOCK USD5.0	0.147%	55.504%
209	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.147%	55.650%
210	DILLARDS INC CL A COMMON STOCK	0.146%	55.796%
211	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.145%	55.942%
212	USG CORP COMMON STOCK USD.1	0.144%	56.086%
213	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.144%	56.230%
214	CALLON PETROLEUM CO COMMON STOCK USD.01	0.142%	56.372%
215	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.142%	56.514%
216	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.141%	56.655%
217	MEREDITH CORP COMMON STOCK USD1.0	0.140%	56.795%
218	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.140%	56.935%
219	MDC HOLDINGS INC COMMON STOCK USD.01	0.140%	57.075%
220	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.140%	57.214%
221	WESBANCO INC COMMON STOCK USD2.0833	0.138%	57.352%
222	HAEMONETICS CORP/MASS COMMON STOCK USD.01	0.137%	57.490%
223	CONVERGYS CORP COMMON STOCK	0.136%	57.626%
224	FOOT LOCKER INC COMMON STOCK USD.01	0.136%	57.762%
225	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.136%	57.897%
226	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.135%	58.033%
227	UNIFIRST CORP/MA COMMON STOCK USD.1	0.135%	58.168%
228	DRIL QUIP INC COMMON STOCK USD.01	0.135%	58.303%
229	COHERENT INC COMMON STOCK USD.01	0.135%	58.438%
230	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	0.135%	58.572%
231	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.135%	58.707%
232	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.135%	58.841%

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233	MERITAGE HOMES CORP COMMON STOCK USD.01	0.132%	58.974%
234	COMMERCIAL METALS CO COMMON STOCK USD.01	0.132%	59.106%
235	MCDERMOTT INTL INC COMMON STOCK USD1.0	0.132%	59.238%
236	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.132%	59.370%
237	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.132%	59.501%
238	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.131%	59.633%
239	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.131%	59.763%
240	CHART INDUSTRIES INC COMMON STOCK USD.01	0.130%	59.893%
241	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.130%	60.023%
242	HELEN OF TROY LTD COMMON STOCK USD.1	0.129%	60.151%
243	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.129%	60.280%
244	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.128%	60.408%
245	COOPER TIRE + RUBBER COMMON STOCK USD1.0	0.128%	60.536%
246	NELNET INC CL A COMMON STOCK USD.01	0.128%	60.664%
247	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.127%	60.791%
248	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.127%	60.918%
249	WPX ENERGY INC COMMON STOCK	0.127%	61.045%
250	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.127%	61.172%
251	FTI CONSULTING INC COMMON STOCK USD.01	0.127%	61.298%
252	LIVANOVA PLC COMMON STOCK GBP1.0	0.126%	61.425%
253	FIRST MERCHANTS CORP COMMON STOCK	0.126%	61.550%
254	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.126%	61.676%
255	STEPAN CO COMMON STOCK USD1.0	0.125%	61.801%
256	TTM TECHNOLOGIES COMMON STOCK USD.001	0.125%	61.927%
257	ELECTRONICS FOR IMAGING COMMON STOCK USD.01	0.125%	62.051%
258	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.124%	62.176%
259	PLEXUS CORP COMMON STOCK USD.01	0.124%	62.300%
260	OWENS + MINOR INC COMMON STOCK USD2.0	0.124%	62.424%
261	UNIVERSAL CORP/VA COMMON STOCK	0.123%	62.546%
262	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.123%	62.669%
263	ENTEGRIS INC COMMON STOCK USD.01	0.123%	62.792%
264	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.122%	62.914%
265	CARS.COM INC COMMON STOCK USD.01	0.122%	63.036%
266	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.121%	63.157%
267	GUESS? INC COMMON STOCK USD.01	0.121%	63.279%
268	MEDNAX INC COMMON STOCK USD.01	0.121%	63.400%
269	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.121%	63.521%
270	ALMOST FAMILY INC COMMON STOCK USD.1	0.121%	63.641%
271	NETGEAR INC COMMON STOCK USD.001	0.120%	63.761%
272	OSI SYSTEMS INC COMMON STOCK	0.120%	63.882%
273	HORIZON PHARMA PLC COMMON STOCK USD.0001	0.120%	64.002%
274	ACORDA THERAPEUTICS INC COMMON STOCK USD.001	0.119%	64.121%
275	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.119%	64.240%
276	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.119%	64.360%
277	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.118%	64.478%
278	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.118%	64.596%
279	SOUTH STATE CORP COMMON STOCK USD2.5	0.118%	64.714%
280	KNOWLES CORP COMMON STOCK USD.01	0.118%	64.832%
281	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.117%	64.949%
282	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.117%	65.066%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	SCHOLASTIC CORP COMMON STOCK USD.01	0.117%	65.182%
284	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.116%	65.298%
285	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.116%	65.414%
286	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.116%	65.530%
287	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.114%	65.644%
288	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.114%	65.757%
289	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.114%	65.871%
290	TRONOX LTD CL A COMMON STOCK USD.01	0.114%	65.985%
291	SEMGROUP CORP CLASS A COMMON STOCK	0.114%	66.099%
292	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.113%	66.212%
293	TUTOR PERINI CORP COMMON STOCK USD1.0	0.113%	66.325%
294	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.113%	66.437%
295	TIME INC COMMON STOCK USD.01	0.112%	66.550%
296	DIODES INC COMMON STOCK USD.667	0.112%	66.662%
297	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.111%	66.773%
298	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.111%	66.884%
299	MBIA INC COMMON STOCK USD1.0	0.111%	66.995%
300	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.110%	67.105%
301	JONES LANG LASALLE INC COMMON STOCK USD.01	0.109%	67.214%
302	GREIF INC CL A COMMON STOCK	0.108%	67.322%
303	BLUCORA INC COMMON STOCK USD.0001	0.107%	67.429%
304	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1	0.106%	67.535%
305	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.105%	67.640%
306	GORMAN RUPP CO COMMON STOCK	0.105%	67.745%
307	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01	0.105%	67.850%
308	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	0.104%	67.954%
309	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.104%	68.058%
310	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.104%	68.162%
311	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.104%	68.265%
312	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.104%	68.369%
313	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.103%	68.472%
314	TOWNE BANK COMMON STOCK USD1.667	0.102%	68.574%
315	ACCO BRANDS CORP COMMON STOCK USD.01	0.102%	68.676%
316	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.102%	68.778%
317	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.102%	68.881%
318	INNOSPEC INC COMMON STOCK USD.01	0.102%	68.982%
319	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.101%	69.083%
320	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.101%	69.184%
321	CUBIC CORP COMMON STOCK	0.101%	69.285%
322	1ST SOURCE CORP COMMON STOCK	0.100%	69.385%
323	WABASH NATIONAL CORP COMMON STOCK USD.01	0.099%	69.484%
324	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.099%	69.584%
325	BOISE CASCADE CO COMMON STOCK USD.01	0.099%	69.683%
326	CONMED CORP COMMON STOCK USD.01	0.099%	69.782%
327	FABRINET COMMON STOCK USD.01	0.099%	69.881%
328	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.099%	69.980%
329	BRADY CORPORATION CL A COMMON STOCK USD.01	0.099%	70.078%
330	S + T BANCORP INC COMMON STOCK USD2.5	0.098%	70.177%
331	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.097%	70.274%
332	FIRST FINANCIAL BANCORP COMMON STOCK	0.097%	70.371%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	DSW INC CLASS A COMMON STOCK	0.097%	70.468%
334	NOW INC COMMON STOCK USD.01	0.096%	70.564%
335	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.096%	70.660%
336	KAMAN CORP COMMON STOCK USD1.0	0.095%	70.755%
337	RAMBUS INC COMMON STOCK USD.001	0.095%	70.850%
338	CABOT CORP COMMON STOCK USD1.0	0.095%	70.945%
339	DYNEGY INC COMMON STOCK USD.01	0.095%	71.040%
340	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.095%	71.134%
341	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.094%	71.228%
342	EXTERRAN CORP COMMON STOCK USD.01	0.094%	71.322%
343	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.094%	71.416%
344	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.094%	71.510%
345	TRIBUNE MEDIA CO A COMMON STOCK	0.094%	71.604%
346	FIRST INTERSTATE BANCYS A COMMON STOCK	0.093%	71.698%
347	BELMOND LTD CLASS A COMMON STOCK USD.01	0.093%	71.791%
348	FNFV GROUP TRACKING STK USD.0001	0.093%	71.884%
349	SAIA INC COMMON STOCK USD.001	0.093%	71.976%
350	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.093%	72.069%
351	HUB GROUP INC CL A COMMON STOCK USD.01	0.093%	72.162%
352	TRIUMPH GROUP INC COMMON STOCK USD.001	0.093%	72.254%
353	PHH CORP COMMON STOCK USD.01	0.092%	72.347%
354	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.092%	72.439%
355	HMS HOLDINGS CORP COMMON STOCK USD.01	0.092%	72.531%
356	FORWARD AIR CORP COMMON STOCK USD.01	0.092%	72.623%
357	N B T BANCORP INC COMMON STOCK USD.01	0.092%	72.715%
358	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.092%	72.807%
359	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.092%	72.899%
360	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.092%	72.991%
361	TIMKENSTEEL CORP COMMON STOCK	0.091%	73.082%
362	SRC ENERGY INC COMMON STOCK USD.001	0.090%	73.172%
363	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.090%	73.262%
364	CBIZ INC COMMON STOCK USD.01	0.090%	73.352%
365	BANKRATE INC COMMON STOCK USD.01	0.089%	73.441%
366	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.089%	73.529%
367	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.089%	73.618%
368	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.088%	73.706%
369	SM ENERGY CO COMMON STOCK USD.01	0.088%	73.795%
370	SKECHERS USA INC CL A COMMON STOCK USD.001	0.088%	73.883%
371	ARCBEST CORP COMMON STOCK USD.01	0.088%	73.971%
372	MOBILE MINI INC COMMON STOCK USD.01	0.088%	74.058%
373	UNIT CORP COMMON STOCK USD.2	0.088%	74.146%
374	ENSCO PLC CL A COMMON STOCK USD.1	0.087%	74.233%
375	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.087%	74.320%
376	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.087%	74.407%
377	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.087%	74.494%
378	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.087%	74.580%
379	ENERSYS COMMON STOCK USD.01	0.086%	74.666%
380	IXYS CORPORATION COMMON STOCK USD.01	0.085%	74.751%
381	LHC GROUP INC COMMON STOCK USD.01	0.085%	74.836%
382	MATADOR RESOURCES CO COMMON STOCK USD.01	0.085%	74.921%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	STATE AUTO FINANCIAL CORP COMMON STOCK	0.085%	75.006%
384	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.084%	75.090%
385	EPLUS INC COMMON STOCK USD.01	0.084%	75.175%
386	VIAD CORP COMMON STOCK USD1.5	0.084%	75.259%
387	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.084%	75.343%
388	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.084%	75.428%
389	LA Z BOY INC COMMON STOCK USD1.0	0.084%	75.512%
390	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.084%	75.596%
391	MATERION CORP COMMON STOCK	0.084%	75.680%
392	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.084%	75.764%
393	WEIS MARKETS INC COMMON STOCK	0.084%	75.847%
394	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.084%	75.931%
395	CALERES INC COMMON STOCK USD.01	0.083%	76.015%
396	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.083%	76.098%
397	SCANSOURCE INC COMMON STOCK	0.083%	76.181%
398	NN INC COMMON STOCK USD.01	0.083%	76.263%
399	US CELLULAR CORP COMMON STOCK USD1.0	0.082%	76.345%
400	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.081%	76.426%
401	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.080%	76.506%
402	COEUR MINING INC COMMON STOCK USD.01	0.080%	76.586%
403	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.080%	76.666%
404	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.079%	76.745%
405	INNERWORKINGS INC COMMON STOCK USD.0001	0.079%	76.824%
406	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.079%	76.903%
407	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.079%	76.981%
408	AAR CORP COMMON STOCK USD1.0	0.079%	77.060%
409	INTER PARFUMS INC COMMON STOCK USD.001	0.078%	77.138%
410	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1	0.078%	77.216%
411	SCORPIO TANKERS INC COMMON STOCK USD.01	0.078%	77.294%
412	STEELCASE INC CL A COMMON STOCK	0.078%	77.372%
413	BELDEN INC COMMON STOCK USD.01	0.077%	77.450%
414	WALKER + DUNLOP INC COMMON STOCK	0.077%	77.527%
415	NATIONAL GENERAL HLDGS COMMON STOCK USD.01	0.077%	77.604%
416	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.077%	77.681%
417	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.077%	77.759%
418	RPX CORP COMMON STOCK USD.0001	0.076%	77.834%
419	GRAY TELEVISION INC COMMON STOCK	0.075%	77.910%
420	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.075%	77.985%
421	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.075%	78.060%
422	HERITAGE FINANCIAL CORP COMMON STOCK	0.075%	78.135%
423	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.075%	78.210%
424	NATIONAL BANK HOLD CL A COMMON STOCK	0.075%	78.285%
425	ANDERSONS INC/THE COMMON STOCK	0.075%	78.360%
426	PHARMERICA CORP COMMON STOCK USD.01	0.074%	78.434%
427	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.074%	78.508%
428	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.074%	78.582%
429	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.074%	78.656%
430	FORESTAR GROUP INC COMMON STOCK USD1.0	0.073%	78.729%
431	KRATON CORP COMMON STOCK USD.01	0.073%	78.802%
432	CHICO S FAS INC COMMON STOCK USD.01	0.072%	78.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	ENCORE WIRE CORP COMMON STOCK USD.01	0.072%	78.947%
434	ACTUA CORP COMMON STOCK USD.001	0.072%	79.019%
435	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.072%	79.090%
436	EXTENDED STAY AMERICA INC UNIT USD.01	0.072%	79.162%
437	DEAN FOODS CO COMMON STOCK USD.01	0.071%	79.233%
438	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.071%	79.305%
439	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.071%	79.376%
440	FORMFACTOR INC COMMON STOCK USD.001	0.071%	79.447%
441	ANGIODYNAMICS INC COMMON STOCK USD.01	0.071%	79.518%
442	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.071%	79.589%
443	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.071%	79.660%
444	TRIMAS CORP COMMON STOCK USD.01	0.071%	79.731%
445	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.071%	79.802%
446	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.071%	79.872%
447	J.C. PENNEY CO INC COMMON STOCK USD.5	0.071%	79.943%
448	K12 INC COMMON STOCK USD.0001	0.071%	80.013%
449	INFINERA CORP COMMON STOCK USD.001	0.070%	80.083%
450	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.070%	80.153%
451	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.070%	80.222%
452	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.070%	80.292%
453	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.069%	80.361%
454	NOVANTA INC COMMON STOCK	0.069%	80.431%
455	MCGRATH RENTCORP COMMON STOCK	0.069%	80.500%
456	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.069%	80.569%
457	VIRTUSA CORP COMMON STOCK USD.01	0.069%	80.639%
458	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.069%	80.708%
459	ESPERION THERAPEUTICS INC COMMON STOCK USD.001	0.069%	80.777%
460	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.069%	80.846%
461	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.068%	80.914%
462	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	0.068%	80.982%
463	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.067%	81.049%
464	MERIDIAN BANCORP INC COMMON STOCK	0.067%	81.117%
465	PEOPLES BANCORP INC COMMON STOCK	0.067%	81.184%
466	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.067%	81.251%
467	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.067%	81.318%
468	CONNECTONE BANCORP INC COMMON STOCK	0.067%	81.385%
469	GRIFFON CORP COMMON STOCK USD.25	0.067%	81.452%
470	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.067%	81.519%
471	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.066%	81.585%
472	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.066%	81.651%
473	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.066%	81.717%
474	FUTUREFUEL CORP COMMON STOCK USD.0001	0.066%	81.783%
475	KELLY SERVICES INC A COMMON STOCK USD1.0	0.066%	81.849%
476	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.065%	81.914%
477	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.065%	81.980%
478	GREEN PLAINS INC COMMON STOCK USD.001	0.065%	82.045%
479	XENITH BANKSHARES INC COMMON STOCK USD.01	0.065%	82.109%
480	BANKUNITED INC COMMON STOCK USD.01	0.064%	82.174%
481	TRUEBLUE INC COMMON STOCK	0.064%	82.238%
482	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.064%	82.302%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	ANALOGIC CORP COMMON STOCK USD.05	0.064%	82.365%
484	GANNETT CO INC COMMON STOCK USD.01	0.064%	82.429%
485	SYNAPTICS INC COMMON STOCK USD.001	0.064%	82.493%
486	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.063%	82.556%
487	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.063%	82.620%
488	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.063%	82.683%
489	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.063%	82.746%
490	SPARTANNASH CO COMMON STOCK	0.063%	82.809%
491	VISTA OUTDOOR INC COMMON STOCK USD.01	0.063%	82.871%
492	NOBLE CORP PLC COMMON STOCK USD.01	0.062%	82.934%
493	XCERRA CORP COMMON STOCK USD.05	0.062%	82.996%
494	FIRSTCASH INC COMMON STOCK USD.01	0.062%	83.058%
495	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.062%	83.120%
496	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.062%	83.182%
497	KIMBALL ELECTRONICS INC COMMON STOCK	0.061%	83.243%
498	DEL TACO RESTAURANTS INC COMMON STOCK	0.061%	83.305%
499	ST JOE CO/THE COMMON STOCK	0.061%	83.366%
500	GLATFELTER COMMON STOCK USD.01	0.061%	83.427%
501	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.061%	83.488%
502	BANCORP INC/THE COMMON STOCK USD1.0	0.061%	83.549%
503	CTS CORP COMMON STOCK	0.061%	83.609%
504	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.061%	83.670%
505	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.060%	83.730%
506	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.060%	83.791%
507	CRYOLIFE INC COMMON STOCK USD.01	0.060%	83.851%
508	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.060%	83.911%
509	REGIS CORP COMMON STOCK USD.05	0.060%	83.971%
510	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	0.060%	84.031%
511	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.060%	84.091%
512	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.060%	84.150%
513	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.060%	84.210%
514	GREENBRIER COMPANIES INC COMMON STOCK	0.059%	84.269%
515	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.059%	84.329%
516	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.059%	84.387%
517	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.058%	84.446%
518	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.058%	84.504%
519	SP PLUS CORP COMMON STOCK USD.001	0.058%	84.563%
520	PRA GROUP INC COMMON STOCK USD.01	0.058%	84.621%
521	PERFICIENT INC COMMON STOCK USD.001	0.058%	84.679%
522	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.058%	84.737%
523	STONEGATE BANK COMMON STOCK USD.01	0.058%	84.794%
524	TRICO BANCSHARES COMMON STOCK	0.058%	84.852%
525	BOYD GAMING CORP COMMON STOCK USD.01	0.058%	84.910%
526	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.058%	84.968%
527	GREEN BANCORP INC COMMON STOCK USD.01	0.058%	85.025%
528	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.057%	85.082%
529	KADANT INC COMMON STOCK USD.01	0.057%	85.140%
530	EZCORP INC CL A COMMON STOCK USD.01	0.057%	85.196%
531	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.056%	85.253%
532	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.056%	85.309%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
533	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.056%	85.365%
534	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002	0.056%	85.422%
535	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.056%	85.477%
536	HOMESTREET INC COMMON STOCK	0.056%	85.533%
537	PACIFIC CONTINENTAL CORP COMMON STOCK	0.056%	85.589%
538	FIRST BANCORP/NC COMMON STOCK	0.055%	85.644%
539	UNIFI INC COMMON STOCK USD.1	0.055%	85.700%
540	ORBCOMM INC COMMON STOCK USD.001	0.055%	85.755%
541	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.055%	85.810%
542	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.055%	85.865%
543	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.054%	85.920%
544	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.054%	85.974%
545	COHU INC COMMON STOCK USD1.0	0.054%	86.028%
546	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.054%	86.082%
547	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.054%	86.136%
548	ARCH COAL INC A COMMON STOCK USD.01	0.054%	86.189%
549	CAMDEN NATIONAL CORP COMMON STOCK	0.054%	86.243%
550	LUMINEX CORP COMMON STOCK USD.001	0.053%	86.296%
551	GASLOG LTD COMMON STOCK USD.01	0.053%	86.349%
552	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.053%	86.402%
553	PC CONNECTION INC COMMON STOCK USD.01	0.053%	86.455%
554	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.053%	86.508%
555	BRIGGS + STRATTON COMMON STOCK USD.01	0.053%	86.560%
556	SPX FLOW INC COMMON STOCK USD.01	0.052%	86.613%
557	QEP RESOURCES INC COMMON STOCK USD.01	0.052%	86.665%
558	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.052%	86.717%
559	LAKELAND BANCORP INC COMMON STOCK	0.052%	86.770%
560	INVACARE CORP COMMON STOCK USD.25	0.052%	86.822%
561	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.052%	86.874%
562	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	0.052%	86.925%
563	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.051%	86.977%
564	PARK STERLING CORP COMMON STOCK USD.01	0.051%	87.028%
565	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.051%	87.078%
566	NATUS MEDICAL INC COMMON STOCK USD.001	0.051%	87.129%
567	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.051%	87.179%
568	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.051%	87.230%
569	MKS INSTRUMENTS INC COMMON STOCK	0.050%	87.280%
570	NANOMETRICS INC COMMON STOCK	0.050%	87.330%
571	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.050%	87.381%
572	CRAY INC COMMON STOCK USD.01	0.050%	87.430%
573	OXFORD INDUSTRIES INC COMMON STOCK USD1.0	0.050%	87.480%
574	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.050%	87.530%
575	CVR ENERGY INC COMMON STOCK USD.01	0.049%	87.579%
576	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.049%	87.629%
577	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.049%	87.678%
578	ASTRONICS CORP COMMON STOCK USD.01	0.049%	87.727%
579	M/I HOMES INC COMMON STOCK USD.01	0.049%	87.775%
580	ORBITAL ATK INC COMMON STOCK USD.01	0.049%	87.824%
581	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.049%	87.873%
582	EMC INS GROUP INC COMMON STOCK USD1.0	0.049%	87.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
583	AEGION CORP COMMON STOCK USD.01	0.049%	87.970%
584	HORIZON BANCORP INDIANA COMMON STOCK	0.049%	88.019%
585	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.048%	88.067%
586	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.048%	88.115%
587	OPUS BANK COMMON STOCK	0.048%	88.163%
588	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.048%	88.210%
589	FIDELITY SOUTHERN CORP COMMON STOCK	0.047%	88.258%
590	PHOTRONICS INC COMMON STOCK USD.01	0.047%	88.305%
591	AXT INC COMMON STOCK USD.001	0.047%	88.352%
592	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.047%	88.399%
593	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.047%	88.446%
594	MATSON INC COMMON STOCK	0.047%	88.493%
595	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1	0.047%	88.540%
596	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.046%	88.586%
597	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.046%	88.632%
598	TITAN INTERNATIONAL INC COMMON STOCK	0.046%	88.679%
599	HCI GROUP INC COMMON STOCK	0.046%	88.725%
600	CITY HOLDING CO COMMON STOCK USD2.5	0.046%	88.771%
601	PICO HOLDINGS INC COMMON STOCK USD.001	0.046%	88.817%
602	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.046%	88.862%
603	FITBIT INC A COMMON STOCK USD.0001	0.046%	88.908%
604	ARCHROCK INC COMMON STOCK USD.01	0.046%	88.954%
605	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.046%	88.999%
606	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.045%	89.045%
607	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.045%	89.090%
608	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.045%	89.135%
609	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.045%	89.180%
610	CARLISLE COS INC COMMON STOCK USD1.0	0.044%	89.224%
611	OFG BANCORP COMMON STOCK USD1.0	0.043%	89.268%
612	INTL FCSTONE INC COMMON STOCK USD.01	0.043%	89.311%
613	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.043%	89.354%
614	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.043%	89.397%
615	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01	0.042%	89.440%
616	AEROVIRONMENT INC COMMON STOCK USD.0001	0.042%	89.482%
617	KEMET CORP COMMON STOCK USD.01	0.042%	89.524%
618	HARMONIC INC COMMON STOCK USD.001	0.042%	89.566%
619	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.042%	89.608%
620	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.042%	89.650%
621	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001	0.042%	89.692%
622	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.042%	89.733%
623	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.041%	89.775%
624	DAKTRONICS INC COMMON STOCK	0.041%	89.816%
625	GP STRATEGIES CORP COMMON STOCK USD.01	0.041%	89.858%
626	GENTHERM INC COMMON STOCK	0.041%	89.899%
627	CALGON CARBON CORP COMMON STOCK USD.01	0.041%	89.939%
628	TOWER INTERNATIONAL INC COMMON STOCK USD.01	0.041%	89.980%
629	EXPRESS INC COMMON STOCK	0.041%	90.021%
630	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.041%	90.062%
631	AMERICA S CAR MART INC COMMON STOCK USD.01	0.040%	90.102%
632	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.040%	90.143%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
633	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.040%	90.183%
634	WORLD ACCEPTANCE CORP COMMON STOCK	0.040%	90.223%
635	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.040%	90.263%
636	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	0.040%	90.303%
637	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.040%	90.343%
638	HERITAGE COMMERCE CORP COMMON STOCK	0.040%	90.383%
639	ATWOOD OCEANICS INC COMMON STOCK USD1.0	0.040%	90.423%
640	SONUS NETWORKS INC COMMON STOCK USD.001	0.040%	90.463%
641	MONRO INC COMMON STOCK USD.01	0.039%	90.502%
642	STRATASYS LTD COMMON STOCK ILS.01	0.039%	90.541%
643	SHORETEL INC COMMON STOCK USD.001	0.039%	90.581%
644	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.039%	90.619%
645	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.039%	90.658%
646	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.039%	90.697%
647	UNITED COMMUNITY FINANCIAL COMMON STOCK	0.038%	90.735%
648	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.038%	90.773%
649	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.038%	90.811%
650	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.038%	90.850%
651	ENNIS INC COMMON STOCK USD2.5	0.038%	90.888%
652	KENNAMETAL INC COMMON STOCK USD1.25	0.038%	90.926%
653	HOMETRUST BANCSHARES INC COMMON STOCK	0.038%	90.964%
654	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.038%	91.002%
655	MTS SYSTEMS CORP COMMON STOCK USD.25	0.038%	91.040%
656	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.038%	91.078%
657	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	0.038%	91.115%
658	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.038%	91.153%
659	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.038%	91.191%
660	CRA INTERNATIONAL INC COMMON STOCK	0.037%	91.228%
661	MISTRAS GROUP INC COMMON STOCK USD.01	0.037%	91.265%
662	SYSTEMAX INC COMMON STOCK USD.01	0.037%	91.303%
663	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.037%	91.340%
664	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.037%	91.376%
665	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.037%	91.413%
666	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.036%	91.449%
667	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.036%	91.486%
668	HOOVER FURNITURE CORP COMMON STOCK	0.036%	91.522%
669	BARNES + NOBLE INC COMMON STOCK USD.001	0.036%	91.558%
670	BRISTOW GROUP INC COMMON STOCK USD.01	0.036%	91.595%
671	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.036%	91.630%
672	AV HOMES INC COMMON STOCK USD1.0	0.036%	91.666%
673	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.036%	91.702%
674	ESSENDANT INC COMMON STOCK USD.1	0.036%	91.738%
675	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	0.036%	91.773%
676	CLIFTON BANCORP INC COMMON STOCK USD.01	0.035%	91.809%
677	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	0.035%	91.844%
678	TREDEGAR CORP COMMON STOCK	0.035%	91.879%
679	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.035%	91.915%
680	CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01	0.035%	91.950%
681	MERCANTILE BANK CORP COMMON STOCK	0.035%	91.985%
682	DHT HOLDINGS INC COMMON STOCK USD.01	0.035%	92.020%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
683	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.035%	92.055%
684	PIPER JAFFRAY COS COMMON STOCK USD.01	0.035%	92.090%
685	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	0.035%	92.124%
686	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.035%	92.159%
687	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.035%	92.193%
688	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.035%	92.228%
689	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.034%	92.262%
690	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.034%	92.296%
691	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.034%	92.330%
692	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.034%	92.364%
693	MYRIAD GENETICS INC COMMON STOCK USD.01	0.034%	92.398%
694	PDL BIOPHARMA INC COMMON STOCK USD.01	0.034%	92.432%
695	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.034%	92.466%
696	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.034%	92.499%
697	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.033%	92.532%
698	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.033%	92.565%
699	NV5 GLOBAL INC COMMON STOCK USD.01	0.033%	92.598%
700	MEET GROUP INC/THE COMMON STOCK USD.001	0.033%	92.631%
701	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.033%	92.664%
702	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.033%	92.696%
703	FTD COS INC COMMON STOCK USD.0001	0.032%	92.729%
704	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.032%	92.761%
705	DUCOMMUN INC COMMON STOCK USD.01	0.032%	92.793%
706	CITI TRENDS INC COMMON STOCK USD.01	0.032%	92.826%
707	BANK MUTUAL CORP COMMON STOCK USD.01	0.032%	92.858%
708	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.032%	92.890%
709	WEST MARINE INC COMMON STOCK USD.001	0.032%	92.922%
710	CAREER EDUCATION CORP COMMON STOCK USD.01	0.032%	92.954%
711	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.032%	92.986%
712	INTREPID POTASH INC COMMON STOCK USD.001	0.032%	93.018%
713	CONTROL4 CORP COMMON STOCK USD.0001	0.032%	93.049%
714	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.032%	93.081%
715	TITAN MACHINERY INC COMMON STOCK USD.00001	0.031%	93.112%
716	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.031%	93.144%
717	MATRIX SERVICE CO COMMON STOCK USD.01	0.031%	93.175%
718	FARMER BROS CO COMMON STOCK USD1.0	0.031%	93.206%
719	VERITIV CORP COMMON STOCK USD.01	0.031%	93.237%
720	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.031%	93.268%
721	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.031%	93.299%
722	EXACTECH INC COMMON STOCK USD.01	0.031%	93.330%
723	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.031%	93.361%
724	BEL FUSE INC CL B COMMON STOCK USD.1	0.031%	93.392%
725	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.031%	93.423%
726	HAVERTY FURNITURE COMMON STOCK USD1.0	0.031%	93.454%
727	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.030%	93.484%
728	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.030%	93.515%
729	ZUMIEZ INC COMMON STOCK	0.030%	93.545%
730	TESCO CORP COMMON STOCK	0.030%	93.575%
731	DORIAN LPG LTD COMMON STOCK USD.01	0.030%	93.605%
732	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.030%	93.635%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
733	SHOE CARNIVAL INC COMMON STOCK USD.01	0.030%	93.665%
734	MARCUS CORPORATION COMMON STOCK USD1.0	0.030%	93.695%
735	HEALTHSTREAM INC COMMON STOCK	0.030%	93.724%
736	DEPOMED INC COMMON STOCK	0.030%	93.754%
737	FIRST BUSEY CORP COMMON STOCK USD.001	0.029%	93.783%
738	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	0.029%	93.813%
739	MOVADO GROUP INC COMMON STOCK USD.01	0.029%	93.842%
740	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.029%	93.872%
741	VSE CORP COMMON STOCK USD.05	0.029%	93.901%
742	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.029%	93.930%
743	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.029%	93.959%
744	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.029%	93.988%
745	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.029%	94.017%
746	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.029%	94.045%
747	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.029%	94.074%
748	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.029%	94.103%
749	MARINEMAX INC COMMON STOCK USD.001	0.028%	94.131%
750	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.028%	94.159%
751	GENESCO INC COMMON STOCK USD1.0	0.028%	94.187%
752	CALIX INC COMMON STOCK	0.028%	94.215%
753	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.028%	94.243%
754	CATO CORP CLASS A COMMON STOCK USD.033	0.028%	94.271%
755	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.028%	94.299%
756	TECHTARGET COMMON STOCK USD.001	0.028%	94.327%
757	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.028%	94.355%
758	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.028%	94.382%
759	SPARTAN MOTORS INC COMMON STOCK USD.01	0.028%	94.410%
760	VERA BRADLEY INC COMMON STOCK	0.027%	94.437%
761	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.027%	94.464%
762	XO GROUP INC COMMON STOCK USD.01	0.027%	94.492%
763	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.027%	94.519%
764	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.027%	94.546%
765	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.027%	94.572%
766	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.027%	94.599%
767	GUARANTY BANCORP COMMON STOCK USD.001	0.027%	94.625%
768	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.026%	94.652%
769	BRIDGE BANCORP INC COMMON STOCK USD.01	0.026%	94.678%
770	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.026%	94.705%
771	ZAGG INC COMMON STOCK USD.001	0.026%	94.731%
772	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.026%	94.757%
773	MRC GLOBAL INC COMMON STOCK USD.01	0.026%	94.784%
774	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.026%	94.810%
775	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.026%	94.836%
776	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.026%	94.862%
777	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.026%	94.888%
778	IMAX CORP COMMON STOCK	0.026%	94.913%
779	CHIMERIX INC COMMON STOCK USD.001	0.026%	94.939%
780	AGROFRESH SOLUTIONS INC COMMON STOCK	0.026%	94.964%
781	FOSSIL GROUP INC COMMON STOCK USD.01	0.025%	94.990%
782	INSTEEL INDUSTRIES INC COMMON STOCK	0.025%	95.015%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
783	BALDWIN + LYONS INC CL B COMMON STOCK	0.025%	95.040%
784	SIERRA BANCORP COMMON STOCK	0.025%	95.066%
785	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.025%	95.091%
786	VILLAGE SUPER MARKET CLASS A COMMON STOCK	0.025%	95.116%
787	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.025%	95.141%
788	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.025%	95.166%
789	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.025%	95.191%
790	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK	0.025%	95.215%
791	ACETO CORP COMMON STOCK USD.01	0.025%	95.240%
792	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.024%	95.264%
793	NORTHWEST PIPE CO COMMON STOCK USD.01	0.024%	95.289%
794	BILL BARRETT CORP COMMON STOCK USD.001	0.024%	95.313%
795	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.024%	95.337%
796	HAWKINS INC COMMON STOCK USD.05	0.024%	95.361%
797	XPERI CORP COMMON STOCK USD.001	0.024%	95.385%
798	QCR HOLDINGS INC COMMON STOCK USD1.0	0.024%	95.409%
799	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.024%	95.432%
800	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	0.023%	95.456%
801	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.023%	95.479%
802	FARMERS NATL BANC CORP COMMON STOCK	0.023%	95.502%
803	COWEN INC COMMON STOCK USD.01	0.023%	95.525%
804	FOSTER (LB) CO A COMMON STOCK USD.01	0.023%	95.548%
805	OLYMPIC STEEL INC COMMON STOCK	0.023%	95.571%
806	BANKFINANCIAL CORP COMMON STOCK USD.01	0.023%	95.594%
807	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.023%	95.617%
808	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.023%	95.640%
809	MICROSEMI CORP COMMON STOCK USD.2	0.023%	95.662%
810	MBT FINANCIAL CORP COMMON STOCK	0.023%	95.685%
811	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.022%	95.707%
812	LIFETIME BRANDS INC COMMON STOCK USD.01	0.022%	95.730%
813	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.022%	95.752%
814	FINISH LINE/THE CL A COMMON STOCK USD.01	0.022%	95.774%
815	AGILYSYS INC COMMON STOCK USD.3	0.022%	95.796%
816	SIGMA DESIGNS INC COMMON STOCK	0.022%	95.819%
817	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.022%	95.841%
818	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.022%	95.862%
819	POTBELLY CORP COMMON STOCK USD.01	0.022%	95.884%
820	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.022%	95.906%
821	HIBBETT SPORTS INC COMMON STOCK USD.01	0.022%	95.928%
822	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.022%	95.949%
823	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.021%	95.971%
824	B+G FOODS INC COMMON STOCK USD.01	0.021%	95.992%
825	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.021%	96.014%
826	FRANKLIN COVEY CO COMMON STOCK USD.05	0.021%	96.035%
827	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.021%	96.056%
828	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.021%	96.077%
829	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.021%	96.098%
830	TEAM INC COMMON STOCK USD.3	0.021%	96.119%
831	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.021%	96.140%
832	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.021%	96.161%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
833	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.021%	96.182%
834	IDT CORP CLASS B COMMON STOCK USD.01	0.021%	96.202%
835	FRED S INC CLASS A COMMON STOCK	0.021%	96.223%
836	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.021%	96.244%
837	ELDORADO RESORTS INC COMMON STOCK	0.020%	96.264%
838	FLEXSTEEL INDS COMMON STOCK USD1.0	0.020%	96.284%
839	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.020%	96.305%
840	ERA GROUP INC COMMON STOCK USD.01	0.020%	96.325%
841	HURCO COMPANIES INC COMMON STOCK	0.020%	96.345%
842	FRANK S INTERNATIONAL NV COMMON STOCK EUR.01	0.020%	96.365%
843	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.020%	96.386%
844	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.020%	96.406%
845	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.020%	96.426%
846	GREENHILL + CO INC COMMON STOCK USD.01	0.020%	96.446%
847	STONERIDGE INC COMMON STOCK	0.020%	96.465%
848	SHUTTERFLY INC COMMON STOCK USD.0001	0.020%	96.485%
849	MACATAWA BANK CORP COMMON STOCK	0.020%	96.505%
850	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.020%	96.525%
851	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.020%	96.544%
852	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.019%	96.564%
853	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.019%	96.583%
854	NUVECTRA CORP COMMON STOCK USD.001	0.019%	96.602%
855	LIMELIGHT NETWORKS INC COMMON STOCK USD.001	0.019%	96.622%
856	CULP INC COMMON STOCK USD.05	0.019%	96.641%
857	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.019%	96.660%
858	CSS INDUSTRIES INC COMMON STOCK USD.1	0.019%	96.678%
859	SPARTON CORP COMMON STOCK USD1.25	0.019%	96.697%
860	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.019%	96.716%
861	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.019%	96.734%
862	HALLADOR ENERGY CO COMMON STOCK USD.01	0.019%	96.753%
863	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.019%	96.772%
864	VISHAY PRECISION GROUP COMMON STOCK	0.019%	96.790%
865	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.019%	96.809%
866	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.019%	96.827%
867	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.018%	96.846%
868	SUPERVALU INC COMMON STOCK USD.01	0.018%	96.864%
869	VECTRUS INC COMMON STOCK USD.01	0.018%	96.883%
870	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.018%	96.901%
871	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.018%	96.919%
872	GULF ISLAND FABRICATION INC COMMON STOCK	0.018%	96.937%
873	FONAR CORP COMMON STOCK USD.0001	0.018%	96.955%
874	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.018%	96.973%
875	RTI SURGICAL INC COMMON STOCK USD.001	0.018%	96.991%
876	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.018%	97.009%
877	DXP ENTERPRISES INC COMMON STOCK USD.01	0.018%	97.027%
878	KEYW HOLDING CORP/THE COMMON STOCK	0.018%	97.044%
879	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.018%	97.062%
880	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.018%	97.080%
881	RUBY TUESDAY INC COMMON STOCK USD.01	0.018%	97.097%
882	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.017%	97.115%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
883	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.017%	97.132%
884	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.017%	97.149%
885	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.017%	97.166%
886	CU BANCORP COMMON STOCK	0.017%	97.184%
887	WADDELL + REED FINANCIAL A COMMON STOCK USD.01	0.017%	97.201%
888	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.017%	97.218%
889	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.017%	97.235%
890	HARDINGE INC COMMON STOCK USD.01	0.017%	97.252%
891	CDI CORP COMMON STOCK USD.1	0.017%	97.269%
892	LANDEC CORP COMMON STOCK USD.001	0.017%	97.286%
893	BANK OF MARIN BANCORP/CA COMMON STOCK	0.017%	97.303%
894	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.017%	97.320%
895	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.017%	97.337%
896	FIRST FOUNDATION INC COMMON STOCK USD.001	0.017%	97.354%
897	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.017%	97.371%
898	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.017%	97.388%
899	SHORE BANCSHARES INC COMMON STOCK USD.01	0.017%	97.405%
900	TIPTREE INC COMMON STOCK USD.001	0.017%	97.422%
901	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.017%	97.438%
902	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.017%	97.455%
903	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.017%	97.472%
904	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.017%	97.488%
905	INTEVAC INC COMMON STOCK	0.016%	97.505%
906	USA TRUCK INC COMMON STOCK USD.01	0.016%	97.521%
907	ON DECK CAPITAL INC COMMON STOCK USD.005	0.016%	97.538%
908	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.016%	97.554%
909	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.016%	97.570%
910	YUME INC COMMON STOCK USD.001	0.016%	97.586%
911	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.016%	97.602%
912	NEW HOME CO INC/THE COMMON STOCK USD.01	0.016%	97.618%
913	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01	0.016%	97.634%
914	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.016%	97.650%
915	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.016%	97.666%
916	CONTANGO OIL + GAS COMMON STOCK USD.04	0.016%	97.682%
917	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.016%	97.697%
918	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.016%	97.713%
919	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.016%	97.728%
920	CNB FINANCIAL CORP/PA COMMON STOCK	0.016%	97.744%
921	RED LION HOTELS CORP COMMON STOCK USD.01	0.015%	97.759%
922	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.015%	97.774%
923	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.015%	97.789%
924	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.015%	97.804%
925	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.015%	97.819%
926	GRAHAM CORP COMMON STOCK USD.1	0.015%	97.834%
927	INTERNAP CORP COMMON STOCK USD.001	0.015%	97.849%
928	LIBBEY INC COMMON STOCK USD.01	0.015%	97.864%
929	PARKER DRILLING CO COMMON STOCK USD.167	0.015%	97.878%
930	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.015%	97.893%
931	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.015%	97.908%
932	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.015%	97.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
933	DELTA APPAREL INC COMMON STOCK USD.01	0.015%	97.937%
934	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.015%	97.951%
935	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.014%	97.966%
936	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.014%	97.980%
937	AMERESCO INC CL A COMMON STOCK USD.0001	0.014%	97.995%
938	GOLDFIELD CORP COMMON STOCK USD.1	0.014%	98.009%
939	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.014%	98.023%
940	QUAD GRAPHICS INC COMMON STOCK USD.025	0.014%	98.037%
941	DSP GROUP INC COMMON STOCK USD.001	0.014%	98.051%
942	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01	0.014%	98.065%
943	TEJON RANCH CO COMMON STOCK USD.5	0.014%	98.079%
944	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.014%	98.093%
945	PHI INC NON VOTING COMMON STOCK USD.1	0.014%	98.107%
946	RIGNET INC COMMON STOCK USD.001	0.014%	98.121%
947	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.014%	98.135%
948	FLUOR CORP COMMON STOCK USD.01	0.014%	98.148%
949	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.014%	98.162%
950	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.014%	98.175%
951	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.014%	98.189%
952	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.014%	98.203%
953	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.013%	98.216%
954	PCM INC COMMON STOCK USD.001	0.013%	98.229%
955	CELADON GROUP INC COMMON STOCK USD.033	0.013%	98.243%
956	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.013%	98.256%
957	DENBURY RESOURCES INC COMMON STOCK USD.001	0.013%	98.269%
958	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.013%	98.283%
959	TRECORA RESOURCES COMMON STOCK USD.1	0.013%	98.295%
960	EP ENERGY CORP CL A COMMON STOCK USD.01	0.013%	98.308%
961	NATIONAL COMMERCE CORP COMMON STOCK	0.013%	98.321%
962	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.013%	98.334%
963	KIRKLAND S INC COMMON STOCK	0.013%	98.346%
964	DHI GROUP INC COMMON STOCK USD.01	0.013%	98.359%
965	KVH INDUSTRIES INC COMMON STOCK USD.01	0.013%	98.371%
966	IROBOT CORP COMMON STOCK USD.01	0.012%	98.384%
967	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.012%	98.396%
968	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.012%	98.408%
969	GAIA INC COMMON STOCK USD.0001	0.012%	98.421%
970	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.012%	98.433%
971	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.012%	98.445%
972	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.012%	98.456%
973	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.012%	98.468%
974	STARTEK INC COMMON STOCK USD.01	0.012%	98.480%
975	LYDALL INC COMMON STOCK USD.1	0.012%	98.492%
976	TWIN DISC INC COMMON STOCK	0.012%	98.503%
977	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.012%	98.515%
978	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.012%	98.527%
979	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.011%	98.538%
980	ALICO INC COMMON STOCK USD1.0	0.011%	98.549%
981	WILLBROS GROUP INC COMMON STOCK USD.05	0.011%	98.561%
982	A H BELO CORP A COMMON STOCK USD.01	0.011%	98.572%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
983	STATE NATIONAL COS INC COMMON STOCK USD.001	0.011%	98.583%
984	RBC BEARINGS INC COMMON STOCK USD.01	0.011%	98.594%
985	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	98.605%
986	LGI HOMES INC COMMON STOCK USD.01	0.011%	98.616%
987	EMCORE CORP COMMON STOCK	0.011%	98.627%
988	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.011%	98.638%
989	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.011%	98.648%
990	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.011%	98.659%
991	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.011%	98.669%
992	SMART + FINAL STORES INC COMMON STOCK USD.001	0.011%	98.680%
993	LSI INDUSTRIES INC COMMON STOCK	0.011%	98.691%
994	CEMPRA INC COMMON STOCK USD.001	0.010%	98.701%
995	GENCO SHIPPING + TRADING LTD COMMON STOCK	0.010%	98.711%
996	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.010%	98.721%
997	FIRST NORTHWEST BANCORP COMMON STOCK	0.010%	98.731%
998	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.010%	98.741%
999	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.010%	98.751%
1000	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.010%	98.761%
1001	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.010%	98.771%
1002	ZAFGEN INC COMMON STOCK USD.001	0.010%	98.780%
1003	HOME BANCORP INC COMMON STOCK USD.01	0.010%	98.790%
1004	MARCHEX INC CLASS B COMMON STOCK USD.01	0.010%	98.800%
1005	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK	0.010%	98.809%
1006	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.010%	98.819%
1007	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.010%	98.829%
1008	PRUDENTIAL BANCORP INC COMMON STOCK USD.01	0.009%	98.838%
1009	AROTECH CORP COMMON STOCK USD.01	0.009%	98.847%
1010	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.009%	98.857%
1011	AMTECH SYSTEMS INC COMMON STOCK USD.01	0.009%	98.866%
1012	PREMIER FINANCIAL BANCORP COMMON STOCK	0.009%	98.875%
1013	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.009%	98.885%
1014	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.009%	98.894%
1015	PC TEL INC COMMON STOCK USD.001	0.009%	98.903%
1016	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.009%	98.912%
1017	CASCADIAN THERAPEUTICS INC COMMON STOCK	0.009%	98.921%
1018	NEWLINK GENETICS CORP COMMON STOCK USD.01	0.009%	98.930%
1019	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.009%	98.940%
1020	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.009%	98.949%
1021	CHEMUNG FINANCIAL CORP COMMON STOCK USD.01	0.009%	98.957%
1022	BOJANGLES INC COMMON STOCK USD.01	0.009%	98.966%
1023	TUESDAY MORNING CORP COMMON STOCK USD.01	0.009%	98.975%
1024	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.009%	98.984%
1025	EVERI HOLDINGS INC COMMON STOCK USD.001	0.009%	98.992%
1026	RALPH LAUREN CORP COMMON STOCK USD.01	0.009%	99.001%
1027	FLOWERS FOODS INC COMMON STOCK USD.01	0.008%	99.009%
1028	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.008%	99.018%
1029	GREIF INC CL B COMMON STOCK	0.008%	99.026%
1030	CIVISTA BANCSHARES INC COMMON STOCK	0.008%	99.034%
1031	NORTHEAST BANCORP COMMON STOCK USD1.0	0.008%	99.043%
1032	MEDIA GEN INC CVR COMMON STOCK	0.008%	99.051%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1033	DIGIRAD CORP COMMON STOCK USD.0001	0.008%	99.059%
1034	AVIAT NETWORKS INC COMMON STOCK USD.01	0.008%	99.068%
1035	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.008%	99.076%
1036	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.008%	99.084%
1037	ROCKY BRANDS INC COMMON STOCK	0.008%	99.092%
1038	LIBERTY TAX INC COMMON STOCK USD.01	0.008%	99.100%
1039	INTEST CORP COMMON STOCK USD.01	0.008%	99.108%
1040	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.008%	99.116%
1041	BANK OF COMMERCE HOLDINGS COMMON STOCK	0.008%	99.124%
1042	FRP HOLDINGS INC COMMON STOCK USD.1	0.008%	99.132%
1043	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.008%	99.139%
1044	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001	0.008%	99.147%
1045	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.008%	99.155%
1046	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	99.163%
1047	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.008%	99.170%
1048	DMC GLOBAL INC COMMON STOCK USD.05	0.008%	99.178%
1049	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.008%	99.186%
1050	ZOE S KITCHEN INC COMMON STOCK USD.01	0.008%	99.194%
1051	COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01	0.008%	99.201%
1052	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.008%	99.209%
1053	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.008%	99.216%
1054	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.007%	99.224%
1055	FIRST BANK/HAMILTON NJ COMMON STOCK USD.01	0.007%	99.231%
1056	LSB INDUSTRIES INC COMMON STOCK USD.1	0.007%	99.239%
1057	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.007%	99.246%
1058	APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001	0.007%	99.253%
1059	TIVITY HEALTH INC COMMON STOCK USD.001	0.007%	99.261%
1060	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.007%	99.268%
1061	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.007%	99.275%
1062	INVESTORS TITLE CO COMMON STOCK	0.007%	99.283%
1063	NATURES SUNSHINE PRODS INC COMMON STOCK	0.007%	99.290%
1064	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.007%	99.297%
1065	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.007%	99.304%
1066	AWARE INC/MASS COMMON STOCK USD.01	0.007%	99.311%
1067	LUBY S INC COMMON STOCK USD.32	0.007%	99.318%
1068	MACKINAC FINANCIAL CORP COMMON STOCK	0.007%	99.325%
1069	REALNETWORKS INC COMMON STOCK USD.001	0.007%	99.332%
1070	IES HOLDINGS INC COMMON STOCK USD.01	0.007%	99.339%
1071	CARDTRONICS PLC A COMMON STOCK	0.007%	99.346%
1072	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.007%	99.353%
1073	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.007%	99.359%
1074	ENTEGRA FINANCIAL CORP COMMON STOCK	0.007%	99.366%
1075	ASTRONOVA INC COMMON STOCK USD.05	0.007%	99.373%
1076	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01	0.007%	99.379%
1077	DINEEQUITY INC COMMON STOCK USD.01	0.007%	99.386%
1078	ESSA BANCORP INC COMMON STOCK USD.01	0.007%	99.392%
1079	BLACK BOX CORP COMMON STOCK USD.001	0.007%	99.399%
1080	FIRST INTERNET BANCORP COMMON STOCK	0.007%	99.405%
1081	ARDELYX INC COMMON STOCK USD.000001	0.006%	99.412%
1082	SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01	0.006%	99.418%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1083	KEY TRONIC CORP COMMON STOCK	0.006%	99.425%
1084	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.006%	99.431%
1085	PENN VIRGINIA CORP COMMON STOCK	0.006%	99.437%
1086	GOLD RESOURCE CORP COMMON STOCK USD.001	0.006%	99.444%
1087	CLARUS CORP COMMON STOCK USD.0001	0.006%	99.450%
1088	QUINSTREET INC COMMON STOCK USD.001	0.006%	99.456%
1089	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.006%	99.463%
1090	COSTAMARE INC COMMON STOCK USD.0001	0.006%	99.469%
1091	CENTURY CASINOS INC COMMON STOCK USD.01	0.006%	99.475%
1092	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.006%	99.481%
1093	STAGE STORES INC COMMON STOCK USD.01	0.006%	99.487%
1094	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.006%	99.493%
1095	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.006%	99.499%
1096	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.006%	99.505%
1097	REIS INC COMMON STOCK USD.01	0.006%	99.511%
1098	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.006%	99.517%
1099	HANDY + HARMAN LTD COMMON STOCK USD.01	0.006%	99.523%
1100	LCNB CORPORATION COMMON STOCK	0.006%	99.528%
1101	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.006%	99.534%
1102	ARDMORE SHIPPING CORP COMMON STOCK USD.01	0.006%	99.540%
1103	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.006%	99.546%
1104	APPROACH RESOURCES INC COMMON STOCK USD.01	0.006%	99.551%
1105	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.005%	99.557%
1106	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01	0.005%	99.562%
1107	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	99.567%
1108	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.005%	99.573%
1109	DRIVE SHACK INC COMMON STOCK USD.01	0.005%	99.578%
1110	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.005%	99.583%
1111	PRGX GLOBAL INC COMMON STOCK USD.01	0.005%	99.588%
1112	TELENAV INC COMMON STOCK USD.001	0.005%	99.593%
1113	MEI PHARMA INC COMMON STOCK USD.00000002	0.005%	99.598%
1114	FS BANCORP INC COMMON STOCK	0.005%	99.603%
1115	KEY TECHNOLOGY INC COMMON STOCK	0.005%	99.608%
1116	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01	0.005%	99.613%
1117	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.005%	99.618%
1118	CLEARFIELD INC COMMON STOCK USD.01	0.005%	99.623%
1119	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.005%	99.627%
1120	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.005%	99.632%
1121	LINCOLN EDUCATIONAL SERVICES COMMON STOCK	0.005%	99.637%
1122	UNICO AMERICAN CORP COMMON STOCK	0.005%	99.642%
1123	BCB BANCORP INC COMMON STOCK	0.005%	99.647%
1124	ACNB CORP COMMON STOCK USD2.5	0.005%	99.651%
1125	ORRSTOWN FINL SERVICES INC COMMON STOCK	0.005%	99.656%
1126	MIRATI THERAPEUTICS INC COMMON STOCK	0.005%	99.660%
1127	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.005%	99.665%
1128	HOWARD BANCORP INC COMMON STOCK USD.01	0.005%	99.670%
1129	SMARTFINANCIAL INC COMMON STOCK USD1.0	0.005%	99.674%
1130	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.005%	99.679%
1131	RADISYS CORP COMMON STOCK	0.005%	99.683%
1132	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.005%	99.688%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1133	WEYCO GROUP INC COMMON STOCK USD1.0	0.005%	99.692%
1134	REVOLUTION LIGHTING TECHNOLO COMMON STOCK USD.001	0.004%	99.697%
1135	DIXIE GROUP INC COMMON STOCK USD3.0	0.004%	99.701%
1136	CIVEO CORP COMMON STOCK USD.01	0.004%	99.706%
1137	CYBEROPTICS CORP COMMON STOCK	0.004%	99.710%
1138	NICHOLAS FINANCIAL INC COMMON STOCK	0.004%	99.715%
1139	EASTERN CO/THE COMMON STOCK	0.004%	99.719%
1140	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.004%	99.724%
1141	HMN FINANCIAL INC COMMON STOCK USD.01	0.004%	99.728%
1142	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.004%	99.732%
1143	COMPUTER TASK GROUP INC COMMON STOCK USD.01	0.004%	99.737%
1144	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.004%	99.741%
1145	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.004%	99.745%
1146	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.004%	99.749%
1147	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.004%	99.754%
1148	FIRST SOUTH BANCORP INC /INC COMMON STOCK USD.01	0.004%	99.758%
1149	WR BERKLEY CORP COMMON STOCK USD.2	0.004%	99.762%
1150	PARKE BANCORP INC COMMON STOCK USD.1	0.004%	99.766%
1151	1ST CONSTITUTION BANCORP COMMON STOCK	0.004%	99.770%
1152	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.004%	99.774%
1153	DNB FINANCIAL CORP COMMON STOCK USD1.0	0.004%	99.778%
1154	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.004%	99.782%
1155	OCEAN BIO CHEM INC COMMON STOCK USD.01	0.004%	99.786%
1156	MALVERN BANCORP INC COMMON STOCK USD.01	0.004%	99.790%
1157	EVOLVING SYSTEMS INC COMMON STOCK USD.001	0.004%	99.794%
1158	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.004%	99.798%
1159	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	99.802%
1160	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.004%	99.805%
1161	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	99.809%
1162	ALPHA PRO TECH LTD COMMON STOCK USD.01	0.004%	99.813%
1163	UNITY BANCORP INC COMMON STOCK	0.004%	99.817%
1164	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.004%	99.820%
1165	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.004%	99.824%
1166	BSB BANCORP INC/MA COMMON STOCK USD.01	0.004%	99.828%
1167	CHEROKEE INC COMMON STOCK USD.02	0.004%	99.831%
1168	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	99.835%
1169	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.004%	99.839%
1170	NEW YORK + CO COMMON STOCK USD.001	0.004%	99.842%
1171	CROWN CRAFTS INC COMMON STOCK USD.01	0.004%	99.846%
1172	ROYAL BANCSHARES OF PENN A COMMON STOCK USD2.0	0.003%	99.849%
1173	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.003%	99.853%
1174	BSQUARE CORP COMMON STOCK	0.003%	99.856%
1175	MANNATECH INC COMMON STOCK USD.0001	0.003%	99.860%
1176	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK	0.003%	99.863%
1177	ANCHOR BANCORP COMMON STOCK USD.01	0.003%	99.866%
1178	PLAYA HOTELS + RESORTS NV COMMON STOCK USD.01	0.003%	99.869%
1179	NEUROTROPE INC COMMON STOCK	0.003%	99.873%
1180	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.003%	99.876%
1181	HARTE HANKS INC COMMON STOCK USD1.0	0.003%	99.879%
1182	ESCALADE INC COMMON STOCK	0.003%	99.882%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1183	HOPFED BANCORP INC COMMON STOCK USD.01	0.003%	99.885%
1184	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.003%	99.889%
1185	SYNALLOY CORP COMMON STOCK USD1.0	0.003%	99.892%
1186	ARK RESTAURANTS CORP COMMON STOCK USD.01	0.003%	99.895%
1187	SKYLINE CORP COMMON STOCK USD.028	0.003%	99.898%
1188	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	0.003%	99.901%
1189	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.003%	99.904%
1190	DONEGAL GROUP INC B COMMON STOCK USD.01	0.003%	99.907%
1191	EAGLE BULK SHIPPING INC COMMON STOCK USD.01	0.003%	99.910%
1192	BROADWIND ENERGY INC COMMON STOCK USD.001	0.003%	99.913%
1193	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.003%	99.916%
1194	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.003%	99.919%
1195	FERROGLOBE PLC COMMON STOCK USD7.5	0.003%	99.921%
1196	STEIN MART INC COMMON STOCK USD.01	0.003%	99.924%
1197	LEAF GROUP LTD COMMON STOCK USD.0001	0.003%	99.927%
1198	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.002%	99.929%
1199	BOOT BARN HOLDINGS INC COMMON STOCK	0.002%	99.931%
1200	PAPA MURPHY S HOLDINGS INC COMMON STOCK USD.01	0.002%	99.933%
1201	OHIO VALLEY BANC CORP COMMON STOCK USD1.0	0.002%	99.936%
1202	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.002%	99.938%
1203	ULTRALIFE CORP COMMON STOCK USD.1	0.002%	99.940%
1204	WEST BANCORPORATION COMMON STOCK	0.002%	99.942%
1205	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.002%	99.944%
1206	ARC GROUP WORLDWIDE INC COMMON STOCK USD.0005	0.002%	99.946%
1207	URBAN ONE INC COMMON STOCK USD.001	0.002%	99.948%
1208	KONA GRILL INC COMMON STOCK USD.01	0.002%	99.950%
1209	LANDMARK BANCORP INC COMMON STOCK USD.01	0.002%	99.952%
1210	CARBO CERAMICS INC COMMON STOCK USD.01	0.002%	99.953%
1211	ORION ENERGY SYSTEMS INC COMMON STOCK	0.002%	99.955%
1212	BROADVISION INC COMMON STOCK USD.0001	0.002%	99.957%
1213	EVINE LIVE INC COMMON STOCK USD.01	0.002%	99.959%
1214	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.002%	99.960%
1215	GENERAL COMMUNICATION INC A COMMON STOCK	0.002%	99.962%
1216	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.002%	99.964%
1217	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.002%	99.965%
1218	LIGHTPATH TECHNOLOGIES INC A COMMON STOCK USD.01	0.002%	99.967%
1219	KINGSTONE COS INC COMMON STOCK USD.01	0.002%	99.968%
1220	INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.970%
1221	AMREP CORP COMMON STOCK USD.1	0.001%	99.971%
1222	CITIZENS HOLDING COMPANY COMMON STOCK USD.2	0.001%	99.973%
1223	OPTICAL CABLE CORP COMMON STOCK	0.001%	99.974%
1224	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.975%
1225	STANLEY FURNITURE CO INC COMMON STOCK USD.02	0.001%	99.976%
1226	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.978%
1227	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.001%	99.979%
1228	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.001%	99.980%
1229	GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001	0.001%	99.981%
1230	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.001%	99.982%
1231	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.983%
1232	JONES ENERGY INC A COMMON STOCK USD.001	0.001%	99.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1233	ENGLOBAL CORP COMMON STOCK USD.001	0.001%	99.985%
1234	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.986%
1235	TREMOR VIDEO INC COMMON STOCK USD.0001	0.001%	99.987%
1236	HUDSON GLOBAL INC COMMON STOCK USD.001	0.001%	99.988%
1237	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0	0.001%	99.989%
1238	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01	0.001%	99.989%
1239	ACME UNITED CORP COMMON STOCK USD2.5	0.001%	99.990%
1240	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.001%	99.991%
1241	ADVANTAGE TECHNOLOGIES GRP COMMON STOCK USD.01	0.001%	99.992%
1242	NORWOOD FINANCIAL CORP COMMON STOCK USD.1	0.001%	99.992%
1243	JAKKS PACIFIC INC COMMON STOCK USD.001	0.001%	99.993%
1244	FUEL TECH INC COMMON STOCK USD.01	0.001%	99.993%
1245	SMTC CORPORATION COMMON STOCK USD.01	0.001%	99.994%
1246	MANITEX INTERNATIONAL INC COMMON STOCK	0.001%	99.995%
1247	BOWL AMERICA INC CLASS A COMMON STOCK USD.1	0.001%	99.995%
1248	CONN S INC COMMON STOCK USD.01	0.001%	99.996%
1249	ASTA FUNDING INC COMMON STOCK USD.01	0.001%	99.996%
1250	AUBURN NATL BANCORPORATION COMMON STOCK USD.01	0.001%	99.997%
1251	RF INDUSTRIES LTD COMMON STOCK USD.01	0.000%	99.997%
1252	AMERICAN SHARED HOSPITAL SER COMMON STOCK	0.000%	99.998%
1253	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01	0.000%	99.998%
1254	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	99.998%
1255	PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0	0.000%	99.999%
1256	NORTHERN OIL AND GAS INC COMMON STOCK USD.001	0.000%	99.999%
1257	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.000%	99.999%
1258	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	100.000%
1259	CSP INC COMMON STOCK USD.01	0.000%	100.000%
1260	VERSAR INC COMMON STOCK USD.01	0.000%	100.000%
1261	NORDIC AMERICAN OFFSHORE LTD COMMON STOCK USD.01	0.000%	100.000%
1262	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
1263	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
1264	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI	-	100.000%