

DFA Canada U.S. Core Equity Fund - Class I

As of April 30, 2018 (Updated Monthly)

Source: RBC

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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	APPLE INC	2.299%	2.299%
2	JPMORGAN CHASE + CO COMMON STOCK USD1.0	1.812%	4.111%
3	AT+T INC COMMON STOCK USD1.0	1.587%	5.698%
4	MICROSOFT CORP COMMON STOCK USD.00000625	1.556%	7.253%
5	EXXON MOBIL CORP COMMON STOCK	1.536%	8.789%
6	INTEL CORP COMMON STOCK USD.001	1.421%	10.211%
7	WELLS FARGO + CO COMMON STOCK USD1.666	1.283%	11.494%
8	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	1.177%	12.671%
9	AMAZON.COM INC	1.148%	13.820%
10	PFIZER INC COMMON STOCK USD.05	1.093%	14.913%
11	BANK OF AMERICA	0.994%	15.906%
12	COMCAST CORP CLASS A COMMON STOCK USD.01	0.911%	16.817%
13	CISCO SYSTEMS	0.883%	17.700%
14	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.834%	18.534%
15	WAL-MART STORES	0.776%	19.310%
16	CHEVRON CORP COMMON STOCK USD.75	0.743%	20.053%
17	FACEBOOK INC A COMMON STOCK USD.000006	0.740%	20.793%
18	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.732%	21.526%
19	ALPHABET INC CL C COMMON STOCK USD.001	0.592%	22.118%
20	UNITEDHEALTH GR	0.574%	22.692%
21	ALPHABET INC CL A COMMON STOCK USD.001	0.559%	23.251%
22	CITIGROUP INC COMMON STOCK USD.01	0.527%	23.777%
23	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.505%	24.282%
24	DOWDUPONT INC COMMON STOCK USD.01	0.469%	24.752%
25	WALT DISNEY(HLD)	0.460%	25.211%
26	PROCTER + GAMBLE CO/THE COMMON STOCK	0.446%	25.657%
27	GENERAL MOTORS CO COMMON STOCK USD.01	0.428%	26.085%
28	ORACLE CORP COMMON STOCK USD.01	0.420%	26.506%
29	UNION PACIFIC CORP COMMON STOCK USD2.5	0.400%	26.906%
30	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.397%	27.303%
31	MICRON TECHNOLO	0.386%	27.690%
32	COCA-COLA CO	0.381%	28.070%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	HOME DEPOT INC COMMON STOCK USD.05	0.376%	28.446%
34	MERCK + CO. INC. COMMON STOCK USD.5	0.369%	28.816%
35	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.364%	29.180%
36	AMGEN INC COMMON STOCK USD.0001	0.358%	29.538%
37	BOEING CO/THE COMMON STOCK USD5.0	0.347%	29.884%
38	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.343%	30.227%
39	CVS HEALTH CORP COMMON STOCK USD.01	0.342%	30.570%
40	MORGAN STANLEY COMMON STOCK USD.01	0.333%	30.903%
41	MEDTRONIC PLC	0.329%	31.231%
42	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.326%	31.557%
43	GILEAD SCIENCES	0.319%	31.876%
44	TIME WARNER INC COMMON STOCK USD.01	0.311%	32.187%
45	US BANCORP COMMON STOCK USD.01	0.309%	32.497%
46	FORD MOTOR CO COMMON STOCK USD.01	0.303%	32.800%
47	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.300%	33.100%
48	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.296%	33.396%
49	MASTERCARD INC A COMMON STOCK USD.0001	0.295%	33.691%
50	DELTA AIRLINES	0.281%	33.972%
51	QUALCOMM INC COMMON STOCK USD.0001	0.277%	34.249%
52	TRAVELERS COS	0.277%	34.526%
53	TARGET CORPORAT	0.276%	34.802%
54	ABBVIE INC COMMON STOCK USD.01	0.276%	35.078%
55	CATERPILLAR INC COMMON STOCK USD1.0	0.271%	35.349%
56	ALTRIA GROUP INC COMMON STOCK USD.333	0.265%	35.614%
57	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.263%	35.877%
58	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.263%	36.141%
59	FEDEX CORPORATI	0.263%	36.404%
60	MCDONALD S CORP COMMON STOCK USD.01	0.252%	36.656%
61	PEPSICO INC COMMON STOCK USD.017	0.251%	36.907%
62	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.249%	37.156%
63	PNC BANK	0.242%	37.398%
64	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.239%	37.636%
65	BOOKING HOLDINGS INC COMMON STOCK USD.008	0.236%	37.872%
66	BROADCOM INC COMMON STOCK	0.232%	38.104%
67	BLACKROCK INC COMMON STOCK USD.01	0.232%	38.336%
68	VALERO ENERGY C	0.231%	38.567%
69	TEXAS INSTRUMEN	0.229%	38.796%
70	ANTHEM INC COMMON STOCK USD.01	0.228%	39.024%
71	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.228%	39.252%
72	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.224%	39.476%
73	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.218%	39.694%
74	SCHLUMBERGER LTD COMMON STOCK USD.01	0.216%	39.910%
75	COSTCO WHOLESAL	0.211%	40.121%
76	3M CO COMMON STOCK USD.01	0.208%	40.329%
77	ABBOTT LABORATORIES COMMON STOCK	0.207%	40.536%
78	NORFOLK STHN CO	0.207%	40.743%
79	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.207%	40.950%
80	CONOCOPHILLIPS COMMON STOCK USD.01	0.205%	41.155%
81	NIKE INC CL B COMMON STOCK USD1.0	0.202%	41.357%
82	NVIDIA CORP	0.200%	41.557%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
83	CAPITAL ONE FIN	0.198%	41.755%
84	ACE LTD	0.197%	41.952%
85	CSX CORP	0.196%	42.148%
86	MARATHON PETROLEUM CORP COMMON STOCK	0.194%	42.342%
87	CIGNA CORP	0.194%	42.535%
88	AETNA INC COMMON STOCK USD.01	0.193%	42.728%
89	SOUTHWEST AIRLI	0.180%	42.908%
90	FREEPORT-MCMORA	0.175%	43.083%
91	HUMANA INC	0.174%	43.257%
92	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.171%	43.428%
93	AFLAC INC COMMON STOCK USD.1	0.170%	43.598%
94	EOG RESOURCES	0.170%	43.768%
95	BEST BUY CO INC	0.166%	43.933%
96	ACCENTURE PLC A	0.163%	44.097%
97	DISCOVER FINL S	0.160%	44.257%
98	ALLSTATE CORP COMMON STOCK USD.01	0.160%	44.416%
99	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.157%	44.574%
100	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.157%	44.730%
101	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.155%	44.886%
102	MCKESSON CORP.	0.154%	45.040%
103	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.154%	45.194%
104	DANAHER CORP COMMON STOCK USD.01	0.152%	45.346%
105	SCHWAB(CHARLES)	0.152%	45.498%
106	KINDER MORGAN INC COMMON STOCK USD.01	0.150%	45.648%
107	LOCKHEED MARTIN	0.149%	45.797%
108	ALLERGAN PLC	0.149%	45.946%
109	BECTON DICKINSON	0.145%	46.091%
110	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.145%	46.236%
111	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.143%	46.379%
112	ANDEAVOR COMMON STOCK USD.167	0.143%	46.522%
113	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.142%	46.664%
114	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.141%	46.805%
115	NEXTERA ENERGY INC COMMON STOCK USD.01	0.141%	46.946%
116	STARBUCKS CORP	0.140%	47.086%
117	ANADARKO PETROL	0.139%	47.226%
118	PACCAR INC	0.139%	47.364%
119	TE CONNECTIVITY	0.139%	47.503%
120	APPLIED MATERIALS INC COMMON STOCK USD.01	0.138%	47.641%
121	CME GROUP INC COMMON STOCK USD.01	0.138%	47.779%
122	ELI LILLY + CO COMMON STOCK	0.137%	47.916%
123	ADOBE SYSTEMS I	0.137%	48.053%
124	JOHNSON CONTROL	0.136%	48.189%
125	UTD PARCEL SERV	0.136%	48.325%
126	NORTHROP GRUMMA	0.135%	48.460%
127	RAYTHEON COMPANY COMMON STOCK USD.01	0.134%	48.594%
128	METLIFE INC COMMON STOCK USD.01	0.129%	48.723%
129	GEN DYNAMICS CO	0.129%	48.852%
130	FIFTH THIRD BAN	0.128%	48.980%
131	EATON CORP PLC	0.128%	49.108%
132	BIOGEN IDEC INC	0.127%	49.235%

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133	BB+T CORP COMMON STOCK USD5.0	0.125%	49.360%
134	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.123%	49.482%
135	KROGER CO	0.122%	49.604%
136	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.120%	49.725%
137	EBAY INC	0.119%	49.844%
138	CONCHO RESOURCE	0.117%	49.960%
139	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.117%	50.077%
140	WESTERN DIGITAL	0.116%	50.193%
141	NETFLIX INC COMMON STOCK USD.001	0.116%	50.309%
142	CELGENE CORP	0.115%	50.424%
143	DEVON ENERGY CORP COMMON STOCK USD.1	0.115%	50.539%
144	LOWE'S COS INC	0.114%	50.652%
145	ANALOG DEVICES INC COMMON STOCK USD.167	0.113%	50.765%
146	T MOBILE US INC COMMON STOCK USD.0001	0.113%	50.878%
147	ECOLAB INC COMMON STOCK USD1.0	0.112%	50.990%
148	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.112%	51.102%
149	CORNING INC COMMON STOCK USD.5	0.111%	51.213%
150	NUCOR CORP	0.111%	51.324%
151	AMERICAN TOWER CORP REIT USD.01	0.111%	51.435%
152	STRYKER CORP	0.110%	51.544%
153	PHILLIPS 66 COMMON STOCK	0.108%	51.653%
154	DUKE ENERGY CORP COMMON STOCK USD.001	0.108%	51.761%
155	PRAXAIR STK	0.107%	51.868%
156	MOLSONCOORS-B-U	0.106%	51.974%
157	MACY S INC COMMON STOCK USD.01	0.106%	52.080%
158	TAPESTRY INC COMMON STOCK USD.01	0.105%	52.185%
159	DEERE + CO COMMON STOCK USD1.0	0.105%	52.290%
160	DOLLAR TREE INC	0.105%	52.394%
161	EASTMAN CHEMICA	0.104%	52.499%
162	CENTENE CORP COMMON STOCK USD.001	0.104%	52.603%
163	STATE STREET CORP COMMON STOCK USD1.0	0.103%	52.705%
164	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.103%	52.808%
165	MGM MIRAGE INC	0.103%	52.911%
166	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.103%	53.013%
167	ROCKWELL COLLIN	0.103%	53.116%
168	TYSON FOODS INC	0.102%	53.218%
169	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.102%	53.320%
170	MYLAN INC/PA	0.101%	53.421%
171	XPO LOGISTICS INC COMMON STOCK USD.001	0.101%	53.522%
172	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.100%	53.622%
173	WILLIAMS COS IN	0.100%	53.722%
174	LEAR CORP	0.099%	53.821%
175	CUMMINS INC	0.099%	53.920%
176	CENTURYLINK INC COMMON STOCK USD1.0	0.098%	54.018%
177	INGERSOLL-RAND	0.098%	54.117%
178	HARTFORD FINANC	0.098%	54.215%
179	MARSH & MCLENNA	0.097%	54.312%
180	CARDINAL HEALTH	0.097%	54.409%
181	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.097%	54.506%
182	SUNTRUST BANKS	0.096%	54.602%

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183	DAVITA INC COMMON STOCK USD.001	0.096%	54.698%
184	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.094%	54.792%
185	NETAPP INC.	0.094%	54.886%
186	ACTIVISION BLIZ	0.093%	54.979%
187	TEXTRON INC COMMON STOCK USD.125	0.093%	55.072%
188	KOHL'S CORPORATI	0.093%	55.165%
189	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.093%	55.258%
190	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.093%	55.350%
191	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.092%	55.442%
192	TJX COS INC	0.092%	55.534%
193	CARNIVAL CORP COMMON STOCK USD.01	0.091%	55.625%
194	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.091%	55.716%
195	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.091%	55.807%
196	HORMEL FOODS CORP COMMON STOCK USD.01465	0.091%	55.898%
197	HALLIBURTON CO	0.091%	55.988%
198	LYONDELLBASELL	0.090%	56.079%
199	LENNAR CORP CL	0.089%	56.168%
200	SIMON PROPERTY GROUP INC REIT USD.0001	0.089%	56.257%
201	HARRIS CORP	0.089%	56.346%
202	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.089%	56.434%
203	CBRE GROUP INC A COMMON STOCK USD.01	0.089%	56.523%
204	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.088%	56.610%
205	AIR PRODS & CHE	0.087%	56.698%
206	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.087%	56.785%
207	SOUTHERN CO	0.086%	56.871%
208	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.086%	56.957%
209	ETRADE FINANCIA	0.086%	57.043%
210	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.086%	57.129%
211	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.086%	57.215%
212	APACHE CORP COMMON STOCK USD.625	0.085%	57.300%
213	ALLY FINANCIAL INC COMMON STOCK USD.1	0.085%	57.385%
214	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.084%	57.469%
215	DOMINION RES(VI	0.084%	57.553%
216	ROSS STORES INC	0.083%	57.636%
217	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.083%	57.720%
218	MICHAEL KORS HO	0.083%	57.803%
219	M + T BANK CORP COMMON STOCK USD.5	0.083%	57.886%
220	S+P GLOBAL INC COMMON STOCK USD1.0	0.082%	57.968%
221	HP INC COMMON STOCK USD.01	0.082%	58.049%
222	NORTHERN TRUST	0.082%	58.131%
223	DR HORTON INC COMMON STOCK USD.01	0.082%	58.213%
224	DOVER CORP	0.082%	58.295%
225	VIACOM INC CLASS B COMMON STOCK USD.001	0.081%	58.376%
226	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.081%	58.457%
227	WHIRLPOOL CORP	0.081%	58.538%
228	UTD RENTALS INC	0.080%	58.619%
229	CA INC COMMON STOCK USD.1	0.080%	58.699%
230	QUEST DIAGNOSTI	0.079%	58.778%
231	QURATE RETAIL GROUP INC A COMMON STOCK USD.01	0.079%	58.856%
232	LAS VEGAS SANDS	0.078%	58.935%

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233	HUNTINGTON BANC	0.078%	59.013%
234	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.077%	59.090%
235	CROWN CASTLE INTL CORP REIT USD.01	0.077%	59.167%
236	NEWMONT MINING CORP COMMON STOCK USD1.6	0.077%	59.244%
237	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.076%	59.320%
238	PROGRESSIVE CORP COMMON STOCK USD1.0	0.076%	59.396%
239	GAP INC	0.076%	59.471%
240	HOLOGIC INC COMMON STOCK USD.01	0.075%	59.547%
241	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.075%	59.622%
242	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.075%	59.698%
243	ALCOA CORP COMMON STOCK USD.01	0.075%	59.773%
244	INTUIT INC COMMON STOCK USD.01	0.075%	59.848%
245	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.075%	59.922%
246	STEEL DYNAMICS INC COMMON STOCK USD.005	0.074%	59.997%
247	AMETEK INC COMMON STOCK USD.01	0.074%	60.071%
248	LAM RESEARCH CORP COMMON STOCK USD.001	0.074%	60.145%
249	KEYCORP	0.074%	60.219%
250	ZIMMER HLDGS IN	0.074%	60.292%
251	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.073%	60.365%
252	ZOETIS INC COMMON STOCK USD.01	0.073%	60.438%
253	ARCHER DANIELS	0.073%	60.511%
254	MICROSEMI	0.072%	60.584%
255	BALL CORP	0.072%	60.656%
256	REPUBLIC SERVIC	0.072%	60.728%
257	SALESFORCE.COM	0.072%	60.800%
258	GENUINE PARTS C	0.071%	60.871%
259	EXELON CORP COMMON STOCK	0.071%	60.942%
260	NORWEGIAN CRUIS	0.070%	61.012%
261	HUNTSMAN CORP COMMON STOCK USD.01	0.070%	61.082%
262	CARMAX INC COMMON STOCK USD.5	0.070%	61.152%
263	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.070%	61.222%
264	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.070%	61.292%
265	BAXTER INTL INC	0.069%	61.361%
266	ARAMARK COMMON STOCK USD.01	0.068%	61.429%
267	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.068%	61.496%
268	AON PLC	0.067%	61.563%
269	AUTOLIV INC	0.066%	61.630%
270	GENTEX CORP COMMON STOCK USD.06	0.066%	61.696%
271	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.066%	61.762%
272	AMER ELEC POWER	0.066%	61.828%
273	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.065%	61.893%
274	COMERICA INC	0.065%	61.959%
275	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.065%	62.024%
276	GENERAL MILLS I	0.065%	62.089%
277	TIFFANY & CO	0.064%	62.153%
278	MCCORMICK & CO	0.064%	62.217%
279	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.064%	62.281%
280	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.064%	62.345%
281	AKAMAI TECHNOLO	0.064%	62.409%
282	ORBITAL ATK INC COMMON STOCK USD.01	0.064%	62.473%

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283	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.063%	62.536%
284	INGREDION INC COMMON STOCK USD.01	0.063%	62.599%
285	EXPEDIA GROUP INC COMMON STOCK USD.001	0.063%	62.662%
286	ELECTRONIC ARTS	0.063%	62.725%
287	FLIR SYSTEMS INC COMMON STOCK USD.01	0.063%	62.788%
288	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	0.063%	62.851%
289	PROLOGIS INC REIT USD.01	0.062%	62.913%
290	HESS CORPORATIO	0.062%	62.975%
291	NIELSEN HOLDING	0.062%	63.037%
292	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.062%	63.099%
293	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.062%	63.161%
294	KIMBERLY-CLARK	0.062%	63.223%
295	NASDAQ INC COMMON STOCK USD.01	0.062%	63.285%
296	GOODYEAR TIRE &	0.061%	63.346%
297	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.061%	63.408%
298	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.061%	63.469%
299	INVESCO LTD COMMON STOCK USD.2	0.061%	63.530%
300	CARLISLE COS IN	0.061%	63.591%
301	DELPHI AUTOMOTI	0.061%	63.653%
302	EQUINIX INC REIT USD.001	0.061%	63.714%
303	LOEWS CORP COMMON STOCK USD.01	0.061%	63.775%
304	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.061%	63.836%
305	NOBLE ENERGY IN	0.061%	63.896%
306	UNIVERSAL HLTH	0.060%	63.957%
307	TWITTER INC COMMON STOCK USD.000005	0.060%	64.017%
308	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.060%	64.077%
309	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.060%	64.137%
310	BORGWARNER INC COMMON STOCK USD.01	0.060%	64.197%
311	VF CORP	0.060%	64.257%
312	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.059%	64.316%
313	DIGITAL REALTY	0.059%	64.376%
314	POST HOLDINGS INC COMMON STOCK USD.01	0.059%	64.435%
315	WORLDPAY INC CLASS A COMMON STOCK USD.00001	0.059%	64.493%
316	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.059%	64.552%
317	WEX INC COMMON STOCK USD.01	0.058%	64.610%
318	AMPHENOL CORP	0.058%	64.669%
319	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.058%	64.727%
320	WW GRAINGER INC	0.058%	64.785%
321	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.058%	64.843%
322	XEROX CORP COMMON STOCK USD1.0	0.057%	64.900%
323	GLOBAL PAYMENTS INC COMMON STOCK	0.057%	64.957%
324	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.057%	65.014%
325	HCA HEALTHCARE INC COMMON STOCK USD.01	0.057%	65.070%
326	COMMERCE BANCSH	0.057%	65.127%
327	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.056%	65.183%
328	TECHNIPFMC PLC	0.056%	65.239%
329	JM SMUCKER CO/THE COMMON STOCK	0.056%	65.295%
330	LINCOLN NATL CO	0.056%	65.351%
331	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.055%	65.406%
332	US FOODS HOLDING CORP COMMON STOCK USD.01	0.055%	65.462%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	XYLEM INC COMMON STOCK	0.055%	65.517%
334	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.055%	65.572%
335	SPIRIT AEROSYST	0.055%	65.627%
336	PUBLIC STORAGE	0.055%	65.682%
337	SYSCO CORP COMMON STOCK USD1.0	0.055%	65.737%
338	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.055%	65.792%
339	EQUIFAX INC	0.055%	65.846%
340	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.055%	65.901%
341	MOODY S CORP COMMON STOCK USD.01	0.055%	65.955%
342	PINNACLE FOODS INC COMMON STOCK USD.01	0.054%	66.010%
343	FIRST HORIZON N	0.054%	66.064%
344	MARATHON OIL CO	0.054%	66.118%
345	YUM BRANDS INC COMMON STOCK	0.054%	66.173%
346	BANK OF THE OZARKS COMMON STOCK USD.01	0.054%	66.227%
347	CIMAREX ENERGY CO COMMON STOCK USD.01	0.054%	66.281%
348	USG CORP	0.054%	66.335%
349	WESTROCK CO COMMON STOCK	0.054%	66.389%
350	FNF GROUP TRACKING STK USD.0001	0.054%	66.443%
351	LKQ CORP COMMON STOCK USD.01	0.054%	66.496%
352	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.054%	66.550%
353	HEXCEL CORP COMMON STOCK USD.01	0.054%	66.604%
354	SONOCO PRODUCTS	0.054%	66.658%
355	ONEOK INC	0.053%	66.711%
356	UTD THERAPEUTIC	0.053%	66.764%
357	RSP PERMIAN INC COMMON STOCK USD.01	0.053%	66.817%
358	VULCAN MATERIAL	0.053%	66.870%
359	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.053%	66.923%
360	BRUNSWICK CORP	0.053%	66.976%
361	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.052%	67.028%
362	CINTAS CORP	0.052%	67.081%
363	XL GROUP LTD	0.052%	67.133%
364	CERNER CORP	0.052%	67.185%
365	MKS INSTRUMENTS INC COMMON STOCK	0.052%	67.238%
366	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.052%	67.290%
367	JABIL CIRCUIT I	0.052%	67.342%
368	FISERV INC COMMON STOCK USD.01	0.052%	67.394%
369	FLEXTRONICS INT	0.052%	67.446%
370	HILL ROM HOLDINGS INC COMMON STOCK	0.052%	67.497%
371	DELL TECHNOLOGIES INC CL V TRACKING STK	0.052%	67.549%
372	SHERWIN WILLIAM	0.052%	67.600%
373	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.051%	67.652%
374	NATIONAL OILWEL	0.051%	67.703%
375	LAZARD LTD CL A COMMON STOCK USD.01	0.051%	67.754%
376	DARDEN RESTAURA	0.051%	67.805%
377	OWENS CORNING COMMON STOCK USD.001	0.051%	67.856%
378	PENTAIR PLC	0.051%	67.907%
379	WPX ENERGY INC COMMON STOCK	0.051%	67.959%
380	VISTRA ENERGY CORP COMMON STOCK	0.051%	68.010%
381	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.051%	68.060%
382	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.051%	68.111%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	ADIENT PLC	0.050%	68.161%
384	INTERNATIONAL G	0.050%	68.212%
385	WILLIS TOWERS W	0.050%	68.262%
386	MARKEL CORP COMMON STOCK	0.050%	68.312%
387	SENSATA TECHNOL	0.050%	68.362%
388	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.050%	68.412%
389	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.050%	68.462%
390	MARTIN MARIETTA	0.050%	68.512%
391	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.050%	68.562%
392	OSHKOSH CORP COMMON STOCK USD.01	0.050%	68.611%
393	JONES LANG LASA	0.049%	68.661%
394	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.049%	68.710%
395	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.049%	68.760%
396	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.049%	68.809%
397	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.049%	68.858%
398	APTARGROUP INC COMMON STOCK USD.01	0.049%	68.907%
399	SEMPRA ENERGY COMMON STOCK	0.049%	68.956%
400	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.049%	69.005%
401	AGCO CORP	0.048%	69.053%
402	COTY INC CL A COMMON STOCK USD.01	0.048%	69.102%
403	BOSTON PROPERTIES INC REIT USD.01	0.048%	69.150%
404	TRACTOR SUPPLY	0.048%	69.199%
405	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.048%	69.247%
406	ESTEE LAUDER CO	0.048%	69.295%
407	HARLEY DAVIDSON	0.048%	69.343%
408	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.048%	69.391%
409	AIR LEASE CORP	0.048%	69.439%
410	CREDIT ACCEPTAN	0.048%	69.486%
411	AUTONATION INC	0.048%	69.534%
412	CATALENT INC COMMON STOCK USD.01	0.047%	69.581%
413	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.047%	69.629%
414	MICROCHIP TECHN	0.047%	69.676%
415	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.047%	69.723%
416	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.047%	69.770%
417	SEAGATE TECHNOL	0.047%	69.817%
418	PVH CORP COMMON STOCK USD1.0	0.047%	69.864%
419	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.047%	69.911%
420	AFFILIATED MNGR	0.047%	69.958%
421	PERRIGO CO PLC	0.047%	70.004%
422	AGILENT TECHNOL	0.047%	70.051%
423	COOPER COS INC	0.047%	70.098%
424	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.046%	70.144%
425	THOR INDUSTRIES INC COMMON STOCK USD.1	0.046%	70.191%
426	JANUS HENDERSON	0.046%	70.237%
427	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.046%	70.283%
428	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.046%	70.329%
429	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.046%	70.375%
430	TOLL BROTHERS INC COMMON STOCK USD.01	0.046%	70.421%
431	NEWELL BRANDS INC COMMON STOCK USD1.0	0.046%	70.467%
432	FOOT LOCKER INC COMMON STOCK USD.01	0.046%	70.513%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	FLOWERVE CORP COMMON STOCK USD1.25	0.046%	70.559%
434	PUBLIC SERVICE	0.046%	70.604%
435	PACWEST BANCORP COMMON STOCK	0.046%	70.650%
436	CITRIX SYSTEMS	0.046%	70.696%
437	OMNICOM GROUP I	0.046%	70.741%
438	PRIMERICA INC COMMON STOCK	0.045%	70.787%
439	SLM CORP COMMON STOCK USD.2	0.045%	70.832%
440	VALIDUS HOLDING	0.045%	70.877%
441	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.045%	70.922%
442	JAZZ PHARMACEUT	0.045%	70.968%
443	ARROW ELECTRONI	0.045%	71.013%
444	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.045%	71.058%
445	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.045%	71.103%
446	AVALONBAY COMMUNITIES INC REIT USD.01	0.045%	71.148%
447	SNAP-ON INC	0.045%	71.193%
448	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.045%	71.238%
449	VERISK ANALYTICS INC COMMON STOCK USD.001	0.045%	71.284%
450	EQUITY RESIDENT	0.045%	71.329%
451	WR BERKLEY CORP COMMON STOCK USD.2	0.045%	71.374%
452	BROWN + BROWN INC COMMON STOCK USD.1	0.045%	71.419%
453	HENRY SCHEIN CO	0.045%	71.463%
454	MURPHY OIL CORP	0.045%	71.508%
455	STERLING BANCORP/DE COMMON STOCK USD.01	0.045%	71.553%
456	TRINITY INDS	0.045%	71.597%
457	FORTIVE CORP COMMON STOCK USD.01	0.044%	71.642%
458	OLIN CORP	0.044%	71.686%
459	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.044%	71.730%
460	MAXIM INTEGRATE	0.044%	71.775%
461	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.044%	71.819%
462	WILLIAMS-SONOMA	0.044%	71.863%
463	GARMIN LTD.	0.044%	71.907%
464	MIDDLEBY CORP COMMON STOCK USD.01	0.044%	71.951%
465	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.044%	71.994%
466	DTE ENERGY INC	0.044%	72.038%
467	WYNN RESORTS LTD COMMON STOCK USD.01	0.044%	72.082%
468	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.044%	72.126%
469	QUANTA SERVICES	0.044%	72.170%
470	TORCHMARK CORP COMMON STOCK USD1.0	0.044%	72.213%
471	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.043%	72.257%
472	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.043%	72.300%
473	CH ROBINSON WOR	0.043%	72.343%
474	JUNIPER NETWORK	0.043%	72.386%
475	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.043%	72.429%
476	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.043%	72.472%
477	COPART INC	0.043%	72.515%
478	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.043%	72.558%
479	WEC ENERGY GROU	0.043%	72.600%
480	HOWARD HUGHES CORP/THE COMMON STOCK	0.043%	72.643%
481	PEABODY ENERGY CORP COMMON STOCK	0.042%	72.685%
482	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.042%	72.728%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	AMDOCS LTD COMMON STOCK GBP.0001	0.042%	72.770%
484	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.042%	72.812%
485	GCI LIBERTY INC CLASS A COMMON STOCK	0.042%	72.854%
486	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.042%	72.897%
487	EMCOR GROUP INC COMMON STOCK USD.01	0.042%	72.939%
488	PULTEGROUP INC.	0.042%	72.981%
489	ROYAL GOLD INC	0.042%	73.023%
490	FIRST SOLAR INC	0.042%	73.065%
491	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.042%	73.106%
492	GENPACT LIMITED	0.042%	73.148%
493	AECOM COMMON STOCK USD.01	0.042%	73.190%
494	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.042%	73.232%
495	EAST WEST BANCORP INC COMMON STOCK USD.001	0.042%	73.273%
496	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.042%	73.315%
497	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.042%	73.356%
498	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.042%	73.398%
499	ILG INC COMMON STOCK USD.01	0.042%	73.439%
500	TELEFLEX INC COMMON STOCK USD1.0	0.041%	73.481%
501	RYDER SYSTEM IN	0.041%	73.522%
502	FLUOR CORP COMMON STOCK USD.01	0.041%	73.563%
503	SBA COMMUNICATIONS CORP REIT USD.01	0.041%	73.604%
504	XCEL ENERGY INC COMMON STOCK USD2.5	0.041%	73.645%
505	EDISON INTERNATIONAL COMMON STOCK	0.041%	73.686%
506	MOSAIC CO	0.041%	73.727%
507	BROWN-FORMAN CO	0.041%	73.767%
508	LEGGETT + PLATT INC COMMON STOCK USD.01	0.041%	73.808%
509	PG&E CORP	0.041%	73.848%
510	UNUM GROUP	0.041%	73.889%
511	CBOE GLOBAL MARKETS INC COMMON STOCK	0.040%	73.929%
512	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.040%	73.970%
513	CHENIERE ENERGY INC COMMON STOCK USD.003	0.040%	74.010%
514	EXTENDED STAY AMERICA INC UNIT USD.01	0.040%	74.050%
515	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.040%	74.091%
516	MASTEC INC	0.040%	74.131%
517	LIBERTY BROADBAND C COMMON STOCK USD.01	0.040%	74.171%
518	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.040%	74.211%
519	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.040%	74.251%
520	FMC CORP	0.040%	74.291%
521	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.040%	74.331%
522	TCF FINL CORP	0.040%	74.371%
523	ROCKWELL AUTO	0.040%	74.410%
524	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.040%	74.450%
525	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.040%	74.490%
526	RENAISSANCE RE	0.040%	74.530%
527	GRUBHUB INC COMMON STOCK USD.0001	0.040%	74.569%
528	ARRIS INTERNATI	0.040%	74.609%
529	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.040%	74.648%
530	WINTRUST FINANCIAL CORP COMMON STOCK	0.039%	74.688%
531	ITT INC COMMON STOCK USD1.0	0.039%	74.727%
532	GGP INC REIT USD.01	0.039%	74.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
533	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.039%	74.806%
534	CABOT OIL & GAS	0.039%	74.845%
535	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.039%	74.885%
536	HERBALIFE NUTRITION LTD COMMON STOCK USD.002	0.039%	74.924%
537	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.039%	74.963%
538	SERVICE CORP IN	0.039%	75.003%
539	ATHENE HOLDING	0.039%	75.042%
540	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.039%	75.081%
541	FASTENAL	0.039%	75.120%
542	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.039%	75.159%
543	ENERGEN CORP COMMON STOCK USD.01	0.039%	75.198%
544	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.039%	75.237%
545	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.039%	75.276%
546	ZIONS BANCORP	0.039%	75.315%
547	HOME BANCSHARES INC COMMON STOCK USD.01	0.039%	75.354%
548	CASEYS GEN STOR	0.039%	75.393%
549	CORELOGIC INC COMMON STOCK USD1.0	0.039%	75.432%
550	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.039%	75.470%
551	ANSYS INC COMMON STOCK USD.01	0.039%	75.509%
552	DYCOM INDUSTRIE	0.039%	75.548%
553	NRG ENERGY	0.039%	75.586%
554	LOGMEIN INC COMMON STOCK USD.01	0.039%	75.625%
555	TERADATA CORP COMMON STOCK USD.01	0.038%	75.663%
556	SYMANTEC CORP	0.038%	75.702%
557	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.038%	75.740%
558	TRANSOCEAN LTD	0.038%	75.778%
559	BEMIS COMPANY COMMON STOCK USD.1	0.038%	75.816%
560	FIRSTCASH INC COMMON STOCK USD.01	0.038%	75.854%
561	CLOROX CO	0.038%	75.892%
562	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.038%	75.930%
563	AUTOZONE INC COMMON STOCK USD.01	0.038%	75.968%
564	ULTA BEAUTY INC COMMON STOCK USD.01	0.038%	76.006%
565	ESSEX PROP TRUS	0.038%	76.043%
566	DONALDSON CO IN	0.037%	76.081%
567	WOODWARD INC COMMON STOCK USD.00292	0.037%	76.118%
568	CMS ENERGY CORP	0.037%	76.156%
569	KIRBY CORP	0.037%	76.193%
570	KLA TENCOR CORP COMMON STOCK USD.001	0.037%	76.230%
571	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.037%	76.267%
572	MID AMERICA APARTMENT COMM REIT USD.01	0.037%	76.305%
573	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.037%	76.342%
574	MEDNAX INC	0.037%	76.379%
575	IDEX CORP	0.037%	76.416%
576	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.037%	76.453%
577	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.037%	76.490%
578	SYNNEX CORP COMMON STOCK USD.001	0.037%	76.526%
579	XILINX INC	0.036%	76.563%
580	FIRSTENERGY CORP COMMON STOCK USD.1	0.036%	76.599%
581	UMPQUA HOLDINGS CORP COMMON STOCK	0.036%	76.636%
582	CENTENNIAL RESO	0.036%	76.672%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
583	BANK OF HAWAII CORP COMMON STOCK USD.01	0.036%	76.708%
584	BANKUNITED INC COMMON STOCK USD.01	0.036%	76.744%
585	RED HAT INC COMMON STOCK USD.0001	0.036%	76.781%
586	EVEREST RE GROU	0.036%	76.817%
587	ASSURANT INC COMMON STOCK USD.01	0.036%	76.853%
588	NU SKIN ENTERPR	0.036%	76.889%
589	SPRINT CORP COMMON STOCK USD.01	0.036%	76.925%
590	BUNGE LTD COMMON STOCK USD.01	0.036%	76.961%
591	SERVICEMASTER G	0.036%	76.997%
592	POLARIS INDUSTR	0.036%	77.033%
593	BIO TECHNE CORP COMMON STOCK USD.01	0.036%	77.069%
594	MANPOWER INC	0.036%	77.105%
595	MSCI INC	0.036%	77.140%
596	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.036%	77.176%
597	DELUXE CORP	0.036%	77.211%
598	ALBEMARLE CORP	0.036%	77.247%
599	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.036%	77.283%
600	AXIS CAPITAL HO	0.035%	77.318%
601	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.035%	77.353%
602	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.035%	77.389%
603	IPG PHOTONICS C	0.035%	77.424%
604	ENTERGY CORP	0.035%	77.459%
605	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.035%	77.494%
606	DISCOVERY INC C COMMON STOCK USD.01	0.035%	77.530%
607	SKECHERS USA INC CL A COMMON STOCK USD.001	0.035%	77.565%
608	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.035%	77.600%
609	WELLTOWER INC REIT USD1.0	0.035%	77.635%
610	BLUEBIRD BIO IN	0.035%	77.670%
611	NAVIENT CORP COMMON STOCK USD.01	0.035%	77.705%
612	ESSENT GROUP LT	0.035%	77.740%
613	AVNET INC	0.035%	77.775%
614	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.035%	77.810%
615	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.035%	77.845%
616	VOYA FINANCIAL INC COMMON STOCK USD.01	0.035%	77.879%
617	AXALTA COATING	0.035%	77.914%
618	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.035%	77.949%
619	CYPRESS SEMICON	0.035%	77.983%
620	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.034%	78.018%
621	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.034%	78.052%
622	ENTEGRIS INC COMMON STOCK USD.01	0.034%	78.086%
623	ILLUMINA INC	0.034%	78.121%
624	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.034%	78.155%
625	ROBERT HALF INT	0.034%	78.189%
626	CRANE CO	0.034%	78.223%
627	CREE INC COMMON STOCK USD.00125	0.034%	78.258%
628	PPL CORPORATION	0.034%	78.292%
629	LIBERTY PROPERTY TRUST REIT USD.001	0.034%	78.326%
630	HOST HOTELS &	0.034%	78.360%
631	CARTER S INC COMMON STOCK USD.01	0.034%	78.394%
632	MONSTER BEVERAGE CORP COMMON STOCK	0.034%	78.428%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
633	Arch Capital Gr	0.034%	78.462%
634	FEDERATED INVES	0.034%	78.496%
635	HILLENBRAND INC COMMON STOCK	0.034%	78.529%
636	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.034%	78.563%
637	LIVANOVA PLC	0.034%	78.597%
638	BURLINGTON STORES INC COMMON STOCK USD.0001	0.034%	78.631%
639	ASGN INC COMMON STOCK USD.01	0.034%	78.665%
640	POPULAR INC COMMON STOCK USD.01	0.034%	78.699%
641	WATERS CORP	0.034%	78.733%
642	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.034%	78.766%
643	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.034%	78.800%
644	AMEREN CORP	0.034%	78.834%
645	VISTEON CORP COMMON STOCK	0.034%	78.867%
646	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.034%	78.901%
647	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.033%	78.934%
648	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.033%	78.968%
649	HUBBELL INC COMMON STOCK USD.01	0.033%	79.001%
650	H.B. FULLER CO. COMMON STOCK USD1.0	0.033%	79.034%
651	EQT CORPORATION	0.033%	79.068%
652	EVERCORE PARTNE	0.033%	79.101%
653	MAXIMUS INC COMMON STOCK	0.033%	79.134%
654	KLX INC COMMON STOCK USD.01	0.033%	79.167%
655	KAPSTONE PAPER	0.033%	79.200%
656	ASSURED GUARANT	0.033%	79.233%
657	J2 GLOBAL INC COMMON STOCK USD.01	0.033%	79.266%
658	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.033%	79.299%
659	F5 NETWORKS INC COMMON STOCK	0.033%	79.332%
660	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.033%	79.365%
661	CABOT CORP	0.033%	79.398%
662	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.033%	79.431%
663	MDU RES GROUP I	0.033%	79.464%
664	VENTAS INC-REIT	0.033%	79.497%
665	REALTY INCOME C	0.033%	79.529%
666	PAYCHEX INC	0.033%	79.562%
667	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.033%	79.595%
668	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.033%	79.627%
669	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.033%	79.660%
670	VARIAN MEDICAL	0.033%	79.692%
671	EAGLE MATERIALS	0.032%	79.725%
672	CUBESMART REIT USD.01	0.032%	79.757%
673	DANA HOLDING CO	0.032%	79.790%
674	EATON VANCE CORP COMMON STOCK USD.00390625	0.032%	79.822%
675	TERADYNE INC	0.032%	79.854%
676	MATADOR RESOURCES CO COMMON STOCK USD.01	0.032%	79.887%
677	AMERICAN HOMES 4 RENT A REIT USD.01	0.032%	79.919%
678	REXNORD CORP COMMON STOCK USD.01	0.032%	79.951%
679	SOUTH STATE CORP COMMON STOCK USD2.5	0.032%	79.983%
680	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.032%	80.015%
681	CONDUENT INC COMMON STOCK USD.01	0.032%	80.047%
682	DOUGLAS EMMETT INC REIT USD.01	0.032%	80.079%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
683	TARGA RESOURCES CORP COMMON STOCK USD.001	0.032%	80.111%
684	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.032%	80.143%
685	WATSCO INC COMMON STOCK USD.5	0.032%	80.175%
686	KEMPER CORP COMMON STOCK USD.1	0.032%	80.206%
687	CRACKER BARREL	0.032%	80.238%
688	MARVELL TECH GR	0.032%	80.270%
689	WP CAREY INC REIT USD.001	0.031%	80.301%
690	LULULEMON	0.031%	80.332%
691	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.031%	80.364%
692	RESMED INC	0.031%	80.395%
693	HASBRO INC	0.031%	80.426%
694	AMERCO COMMON STOCK USD.25	0.031%	80.457%
695	ALLEGIANT TRAVE	0.031%	80.488%
696	FNB CORP COMMON STOCK USD.01	0.031%	80.519%
697	ASSOCD BANC-COR	0.031%	80.550%
698	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.031%	80.581%
699	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.031%	80.612%
700	RALPH LAUREN CORP COMMON STOCK USD.01	0.031%	80.643%
701	IBERIABANK CORP	0.031%	80.674%
702	FLOWERS FOODS INC COMMON STOCK USD.01	0.031%	80.704%
703	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.031%	80.735%
704	OGE ENERGY CORP COMMON STOCK USD.01	0.031%	80.766%
705	COPA HOLDINGS S	0.031%	80.796%
706	SYNEOS HEALTH INC COMMON STOCK USD.01	0.031%	80.827%
707	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.031%	80.857%
708	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.031%	80.888%
709	CENTERPOINT ENE	0.030%	80.918%
710	ALLEGHANY CORP COMMON STOCK USD1.0	0.030%	80.949%
711	BARNES GROUP INC COMMON STOCK USD.01	0.030%	80.979%
712	OASIS PETROLEUM INC COMMON STOCK USD.01	0.030%	81.010%
713	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.030%	81.040%
714	NVR INC COMMON STOCK USD.01	0.030%	81.070%
715	CHURCH & DWIGHT	0.030%	81.100%
716	NATIONAL RETAIL PROPERTIES REIT USD.01	0.030%	81.130%
717	CIT GROUP INC COMMON STOCK USD.01	0.030%	81.160%
718	HANCOCK HOLDING	0.030%	81.190%
719	VALLEY NATIONAL BANCORP COMMON STOCK	0.030%	81.220%
720	BLACK KNIGHT INC COMMON STOCK	0.030%	81.250%
721	BLOCK(H&R)INC	0.030%	81.279%
722	SYNOPSIS INC	0.030%	81.309%
723	AUTODESK INC	0.030%	81.339%
724	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.030%	81.368%
725	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.030%	81.398%
726	TRANSUNION COMMON STOCK USD.01	0.030%	81.427%
727	MORNINGSTAR INC COMMON STOCK	0.030%	81.457%
728	TIMKEN CO	0.029%	81.486%
729	PRA HEALTH SCIE	0.029%	81.516%
730	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.029%	81.545%
731	MURPHY USA INC COMMON STOCK	0.029%	81.574%
732	AQUA AMERICA INC COMMON STOCK USD.5	0.029%	81.604%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
733	INVESTORS BANCORP INC COMMON STOCK USD.01	0.029%	81.633%
734	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.029%	81.663%
735	MSC INDUSTRIAL	0.029%	81.692%
736	KILROY REALTY C	0.029%	81.721%
737	DCT INDUSTRIAL TRUST INC REIT USD.01	0.029%	81.750%
738	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.029%	81.780%
739	SABRE CORP COMMON STOCK USD.01	0.029%	81.809%
740	GLOBUS MEDICAL	0.029%	81.838%
741	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.029%	81.867%
742	MASCO CORP	0.029%	81.897%
743	ARCONIC INC COMMON STOCK	0.029%	81.926%
744	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.029%	81.955%
745	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.029%	81.984%
746	IDACORP INC COMMON STOCK	0.029%	82.013%
747	HELMERICH & PAY	0.029%	82.042%
748	CAMPBELL SOUP C	0.029%	82.071%
749	BELDEN INC COMMON STOCK USD.01	0.029%	82.100%
750	CDW CORP/DE COMMON STOCK USD.01	0.029%	82.129%
751	ALLIANT ENERGY	0.029%	82.158%
752	PDC ENERGY INC COMMON STOCK USD.01	0.029%	82.187%
753	DISCOVERY INC A COMMON STOCK USD.01	0.029%	82.216%
754	CIENA CORP COMMON STOCK USD.01	0.029%	82.244%
755	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.029%	82.273%
756	INTERDIGITAL IN	0.029%	82.302%
757	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.029%	82.331%
758	LITTELFUSE INC COMMON STOCK USD.01	0.029%	82.359%
759	KENNAMETAL INC COMMON STOCK USD1.25	0.029%	82.388%
760	CALLON PETROLEUM CO COMMON STOCK USD.01	0.029%	82.416%
761	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.029%	82.445%
762	EXTRA SPACE STO	0.029%	82.473%
763	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.028%	82.502%
764	LINCOLN ELEC HL	0.028%	82.530%
765	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.028%	82.559%
766	HAEMONETICS COR	0.028%	82.587%
767	VIASAT INC COMMON STOCK USD.0001	0.028%	82.615%
768	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.028%	82.644%
769	SUN COMMUNITIES INC REIT USD.01	0.028%	82.672%
770	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.028%	82.700%
771	ENERSYS COMMON STOCK USD.01	0.028%	82.728%
772	KELLOGG CO	0.028%	82.757%
773	GRACO INC COMMON STOCK USD1.0	0.028%	82.785%
774	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.028%	82.813%
775	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.028%	82.841%
776	CHEMED CORP COMMON STOCK USD1.0	0.028%	82.869%
777	LEGG MASON INC COMMON STOCK USD.1	0.028%	82.897%
778	APARTMENT INVT + MGMT CO A REIT USD.01	0.028%	82.925%
779	BED BATH & BEYO	0.028%	82.953%
780	CNX RESOURCES CORP COMMON STOCK USD.01	0.028%	82.981%
781	SILGAN HLDGS	0.028%	83.009%
782	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.028%	83.037%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
783	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.028%	83.065%
784	CHILDRENS PLACE	0.028%	83.093%
785	PARK HOTELS + RESORTS INC REIT USD.01	0.028%	83.121%
786	OLD NATIONAL BANCORP COMMON STOCK	0.028%	83.149%
787	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.028%	83.177%
788	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.028%	83.205%
789	DOMINO S PIZZA INC COMMON STOCK USD.01	0.028%	83.233%
790	GREAT PLAINS ENERGY INC COMMON STOCK	0.028%	83.261%
791	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.028%	83.288%
792	NEW YORK TIMES	0.028%	83.316%
793	LCI INDUSTRIES COMMON STOCK USD.01	0.028%	83.344%
794	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.028%	83.372%
795	SEALED AIR CORP COMMON STOCK USD.1	0.028%	83.399%
796	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.028%	83.427%
797	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.028%	83.455%
798	TARO PHARMACEUT	0.028%	83.482%
799	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.028%	83.510%
800	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.028%	83.537%
801	WEIGHT WATCHERS INTL INC COMMON STOCK	0.027%	83.565%
802	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.027%	83.592%
803	QEP RESOURCES INC COMMON STOCK USD.01	0.027%	83.620%
804	VORNADO REALTY TRUST REIT USD.04	0.027%	83.647%
805	NCR CORP	0.027%	83.674%
806	VECTREN CORP COMMON STOCK	0.027%	83.702%
807	AMKOR TECHNOLOG	0.027%	83.729%
808	ENSTAR GROUP LT	0.027%	83.756%
809	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.027%	83.783%
810	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.027%	83.811%
811	INTL FLAVORS&FR	0.027%	83.838%
812	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.027%	83.865%
813	NEWMARKET CORP COMMON STOCK	0.027%	83.892%
814	COLFAX CORP	0.027%	83.919%
815	WESTERN UNION CO COMMON STOCK USD.01	0.027%	83.946%
816	FOREST CITY REALTY TRUST A REIT USD.01	0.027%	83.973%
817	VERISIGN	0.027%	84.000%
818	L BRANDS INC COMMON STOCK USD.5	0.027%	84.026%
819	FIRST FINANCIAL BANCORP COMMON STOCK	0.027%	84.053%
820	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.027%	84.080%
821	BIG LOTS INC COMMON STOCK USD.01	0.027%	84.107%
822	WENDY S CO/THE COMMON STOCK USD.1	0.027%	84.133%
823	JBG SMITH PROPERTIES REIT USD.01	0.027%	84.160%
824	ACUITY BRANDS INC COMMON STOCK USD.01	0.027%	84.186%
825	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.027%	84.213%
826	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.027%	84.239%
827	CHEMOURS CO/THE COMMON STOCK	0.027%	84.266%
828	SKYWEST INC COMMON STOCK	0.026%	84.292%
829	BRINK S CO/THE COMMON STOCK USD1.0	0.026%	84.319%
830	CYRUSONE INC REIT USD.01	0.026%	84.345%
831	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.026%	84.371%
832	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.026%	84.397%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
833	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.026%	84.424%
834	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.026%	84.450%
835	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.026%	84.476%
836	WORTHINGTON IND	0.026%	84.502%
837	REGAL BELOIT CORP COMMON STOCK USD.01	0.026%	84.528%
838	NUVASIVE INC COMMON STOCK USD.001	0.026%	84.554%
839	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.026%	84.580%
840	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.026%	84.606%
841	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.026%	84.632%
842	AARON S INC COMMON STOCK USD.5	0.026%	84.658%
843	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.026%	84.683%
844	PERKINELMER INC COMMON STOCK USD1.0	0.026%	84.709%
845	STAMPS.COM INC COMMON STOCK USD.001	0.026%	84.735%
846	LIFE STORAGE INC REIT USD.01	0.026%	84.761%
847	EPR PROPERTIES REIT USD.01	0.026%	84.786%
848	SANDERSON FARMS INC COMMON STOCK USD1.0	0.026%	84.812%
849	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.026%	84.838%
850	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.026%	84.863%
851	CABLE ONE INC COMMON STOCK USD.01	0.026%	84.889%
852	SHUTTERFLY INC	0.026%	84.914%
853	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.026%	84.940%
854	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.026%	84.965%
855	POLYONE CORPORATION COMMON STOCK USD.01	0.025%	84.991%
856	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.025%	85.016%
857	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.025%	85.042%
858	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.025%	85.067%
859	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.025%	85.093%
860	ALLETE INC	0.025%	85.118%
861	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.025%	85.143%
862	HCP INC.	0.025%	85.169%
863	CIRRUS LOGIC IN	0.025%	85.194%
864	INVITATION HOMES INC REIT USD.01	0.025%	85.219%
865	LANDSTAR SYSTEM	0.025%	85.244%
866	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.025%	85.269%
867	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.025%	85.294%
868	TOPBUILD CORP COMMON STOCK	0.025%	85.319%
869	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.025%	85.344%
870	CLEAN HARBOR IN	0.025%	85.369%
871	MB FINANCIAL INC COMMON STOCK USD.01	0.025%	85.394%
872	YELP INC COMMON STOCK USD.000001	0.025%	85.419%
873	STORE CAPITAL CORP REIT USD.01	0.025%	85.444%
874	DELPHI TECHNOLO	0.025%	85.469%
875	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.025%	85.494%
876	NATIONAL GENERA	0.025%	85.518%
877	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.025%	85.543%
878	WHITE MOUNTAINS	0.025%	85.568%
879	NABORS INDUSTRI	0.025%	85.593%
880	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.025%	85.617%
881	ATMOS ENERGY CO	0.025%	85.642%
882	EPAM SYSTEMS INC COMMON STOCK USD.001	0.025%	85.667%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
883	TRI POINTE GROUP INC COMMON STOCK USD.01	0.025%	85.691%
884	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.025%	85.716%
885	CONVERGYS CORP COMMON STOCK	0.025%	85.740%
886	TENNECO AUTOMOT	0.024%	85.765%
887	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.024%	85.789%
888	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.024%	85.814%
889	TRINSEO SA	0.024%	85.838%
890	CHIPOTLE MEXICA	0.024%	85.862%
891	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.024%	85.887%
892	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.024%	85.911%
893	SOTHEBY S COMMON STOCK USD.01	0.024%	85.935%
894	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.024%	85.959%
895	CDK GLOBAL INC COMMON STOCK USD.01	0.024%	85.983%
896	SINCLAIR BROADC	0.024%	86.007%
897	J + J SNACK FOODS CORP COMMON STOCK	0.024%	86.032%
898	STERIS PLC	0.024%	86.056%
899	VAIL RESORTS	0.024%	86.080%
900	QORVO INC COMMON STOCK USD.0001	0.024%	86.104%
901	NORDSTROM INC COMMON STOCK	0.024%	86.128%
902	BRUKER CORP COMMON STOCK USD.01	0.024%	86.152%
903	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.024%	86.175%
904	CAMBREX CORP COMMON STOCK USD.1	0.024%	86.199%
905	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.024%	86.223%
906	KBR INC COMMON STOCK USD.001	0.024%	86.247%
907	VALVOLINE INC COMMON STOCK USD.01	0.024%	86.271%
908	DOMTAR CORP USD	0.024%	86.295%
909	CNO FINANCIAL	0.024%	86.319%
910	WABTEC CORP COMMON STOCK USD.01	0.024%	86.342%
911	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.024%	86.366%
912	SL GREEN REALTY	0.024%	86.390%
913	TEGNA INC COMMON STOCK USD1.0	0.024%	86.413%
914	WALKER + DUNLOP INC COMMON STOCK	0.024%	86.437%
915	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.024%	86.461%
916	DILLARD DEPT ST	0.024%	86.484%
917	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.024%	86.508%
918	WESCO INTERNATI	0.024%	86.532%
919	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.024%	86.555%
920	GUESS? INC COMMON STOCK USD.01	0.024%	86.579%
921	MEREDITH CORP	0.024%	86.602%
922	FIRST MERCHANTS CORP COMMON STOCK	0.023%	86.626%
923	HIGHWOODS PROPE	0.023%	86.649%
924	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.023%	86.673%
925	SIGNET JEWELERS	0.023%	86.696%
926	PROASSURANCE CORP COMMON STOCK USD.01	0.023%	86.719%
927	OWENS-ILLINOIS	0.023%	86.743%
928	GREIF INC CL A COMMON STOCK	0.023%	86.766%
929	NORDSON CORP COMMON STOCK	0.023%	86.790%
930	CARPENTER TECH	0.023%	86.813%
931	CORESITE REALTY CORP REIT USD.01	0.023%	86.836%
932	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.023%	86.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
933	LITHIA MOTORS INC CL A COMMON STOCK	0.023%	86.883%
934	MOOG INC CLASS A COMMON STOCK USD1.0	0.023%	86.906%
935	DUKE REALTY CORP REIT USD.01	0.023%	86.929%
936	FIVE BELOW COMMON STOCK USD.01	0.023%	86.953%
937	FTI CONSULTING INC COMMON STOCK USD.01	0.023%	86.976%
938	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.023%	86.999%
939	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.023%	87.022%
940	ACI WORLDWIDE INC COMMON STOCK USD.005	0.023%	87.045%
941	PLANTRONICS INC COMMON STOCK USD.01	0.023%	87.068%
942	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.023%	87.091%
943	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.023%	87.114%
944	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.023%	87.137%
945	RENASANT CORP COMMON STOCK USD5.0	0.023%	87.160%
946	SCIENTIFIC GAME	0.023%	87.183%
947	SERVICENOW INC COMMON STOCK USD.001	0.023%	87.206%
948	ABIOMED INC COMMON STOCK USD.01	0.023%	87.229%
949	GAMING AND LEISURE PROPERTIE REIT	0.023%	87.252%
950	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.023%	87.275%
951	BANK OF NT BUTT	0.023%	87.298%
952	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.023%	87.321%
953	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.023%	87.344%
954	GLACIER BANCORP INC COMMON STOCK USD.01	0.023%	87.367%
955	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.023%	87.390%
956	SEI INVESTMENT	0.023%	87.412%
957	REGENCY CENTERS CORP REIT USD.01	0.023%	87.435%
958	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.023%	87.458%
959	MACERICH CO	0.023%	87.480%
960	LHC GROUP INC COMMON STOCK USD.01	0.023%	87.503%
961	IRON MOUNTAIN INC REIT USD.01	0.023%	87.525%
962	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.022%	87.548%
963	EBIX INC COMMON STOCK USD.1	0.022%	87.570%
964	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.022%	87.593%
965	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.022%	87.615%
966	CAMDEN PROPERTY	0.022%	87.637%
967	UDR INC REIT USD.01	0.022%	87.660%
968	HERSHEY FOODS C	0.022%	87.682%
969	AMER NATL INS	0.022%	87.704%
970	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.022%	87.727%
971	RLI CORP COMMON STOCK USD1.0	0.022%	87.749%
972	UNIVAR INC COMMON STOCK USD.01	0.022%	87.771%
973	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.022%	87.793%
974	TRITON INTERNAT	0.022%	87.815%
975	NEWS CORP CLASS A COMMON STOCK USD.01	0.022%	87.838%
976	ABERCROMBIE & F	0.022%	87.860%
977	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.022%	87.882%
978	ARCH COAL INC A COMMON STOCK USD.01	0.022%	87.904%
979	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.022%	87.926%
980	CORE LABORATORI	0.022%	87.948%
981	SRC ENERGY INC COMMON STOCK USD.001	0.022%	87.970%
982	REALPAGE INC COMMON STOCK USD.001	0.022%	87.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
983	LAMAR ADVERTISING CO A REIT USD.001	0.022%	88.014%
984	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.022%	88.036%
985	VERINT SYSTEMS	0.022%	88.058%
986	TETRA TECH INC COMMON STOCK USD.01	0.022%	88.080%
987	BANCORPSOUTH BANK COMMON STOCK	0.022%	88.102%
988	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.022%	88.124%
989	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.022%	88.146%
990	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.022%	88.168%
991	FERRO CORP	0.022%	88.190%
992	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.022%	88.211%
993	ARMSTRONG WORLD	0.022%	88.233%
994	ENSCO PLC CLASS	0.022%	88.255%
995	GRAMERCY PROPERTY TRUST REIT USD.01	0.022%	88.277%
996	TEREX CORP	0.022%	88.299%
997	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.022%	88.320%
998	GRAHAM HOLDINGS	0.022%	88.342%
999	GATX CORP	0.022%	88.364%
1000	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.022%	88.385%
1001	SIGNATURE BANK COMMON STOCK USD.01	0.022%	88.407%
1002	SM ENERGY CO COMMON STOCK USD.01	0.021%	88.428%
1003	HERMAN MILLER I	0.021%	88.450%
1004	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.021%	88.471%
1005	BOFI HOLDING INC COMMON STOCK USD.01	0.021%	88.493%
1006	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.021%	88.514%
1007	PRICESMART INC	0.021%	88.535%
1008	COMMERCIAL METALS CO COMMON STOCK USD.01	0.021%	88.557%
1009	PINNACLE WEST CAPITAL COMMON STOCK	0.021%	88.578%
1010	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.021%	88.599%
1011	DAVE & BUSTER'S	0.021%	88.620%
1012	RPC INC COMMON STOCK USD.1	0.021%	88.642%
1013	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.021%	88.663%
1014	ATHENAHEALTH IN	0.021%	88.684%
1015	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.021%	88.705%
1016	CARS.COM INC COMMON STOCK USD.01	0.021%	88.727%
1017	VISHAY INTERTEC	0.021%	88.748%
1018	ZYNGA INC CL A COMMON STOCK USD.00000625	0.021%	88.769%
1019	EXELIXIS INC	0.021%	88.790%
1020	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.021%	88.811%
1021	RBC BEARINGS INC COMMON STOCK USD.01	0.021%	88.832%
1022	ASPEN INSURANCE	0.021%	88.853%
1023	MERCURY GENERAL	0.021%	88.874%
1024	MCDERMOTT INTL	0.021%	88.895%
1025	WGL HOLDINGS INC COMMON STOCK	0.021%	88.916%
1026	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.021%	88.937%
1027	KOSMOS ENERGY L	0.021%	88.958%
1028	SCHNEIDER NATIONAL INC CL B COMMON STOCK	0.021%	88.978%
1029	TRIMBLE INC COMMON STOCK	0.021%	88.999%
1030	BLACK HILLS CORP COMMON STOCK USD1.0	0.021%	89.020%
1031	ABM INDUSTRIES INC COMMON STOCK USD.01	0.021%	89.040%
1032	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.021%	89.061%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1033	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.021%	89.081%
1034	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.021%	89.102%
1035	HALYARD HEALTH INC COMMON STOCK USD.01	0.020%	89.122%
1036	EHOSTAR CORP A COMMON STOCK USD.001	0.020%	89.143%
1037	POOL CORP COMMON STOCK USD.001	0.020%	89.163%
1038	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.020%	89.184%
1039	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.020%	89.204%
1040	COVANTA HOLDING CORP COMMON STOCK USD.1	0.020%	89.224%
1041	FEDERAL REALTY INVS TRUST REIT USD.01	0.020%	89.245%
1042	BALCHEM CORP COMMON STOCK USD.0667	0.020%	89.265%
1043	UNIFIRST CORP/MA COMMON STOCK USD.1	0.020%	89.285%
1044	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.020%	89.305%
1045	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.020%	89.325%
1046	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.020%	89.346%
1047	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.020%	89.366%
1048	ACXION CORP COMMON STOCK USD.1	0.020%	89.386%
1049	HOPE BANCORP INC COMMON STOCK USD.001	0.020%	89.406%
1050	FACTSET RESEARC	0.020%	89.426%
1051	MATTEL INC COMMON STOCK USD1.0	0.020%	89.445%
1052	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.020%	89.465%
1053	HANESBRANDS INC COMMON STOCK USD.01	0.020%	89.485%
1054	CALERES INC COMMON STOCK USD.01	0.020%	89.505%
1055	HERC HOLDINGS INC COMMON STOCK USD.01	0.020%	89.525%
1056	TESLA INC COMMON STOCK USD.001	0.020%	89.545%
1057	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.020%	89.565%
1058	COHEN + STEERS INC COMMON STOCK USD.01	0.020%	89.584%
1059	HEALTH EQUITY INC COMMON STOCK USD.0001	0.020%	89.604%
1060	DISH NETWORK	0.020%	89.624%
1061	LANCASTER COLON	0.020%	89.643%
1062	AES CORP COMMON STOCK USD.01	0.020%	89.663%
1063	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.020%	89.683%
1064	TRIPADVISOR INC COMMON STOCK USD.001	0.019%	89.702%
1065	NAVISTAR INTL C	0.019%	89.722%
1066	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.019%	89.741%
1067	APPLE HOSPITALITY REIT INC REIT NPV	0.019%	89.760%
1068	SEMGROUP CORP CLASS A COMMON STOCK	0.019%	89.780%
1069	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.019%	89.799%
1070	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.019%	89.819%
1071	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.019%	89.838%
1072	MASIMO CORP COMMON STOCK USD.001	0.019%	89.857%
1073	UGI CORP COMMON STOCK	0.019%	89.877%
1074	VONAGE HLDGS CO	0.019%	89.896%
1075	LIFEPOINT HOSPI	0.019%	89.915%
1076	CAL MAINE FOODS INC COMMON STOCK USD.01	0.019%	89.934%
1077	TRUSTMARK CORP COMMON STOCK	0.019%	89.954%
1078	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.019%	89.973%
1079	HEICO CORP CLASS A COMMON STOCK USD.01	0.019%	89.992%
1080	WAYFAIR INC CLASS A COMMON STOCK USD.001	0.019%	90.011%
1081	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.019%	90.030%
1082	FRESH DEL MONTE	0.019%	90.049%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1083	AVERY DENNISON	0.019%	90.068%
1084	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.019%	90.087%
1085	CVB FINANCIAL CORP COMMON STOCK	0.019%	90.106%
1086	ICU MEDICAL INC COMMON STOCK USD.1	0.019%	90.125%
1087	NISOURCE INC	0.019%	90.144%
1088	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.019%	90.163%
1089	TECH DATA CORP COMMON STOCK USD.0015	0.019%	90.182%
1090	II VI INC COMMON STOCK	0.019%	90.201%
1091	DINEQUITY INC	0.019%	90.219%
1092	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.019%	90.238%
1093	KB HOME COMMON STOCK USD1.0	0.019%	90.257%
1094	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.019%	90.276%
1095	FIRST HAWAIIAN INC COMMON STOCK USD.01	0.019%	90.295%
1096	PATTERSON COS INC COMMON STOCK USD.01	0.019%	90.313%
1097	EQUITY COMMONWEALTH REIT USD.01	0.019%	90.332%
1098	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.019%	90.351%
1099	ENVISION HEALTHCARE CORP COMMON STOCK	0.019%	90.369%
1100	TRINET GROUP INC COMMON STOCK USD.000025	0.019%	90.388%
1101	TOWNE BANK COMMON STOCK USD1.667	0.019%	90.407%
1102	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.019%	90.425%
1103	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.019%	90.444%
1104	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.018%	90.462%
1105	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.018%	90.481%
1106	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.018%	90.499%
1107	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.018%	90.517%
1108	BANNER CORPORATION COMMON STOCK USD.01	0.018%	90.536%
1109	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.018%	90.554%
1110	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.018%	90.573%
1111	PROTO LABS INC COMMON STOCK USD.001	0.018%	90.591%
1112	WABCO HOLDINGS INC COMMON STOCK USD.01	0.018%	90.609%
1113	OCEANEERING INT	0.018%	90.627%
1114	ITRON INC	0.018%	90.645%
1115	TRIBUNE MEDIA C	0.018%	90.664%
1116	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.018%	90.682%
1117	COHERENT INC	0.018%	90.700%
1118	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.018%	90.718%
1119	GODADDY INC CLASS A COMMON STOCK USD.001	0.018%	90.736%
1120	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.018%	90.754%
1121	SILICON LABORAT	0.018%	90.772%
1122	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.018%	90.790%
1123	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.018%	90.808%
1124	SEMTECH CORP	0.018%	90.826%
1125	MERITOR INC COMMON STOCK USD1.0	0.018%	90.844%
1126	SEABOARD CORP COMMON STOCK USD1.0	0.018%	90.862%
1127	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.018%	90.879%
1128	HEALTHCARE REALTY TRUST INC REIT USD.01	0.018%	90.897%
1129	INSPERITY INC	0.018%	90.915%
1130	INTEGRATED DEVI	0.018%	90.933%
1131	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.018%	90.951%
1132	ANIXTER INTL IN	0.018%	90.969%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1133	MASONITE INTERNATIONAL CORP COMMON STOCK	0.018%	90.986%
1134	RLJ LODGING TRUST REIT	0.018%	91.004%
1135	FBL FINANCIAL G	0.018%	91.022%
1136	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.018%	91.040%
1137	ONE GAS INC COMMON STOCK	0.018%	91.057%
1138	COUSINS PROPERTIES INC REIT USD1.0	0.018%	91.075%
1139	FIRST INDL REAL	0.018%	91.093%
1140	MERITAGE HOMES CORP COMMON STOCK USD.01	0.018%	91.110%
1141	PREMIER INC CLASS A COMMON STOCK USD.01	0.018%	91.128%
1142	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.018%	91.145%
1143	MYRIAD GENETICS	0.018%	91.163%
1144	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.018%	91.181%
1145	AAR CORP	0.018%	91.198%
1146	SENIOR HOUSING PROP TRUST REIT USD.01	0.018%	91.216%
1147	MEDIFAST INC COMMON STOCK USD.001	0.018%	91.233%
1148	SANMINA CORP COMMON STOCK USD.01	0.017%	91.251%
1149	PATRICK INDUSTRIES INC COMMON STOCK	0.017%	91.268%
1150	TIVITY HEALTH INC COMMON STOCK USD.001	0.017%	91.286%
1151	AMERIS BANCORP COMMON STOCK USD1.0	0.017%	91.303%
1152	FERROGLOBE PLC	0.017%	91.320%
1153	HEICO CORP	0.017%	91.338%
1154	MOBILE MINI INC COMMON STOCK USD.01	0.017%	91.355%
1155	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.017%	91.373%
1156	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.017%	91.390%
1157	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.017%	91.407%
1158	TTEC HOLDINGS INC COMMON STOCK USD.01	0.017%	91.424%
1159	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.017%	91.442%
1160	ROWAN COMPANIES	0.017%	91.459%
1161	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.017%	91.476%
1162	KIMCO REALTY	0.017%	91.493%
1163	LA Z BOY INC COMMON STOCK USD1.0	0.017%	91.510%
1164	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.017%	91.527%
1165	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.017%	91.544%
1166	AT HOME GROUP INC COMMON STOCK USD.01	0.017%	91.561%
1167	INGEVITY CORP COMMON STOCK USD.01	0.017%	91.578%
1168	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.017%	91.595%
1169	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.017%	91.612%
1170	BRADY(WH)	0.017%	91.628%
1171	FORTINET INC	0.017%	91.645%
1172	KULICKE&SOFFA I	0.017%	91.662%
1173	COSTAR GROUP INC COMMON STOCK USD.01	0.017%	91.678%
1174	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.017%	91.695%
1175	HELEN OF TROY C	0.017%	91.712%
1176	ROLLINS INC	0.017%	91.728%
1177	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.017%	91.745%
1178	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.017%	91.761%
1179	RANGE RESOURCES CORP COMMON STOCK USD.01	0.017%	91.778%
1180	ZILLOW GROUP INC C COMMON STOCK	0.016%	91.795%
1181	MONRO INC COMMON STOCK USD.01	0.016%	91.811%
1182	INTERFACE INC COMMON STOCK USD.1	0.016%	91.827%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1183	HNI CORP	0.016%	91.844%
1184	NOVANTA INC COMMON STOCK	0.016%	91.860%
1185	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.016%	91.877%
1186	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.016%	91.893%
1187	GRANITE CONST	0.016%	91.909%
1188	TAUBMAN CENTERS INC REIT USD.01	0.016%	91.926%
1189	EXPONENT INC COMMON STOCK USD.001	0.016%	91.942%
1190	ARGO GROUP INTE	0.016%	91.958%
1191	HARSCO CORP	0.016%	91.974%
1192	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.016%	91.991%
1193	TORO CO	0.016%	92.007%
1194	CRAY INC COMMON STOCK USD.01	0.016%	92.023%
1195	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.016%	92.039%
1196	EDUCATION REALTY TRUST INC REIT USD.01	0.016%	92.055%
1197	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.016%	92.071%
1198	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.016%	92.087%
1199	TREX COMPANY INC COMMON STOCK USD.01	0.016%	92.103%
1200	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.016%	92.119%
1201	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.016%	92.135%
1202	SPX FLOW INC COMMON STOCK USD.01	0.016%	92.151%
1203	AVISTA CORP	0.016%	92.167%
1204	SUNSTONE HOTEL	0.016%	92.182%
1205	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.016%	92.198%
1206	HRG GROUP INC COMMON STOCK USD.01	0.016%	92.214%
1207	ALLEGION PLC	0.016%	92.230%
1208	TRONOX LTD-CL A	0.016%	92.246%
1209	NATL HEALTH INVESTORS INC REIT USD.01	0.016%	92.261%
1210	NEENAH INC COMMON STOCK USD.01	0.016%	92.277%
1211	LASALLE HOTEL PROPERTIES REIT USD.01	0.016%	92.293%
1212	GANNETT CO INC COMMON STOCK USD.01	0.016%	92.309%
1213	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.016%	92.324%
1214	CALLAWAY GOLF C	0.016%	92.340%
1215	CHART INDUSTRIE	0.016%	92.356%
1216	DRIL QUIP INC	0.016%	92.371%
1217	VMWARE INC CLASS A COMMON STOCK USD.01	0.016%	92.387%
1218	AVANGRID INC COMMON STOCK USD.01	0.016%	92.403%
1219	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.016%	92.418%
1220	MRC GLOBAL INC COMMON STOCK USD.01	0.016%	92.434%
1221	HORIZON PHARMA	0.015%	92.449%
1222	SPIRIT REALTY CAPITAL INC REIT USD.01	0.015%	92.465%
1223	GENTHERM INC COMMON STOCK	0.015%	92.480%
1224	PHYSICIANS REALTY TRUST REIT USD.01	0.015%	92.496%
1225	FAIR ISAAC CORP COMMON STOCK USD.01	0.015%	92.511%
1226	AMC NETWORKS INC A COMMON STOCK	0.015%	92.526%
1227	INOGEN INC COMMON STOCK USD.001	0.015%	92.542%
1228	EASTGROUP PROPERTIES INC REIT	0.015%	92.557%
1229	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.015%	92.573%
1230	NELNET INC CL A COMMON STOCK USD.01	0.015%	92.588%
1231	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.015%	92.603%
1232	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.015%	92.619%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1233	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.015%	92.634%
1234	CHICO'S FAS INC	0.015%	92.649%
1235	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.015%	92.665%
1236	MGP INGREDIENTS INC COMMON STOCK	0.015%	92.680%
1237	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.015%	92.695%
1238	AMERICAN WOODMARK CORP COMMON STOCK	0.015%	92.710%
1239	BLACKBAUD INC	0.015%	92.725%
1240	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.015%	92.741%
1241	SPIRE INC COMMON STOCK USD1.0	0.015%	92.756%
1242	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.015%	92.771%
1243	WESBANCO INC COMMON STOCK USD2.0833	0.015%	92.786%
1244	HFF INC CLASS A COMMON STOCK USD.01	0.015%	92.801%
1245	ROGERS CORP COMMON STOCK USD1.0	0.015%	92.816%
1246	ENERGIZER HOLDINGS INC COMMON STOCK	0.015%	92.832%
1247	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.015%	92.847%
1248	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.015%	92.862%
1249	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.015%	92.877%
1250	PRA GROUP INC COMMON STOCK USD.01	0.015%	92.892%
1251	PNM RESOURCES I	0.015%	92.907%
1252	QUALYS INC COMMON STOCK USD.001	0.015%	92.922%
1253	KRATON CORP COMMON STOCK USD.01	0.015%	92.937%
1254	PARAMOUNT GROUP INC REIT USD.01	0.015%	92.952%
1255	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.015%	92.967%
1256	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.015%	92.982%
1257	PS BUSINESS PARKS INC/CA REIT USD.01	0.015%	92.997%
1258	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.015%	93.012%
1259	GARTNER GROUP I	0.015%	93.027%
1260	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.015%	93.041%
1261	OTTER TAIL CORP COMMON STOCK USD5.0	0.015%	93.056%
1262	CARDTRONICS PLC	0.015%	93.071%
1263	OXFORD INDUSTRI	0.015%	93.086%
1264	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.015%	93.101%
1265	MATSON INC COMMON STOCK	0.015%	93.116%
1266	PLEXUS CORP COMMON STOCK USD.01	0.015%	93.130%
1267	ALEXANDER + BALDWIN INC REIT	0.015%	93.145%
1268	SQUARE INC A COMMON STOCK USD.000001	0.015%	93.160%
1269	CORPORATE OFFICE PROPERTIES REIT USD.01	0.015%	93.174%
1270	STERICYCLE INC COMMON STOCK USD.01	0.015%	93.189%
1271	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.015%	93.204%
1272	MALIBU BOATS INC A COMMON STOCK USD.01	0.015%	93.218%
1273	MCGRATH RENTCORP COMMON STOCK	0.015%	93.233%
1274	EAGLE BANCORP INC COMMON STOCK USD.01	0.015%	93.247%
1275	ARCBEST CORP COMMON STOCK USD.01	0.014%	93.262%
1276	SABRA HEALTH CARE REIT INC REIT USD.01	0.014%	93.276%
1277	MDC HOLDINGS INC COMMON STOCK USD.01	0.014%	93.291%
1278	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.014%	93.305%
1279	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.014%	93.319%
1280	WEINGARTEN REALTY INVESTORS REIT USD.03	0.014%	93.334%
1281	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.014%	93.348%
1282	KAMAN CORP COMMON STOCK USD1.0	0.014%	93.362%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1283	CVR ENERGY INC	0.014%	93.377%
1284	AMEDISYS INC COMMON STOCK USD.001	0.014%	93.391%
1285	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.014%	93.405%
1286	FIRST BANCORP/NC COMMON STOCK	0.014%	93.420%
1287	DSW INC CLASS A COMMON STOCK	0.014%	93.434%
1288	SAIA INC COMMON STOCK USD.001	0.014%	93.448%
1289	H&E EQUIPMENT S	0.014%	93.462%
1290	COMFORT SYSTEMS	0.014%	93.476%
1291	MATCH GROUP INC COMMON STOCK USD.001	0.014%	93.490%
1292	INNOSPEC INC COMMON STOCK USD.01	0.014%	93.504%
1293	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.014%	93.518%
1294	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.014%	93.532%
1295	NETGEAR INC COMMON STOCK USD.001	0.014%	93.546%
1296	FINISAR CORPORATION COMMON STOCK USD.001	0.014%	93.560%
1297	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.014%	93.574%
1298	JACK IN THE BOX INC COMMON STOCK USD.01	0.014%	93.588%
1299	EXLSERVICE HLDG	0.014%	93.602%
1300	AIRCASTLE LTD	0.014%	93.616%
1301	QUIDEL CORP COMMON STOCK USD.001	0.014%	93.629%
1302	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.014%	93.643%
1303	CAREER EDUCATION CORP COMMON STOCK USD.01	0.014%	93.657%
1304	AAON INC COMMON STOCK USD.004	0.014%	93.671%
1305	COGNEX CORP	0.014%	93.684%
1306	B+G FOODS INC COMMON STOCK USD.01	0.014%	93.698%
1307	MUELLER WATER P	0.014%	93.712%
1308	AVEXIS INC COMMON STOCK USD.0001	0.014%	93.726%
1309	BRANDYWINE REAL	0.014%	93.739%
1310	BANCFIRST CORP	0.014%	93.753%
1311	CUBIC CORP COMMON STOCK	0.014%	93.767%
1312	OM ASSET MANAGE	0.014%	93.780%
1313	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.014%	93.794%
1314	TIVO CORP COMMON STOCK USD.001	0.014%	93.807%
1315	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.014%	93.821%
1316	METHODE ELEC IN	0.014%	93.835%
1317	MUELLER INDS IN	0.014%	93.848%
1318	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.014%	93.862%
1319	WR GRACE + CO COMMON STOCK USD.01	0.014%	93.875%
1320	GARDNER DENVER HOLDINGS INC COMMON STOCK USD.01	0.013%	93.889%
1321	BOISE CASCADE CO COMMON STOCK USD.01	0.013%	93.902%
1322	MSA SAFETY INC COMMON STOCK	0.013%	93.916%
1323	POTLATCHDELTIC CORP REIT USD1.0	0.013%	93.929%
1324	TRIUMPH GROUP I	0.013%	93.942%
1325	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.013%	93.956%
1326	SYNTEL INC COMMON STOCK	0.013%	93.969%
1327	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.013%	93.982%
1328	THIRD POINT REI	0.013%	93.995%
1329	OUTFRONT MEDIA INC REIT USD.01	0.013%	94.009%
1330	CIMPRESS NV	0.013%	94.022%
1331	FORWARD AIR COR	0.013%	94.035%
1332	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.013%	94.048%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1333	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.013%	94.061%
1334	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.013%	94.075%
1335	BJ S RESTAURANTS INC COMMON STOCK	0.013%	94.088%
1336	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.013%	94.101%
1337	HECLA MINING CO	0.013%	94.114%
1338	INFINERA CORP	0.013%	94.127%
1339	DENBURY RESOURC	0.013%	94.140%
1340	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.013%	94.153%
1341	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.013%	94.166%
1342	DIODES INC COMMON STOCK USD.667	0.013%	94.179%
1343	EMPIRE STATE RE	0.013%	94.192%
1344	VECTOR GROUP LTD COMMON STOCK USD.1	0.013%	94.205%
1345	UNDER ARMOUR IN	0.013%	94.218%
1346	STEPAN CO COMMON STOCK USD1.0	0.013%	94.231%
1347	CAPELLA EDUCATI	0.013%	94.244%
1348	PIEDMONT OFFICE	0.013%	94.257%
1349	INTER PARFUMS INC COMMON STOCK USD.001	0.013%	94.270%
1350	GMS INC COMMON STOCK USD.01	0.013%	94.283%
1351	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.013%	94.295%
1352	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.013%	94.308%
1353	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.013%	94.321%
1354	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.013%	94.334%
1355	COOPER TIRE&RUB	0.013%	94.347%
1356	COCA-COLA BOTTL	0.013%	94.360%
1357	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.013%	94.372%
1358	NORTHWESTERN CORP COMMON STOCK USD.01	0.013%	94.385%
1359	TTM TECHNOLOGIES COMMON STOCK USD.001	0.013%	94.398%
1360	PARK NATIONAL CORP COMMON STOCK	0.013%	94.410%
1361	CALIFORNIA WATE	0.013%	94.423%
1362	CANNAE HOLDINGS INC COMMON STOCK	0.013%	94.436%
1363	ACORDA THERAPEU	0.013%	94.448%
1364	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.013%	94.461%
1365	ADVANSIX INC COMMON STOCK USD.01	0.013%	94.474%
1366	GROUP 1 AUTO	0.013%	94.486%
1367	UNITI GROUP INC REIT USD.0001	0.013%	94.499%
1368	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.013%	94.511%
1369	AVX CORP COMMON STOCK USD.01	0.013%	94.524%
1370	HMS HOLDINGS CORP COMMON STOCK USD.01	0.013%	94.536%
1371	N B T BANCORP INC COMMON STOCK USD.01	0.012%	94.549%
1372	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.012%	94.561%
1373	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.012%	94.574%
1374	1ST SOURCE CORP COMMON STOCK	0.012%	94.586%
1375	PGT INC	0.012%	94.599%
1376	QUAD GRAPHICS INC COMMON STOCK USD.025	0.012%	94.611%
1377	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.012%	94.623%
1378	KFORCE INC COMMON STOCK USD.01	0.012%	94.636%
1379	STRAYER EDUCATION INC COMMON STOCK USD.01	0.012%	94.648%
1380	S + T BANCORP INC COMMON STOCK USD2.5	0.012%	94.661%
1381	MBIA INC	0.012%	94.673%
1382	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.012%	94.685%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1383	CAVIUM INC COMMON STOCK USD.001	0.012%	94.697%
1384	CONMED CORP COMMON STOCK USD.01	0.012%	94.710%
1385	SCANA CORP COMMON STOCK	0.012%	94.722%
1386	WADDELL & REED	0.012%	94.734%
1387	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.012%	94.746%
1388	VEREIT INC REIT USD.01	0.012%	94.758%
1389	RMR GROUP INC/THE A COMMON STOCK	0.012%	94.770%
1390	GREENBRIER COMPANIES INC COMMON STOCK	0.012%	94.782%
1391	NEWS CORP CLASS B COMMON STOCK	0.012%	94.794%
1392	CALAVO GROWERS INC COMMON STOCK USD.001	0.012%	94.806%
1393	ACCO BRANDS CORP COMMON STOCK USD.01	0.012%	94.818%
1394	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.012%	94.830%
1395	WABASH NATIONAL	0.012%	94.842%
1396	PEBBLEBROOK HOT	0.012%	94.854%
1397	POWER INTEGRATI	0.012%	94.866%
1398	SCHOLASTIC CORP	0.012%	94.878%
1399	HUB GROUP INC CL A COMMON STOCK USD.01	0.012%	94.890%
1400	WELBILT INC COMMON STOCK USD.01	0.012%	94.902%
1401	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.012%	94.914%
1402	SYNAPTICS INC COMMON STOCK USD.001	0.012%	94.926%
1403	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.012%	94.938%
1404	BOINGO WIRELESS INC COMMON STOCK	0.012%	94.950%
1405	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.012%	94.962%
1406	VAREX IMAGING CORP COMMON STOCK USD.01	0.012%	94.973%
1407	MANHATTAN ASSOC	0.012%	94.985%
1408	OMNICELL INC COMMON STOCK USD.001	0.012%	94.997%
1409	BENCHMARK ELECT	0.012%	95.009%
1410	HEALTHCARE SERV	0.012%	95.021%
1411	XPERI CORP COMMON STOCK USD.001	0.012%	95.032%
1412	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.012%	95.044%
1413	GENERAL CABLE CORP COMMON STOCK USD.01	0.012%	95.056%
1414	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.012%	95.067%
1415	MOVADO GROUP INC COMMON STOCK USD.01	0.012%	95.079%
1416	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.012%	95.091%
1417	BROOKS AUTOMATI	0.012%	95.102%
1418	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.012%	95.114%
1419	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.012%	95.125%
1420	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.012%	95.137%
1421	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.012%	95.148%
1422	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.011%	95.160%
1423	OFFICE DEPOT IN	0.011%	95.171%
1424	RETAIL PROPERTIES OF AME A REIT USD.001	0.011%	95.183%
1425	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	95.194%
1426	US ECOLOGY INC COMMON STOCK USD.01	0.011%	95.206%
1427	FIRST BUSEY CORP COMMON STOCK USD.001	0.011%	95.217%
1428	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.011%	95.229%
1429	WEB.COM GROUP INC COMMON STOCK USD.001	0.011%	95.240%
1430	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.011%	95.251%
1431	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.011%	95.262%
1432	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.011%	95.274%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1433	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.011%	95.285%
1434	BADGER METER INC COMMON STOCK USD1.0	0.011%	95.296%
1435	DEXCOM INC COMMON STOCK USD.001	0.011%	95.307%
1436	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.011%	95.318%
1437	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.011%	95.329%
1438	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.011%	95.340%
1439	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.011%	95.351%
1440	TAILORED BRANDS INC COMMON STOCK USD.01	0.011%	95.363%
1441	TFS FINANCIAL CORP COMMON STOCK USD.01	0.011%	95.374%
1442	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.011%	95.385%
1443	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.011%	95.396%
1444	TENNANT CO	0.011%	95.407%
1445	FED SIGNAL CORP	0.011%	95.418%
1446	NOW INC COMMON STOCK USD.01	0.011%	95.429%
1447	MULTI COLOR CORP COMMON STOCK	0.011%	95.440%
1448	RAMBUS INC	0.011%	95.450%
1449	PTC INC COMMON STOCK USD.01	0.011%	95.461%
1450	ABAXIS INC COMMON STOCK	0.011%	95.472%
1451	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.011%	95.483%
1452	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.011%	95.494%
1453	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.011%	95.505%
1454	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.011%	95.516%
1455	AZZ INC COMMON STOCK USD1.0	0.011%	95.527%
1456	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.011%	95.538%
1457	BLUCORA INC COMMON STOCK USD.0001	0.011%	95.549%
1458	GRAY TELEVISION INC COMMON STOCK	0.011%	95.559%
1459	GASLOG LTD	0.011%	95.570%
1460	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.011%	95.581%
1461	COMTECH TELE CO	0.011%	95.592%
1462	IROBOT CORP	0.011%	95.603%
1463	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.011%	95.613%
1464	WORKDAY INC CLASS A COMMON STOCK USD.001	0.011%	95.624%
1465	CHASE CORP COMMON STOCK USD.1	0.011%	95.635%
1466	SLEEP NUMBER CORP COMMON STOCK USD.01	0.011%	95.646%
1467	AMERICAN STATES WATER CO COMMON STOCK	0.011%	95.656%
1468	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.011%	95.667%
1469	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.011%	95.678%
1470	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.011%	95.688%
1471	GLOBAL NET LEASE INC REIT USD.01	0.011%	95.699%
1472	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.011%	95.710%
1473	STATE AUTO FINANCIAL CORP COMMON STOCK	0.011%	95.720%
1474	XENIA HOTELS + RESORTS INC REIT USD.01	0.011%	95.731%
1475	PAPA JOHN'S INT	0.011%	95.742%
1476	INNOVIVA INC COMMON STOCK	0.011%	95.752%
1477	EL PASO ELECTRIC CO COMMON STOCK	0.011%	95.763%
1478	EPLUS INC	0.011%	95.773%
1479	UNIT CORP	0.010%	95.784%
1480	PEGASYSTEMS INC COMMON STOCK USD.01	0.010%	95.794%
1481	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.010%	95.805%
1482	WEIS MARKETS IN	0.010%	95.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1483	ALAMO GROUP INC	0.010%	95.826%
1484	WASHINGTON REIT REIT USD.01	0.010%	95.836%
1485	CENTRAL GARDEN&	0.010%	95.846%
1486	DDR CORP REIT USD.1	0.010%	95.857%
1487	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.010%	95.867%
1488	UNIVERSAL CORP	0.010%	95.878%
1489	OSI SYSTEMS INC	0.010%	95.888%
1490	SCHWEITZER-MAUD	0.010%	95.898%
1491	NIC INC COMMON STOCK	0.010%	95.909%
1492	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.010%	95.919%
1493	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.010%	95.929%
1494	SPLUNK INC COMMON STOCK USD.001	0.010%	95.940%
1495	KNOWLES CORP COMMON STOCK USD.01	0.010%	95.950%
1496	TRAVELPORT WORL	0.010%	95.960%
1497	ACTUANT CORP A COMMON STOCK USD.2	0.010%	95.970%
1498	J.C. PENNEY CO INC COMMON STOCK USD.5	0.010%	95.980%
1499	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.010%	95.990%
1500	KELLY SERVICES	0.010%	96.001%
1501	GROUPON INC COMMON STOCK USD.0001	0.010%	96.011%
1502	ASTEC INDUSTRIE	0.010%	96.021%
1503	ENCORE WIRE CORP COMMON STOCK USD.01	0.010%	96.031%
1504	WARRIOR MET COAL INC COMMON STOCK USD.01	0.010%	96.041%
1505	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.010%	96.051%
1506	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.010%	96.061%
1507	ALEXANDERS INC	0.010%	96.071%
1508	STEELCASE INC	0.010%	96.081%
1509	AKORN INC COMMON STOCK	0.010%	96.091%
1510	LAKELAND FINANCIAL CORP COMMON STOCK	0.010%	96.101%
1511	CHICAGO BRIDGE	0.010%	96.111%
1512	CBIZ INC COMMON STOCK USD.01	0.010%	96.121%
1513	MAXLINEAR INC COMMON STOCK	0.010%	96.131%
1514	TANGER FACTORY OUTLET CENTER REIT USD.01	0.010%	96.141%
1515	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.010%	96.151%
1516	SYSTEMAX INC COMMON STOCK USD.01	0.010%	96.160%
1517	BRIGGS & STRATT	0.010%	96.170%
1518	TRIMAS CORP COMMON STOCK USD.01	0.010%	96.180%
1519	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.010%	96.190%
1520	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.010%	96.200%
1521	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.010%	96.210%
1522	BRINKER INTL IN	0.010%	96.219%
1523	AMERISAFE INC COMMON STOCK USD.01	0.010%	96.229%
1524	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.010%	96.239%
1525	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.010%	96.248%
1526	ENDO INTERNATIO	0.010%	96.258%
1527	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.010%	96.268%
1528	MOELIS + CO CLASS A COMMON STOCK USD.01	0.010%	96.277%
1529	REXFORD INDUSTR	0.010%	96.287%
1530	MERIDIAN BANCORP INC COMMON STOCK	0.010%	96.297%
1531	URBAN EDGE PROPERTIES REIT USD.01	0.010%	96.306%
1532	MATERION CORP COMMON STOCK	0.010%	96.316%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1533	KMG CHEMICALS INC COMMON STOCK USD.01	0.010%	96.326%
1534	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.010%	96.335%
1535	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.010%	96.345%
1536	MYERS INDUSTRIES INC COMMON STOCK	0.010%	96.354%
1537	MGE ENERGY INC COMMON STOCK USD1.0	0.009%	96.364%
1538	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.009%	96.373%
1539	OCLARO INC COMMON STOCK USD.01	0.009%	96.383%
1540	EXACT SCIENCES	0.009%	96.392%
1541	KEMET CORP	0.009%	96.401%
1542	ACADIA REALTY TRUST REIT USD.001	0.009%	96.411%
1543	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.009%	96.420%
1544	US CONCRETE INC COMMON STOCK USD.001	0.009%	96.430%
1545	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.009%	96.439%
1546	WESTAMERICA BANCORPORATION COMMON STOCK	0.009%	96.448%
1547	EXTERRAN CORP COMMON STOCK USD.01	0.009%	96.458%
1548	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.009%	96.467%
1549	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.009%	96.476%
1550	NATIONAL BANK HOLD CL A COMMON STOCK	0.009%	96.485%
1551	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.009%	96.495%
1552	VIAD CORP	0.009%	96.504%
1553	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.009%	96.513%
1554	LENDINGCLUB CORP COMMON STOCK USD.01	0.009%	96.522%
1555	KADANT INC COMMON STOCK USD.01	0.009%	96.532%
1556	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.009%	96.541%
1557	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.009%	96.550%
1558	STRATASYS LTD	0.009%	96.559%
1559	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001	0.009%	96.568%
1560	JAMES RIVER GRO	0.009%	96.577%
1561	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.009%	96.586%
1562	STAG INDUSTRIAL INC REIT USD.01	0.009%	96.595%
1563	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.009%	96.604%
1564	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.009%	96.613%
1565	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.009%	96.622%
1566	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.009%	96.631%
1567	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.009%	96.640%
1568	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.009%	96.649%
1569	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.009%	96.658%
1570	SPX CORP COMMON STOCK USD.01	0.009%	96.667%
1571	NEOGEN CORP COMMON STOCK USD.16	0.009%	96.676%
1572	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.009%	96.685%
1573	MALLINCKRODT PL	0.009%	96.694%
1574	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.009%	96.703%
1575	PERFICIENT INC COMMON STOCK USD.001	0.009%	96.712%
1576	NATUS MEDICAL INC COMMON STOCK USD.001	0.009%	96.720%
1577	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.009%	96.729%
1578	COEUR MINING IN	0.009%	96.738%
1579	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.009%	96.747%
1580	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.009%	96.756%
1581	CROCS INC COMMON STOCK USD.001	0.009%	96.764%
1582	LEXINGTON REALTY TRUST REIT USD.0001	0.009%	96.773%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1583	ENTERCOM COMMUN	0.009%	96.782%
1584	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.009%	96.791%
1585	ADVANCED MICRO	0.009%	96.800%
1586	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.009%	96.808%
1587	CITY HOLDING CO COMMON STOCK USD2.5	0.009%	96.817%
1588	AGREE REALTY CORP REIT USD.0001	0.009%	96.826%
1589	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.009%	96.834%
1590	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.009%	96.843%
1591	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.009%	96.851%
1592	WD 40 CO COMMON STOCK USD.001	0.009%	96.860%
1593	BELMOND LTD	0.009%	96.869%
1594	CHESAPEAKE LODG	0.009%	96.877%
1595	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.009%	96.886%
1596	RUTH'S HOSPITAL	0.009%	96.894%
1597	IMAX CORP	0.008%	96.903%
1598	MERCER INTL INC	0.008%	96.911%
1599	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.008%	96.920%
1600	ANDERSONS INC/THE COMMON STOCK	0.008%	96.928%
1601	AEROVIRONMENT I	0.008%	96.937%
1602	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.008%	96.945%
1603	ELECTRONICS	0.008%	96.954%
1604	ELLIE MAE INC COMMON STOCK USD.0001	0.008%	96.962%
1605	BIOTELEMETRY INC COMMON STOCK USD.001	0.008%	96.970%
1606	PITNEY BOWES INC COMMON STOCK USD1.0	0.008%	96.979%
1607	ALKERMES PLC	0.008%	96.987%
1608	KITE REALTY GROUP TRUST REIT USD.01	0.008%	96.995%
1609	SCORPIO TANKERS	0.008%	97.004%
1610	GREEN BANCORP INC COMMON STOCK USD.01	0.008%	97.012%
1611	GLATFELTER(PH)C	0.008%	97.020%
1612	ATLANTICA YIELD	0.008%	97.029%
1613	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.008%	97.037%
1614	STONERIDGE INC COMMON STOCK	0.008%	97.045%
1615	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.008%	97.053%
1616	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.008%	97.062%
1617	UTD STATES CELL	0.008%	97.070%
1618	TUTOR PERINI CORP COMMON STOCK USD1.0	0.008%	97.078%
1619	CORE-MARK HLDG	0.008%	97.086%
1620	OWENS + MINOR INC COMMON STOCK USD2.0	0.008%	97.094%
1621	NATIONAL STORAGE AFFILIATES REIT USD.01	0.008%	97.103%
1622	ATLASSIAN CORP	0.008%	97.111%
1623	VIRTUSA CORP COMMON STOCK USD.01	0.008%	97.119%
1624	DEAN FOODS CO COMMON STOCK USD.01	0.008%	97.127%
1625	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.008%	97.135%
1626	TRICO BANCSHARES COMMON STOCK	0.008%	97.143%
1627	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.008%	97.151%
1628	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.008%	97.159%
1629	FARMER BROS CO COMMON STOCK USD1.0	0.008%	97.167%
1630	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.008%	97.175%
1631	LAKELAND BANCORP INC COMMON STOCK	0.008%	97.183%
1632	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.008%	97.191%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1633	FABRINET	0.008%	97.199%
1634	REPLIGEN CORP COMMON STOCK USD.01	0.008%	97.207%
1635	SCHNITZER STEEL	0.008%	97.215%
1636	HERITAGE FINANCIAL CORP COMMON STOCK	0.008%	97.223%
1637	ORTHOFIX INTL N	0.008%	97.230%
1638	KNOLL INC COMMON STOCK USD.01	0.008%	97.238%
1639	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.008%	97.246%
1640	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.008%	97.254%
1641	ASTRONICS CORP COMMON STOCK USD.01	0.008%	97.262%
1642	ATRION CORPORATION COMMON STOCK USD.1	0.008%	97.270%
1643	ST JOE CO/THE COMMON STOCK	0.008%	97.278%
1644	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.008%	97.286%
1645	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.008%	97.293%
1646	SELECT INCOME REIT REIT USD.01	0.008%	97.301%
1647	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.008%	97.309%
1648	TERRENO REALTY CORP REIT USD.01	0.008%	97.317%
1649	ARCHROCK INC COMMON STOCK USD.01	0.008%	97.325%
1650	STURM RUGER + CO INC COMMON STOCK USD1.0	0.008%	97.332%
1651	NAVIGANT CONSUL	0.008%	97.340%
1652	TRUEBLUE INC COMMON STOCK	0.008%	97.348%
1653	AMERICAN ASSETS TRUST INC REIT USD.01	0.008%	97.355%
1654	SHUTTERSTOCK INC COMMON STOCK USD.01	0.008%	97.363%
1655	ULTIMATE	0.008%	97.371%
1656	RITE AID CORP	0.008%	97.379%
1657	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.008%	97.386%
1658	LIBERTY BROADBAND A COMMON STOCK USD.01	0.008%	97.394%
1659	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.008%	97.401%
1660	AGIOS PHARMACEU	0.008%	97.409%
1661	QUALITY CARE PROPERTIES REIT USD.01	0.008%	97.417%
1662	ADTRAN INC	0.008%	97.424%
1663	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.008%	97.432%
1664	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.008%	97.440%
1665	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.008%	97.447%
1666	SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001	0.008%	97.455%
1667	SHIP FINANCE IN	0.008%	97.462%
1668	VISTA OUTDOOR INC COMMON STOCK USD.01	0.007%	97.470%
1669	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.007%	97.477%
1670	ARGAN INC COMMON STOCK USD.15	0.007%	97.485%
1671	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.007%	97.492%
1672	LYDALL INC COMMON STOCK USD.1	0.007%	97.500%
1673	BEAZER HOMES USA INC COMMON STOCK USD.001	0.007%	97.507%
1674	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.007%	97.514%
1675	MODINE MFG CO	0.007%	97.522%
1676	INTL FCSTONE INC COMMON STOCK USD.01	0.007%	97.529%
1677	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.007%	97.537%
1678	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.007%	97.544%
1679	CONSOL ENERGY INC COMMON STOCK USD.01	0.007%	97.552%
1680	DIPLOMAT PHARMACY INC COMMON STOCK	0.007%	97.559%
1681	OPUS BANK	0.007%	97.566%
1682	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.007%	97.574%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1683	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.007%	97.581%
1684	CORVEL CORP COMMON STOCK USD.0001	0.007%	97.588%
1685	MACK CALI REALTY CORP REIT USD.01	0.007%	97.595%
1686	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.007%	97.603%
1687	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.007%	97.610%
1688	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.007%	97.617%
1689	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.007%	97.624%
1690	QTS REALTY TRUST INC CL A REIT USD.01	0.007%	97.632%
1691	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.007%	97.639%
1692	CONNECTONE BANCORP INC COMMON STOCK	0.007%	97.646%
1693	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01	0.007%	97.653%
1694	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.007%	97.660%
1695	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.007%	97.668%
1696	GUARANTY BANCORP COMMON STOCK USD.001	0.007%	97.675%
1697	ANGIODYNAMICS INC COMMON STOCK USD.01	0.007%	97.682%
1698	DENNY S CORP COMMON STOCK USD.01	0.007%	97.689%
1699	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.007%	97.696%
1700	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.007%	97.703%
1701	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.007%	97.710%
1702	EZCORP INC CL A COMMON STOCK USD.01	0.007%	97.717%
1703	EXTREME NETWORKS INC COMMON STOCK USD.001	0.007%	97.724%
1704	AK STEEL HOLDIN	0.007%	97.731%
1705	GREEN PLAINS INC COMMON STOCK USD.001	0.007%	97.738%
1706	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.007%	97.745%
1707	LTC PROPERTIES	0.007%	97.752%
1708	INCYTE PHARMACE	0.007%	97.759%
1709	COHU INC COMMON STOCK USD1.0	0.007%	97.766%
1710	GENESCO INC COMMON STOCK USD1.0	0.007%	97.773%
1711	FORMFACTOR INC COMMON STOCK USD.001	0.007%	97.780%
1712	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.007%	97.787%
1713	SCANSOURCE INC COMMON STOCK	0.007%	97.794%
1714	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.007%	97.801%
1715	GRIFFON CORP COMMON STOCK USD.25	0.007%	97.808%
1716	SP PLUS CORP COMMON STOCK USD.001	0.007%	97.814%
1717	TOWER INTL INC	0.007%	97.821%
1718	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.007%	97.828%
1719	EXPRESS INC COMMON STOCK	0.007%	97.835%
1720	JELD WEN HOLDING INC COMMON STOCK USD.01	0.007%	97.842%
1721	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.007%	97.849%
1722	XENCOR INC COMMON STOCK USD.01	0.007%	97.856%
1723	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.007%	97.863%
1724	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.007%	97.869%
1725	DIAMOND OFFSHOR	0.007%	97.876%
1726	NEUROCRINE BIOS	0.007%	97.883%
1727	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.007%	97.890%
1728	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.007%	97.896%
1729	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.007%	97.903%
1730	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.007%	97.910%
1731	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.007%	97.917%
1732	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.007%	97.923%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1733	INTREPID POTASH INC COMMON STOCK USD.001	0.007%	97.930%
1734	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.007%	97.937%
1735	HUBSPOT INC COMMON STOCK USD.001	0.007%	97.943%
1736	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.007%	97.950%
1737	ANALOGIC CORP	0.007%	97.957%
1738	SAGE THERAPEUTI	0.007%	97.963%
1739	CAMDEN NATIONAL CORP COMMON STOCK	0.007%	97.970%
1740	FIDELITY SOUTHERN CORP COMMON STOCK	0.007%	97.976%
1741	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.007%	97.983%
1742	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.007%	97.990%
1743	PC CONNECTION	0.007%	97.996%
1744	SEATTLE GENETICS INC COMMON STOCK USD.001	0.007%	98.003%
1745	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.007%	98.009%
1746	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.006%	98.016%
1747	FIRST FOUNDATION INC COMMON STOCK USD.001	0.006%	98.022%
1748	LUMINEX CORP COMMON STOCK USD.001	0.006%	98.029%
1749	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.006%	98.035%
1750	HOMESTREET INC COMMON STOCK	0.006%	98.041%
1751	M/I HOMES INC COMMON STOCK USD.01	0.006%	98.048%
1752	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.006%	98.054%
1753	RESOLUTE FOREST	0.006%	98.061%
1754	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.006%	98.067%
1755	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.006%	98.073%
1756	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	98.080%
1757	REGIS CORP COMMON STOCK USD.05	0.006%	98.086%
1758	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	98.092%
1759	XCERRA CORP COMMON STOCK USD.05	0.006%	98.099%
1760	LINDSAY CORP COMMON STOCK USD1.0	0.006%	98.105%
1761	CTS CORP COMMON STOCK	0.006%	98.111%
1762	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.006%	98.117%
1763	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.006%	98.123%
1764	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.006%	98.130%
1765	SELECT ENERGY SERVICES INC A COMMON STOCK USD.01	0.006%	98.136%
1766	RETROPHIN INC COMMON STOCK USD.0001	0.006%	98.142%
1767	HERITAGE COMMERCE CORP COMMON STOCK	0.006%	98.148%
1768	SUMMIT HOTEL PROPERTIES INC REIT	0.006%	98.154%
1769	PEOPLES BANCORP INC COMMON STOCK	0.006%	98.160%
1770	MSG NETWORKS INC A COMMON STOCK USD.01	0.006%	98.166%
1771	AMERICAN PUBLIC	0.006%	98.172%
1772	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.006%	98.178%
1773	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.006%	98.184%
1774	SONIC CORP	0.006%	98.190%
1775	DIEBOLD INC	0.006%	98.196%
1776	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.006%	98.202%
1777	MAIDEN HLDGS LT	0.006%	98.208%
1778	PETMED EXPRESS INC COMMON STOCK USD.001	0.006%	98.214%
1779	REV GROUP INC COMMON STOCK USD.001	0.006%	98.220%
1780	K12 INC COMMON STOCK USD.0001	0.006%	98.226%
1781	HORIZON BANCORP INDIANA COMMON STOCK	0.006%	98.232%
1782	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.006%	98.238%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1783	AEGION CORP COMMON STOCK USD.01	0.006%	98.244%
1784	WINGSTOP INC COMMON STOCK USD.01	0.006%	98.250%
1785	RADIAN GROUP	0.006%	98.256%
1786	OFG BANCORP COMMON STOCK USD1.0	0.006%	98.262%
1787	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.006%	98.268%
1788	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.006%	98.274%
1789	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.006%	98.280%
1790	TIMKENSTEEL CORP COMMON STOCK	0.006%	98.286%
1791	MTS SYSTEMS CORP COMMON STOCK USD.25	0.006%	98.292%
1792	SPEEDWAY MOTORS	0.006%	98.297%
1793	STOCK YARDS BANCORP INC COMMON STOCK	0.006%	98.303%
1794	NOBLE CORP PLC	0.006%	98.309%
1795	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.006%	98.315%
1796	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.006%	98.321%
1797	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.006%	98.327%
1798	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.006%	98.332%
1799	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.006%	98.338%
1800	SCRIPPS(EW)CO(N)	0.006%	98.344%
1801	SUPERVALU INC COMMON STOCK USD.01	0.006%	98.350%
1802	MONMOUTH REAL E	0.006%	98.356%
1803	BANCORP INC/THE COMMON STOCK USD1.0	0.006%	98.361%
1804	MARINEMAX INC COMMON STOCK USD.001	0.006%	98.367%
1805	GREENHILL + CO INC COMMON STOCK USD.01	0.006%	98.373%
1806	INVESTMENT TECH	0.006%	98.379%
1807	SJW GROUP COMMON STOCK USD.001	0.006%	98.384%
1808	TOOTSIE ROLL IN	0.006%	98.390%
1809	OPKO HEALTH INC COMMON STOCK USD.01	0.006%	98.396%
1810	AXCELIS TECHNOL	0.006%	98.401%
1811	NRG YIELD INC CLASS C COMMON STOCK	0.006%	98.407%
1812	PIPER JAFFRAY COS COMMON STOCK USD.01	0.006%	98.413%
1813	BLUEPRINT MEDICINES CORP COMMON STOCK USD.001	0.006%	98.418%
1814	FRANK'S INTERNA	0.006%	98.424%
1815	MERCANTILE BANK CORP COMMON STOCK	0.006%	98.430%
1816	INVACARE CORP	0.006%	98.435%
1817	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.006%	98.441%
1818	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.006%	98.447%
1819	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.006%	98.452%
1820	INSTEEL INDUSTRIES INC COMMON STOCK	0.006%	98.458%
1821	WAGeworks INC COMMON STOCK USD.001	0.006%	98.463%
1822	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.006%	98.469%
1823	PROOFPOINT INC COMMON STOCK USD.0001	0.006%	98.475%
1824	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.006%	98.480%
1825	BOJANGLES INC COMMON STOCK USD.01	0.006%	98.486%
1826	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.006%	98.491%
1827	BRISTOW GROUP INC COMMON STOCK USD.01	0.006%	98.497%
1828	INPHI CORP COMMON STOCK	0.006%	98.502%
1829	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.006%	98.508%
1830	AVON PRODUCTS I	0.005%	98.513%
1831	MARCUS CORP	0.005%	98.519%
1832	VERITIV CORP COMMON STOCK USD.01	0.005%	98.524%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1833	WASHINGTON PRIME GROUP INC REIT USD.0001	0.005%	98.530%
1834	ECHO GLOBAL LOG	0.005%	98.535%
1835	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.005%	98.541%
1836	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.005%	98.546%
1837	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.005%	98.551%
1838	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.005%	98.557%
1839	LENDINGTREE INC COMMON STOCK USD.01	0.005%	98.562%
1840	GERMAN AMERICAN BANCORP COMMON STOCK	0.005%	98.568%
1841	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.005%	98.573%
1842	CRYOLIFE INC	0.005%	98.578%
1843	FIVE PRIME THER	0.005%	98.584%
1844	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.005%	98.589%
1845	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.005%	98.594%
1846	PHH CORP COMMON STOCK USD.01	0.005%	98.599%
1847	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.005%	98.605%
1848	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.005%	98.610%
1849	VSE CORP COMMON STOCK USD.05	0.005%	98.615%
1850	SPARTANNASH CO COMMON STOCK	0.005%	98.621%
1851	CARBONITE INC COMMON STOCK USD.01	0.005%	98.626%
1852	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.005%	98.631%
1853	QCR HOLDINGS INC COMMON STOCK USD1.0	0.005%	98.636%
1854	SAUL CENTERS INC REIT USD.01	0.005%	98.642%
1855	CARETRUST REIT INC REIT USD.01	0.005%	98.647%
1856	EMC INS GROUP INC COMMON STOCK USD1.0	0.005%	98.652%
1857	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.005%	98.657%
1858	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.005%	98.662%
1859	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.005%	98.667%
1860	AMERICAN RAILCA	0.005%	98.672%
1861	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.005%	98.678%
1862	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.005%	98.683%
1863	TEXTAINER GROUP	0.005%	98.688%
1864	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.005%	98.693%
1865	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.005%	98.698%
1866	BANK OF MARIN BANCORP/CA COMMON STOCK	0.005%	98.703%
1867	NN INC COMMON STOCK USD.01	0.005%	98.708%
1868	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.005%	98.713%
1869	CRA INTERNATIONAL INC COMMON STOCK	0.005%	98.718%
1870	GETTY PETROLEUM	0.005%	98.722%
1871	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.005%	98.727%
1872	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.005%	98.732%
1873	MEDPACE HOLDINGS INC COMMON STOCK USD.01	0.005%	98.737%
1874	HAYNES INTL INC	0.005%	98.742%
1875	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.005%	98.747%
1876	WORLD ACCEPTANCE CORP COMMON STOCK	0.005%	98.752%
1877	TECHTARGET COMMON STOCK USD.001	0.005%	98.757%
1878	DXP ENTERPRISES	0.005%	98.761%
1879	FINISH LINE INC	0.005%	98.766%
1880	INNERWORKINGS INC COMMON STOCK USD.0001	0.005%	98.771%
1881	HEALTHSTREAM INC COMMON STOCK	0.005%	98.776%
1882	TITAN INTERNATIONAL INC COMMON STOCK	0.005%	98.781%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1883	XO GROUP INC COMMON STOCK USD.01	0.005%	98.785%
1884	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.005%	98.790%
1885	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.005%	98.795%
1886	HCI GROUP INC COMMON STOCK	0.005%	98.799%
1887	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.005%	98.804%
1888	LIVE OAK BANCSHARES INC COMMON STOCK	0.005%	98.809%
1889	GORMAN-RUPP CO	0.005%	98.813%
1890	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.005%	98.818%
1891	LUXOFT HOLDING	0.005%	98.823%
1892	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.005%	98.827%
1893	SANFILIPPO(JOHN	0.005%	98.832%
1894	SPARTAN MOTORS INC COMMON STOCK USD.01	0.005%	98.837%
1895	CALIFORNIA AMPL	0.005%	98.841%
1896	BARNES & NOBLE	0.005%	98.846%
1897	HOMETRUST BANCSHARES INC COMMON STOCK	0.005%	98.850%
1898	ENNIS INC COMMON STOCK USD2.5	0.005%	98.855%
1899	PHOTRONICS INC COMMON STOCK USD.01	0.005%	98.859%
1900	R1 RCM INC COMMON STOCK USD.01	0.005%	98.864%
1901	GLOBAL INDEMNIT	0.005%	98.869%
1902	TEJON RANCH CO	0.005%	98.873%
1903	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.005%	98.878%
1904	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.005%	98.882%
1905	ORBCOMM INC COMMON STOCK USD.001	0.005%	98.887%
1906	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.004%	98.891%
1907	HIBBETT SPORTS INC COMMON STOCK USD.01	0.004%	98.896%
1908	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.004%	98.900%
1909	NANOMETRICS	0.004%	98.905%
1910	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.004%	98.909%
1911	DMC GLOBAL INC COMMON STOCK USD.05	0.004%	98.913%
1912	NV5 GLOBAL INC COMMON STOCK USD.01	0.004%	98.918%
1913	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.004%	98.922%
1914	ZUMIEZ INC COMMON STOCK	0.004%	98.927%
1915	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.004%	98.931%
1916	BOOT BARN HOLDINGS INC COMMON STOCK	0.004%	98.936%
1917	CUTERA INC COMMON STOCK USD.001	0.004%	98.940%
1918	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.004%	98.944%
1919	DEL TACO RESTAURANTS INC COMMON STOCK	0.004%	98.949%
1920	NUTRISYSTEM INC COMMON STOCK USD.001	0.004%	98.953%
1921	QAD INC A COMMON STOCK	0.004%	98.958%
1922	MGM GROWTH PROPERTIES LLC A REIT	0.004%	98.962%
1923	MISTRAS GROUP INC COMMON STOCK USD.01	0.004%	98.966%
1924	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	98.971%
1925	RING ENERGY INC COMMON STOCK USD.001	0.004%	98.975%
1926	RPX CORP COMMON STOCK USD.0001	0.004%	98.979%
1927	CAROLINA FINANCIAL CORP COMMON STOCK	0.004%	98.984%
1928	CONN S INC COMMON STOCK USD.01	0.004%	98.988%
1929	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.004%	98.992%
1930	TIER REIT INC REIT USD.0001	0.004%	98.997%
1931	INSULET CORP	0.004%	99.001%
1932	HESKA CORP	0.004%	99.005%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1933	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	99.010%
1934	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.004%	99.014%
1935	RAMCO-GERSHENSO	0.004%	99.018%
1936	PHIBRO ANIMAL H	0.004%	99.022%
1937	MESA LABORATORIES INC COMMON STOCK	0.004%	99.027%
1938	FUTUREFUEL CORP COMMON STOCK USD.0001	0.004%	99.031%
1939	CONNECTICUT WATER SVC INC COMMON STOCK	0.004%	99.035%
1940	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.004%	99.039%
1941	VECTRUS INC COMMON STOCK USD.01	0.004%	99.043%
1942	AV HOMES INC COMMON STOCK USD1.0	0.004%	99.048%
1943	AMERICA S CAR MART INC COMMON STOCK USD.01	0.004%	99.052%
1944	UNIFI INC	0.004%	99.056%
1945	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001	0.004%	99.060%
1946	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.004%	99.064%
1947	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.004%	99.068%
1948	COVENANT TRANSP	0.004%	99.073%
1949	UTD COMMUNITY F	0.004%	99.077%
1950	STONE ENERGY CORP COMMON STOCK USD.01	0.004%	99.081%
1951	EVERTEC INC COMMON STOCK USD.01	0.004%	99.085%
1952	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.004%	99.089%
1953	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.004%	99.093%
1954	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.004%	99.097%
1955	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.004%	99.101%
1956	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.004%	99.105%
1957	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.004%	99.109%
1958	RENT A CENTER INC COMMON STOCK USD.01	0.004%	99.113%
1959	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.004%	99.117%
1960	TRONC INC COMMON STOCK USD.01	0.004%	99.121%
1961	RADNET INC COMMON STOCK USD.0001	0.004%	99.125%
1962	NAUTILUS GROUP	0.004%	99.129%
1963	GLOBANT SA	0.004%	99.133%
1964	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.004%	99.137%
1965	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.004%	99.141%
1966	CULP INC COMMON STOCK USD.05	0.004%	99.145%
1967	LENNAR CORP B SHS COMMON STOCK USD.1	0.004%	99.149%
1968	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.004%	99.153%
1969	CITI TRENDS INC COMMON STOCK USD.01	0.004%	99.157%
1970	SIERRA BANCORP COMMON STOCK	0.004%	99.161%
1971	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.004%	99.165%
1972	REVLON INC CLASS A COMMON STOCK USD.01	0.004%	99.169%
1973	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.004%	99.173%
1974	NEOGENOMICS INC COMMON STOCK USD.001	0.004%	99.177%
1975	TREDEGAR CORP COMMON STOCK	0.004%	99.181%
1976	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.004%	99.184%
1977	FOSSIL GROUP INC COMMON STOCK USD.01	0.004%	99.188%
1978	KIMBALL ELECTRONICS INC COMMON STOCK	0.004%	99.192%
1979	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.004%	99.196%
1980	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	99.200%
1981	PENN VIRGINIA CORP COMMON STOCK	0.004%	99.204%
1982	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.004%	99.207%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1983	BRIDGE BANCORP INC COMMON STOCK USD.01	0.004%	99.211%
1984	DUCOMMUN INC COMMON STOCK USD.01	0.004%	99.215%
1985	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001	0.004%	99.219%
1986	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.004%	99.222%
1987	FRP HOLDINGS INC COMMON STOCK USD.1	0.004%	99.226%
1988	CHATHAM LODGING	0.004%	99.230%
1989	COMMUNITY HEALT	0.004%	99.234%
1990	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.004%	99.237%
1991	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.004%	99.241%
1992	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.004%	99.245%
1993	MATRIX SERVICE CO COMMON STOCK USD.01	0.004%	99.248%
1994	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.004%	99.252%
1995	ENVESTNET INC COMMON STOCK	0.004%	99.256%
1996	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.004%	99.259%
1997	MIDDLESEX WATER CO COMMON STOCK	0.004%	99.263%
1998	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.004%	99.267%
1999	DIGI INTL INC	0.004%	99.270%
2000	CEVA INC COMMON STOCK USD.001	0.004%	99.274%
2001	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.004%	99.277%
2002	HAVERTY FURNITURE COMMON STOCK USD1.0	0.004%	99.281%
2003	NEW SENIOR INVESTMENT GROUP REIT	0.004%	99.284%
2004	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.004%	99.288%
2005	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.004%	99.291%
2006	TPI COMPOSITES INC COMMON STOCK USD.01	0.004%	99.295%
2007	BANKFINANCIAL CORP COMMON STOCK USD.01	0.003%	99.298%
2008	LANNETT CO INC COMMON STOCK USD.001	0.003%	99.302%
2009	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.003%	99.305%
2010	SHOE CARNIVAL INC COMMON STOCK USD.01	0.003%	99.309%
2011	WEYCO GROUP INC	0.003%	99.312%
2012	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	99.316%
2013	NVE CORP	0.003%	99.319%
2014	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.003%	99.323%
2015	COWEN INC COMMON STOCK USD.01	0.003%	99.326%
2016	CBL & ASSOC PRO	0.003%	99.329%
2017	ASHFORD HOSPITALITY TRUST REIT USD.01	0.003%	99.333%
2018	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.003%	99.336%
2019	WINMARK CORP COMMON STOCK	0.003%	99.340%
2020	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.003%	99.343%
2021	HERSHA HOSPITALITY TRUST REIT USD.01	0.003%	99.346%
2022	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.003%	99.350%
2023	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.003%	99.353%
2024	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.003%	99.356%
2025	FB FINANCIAL CORP COMMON STOCK USD1.0	0.003%	99.360%
2026	DEPOMED INC COMMON STOCK	0.003%	99.363%
2027	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.003%	99.366%
2028	VERA BRADLEY INC COMMON STOCK	0.003%	99.370%
2029	SURMODICS INC COMMON STOCK USD.05	0.003%	99.373%
2030	CATO CORP CLASS A COMMON STOCK USD.033	0.003%	99.376%
2031	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.003%	99.379%
2032	HOOKEER FURNITURE CORP COMMON STOCK	0.003%	99.383%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2033	VIACOM INC CLASS A COMMON STOCK USD.001	0.003%	99.386%
2034	CNB FINANCIAL CORP/PA COMMON STOCK	0.003%	99.389%
2035	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.003%	99.392%
2036	CHEMOCENTRYX INC COMMON STOCK USD.001	0.003%	99.395%
2037	DAKTRONICS INC COMMON STOCK	0.003%	99.399%
2038	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.003%	99.402%
2039	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.003%	99.405%
2040	LANDEC CORP	0.003%	99.408%
2041	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.003%	99.411%
2042	GP STRATEGIES C	0.003%	99.415%
2043	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.003%	99.418%
2044	TEAM INC	0.003%	99.421%
2045	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.003%	99.424%
2046	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.003%	99.427%
2047	SURGERY PARTNERS INC COMMON STOCK USD.01	0.003%	99.430%
2048	DEL FRISCOS RES	0.003%	99.433%
2049	AMER SOFTWARE I	0.003%	99.437%
2050	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.003%	99.440%
2051	INVESTORS REAL ESTATE TRUST REIT	0.003%	99.443%
2052	DHT HOLDINGS IN	0.003%	99.446%
2053	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.003%	99.449%
2054	MIRATI THERAPEU	0.003%	99.452%
2055	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.003%	99.455%
2056	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.003%	99.458%
2057	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.003%	99.461%
2058	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.003%	99.464%
2059	PLAYA HOTELS &	0.003%	99.467%
2060	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.003%	99.470%
2061	URSTADT BIDDLE	0.003%	99.473%
2062	HARMONIC INC	0.003%	99.476%
2063	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.003%	99.479%
2064	FRANKLIN COVEY CO COMMON STOCK USD.05	0.003%	99.482%
2065	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	99.485%
2066	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.003%	99.488%
2067	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.003%	99.491%
2068	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.003%	99.494%
2069	GREIF INC CL B COMMON STOCK	0.003%	99.497%
2070	OPPENHEIMER HLD	0.003%	99.500%
2071	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.003%	99.503%
2072	PENN REAL ESTATE INVEST TST REIT USD1.0	0.003%	99.506%
2073	DORIAN LPG LTD	0.003%	99.509%
2074	CITIZENS INC COMMON STOCK	0.003%	99.511%
2075	MACATAWA BANK CORP COMMON STOCK	0.003%	99.514%
2076	BALDWIN + LYONS INC CL B COMMON STOCK	0.003%	99.517%
2077	CINCINNATI BELL INC COMMON STOCK USD.01	0.003%	99.520%
2078	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.003%	99.523%
2079	CRAFT BREWERS A	0.003%	99.526%
2080	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.003%	99.529%
2081	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.003%	99.531%
2082	CALIX INC COMMON STOCK	0.003%	99.534%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2083	POTBELLY CORP COMMON STOCK USD.01	0.003%	99.537%
2084	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.003%	99.540%
2085	ELDORADO RESORTS INC COMMON STOCK	0.003%	99.542%
2086	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.003%	99.545%
2087	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.003%	99.548%
2088	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	99.551%
2089	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.003%	99.553%
2090	PJT PARTNERS INC A COMMON STOCK	0.003%	99.556%
2091	GREAT LAKES DRE	0.003%	99.559%
2092	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.003%	99.561%
2093	WEST BANCORPORATION COMMON STOCK	0.003%	99.564%
2094	UNITIL CORP COMMON STOCK	0.003%	99.566%
2095	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.003%	99.569%
2096	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.003%	99.572%
2097	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.003%	99.574%
2098	CHURCHILL DOWNS INC COMMON STOCK	0.003%	99.577%
2099	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.003%	99.579%
2100	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.003%	99.582%
2101	PICO HOLDINGS INC COMMON STOCK USD.001	0.003%	99.585%
2102	SERITAGE GROWTH PROP A REIT REIT USD.01	0.003%	99.587%
2103	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	99.590%
2104	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.003%	99.592%
2105	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.003%	99.595%
2106	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.003%	99.597%
2107	BUCKLE INC/THE COMMON STOCK USD.01	0.003%	99.600%
2108	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.003%	99.602%
2109	ICHOR HOLDINGS	0.003%	99.605%
2110	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.003%	99.607%
2111	NICOLET BANKSHARES INC COMMON STOCK	0.003%	99.610%
2112	GRAHAM CORP COMMON STOCK USD.1	0.002%	99.612%
2113	VILLAGE SUPERMA	0.002%	99.615%
2114	NEXPOINT RESIDENTIAL REIT USD.01	0.002%	99.617%
2115	LAYNE CHRISTENS	0.002%	99.620%
2116	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.002%	99.622%
2117	ALTISOURCE PORT	0.002%	99.625%
2118	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.002%	99.627%
2119	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	99.630%
2120	ALPHA & OMEGA S	0.002%	99.632%
2121	HAWKINS INC COMMON STOCK USD.05	0.002%	99.635%
2122	COSTAMARE INC	0.002%	99.637%
2123	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.002%	99.639%
2124	HURCO COMPANIES INC COMMON STOCK	0.002%	99.642%
2125	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.002%	99.644%
2126	EHEALTH INC COMMON STOCK USD.001	0.002%	99.646%
2127	OLYMPIC STEEL I	0.002%	99.649%
2128	FARMERS NATL BANC CORP COMMON STOCK	0.002%	99.651%
2129	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.002%	99.654%
2130	KEYW HOLDING CORP/THE COMMON STOCK	0.002%	99.656%
2131	SHORE BANCSHARES INC COMMON STOCK USD.01	0.002%	99.658%
2132	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	99.661%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2133	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.002%	99.663%
2134	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	99.665%
2135	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.002%	99.668%
2136	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	99.670%
2137	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.002%	99.672%
2138	PRIMO WATER CORP COMMON STOCK	0.002%	99.674%
2139	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	99.677%
2140	DSP GROUP INC	0.002%	99.679%
2141	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.002%	99.681%
2142	TITAN MACHINERY INC COMMON STOCK USD.00001	0.002%	99.683%
2143	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	99.685%
2144	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.002%	99.688%
2145	PARK ELECTROCHE	0.002%	99.690%
2146	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.002%	99.692%
2147	ZAGG INC COMMON STOCK USD.001	0.002%	99.694%
2148	GLADSTONE COMME	0.002%	99.696%
2149	GOLD RESOURCE CORP COMMON STOCK USD.001	0.002%	99.699%
2150	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01	0.002%	99.701%
2151	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.002%	99.703%
2152	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.002%	99.705%
2153	HAMILTON BEACH BRAND A COMMON STOCK	0.002%	99.707%
2154	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.002%	99.709%
2155	GOLDFIELD CORP COMMON STOCK USD.1	0.002%	99.711%
2156	TELENAV INC COMMON STOCK USD.001	0.002%	99.713%
2157	ESSENDANT INC COMMON STOCK USD.1	0.002%	99.715%
2158	FREIGHTCAR AMER	0.002%	99.717%
2159	IES HOLDINGS INC COMMON STOCK USD.01	0.002%	99.719%
2160	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.002%	99.722%
2161	RIGNET INC COMMON STOCK USD.001	0.002%	99.724%
2162	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.002%	99.726%
2163	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.002%	99.728%
2164	ZIX CORP COMMON STOCK USD.01	0.002%	99.730%
2165	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.002%	99.732%
2166	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.002%	99.734%
2167	SIGMA DESIGNS INC COMMON STOCK	0.002%	99.736%
2168	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.002%	99.738%
2169	BSB BANCORP INC/MA COMMON STOCK USD.01	0.002%	99.740%
2170	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.002%	99.742%
2171	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.002%	99.744%
2172	WILLDAN GROUP I	0.002%	99.745%
2173	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.002%	99.747%
2174	ONE LIBERTY PRO	0.002%	99.749%
2175	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.002%	99.751%
2176	AGILYSYS INC COMMON STOCK USD.3	0.002%	99.753%
2177	CHIMERIX INC COMMON STOCK USD.001	0.002%	99.755%
2178	TRAVELZOO COMMON STOCK USD.01	0.002%	99.757%
2179	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.002%	99.759%
2180	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	99.761%
2181	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.002%	99.762%
2182	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.002%	99.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2183	UMH PROP INC	0.002%	99.766%
2184	ACCURAY INC COMMON STOCK USD.001	0.002%	99.768%
2185	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.002%	99.770%
2186	TRECORA RESOURCES COMMON STOCK USD.1	0.002%	99.772%
2187	PDL BIOPHARMA INC COMMON STOCK USD.01	0.002%	99.773%
2188	LIMONEIRA CO COMMON STOCK USD.01	0.002%	99.775%
2189	RED LION HOTELS CORP COMMON STOCK USD.01	0.002%	99.777%
2190	LIFETIME BRANDS INC COMMON STOCK USD.01	0.002%	99.779%
2191	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.002%	99.781%
2192	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.002%	99.782%
2193	AMERESCO INC CL A COMMON STOCK USD.0001	0.002%	99.784%
2194	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	99.786%
2195	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.002%	99.788%
2196	RTI SURGICAL INC COMMON STOCK USD.001	0.002%	99.789%
2197	HARDINGE INC	0.002%	99.791%
2198	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.002%	99.793%
2199	NORTHWEST PIPE	0.002%	99.795%
2200	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	99.796%
2201	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.002%	99.798%
2202	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.002%	99.800%
2203	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.002%	99.801%
2204	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.002%	99.803%
2205	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.002%	99.805%
2206	PRG-SCHULTZ INT	0.002%	99.806%
2207	HALLADOR ENERGY CO COMMON STOCK USD.01	0.002%	99.808%
2208	AXT INC COMMON STOCK USD.001	0.002%	99.810%
2209	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.002%	99.811%
2210	YORK WATER CO COMMON STOCK	0.002%	99.813%
2211	TIPTREE INC COMMON STOCK USD.001	0.002%	99.814%
2212	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	99.816%
2213	DELTA APPAREL INC COMMON STOCK USD.01	0.002%	99.818%
2214	USA TRUCK INC COMMON STOCK USD.01	0.002%	99.819%
2215	VISHAY PRECISION GROUP COMMON STOCK	0.002%	99.821%
2216	FIRST NORTHWEST BANCORP COMMON STOCK	0.002%	99.822%
2217	KIRKLAND S INC COMMON STOCK	0.002%	99.824%
2218	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.002%	99.826%
2219	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.002%	99.827%
2220	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.002%	99.829%
2221	CONTROL4 CORP COMMON STOCK USD.0001	0.002%	99.830%
2222	CLEAR CHANNEL O	0.002%	99.832%
2223	KVH INDUSTRIES INC COMMON STOCK USD.01	0.002%	99.833%
2224	RYERSON HOLDING CORP COMMON STOCK USD.01	0.002%	99.835%
2225	ALICO INC COMMON STOCK USD1.0	0.002%	99.836%
2226	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	99.838%
2227	BRAEMAR HOTELS + RESORTS INC REIT USD.01	0.002%	99.839%
2228	REIS INC COMMON STOCK USD.01	0.001%	99.841%
2229	CEDAR REALTY TRUST INC REIT USD.06	0.001%	99.842%
2230	ROCKY BRANDS INC COMMON STOCK	0.001%	99.844%
2231	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	99.845%
2232	CIVEO CORP	0.001%	99.847%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2233	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.848%
2234	ARDMORE SHIPPIN	0.001%	99.850%
2235	CRAWFORD & CO	0.001%	99.851%
2236	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.853%
2237	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.854%
2238	AMBARELLA INC	0.001%	99.855%
2239	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	99.857%
2240	CITY OFFICE REI	0.001%	99.858%
2241	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.860%
2242	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.861%
2243	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.862%
2244	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.864%
2245	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.865%
2246	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.866%
2247	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	99.868%
2248	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	99.869%
2249	LIBBEY INC COMMON STOCK USD.01	0.001%	99.870%
2250	FTD COS INC COMMON STOCK USD.0001	0.001%	99.872%
2251	PCM INC COMMON STOCK USD.001	0.001%	99.873%
2252	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.001%	99.874%
2253	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.001%	99.875%
2254	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.877%
2255	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.878%
2256	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.879%
2257	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.001%	99.881%
2258	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.882%
2259	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.883%
2260	ATLAS FINANCIAL	0.001%	99.884%
2261	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.001%	99.886%
2262	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.001%	99.887%
2263	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.888%
2264	WHITESTONE REIT REIT USD.001	0.001%	99.889%
2265	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.891%
2266	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.892%
2267	TUESDAY MORNING CORP COMMON STOCK USD.01	0.001%	99.893%
2268	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.894%
2269	STARTEK INC	0.001%	99.895%
2270	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.001%	99.897%
2271	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.898%
2272	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.899%
2273	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.900%
2274	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.001%	99.901%
2275	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.001%	99.903%
2276	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.001%	99.904%
2277	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.905%
2278	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.001%	99.906%
2279	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.907%
2280	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.908%
2281	KOPIN CORP COMMON STOCK USD.01	0.001%	99.910%
2282	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2283	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.912%
2284	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.913%
2285	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.914%
2286	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.001%	99.915%
2287	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.916%
2288	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	99.918%
2289	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.001%	99.919%
2290	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.920%
2291	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.001%	99.921%
2292	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	99.922%
2293	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.923%
2294	RAFAEL HOLDINGS INC CLASS B COMMON STOCK USD.01	0.001%	99.924%
2295	DATAWATCH CORP COMMON STOCK USD.01	0.001%	99.925%
2296	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.926%
2297	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.927%
2298	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.928%
2299	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.001%	99.929%
2300	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.930%
2301	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.931%
2302	HOUSTON WIRE &	0.001%	99.932%
2303	ASTRONICS CORP CL B COMMON STOCK USD.01	0.001%	99.933%
2304	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.934%
2305	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	99.935%
2306	KEY TRONIC CORP COMMON STOCK	0.001%	99.936%
2307	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.937%
2308	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	99.938%
2309	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.001%	99.939%
2310	WMIH CORP COMMON STOCK USD.00001	0.001%	99.940%
2311	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.941%
2312	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.942%
2313	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.943%
2314	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.944%
2315	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.945%
2316	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.946%
2317	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.001%	99.947%
2318	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.948%
2319	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.949%
2320	EMCORE CORP COMMON STOCK	0.001%	99.950%
2321	ESCALADE INC COMMON STOCK	0.001%	99.951%
2322	PFSWEB INC COMMON STOCK USD.001	0.001%	99.952%
2323	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.001%	99.953%
2324	MARCHEX INC CLASS B COMMON STOCK USD.01	0.001%	99.954%
2325	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.955%
2326	HUDSON GLOBAL INC COMMON STOCK USD.001	0.001%	99.956%
2327	BONANZA CREEK ENERGY INC COMMON STOCK	0.001%	99.957%
2328	ACNB CORP COMMON STOCK USD2.5	0.001%	99.957%
2329	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.958%
2330	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.001%	99.959%
2331	SKYLINE CORP	0.001%	99.960%
2332	SCORPIO BULKERS	0.001%	99.961%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2333	UNISYS CORP	0.001%	99.962%
2334	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	99.962%
2335	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.001%	99.963%
2336	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.001%	99.964%
2337	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.965%
2338	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.001%	99.965%
2339	CRAWFORD & CO	0.001%	99.966%
2340	NUVECTRA CORP COMMON STOCK USD.001	0.001%	99.967%
2341	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.001%	99.967%
2342	OTONOMY INC COMMON STOCK USD.001	0.001%	99.968%
2343	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.001%	99.969%
2344	FORESTAR GROUP INC COMMON STOCK USD1.0	0.001%	99.970%
2345	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	99.970%
2346	NICHOLAS FINANCIAL INC COMMON STOCK	0.001%	99.971%
2347	CYBEROPTICS CORP COMMON STOCK	0.001%	99.972%
2348	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	99.972%
2349	CSS INDUSTRIES	0.001%	99.973%
2350	SEACHANGE INTL	0.001%	99.974%
2351	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.974%
2352	GENIE ENERGY LTD B COMMON STOCK	0.001%	99.975%
2353	STRATTEC SECURI	0.001%	99.976%
2354	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.976%
2355	FRED'S INC	0.001%	99.977%
2356	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.978%
2357	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.001%	99.978%
2358	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.979%
2359	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.001%	99.980%
2360	STAGE STORES INC COMMON STOCK USD.01	0.001%	99.980%
2361	REALNETWORKS INC COMMON STOCK USD.001	0.001%	99.981%
2362	MANNATECH INC COMMON STOCK USD.0001	0.001%	99.981%
2363	ACETO CORP COMMON STOCK USD.01	0.001%	99.982%
2364	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.983%
2365	AROTECH CORP COMMON STOCK USD.01	0.001%	99.983%
2366	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.001%	99.984%
2367	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.001%	99.984%
2368	NEW HOME CO INC/THE COMMON STOCK USD.01	0.001%	99.985%
2369	US Wire Order	0.001%	99.985%
2370	LUBY'S INC.	0.001%	99.986%
2371	FREQUENCY ELEC	0.001%	99.986%
2372	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.001%	99.987%
2373	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.987%
2374	A H BELO CORP A COMMON STOCK USD.01	0.001%	99.988%
2375	AWARE INC	0.001%	99.989%
2376	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.001%	99.989%
2377	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.990%
2378	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.990%
2379	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.991%
2380	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.991%
2381	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.991%
2382	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2383	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.992%
2384	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.993%
2385	BSQUARE CORP COMMON STOCK	0.000%	99.993%
2386	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.994%
2387	ASHFORD INC COMMON STOCK USD.01	0.000%	99.994%
2388	BLACK BOX CORP	0.000%	99.994%
2389	XERIUM TECHNOLO	0.000%	99.995%
2390	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.995%
2391	DYAX CORPORATIO	0.000%	99.995%
2392	PC TEL INC COMMON STOCK USD.001	0.000%	99.996%
2393	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.996%
2394	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.996%
2395	ZEDGE INC CL B COMMON STOCK	0.000%	99.997%
2396	VOLT INFO SCIEN	0.000%	99.997%
2397	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.997%
2398	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.998%
2399	BARCOCK & WILCO	0.000%	99.998%
2400	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.998%
2401	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.998%
2402	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
2403	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.999%
2404	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.999%
2405	NL INDUSTRIES	0.000%	99.999%
2406	US AUTO PARTS N	0.000%	99.999%
2407	NEWSSTAR FINANCIAL INCCVR COMMON STOCK	0.000%	99.999%
2408	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.000%
2409	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.000%
2410	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	100.000%
2411	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	100.000%
2412	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.000%
2413	ARALEZ PHARMACE	0.000%	100.000%
2414	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.000%
2415	CHEROKEE INC COMMON STOCK USD.02	0.000%	100.000%
2416	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.000%
2417	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.001%
2418	SERVICESOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	100.001%
2419	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	100.001%
2420	NEW YORK & CO I	0.000%	100.001%
2421	NORDIC AMERICAN	0.000%	100.001%
2422	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.001%
2423	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.001%
2424	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.001%
2425	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.001%
2426	US dollar - Lon	-	100.001%
2427	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.001%
2428	US Wire Order -	-0.001%	100.000%