

U.S. Small Cap Value Portfolio-Institutional Class

As of March 31, 2017 (Updated Monthly)

Source: State Street

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

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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	OASIS PETROLEUM INC COMMON STOCK USD.01	0.927%	0.927%
2	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.806%	1.732%
3	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.792%	2.524%
4	WINTRUST FINANCIAL CORP COMMON STOCK	0.780%	3.305%
5	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.771%	4.075%
6	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.763%	4.838%
7	SANMINA CORP COMMON STOCK USD.01	0.755%	5.593%
8	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.747%	6.340%
9	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.738%	7.078%
10	HANCOCK HOLDING CO COMMON STOCK USD3.33	0.726%	7.805%
11	GATX CORP COMMON STOCK USD.625	0.719%	8.523%
12	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.711%	9.235%
13	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.708%	9.942%
14	TECH DATA CORP COMMON STOCK USD.0015	0.707%	10.649%
15	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.703%	11.352%
16	SYNNEX CORP COMMON STOCK USD.001	0.678%	12.030%
17	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.678%	12.708%
18	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.660%	13.368%
19	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.660%	14.028%
20	MKS INSTRUMENTS INC COMMON STOCK	0.635%	14.663%
21	IBERIABANK CORP COMMON STOCK USD1.0	0.634%	15.297%
22	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.623%	15.920%
23	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.623%	16.543%
24	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.616%	17.159%
25	MB FINANCIAL INC COMMON STOCK USD.01	0.611%	17.770%
26	DOMTAR CORP COMMON STOCK USD.01	0.579%	18.349%
27	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.578%	18.927%
28	CREE INC COMMON STOCK USD.00125	0.577%	19.504%
29	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01	0.577%	20.081%
30	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.570%	20.651%
31	CONVERGYS CORP COMMON STOCK	0.570%	21.221%
32	COMMERCIAL METALS CO COMMON STOCK USD.01	0.569%	21.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	TEREX CORP COMMON STOCK USD.01	0.562%	22.352%
34	AARON S INC COMMON STOCK USD.5	0.558%	22.910%
35	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.552%	23.462%
36	DIGITALGLOBE INC COMMON STOCK USD.001	0.547%	24.009%
37	SEABOARD CORP COMMON STOCK USD1.0	0.546%	24.556%
38	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.544%	25.099%
39	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.542%	25.641%
40	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.533%	26.174%
41	TRI POINTE GROUP INC COMMON STOCK USD.01	0.516%	26.689%
42	OLD NATIONAL BANCORP COMMON STOCK	0.491%	27.180%
43	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.491%	27.671%
44	KEMPER CORP COMMON STOCK USD.1	0.485%	28.156%
45	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.482%	28.638%
46	HECLA MINING CO COMMON STOCK USD.25	0.473%	29.111%
47	AIRCASTLE LTD COMMON STOCK USD.01	0.452%	29.563%
48	PDC ENERGY INC COMMON STOCK USD.01	0.449%	30.012%
49	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.423%	30.435%
50	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.420%	30.854%
51	UNIVERSAL CORP/VA COMMON STOCK	0.419%	31.273%
52	FNB CORP COMMON STOCK USD.01	0.418%	31.691%
53	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.417%	32.108%
54	SCHOLASTIC CORP COMMON STOCK USD.01	0.417%	32.525%
55	SKYWEST INC COMMON STOCK	0.412%	32.937%
56	CARPENTER TECHNOLOGY COMMON STOCK USD5.0	0.411%	33.348%
57	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.408%	33.756%
58	AMERCO COMMON STOCK USD.25	0.408%	34.163%
59	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.404%	34.567%
60	BARNES GROUP INC COMMON STOCK USD.01	0.403%	34.971%
61	REGAL BELOIT CORP COMMON STOCK USD.01	0.401%	35.372%
62	NOBLE CORP PLC COMMON STOCK USD.01	0.401%	35.773%
63	COPA HOLDINGS SA CLASS A COMMON STOCK	0.397%	36.170%
64	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.390%	36.560%
65	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.376%	36.937%
66	MERITAGE HOMES CORP COMMON STOCK USD.01	0.375%	37.311%
67	FTI CONSULTING INC COMMON STOCK USD.01	0.373%	37.685%
68	MCDERMOTT INTL INC COMMON STOCK USD1.0	0.371%	38.056%
69	ZYNGA INC CL A COMMON STOCK USD.00000625	0.370%	38.425%
70	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.364%	38.789%
71	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.360%	39.149%
72	PLEXUS CORP COMMON STOCK USD.01	0.359%	39.507%
73	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.357%	39.865%
74	TUTOR PERINI CORP COMMON STOCK USD1.0	0.356%	40.221%
75	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.356%	40.577%
76	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.354%	40.930%
77	STILLWATER MINING CO COMMON STOCK USD.01	0.352%	41.282%
78	MDC HOLDINGS INC COMMON STOCK USD.01	0.351%	41.633%
79	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.345%	41.978%
80	TTM TECHNOLOGIES COMMON STOCK USD.001	0.345%	42.324%
81	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.345%	42.669%
82	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.345%	43.014%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
83	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.338%	43.352%
84	STERLING BANCORP/DE COMMON STOCK USD.01	0.337%	43.689%
85	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.326%	44.015%
86	OFFICE DEPOT INC COMMON STOCK USD.01	0.326%	44.341%
87	OLIN CORP COMMON STOCK USD1.0	0.326%	44.667%
88	COHERENT INC COMMON STOCK USD.01	0.325%	44.992%
89	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.323%	45.315%
90	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.323%	45.638%
91	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	0.320%	45.958%
92	TOPBUILD CORP COMMON STOCK	0.319%	46.277%
93	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.311%	46.588%
94	ACCO BRANDS CORP COMMON STOCK USD.01	0.311%	46.898%
95	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.310%	47.208%
96	TIVO CORP COMMON STOCK USD.001	0.308%	47.516%
97	TRUSTMARK CORP COMMON STOCK	0.308%	47.824%
98	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.305%	48.129%
99	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.302%	48.432%
100	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.300%	48.732%
101	MOBILE MINI INC COMMON STOCK USD.01	0.299%	49.031%
102	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.298%	49.330%
103	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.297%	49.626%
104	BELMOND LTD CLASS A COMMON STOCK USD.01	0.292%	49.919%
105	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.292%	50.210%
106	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.289%	50.499%
107	EXTERRAN CORP COMMON STOCK USD.01	0.283%	50.783%
108	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.283%	51.066%
109	HELEN OF TROY LTD COMMON STOCK USD.1	0.279%	51.345%
110	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.279%	51.624%
111	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.270%	51.894%
112	ALERE INC COMMON STOCK USD.001	0.265%	52.159%
113	GREIF INC CL A COMMON STOCK	0.262%	52.420%
114	FIRST MERCHANTS CORP COMMON STOCK	0.261%	52.682%
115	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.261%	52.943%
116	SPARTANNASH CO COMMON STOCK	0.260%	53.203%
117	WESBANCO INC COMMON STOCK USD2.0833	0.259%	53.462%
118	SEMGROUP CORP CLASS A COMMON STOCK	0.258%	53.720%
119	UNIFIRST CORP/MA COMMON STOCK USD.1	0.258%	53.978%
120	UMPQUA HOLDINGS CORP COMMON STOCK	0.257%	54.236%
121	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.257%	54.493%
122	AAR CORP COMMON STOCK USD1.0	0.257%	54.749%
123	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.256%	55.006%
124	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.256%	55.262%
125	NETGEAR INC COMMON STOCK USD.001	0.255%	55.517%
126	TRONOX LTD CL A COMMON STOCK USD.01	0.253%	55.769%
127	CONMED CORP COMMON STOCK USD.01	0.250%	56.019%
128	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.249%	56.268%
129	DRIL QUIP INC COMMON STOCK USD.01	0.249%	56.517%
130	II VI INC COMMON STOCK	0.246%	56.763%
131	GUESS? INC COMMON STOCK USD.01	0.246%	57.009%
132	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.243%	57.251%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
133	GENESCO INC COMMON STOCK USD1.0	0.241%	57.492%
134	GRIFFON CORP COMMON STOCK USD.25	0.240%	57.732%
135	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.239%	57.971%
136	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.236%	58.207%
137	MASTEC INC COMMON STOCK USD.1	0.233%	58.441%
138	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.233%	58.674%
139	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.228%	58.902%
140	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	0.225%	59.126%
141	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.224%	59.351%
142	MBIA INC COMMON STOCK USD1.0	0.223%	59.574%
143	SAIA INC COMMON STOCK USD.001	0.223%	59.797%
144	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.223%	60.020%
145	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.222%	60.242%
146	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.221%	60.463%
147	NELNET INC CL A COMMON STOCK USD.01	0.219%	60.682%
148	1ST SOURCE CORP COMMON STOCK	0.219%	60.901%
149	POPULAR INC COMMON STOCK USD.01	0.217%	61.118%
150	AIR LEASE CORP COMMON STOCK USD.01	0.217%	61.335%
151	ARCHROCK INC COMMON STOCK USD.01	0.216%	61.551%
152	SNYDERS LANCE INC COMMON STOCK USD.833	0.215%	61.766%
153	GREEN PLAINS INC COMMON STOCK USD.001	0.212%	61.978%
154	EPLUS INC COMMON STOCK USD.01	0.211%	62.190%
155	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.211%	62.401%
156	ILG INC COMMON STOCK USD.01	0.211%	62.611%
157	ALON USA ENERGY INC COMMON STOCK USD.01	0.209%	62.820%
158	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.208%	63.029%
159	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.208%	63.237%
160	SCORPIO TANKERS INC COMMON STOCK USD.01	0.207%	63.444%
161	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.206%	63.650%
162	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.206%	63.855%
163	GRAY TELEVISION INC COMMON STOCK	0.204%	64.059%
164	BRIGGS + STRATTON COMMON STOCK USD.01	0.203%	64.262%
165	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.200%	64.462%
166	GREENBRIER COMPANIES INC COMMON STOCK	0.199%	64.660%
167	CONSOL ENERGY INC COMMON STOCK USD.01	0.197%	64.858%
168	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.195%	65.053%
169	SANDERSON FARMS INC COMMON STOCK USD1.0	0.191%	65.244%
170	SCANSOURCE INC COMMON STOCK	0.191%	65.435%
171	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.190%	65.625%
172	ANDERSONS INC/THE COMMON STOCK	0.189%	65.813%
173	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.186%	65.999%
174	FIRSTCASH INC COMMON STOCK USD.01	0.185%	66.184%
175	PC CONNECTION INC COMMON STOCK USD.01	0.184%	66.368%
176	CUBIC CORP COMMON STOCK	0.183%	66.551%
177	DILLARDS INC CL A COMMON STOCK	0.180%	66.731%
178	GLATFELTER COMMON STOCK USD.01	0.179%	66.910%
179	TCF FINANCIAL CORP COMMON STOCK USD.01	0.179%	67.089%
180	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.177%	67.266%
181	CTS CORP COMMON STOCK	0.176%	67.442%
182	AVX CORP COMMON STOCK USD.01	0.176%	67.618%

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183	ENCORE WIRE CORP COMMON STOCK USD.01	0.176%	67.794%
184	KRATON CORP COMMON STOCK USD.01	0.175%	67.969%
185	STATE AUTO FINANCIAL CORP COMMON STOCK	0.174%	68.143%
186	AEGION CORP COMMON STOCK USD.01	0.174%	68.318%
187	COOPER TIRE + RUBBER COMMON STOCK USD1.0	0.172%	68.490%
188	BARNES + NOBLE INC COMMON STOCK USD.001	0.171%	68.661%
189	NATIONAL BANK HOLD CL A COMMON STOCK	0.171%	68.831%
190	KADANT INC COMMON STOCK USD.01	0.170%	69.001%
191	VALLEY NATIONAL BANCORP COMMON STOCK	0.170%	69.171%
192	ALAMO GROUP INC COMMON STOCK USD.1	0.168%	69.339%
193	KELLY SERVICES INC A COMMON STOCK USD1.0	0.163%	69.502%
194	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.160%	69.663%
195	TETRA TECH INC COMMON STOCK USD.01	0.159%	69.822%
196	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.158%	69.980%
197	RENASANT CORP COMMON STOCK USD5.0	0.157%	70.137%
198	BANNER CORPORATION COMMON STOCK USD.01	0.157%	70.294%
199	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.156%	70.450%
200	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.154%	70.604%
201	PIPER JAFFRAY COS COMMON STOCK USD.01	0.154%	70.758%
202	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.154%	70.912%
203	TIMKENSTEEL CORP COMMON STOCK	0.153%	71.065%
204	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.152%	71.217%
205	ARCBEST CORP COMMON STOCK USD.01	0.152%	71.369%
206	VIAD CORP COMMON STOCK USD1.5	0.150%	71.519%
207	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.149%	71.668%
208	PHOTRONICS INC COMMON STOCK USD.01	0.149%	71.817%
209	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.149%	71.966%
210	TRIBUNE MEDIA CO A COMMON STOCK	0.148%	72.114%
211	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.148%	72.262%
212	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.147%	72.409%
213	BRISTOW GROUP INC COMMON STOCK USD.01	0.146%	72.555%
214	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.146%	72.701%
215	KLX INC COMMON STOCK USD.01	0.145%	72.846%
216	BLUCORA INC COMMON STOCK USD.0001	0.144%	72.990%
217	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.143%	73.134%
218	HOPE BANCORP INC COMMON STOCK USD.001	0.143%	73.277%
219	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.143%	73.420%
220	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.143%	73.563%
221	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.142%	73.705%
222	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.141%	73.846%
223	K12 INC COMMON STOCK USD.0001	0.141%	73.987%
224	EXPRESS INC COMMON STOCK	0.141%	74.127%
225	TREDEGAR CORP COMMON STOCK	0.140%	74.267%
226	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.139%	74.407%
227	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.138%	74.545%
228	ANGIODYNAMICS INC COMMON STOCK USD.01	0.137%	74.681%
229	MYRIAD GENETICS INC COMMON STOCK USD.01	0.136%	74.818%
230	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.136%	74.954%
231	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.134%	75.088%
232	HUB GROUP INC CL A COMMON STOCK USD.01	0.133%	75.221%

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233	HOMESTREET INC COMMON STOCK	0.133%	75.353%
234	NN INC COMMON STOCK USD.01	0.132%	75.486%
235	PHARMERICA CORP COMMON STOCK USD.01	0.132%	75.618%
236	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.131%	75.749%
237	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.131%	75.880%
238	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.130%	76.010%
239	DIODES INC COMMON STOCK USD.667	0.130%	76.140%
240	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.129%	76.269%
241	DSW INC CLASS A COMMON STOCK	0.128%	76.397%
242	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.127%	76.524%
243	MARCUS CORPORATION COMMON STOCK USD1.0	0.127%	76.652%
244	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.127%	76.779%
245	RPX CORP COMMON STOCK USD.0001	0.127%	76.905%
246	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	0.126%	77.031%
247	FORMFACTOR INC COMMON STOCK USD.001	0.126%	77.157%
248	REGIS CORP COMMON STOCK USD.05	0.126%	77.283%
249	OCEANEERING INTL INC COMMON STOCK USD.25	0.126%	77.409%
250	WESTERN REFINING INC COMMON STOCK USD.01	0.125%	77.533%
251	CBIZ INC COMMON STOCK USD.01	0.123%	77.657%
252	ATWOOD OCEANICS INC COMMON STOCK USD1.0	0.123%	77.779%
253	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.122%	77.901%
254	M/I HOMES INC COMMON STOCK USD.01	0.121%	78.022%
255	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.120%	78.142%
256	FOSSIL GROUP INC COMMON STOCK USD.01	0.119%	78.261%
257	LYDALL INC COMMON STOCK USD.1	0.119%	78.380%
258	WABASH NATIONAL CORP COMMON STOCK USD.01	0.119%	78.499%
259	MATERION CORP COMMON STOCK	0.118%	78.617%
260	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.117%	78.734%
261	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.115%	78.849%
262	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.114%	78.964%
263	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.114%	79.078%
264	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.114%	79.191%
265	BOISE CASCADE CO COMMON STOCK USD.01	0.112%	79.304%
266	FTD COS INC COMMON STOCK USD.0001	0.112%	79.416%
267	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.111%	79.528%
268	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.110%	79.638%
269	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.109%	79.747%
270	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.109%	79.856%
271	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.108%	79.964%
272	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.108%	80.072%
273	LEGG MASON INC COMMON STOCK USD.1	0.108%	80.180%
274	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.108%	80.288%
275	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.107%	80.395%
276	COHU INC COMMON STOCK USD1.0	0.107%	80.502%
277	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.106%	80.608%
278	DHT HOLDINGS INC COMMON STOCK USD.01	0.105%	80.712%
279	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.105%	80.817%
280	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.104%	80.921%
281	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.104%	81.025%
282	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.104%	81.129%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	PEOPLES BANCORP INC COMMON STOCK	0.102%	81.232%
284	OFG BANCORP COMMON STOCK USD1.0	0.102%	81.334%
285	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.102%	81.436%
286	MATSON INC COMMON STOCK	0.101%	81.537%
287	MCGRATH RENTCORP COMMON STOCK	0.100%	81.637%
288	FINISH LINE/THE CL A COMMON STOCK USD.01	0.099%	81.736%
289	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.099%	81.835%
290	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.098%	81.933%
291	EMC INS GROUP INC COMMON STOCK USD1.0	0.098%	82.031%
292	MARINEMAX INC COMMON STOCK USD.001	0.098%	82.129%
293	KIMBALL ELECTRONICS INC COMMON STOCK	0.097%	82.225%
294	CALERES INC COMMON STOCK USD.01	0.096%	82.322%
295	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.096%	82.418%
296	FIRST SOLAR INC COMMON STOCK USD.001	0.095%	82.513%
297	HAVERTY FURNITURE COMMON STOCK USD1.0	0.095%	82.608%
298	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.093%	82.702%
299	TRIMAS CORP COMMON STOCK USD.01	0.093%	82.795%
300	MEREDITH CORP COMMON STOCK USD1.0	0.093%	82.888%
301	WEIS MARKETS INC COMMON STOCK	0.093%	82.981%
302	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.092%	83.073%
303	SHOE CARNIVAL INC COMMON STOCK USD.01	0.092%	83.166%
304	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.092%	83.257%
305	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.091%	83.348%
306	FRED S INC CLASS A COMMON STOCK	0.091%	83.439%
307	VISTA OUTDOOR INC COMMON STOCK USD.01	0.091%	83.530%
308	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.091%	83.621%
309	GANNETT CO INC COMMON STOCK	0.090%	83.711%
310	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.090%	83.801%
311	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.090%	83.891%
312	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.089%	83.980%
313	UNIFI INC COMMON STOCK USD.1	0.089%	84.069%
314	ALEXANDER + BALDWIN INC COMMON STOCK	0.089%	84.158%
315	ENNIS INC COMMON STOCK USD2.5	0.087%	84.245%
316	J.C. PENNEY CO INC COMMON STOCK USD.5	0.086%	84.331%
317	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.085%	84.417%
318	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.085%	84.502%
319	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.085%	84.587%
320	KNOWLES CORP COMMON STOCK USD.01	0.084%	84.671%
321	LHC GROUP INC COMMON STOCK USD.01	0.084%	84.755%
322	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.083%	84.838%
323	HALYARD HEALTH INC COMMON STOCK USD.01	0.083%	84.921%
324	MOVADO GROUP INC COMMON STOCK USD.01	0.083%	85.004%
325	ESSENDANT INC COMMON STOCK USD.1	0.082%	85.086%
326	UNIVERSAL AMERICAN CORP COMMON STOCK USD.01	0.080%	85.166%
327	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.080%	85.246%
328	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.080%	85.326%
329	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.080%	85.406%
330	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.079%	85.485%
331	KIRBY CORP COMMON STOCK USD.1	0.079%	85.564%
332	VERITIV CORP COMMON STOCK USD.01	0.078%	85.642%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	BANKRATE INC COMMON STOCK USD.01	0.078%	85.720%
334	PARK STERLING CORP COMMON STOCK USD.01	0.077%	85.797%
335	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.077%	85.874%
336	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.076%	85.950%
337	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.076%	86.026%
338	EZCORP INC CL A COMMON STOCK USD.01	0.076%	86.102%
339	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.076%	86.179%
340	TIVITY HEALTH INC COMMON STOCK USD.001	0.076%	86.255%
341	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	0.076%	86.331%
342	INVACARE CORP COMMON STOCK USD.25	0.076%	86.407%
343	COVANTA HOLDING CORP COMMON STOCK USD.1	0.076%	86.483%
344	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.075%	86.558%
345	EMCOR GROUP INC COMMON STOCK USD.01	0.075%	86.633%
346	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.074%	86.707%
347	IXYS CORPORATION COMMON STOCK USD.01	0.074%	86.782%
348	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.074%	86.856%
349	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.074%	86.930%
350	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.073%	87.003%
351	FLEXSTEEL INDS COMMON STOCK USD1.0	0.073%	87.076%
352	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.073%	87.149%
353	DEL TACO RESTAURANTS INC COMMON STOCK	0.072%	87.221%
354	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.072%	87.292%
355	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.071%	87.363%
356	ERA GROUP INC COMMON STOCK USD.01	0.071%	87.434%
357	ZUMIEZ INC COMMON STOCK	0.070%	87.504%
358	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.070%	87.575%
359	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.070%	87.645%
360	GASLOG LTD COMMON STOCK USD.01	0.070%	87.715%
361	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.069%	87.784%
362	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.069%	87.853%
363	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.068%	87.921%
364	MERCANTILE BANK CORP COMMON STOCK	0.067%	87.988%
365	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.067%	88.055%
366	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.067%	88.122%
367	ACETO CORP COMMON STOCK USD.01	0.067%	88.189%
368	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01	0.066%	88.255%
369	RETAILMENOT INC COMMON STOCK USD.001	0.066%	88.321%
370	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.066%	88.386%
371	DUCOMMUN INC COMMON STOCK USD.01	0.066%	88.452%
372	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.065%	88.517%
373	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.065%	88.583%
374	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.065%	88.648%
375	TITAN INTERNATIONAL INC COMMON STOCK	0.065%	88.713%
376	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.065%	88.778%
377	BALDWIN + LYONS INC CL B COMMON STOCK	0.064%	88.842%
378	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.064%	88.906%
379	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.063%	88.969%
380	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.063%	89.032%
381	HOOKER FURNITURE CORP COMMON STOCK	0.063%	89.095%
382	HERITAGE FINANCIAL CORP COMMON STOCK	0.063%	89.158%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	ROGERS CORP COMMON STOCK USD1.0	0.063%	89.221%
384	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.062%	89.283%
385	LANDEC CORP COMMON STOCK USD.001	0.062%	89.345%
386	BILL BARRETT CORP COMMON STOCK USD.001	0.062%	89.407%
387	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.061%	89.468%
388	LIFETIME BRANDS INC COMMON STOCK USD.01	0.061%	89.529%
389	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.060%	89.589%
390	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.059%	89.648%
391	COEUR MINING INC COMMON STOCK USD.01	0.059%	89.707%
392	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001	0.058%	89.765%
393	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.058%	89.823%
394	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.058%	89.880%
395	HARMONIC INC COMMON STOCK USD.001	0.057%	89.938%
396	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.057%	89.995%
397	BANKFINANCIAL CORP COMMON STOCK USD.01	0.057%	90.052%
398	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.057%	90.108%
399	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.056%	90.164%
400	TIME INC COMMON STOCK USD.01	0.055%	90.220%
401	ALMOST FAMILY INC COMMON STOCK USD.1	0.055%	90.275%
402	SIERRA BANCORP COMMON STOCK	0.055%	90.330%
403	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.054%	90.383%
404	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.054%	90.437%
405	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	0.054%	90.491%
406	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.053%	90.544%
407	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.053%	90.597%
408	FIRST BANCORP/NC COMMON STOCK	0.052%	90.649%
409	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.052%	90.701%
410	LAKELAND BANCORP INC COMMON STOCK	0.051%	90.753%
411	SPARTAN MOTORS INC COMMON STOCK USD.01	0.051%	90.804%
412	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.051%	90.855%
413	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.051%	90.906%
414	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.051%	90.957%
415	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.051%	91.007%
416	PARKER DRILLING CO COMMON STOCK USD.167	0.050%	91.058%
417	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.050%	91.108%
418	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.050%	91.158%
419	CHEMTURA CORP COMMON STOCK USD.01	0.050%	91.208%
420	DORIAN LPG LTD COMMON STOCK USD.01	0.049%	91.257%
421	INVESTORS TITLE CO COMMON STOCK	0.049%	91.306%
422	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.048%	91.354%
423	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.048%	91.402%
424	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.048%	91.450%
425	CSS INDUSTRIES INC COMMON STOCK USD.1	0.047%	91.498%
426	DSP GROUP INC COMMON STOCK USD.001	0.047%	91.544%
427	FERROGLOBE PLC COMMON STOCK USD7.5	0.047%	91.591%
428	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.046%	91.637%
429	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.046%	91.683%
430	WEST MARINE INC COMMON STOCK USD.001	0.046%	91.729%
431	JOY GLOBAL INC COMMON STOCK USD1.0	0.045%	91.774%
432	ACORDA THERAPEUTICS INC COMMON STOCK USD.001	0.045%	91.819%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.045%	91.864%
434	KBR INC COMMON STOCK USD.001	0.044%	91.909%
435	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.044%	91.953%
436	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.044%	91.997%
437	MEETME INC COMMON STOCK USD.001	0.044%	92.041%
438	MATRIX SERVICE CO COMMON STOCK USD.01	0.044%	92.085%
439	INFINERA CORP COMMON STOCK USD.001	0.044%	92.129%
440	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.044%	92.173%
441	CRA INTERNATIONAL INC COMMON STOCK	0.044%	92.216%
442	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.043%	92.260%
443	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.043%	92.303%
444	UNITED COMMUNITY FINANCIAL COMMON STOCK	0.043%	92.346%
445	CUTERA INC COMMON STOCK USD.001	0.043%	92.389%
446	TIPTREE INC COMMON STOCK USD.001	0.043%	92.432%
447	VISHAY PRECISION GROUP COMMON STOCK	0.042%	92.475%
448	CRAY INC COMMON STOCK USD.01	0.042%	92.517%
449	FUTUREFUEL CORP COMMON STOCK USD.0001	0.041%	92.558%
450	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	0.041%	92.599%
451	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.041%	92.640%
452	KEMET CORP COMMON STOCK USD.01	0.041%	92.681%
453	PCM INC COMMON STOCK USD.001	0.041%	92.722%
454	OLYMPIC STEEL INC COMMON STOCK	0.041%	92.762%
455	SPARTON CORP COMMON STOCK USD1.25	0.041%	92.803%
456	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.041%	92.843%
457	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.040%	92.884%
458	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.040%	92.924%
459	TRC COS INC COMMON STOCK USD.1	0.040%	92.964%
460	NUTRACEUTICAL INTL CORP COMMON STOCK USD.01	0.040%	93.004%
461	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.040%	93.044%
462	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.040%	93.084%
463	XCERRA CORP COMMON STOCK USD.05	0.040%	93.124%
464	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.040%	93.163%
465	TUESDAY MORNING CORP COMMON STOCK USD.01	0.040%	93.203%
466	BEL FUSE INC CL B COMMON STOCK USD.1	0.040%	93.243%
467	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.039%	93.282%
468	SIGMA DESIGNS INC COMMON STOCK	0.039%	93.321%
469	BANCORPSOUTH INC COMMON STOCK USD2.5	0.039%	93.359%
470	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.038%	93.398%
471	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.038%	93.436%
472	EXACTECH INC COMMON STOCK USD.01	0.038%	93.475%
473	AV HOMES INC COMMON STOCK USD1.0	0.038%	93.513%
474	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.038%	93.551%
475	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.038%	93.589%
476	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.038%	93.627%
477	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.038%	93.665%
478	HURCO COMPANIES INC COMMON STOCK	0.037%	93.702%
479	KB HOME COMMON STOCK USD1.0	0.037%	93.739%
480	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.037%	93.777%
481	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.037%	93.814%
482	CALIX INC COMMON STOCK	0.037%	93.851%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.037%	93.888%
484	CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01	0.037%	93.925%
485	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.037%	93.961%
486	LIVANOVA PLC COMMON STOCK GBP1.0	0.037%	93.998%
487	MOOG INC CLASS A COMMON STOCK USD1.0	0.037%	94.035%
488	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	0.036%	94.071%
489	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.036%	94.107%
490	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.036%	94.143%
491	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	0.036%	94.179%
492	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.035%	94.214%
493	REIS INC COMMON STOCK USD.01	0.035%	94.250%
494	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.035%	94.285%
495	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.035%	94.320%
496	CITI TRENDS INC COMMON STOCK USD.01	0.035%	94.355%
497	CELADON GROUP INC COMMON STOCK USD.033	0.035%	94.390%
498	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.035%	94.425%
499	SMART + FINAL STORES INC COMMON STOCK USD.001	0.035%	94.460%
500	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.035%	94.495%
501	LSB INDUSTRIES INC COMMON STOCK USD.1	0.035%	94.530%
502	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.035%	94.565%
503	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01	0.034%	94.599%
504	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.034%	94.633%
505	FNFV GROUP TRACKING STK USD.0001	0.034%	94.667%
506	PDL BIOPHARMA INC COMMON STOCK USD.01	0.034%	94.700%
507	ZAGG INC COMMON STOCK USD.001	0.034%	94.734%
508	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.034%	94.768%
509	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.033%	94.801%
510	PHI INC NON VOTING COMMON STOCK USD.1	0.033%	94.834%
511	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.033%	94.867%
512	GULF ISLAND FABRICATION INC COMMON STOCK	0.033%	94.900%
513	CAREER EDUCATION CORP COMMON STOCK USD.01	0.033%	94.933%
514	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.033%	94.966%
515	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.033%	94.998%
516	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.033%	95.031%
517	US CELLULAR CORP COMMON STOCK USD1.0	0.032%	95.063%
518	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.032%	95.095%
519	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.032%	95.128%
520	S + T BANCORP INC COMMON STOCK USD2.5	0.032%	95.160%
521	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.032%	95.191%
522	CONNECTONE BANCORP INC COMMON STOCK	0.031%	95.222%
523	AGILYSYS INC COMMON STOCK USD.3	0.031%	95.253%
524	HANGER INC COMMON STOCK USD.01	0.031%	95.284%
525	PC TEL INC COMMON STOCK USD.001	0.031%	95.315%
526	ENSTAR GROUP LTD COMMON STOCK USD1.0	0.031%	95.346%
527	HIBBETT SPORTS INC COMMON STOCK USD.01	0.031%	95.377%
528	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.031%	95.407%
529	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.031%	95.438%
530	STONEGATE BANK COMMON STOCK USD.01	0.030%	95.468%
531	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.030%	95.498%
532	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.030%	95.528%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
533	LIBERTY VENTURES SER A TRACKING STK USD.01	0.030%	95.558%
534	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.030%	95.588%
535	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.030%	95.618%
536	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.030%	95.648%
537	ULTRATECH INC COMMON STOCK USD.001	0.029%	95.677%
538	FRANKLIN COVEY CO COMMON STOCK USD.05	0.029%	95.706%
539	MBT FINANCIAL CORP COMMON STOCK	0.029%	95.735%
540	CATO CORP CLASS A COMMON STOCK USD.033	0.029%	95.764%
541	BANK MUTUAL CORP COMMON STOCK USD.01	0.029%	95.793%
542	CDI CORP COMMON STOCK USD.1	0.029%	95.822%
543	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.029%	95.851%
544	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.029%	95.879%
545	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	0.029%	95.908%
546	RED LION HOTELS CORP COMMON STOCK USD.01	0.028%	95.936%
547	EVERI HOLDINGS INC COMMON STOCK USD.001	0.028%	95.964%
548	TEAM INC COMMON STOCK USD.3	0.028%	95.993%
549	INNERWORKINGS INC COMMON STOCK USD.0001	0.028%	96.020%
550	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.028%	96.048%
551	VILLAGE SUPER MARKET CLASS A COMMON STOCK	0.028%	96.076%
552	RUBY TUESDAY INC COMMON STOCK USD.01	0.028%	96.103%
553	HOMETRUST BANCSHARES INC COMMON STOCK	0.027%	96.131%
554	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.027%	96.158%
555	RTI SURGICAL INC COMMON STOCK USD.001	0.027%	96.186%
556	IXIA COMMON STOCK	0.027%	96.213%
557	PREMIER FINANCIAL BANCORP COMMON STOCK	0.027%	96.240%
558	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.027%	96.267%
559	HARDINGE INC COMMON STOCK USD.01	0.027%	96.294%
560	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.027%	96.321%
561	AXT INC COMMON STOCK USD.001	0.027%	96.347%
562	CLIFTON BANCORP INC COMMON STOCK USD.01	0.027%	96.374%
563	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	0.026%	96.400%
564	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1	0.026%	96.426%
565	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.026%	96.451%
566	AEROVIRONMENT INC COMMON STOCK USD.0001	0.026%	96.477%
567	HCI GROUP INC COMMON STOCK	0.025%	96.502%
568	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.025%	96.528%
569	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.025%	96.553%
570	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.025%	96.577%
571	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.024%	96.602%
572	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.024%	96.626%
573	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.024%	96.651%
574	ANALOGIC CORP COMMON STOCK USD.05	0.024%	96.675%
575	VIRTUSA CORP COMMON STOCK USD.01	0.024%	96.699%
576	CALGON CARBON CORP COMMON STOCK USD.01	0.024%	96.723%
577	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.024%	96.747%
578	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.024%	96.770%
579	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.024%	96.794%
580	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.024%	96.818%
581	VERA BRADLEY INC COMMON STOCK	0.024%	96.841%
582	DELTA APPAREL INC COMMON STOCK USD.01	0.023%	96.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
583	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.023%	96.888%
584	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.023%	96.911%
585	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.023%	96.934%
586	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.023%	96.957%
587	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.023%	96.980%
588	JAKKS PACIFIC INC COMMON STOCK USD.001	0.023%	97.003%
589	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.022%	97.025%
590	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.022%	97.047%
591	LSI INDUSTRIES INC COMMON STOCK	0.022%	97.070%
592	AWARE INC/MASS COMMON STOCK USD.01	0.022%	97.092%
593	CABELA S INC COMMON STOCK USD.01	0.022%	97.113%
594	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.022%	97.135%
595	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.021%	97.156%
596	VOLT INFO SCIENCES INC COMMON STOCK USD.1	0.021%	97.177%
597	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.021%	97.198%
598	NORTHWEST PIPE CO COMMON STOCK USD.01	0.021%	97.219%
599	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.021%	97.240%
600	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01	0.020%	97.260%
601	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.020%	97.280%
602	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.020%	97.300%
603	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.020%	97.319%
604	CYBEROPTICS CORP COMMON STOCK	0.019%	97.339%
605	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.019%	97.358%
606	KEY TRONIC CORP COMMON STOCK	0.019%	97.377%
607	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.019%	97.396%
608	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.019%	97.415%
609	CONN S INC COMMON STOCK USD.01	0.019%	97.434%
610	ABM INDUSTRIES INC COMMON STOCK USD.01	0.018%	97.452%
611	ESSA BANCORP INC COMMON STOCK USD.01	0.018%	97.471%
612	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.018%	97.489%
613	BBX CAPITAL CORP COMMON STOCK USD.01	0.018%	97.507%
614	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.018%	97.525%
615	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.018%	97.543%
616	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.018%	97.561%
617	ASTRONOVA INC COMMON STOCK USD.05	0.018%	97.578%
618	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.018%	97.596%
619	CASCADE BANCORP COMMON STOCK	0.018%	97.614%
620	AIR METHODS CORP COMMON STOCK USD.06	0.018%	97.632%
621	STAGE STORES INC COMMON STOCK USD.01	0.018%	97.650%
622	TERRAFORM POWER INC A COMMON STOCK USD.01	0.018%	97.667%
623	VSE CORP COMMON STOCK USD.05	0.018%	97.685%
624	HALLADOR ENERGY CO COMMON STOCK USD.01	0.017%	97.702%
625	PERFICIENT INC COMMON STOCK USD.001	0.017%	97.720%
626	ROCKY BRANDS INC COMMON STOCK	0.017%	97.737%
627	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.017%	97.754%
628	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.017%	97.771%
629	WORLD ACCEPTANCE CORP COMMON STOCK	0.017%	97.788%
630	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.017%	97.805%
631	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.017%	97.822%
632	ORBCOMM INC COMMON STOCK USD.001	0.017%	97.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
633	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.017%	97.855%
634	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.017%	97.872%
635	SONUS NETWORKS INC COMMON STOCK USD.001	0.017%	97.889%
636	REALNETWORKS INC COMMON STOCK USD.001	0.017%	97.905%
637	A H BELO CORP A COMMON STOCK USD.01	0.017%	97.922%
638	TRICO BANCSHARES COMMON STOCK	0.017%	97.938%
639	FORESTAR GROUP INC COMMON STOCK USD1.0	0.017%	97.955%
640	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01	0.016%	97.971%
641	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.016%	97.988%
642	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.016%	98.004%
643	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.016%	98.020%
644	TRINITY PLACE HOLDINGS INC COMMON STOCK	0.016%	98.036%
645	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.016%	98.052%
646	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.016%	98.068%
647	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.016%	98.083%
648	MYERS INDUSTRIES INC COMMON STOCK	0.016%	98.099%
649	TWIN DISC INC COMMON STOCK	0.016%	98.115%
650	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.016%	98.131%
651	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.016%	98.147%
652	LUBY S INC COMMON STOCK USD.32	0.015%	98.162%
653	BANCORP INC/THE COMMON STOCK USD1.0	0.015%	98.178%
654	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.015%	98.193%
655	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK	0.015%	98.208%
656	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.015%	98.224%
657	KVH INDUSTRIES INC COMMON STOCK USD.01	0.015%	98.239%
658	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.015%	98.254%
659	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.015%	98.269%
660	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.015%	98.283%
661	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.015%	98.298%
662	NICHOLAS FINANCIAL INC COMMON STOCK	0.015%	98.312%
663	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.014%	98.327%
664	GENERAL COMMUNICATION INC A COMMON STOCK	0.014%	98.341%
665	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.014%	98.356%
666	NEUSTAR INC CLASS A COMMON STOCK USD.001	0.014%	98.370%
667	RH COMMON STOCK USD.0001	0.014%	98.383%
668	STARTEK INC COMMON STOCK USD.01	0.014%	98.397%
669	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.014%	98.410%
670	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.014%	98.424%
671	CHEMOURS CO/THE COMMON STOCK	0.013%	98.437%
672	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	0.013%	98.450%
673	MACKINAC FINANCIAL CORP COMMON STOCK	0.013%	98.464%
674	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.013%	98.477%
675	FINISAR CORPORATION COMMON STOCK USD.001	0.013%	98.490%
676	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.013%	98.503%
677	HMN FINANCIAL INC COMMON STOCK USD.01	0.013%	98.516%
678	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.013%	98.529%
679	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.013%	98.542%
680	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.013%	98.555%
681	PICO HOLDINGS INC COMMON STOCK USD.001	0.013%	98.567%
682	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.013%	98.580%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
683	GREEN BANCORP INC COMMON STOCK USD.01	0.012%	98.593%
684	LANNETT CO INC COMMON STOCK USD.001	0.012%	98.605%
685	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.012%	98.617%
686	PERCEPTRON INC COMMON STOCK USD.01	0.012%	98.630%
687	HARTE HANKS INC COMMON STOCK USD1.0	0.012%	98.642%
688	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.012%	98.654%
689	USA TRUCK INC COMMON STOCK USD.01	0.012%	98.666%
690	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.012%	98.678%
691	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.012%	98.690%
692	OPUS BANK COMMON STOCK	0.012%	98.702%
693	FIDELITY SOUTHERN CORP COMMON STOCK	0.012%	98.714%
694	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.012%	98.726%
695	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK	0.012%	98.738%
696	UCP INC CL A COMMON STOCK USD.01	0.012%	98.749%
697	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.012%	98.761%
698	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.011%	98.772%
699	EASTERN CO/THE COMMON STOCK	0.011%	98.783%
700	INTL FCSTONE INC COMMON STOCK USD.01	0.011%	98.795%
701	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.011%	98.806%
702	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.011%	98.817%
703	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.011%	98.828%
704	MISONIX INC COMMON STOCK USD.01	0.011%	98.839%
705	BLACK BOX CORP COMMON STOCK USD.001	0.011%	98.849%
706	RADIO ONE INC CL D COMMON STOCK USD.001	0.011%	98.860%
707	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.011%	98.871%
708	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.011%	98.881%
709	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.010%	98.892%
710	DIGIRAD CORP COMMON STOCK USD.0001	0.010%	98.902%
711	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01	0.010%	98.912%
712	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.010%	98.922%
713	AMERESCO INC CL A COMMON STOCK USD.0001	0.010%	98.932%
714	UNICO AMERICAN CORP COMMON STOCK	0.010%	98.942%
715	BOOT BARN HOLDINGS INC COMMON STOCK	0.010%	98.952%
716	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.010%	98.961%
717	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.010%	98.971%
718	GIGPEAK INC COMMON STOCK USD.001	0.010%	98.981%
719	STEPAN CO COMMON STOCK USD1.0	0.010%	98.991%
720	VECTRUS INC COMMON STOCK USD.01	0.010%	99.000%
721	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.010%	99.010%
722	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.009%	99.019%
723	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.009%	99.029%
724	CSP INC COMMON STOCK USD.01	0.009%	99.038%
725	DIXIE GROUP INC COMMON STOCK USD3.0	0.009%	99.047%
726	AROTECH CORP COMMON STOCK USD.01	0.009%	99.056%
727	LMI AEROSPACE INC COMMON STOCK USD.02	0.009%	99.065%
728	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.009%	99.074%
729	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.009%	99.083%
730	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.008%	99.091%
731	CAMDEN NATIONAL CORP COMMON STOCK	0.008%	99.099%
732	LIBBEY INC COMMON STOCK USD.01	0.008%	99.108%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
733	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0	0.008%	99.116%
734	KIRKLAND S INC COMMON STOCK	0.008%	99.125%
735	FIRST UNITED CORP COMMON STOCK USD.01	0.008%	99.133%
736	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.008%	99.141%
737	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.008%	99.149%
738	NL INDUSTRIES COMMON STOCK USD.125	0.008%	99.157%
739	DMC GLOBAL INC COMMON STOCK USD.05	0.008%	99.165%
740	ARDMORE SHIPPING CORP COMMON STOCK USD.01	0.008%	99.174%
741	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.008%	99.182%
742	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.008%	99.190%
743	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.008%	99.198%
744	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.008%	99.205%
745	UNITY BANCORP INC COMMON STOCK	0.008%	99.213%
746	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.008%	99.221%
747	HOPFED BANCORP INC COMMON STOCK USD.01	0.008%	99.228%
748	DRIVE SHACK INC COMMON STOCK USD.01	0.008%	99.236%
749	MEDIA GEN INC CVR COMMON STOCK	0.008%	99.244%
750	FITBIT INC A COMMON STOCK USD.0001	0.008%	99.251%
751	BELDEN INC COMMON STOCK USD.01	0.008%	99.259%
752	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.007%	99.266%
753	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.007%	99.273%
754	ULTRALIFE CORP COMMON STOCK USD.1	0.007%	99.280%
755	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.007%	99.287%
756	WILLBROS GROUP INC COMMON STOCK USD.05	0.007%	99.294%
757	PEOPLES BANCORP OF NC COMMON STOCK	0.007%	99.301%
758	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0	0.007%	99.308%
759	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	99.315%
760	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.007%	99.321%
761	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.007%	99.328%
762	NUVECTRA CORP COMMON STOCK USD.001	0.007%	99.335%
763	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.007%	99.341%
764	SYNALLOY CORP COMMON STOCK USD1.0	0.007%	99.348%
765	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001	0.006%	99.354%
766	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	0.006%	99.361%
767	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.006%	99.367%
768	LANDMARK BANCORP INC COMMON STOCK USD.01	0.006%	99.374%
769	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.006%	99.380%
770	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.006%	99.386%
771	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.006%	99.392%
772	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.006%	99.399%
773	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.006%	99.405%
774	DONEGAL GROUP INC B COMMON STOCK USD.01	0.006%	99.411%
775	Q.E.P. COMPANY INC COMMON STOCK USD.001	0.006%	99.416%
776	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.006%	99.422%
777	CENTURY CASINOS INC COMMON STOCK USD.01	0.006%	99.428%
778	AVIAT NETWORKS INC COMMON STOCK USD.01	0.006%	99.434%
779	INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01	0.006%	99.440%
780	XPO LOGISTICS INC COMMON STOCK USD.001	0.006%	99.445%
781	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.006%	99.451%
782	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.006%	99.456%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
783	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.006%	99.462%
784	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.006%	99.468%
785	TITAN MACHINERY INC COMMON STOCK USD.00001	0.006%	99.473%
786	WEYCO GROUP INC COMMON STOCK USD1.0	0.005%	99.479%
787	XENITH BANKSHARES INC COMMON STOCK USD.01	0.005%	99.484%
788	CIVEO CORP COMMON STOCK	0.005%	99.489%
789	GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001	0.005%	99.495%
790	IES HOLDINGS INC COMMON STOCK USD.01	0.005%	99.500%
791	SUSSEX BANCORP COMMON STOCK	0.005%	99.506%
792	BNCCORP COMMON STOCK USD.01	0.005%	99.511%
793	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.005%	99.516%
794	TRANSCAT INC COMMON STOCK USD.5	0.005%	99.522%
795	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.005%	99.527%
796	WEBCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	99.532%
797	APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001	0.005%	99.537%
798	CONTANGO OIL + GAS COMMON STOCK USD.04	0.005%	99.542%
799	1ST CONSTITUTION BANCORP COMMON STOCK	0.005%	99.547%
800	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.005%	99.552%
801	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.005%	99.557%
802	AUTOBYTEL INC COMMON STOCK USD.001	0.005%	99.562%
803	COMSCORE INC COMMON STOCK USD.001	0.005%	99.567%
804	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.005%	99.572%
805	EP ENERGY CORP CL A COMMON STOCK USD.01	0.005%	99.577%
806	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.005%	99.582%
807	TESCO CORP COMMON STOCK	0.005%	99.587%
808	GRAHAM CORP COMMON STOCK USD.1	0.005%	99.591%
809	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0	0.005%	99.596%
810	COMPUTER TASK GROUP INC COMMON STOCK USD.01	0.005%	99.600%
811	ARCONIC INC COMMON STOCK	0.005%	99.605%
812	RELM WIRELESS CORP COMMON STOCK USD.6	0.005%	99.610%
813	TAILORED BRANDS INC COMMON STOCK USD.01	0.005%	99.614%
814	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.005%	99.619%
815	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.005%	99.623%
816	CNB FINANCIAL CORP/PA COMMON STOCK	0.004%	99.628%
817	SHORE BANCSHARES INC COMMON STOCK USD.01	0.004%	99.632%
818	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.004%	99.636%
819	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01	0.004%	99.640%
820	SB FINANCIAL GROUP INC COMMON STOCK	0.004%	99.645%
821	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.004%	99.649%
822	GAIA INC COMMON STOCK USD.0001	0.004%	99.653%
823	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.004%	99.657%
824	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.004%	99.661%
825	BCB BANCORP INC COMMON STOCK	0.004%	99.665%
826	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.004%	99.669%
827	MACATAWA BANK CORP COMMON STOCK	0.004%	99.673%
828	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.004%	99.676%
829	NEW HOME CO INC/THE COMMON STOCK USD.01	0.004%	99.680%
830	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.004%	99.684%
831	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.004%	99.688%
832	OPTICAL CABLE CORP COMMON STOCK	0.004%	99.692%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
833	CVR ENERGY INC COMMON STOCK USD.01	0.004%	99.695%
834	BANKUNITED INC COMMON STOCK USD.01	0.004%	99.699%
835	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.004%	99.702%
836	RICE ENERGY INC COMMON STOCK USD.01	0.003%	99.706%
837	MANITEX INTERNATIONAL INC COMMON STOCK	0.003%	99.709%
838	WALKER + DUNLOP INC COMMON STOCK	0.003%	99.713%
839	FIRST NORTHWEST BANCORP COMMON STOCK	0.003%	99.716%
840	MAGYAR BANCORP INC COMMON STOCK USD.01	0.003%	99.720%
841	SELECT BANCORP INC COMMON STOCK USD1.0	0.003%	99.723%
842	HUDSON GLOBAL INC COMMON STOCK USD.001	0.003%	99.727%
843	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.003%	99.730%
844	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.003%	99.733%
845	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.003%	99.737%
846	TEJON RANCH CO COMMON STOCK USD.5	0.003%	99.740%
847	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.003%	99.743%
848	BSQUARE CORP COMMON STOCK	0.003%	99.747%
849	NCI INC A COMMON STOCK USD.019	0.003%	99.750%
850	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.003%	99.753%
851	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.003%	99.756%
852	ELDORADO RESORTS INC COMMON STOCK	0.003%	99.759%
853	NORTHEAST BANCORP COMMON STOCK USD1.0	0.003%	99.762%
854	BRIDGFORD FOODS CORP COMMON STOCK USD1.0	0.003%	99.766%
855	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.003%	99.769%
856	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	99.772%
857	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.003%	99.774%
858	INTRICON CORP COMMON STOCK USD1.0	0.003%	99.777%
859	LIBERTY TAX INC COMMON STOCK USD.01	0.003%	99.780%
860	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	99.783%
861	NEW YORK + CO COMMON STOCK USD.001	0.003%	99.786%
862	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.003%	99.789%
863	WAYNE SAVINGS BANCSHARES INC COMMON STOCK USD.1	0.003%	99.792%
864	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.003%	99.794%
865	TEEKAY CORP COMMON STOCK USD.001	0.003%	99.797%
866	AMCON DISTRIBUTING CO COMMON STOCK USD.01	0.003%	99.800%
867	AMERICAN SHARED HOSPITAL SER COMMON STOCK	0.003%	99.803%
868	DATA I/O CORP COMMON STOCK	0.003%	99.805%
869	BANK OF COMMERCE HOLDINGS COMMON STOCK	0.003%	99.808%
870	ALICO INC COMMON STOCK USD1.0	0.003%	99.810%
871	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.003%	99.813%
872	MASTECH DIGITAL INC COMMON STOCK USD.01	0.003%	99.815%
873	STEIN MART INC COMMON STOCK USD.01	0.003%	99.818%
874	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25	0.003%	99.820%
875	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01	0.003%	99.823%
876	GP STRATEGIES CORP COMMON STOCK USD.01	0.002%	99.825%
877	REAL INDUSTRY INC COMMON STOCK	0.002%	99.828%
878	VERSO CORP A COMMON STOCK	0.002%	99.830%
879	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.002%	99.833%
880	INTERNAP CORP COMMON STOCK USD.001	0.002%	99.835%
881	INTERSECTIONS INC COMMON STOCK USD.01	0.002%	99.837%
882	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	99.840%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
883	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.002%	99.842%
884	GRAY TELEVISION INC A COMMON STOCK	0.002%	99.844%
885	AEROCENTURY CORP COMMON STOCK USD.001	0.002%	99.846%
886	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.002%	99.848%
887	BEL FUSE INC CL A COMMON STOCK USD.1	0.002%	99.851%
888	TIDEWATER INC COMMON STOCK USD.1	0.002%	99.853%
889	QUINNSTREET INC COMMON STOCK USD.001	0.002%	99.855%
890	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	99.857%
891	DAKTRONICS INC COMMON STOCK	0.002%	99.859%
892	BROADWIND ENERGY INC COMMON STOCK USD.001	0.002%	99.861%
893	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.002%	99.863%
894	PRGX GLOBAL INC COMMON STOCK USD.01	0.002%	99.865%
895	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.002%	99.867%
896	FRP HOLDINGS INC COMMON STOCK USD.1	0.002%	99.869%
897	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK	0.002%	99.870%
898	NICOLET BANKSHARES INC COMMON STOCK	0.002%	99.872%
899	EVANS BANCORP INC COMMON STOCK USD.5	0.002%	99.874%
900	CIBER INC COMMON STOCK USD.01	0.002%	99.876%
901	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.002%	99.878%
902	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.002%	99.880%
903	FIRST INTERNET BANCORP COMMON STOCK	0.002%	99.881%
904	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	99.883%
905	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	99.885%
906	REVOLUTION LIGHTING TECHNOLO COMMON STOCK USD.001	0.002%	99.887%
907	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	99.889%
908	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.002%	99.890%
909	FIRST FEDERAL OF NORTHERN MI COMMON STOCK USD.01	0.002%	99.892%
910	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	99.894%
911	EASTERN VIRGINIA BANKSHARES COMMON STOCK USD2.0	0.002%	99.896%
912	GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05	0.002%	99.897%
913	EAGLE BANCORP MONTANA INC COMMON STOCK USD.01	0.002%	99.899%
914	COMMUNITY WEST BANCSHARES COMMON STOCK	0.002%	99.901%
915	ESCALADE INC COMMON STOCK	0.002%	99.902%
916	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.002%	99.904%
917	ASTA FUNDING INC COMMON STOCK USD.01	0.002%	99.906%
918	ALPHA PRO TECH LTD COMMON STOCK USD.01	0.002%	99.907%
919	FIRST BANCSHARES INC (MO) COMMON STOCK USD.01	0.002%	99.909%
920	SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01	0.002%	99.910%
921	HOME BANCORP INC COMMON STOCK USD.01	0.002%	99.912%
922	LUMINEX CORP COMMON STOCK USD.001	0.002%	99.914%
923	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.002%	99.915%
924	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.002%	99.917%
925	MAXWELL TECHNOLOGIES INC COMMON STOCK USD.1	0.002%	99.918%
926	WIRELESS TELECOM GROUP INC COMMON STOCK USD.01	0.001%	99.920%
927	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0	0.001%	99.921%
928	KONA GRILL INC COMMON STOCK USD.01	0.001%	99.922%
929	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	99.924%
930	YUME INC COMMON STOCK USD.001	0.001%	99.925%
931	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0	0.001%	99.926%
932	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.001%	99.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
933	SYPRIS SOLUTIONS INC COMMON STOCK USD.01	0.001%	99.929%
934	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0	0.001%	99.930%
935	CIVISTA BANCSHARES INC COMMON STOCK	0.001%	99.932%
936	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	99.933%
937	NEVADA GOLD + CASINOS INC COMMON STOCK USD.12	0.001%	99.934%
938	ID SYSTEMS INC COMMON STOCK USD.01	0.001%	99.936%
939	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.937%
940	SERVOTRONICS INC COMMON STOCK USD.2	0.001%	99.938%
941	MARCHEX INC CLASS B COMMON STOCK USD.01	0.001%	99.939%
942	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.001%	99.940%
943	COLONY BANCORP COMMON STOCK USD1.0	0.001%	99.942%
944	TRIO TECH INTERNATIONAL COMMON STOCK	0.001%	99.943%
945	SYSTEMAX INC COMMON STOCK USD.01	0.001%	99.944%
946	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.001%	99.945%
947	NORTHERN OIL AND GAS INC COMMON STOCK USD.001	0.001%	99.946%
948	P + F INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	99.947%
949	QUALSTAR CORP COMMON STOCK	0.001%	99.948%
950	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	99.949%
951	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.001%	99.950%
952	SIEBERT FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.951%
953	EMERSON RADIO CORP COMMON STOCK USD.01	0.001%	99.952%
954	SUMMIT STATE BANK COMMON STOCK	0.001%	99.953%
955	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0	0.001%	99.954%
956	ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01	0.001%	99.955%
957	BLUELINX HOLDINGS INC COMMON STOCK USD.01	0.001%	99.956%
958	MCRAE INDUSTRIES CL A COMMON STOCK USD1.	0.001%	99.957%
959	KEY TECHNOLOGY INC COMMON STOCK	0.001%	99.958%
960	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	99.959%
961	AAC HOLDINGS INC COMMON STOCK USD.001	0.001%	99.960%
962	INTELLIGENT SYSTEMS CORP COMMON STOCK USD.01	0.001%	99.961%
963	MID PENN BANCORP INC COMMON STOCK USD1.0	0.001%	99.962%
964	AVALON HOLDINGS CORP A COMMON STOCK USD.01	0.001%	99.963%
965	SALISBURY BANCORP INC COMMON STOCK USD.1	0.001%	99.964%
966	HARLEYSVILLE SVNGS FIN CORP COMMON STOCK USD.01	0.001%	99.964%
967	PERFUMANIA HOLDINGS INC COMMON STOCK USD.01	0.001%	99.965%
968	PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0	0.001%	99.966%
969	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.001%	99.967%
970	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	99.968%
971	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0	0.001%	99.968%
972	JONES ENERGY INC A COMMON STOCK USD.001	0.001%	99.969%
973	CAROLINA BANK HOLDINGS INC COMMON STOCK	0.001%	99.970%
974	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.971%
975	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.972%
976	MANNATECH INC COMMON STOCK USD.0001	0.001%	99.973%
977	ACME UNITED CORP COMMON STOCK USD2.5	0.001%	99.973%
978	FIRST BANCORP OF INDIANA INC COMMON STOCK USD.01	0.001%	99.974%
979	FIRST SOUTH BANCORP INC /INC COMMON STOCK USD.01	0.001%	99.975%
980	EXAR CORP COMMON STOCK USD.0001	0.001%	99.976%
981	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.001%	99.976%
982	CITIZENS FIRST CORP COMMON STOCK	0.001%	99.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
983	ORION ENERGY SYSTEMS INC COMMON STOCK	0.001%	99.978%
984	RF INDUSTRIES LTD COMMON STOCK USD.01	0.001%	99.979%
985	FUEL TECH INC COMMON STOCK USD.01	0.001%	99.979%
986	UNIVERSAL SECURITY INSTRUMNT COMMON STOCK USD.01	0.001%	99.980%
987	NORTHEAST COMMUNITY BANCORP COMMON STOCK USD.01	0.001%	99.981%
988	CCA INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.981%
989	PERFORMANT FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.982%
990	TWO RIVER BANCORP COMMON STOCK	0.001%	99.982%
991	SIGMATRON INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.983%
992	THESTREET INC COMMON STOCK USD.01	0.001%	99.984%
993	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.001%	99.984%
994	PFENEX INC COMMON STOCK USD.001	0.001%	99.985%
995	ALLIED HEALTHCARE PRODUCTS COMMON STOCK USD.01	0.001%	99.985%
996	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0	0.001%	99.986%
997	BALDWIN + LYONS INC CL A COMMON STOCK	0.001%	99.986%
998	ROYAL BANCSHARES OF PENN A COMMON STOCK USD2.0	0.000%	99.987%
999	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001	0.000%	99.987%
1000	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.988%
1001	PRUDENTIAL BANCORP INC COMMON STOCK USD.01	0.000%	99.988%
1002	GREIF INC CL B COMMON STOCK	0.000%	99.988%
1003	MSB FINANCIAL CORP/MD COMMON STOCK	0.000%	99.989%
1004	IRIDEX CORP COMMON STOCK USD.01	0.000%	99.989%
1005	AMREP CORP COMMON STOCK USD.1	0.000%	99.990%
1006	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	99.990%
1007	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.990%
1008	ION GEOPHYSICAL CORP COMMON STOCK	0.000%	99.991%
1009	US GEOTHERMAL INC COMMON STOCK USD.001	0.000%	99.991%
1010	UNITED COMMUNITY BANCORP COMMON STOCK USD.01	0.000%	99.992%
1011	EMMIS COMMUNICATIONS CLASS A COMMON STOCK USD.01	0.000%	99.992%
1012	NUMEREX CORP CL A COMMON STOCK	0.000%	99.992%
1013	NATURES SUNSHINE PRODS INC COMMON STOCK	0.000%	99.993%
1014	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01	0.000%	99.993%
1015	PHARMATHENE INC COMMON STOCK USD.0001	0.000%	99.993%
1016	PACIFIC DRILLING SA COMMON STOCK	0.000%	99.994%
1017	MEDICINOVA INC COMMON STOCK USD.001	0.000%	99.994%
1018	LGL GROUP INC/THE COMMON STOCK USD.01	0.000%	99.994%
1019	VERSAR INC COMMON STOCK USD.01	0.000%	99.995%
1020	INSEEGO CORP COMMON STOCK	0.000%	99.995%
1021	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0	0.000%	99.995%
1022	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.000%	99.995%
1023	PDVWIRELESS INC COMMON STOCK USD.0001	0.000%	99.996%
1024	PB BANCORP INC COMMON STOCK	0.000%	99.996%
1025	NOBILITY HOMES INC COMMON STOCK USD.1	0.000%	99.996%
1026	CUMULUS MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.996%
1027	INTEST CORP COMMON STOCK USD.01	0.000%	99.996%
1028	AMERICAN BILTRITE INC COMMON STOCK USD.01	0.000%	99.997%
1029	MAUI LAND + PINEAPPLE CO COMMON STOCK	0.000%	99.997%
1030	WVS FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.997%
1031	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.000%	99.997%
1032	VINCE HOLDING CORP COMMON STOCK USD.001	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1033	STANLEY FURNITURE CO INC COMMON STOCK USD.02	0.000%	99.998%
1034	ITERIS INC COMMON STOCK USD.1	0.000%	99.998%
1035	NORWOOD FINANCIAL CORP COMMON STOCK USD.1	0.000%	99.998%
1036	PHI INC VOTING COMMON STOCK USD.1	0.000%	99.998%
1037	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.998%
1038	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.000%	99.998%
1039	INVENTURE FOODS INC COMMON STOCK USD.01	0.000%	99.998%
1040	EVINE LIVE INC COMMON STOCK USD.01	0.000%	99.998%
1041	BROADVISION INC COMMON STOCK USD.0001	0.000%	99.999%
1042	ANCHOR BANCORP COMMON STOCK USD.01	0.000%	99.999%
1043	FULL HOUSE RESORTS INC COMMON STOCK USD.0001	0.000%	99.999%
1044	HORIZON BANCORP INDIANA COMMON STOCK	0.000%	99.999%
1045	KELLY SERVICES INC CL B COMMON STOCK USD1.0	0.000%	99.999%
1046	VSB BANCORP INC COMMON STOCK USD.0001	0.000%	99.999%
1047	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.999%
1048	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	99.999%
1049	LINCOLN EDUCATIONAL SERVICES COMMON STOCK	0.000%	99.999%
1050	LAKE SHORE BANCORP INC COMMON STOCK USD.01	0.000%	99.999%
1051	PATRIOT NATIONAL INC COMMON STOCK USD.001	0.000%	99.999%
1052	DETERMINE INC COMMON STOCK USD.0001	0.000%	100.000%
1053	PARKE BANCORP INC COMMON STOCK USD.1	0.000%	100.000%
1054	CLEARONE INC COMMON STOCK USD.001	0.000%	100.000%
1055	ADVANTAGE TECHNOLOGIES GRP COMMON STOCK USD.01	0.000%	100.000%
1056	SPANISH BROADCASTING SYS A COMMON STOCK USD.0001	0.000%	100.000%
1057	GENIE ENERGY LTD B COMMON STOCK	0.000%	100.000%
1058	TSR INC COMMON STOCK USD.01	0.000%	100.000%
1059	BANCORP OF NEW JERSEY INC COMMON STOCK	0.000%	100.000%
1060	COFFEE HOLDING CO INC COMMON STOCK USD.001	0.000%	100.000%
1061	INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001	0.000%	100.000%
1062	COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01	0.000%	100.000%
1063	GAINSCO INC COMMON STOCK USD.1	0.000%	100.000%
1064	ESC CONCORD CAMERA SHOP COMMON STOCK	-	100.000%
1065	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI	-	100.000%
1066	BIG 4 RANCH INC COMMON STOCK	-	100.000%
1067	BOGEN CORP COMMON STOCK	-	100.000%
1068	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
1069	ENRON TOPRS 8.125PCT ESCROW CUSIP	-	100.000%
1070	ESCROW PETROCORP COMMON STOCK	-	100.000%
1071	FIRST PLACE FINANCIAL /OHIO COMMON STOCK USD.01	-	100.000%
1072	CAPITAL BANK CORP CVR CAPITAL BANK CORP CVR	-	100.000%
1073	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%