

# VA U.S. Targeted Value Portfolio

As of June 30, 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	0.828%	0.828%
2	AECOM COMMON STOCK USD.01	0.675%	1.503%
3	PULTEGROUP INC COMMON STOCK USD.01	0.658%	2.162%
4	OWENS CORNING COMMON STOCK USD.001	0.653%	2.814%
5	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.622%	3.436%
6	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.580%	4.016%
7	AVNET INC COMMON STOCK USD1.0	0.563%	4.579%
8	RICE ENERGY INC COMMON STOCK USD.01	0.563%	5.142%
9	TOLL BROTHERS INC COMMON STOCK USD.01	0.554%	5.695%
10	STAPLES INC COMMON STOCK USD.0006	0.548%	6.243%
11	AIR LEASE CORP COMMON STOCK USD.01	0.545%	6.788%
12	KOHL'S CORP COMMON STOCK USD.01	0.510%	7.298%
13	MANPOWERGROUP INC COMMON STOCK USD.01	0.500%	7.798%
14	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.498%	8.296%
15	ASSURANT INC COMMON STOCK USD.01	0.492%	8.788%
16	AGCO CORP COMMON STOCK USD.01	0.477%	9.266%
17	XPO LOGISTICS INC COMMON STOCK USD.001	0.470%	9.735%
18	PEOPLE'S UNITED FINANCIAL COMMON STOCK USD.01	0.464%	10.200%
19	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.438%	10.637%
20	RENAISSANCE HOLDINGS LTD COMMON STOCK USD1.0	0.437%	11.074%
21	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.428%	11.502%
22	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.421%	11.923%
23	COLFAX CORP COMMON STOCK USD.001	0.421%	12.345%
24	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.415%	12.759%
25	QUANTA SERVICES INC COMMON STOCK USD.00001	0.409%	13.168%
26	PACWEST BANCORP COMMON STOCK	0.406%	13.574%
27	RSP PERMIAN INC COMMON STOCK USD.01	0.404%	13.978%
28	HELMERICH + PAYNE COMMON STOCK USD.1	0.397%	14.376%
29	JABIL INC COMMON STOCK USD.001	0.392%	14.767%
30	AMERCO COMMON STOCK USD.25	0.389%	15.157%
31	NAVIENT CORP COMMON STOCK USD.01	0.385%	15.542%
32	NEWS CORP CLASS A COMMON STOCK USD.01	0.380%	15.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	MURPHY OIL CORP COMMON STOCK USD1.0	0.370%	16.293%
34	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.361%	16.653%
35	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.360%	17.013%
36	CALPINE CORP COMMON STOCK USD.001	0.352%	17.365%
37	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.348%	17.713%
38	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.341%	18.053%
39	HANCOCK HOLDING CO COMMON STOCK USD3.33	0.330%	18.384%
40	INVESTORS BANCORP INC COMMON STOCK USD.01	0.328%	18.711%
41	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.325%	19.036%
42	POPULAR INC COMMON STOCK USD.01	0.325%	19.361%
43	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.325%	19.686%
44	UMPQUA HOLDINGS CORP COMMON STOCK	0.324%	20.011%
45	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.324%	20.335%
46	KIRBY CORP COMMON STOCK USD.1	0.323%	20.658%
47	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.313%	20.971%
48	AUTONATION INC COMMON STOCK USD.01	0.313%	21.284%
49	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.310%	21.593%
50	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.302%	21.896%
51	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.301%	22.197%
52	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.300%	22.497%
53	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.300%	22.797%
54	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.297%	23.094%
55	CONSOL ENERGY INC COMMON STOCK USD.01	0.297%	23.391%
56	POST HOLDINGS INC COMMON STOCK USD.01	0.293%	23.684%
57	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.293%	23.977%
58	TRANSOCEAN LTD COMMON STOCK CHF.1	0.289%	24.266%
59	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.288%	24.554%
60	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.287%	24.841%
61	SYNNEX CORP COMMON STOCK USD.001	0.286%	25.127%
62	REGAL BELOIT CORP COMMON STOCK USD.01	0.285%	25.412%
63	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.283%	25.696%
64	KLX INC COMMON STOCK USD.01	0.279%	25.974%
65	SANDERSON FARMS INC COMMON STOCK USD1.0	0.278%	26.252%
66	MB FINANCIAL INC COMMON STOCK USD.01	0.277%	26.530%
67	IBERIABANK CORP COMMON STOCK USD1.0	0.276%	26.806%
68	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0	0.276%	27.081%
69	LEGG MASON INC COMMON STOCK USD.1	0.272%	27.353%
70	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.270%	27.623%
71	RYDER SYSTEM INC COMMON STOCK USD.5	0.270%	27.893%
72	TEREX CORP COMMON STOCK USD.01	0.267%	28.160%
73	OLIN CORP COMMON STOCK USD1.0	0.264%	28.425%
74	ILG INC COMMON STOCK USD.01	0.263%	28.688%
75	WINTRUST FINANCIAL CORP COMMON STOCK	0.263%	28.951%
76	MALLINCKRODT PLC COMMON STOCK USD.2	0.260%	29.211%
77	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.258%	29.469%
78	HUNTSMAN CORP COMMON STOCK USD.01	0.256%	29.725%
79	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.255%	29.980%
80	ECHOSTAR CORP A COMMON STOCK USD.001	0.254%	30.234%
81	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.253%	30.487%
82	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.250%	30.737%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
83	TECH DATA CORP COMMON STOCK USD.0015	0.249%	30.986%
84	SANMINA CORP COMMON STOCK USD.01	0.249%	31.235%
85	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.246%	31.481%
86	MASTEC INC COMMON STOCK USD.1	0.241%	31.722%
87	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.241%	31.963%
88	ALEXANDER + BALDWIN INC COMMON STOCK	0.240%	32.203%
89	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.239%	32.443%
90	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.239%	32.681%
91	RANGE RESOURCES CORP COMMON STOCK USD.01	0.237%	32.918%
92	ACXIOM CORP COMMON STOCK USD.1	0.237%	33.155%
93	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.236%	33.392%
94	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.233%	33.624%
95	FNB CORP COMMON STOCK USD.01	0.231%	33.856%
96	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.231%	34.087%
97	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.227%	34.314%
98	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.224%	34.539%
99	OLD NATIONAL BANCORP COMMON STOCK	0.223%	34.762%
100	OFFICE DEPOT INC COMMON STOCK USD.01	0.223%	34.985%
101	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.223%	35.208%
102	BARNES GROUP INC COMMON STOCK USD.01	0.222%	35.430%
103	COHERENT INC COMMON STOCK USD.01	0.222%	35.653%
104	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.221%	35.873%
105	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.220%	36.093%
106	CREE INC COMMON STOCK USD.00125	0.220%	36.313%
107	HOPE BANCORP INC COMMON STOCK USD.001	0.218%	36.531%
108	TIVO CORP COMMON STOCK USD.001	0.217%	36.748%
109	ITT INC COMMON STOCK USD1.0	0.217%	36.965%
110	HECLA MINING CO COMMON STOCK USD.25	0.216%	37.181%
111	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.215%	37.396%
112	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.215%	37.611%
113	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.215%	37.826%
114	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.214%	38.039%
115	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.213%	38.252%
116	PDC ENERGY INC COMMON STOCK USD.01	0.211%	38.463%
117	RADIAN GROUP INC COMMON STOCK USD.001	0.211%	38.674%
118	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.210%	38.884%
119	TRI POINTE GROUP INC COMMON STOCK USD.01	0.209%	39.093%
120	ON ASSIGNMENT INC COMMON STOCK USD.01	0.206%	39.300%
121	TRUSTMARK CORP COMMON STOCK	0.205%	39.504%
122	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.205%	39.709%
123	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	0.202%	39.911%
124	DANA INC COMMON STOCK USD.01	0.201%	40.113%
125	ABM INDUSTRIES INC COMMON STOCK USD.01	0.201%	40.313%
126	CLEAN HARBORS INC COMMON STOCK USD.01	0.200%	40.513%
127	AARON S INC COMMON STOCK USD.5	0.199%	40.713%
128	VALLEY NATIONAL BANCORP COMMON STOCK	0.199%	40.912%
129	TEGNA INC COMMON STOCK USD1.0	0.199%	41.111%
130	NRG ENERGY INC COMMON STOCK USD.01	0.198%	41.309%
131	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.198%	41.507%
132	SEABOARD CORP COMMON STOCK USD1.0	0.197%	41.703%

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133	HALYARD HEALTH INC COMMON STOCK USD.01	0.196%	41.899%
134	TETRA TECH INC COMMON STOCK USD.01	0.195%	42.094%
135	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	0.194%	42.288%
136	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.194%	42.483%
137	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.194%	42.676%
138	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.190%	42.866%
139	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.189%	43.054%
140	MACY S INC COMMON STOCK USD.01	0.188%	43.242%
141	DOMTAR CORP COMMON STOCK USD.01	0.188%	43.430%
142	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.187%	43.617%
143	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.187%	43.804%
144	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.187%	43.991%
145	H.B. FULLER CO. COMMON STOCK USD1.0	0.183%	44.175%
146	NEW YORK TIMES CO A COMMON STOCK USD.1	0.183%	44.358%
147	ALAMO GROUP INC COMMON STOCK USD.1	0.183%	44.540%
148	ADTRAN INC COMMON STOCK USD.01	0.179%	44.719%
149	COPA HOLDINGS SA CLASS A COMMON STOCK	0.179%	44.898%
150	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.179%	45.077%
151	DIGITALGLOBE INC COMMON STOCK USD.001	0.177%	45.254%
152	TCF FINANCIAL CORP COMMON STOCK USD.01	0.175%	45.429%
153	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.173%	45.602%
154	TOPBUILD CORP COMMON STOCK	0.173%	45.775%
155	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.173%	45.948%
156	GATX CORP COMMON STOCK USD.625	0.172%	46.120%
157	DRIL QUIP INC COMMON STOCK USD.01	0.171%	46.291%
158	KB HOME COMMON STOCK USD1.0	0.171%	46.462%
159	KEMPER CORP COMMON STOCK USD.1	0.171%	46.633%
160	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.171%	46.804%
161	FINISAR CORPORATION COMMON STOCK USD.001	0.171%	46.974%
162	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.170%	47.145%
163	ENSTAR GROUP LTD COMMON STOCK USD1.0	0.170%	47.315%
164	XEROX CORP COMMON STOCK USD1.0	0.170%	47.485%
165	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.168%	47.653%
166	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	0.167%	47.821%
167	NEWS CORP CLASS B COMMON STOCK	0.167%	47.987%
168	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.166%	48.154%
169	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.166%	48.319%
170	OASIS PETROLEUM INC COMMON STOCK USD.01	0.164%	48.483%
171	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.164%	48.647%
172	BANNER CORPORATION COMMON STOCK USD.01	0.163%	48.810%
173	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.163%	48.973%
174	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.163%	49.136%
175	ELECTRONICS FOR IMAGING COMMON STOCK USD.01	0.162%	49.298%
176	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.162%	49.460%
177	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.161%	49.621%
178	CARPENTER TECHNOLOGY COMMON STOCK USD5.0	0.159%	49.781%
179	BANCORPSOUTH INC COMMON STOCK USD2.5	0.159%	49.939%
180	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.159%	50.098%
181	MOOG INC CLASS A COMMON STOCK USD1.0	0.158%	50.256%
182	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.158%	50.414%

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183	OCEANEERING INTL INC COMMON STOCK USD.25	0.158%	50.572%
184	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.157%	50.730%
185	RENASANT CORP COMMON STOCK USD5.0	0.157%	50.887%
186	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.157%	51.044%
187	AVX CORP COMMON STOCK USD.01	0.156%	51.199%
188	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.155%	51.354%
189	MDC HOLDINGS INC COMMON STOCK USD.01	0.154%	51.508%
190	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.154%	51.662%
191	FERROGLOBE PLC COMMON STOCK USD7.5	0.153%	51.816%
192	SKYWEST INC COMMON STOCK	0.153%	51.969%
193	MCDERMOTT INTL INC COMMON STOCK USD1.0	0.150%	52.119%
194	MEREDITH CORP COMMON STOCK USD1.0	0.150%	52.269%
195	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.150%	52.419%
196	FIRST SOLAR INC COMMON STOCK USD.001	0.149%	52.568%
197	TTM TECHNOLOGIES COMMON STOCK USD.001	0.149%	52.717%
198	ALMOST FAMILY INC COMMON STOCK USD.1	0.149%	52.866%
199	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.149%	53.015%
200	VWR CORP COMMON STOCK USD.01	0.148%	53.163%
201	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.148%	53.312%
202	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.148%	53.460%
203	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.148%	53.608%
204	VERINT SYSTEMS INC COMMON STOCK USD.001	0.147%	53.755%
205	II VI INC COMMON STOCK	0.146%	53.901%
206	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.146%	54.047%
207	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.146%	54.193%
208	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.145%	54.338%
209	ROGERS CORP COMMON STOCK USD1.0	0.145%	54.483%
210	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.145%	54.627%
211	KBR INC COMMON STOCK USD.001	0.144%	54.772%
212	AIRCASTLE LTD COMMON STOCK USD.01	0.143%	54.915%
213	ZIONS BANCORPORATION COMMON STOCK	0.142%	55.057%
214	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.142%	55.200%
215	CALLON PETROLEUM CO COMMON STOCK USD.01	0.142%	55.342%
216	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.141%	55.483%
217	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.141%	55.624%
218	LITHIA MOTORS INC CL A COMMON STOCK	0.141%	55.764%
219	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.140%	55.905%
220	WESBANCO INC COMMON STOCK USD2.0833	0.140%	56.045%
221	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.139%	56.184%
222	OWENS + MINOR INC COMMON STOCK USD2.0	0.139%	56.323%
223	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.139%	56.462%
224	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.139%	56.601%
225	AZZ INC COMMON STOCK USD1.0	0.138%	56.739%
226	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.138%	56.877%
227	STEPAN CO COMMON STOCK USD1.0	0.138%	57.015%
228	USG CORP COMMON STOCK USD.1	0.136%	57.151%
229	ACTUANT CORP A COMMON STOCK USD.2	0.136%	57.287%
230	UNIVERSAL CORP/VA COMMON STOCK	0.136%	57.423%
231	DILLARDS INC CL A COMMON STOCK	0.135%	57.558%
232	CONVERGYS CORP COMMON STOCK	0.135%	57.693%

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233	ADIANT PLC COMMON STOCK USD.001	0.134%	57.827%
234	MERITAGE HOMES CORP COMMON STOCK USD.01	0.134%	57.961%
235	COOPER TIRE + RUBBER COMMON STOCK USD1.0	0.134%	58.095%
236	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.133%	58.228%
237	COMMERCIAL METALS CO COMMON STOCK USD.01	0.133%	58.361%
238	KNOWLES CORP COMMON STOCK USD.01	0.133%	58.494%
239	ENTEGRIS INC COMMON STOCK USD.01	0.132%	58.626%
240	HELEN OF TROY LTD COMMON STOCK USD.1	0.131%	58.757%
241	CHART INDUSTRIES INC COMMON STOCK USD.01	0.131%	58.887%
242	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.130%	59.018%
243	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.130%	59.148%
244	NOW INC COMMON STOCK USD.01	0.129%	59.277%
245	UNIFIRST CORP/MA COMMON STOCK USD.1	0.129%	59.406%
246	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.128%	59.535%
247	FTI CONSULTING INC COMMON STOCK USD.01	0.128%	59.662%
248	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.128%	59.790%
249	SCHOLASTIC CORP COMMON STOCK USD.01	0.126%	59.915%
250	FIRST MERCHANTS CORP COMMON STOCK	0.126%	60.041%
251	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.125%	60.166%
252	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.124%	60.290%
253	NELNET INC CL A COMMON STOCK USD.01	0.124%	60.414%
254	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.123%	60.537%
255	HAEMONETICS CORP/MASS COMMON STOCK USD.01	0.123%	60.660%
256	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.123%	60.783%
257	CARS.COM INC COMMON STOCK USD.01	0.122%	60.905%
258	PLEXUS CORP COMMON STOCK USD.01	0.122%	61.028%
259	GENTEX CORP COMMON STOCK USD.06	0.122%	61.150%
260	RALPH LAUREN CORP COMMON STOCK USD.01	0.122%	61.272%
261	TUTOR PERINI CORP COMMON STOCK USD1.0	0.121%	61.393%
262	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.121%	61.513%
263	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.120%	61.634%
264	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.120%	61.754%
265	SOUTH STATE CORP COMMON STOCK USD2.5	0.120%	61.874%
266	TIME INC COMMON STOCK USD.01	0.120%	61.994%
267	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.120%	62.113%
268	WPX ENERGY INC COMMON STOCK	0.120%	62.233%
269	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.119%	62.352%
270	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.119%	62.471%
271	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.119%	62.590%
272	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.118%	62.707%
273	INNOSPEC INC COMMON STOCK USD.01	0.117%	62.825%
274	JONES LANG LASALLE INC COMMON STOCK USD.01	0.117%	62.941%
275	SEMGROUP CORP CLASS A COMMON STOCK	0.117%	63.058%
276	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.116%	63.174%
277	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.116%	63.291%
278	BED BATH + BEYOND INC COMMON STOCK USD.01	0.116%	63.407%
279	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.115%	63.521%
280	MEDNAX INC COMMON STOCK USD.01	0.114%	63.636%
281	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.114%	63.749%
282	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.113%	63.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.113%	63.976%
284	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.112%	64.088%
285	LA Z BOY INC COMMON STOCK USD1.0	0.112%	64.200%
286	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.112%	64.312%
287	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.111%	64.423%
288	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.111%	64.534%
289	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.110%	64.644%
290	FIRST FINANCIAL BANCORP COMMON STOCK	0.110%	64.753%
291	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.109%	64.863%
292	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.109%	64.972%
293	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.109%	65.081%
294	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.109%	65.189%
295	TRIUMPH GROUP INC COMMON STOCK USD.001	0.109%	65.298%
296	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.108%	65.406%
297	DEAN FOODS CO COMMON STOCK USD.01	0.108%	65.514%
298	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.107%	65.621%
299	SM ENERGY CO COMMON STOCK USD.01	0.107%	65.727%
300	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.106%	65.834%
301	FABRINET COMMON STOCK USD.01	0.106%	65.940%
302	OSI SYSTEMS INC COMMON STOCK	0.106%	66.046%
303	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.106%	66.152%
304	ACCO BRANDS CORP COMMON STOCK USD.01	0.106%	66.258%
305	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.106%	66.364%
306	CUBIC CORP COMMON STOCK	0.106%	66.470%
307	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.106%	66.576%
308	NETGEAR INC COMMON STOCK USD.001	0.105%	66.682%
309	ENSCO PLC CL A COMMON STOCK USD.1	0.104%	66.785%
310	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.103%	66.888%
311	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.103%	66.991%
312	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1	0.102%	67.094%
313	HORIZON PHARMA PLC COMMON STOCK USD.0001	0.102%	67.195%
314	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.102%	67.297%
315	WABASH NATIONAL CORP COMMON STOCK USD.01	0.102%	67.399%
316	MBIA INC COMMON STOCK USD1.0	0.101%	67.500%
317	N B T BANCORP INC COMMON STOCK USD.01	0.101%	67.601%
318	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.101%	67.702%
319	1ST SOURCE CORP COMMON STOCK	0.101%	67.802%
320	UNIT CORP COMMON STOCK USD.2	0.101%	67.903%
321	TOWNE BANK COMMON STOCK USD1.667	0.100%	68.003%
322	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.100%	68.103%
323	CONMED CORP COMMON STOCK USD.01	0.099%	68.202%
324	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.099%	68.302%
325	BOISE CASCADE CO COMMON STOCK USD.01	0.098%	68.400%
326	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.098%	68.498%
327	BRADY CORPORATION CL A COMMON STOCK USD.01	0.098%	68.596%
328	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.098%	68.693%
329	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01	0.097%	68.791%
330	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.097%	68.888%
331	GUESS? INC COMMON STOCK USD.01	0.097%	68.985%
332	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.097%	69.082%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	GREIF INC CL A COMMON STOCK	0.097%	69.179%
334	BLUCORA INC COMMON STOCK USD.0001	0.097%	69.276%
335	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.096%	69.373%
336	SKECHERS USA INC CL A COMMON STOCK USD.001	0.096%	69.469%
337	S + T BANCORP INC COMMON STOCK USD2.5	0.096%	69.565%
338	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.095%	69.660%
339	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.095%	69.755%
340	BELMOND LTD CLASS A COMMON STOCK USD.01	0.095%	69.850%
341	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.095%	69.944%
342	ENERSYS COMMON STOCK USD.01	0.095%	70.039%
343	KAMAN CORP COMMON STOCK USD1.0	0.094%	70.133%
344	CABOT CORP COMMON STOCK USD1.0	0.094%	70.227%
345	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.094%	70.321%
346	HMS HOLDINGS CORP COMMON STOCK USD.01	0.094%	70.415%
347	DIODES INC COMMON STOCK USD.667	0.094%	70.509%
348	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.094%	70.603%
349	TRIBUNE MEDIA CO A COMMON STOCK	0.093%	70.696%
350	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.093%	70.789%
351	NATIONAL GENERAL HLDGS COMMON STOCK USD.01	0.093%	70.881%
352	WALKER + DUNLOP INC COMMON STOCK	0.092%	70.974%
353	ALON USA ENERGY INC COMMON STOCK USD.01	0.092%	71.066%
354	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.092%	71.158%
355	FORWARD AIR CORP COMMON STOCK USD.01	0.092%	71.250%
356	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.092%	71.342%
357	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.092%	71.435%
358	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.092%	71.527%
359	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.091%	71.618%
360	DSW INC CLASS A COMMON STOCK	0.091%	71.708%
361	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.090%	71.798%
362	HUB GROUP INC CL A COMMON STOCK USD.01	0.090%	71.889%
363	WEIS MARKETS INC COMMON STOCK	0.090%	71.979%
364	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.090%	72.069%
365	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.089%	72.158%
366	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.089%	72.247%
367	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.089%	72.336%
368	LIVANOVA PLC COMMON STOCK GBP1.0	0.089%	72.425%
369	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.089%	72.514%
370	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.089%	72.603%
371	EXTERRAN CORP COMMON STOCK USD.01	0.088%	72.691%
372	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.088%	72.780%
373	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.088%	72.867%
374	PHH CORP COMMON STOCK USD.01	0.087%	72.955%
375	NN INC COMMON STOCK USD.01	0.087%	73.042%
376	CBIZ INC COMMON STOCK USD.01	0.087%	73.128%
377	CHICO S FAS INC COMMON STOCK USD.01	0.086%	73.215%
378	LHC GROUP INC COMMON STOCK USD.01	0.086%	73.301%
379	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.086%	73.388%
380	INFINERA CORP COMMON STOCK USD.001	0.086%	73.474%
381	STATE AUTO FINANCIAL CORP COMMON STOCK	0.086%	73.560%
382	GORMAN RUPP CO COMMON STOCK	0.086%	73.646%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.086%	73.731%
384	INNERWORKINGS INC COMMON STOCK USD.0001	0.085%	73.817%
385	FNFV GROUP TRACKING STK USD.0001	0.085%	73.902%
386	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.085%	73.987%
387	MOBILE MINI INC COMMON STOCK USD.01	0.084%	74.071%
388	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.084%	74.155%
389	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.084%	74.239%
390	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.084%	74.323%
391	CALERES INC COMMON STOCK USD.01	0.084%	74.407%
392	SCANSOURCE INC COMMON STOCK	0.083%	74.490%
393	J.C. PENNEY CO INC COMMON STOCK USD.5	0.083%	74.572%
394	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.082%	74.655%
395	SAIA INC COMMON STOCK USD.001	0.082%	74.737%
396	ACORDA THERAPEUTICS INC COMMON STOCK USD.001	0.082%	74.819%
397	RAMBUS INC COMMON STOCK USD.001	0.082%	74.901%
398	DYNEGY INC COMMON STOCK USD.01	0.081%	74.982%
399	TRUEBLUE INC COMMON STOCK	0.081%	75.063%
400	TRONOX LTD CL A COMMON STOCK USD.01	0.081%	75.144%
401	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.081%	75.225%
402	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.081%	75.306%
403	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.081%	75.387%
404	STEELCASE INC CL A COMMON STOCK	0.081%	75.468%
405	BANKRATE INC COMMON STOCK USD.01	0.081%	75.548%
406	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.080%	75.629%
407	MATERION CORP COMMON STOCK	0.080%	75.709%
408	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.080%	75.789%
409	RPX CORP COMMON STOCK USD.0001	0.079%	75.868%
410	US CELLULAR CORP COMMON STOCK USD1.0	0.079%	75.947%
411	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.079%	76.026%
412	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.079%	76.104%
413	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.079%	76.183%
414	ANDERSONS INC/THE COMMON STOCK	0.078%	76.261%
415	GRIFFON CORP COMMON STOCK USD.25	0.077%	76.339%
416	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.077%	76.416%
417	SYNAPTICS INC COMMON STOCK USD.001	0.077%	76.493%
418	ACTUA CORP COMMON STOCK USD.001	0.077%	76.570%
419	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.077%	76.647%
420	COEUR MINING INC COMMON STOCK USD.01	0.077%	76.724%
421	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.076%	76.800%
422	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.076%	76.876%
423	NATIONAL BANK HOLD CL A COMMON STOCK	0.075%	76.951%
424	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1	0.075%	77.026%
425	KRATON CORP COMMON STOCK USD.01	0.074%	77.100%
426	PRA GROUP INC COMMON STOCK USD.01	0.074%	77.175%
427	HERITAGE FINANCIAL CORP COMMON STOCK	0.074%	77.249%
428	TIMKENSTEEL CORP COMMON STOCK	0.074%	77.323%
429	BELDEN INC COMMON STOCK USD.01	0.074%	77.397%
430	AAR CORP COMMON STOCK USD1.0	0.074%	77.471%
431	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.074%	77.545%
432	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.073%	77.618%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.073%	77.691%
434	EPLUS INC COMMON STOCK USD.01	0.073%	77.764%
435	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.073%	77.837%
436	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.073%	77.910%
437	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.073%	77.982%
438	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.072%	78.054%
439	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.072%	78.126%
440	FUTUREFUEL CORP COMMON STOCK USD.0001	0.072%	78.198%
441	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.072%	78.270%
442	FORESTAR GROUP INC COMMON STOCK USD1.0	0.072%	78.341%
443	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.071%	78.413%
444	INTER PARFUMS INC COMMON STOCK USD.001	0.071%	78.484%
445	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.071%	78.555%
446	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.071%	78.626%
447	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.071%	78.696%
448	VIAD CORP COMMON STOCK USD1.5	0.071%	78.767%
449	GRAY TELEVISION INC COMMON STOCK	0.070%	78.838%
450	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.070%	78.908%
451	GREEN PLAINS INC COMMON STOCK USD.001	0.070%	78.978%
452	ENCORE WIRE CORP COMMON STOCK USD.01	0.070%	79.048%
453	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.070%	79.118%
454	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.070%	79.188%
455	K12 INC COMMON STOCK USD.0001	0.069%	79.257%
456	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.069%	79.326%
457	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.069%	79.395%
458	MATADOR RESOURCES CO COMMON STOCK USD.01	0.069%	79.463%
459	QEP RESOURCES INC COMMON STOCK USD.01	0.068%	79.532%
460	XENITH BANKSHARES INC COMMON STOCK USD.01	0.068%	79.600%
461	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.068%	79.668%
462	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.068%	79.736%
463	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.068%	79.804%
464	PEOPLES BANCORP INC COMMON STOCK	0.068%	79.872%
465	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.068%	79.940%
466	NOBLE CORP PLC COMMON STOCK USD.01	0.068%	80.008%
467	BANCFIRST CORP COMMON STOCK USD1.0	0.068%	80.075%
468	GLATFELTER COMMON STOCK USD.01	0.067%	80.143%
469	TRIMAS CORP COMMON STOCK USD.01	0.067%	80.210%
470	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	0.067%	80.277%
471	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.067%	80.344%
472	KELLY SERVICES INC A COMMON STOCK USD1.0	0.067%	80.410%
473	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.066%	80.477%
474	ANGIODYNAMICS INC COMMON STOCK USD.01	0.066%	80.543%
475	HARMONIC INC COMMON STOCK USD.001	0.066%	80.609%
476	SCORPIO TANKERS INC COMMON STOCK USD.01	0.066%	80.675%
477	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.066%	80.741%
478	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.066%	80.807%
479	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.066%	80.872%
480	PHARMERICA CORP COMMON STOCK USD.01	0.065%	80.937%
481	CONNECTONE BANCORP INC COMMON STOCK	0.065%	81.002%
482	SPARTANNASH CO COMMON STOCK	0.064%	81.066%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.064%	81.131%
484	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.064%	81.195%
485	GANNETT CO INC COMMON STOCK	0.064%	81.258%
486	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.064%	81.322%
487	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.064%	81.386%
488	BANKUNITED INC COMMON STOCK USD.01	0.064%	81.449%
489	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.063%	81.513%
490	VISTA OUTDOOR INC COMMON STOCK USD.01	0.063%	81.576%
491	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.063%	81.640%
492	MERIDIAN BANCORP INC COMMON STOCK	0.063%	81.703%
493	ESPERION THERAPEUTICS INC COMMON STOCK USD.001	0.063%	81.766%
494	ANALOGIC CORP COMMON STOCK USD.05	0.063%	81.829%
495	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.063%	81.892%
496	TITAN INTERNATIONAL INC COMMON STOCK	0.063%	81.955%
497	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.063%	82.018%
498	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.063%	82.081%
499	GREENBRIER COMPANIES INC COMMON STOCK	0.063%	82.143%
500	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.062%	82.206%
501	NOVANTA INC COMMON STOCK	0.062%	82.268%
502	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.062%	82.331%
503	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.062%	82.393%
504	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.062%	82.455%
505	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.061%	82.516%
506	SRC ENERGY INC COMMON STOCK USD.001	0.061%	82.577%
507	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.061%	82.638%
508	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.061%	82.699%
509	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.061%	82.760%
510	XCERRA CORP COMMON STOCK USD.05	0.061%	82.821%
511	FIRSTCASH INC COMMON STOCK USD.01	0.060%	82.881%
512	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	0.060%	82.941%
513	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	0.060%	83.001%
514	HOMESTREET INC COMMON STOCK	0.060%	83.061%
515	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.060%	83.121%
516	ARCBEST CORP COMMON STOCK USD.01	0.059%	83.180%
517	IXYS CORPORATION COMMON STOCK USD.01	0.059%	83.240%
518	ST JOE CO/THE COMMON STOCK	0.059%	83.299%
519	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.059%	83.358%
520	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.059%	83.418%
521	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.059%	83.477%
522	BRIGGS + STRATTON COMMON STOCK USD.01	0.059%	83.536%
523	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.059%	83.595%
524	PACIFIC CONTINENTAL CORP COMMON STOCK	0.059%	83.654%
525	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	0.059%	83.712%
526	DEL TACO RESTAURANTS INC COMMON STOCK	0.058%	83.770%
527	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.058%	83.828%
528	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.058%	83.886%
529	MCGRATH RENTCORP COMMON STOCK	0.058%	83.944%
530	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.058%	84.002%
531	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.058%	84.060%
532	PERFICIENT INC COMMON STOCK USD.001	0.058%	84.118%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
533	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.058%	84.175%
534	CAMDEN NATIONAL CORP COMMON STOCK	0.058%	84.233%
535	FORMFACTOR INC COMMON STOCK USD.001	0.057%	84.290%
536	LUMINEX CORP COMMON STOCK USD.001	0.057%	84.347%
537	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.057%	84.404%
538	CTS CORP COMMON STOCK	0.057%	84.461%
539	KIMBALL ELECTRONICS INC COMMON STOCK	0.057%	84.517%
540	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.057%	84.574%
541	CRYOLIFE INC COMMON STOCK USD.01	0.057%	84.630%
542	SPX FLOW INC COMMON STOCK USD.01	0.056%	84.687%
543	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.056%	84.743%
544	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.056%	84.799%
545	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.056%	84.855%
546	TRICO BANCSHARES COMMON STOCK	0.056%	84.911%
547	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.056%	84.967%
548	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.056%	85.023%
549	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.055%	85.078%
550	M/I HOMES INC COMMON STOCK USD.01	0.055%	85.133%
551	ASTRONICS CORP COMMON STOCK USD.01	0.055%	85.189%
552	ORBCOMM INC COMMON STOCK USD.001	0.055%	85.244%
553	CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01	0.055%	85.299%
554	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.055%	85.354%
555	PHOTRONICS INC COMMON STOCK USD.01	0.055%	85.409%
556	NATUS MEDICAL INC COMMON STOCK USD.001	0.055%	85.463%
557	VIRTUSA CORP COMMON STOCK USD.01	0.055%	85.518%
558	PC CONNECTION INC COMMON STOCK USD.01	0.055%	85.573%
559	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002	0.055%	85.628%
560	FIRST BANCORP/NC COMMON STOCK	0.055%	85.682%
561	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.055%	85.737%
562	GREEN BANCORP INC COMMON STOCK USD.01	0.054%	85.791%
563	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.054%	85.845%
564	HCI GROUP INC COMMON STOCK	0.054%	85.900%
565	STONEGATE BANK COMMON STOCK USD.01	0.054%	85.954%
566	UNIFI INC COMMON STOCK USD.1	0.053%	86.007%
567	MATSON INC COMMON STOCK	0.053%	86.061%
568	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.053%	86.114%
569	BOYD GAMING CORP COMMON STOCK USD.01	0.053%	86.166%
570	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.053%	86.219%
571	OXFORD INDUSTRIES INC COMMON STOCK USD1.0	0.052%	86.272%
572	LAKELAND BANCORP INC COMMON STOCK	0.052%	86.324%
573	PARK STERLING CORP COMMON STOCK USD.01	0.052%	86.376%
574	STEEL DYNAMICS INC COMMON STOCK USD.005	0.051%	86.427%
575	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.051%	86.478%
576	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.051%	86.529%
577	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.050%	86.579%
578	OPUS BANK COMMON STOCK	0.050%	86.630%
579	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.050%	86.680%
580	BANCORP INC/THE COMMON STOCK USD1.0	0.050%	86.730%
581	ARCHROCK INC COMMON STOCK USD.01	0.050%	86.780%
582	GENTHERM INC COMMON STOCK	0.050%	86.830%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
583	INVACARE CORP COMMON STOCK USD.25	0.050%	86.879%
584	CALGON CARBON CORP COMMON STOCK USD.01	0.049%	86.929%
585	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.049%	86.978%
586	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.049%	87.027%
587	CVR ENERGY INC COMMON STOCK USD.01	0.049%	87.076%
588	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.049%	87.125%
589	MKS INSTRUMENTS INC COMMON STOCK	0.049%	87.174%
590	OFG BANCORP COMMON STOCK USD1.0	0.049%	87.223%
591	VERITIV CORP COMMON STOCK USD.01	0.049%	87.271%
592	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.049%	87.320%
593	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.049%	87.369%
594	FIDELITY SOUTHERN CORP COMMON STOCK	0.048%	87.417%
595	KADANT INC COMMON STOCK USD.01	0.048%	87.465%
596	ATWOOD OCEANICS INC COMMON STOCK USD1.0	0.048%	87.514%
597	PICO HOLDINGS INC COMMON STOCK USD.001	0.048%	87.562%
598	NANOMETRICS INC COMMON STOCK	0.048%	87.610%
599	AEGION CORP COMMON STOCK USD.01	0.048%	87.658%
600	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.048%	87.706%
601	HORIZON BANCORP INDIANA COMMON STOCK	0.048%	87.754%
602	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.048%	87.801%
603	CRAY INC COMMON STOCK USD.01	0.048%	87.849%
604	EMC INS GROUP INC COMMON STOCK USD1.0	0.047%	87.896%
605	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.047%	87.944%
606	FTD COS INC COMMON STOCK USD.0001	0.047%	87.991%
607	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.047%	88.038%
608	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.047%	88.085%
609	EZCORP INC CL A COMMON STOCK USD.01	0.047%	88.132%
610	SP PLUS CORP COMMON STOCK USD.001	0.047%	88.179%
611	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001	0.047%	88.226%
612	CITY HOLDING CO COMMON STOCK USD2.5	0.047%	88.273%
613	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.047%	88.320%
614	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	0.046%	88.366%
615	WORTHINGTON INDUSTRIES COMMON STOCK	0.046%	88.412%
616	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.046%	88.459%
617	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.046%	88.505%
618	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.046%	88.550%
619	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.045%	88.596%
620	AV HOMES INC COMMON STOCK USD1.0	0.045%	88.641%
621	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.045%	88.687%
622	NOBLE ENERGY INC COMMON STOCK USD.01	0.045%	88.732%
623	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.045%	88.777%
624	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.045%	88.822%
625	INTL FCSTONE INC COMMON STOCK USD.01	0.045%	88.866%
626	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.045%	88.911%
627	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	0.044%	88.955%
628	COHU INC COMMON STOCK USD1.0	0.044%	89.000%
629	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.044%	89.044%
630	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.044%	89.088%
631	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.044%	89.132%
632	GENESCO INC COMMON STOCK USD1.0	0.044%	89.176%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
633	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.044%	89.219%
634	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.043%	89.263%
635	GASLOG LTD COMMON STOCK USD.01	0.043%	89.306%
636	CARLISLE COS INC COMMON STOCK USD1.0	0.043%	89.350%
637	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1	0.043%	89.393%
638	TITAN MACHINERY INC COMMON STOCK USD.00001	0.043%	89.435%
639	MISTRAS GROUP INC COMMON STOCK USD.01	0.042%	89.478%
640	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.042%	89.520%
641	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.042%	89.562%
642	EXPRESS INC COMMON STOCK	0.042%	89.605%
643	ORBITAL ATK INC COMMON STOCK USD.01	0.042%	89.647%
644	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.042%	89.689%
645	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.042%	89.731%
646	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.042%	89.772%
647	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.042%	89.814%
648	EVERI HOLDINGS INC COMMON STOCK USD.001	0.041%	89.855%
649	MEET GROUP INC/THE COMMON STOCK USD.001	0.041%	89.897%
650	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.041%	89.938%
651	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.041%	89.979%
652	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.041%	90.019%
653	DAKTRONICS INC COMMON STOCK	0.040%	90.060%
654	AMERICA S CAR MART INC COMMON STOCK USD.01	0.040%	90.100%
655	HERITAGE COMMERCE CORP COMMON STOCK	0.040%	90.140%
656	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.040%	90.180%
657	TOWER INTERNATIONAL INC COMMON STOCK USD.01	0.040%	90.220%
658	KENNAMETAL INC COMMON STOCK USD1.25	0.040%	90.259%
659	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.040%	90.299%
660	MTS SYSTEMS CORP COMMON STOCK USD.25	0.040%	90.339%
661	FITBIT INC A COMMON STOCK USD.0001	0.039%	90.378%
662	WORLD ACCEPTANCE CORP COMMON STOCK	0.039%	90.417%
663	HOMETRUST BANCSHARES INC COMMON STOCK	0.039%	90.456%
664	TEAM INC COMMON STOCK USD.3	0.039%	90.495%
665	JANUS HENDERSON GROUP PLC COMMON STOCK	0.039%	90.534%
666	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.039%	90.573%
667	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.039%	90.612%
668	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.038%	90.650%
669	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.038%	90.689%
670	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.038%	90.727%
671	CALIX INC COMMON STOCK	0.038%	90.765%
672	REGIS CORP COMMON STOCK USD.05	0.038%	90.803%
673	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.038%	90.841%
674	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.038%	90.879%
675	DHT HOLDINGS INC COMMON STOCK USD.01	0.038%	90.917%
676	GP STRATEGIES CORP COMMON STOCK USD.01	0.037%	90.954%
677	ENNIS INC COMMON STOCK USD2.5	0.037%	90.991%
678	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.037%	91.029%
679	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.037%	91.066%
680	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	0.037%	91.103%
681	FINISH LINE/THE CL A COMMON STOCK USD.01	0.037%	91.139%
682	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	0.037%	91.176%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
683	CITI TRENDS INC COMMON STOCK USD.01	0.037%	91.213%
684	PIPER JAFFRAY COS COMMON STOCK USD.01	0.037%	91.250%
685	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.037%	91.286%
686	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.036%	91.323%
687	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.036%	91.359%
688	CLIFTON BANCORP INC COMMON STOCK USD.01	0.036%	91.396%
689	HOOKER FURNITURE CORP COMMON STOCK	0.036%	91.432%
690	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.036%	91.468%
691	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.036%	91.505%
692	DUCOMMUN INC COMMON STOCK USD.01	0.036%	91.541%
693	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.036%	91.577%
694	HIBBETT SPORTS INC COMMON STOCK USD.01	0.036%	91.612%
695	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.035%	91.648%
696	MERCANTILE BANK CORP COMMON STOCK	0.035%	91.683%
697	CRA INTERNATIONAL INC COMMON STOCK	0.035%	91.718%
698	MARCUS CORPORATION COMMON STOCK USD1.0	0.035%	91.754%
699	NUTRACEUTICAL INTL CORP COMMON STOCK USD.01	0.035%	91.789%
700	DORIAN LPG LTD COMMON STOCK USD.01	0.035%	91.824%
701	ACETO CORP COMMON STOCK USD.01	0.035%	91.859%
702	BARNES + NOBLE INC COMMON STOCK USD.001	0.035%	91.893%
703	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.035%	91.928%
704	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	0.035%	91.963%
705	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.034%	91.997%
706	ESSENDANT INC COMMON STOCK USD.1	0.034%	92.032%
707	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.034%	92.066%
708	UNITED COMMUNITY FINANCIAL COMMON STOCK	0.034%	92.100%
709	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.034%	92.135%
710	PROASSURANCE CORP COMMON STOCK USD.01	0.034%	92.169%
711	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.034%	92.203%
712	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.034%	92.237%
713	SONUS NETWORKS INC COMMON STOCK USD.001	0.034%	92.271%
714	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.034%	92.305%
715	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.034%	92.339%
716	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.034%	92.373%
717	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01	0.034%	92.407%
718	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.034%	92.441%
719	MARINEMAX INC COMMON STOCK USD.001	0.034%	92.474%
720	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.034%	92.508%
721	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.034%	92.541%
722	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.033%	92.575%
723	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.033%	92.608%
724	BRISTOW GROUP INC COMMON STOCK USD.01	0.033%	92.641%
725	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.033%	92.674%
726	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.033%	92.706%
727	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.033%	92.739%
728	INSTEEL INDUSTRIES INC COMMON STOCK	0.033%	92.771%
729	HEALTHSTREAM INC COMMON STOCK	0.032%	92.804%
730	TREDEGAR CORP COMMON STOCK	0.032%	92.836%
731	STRATASYS LTD COMMON STOCK ILS.01	0.032%	92.868%
732	HAVERTY FURNITURE COMMON STOCK USD1.0	0.032%	92.900%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
733	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.032%	92.932%
734	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.032%	92.964%
735	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.032%	92.995%
736	ENVISION HEALTHCARE CORP COMMON STOCK	0.032%	93.027%
737	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.032%	93.059%
738	BANK MUTUAL CORP COMMON STOCK USD.01	0.031%	93.090%
739	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.031%	93.121%
740	FRED S INC CLASS A COMMON STOCK	0.031%	93.153%
741	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.031%	93.184%
742	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.031%	93.215%
743	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.031%	93.247%
744	WEST MARINE INC COMMON STOCK USD.001	0.031%	93.278%
745	CAREER EDUCATION CORP COMMON STOCK USD.01	0.031%	93.309%
746	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.031%	93.340%
747	FOSSIL GROUP INC COMMON STOCK USD.01	0.031%	93.371%
748	VOYA FINANCIAL INC COMMON STOCK USD.01	0.031%	93.401%
749	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.031%	93.432%
750	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	0.031%	93.463%
751	HAWKINS INC COMMON STOCK USD.05	0.031%	93.493%
752	SHOE CARNIVAL INC COMMON STOCK USD.01	0.030%	93.524%
753	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.030%	93.554%
754	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	0.030%	93.585%
755	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.030%	93.615%
756	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.030%	93.645%
757	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.030%	93.675%
758	TESCO CORP COMMON STOCK	0.030%	93.705%
759	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.030%	93.734%
760	SHORETEL INC COMMON STOCK USD.001	0.030%	93.764%
761	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.030%	93.794%
762	EXACTECH INC COMMON STOCK USD.01	0.030%	93.823%
763	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.030%	93.853%
764	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.029%	93.882%
765	IMAX CORP COMMON STOCK	0.029%	93.912%
766	ZUMIEZ INC COMMON STOCK	0.029%	93.941%
767	BEL FUSE INC CL B COMMON STOCK USD.1	0.029%	93.970%
768	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.029%	93.999%
769	FIRST BUSEY CORP COMMON STOCK USD.001	0.029%	94.029%
770	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.029%	94.058%
771	CROCS INC COMMON STOCK USD.001	0.029%	94.087%
772	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.029%	94.115%
773	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.029%	94.144%
774	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.029%	94.173%
775	CHIMERIX INC COMMON STOCK USD.001	0.029%	94.201%
776	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.028%	94.230%
777	NV5 GLOBAL INC COMMON STOCK USD.01	0.028%	94.258%
778	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.028%	94.286%
779	TECHTARGET COMMON STOCK USD.001	0.028%	94.315%
780	FARMER BROS CO COMMON STOCK USD1.0	0.028%	94.343%
781	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.028%	94.371%
782	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.028%	94.399%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
783	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.028%	94.427%
784	MYRIAD GENETICS INC COMMON STOCK USD.01	0.028%	94.455%
785	DEPOMED INC COMMON STOCK	0.028%	94.483%
786	SYSTEMAX INC COMMON STOCK USD.01	0.028%	94.511%
787	BRIDGE BANCORP INC COMMON STOCK USD.01	0.028%	94.539%
788	BALDWIN + LYONS INC CL B COMMON STOCK	0.028%	94.567%
789	VILLAGE SUPER MARKET CLASS A COMMON STOCK	0.027%	94.594%
790	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.027%	94.621%
791	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.027%	94.649%
792	GUARANTY BANCORP COMMON STOCK USD.001	0.027%	94.676%
793	CATO CORP CLASS A COMMON STOCK USD.033	0.027%	94.703%
794	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.027%	94.731%
795	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.027%	94.758%
796	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.027%	94.785%
797	MRC GLOBAL INC COMMON STOCK USD.01	0.027%	94.811%
798	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.027%	94.838%
799	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.027%	94.865%
800	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.027%	94.891%
801	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.026%	94.918%
802	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.026%	94.944%
803	MOVADO GROUP INC COMMON STOCK USD.01	0.026%	94.970%
804	PDL BIOPHARMA INC COMMON STOCK USD.01	0.026%	94.996%
805	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.026%	95.022%
806	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.026%	95.048%
807	FRANK S INTERNATIONAL NV COMMON STOCK EUR.01	0.026%	95.074%
808	SPARTAN MOTORS INC COMMON STOCK USD.01	0.026%	95.100%
809	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.026%	95.126%
810	XPERI CORP COMMON STOCK USD.001	0.026%	95.152%
811	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.025%	95.177%
812	FOSTER (LB) CO A COMMON STOCK USD.01	0.025%	95.202%
813	XO GROUP INC COMMON STOCK USD.01	0.025%	95.227%
814	QCR HOLDINGS INC COMMON STOCK USD1.0	0.025%	95.252%
815	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.025%	95.277%
816	VSE CORP COMMON STOCK USD.05	0.025%	95.302%
817	RBC BEARINGS INC COMMON STOCK USD.01	0.025%	95.326%
818	CONTROL4 CORP COMMON STOCK USD.0001	0.025%	95.351%
819	HALLADOR ENERGY CO COMMON STOCK USD.01	0.024%	95.375%
820	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.024%	95.400%
821	BILL BARRETT CORP COMMON STOCK USD.001	0.024%	95.424%
822	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.024%	95.448%
823	MATRIX SERVICE CO COMMON STOCK USD.01	0.024%	95.472%
824	FARMERS NATL BANC CORP COMMON STOCK	0.024%	95.496%
825	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.024%	95.520%
826	SIERRA BANCORP COMMON STOCK	0.024%	95.544%
827	OLYMPIC STEEL INC COMMON STOCK	0.024%	95.568%
828	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.024%	95.592%
829	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.024%	95.616%
830	FLEXSTEEL INDS COMMON STOCK USD1.0	0.024%	95.639%
831	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.023%	95.663%
832	NUVECTRA CORP COMMON STOCK USD.001	0.023%	95.686%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
833	ENERNOC INC COMMON STOCK USD.001	0.023%	95.709%
834	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.023%	95.732%
835	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.023%	95.755%
836	ZAGG INC COMMON STOCK USD.001	0.023%	95.778%
837	AXT INC COMMON STOCK USD.001	0.023%	95.801%
838	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.023%	95.824%
839	LIFETIME BRANDS INC COMMON STOCK USD.01	0.023%	95.847%
840	RTI SURGICAL INC COMMON STOCK USD.001	0.023%	95.870%
841	KEYW HOLDING CORP/THE COMMON STOCK	0.023%	95.893%
842	COWEN INC COMMON STOCK USD.01	0.023%	95.915%
843	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.022%	95.938%
844	LIMELIGHT NETWORKS INC COMMON STOCK USD.001	0.022%	95.960%
845	DXP ENTERPRISES INC COMMON STOCK USD.01	0.022%	95.982%
846	CONTANGO OIL + GAS COMMON STOCK USD.04	0.022%	96.005%
847	KEMET CORP COMMON STOCK USD.01	0.022%	96.027%
848	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.022%	96.049%
849	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.022%	96.070%
850	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.022%	96.092%
851	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.021%	96.113%
852	OMNICELL INC COMMON STOCK USD.001	0.021%	96.135%
853	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.021%	96.156%
854	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.021%	96.177%
855	AGILYSYS INC COMMON STOCK USD.3	0.021%	96.199%
856	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.021%	96.220%
857	FRANKLIN COVEY CO COMMON STOCK USD.05	0.021%	96.241%
858	ERA GROUP INC COMMON STOCK USD.01	0.021%	96.263%
859	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK	0.021%	96.284%
860	NORTHWEST PIPE CO COMMON STOCK USD.01	0.021%	96.305%
861	MBT FINANCIAL CORP COMMON STOCK	0.021%	96.326%
862	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.021%	96.347%
863	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.021%	96.368%
864	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.021%	96.389%
865	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.021%	96.409%
866	BANKFINANCIAL CORP COMMON STOCK USD.01	0.021%	96.430%
867	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.021%	96.451%
868	CULP INC COMMON STOCK USD.05	0.021%	96.472%
869	SUPERVALU INC COMMON STOCK USD.01	0.021%	96.493%
870	VERA BRADLEY INC COMMON STOCK	0.021%	96.513%
871	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.021%	96.534%
872	POTBELLY CORP COMMON STOCK USD.01	0.020%	96.554%
873	MICROSEMI CORP COMMON STOCK USD.2	0.020%	96.575%
874	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.020%	96.595%
875	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.020%	96.615%
876	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.020%	96.636%
877	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.020%	96.656%
878	VECTRUS INC COMMON STOCK USD.01	0.020%	96.676%
879	SIGMA DESIGNS INC COMMON STOCK	0.020%	96.697%
880	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.020%	96.717%
881	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.020%	96.737%
882	AGROFRESH SOLUTIONS INC COMMON STOCK	0.020%	96.757%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
883	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.020%	96.777%
884	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.020%	96.797%
885	IDT CORP CLASS B COMMON STOCK USD.01	0.020%	96.816%
886	INTEVAC INC COMMON STOCK	0.020%	96.836%
887	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.019%	96.855%
888	HURCO COMPANIES INC COMMON STOCK	0.019%	96.875%
889	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.019%	96.894%
890	MACATAWA BANK CORP COMMON STOCK	0.019%	96.914%
891	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.019%	96.933%
892	LANDEC CORP COMMON STOCK USD.001	0.019%	96.952%
893	INTREPID POTASH INC COMMON STOCK USD.001	0.019%	96.971%
894	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.019%	96.989%
895	PCM INC COMMON STOCK USD.001	0.019%	97.008%
896	DENBURY RESOURCES INC COMMON STOCK USD.001	0.019%	97.027%
897	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.019%	97.046%
898	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.019%	97.064%
899	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.019%	97.083%
900	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.018%	97.101%
901	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01	0.018%	97.120%
902	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.018%	97.138%
903	BLACK BOX CORP COMMON STOCK USD.001	0.018%	97.156%
904	GULF ISLAND FABRICATION INC COMMON STOCK	0.018%	97.174%
905	ALBEMARLE CORP COMMON STOCK USD.01	0.018%	97.193%
906	STONERIDGE INC COMMON STOCK	0.018%	97.211%
907	TIPTREE INC COMMON STOCK USD.001	0.018%	97.229%
908	CSS INDUSTRIES INC COMMON STOCK USD.1	0.018%	97.247%
909	RENT A CENTER INC COMMON STOCK USD.01	0.018%	97.265%
910	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.018%	97.283%
911	DHI GROUP INC COMMON STOCK USD.01	0.018%	97.300%
912	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.018%	97.318%
913	PARKER DRILLING CO COMMON STOCK USD.167	0.018%	97.336%
914	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.017%	97.353%
915	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.017%	97.371%
916	NEW HOME CO INC/THE COMMON STOCK USD.01	0.017%	97.388%
917	SPARTON CORP COMMON STOCK USD1.25	0.017%	97.405%
918	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.017%	97.423%
919	GOLDFIELD CORP COMMON STOCK USD.1	0.017%	97.440%
920	CU BANCORP COMMON STOCK	0.017%	97.457%
921	WADDELL + REED FINANCIAL A COMMON STOCK USD.01	0.017%	97.474%
922	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.017%	97.491%
923	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.017%	97.508%
924	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.017%	97.524%
925	QUAD GRAPHICS INC COMMON STOCK USD.025	0.017%	97.541%
926	FONAR CORP COMMON STOCK USD.0001	0.016%	97.557%
927	SHORE BANCSHARES INC COMMON STOCK USD.01	0.016%	97.574%
928	LSI INDUSTRIES INC COMMON STOCK	0.016%	97.590%
929	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.016%	97.606%
930	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.016%	97.623%
931	DELTA APPAREL INC COMMON STOCK USD.01	0.016%	97.639%
932	FIRST FOUNDATION INC COMMON STOCK USD.001	0.016%	97.655%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
933	RUBY TUESDAY INC COMMON STOCK USD.01	0.016%	97.671%
934	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.016%	97.687%
935	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.016%	97.702%
936	RED LION HOTELS CORP COMMON STOCK USD.01	0.016%	97.718%
937	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.016%	97.734%
938	BANK OF MARIN BANCORP/CA COMMON STOCK	0.016%	97.749%
939	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.016%	97.765%
940	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.016%	97.781%
941	EP ENERGY CORP CL A COMMON STOCK USD.01	0.015%	97.796%
942	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.015%	97.811%
943	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.015%	97.827%
944	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	0.015%	97.842%
945	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.015%	97.857%
946	HARDINGE INC COMMON STOCK USD.01	0.015%	97.872%
947	STATE NATIONAL COS INC COMMON STOCK USD.001	0.015%	97.887%
948	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.015%	97.903%
949	CNB FINANCIAL CORP/PA COMMON STOCK	0.015%	97.918%
950	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.015%	97.932%
951	AMERESCO INC CL A COMMON STOCK USD.0001	0.015%	97.947%
952	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.015%	97.962%
953	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.015%	97.977%
954	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.015%	97.991%
955	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.015%	98.006%
956	VISHAY PRECISION GROUP COMMON STOCK	0.014%	98.020%
957	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.014%	98.035%
958	LIBBEY INC COMMON STOCK USD.01	0.014%	98.049%
959	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.014%	98.063%
960	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.014%	98.077%
961	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.014%	98.091%
962	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.014%	98.104%
963	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.014%	98.118%
964	DSP GROUP INC COMMON STOCK USD.001	0.013%	98.131%
965	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.013%	98.144%
966	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.013%	98.158%
967	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.013%	98.171%
968	QORVO INC COMMON STOCK USD.0001	0.013%	98.184%
969	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.013%	98.198%
970	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.013%	98.210%
971	SHUTTERFLY INC COMMON STOCK USD.0001	0.013%	98.223%
972	LYDALL INC COMMON STOCK USD.1	0.013%	98.236%
973	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.013%	98.248%
974	EMCORE CORP COMMON STOCK	0.012%	98.261%
975	NATIONAL COMMERCE CORP COMMON STOCK	0.012%	98.273%
976	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.012%	98.285%
977	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.012%	98.298%
978	LSB INDUSTRIES INC COMMON STOCK USD.1	0.012%	98.310%
979	ON DECK CAPITAL INC COMMON STOCK USD.005	0.012%	98.322%
980	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.012%	98.334%
981	PHI INC NON VOTING COMMON STOCK USD.1	0.012%	98.346%
982	A H BELO CORP A COMMON STOCK USD.01	0.012%	98.358%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
983	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.012%	98.370%
984	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.012%	98.382%
985	GAIA INC COMMON STOCK USD.0001	0.012%	98.394%
986	GERMAN AMERICAN BANCORP COMMON STOCK	0.012%	98.406%
987	INTERNAP CORP COMMON STOCK USD.001	0.012%	98.418%
988	CDI CORP COMMON STOCK USD.1	0.012%	98.430%
989	STARTEK INC COMMON STOCK USD.01	0.012%	98.442%
990	FLUOR CORP COMMON STOCK USD.01	0.012%	98.454%
991	TRECORA RESOURCES COMMON STOCK USD.1	0.012%	98.465%
992	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.012%	98.477%
993	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	98.488%
994	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.011%	98.500%
995	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.011%	98.511%
996	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK	0.011%	98.522%
997	KIRKLAND S INC COMMON STOCK	0.011%	98.533%
998	ALICO INC COMMON STOCK USD1.0	0.011%	98.544%
999	IROBOT CORP COMMON STOCK USD.01	0.011%	98.555%
1000	ELDORADO RESORTS INC COMMON STOCK	0.011%	98.565%
1001	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.011%	98.576%
1002	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.011%	98.587%
1003	RADISYS CORP COMMON STOCK	0.011%	98.597%
1004	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.011%	98.608%
1005	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.011%	98.618%
1006	TWIN DISC INC COMMON STOCK	0.011%	98.629%
1007	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.010%	98.639%
1008	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.010%	98.650%
1009	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.010%	98.660%
1010	GRAHAM CORP COMMON STOCK USD.1	0.010%	98.670%
1011	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.010%	98.680%
1012	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.010%	98.690%
1013	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.010%	98.700%
1014	LGI HOMES INC COMMON STOCK USD.01	0.010%	98.710%
1015	RIGNET INC COMMON STOCK USD.001	0.010%	98.720%
1016	HOME BANCORP INC COMMON STOCK USD.01	0.010%	98.730%
1017	PREMIER FINANCIAL BANCORP COMMON STOCK	0.010%	98.740%
1018	KVH INDUSTRIES INC COMMON STOCK USD.01	0.010%	98.750%
1019	AROTECH CORP COMMON STOCK USD.01	0.010%	98.760%
1020	PC TEL INC COMMON STOCK USD.001	0.010%	98.770%
1021	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.010%	98.780%
1022	FIRST NORTHWEST BANCORP COMMON STOCK	0.010%	98.789%
1023	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.010%	98.799%
1024	CEMPRA INC COMMON STOCK USD.001	0.010%	98.809%
1025	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.010%	98.818%
1026	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.010%	98.828%
1027	YUME INC COMMON STOCK USD.001	0.009%	98.837%
1028	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.009%	98.847%
1029	ZAFGEN INC COMMON STOCK USD.001	0.009%	98.856%
1030	DIGIRAD CORP COMMON STOCK USD.0001	0.009%	98.865%
1031	MARCHEX INC CLASS B COMMON STOCK USD.01	0.009%	98.874%
1032	PRUDENTIAL BANCORP INC COMMON STOCK USD.01	0.009%	98.883%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1033	AVIAT NETWORKS INC COMMON STOCK USD.01	0.009%	98.892%
1034	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.009%	98.901%
1035	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.009%	98.910%
1036	NATURES SUNSHINE PRODS INC COMMON STOCK	0.009%	98.919%
1037	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.009%	98.928%
1038	CHEMUNG FINANCIAL CORP COMMON STOCK USD.01	0.009%	98.937%
1039	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.009%	98.945%
1040	CYBEROPTICS CORP COMMON STOCK	0.009%	98.954%
1041	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.009%	98.963%
1042	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.008%	98.971%
1043	CIVISTA BANCSHARES INC COMMON STOCK	0.008%	98.980%
1044	SMART + FINAL STORES INC COMMON STOCK USD.001	0.008%	98.988%
1045	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.008%	98.996%
1046	ROCKY BRANDS INC COMMON STOCK	0.008%	99.004%
1047	CELADON GROUP INC COMMON STOCK USD.033	0.008%	99.013%
1048	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.008%	99.021%
1049	NEWLINK GENETICS CORP COMMON STOCK USD.01	0.008%	99.029%
1050	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.008%	99.037%
1051	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	99.045%
1052	FOOT LOCKER INC COMMON STOCK USD.01	0.008%	99.053%
1053	FRP HOLDINGS INC COMMON STOCK USD.1	0.008%	99.061%
1054	BANK OF COMMERCE HOLDINGS COMMON STOCK	0.008%	99.069%
1055	APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001	0.008%	99.077%
1056	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.008%	99.085%
1057	INVESTORS TITLE CO COMMON STOCK	0.008%	99.093%
1058	GREIF INC CL B COMMON STOCK	0.008%	99.101%
1059	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.008%	99.108%
1060	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.008%	99.116%
1061	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.008%	99.124%
1062	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.008%	99.132%
1063	NORTHEAST BANCORP COMMON STOCK USD1.0	0.008%	99.140%
1064	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	99.147%
1065	LIBERTY TAX INC COMMON STOCK USD.01	0.008%	99.155%
1066	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.008%	99.162%
1067	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.008%	99.170%
1068	DMC GLOBAL INC COMMON STOCK USD.05	0.008%	99.178%
1069	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.008%	99.185%
1070	UCP INC CL A COMMON STOCK USD.01	0.008%	99.193%
1071	TEJON RANCH CO COMMON STOCK USD.5	0.007%	99.200%
1072	IES HOLDINGS INC COMMON STOCK USD.01	0.007%	99.208%
1073	MICHAEL KORS HOLDINGS LTD COMMON STOCK	0.007%	99.215%
1074	REALNETWORKS INC COMMON STOCK USD.001	0.007%	99.222%
1075	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.007%	99.230%
1076	COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01	0.007%	99.237%
1077	TIVITY HEALTH INC COMMON STOCK USD.001	0.007%	99.244%
1078	MEDIA GEN INC CVR COMMON STOCK	0.007%	99.252%
1079	LUBY S INC COMMON STOCK USD.32	0.007%	99.259%
1080	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01	0.007%	99.266%
1081	REIS INC COMMON STOCK USD.01	0.007%	99.273%
1082	TUESDAY MORNING CORP COMMON STOCK USD.01	0.007%	99.280%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1083	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.007%	99.288%
1084	AWARE INC/MASS COMMON STOCK USD.01	0.007%	99.295%
1085	COSTAMARE INC COMMON STOCK USD.0001	0.007%	99.302%
1086	FIRST BANK/HAMILTON NJ COMMON STOCK USD.01	0.007%	99.309%
1087	ZOE S KITCHEN INC COMMON STOCK USD.01	0.007%	99.316%
1088	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001	0.007%	99.323%
1089	NCI INC A COMMON STOCK USD.019	0.007%	99.329%
1090	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.007%	99.336%
1091	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.007%	99.343%
1092	REAL INDUSTRY INC COMMON STOCK	0.007%	99.350%
1093	GENCO SHIPPING + TRADING LTD COMMON STOCK	0.007%	99.357%
1094	STAGE STORES INC COMMON STOCK USD.01	0.007%	99.363%
1095	NEUROTROPE INC COMMON STOCK	0.007%	99.370%
1096	APPROACH RESOURCES INC COMMON STOCK USD.01	0.007%	99.377%
1097	MACKINAC FINANCIAL CORP COMMON STOCK	0.007%	99.383%
1098	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.007%	99.390%
1099	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.007%	99.396%
1100	CENTURY CASINOS INC COMMON STOCK USD.01	0.006%	99.403%
1101	SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01	0.006%	99.409%
1102	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.006%	99.416%
1103	ENTEGRA FINANCIAL CORP COMMON STOCK	0.006%	99.422%
1104	GOLD RESOURCE CORP COMMON STOCK USD.001	0.006%	99.428%
1105	ARDELYX INC COMMON STOCK USD.000001	0.006%	99.435%
1106	ASTRONOVA INC COMMON STOCK USD.05	0.006%	99.441%
1107	TELENAV INC COMMON STOCK USD.001	0.006%	99.447%
1108	ESSA BANCORP INC COMMON STOCK USD.01	0.006%	99.453%
1109	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.006%	99.460%
1110	KEY TRONIC CORP COMMON STOCK	0.006%	99.466%
1111	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.006%	99.472%
1112	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.006%	99.478%
1113	LCNB CORPORATION COMMON STOCK	0.006%	99.484%
1114	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.006%	99.491%
1115	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01	0.006%	99.497%
1116	WILLBROS GROUP INC COMMON STOCK USD.05	0.006%	99.503%
1117	DRIVE SHACK INC COMMON STOCK USD.01	0.006%	99.509%
1118	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.006%	99.514%
1119	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.006%	99.520%
1120	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01	0.006%	99.526%
1121	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.006%	99.532%
1122	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	99.538%
1123	BLACK DIAMOND INC COMMON STOCK USD.0001	0.006%	99.543%
1124	HANDY + HARMAN LTD COMMON STOCK USD.01	0.005%	99.549%
1125	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.005%	99.554%
1126	CHEROKEE INC COMMON STOCK USD.02	0.005%	99.560%
1127	ACNB CORP COMMON STOCK USD2.5	0.005%	99.565%
1128	USA TRUCK INC COMMON STOCK USD.01	0.005%	99.570%
1129	LINCOLN EDUCATIONAL SERVICES COMMON STOCK	0.005%	99.575%
1130	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.005%	99.580%
1131	CLEARFIELD INC COMMON STOCK USD.01	0.005%	99.585%
1132	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.005%	99.591%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1133	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.005%	99.596%
1134	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.005%	99.601%
1135	EASTERN CO/THE COMMON STOCK	0.005%	99.605%
1136	BCB BANCORP INC COMMON STOCK	0.005%	99.610%
1137	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01	0.005%	99.615%
1138	EIGER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.005%	99.620%
1139	PRGX GLOBAL INC COMMON STOCK USD.01	0.005%	99.625%
1140	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.005%	99.630%
1141	DIXIE GROUP INC COMMON STOCK USD3.0	0.005%	99.635%
1142	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.005%	99.639%
1143	QUINSTREET INC COMMON STOCK USD.001	0.005%	99.644%
1144	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.005%	99.649%
1145	NICHOLAS FINANCIAL INC COMMON STOCK	0.005%	99.653%
1146	PARKE BANCORP INC COMMON STOCK USD.1	0.005%	99.658%
1147	SMARTFINANCIAL INC COMMON STOCK USD1.0	0.005%	99.663%
1148	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.005%	99.667%
1149	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.005%	99.672%
1150	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.004%	99.676%
1151	COMPUTER TASK GROUP INC COMMON STOCK USD.01	0.004%	99.681%
1152	WEYCO GROUP INC COMMON STOCK USD1.0	0.004%	99.685%
1153	KEY TECHNOLOGY INC COMMON STOCK	0.004%	99.690%
1154	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.004%	99.694%
1155	HOWARD BANCORP INC COMMON STOCK USD.01	0.004%	99.698%
1156	HMN FINANCIAL INC COMMON STOCK USD.01	0.004%	99.703%
1157	FS BANCORP INC COMMON STOCK	0.004%	99.707%
1158	CIVEO CORP COMMON STOCK	0.004%	99.711%
1159	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.004%	99.716%
1160	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.004%	99.720%
1161	UNICO AMERICAN CORP COMMON STOCK	0.004%	99.724%
1162	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	99.729%
1163	NEUSTAR INC CLASS A COMMON STOCK USD.001	0.004%	99.733%
1164	ORRSTOWN FINL SERVICES INC COMMON STOCK	0.004%	99.737%
1165	WR BERKLEY CORP COMMON STOCK USD.2	0.004%	99.741%
1166	DNB FINANCIAL CORP COMMON STOCK USD1.0	0.004%	99.745%
1167	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	99.749%
1168	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.004%	99.754%
1169	BROADWIND ENERGY INC COMMON STOCK USD.001	0.004%	99.758%
1170	AMTECH SYSTEMS INC COMMON STOCK USD.01	0.004%	99.762%
1171	1ST CONSTITUTION BANCORP COMMON STOCK	0.004%	99.766%
1172	WELBILT INC COMMON STOCK USD.01	0.004%	99.770%
1173	EVOLVING SYSTEMS INC COMMON STOCK USD.001	0.004%	99.774%
1174	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.004%	99.778%
1175	REVOLUTION LIGHTING TECHNOLO COMMON STOCK USD.001	0.004%	99.782%
1176	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.004%	99.786%
1177	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.004%	99.790%
1178	MALVERN BANCORP INC COMMON STOCK USD.01	0.004%	99.794%
1179	SERVICESOURCE INTERNATIONAL COMMON STOCK USD.0001	0.004%	99.797%
1180	BSQUARE CORP COMMON STOCK	0.004%	99.801%
1181	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.004%	99.805%
1182	AEROVIRONMENT INC COMMON STOCK USD.0001	0.004%	99.809%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1183	OCEAN BIO CHEM INC COMMON STOCK USD.01	0.004%	99.812%
1184	BSB BANCORP INC/MA COMMON STOCK USD.01	0.004%	99.816%
1185	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK	0.004%	99.820%
1186	UNITY BANCORP INC COMMON STOCK	0.004%	99.823%
1187	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	99.827%
1188	CROWN CRAFTS INC COMMON STOCK USD.01	0.004%	99.830%
1189	HARTE HANKS INC COMMON STOCK USD1.0	0.004%	99.834%
1190	STEIN MART INC COMMON STOCK USD.01	0.004%	99.838%
1191	MANNATECH INC COMMON STOCK USD.0001	0.004%	99.841%
1192	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.004%	99.845%
1193	ROYAL BANCSHARES OF PENN A COMMON STOCK USD2.0	0.004%	99.848%
1194	INTEST CORP COMMON STOCK USD.01	0.003%	99.852%
1195	BOJANGLES INC COMMON STOCK USD.01	0.003%	99.855%
1196	ESCALADE INC COMMON STOCK	0.003%	99.858%
1197	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	99.862%
1198	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.003%	99.865%
1199	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.003%	99.868%
1200	ANCHOR BANCORP COMMON STOCK USD.01	0.003%	99.872%
1201	HOPFED BANCORP INC COMMON STOCK USD.01	0.003%	99.875%
1202	ARK RESTAURANTS CORP COMMON STOCK USD.01	0.003%	99.878%
1203	ALPHA PRO TECH LTD COMMON STOCK USD.01	0.003%	99.881%
1204	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.003%	99.885%
1205	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	0.003%	99.888%
1206	SYNALLOY CORP COMMON STOCK USD1.0	0.003%	99.891%
1207	DONEGAL GROUP INC B COMMON STOCK USD.01	0.003%	99.894%
1208	GENIE ENERGY LTD B COMMON STOCK	0.003%	99.897%
1209	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.003%	99.900%
1210	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.003%	99.903%
1211	EAGLE BULK SHIPPING INC COMMON STOCK USD.01	0.003%	99.906%
1212	LEAF GROUP LTD COMMON STOCK USD.0001	0.003%	99.909%
1213	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.003%	99.912%
1214	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.003%	99.914%
1215	NEW YORK + CO COMMON STOCK USD.001	0.002%	99.917%
1216	URBAN ONE INC COMMON STOCK USD.001	0.002%	99.919%
1217	ORION ENERGY SYSTEMS INC COMMON STOCK	0.002%	99.921%
1218	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.002%	99.924%
1219	ARC GROUP WORLDWIDE INC COMMON STOCK USD.0005	0.002%	99.926%
1220	OHIO VALLEY BANC CORP COMMON STOCK USD1.0	0.002%	99.928%
1221	KONA GRILL INC COMMON STOCK USD.01	0.002%	99.931%
1222	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.002%	99.933%
1223	ULTRALIFE CORP COMMON STOCK USD.1	0.002%	99.935%
1224	WEST BANCORPORATION COMMON STOCK	0.002%	99.937%
1225	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	99.939%
1226	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.002%	99.941%
1227	LANDMARK BANCORP INC COMMON STOCK USD.01	0.002%	99.943%
1228	BOOT BARN HOLDINGS INC COMMON STOCK	0.002%	99.945%
1229	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.002%	99.947%
1230	BROADVISION INC COMMON STOCK USD.0001	0.002%	99.949%
1231	CARBO CERAMICS INC COMMON STOCK USD.01	0.002%	99.951%
1232	PAPA MURPHY S HOLDINGS INC COMMON STOCK USD.01	0.002%	99.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1233	INTRICON CORP COMMON STOCK USD1.0	0.002%	99.955%
1234	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.002%	99.956%
1235	EVINE LIVE INC COMMON STOCK USD.01	0.002%	99.958%
1236	LIGHTPATH TECHNOLOGIES INC A COMMON STOCK USD.01	0.002%	99.960%
1237	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.002%	99.961%
1238	KINGSTONE COS INC COMMON STOCK USD.01	0.002%	99.963%
1239	SKYLINE CORP COMMON STOCK USD.028	0.002%	99.964%
1240	JONES ENERGY INC A COMMON STOCK USD.001	0.002%	99.966%
1241	BOINGO WIRELESS INC COMMON STOCK	0.001%	99.967%
1242	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.001%	99.969%
1243	CITIZENS HOLDING COMPANY COMMON STOCK USD.2	0.001%	99.970%
1244	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.001%	99.972%
1245	INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.973%
1246	GENERAL COMMUNICATION INC A COMMON STOCK	0.001%	99.974%
1247	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.001%	99.976%
1248	AMREP CORP COMMON STOCK USD.1	0.001%	99.977%
1249	GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001	0.001%	99.978%
1250	OPTICAL CABLE CORP COMMON STOCK	0.001%	99.980%
1251	STANLEY FURNITURE CO INC COMMON STOCK USD.02	0.001%	99.981%
1252	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.001%	99.982%
1253	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.983%
1254	ACME UNITED CORP COMMON STOCK USD2.5	0.001%	99.984%
1255	ENGLOBAL CORP COMMON STOCK USD.001	0.001%	99.985%
1256	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.986%
1257	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01	0.001%	99.986%
1258	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.987%
1259	HUDSON GLOBAL INC COMMON STOCK USD.001	0.001%	99.988%
1260	ADVANTAGE TECHNOLOGIES GRP COMMON STOCK USD.01	0.001%	99.989%
1261	JAKKS PACIFIC INC COMMON STOCK USD.001	0.001%	99.989%
1262	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.001%	99.990%
1263	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0	0.001%	99.991%
1264	TREMOR VIDEO INC COMMON STOCK USD.0001	0.001%	99.991%
1265	PACIFIC DRILLING SA COMMON STOCK	0.001%	99.992%
1266	CONN S INC COMMON STOCK USD.01	0.001%	99.993%
1267	NORWOOD FINANCIAL CORP COMMON STOCK USD.1	0.001%	99.993%
1268	SMTC CORPORATION COMMON STOCK USD.01	0.001%	99.994%
1269	BOWL AMERICA INC CLASS A COMMON STOCK USD.1	0.001%	99.994%
1270	FUEL TECH INC COMMON STOCK USD.01	0.001%	99.995%
1271	ASTA FUNDING INC COMMON STOCK USD.01	0.001%	99.995%
1272	AUBURN NATL BANCORPORATION COMMON STOCK USD.01	0.001%	99.996%
1273	NORTHERN OIL AND GAS INC COMMON STOCK USD.001	0.001%	99.996%
1274	AMERICAN SHARED HOSPITAL SER COMMON STOCK	0.001%	99.997%
1275	MANITEX INTERNATIONAL INC COMMON STOCK	0.000%	99.997%
1276	RF INDUSTRIES LTD COMMON STOCK USD.01	0.000%	99.998%
1277	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	99.998%
1278	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01	0.000%	99.999%
1279	VERSAR INC COMMON STOCK USD.01	0.000%	99.999%
1280	PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0	0.000%	99.999%
1281	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.000%	99.999%
1282	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1283	CSP INC COMMON STOCK USD.01	0.000%	100.000%
1284	BIG 4 RANCH INC COMMON STOCK	-	100.000%
1285	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
1286	ESC CONCORD CAMERA SHOP COMMON STOCK	-	100.000%
1287	ESCROW PETROCORP COMMON STOCK	-	100.000%
1288	BOGEN CORP COMMON STOCK	-	100.000%
1289	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI	-	100.000%
1290	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%