

U.S. Small Cap Value Portfolio-Institutional Class

As of June 30, 2017 (Updated Monthly)

Source: State Street

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

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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.760%	0.760%
2	WINTRUST FINANCIAL CORP COMMON STOCK	0.757%	1.517%
3	TECH DATA CORP COMMON STOCK USD.0015	0.755%	2.272%
4	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.753%	3.025%
5	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.746%	3.771%
6	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.728%	4.499%
7	AARON S INC COMMON STOCK USD.5	0.725%	5.224%
8	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.723%	5.948%
9	GATX CORP COMMON STOCK USD.625	0.712%	6.659%
10	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.706%	7.365%
11	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.705%	8.070%
12	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.705%	8.775%
13	SANMINA CORP COMMON STOCK USD.01	0.704%	9.479%
14	HANCOCK HOLDING CO COMMON STOCK USD3.33	0.674%	10.153%
15	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.667%	10.821%
16	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.652%	11.472%
17	SYNNEX CORP COMMON STOCK USD.001	0.624%	12.096%
18	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.614%	12.710%
19	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.609%	13.319%
20	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.608%	13.927%
21	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.606%	14.533%
22	DOMTAR CORP COMMON STOCK USD.01	0.605%	15.138%
23	CONVERGYS CORP COMMON STOCK	0.599%	15.737%
24	MB FINANCIAL INC COMMON STOCK USD.01	0.594%	16.331%
25	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.584%	16.915%
26	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.581%	17.495%
27	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.579%	18.074%
28	COMMERCIAL METALS CO COMMON STOCK USD.01	0.574%	18.649%
29	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.570%	19.219%
30	OLD NATIONAL BANCORP COMMON STOCK	0.555%	19.774%
31	DIGITALGLOBE INC COMMON STOCK USD.001	0.552%	20.326%
32	CREE INC COMMON STOCK USD.00125	0.551%	20.878%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.550%	21.427%
34	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.540%	21.967%
35	TRI POINTE GROUP INC COMMON STOCK USD.01	0.539%	22.506%
36	MKS INSTRUMENTS INC COMMON STOCK	0.535%	23.041%
37	IBERIABANK CORP COMMON STOCK USD1.0	0.531%	23.573%
38	OFFICE DEPOT INC COMMON STOCK USD.01	0.529%	24.102%
39	SEABOARD CORP COMMON STOCK USD1.0	0.520%	24.621%
40	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.506%	25.127%
41	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.501%	25.628%
42	HECLA MINING CO COMMON STOCK USD.25	0.472%	26.101%
43	KEMPER CORP COMMON STOCK USD.1	0.468%	26.569%
44	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.465%	27.034%
45	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.464%	27.498%
46	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.458%	27.956%
47	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.458%	28.413%
48	BARNES GROUP INC COMMON STOCK USD.01	0.457%	28.870%
49	TEREX CORP COMMON STOCK USD.01	0.454%	29.324%
50	OASIS PETROLEUM INC COMMON STOCK USD.01	0.450%	29.774%
51	REGAL BELOIT CORP COMMON STOCK USD.01	0.430%	30.203%
52	MCDERMOTT INTL INC COMMON STOCK USD1.0	0.429%	30.633%
53	ZYNGA INC CL A COMMON STOCK USD.00000625	0.428%	31.060%
54	MERITAGE HOMES CORP COMMON STOCK USD.01	0.427%	31.487%
55	AIRCASTLE LTD COMMON STOCK USD.01	0.416%	31.903%
56	CARPENTER TECHNOLOGY COMMON STOCK USD5.0	0.412%	32.315%
57	MDC HOLDINGS INC COMMON STOCK USD.01	0.410%	32.724%
58	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.409%	33.134%
59	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.404%	33.537%
60	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.403%	33.941%
61	SKYWEST INC COMMON STOCK	0.399%	34.340%
62	JANUS HENDERSON GROUP PLC COMMON STOCK	0.399%	34.739%
63	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.396%	35.135%
64	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.394%	35.529%
65	UNIVERSAL CORP/VA COMMON STOCK	0.384%	35.913%
66	SCHOLASTIC CORP COMMON STOCK USD.01	0.382%	36.295%
67	DRIL QUIP INC COMMON STOCK USD.01	0.379%	36.674%
68	PDC ENERGY INC COMMON STOCK USD.01	0.379%	37.053%
69	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.373%	37.426%
70	TTM TECHNOLOGIES COMMON STOCK USD.001	0.369%	37.795%
71	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.364%	38.159%
72	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.361%	38.520%
73	TOPBUILD CORP COMMON STOCK	0.360%	38.879%
74	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.355%	39.234%
75	COHERENT INC COMMON STOCK USD.01	0.353%	39.587%
76	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.352%	39.939%
77	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.347%	40.286%
78	PLEXUS CORP COMMON STOCK USD.01	0.346%	40.633%
79	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.339%	40.972%
80	ALERE INC COMMON STOCK USD.001	0.333%	41.305%
81	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.332%	41.637%
82	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.332%	41.969%

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83	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.331%	42.300%
84	STERLING BANCORP/DE COMMON STOCK USD.01	0.328%	42.629%
85	KLX INC COMMON STOCK USD.01	0.324%	42.953%
86	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.324%	43.276%
87	TUTOR PERINI CORP COMMON STOCK USD1.0	0.320%	43.596%
88	TRUSTMARK CORP COMMON STOCK	0.317%	43.913%
89	BELMOND LTD CLASS A COMMON STOCK USD.01	0.315%	44.228%
90	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.311%	44.539%
91	TIVO CORP COMMON STOCK USD.001	0.305%	44.844%
92	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.301%	45.145%
93	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	0.300%	45.445%
94	ILG INC COMMON STOCK USD.01	0.299%	45.744%
95	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.297%	46.041%
96	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.297%	46.338%
97	WESBANCO INC COMMON STOCK USD2.0833	0.293%	46.632%
98	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.291%	46.922%
99	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.287%	47.209%
100	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.286%	47.495%
101	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.280%	47.775%
102	FTI CONSULTING INC COMMON STOCK USD.01	0.278%	48.053%
103	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.277%	48.330%
104	ACCO BRANDS CORP COMMON STOCK USD.01	0.277%	48.607%
105	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.276%	48.883%
106	TCF FINANCIAL CORP COMMON STOCK USD.01	0.275%	49.158%
107	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	0.273%	49.431%
108	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.269%	49.700%
109	MOBILE MINI INC COMMON STOCK USD.01	0.268%	49.968%
110	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.266%	50.234%
111	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.264%	50.498%
112	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.264%	50.762%
113	GREIF INC CL A COMMON STOCK	0.262%	51.024%
114	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.262%	51.286%
115	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.261%	51.548%
116	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.259%	51.807%
117	MYRIAD GENETICS INC COMMON STOCK USD.01	0.255%	52.062%
118	UNIFIRST CORP/MA COMMON STOCK USD.1	0.255%	52.317%
119	CONMED CORP COMMON STOCK USD.01	0.254%	52.571%
120	SEMGROUP CORP CLASS A COMMON STOCK	0.254%	52.825%
121	NELNET INC CL A COMMON STOCK USD.01	0.253%	53.079%
122	AAR CORP COMMON STOCK USD1.0	0.252%	53.331%
123	CONSOL ENERGY INC COMMON STOCK USD.01	0.250%	53.581%
124	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.247%	53.828%
125	MBIA INC COMMON STOCK USD1.0	0.247%	54.075%
126	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.246%	54.320%
127	NETGEAR INC COMMON STOCK USD.001	0.244%	54.564%
128	FIRST MERCHANTS CORP COMMON STOCK	0.243%	54.807%
129	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.243%	55.050%
130	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.243%	55.293%
131	DSW INC CLASS A COMMON STOCK	0.242%	55.534%
132	SAIA INC COMMON STOCK USD.001	0.241%	55.775%

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133	EXTERRAN CORP COMMON STOCK USD.01	0.239%	56.014%
134	GUESS? INC COMMON STOCK USD.01	0.234%	56.249%
135	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.233%	56.481%
136	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	0.233%	56.714%
137	II VI INC COMMON STOCK	0.233%	56.947%
138	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.230%	57.177%
139	SANDERSON FARMS INC COMMON STOCK USD1.0	0.227%	57.404%
140	ALON USA ENERGY INC COMMON STOCK USD.01	0.227%	57.631%
141	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.226%	57.857%
142	TRONOX LTD CL A COMMON STOCK USD.01	0.225%	58.082%
143	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.225%	58.308%
144	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.225%	58.532%
145	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.223%	58.756%
146	EPLUS INC COMMON STOCK USD.01	0.220%	58.976%
147	BRIGGS + STRATTON COMMON STOCK USD.01	0.216%	59.192%
148	HALYARD HEALTH INC COMMON STOCK USD.01	0.216%	59.408%
149	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.214%	59.622%
150	GREENBRIER COMPANIES INC COMMON STOCK	0.212%	59.833%
151	VISTA OUTDOOR INC COMMON STOCK USD.01	0.212%	60.045%
152	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.212%	60.257%
153	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.211%	60.467%
154	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.210%	60.677%
155	AMERCO COMMON STOCK USD.25	0.209%	60.887%
156	GRIFFON CORP COMMON STOCK USD.25	0.209%	61.096%
157	AIR LEASE CORP COMMON STOCK USD.01	0.208%	61.303%
158	TRIBUNE MEDIA CO A COMMON STOCK	0.208%	61.511%
159	ARCHROCK INC COMMON STOCK USD.01	0.207%	61.719%
160	HELEN OF TROY LTD COMMON STOCK USD.1	0.207%	61.926%
161	DILLARDS INC CL A COMMON STOCK	0.207%	62.133%
162	1ST SOURCE CORP COMMON STOCK	0.205%	62.338%
163	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.205%	62.543%
164	KADANT INC COMMON STOCK USD.01	0.204%	62.746%
165	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.201%	62.948%
166	SNYDERS LANCE INC COMMON STOCK USD.833	0.201%	63.149%
167	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.198%	63.346%
168	BOISE CASCADE CO COMMON STOCK USD.01	0.197%	63.543%
169	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.196%	63.739%
170	SCANSOURCE INC COMMON STOCK	0.195%	63.934%
171	ENSCO PLC CL A COMMON STOCK USD.1	0.194%	64.128%
172	BANNER CORPORATION COMMON STOCK USD.01	0.194%	64.322%
173	KRATON CORP COMMON STOCK USD.01	0.194%	64.516%
174	RENASANT CORP COMMON STOCK USD5.0	0.192%	64.708%
175	SPARTANNASH CO COMMON STOCK	0.192%	64.899%
176	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.191%	65.090%
177	GRAY TELEVISION INC COMMON STOCK	0.191%	65.281%
178	SCORPIO TANKERS INC COMMON STOCK USD.01	0.190%	65.471%
179	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.188%	65.659%
180	AVX CORP COMMON STOCK USD.01	0.188%	65.847%
181	ANDERSONS INC/THE COMMON STOCK	0.186%	66.033%
182	VALLEY NATIONAL BANCORP COMMON STOCK	0.182%	66.215%

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183	GREEN PLAINS INC COMMON STOCK USD.001	0.181%	66.396%
184	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.179%	66.576%
185	ALAMO GROUP INC COMMON STOCK USD.1	0.178%	66.754%
186	BLUCORA INC COMMON STOCK USD.0001	0.176%	66.930%
187	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.173%	67.102%
188	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.173%	67.275%
189	CUBIC CORP COMMON STOCK	0.172%	67.447%
190	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.170%	67.616%
191	NATIONAL BANK HOLD CL A COMMON STOCK	0.168%	67.785%
192	UMPQUA HOLDINGS CORP COMMON STOCK	0.167%	67.952%
193	POPULAR INC COMMON STOCK USD.01	0.166%	68.118%
194	PC CONNECTION INC COMMON STOCK USD.01	0.166%	68.284%
195	KELLY SERVICES INC A COMMON STOCK USD1.0	0.166%	68.450%
196	AEGION CORP COMMON STOCK USD.01	0.165%	68.616%
197	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.164%	68.780%
198	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.164%	68.943%
199	STATE AUTO FINANCIAL CORP COMMON STOCK	0.163%	69.106%
200	CTS CORP COMMON STOCK	0.163%	69.269%
201	CALERES INC COMMON STOCK USD.01	0.162%	69.431%
202	ENCORE WIRE CORP COMMON STOCK USD.01	0.162%	69.593%
203	HUB GROUP INC CL A COMMON STOCK USD.01	0.161%	69.755%
204	COOPER TIRE + RUBBER COMMON STOCK USD1.0	0.160%	69.915%
205	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.160%	70.075%
206	GLATFELTER COMMON STOCK USD.01	0.160%	70.235%
207	VIAD CORP COMMON STOCK USD1.5	0.155%	70.390%
208	HOMESTREET INC COMMON STOCK	0.155%	70.545%
209	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.154%	70.699%
210	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.154%	70.853%
211	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.153%	71.006%
212	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.153%	71.159%
213	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.153%	71.312%
214	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.153%	71.464%
215	DIODES INC COMMON STOCK USD.667	0.152%	71.617%
216	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.152%	71.769%
217	PHARMERICA CORP COMMON STOCK USD.01	0.147%	71.916%
218	HOPE BANCORP INC COMMON STOCK USD.001	0.147%	72.063%
219	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.146%	72.209%
220	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.146%	72.355%
221	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.145%	72.500%
222	GENESCO INC COMMON STOCK USD1.0	0.144%	72.644%
223	FIRSTCASH INC COMMON STOCK USD.01	0.144%	72.788%
224	PIPER JAFFRAY COS COMMON STOCK USD.01	0.144%	72.931%
225	RPX CORP COMMON STOCK USD.0001	0.143%	73.075%
226	NN INC COMMON STOCK USD.01	0.143%	73.218%
227	TETRA TECH INC COMMON STOCK USD.01	0.143%	73.361%
228	NOBLE CORP PLC COMMON STOCK USD.01	0.143%	73.504%
229	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	0.143%	73.647%
230	ATWOOD OCEANICS INC COMMON STOCK USD1.0	0.142%	73.789%
231	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.141%	73.930%
232	OCEANEERING INTL INC COMMON STOCK USD.25	0.141%	74.071%

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233	M/I HOMES INC COMMON STOCK USD.01	0.140%	74.211%
234	CBIZ INC COMMON STOCK USD.01	0.140%	74.351%
235	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.140%	74.491%
236	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.138%	74.629%
237	K12 INC COMMON STOCK USD.0001	0.138%	74.767%
238	BARNES + NOBLE INC COMMON STOCK USD.001	0.137%	74.904%
239	MATERION CORP COMMON STOCK	0.135%	75.039%
240	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.134%	75.173%
241	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.133%	75.306%
242	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.132%	75.438%
243	PHOTRONICS INC COMMON STOCK USD.01	0.131%	75.569%
244	KNOWLES CORP COMMON STOCK USD.01	0.131%	75.700%
245	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.129%	75.829%
246	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.128%	75.957%
247	ANGIODYNAMICS INC COMMON STOCK USD.01	0.127%	76.084%
248	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.126%	76.210%
249	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.126%	76.336%
250	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.125%	76.462%
251	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.125%	76.587%
252	WABASH NATIONAL CORP COMMON STOCK USD.01	0.125%	76.712%
253	TIME INC COMMON STOCK USD.01	0.125%	76.837%
254	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.123%	76.961%
255	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.123%	77.084%
256	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.123%	77.207%
257	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.121%	77.328%
258	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.121%	77.449%
259	TREDEGAR CORP COMMON STOCK	0.121%	77.570%
260	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.121%	77.691%
261	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.120%	77.811%
262	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.120%	77.931%
263	ARCBEST CORP COMMON STOCK USD.01	0.120%	78.051%
264	GANNETT CO INC COMMON STOCK	0.119%	78.170%
265	MARCUS CORPORATION COMMON STOCK USD1.0	0.118%	78.288%
266	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.117%	78.405%
267	BANKRATE INC COMMON STOCK USD.01	0.116%	78.521%
268	COPA HOLDINGS SA CLASS A COMMON STOCK	0.116%	78.637%
269	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.115%	78.752%
270	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.113%	78.865%
271	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.113%	78.978%
272	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.112%	79.090%
273	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.112%	79.202%
274	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.112%	79.314%
275	FTD COS INC COMMON STOCK USD.0001	0.111%	79.425%
276	REGIS CORP COMMON STOCK USD.05	0.109%	79.534%
277	COEUR MINING INC COMMON STOCK USD.01	0.108%	79.642%
278	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.107%	79.749%
279	EXPRESS INC COMMON STOCK	0.105%	79.855%
280	PEOPLES BANCORP INC COMMON STOCK	0.105%	79.960%
281	LHC GROUP INC COMMON STOCK USD.01	0.105%	80.065%
282	CALLON PETROLEUM CO COMMON STOCK USD.01	0.105%	80.170%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	HORIZON PHARMA PLC COMMON STOCK USD.0001	0.105%	80.275%
284	MCGRATH RENTCORP COMMON STOCK	0.105%	80.379%
285	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.103%	80.483%
286	KIMBALL ELECTRONICS INC COMMON STOCK	0.102%	80.585%
287	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.102%	80.687%
288	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.102%	80.789%
289	LIVANOVA PLC COMMON STOCK GBP1.0	0.101%	80.890%
290	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.099%	80.988%
291	FINISH LINE/THE CL A COMMON STOCK USD.01	0.098%	81.087%
292	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.098%	81.185%
293	ENNIS INC COMMON STOCK USD2.5	0.097%	81.282%
294	HAVERTY FURNITURE COMMON STOCK USD1.0	0.097%	81.380%
295	WEIS MARKETS INC COMMON STOCK	0.097%	81.477%
296	DHT HOLDINGS INC COMMON STOCK USD.01	0.097%	81.573%
297	EMC INS GROUP INC COMMON STOCK USD1.0	0.096%	81.669%
298	FORMFACTOR INC COMMON STOCK USD.001	0.096%	81.765%
299	UNIFI INC COMMON STOCK USD.1	0.096%	81.861%
300	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.095%	81.957%
301	LEGG MASON INC COMMON STOCK USD.1	0.095%	82.052%
302	TESORO CORP WHEN ISSUED COMMON STOCK USD.167	0.095%	82.147%
303	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.095%	82.242%
304	IXYS CORPORATION COMMON STOCK USD.01	0.093%	82.335%
305	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.093%	82.428%
306	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.093%	82.522%
307	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.093%	82.615%
308	TRIMAS CORP COMMON STOCK USD.01	0.092%	82.707%
309	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.092%	82.799%
310	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.091%	82.890%
311	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.091%	82.981%
312	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.091%	83.073%
313	ESSENDANT INC COMMON STOCK USD.1	0.091%	83.164%
314	COHU INC COMMON STOCK USD1.0	0.090%	83.254%
315	VERITIV CORP COMMON STOCK USD.01	0.090%	83.344%
316	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.090%	83.434%
317	MATSON INC COMMON STOCK	0.088%	83.523%
318	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.088%	83.611%
319	MARINEMAX INC COMMON STOCK USD.001	0.088%	83.698%
320	ALEXANDER + BALDWIN INC COMMON STOCK	0.088%	83.786%
321	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.087%	83.873%
322	KIRBY CORP COMMON STOCK USD.1	0.087%	83.960%
323	FERROGLOBE PLC COMMON STOCK USD7.5	0.087%	84.047%
324	OFG BANCORP COMMON STOCK USD1.0	0.086%	84.133%
325	FNB CORP COMMON STOCK USD.01	0.086%	84.218%
326	ANALOGIC CORP COMMON STOCK USD.05	0.085%	84.303%
327	MEREDITH CORP COMMON STOCK USD1.0	0.085%	84.389%
328	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.085%	84.474%
329	TRANSOCEAN LTD COMMON STOCK CHF.1	0.085%	84.558%
330	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.084%	84.643%
331	HERITAGE FINANCIAL CORP COMMON STOCK	0.084%	84.727%
332	MOVADO GROUP INC COMMON STOCK USD.01	0.083%	84.810%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	HOOKER FURNITURE CORP COMMON STOCK	0.083%	84.893%
334	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.083%	84.976%
335	DEL TACO RESTAURANTS INC COMMON STOCK	0.083%	85.058%
336	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	0.083%	85.141%
337	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.082%	85.223%
338	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.082%	85.305%
339	US CELLULAR CORP COMMON STOCK USD1.0	0.080%	85.386%
340	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.080%	85.466%
341	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.080%	85.546%
342	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.080%	85.625%
343	ROGERS CORP COMMON STOCK USD1.0	0.079%	85.704%
344	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.078%	85.782%
345	FLEXSTEEL INDS COMMON STOCK USD1.0	0.078%	85.860%
346	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.077%	85.937%
347	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.077%	86.014%
348	LANDEC CORP COMMON STOCK USD.001	0.076%	86.091%
349	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.076%	86.167%
350	EZCORP INC CL A COMMON STOCK USD.01	0.076%	86.243%
351	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.075%	86.318%
352	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.074%	86.392%
353	FOSSIL GROUP INC COMMON STOCK USD.01	0.074%	86.467%
354	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.074%	86.541%
355	PARK STERLING CORP COMMON STOCK USD.01	0.074%	86.615%
356	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.073%	86.688%
357	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.073%	86.762%
358	FNFV GROUP TRACKING STK USD.0001	0.073%	86.835%
359	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.072%	86.907%
360	ACETO CORP COMMON STOCK USD.01	0.072%	86.979%
361	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.072%	87.051%
362	DUCOMMUN INC COMMON STOCK USD.01	0.072%	87.122%
363	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.071%	87.194%
364	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.071%	87.265%
365	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.071%	87.335%
366	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.070%	87.406%
367	GASLOG LTD COMMON STOCK USD.01	0.070%	87.476%
368	SHOE CARNIVAL INC COMMON STOCK USD.01	0.070%	87.546%
369	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.069%	87.616%
370	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.069%	87.685%
371	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.069%	87.754%
372	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.069%	87.823%
373	TEAM INC COMMON STOCK USD.3	0.069%	87.891%
374	LYDALL INC COMMON STOCK USD.1	0.068%	87.960%
375	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.068%	88.028%
376	VIRTUSA CORP COMMON STOCK USD.01	0.067%	88.095%
377	INVACARE CORP COMMON STOCK USD.25	0.066%	88.161%
378	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.066%	88.226%
379	MERCANTILE BANK CORP COMMON STOCK	0.065%	88.291%
380	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.065%	88.356%
381	UNIT CORP COMMON STOCK USD.2	0.065%	88.421%
382	J.C. PENNEY CO INC COMMON STOCK USD.5	0.065%	88.486%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.065%	88.550%
384	HIBBETT SPORTS INC COMMON STOCK USD.01	0.065%	88.615%
385	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001	0.064%	88.679%
386	BALDWIN + LYONS INC CL B COMMON STOCK	0.064%	88.743%
387	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.064%	88.807%
388	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.064%	88.870%
389	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.064%	88.934%
390	BRISTOW GROUP INC COMMON STOCK USD.01	0.062%	88.996%
391	WEST MARINE INC COMMON STOCK USD.001	0.062%	89.058%
392	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.062%	89.119%
393	FRED S INC CLASS A COMMON STOCK	0.061%	89.180%
394	TRIUMPH GROUP INC COMMON STOCK USD.001	0.061%	89.241%
395	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.061%	89.302%
396	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.061%	89.362%
397	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.060%	89.423%
398	QEP RESOURCES INC COMMON STOCK USD.01	0.060%	89.483%
399	TITAN INTERNATIONAL INC COMMON STOCK	0.060%	89.543%
400	EMCOR GROUP INC COMMON STOCK USD.01	0.060%	89.603%
401	MASTEC INC COMMON STOCK USD.1	0.060%	89.663%
402	INVESTORS TITLE CO COMMON STOCK	0.059%	89.722%
403	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1	0.059%	89.781%
404	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.059%	89.841%
405	CATO CORP CLASS A COMMON STOCK USD.033	0.059%	89.900%
406	FIRST CITIZENS BCSSH CL A COMMON STOCK USD1.0	0.059%	89.959%
407	KB HOME COMMON STOCK USD1.0	0.059%	90.018%
408	COLUMBUS MCKINNON CORP/INY COMMON STOCK USD.01	0.058%	90.076%
409	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	0.058%	90.135%
410	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.057%	90.192%
411	NUTRACEUTICAL INTL CORP COMMON STOCK USD.01	0.056%	90.248%
412	SPARTAN MOTORS INC COMMON STOCK USD.01	0.056%	90.305%
413	BANKFINANCIAL CORP COMMON STOCK USD.01	0.056%	90.361%
414	TIMKENSTEEL CORP COMMON STOCK	0.056%	90.416%
415	CALGON CARBON CORP COMMON STOCK USD.01	0.055%	90.472%
416	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.055%	90.527%
417	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.055%	90.582%
418	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.055%	90.637%
419	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.054%	90.691%
420	LIFETIME BRANDS INC COMMON STOCK USD.01	0.054%	90.745%
421	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.054%	90.799%
422	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.054%	90.853%
423	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.053%	90.907%
424	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.053%	90.960%
425	CRAY INC COMMON STOCK USD.01	0.053%	91.014%
426	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.053%	91.067%
427	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.053%	91.120%
428	WORLD ACCEPTANCE CORP COMMON STOCK	0.053%	91.173%
429	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.052%	91.225%
430	EXACTECH INC COMMON STOCK USD.01	0.052%	91.277%
431	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.052%	91.329%
432	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.052%	91.381%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.052%	91.433%
434	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.051%	91.484%
435	STRATASYS LTD COMMON STOCK ILS.01	0.051%	91.535%
436	PDL BIOPHARMA INC COMMON STOCK USD.01	0.051%	91.586%
437	CRA INTERNATIONAL INC COMMON STOCK	0.050%	91.636%
438	ERA GROUP INC COMMON STOCK USD.01	0.050%	91.686%
439	MEET GROUP INC/THE COMMON STOCK USD.001	0.050%	91.737%
440	FIRST BANCORP/NC COMMON STOCK	0.050%	91.787%
441	ALMOST FAMILY INC COMMON STOCK USD.1	0.050%	91.837%
442	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.050%	91.887%
443	AV HOMES INC COMMON STOCK USD1.0	0.050%	91.936%
444	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.050%	91.986%
445	CONNECTONE BANCORP INC COMMON STOCK	0.049%	92.035%
446	BILL BARRETT CORP COMMON STOCK USD.001	0.049%	92.085%
447	OPUS BANK COMMON STOCK	0.049%	92.133%
448	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.049%	92.182%
449	SIERRA BANCORP COMMON STOCK	0.049%	92.231%
450	FUTUREFUEL CORP COMMON STOCK USD.0001	0.048%	92.279%
451	CSS INDUSTRIES INC COMMON STOCK USD.1	0.048%	92.327%
452	ZUMIEZ INC COMMON STOCK	0.048%	92.375%
453	CITI TRENDS INC COMMON STOCK USD.01	0.047%	92.422%
454	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.047%	92.469%
455	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.047%	92.517%
456	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.047%	92.564%
457	XCERRA CORP COMMON STOCK USD.05	0.047%	92.611%
458	S + T BANCORP INC COMMON STOCK USD2.5	0.046%	92.657%
459	VISHAY PRECISION GROUP COMMON STOCK	0.046%	92.703%
460	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.046%	92.749%
461	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	0.045%	92.794%
462	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.045%	92.839%
463	DSP GROUP INC COMMON STOCK USD.001	0.045%	92.884%
464	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.045%	92.929%
465	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.045%	92.974%
466	RTI SURGICAL INC COMMON STOCK USD.001	0.044%	93.018%
467	VERA BRADLEY INC COMMON STOCK	0.044%	93.062%
468	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.044%	93.106%
469	SMART + FINAL STORES INC COMMON STOCK USD.001	0.044%	93.149%
470	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.044%	93.193%
471	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.044%	93.237%
472	DORIAN LPG LTD COMMON STOCK USD.01	0.044%	93.280%
473	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.043%	93.323%
474	KEMET CORP COMMON STOCK USD.01	0.043%	93.366%
475	CHART INDUSTRIES INC COMMON STOCK USD.01	0.043%	93.409%
476	NL INDUSTRIES COMMON STOCK USD.125	0.043%	93.452%
477	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.043%	93.495%
478	INFINERA CORP COMMON STOCK USD.001	0.043%	93.538%
479	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.043%	93.580%
480	OLYMPIC STEEL INC COMMON STOCK	0.042%	93.623%
481	EVERI HOLDINGS INC COMMON STOCK USD.001	0.042%	93.665%
482	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.042%	93.706%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	HURCO COMPANIES INC COMMON STOCK	0.041%	93.748%
484	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.041%	93.789%
485	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.041%	93.830%
486	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.041%	93.871%
487	CONN S INC COMMON STOCK USD.01	0.041%	93.912%
488	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.041%	93.953%
489	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.040%	93.993%
490	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.040%	94.033%
491	COWEN INC COMMON STOCK USD.01	0.040%	94.073%
492	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.040%	94.113%
493	TIPTREE INC COMMON STOCK USD.001	0.040%	94.152%
494	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.040%	94.192%
495	UNITED COMMUNITY FINANCIAL COMMON STOCK	0.039%	94.231%
496	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.039%	94.270%
497	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.039%	94.309%
498	MOOG INC CLASS A COMMON STOCK USD1.0	0.039%	94.348%
499	BANCORPSOUTH INC COMMON STOCK USD2.5	0.039%	94.386%
500	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	0.039%	94.425%
501	PARKER DRILLING CO COMMON STOCK USD.167	0.038%	94.463%
502	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.038%	94.502%
503	FIRST SOLAR INC COMMON STOCK USD.001	0.038%	94.540%
504	LSB INDUSTRIES INC COMMON STOCK USD.1	0.038%	94.578%
505	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.038%	94.615%
506	ZAGG INC COMMON STOCK USD.001	0.038%	94.653%
507	SIGMA DESIGNS INC COMMON STOCK	0.037%	94.690%
508	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.037%	94.727%
509	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.037%	94.764%
510	LAKELAND BANCORP INC COMMON STOCK	0.037%	94.801%
511	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.036%	94.837%
512	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.036%	94.874%
513	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.036%	94.910%
514	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.036%	94.946%
515	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	0.036%	94.981%
516	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.036%	95.017%
517	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.035%	95.052%
518	ACORDA THERAPEUTICS INC COMMON STOCK USD.001	0.035%	95.088%
519	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	0.035%	95.123%
520	AXT INC COMMON STOCK USD.001	0.035%	95.158%
521	HOMETRUST BANCSHARES INC COMMON STOCK	0.034%	95.192%
522	PERFICIENT INC COMMON STOCK USD.001	0.034%	95.226%
523	GULF ISLAND FABRICATION INC COMMON STOCK	0.034%	95.260%
524	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.034%	95.294%
525	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.034%	95.327%
526	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.034%	95.361%
527	REIS INC COMMON STOCK USD.01	0.034%	95.395%
528	MATRIX SERVICE CO COMMON STOCK USD.01	0.033%	95.428%
529	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01	0.033%	95.461%
530	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.033%	95.493%
531	BANK MUTUAL CORP COMMON STOCK USD.01	0.033%	95.526%
532	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.033%	95.559%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
533	CLIFTON BANCORP INC COMMON STOCK USD.01	0.033%	95.591%
534	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.032%	95.624%
535	BEL FUSE INC CL B COMMON STOCK USD.1	0.032%	95.656%
536	AGILYSYS INC COMMON STOCK USD.3	0.032%	95.688%
537	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.032%	95.720%
538	ENSTAR GROUP LTD COMMON STOCK USD1.0	0.032%	95.752%
539	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.032%	95.783%
540	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.032%	95.815%
541	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.031%	95.846%
542	AEROVIRONMENT INC COMMON STOCK USD.0001	0.031%	95.877%
543	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.031%	95.908%
544	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.030%	95.939%
545	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.030%	95.968%
546	CUTERA INC COMMON STOCK USD.001	0.030%	95.998%
547	RED LION HOTELS CORP COMMON STOCK USD.01	0.030%	96.028%
548	TIVITY HEALTH INC COMMON STOCK USD.001	0.030%	96.058%
549	PC TEL INC COMMON STOCK USD.001	0.029%	96.087%
550	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.029%	96.116%
551	HARDINGE INC COMMON STOCK USD.01	0.029%	96.146%
552	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.029%	96.175%
553	DELTA APPAREL INC COMMON STOCK USD.01	0.029%	96.204%
554	SONUS NETWORKS INC COMMON STOCK USD.001	0.029%	96.233%
555	SPARTON CORP COMMON STOCK USD1.25	0.029%	96.262%
556	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.029%	96.291%
557	CAREER EDUCATION CORP COMMON STOCK USD.01	0.029%	96.320%
558	VILLAGE SUPER MARKET CLASS A COMMON STOCK	0.029%	96.349%
559	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.028%	96.377%
560	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.028%	96.405%
561	PREMIER FINANCIAL BANCORP COMMON STOCK	0.028%	96.434%
562	INNERWORKINGS INC COMMON STOCK USD.0001	0.028%	96.462%
563	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.028%	96.489%
564	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.028%	96.517%
565	PCM INC COMMON STOCK USD.001	0.028%	96.545%
566	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.028%	96.572%
567	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.027%	96.600%
568	HANGER INC COMMON STOCK USD.01	0.027%	96.627%
569	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.027%	96.654%
570	PHI INC NON VOTING COMMON STOCK USD.1	0.027%	96.681%
571	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.027%	96.708%
572	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.026%	96.734%
573	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.026%	96.760%
574	CHICO S FAS INC COMMON STOCK USD.01	0.026%	96.787%
575	COSTAMARE INC COMMON STOCK USD.0001	0.026%	96.813%
576	HCI GROUP INC COMMON STOCK	0.026%	96.839%
577	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.026%	96.865%
578	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.026%	96.890%
579	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.026%	96.916%
580	FRANKLIN COVEY CO COMMON STOCK USD.05	0.025%	96.942%
581	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.025%	96.967%
582	GENERAL COMMUNICATION INC A COMMON STOCK	0.025%	96.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
583	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.025%	97.017%
584	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.025%	97.042%
585	VSE CORP COMMON STOCK USD.05	0.025%	97.067%
586	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.025%	97.092%
587	MBT FINANCIAL CORP COMMON STOCK	0.025%	97.117%
588	PICO HOLDINGS INC COMMON STOCK USD.001	0.024%	97.141%
589	CABELA S INC COMMON STOCK USD.01	0.024%	97.165%
590	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.024%	97.190%
591	AWARE INC/MASS COMMON STOCK USD.01	0.024%	97.214%
592	FIDELITY SOUTHERN CORP COMMON STOCK	0.023%	97.237%
593	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.023%	97.260%
594	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.023%	97.283%
595	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.023%	97.306%
596	LSI INDUSTRIES INC COMMON STOCK	0.023%	97.328%
597	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.023%	97.351%
598	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.022%	97.373%
599	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01	0.022%	97.395%
600	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.022%	97.416%
601	NORTHWEST PIPE CO COMMON STOCK USD.01	0.021%	97.438%
602	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.021%	97.459%
603	FORESTAR GROUP INC COMMON STOCK USD1.0	0.021%	97.479%
604	TUESDAY MORNING CORP COMMON STOCK USD.01	0.020%	97.499%
605	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.020%	97.519%
606	ROCKY BRANDS INC COMMON STOCK	0.020%	97.539%
607	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.020%	97.559%
608	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.020%	97.579%
609	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.020%	97.598%
610	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.020%	97.618%
611	BELDEN INC COMMON STOCK USD.01	0.019%	97.637%
612	HALLADOR ENERGY CO COMMON STOCK USD.01	0.019%	97.656%
613	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01	0.019%	97.676%
614	KVH INDUSTRIES INC COMMON STOCK USD.01	0.019%	97.695%
615	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.019%	97.714%
616	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.019%	97.733%
617	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01	0.019%	97.752%
618	STARTEK INC COMMON STOCK USD.01	0.019%	97.771%
619	ESSA BANCORP INC COMMON STOCK USD.01	0.019%	97.789%
620	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.018%	97.808%
621	KEY TRONIC CORP COMMON STOCK	0.018%	97.826%
622	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.018%	97.844%
623	BBX CAPITAL CORP COMMON STOCK USD.01	0.018%	97.863%
624	CDI CORP COMMON STOCK USD.1	0.018%	97.881%
625	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.018%	97.898%
626	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.018%	97.916%
627	BOOT BARN HOLDINGS INC COMMON STOCK	0.017%	97.933%
628	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.017%	97.951%
629	TERRAFORM POWER INC A COMMON STOCK USD.01	0.017%	97.968%
630	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.017%	97.985%
631	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.017%	98.002%
632	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.017%	98.018%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
633	CELADON GROUP INC COMMON STOCK USD.033	0.017%	98.035%
634	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.017%	98.052%
635	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.017%	98.069%
636	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.017%	98.085%
637	JAKKS PACIFIC INC COMMON STOCK USD.001	0.016%	98.102%
638	TRICO BANCSHARES COMMON STOCK	0.016%	98.118%
639	EASTERN CO/THE COMMON STOCK	0.016%	98.134%
640	ARDMORE SHIPPING CORP COMMON STOCK USD.01	0.016%	98.150%
641	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.016%	98.165%
642	ASTRONOVA INC COMMON STOCK USD.05	0.016%	98.181%
643	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.016%	98.196%
644	CALIX INC COMMON STOCK	0.015%	98.212%
645	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK	0.015%	98.227%
646	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK	0.015%	98.242%
647	TITAN MACHINERY INC COMMON STOCK USD.00001	0.015%	98.257%
648	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.015%	98.271%
649	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.015%	98.286%
650	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.014%	98.300%
651	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.014%	98.315%
652	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.014%	98.329%
653	STAGE STORES INC COMMON STOCK USD.01	0.014%	98.343%
654	LUBY S INC COMMON STOCK USD.32	0.014%	98.357%
655	USA TRUCK INC COMMON STOCK USD.01	0.014%	98.371%
656	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.014%	98.385%
657	KIRKLAND S INC COMMON STOCK	0.014%	98.399%
658	REALNETWORKS INC COMMON STOCK USD.001	0.014%	98.413%
659	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.014%	98.427%
660	NEUSTAR INC CLASS A COMMON STOCK USD.001	0.014%	98.441%
661	TRINITY PLACE HOLDINGS INC COMMON STOCK	0.014%	98.455%
662	VECTRUS INC COMMON STOCK USD.01	0.014%	98.469%
663	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.014%	98.483%
664	A H BELO CORP A COMMON STOCK USD.01	0.014%	98.496%
665	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.014%	98.510%
666	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.014%	98.523%
667	MACKINAC FINANCIAL CORP COMMON STOCK	0.013%	98.537%
668	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.013%	98.550%
669	MERIDIAN BANCORP INC COMMON STOCK	0.013%	98.563%
670	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.013%	98.576%
671	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.013%	98.589%
672	HMN FINANCIAL INC COMMON STOCK USD.01	0.013%	98.602%
673	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.013%	98.615%
674	AMERESCO INC CL A COMMON STOCK USD.0001	0.013%	98.628%
675	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.013%	98.641%
676	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.013%	98.654%
677	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.013%	98.666%
678	UCP INC CL A COMMON STOCK USD.01	0.013%	98.679%
679	NICHOLAS FINANCIAL INC COMMON STOCK	0.013%	98.692%
680	FINISAR CORPORATION COMMON STOCK USD.001	0.012%	98.704%
681	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.012%	98.716%
682	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01	0.012%	98.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
683	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.012%	98.741%
684	TWIN DISC INC COMMON STOCK	0.012%	98.753%
685	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.012%	98.765%
686	VOLT INFO SCIENCES INC COMMON STOCK USD.1	0.012%	98.777%
687	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.012%	98.788%
688	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.012%	98.800%
689	DIXIE GROUP INC COMMON STOCK USD3.0	0.011%	98.811%
690	LANNETT CO INC COMMON STOCK USD.001	0.011%	98.823%
691	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	98.834%
692	INTL FCSTONE INC COMMON STOCK USD.01	0.011%	98.845%
693	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.011%	98.856%
694	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.011%	98.867%
695	ULTRALIFE CORP COMMON STOCK USD.1	0.011%	98.878%
696	LIBBEY INC COMMON STOCK USD.01	0.011%	98.889%
697	AROTECH CORP COMMON STOCK USD.01	0.011%	98.900%
698	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.011%	98.910%
699	PERCEPTRON INC COMMON STOCK USD.01	0.011%	98.921%
700	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.010%	98.931%
701	DMC GLOBAL INC COMMON STOCK USD.05	0.010%	98.942%
702	XENITH BANKSHARES INC COMMON STOCK USD.01	0.010%	98.952%
703	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.010%	98.962%
704	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.010%	98.971%
705	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.010%	98.981%
706	CSP INC COMMON STOCK USD.01	0.010%	98.991%
707	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.010%	99.001%
708	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.010%	99.010%
709	UNICO AMERICAN CORP COMMON STOCK	0.010%	99.020%
710	OWENS + MINOR INC COMMON STOCK USD2.0	0.009%	99.029%
711	PLAYA HOTELS + RESORTS NV COMMON STOCK USD.01	0.009%	99.038%
712	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.009%	99.047%
713	HARTE HANKS INC COMMON STOCK USD1.0	0.009%	99.056%
714	MISONIX INC COMMON STOCK USD.01	0.009%	99.065%
715	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.009%	99.074%
716	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.009%	99.082%
717	CIVEO CORP COMMON STOCK	0.009%	99.091%
718	NEW HOME CO INC/THE COMMON STOCK USD.01	0.008%	99.099%
719	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.008%	99.108%
720	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.008%	99.116%
721	FIRST UNITED CORP COMMON STOCK USD.01	0.008%	99.125%
722	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.008%	99.133%
723	UNITY BANCORP INC COMMON STOCK	0.008%	99.141%
724	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.008%	99.149%
725	CAMDEN NATIONAL CORP COMMON STOCK	0.008%	99.158%
726	WEYCO GROUP INC COMMON STOCK USD1.0	0.008%	99.166%
727	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	0.008%	99.174%
728	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.008%	99.182%
729	CONTANGO OIL + GAS COMMON STOCK USD.04	0.008%	99.190%
730	INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01	0.008%	99.198%
731	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.008%	99.206%
732	PEOPLES BANCORP OF NC COMMON STOCK	0.008%	99.214%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
733	HOPFED BANCORP INC COMMON STOCK USD.01	0.008%	99.222%
734	Q.E.P. COMPANY INC COMMON STOCK USD.001	0.008%	99.230%
735	DIGIRAD CORP COMMON STOCK USD.0001	0.008%	99.238%
736	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.008%	99.245%
737	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	0.008%	99.253%
738	MEDIA GEN INC CVR COMMON STOCK	0.008%	99.261%
739	TEJON RANCH CO COMMON STOCK USD.5	0.008%	99.268%
740	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0	0.008%	99.276%
741	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.008%	99.283%
742	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.007%	99.291%
743	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.007%	99.298%
744	CNB FINANCIAL CORP/PA COMMON STOCK	0.007%	99.305%
745	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.007%	99.313%
746	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.007%	99.320%
747	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.007%	99.327%
748	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.007%	99.335%
749	NORTHEAST BANCORP COMMON STOCK USD1.0	0.007%	99.342%
750	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.007%	99.349%
751	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.007%	99.356%
752	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.007%	99.363%
753	URBAN ONE INC COMMON STOCK USD.001	0.007%	99.369%
754	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.007%	99.376%
755	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.007%	99.383%
756	ELDORADO RESORTS INC COMMON STOCK	0.007%	99.389%
757	WILLBROS GROUP INC COMMON STOCK USD.05	0.007%	99.396%
758	1ST CONSTITUTION BANCORP COMMON STOCK	0.007%	99.403%
759	LANDMARK BANCORP INC COMMON STOCK USD.01	0.006%	99.409%
760	STEPAN CO COMMON STOCK USD1.0	0.006%	99.416%
761	ALICO INC COMMON STOCK USD1.0	0.006%	99.422%
762	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.006%	99.428%
763	SHORE BANCSHARES INC COMMON STOCK USD.01	0.006%	99.435%
764	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.006%	99.441%
765	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK	0.006%	99.448%
766	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.006%	99.454%
767	BROADWIND ENERGY INC COMMON STOCK USD.001	0.006%	99.460%
768	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0	0.006%	99.466%
769	DONEGAL GROUP INC B COMMON STOCK USD.01	0.006%	99.473%
770	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.006%	99.479%
771	AVIAT NETWORKS INC COMMON STOCK USD.01	0.006%	99.485%
772	MTS SYSTEMS CORP COMMON STOCK USD.25	0.006%	99.491%
773	COMSCORE INC COMMON STOCK USD.001	0.006%	99.497%
774	GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001	0.006%	99.503%
775	FIRST NORTHWEST BANCORP COMMON STOCK	0.006%	99.509%
776	CENTURY CASINOS INC COMMON STOCK USD.01	0.006%	99.514%
777	APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001	0.006%	99.520%
778	IES HOLDINGS INC COMMON STOCK USD.01	0.006%	99.525%
779	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.006%	99.531%
780	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	99.536%
781	SUSSEX BANCORP COMMON STOCK	0.005%	99.542%
782	BNCCORP COMMON STOCK USD.01	0.005%	99.547%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
783	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.005%	99.552%
784	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.005%	99.557%
785	WEBCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	99.563%
786	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.005%	99.568%
787	TRANSCAT INC COMMON STOCK USD.5	0.005%	99.573%
788	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.005%	99.578%
789	AUTOBYTEL INC COMMON STOCK USD.001	0.005%	99.583%
790	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.005%	99.588%
791	GRAHAM CORP COMMON STOCK USD.1	0.005%	99.592%
792	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.005%	99.597%
793	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.005%	99.602%
794	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.005%	99.607%
795	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.005%	99.612%
796	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0	0.005%	99.617%
797	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.005%	99.622%
798	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001	0.005%	99.626%
799	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.005%	99.631%
800	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.005%	99.636%
801	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.005%	99.640%
802	STEIN MART INC COMMON STOCK USD.01	0.005%	99.645%
803	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.005%	99.650%
804	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.005%	99.654%
805	NCI INC A COMMON STOCK USD.019	0.005%	99.659%
806	BCB BANCORP INC COMMON STOCK	0.004%	99.663%
807	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.004%	99.668%
808	CYBEROPTICS CORP COMMON STOCK	0.004%	99.672%
809	GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05	0.004%	99.676%
810	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.004%	99.680%
811	DATA I/O CORP COMMON STOCK	0.004%	99.684%
812	SB FINANCIAL GROUP INC COMMON STOCK	0.004%	99.689%
813	VERSO CORP A COMMON STOCK	0.004%	99.693%
814	WALKER + DUNLOP INC COMMON STOCK	0.004%	99.697%
815	CVR ENERGY INC COMMON STOCK USD.01	0.004%	99.701%
816	MYERS INDUSTRIES INC COMMON STOCK	0.004%	99.705%
817	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01	0.004%	99.709%
818	DAKTRONICS INC COMMON STOCK	0.004%	99.712%
819	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.004%	99.716%
820	SYNALLOY CORP COMMON STOCK USD1.0	0.004%	99.720%
821	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.004%	99.724%
822	SELECT BANCORP INC COMMON STOCK USD1.0	0.004%	99.728%
823	EP ENERGY CORP CL A COMMON STOCK USD.01	0.004%	99.731%
824	BRIDGFORD FOODS CORP COMMON STOCK USD1.0	0.004%	99.735%
825	FIRST INTERNET BANCORP COMMON STOCK	0.004%	99.739%
826	DIPLOMAT PHARMACY INC COMMON STOCK	0.004%	99.743%
827	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.004%	99.746%
828	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.004%	99.750%
829	MAGYAR BANCORP INC COMMON STOCK USD.01	0.004%	99.753%
830	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.003%	99.757%
831	HUDSON GLOBAL INC COMMON STOCK USD.001	0.003%	99.760%
832	RELM WIRELESS CORP COMMON STOCK USD.6	0.003%	99.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
833	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	99.767%
834	LIBERTY TAX INC COMMON STOCK USD.01	0.003%	99.770%
835	BSQUARE CORP COMMON STOCK	0.003%	99.774%
836	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.003%	99.777%
837	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	99.780%
838	MANITEX INTERNATIONAL INC COMMON STOCK	0.003%	99.784%
839	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.003%	99.787%
840	BANKUNITED INC COMMON STOCK USD.01	0.003%	99.790%
841	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.003%	99.793%
842	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01	0.003%	99.796%
843	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.003%	99.800%
844	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.003%	99.803%
845	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.003%	99.806%
846	MASTECH DIGITAL INC COMMON STOCK USD.01	0.003%	99.809%
847	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.003%	99.812%
848	YUME INC COMMON STOCK USD.001	0.003%	99.815%
849	NICOLET BANKSHARES INC COMMON STOCK	0.003%	99.818%
850	OPTICAL CABLE CORP COMMON STOCK	0.003%	99.821%
851	AMCON DISTRIBUTING CO COMMON STOCK USD.01	0.003%	99.824%
852	EAGLE BANCORP MONTANA INC COMMON STOCK USD.01	0.003%	99.826%
853	BANK OF COMMERCE HOLDINGS COMMON STOCK	0.003%	99.829%
854	AEROCENTURY CORP COMMON STOCK USD.001	0.003%	99.832%
855	TRAVELCENTERS OF AMERICA LLC COMMON STOCK USD.00001	0.003%	99.835%
856	WAYNE SAVINGS BANCSHARES INC COMMON STOCK USD.1	0.003%	99.837%
857	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.003%	99.840%
858	INTERSECTIONS INC COMMON STOCK USD.01	0.003%	99.843%
859	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.003%	99.845%
860	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.003%	99.848%
861	ESCALADE INC COMMON STOCK	0.002%	99.850%
862	REAL INDUSTRY INC COMMON STOCK	0.002%	99.853%
863	AMERICAN SHARED HOSPITAL SER COMMON STOCK	0.002%	99.855%
864	INTRICON CORP COMMON STOCK USD1.0	0.002%	99.857%
865	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.002%	99.860%
866	INTERNAP CORP COMMON STOCK USD.001	0.002%	99.862%
867	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	99.864%
868	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.002%	99.867%
869	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	99.869%
870	BEL FUSE INC CL A COMMON STOCK USD.1	0.002%	99.871%
871	TEEKAY CORP COMMON STOCK USD.001	0.002%	99.873%
872	NEW YORK + CO COMMON STOCK USD.001	0.002%	99.875%
873	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.002%	99.877%
874	HOME BANCORP INC COMMON STOCK USD.01	0.002%	99.879%
875	FULL HOUSE RESORTS INC COMMON STOCK USD.0001	0.002%	99.881%
876	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25	0.002%	99.883%
877	LCNB CORPORATION COMMON STOCK	0.002%	99.884%
878	EVANS BANCORP INC COMMON STOCK USD.5	0.002%	99.886%
879	GRAY TELEVISION INC A COMMON STOCK	0.002%	99.888%
880	SYPRIS SOLUTIONS INC COMMON STOCK USD.01	0.002%	99.890%
881	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.002%	99.892%
882	NATIONAL GENERAL HLDGS COMMON STOCK USD.01	0.002%	99.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
883	TWO RIVER BANCORP COMMON STOCK	0.002%	99.896%
884	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.002%	99.897%
885	FIRST FEDERAL OF NORTHERN MI COMMON STOCK USD.01	0.002%	99.899%
886	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.002%	99.901%
887	DHI GROUP INC COMMON STOCK USD.01	0.002%	99.903%
888	COMMUNITY WEST BANCSHARES COMMON STOCK	0.002%	99.904%
889	ALPHA PRO TECH LTD COMMON STOCK USD.01	0.002%	99.906%
890	GP STRATEGIES CORP COMMON STOCK USD.01	0.002%	99.908%
891	GOLD RESOURCE CORP COMMON STOCK USD.001	0.002%	99.910%
892	PFENEX INC COMMON STOCK USD.001	0.002%	99.911%
893	ASTA FUNDING INC COMMON STOCK USD.01	0.002%	99.913%
894	FRANK S INTERNATIONAL NV COMMON STOCK EUR.01	0.002%	99.914%
895	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.002%	99.916%
896	WIRELESS TELECOM GROUP INC COMMON STOCK USD.01	0.002%	99.918%
897	REVOLUTION LIGHTING TECHNOLO COMMON STOCK USD.001	0.002%	99.919%
898	TRIO TECH INTERNATIONAL COMMON STOCK	0.002%	99.921%
899	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0	0.002%	99.922%
900	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0	0.001%	99.924%
901	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.001%	99.925%
902	FIRST BANCSHARES INC (MO) COMMON STOCK USD.01	0.001%	99.927%
903	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.928%
904	SYSTEMAX INC COMMON STOCK USD.01	0.001%	99.930%
905	TOWER INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.931%
906	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	99.932%
907	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.934%
908	NEVADA GOLD + CASINOS INC COMMON STOCK USD.12	0.001%	99.935%
909	PRGX GLOBAL INC COMMON STOCK USD.01	0.001%	99.936%
910	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.938%
911	CIVISTA BANCSHARES INC COMMON STOCK	0.001%	99.939%
912	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.001%	99.940%
913	COLONY BANKCORP COMMON STOCK USD1.0	0.001%	99.941%
914	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0	0.001%	99.942%
915	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001	0.001%	99.943%
916	SIEBERT FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.945%
917	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.001%	99.946%
918	FONAR CORP COMMON STOCK USD.0001	0.001%	99.947%
919	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.001%	99.948%
920	MCRAE INDUSTRIES CL A COMMON STOCK USD1.	0.001%	99.949%
921	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	99.950%
922	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.001%	99.951%
923	EMERSON RADIO CORP COMMON STOCK USD.01	0.001%	99.952%
924	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.001%	99.953%
925	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0	0.001%	99.954%
926	SERVOTRONICS INC COMMON STOCK USD.2	0.001%	99.955%
927	SUMMIT STATE BANK COMMON STOCK	0.001%	99.956%
928	KEY TECHNOLOGY INC COMMON STOCK	0.001%	99.957%
929	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.001%	99.958%
930	PERFUMANIA HOLDINGS INC COMMON STOCK USD.01	0.001%	99.959%
931	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.960%
932	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	99.961%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
933	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	99.962%
934	SALISBURY BANCORP INC COMMON STOCK USD.1	0.001%	99.963%
935	MID PENN BANCORP INC COMMON STOCK USD1.0	0.001%	99.963%
936	ACME UNITED CORP COMMON STOCK USD2.5	0.001%	99.964%
937	PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0	0.001%	99.965%
938	AVALON HOLDINGS CORP A COMMON STOCK USD.01	0.001%	99.966%
939	ID SYSTEMS INC COMMON STOCK USD.01	0.001%	99.967%
940	QUALSTAR CORP COMMON STOCK	0.001%	99.968%
941	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	99.969%
942	CITIZENS FIRST CORP COMMON STOCK	0.001%	99.970%
943	ASSOCIATED CAPITAL GROUP A COMMON STOCK USD.001	0.001%	99.971%
944	KONA GRILL INC COMMON STOCK USD.01	0.001%	99.971%
945	HARLEYSVILLE FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.972%
946	FIRST BANCORP OF INDIANA INC COMMON STOCK USD.01	0.001%	99.973%
947	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.974%
948	MANNATECH INC COMMON STOCK USD.0001	0.001%	99.975%
949	SIGMATRON INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.975%
950	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0	0.001%	99.976%
951	ALLIED HEALTHCARE PRODUCTS COMMON STOCK USD.01	0.001%	99.977%
952	P + F INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	99.978%
953	AAC HOLDINGS INC COMMON STOCK USD.001	0.001%	99.978%
954	INTELLIGENT SYSTEMS CORP COMMON STOCK USD.01	0.001%	99.979%
955	CCA INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.980%
956	NORTHEAST COMMUNITY BANCORP COMMON STOCK USD.01	0.001%	99.980%
957	RF INDUSTRIES LTD COMMON STOCK USD.01	0.001%	99.981%
958	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.982%
959	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.001%	99.982%
960	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.001%	99.983%
961	BALDWIN + LYONS INC CL A COMMON STOCK	0.001%	99.983%
962	BRIDGE BANCORP INC COMMON STOCK USD.01	0.001%	99.984%
963	NATURES SUNSHINE PRODS INC COMMON STOCK	0.001%	99.984%
964	JONES ENERGY INC A COMMON STOCK USD.001	0.001%	99.985%
965	SECUREWORKS CORP A COMMON STOCK USD.01	0.001%	99.985%
966	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0	0.001%	99.986%
967	ROYAL BANCSHARES OF PENN A COMMON STOCK USD2.0	0.000%	99.986%
968	UNIVERSAL SECURITY INSTRUMNT COMMON STOCK USD.01	0.000%	99.987%
969	NORTHERN OIL AND GAS INC COMMON STOCK USD.001	0.000%	99.987%
970	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.988%
971	PERFORMANT FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.988%
972	MSB FINANCIAL CORP/MD COMMON STOCK	0.000%	99.989%
973	PRUDENTIAL BANCORP INC COMMON STOCK USD.01	0.000%	99.989%
974	ORION ENERGY SYSTEMS INC COMMON STOCK	0.000%	99.990%
975	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.990%
976	AMREP CORP COMMON STOCK USD.1	0.000%	99.990%
977	US GEOTHERMAL INC COMMON STOCK USD.001	0.000%	99.991%
978	EMMIS COMMUNICATIONS CLASS A COMMON STOCK USD.01	0.000%	99.991%
979	UNITED COMMUNITY BANCORP COMMON STOCK USD.01	0.000%	99.992%
980	FUEL TECH INC COMMON STOCK USD.01	0.000%	99.992%
981	MAUI LAND + PINEAPPLE CO COMMON STOCK	0.000%	99.992%
982	CEMTREX INC COMMON STOCK USD.001	0.000%	99.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
983	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.993%
984	ION GEOPHYSICAL CORP COMMON STOCK	0.000%	99.993%
985	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	99.994%
986	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.000%	99.994%
987	LGL GROUP INC/THE COMMON STOCK USD.01	0.000%	99.994%
988	MEDICINOVA INC COMMON STOCK USD.001	0.000%	99.995%
989	VERSAR INC COMMON STOCK USD.01	0.000%	99.995%
990	AMERICAN BILTRITE INC COMMON STOCK USD.01	0.000%	99.995%
991	PACIFIC DRILLING SA COMMON STOCK	0.000%	99.995%
992	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.000%	99.996%
993	NOBILITY HOMES INC COMMON STOCK USD.1	0.000%	99.996%
994	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0	0.000%	99.996%
995	PB BANCORP INC COMMON STOCK	0.000%	99.996%
996	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.000%	99.996%
997	THESTREET INC COMMON STOCK USD.01	0.000%	99.997%
998	INTEST CORP COMMON STOCK USD.01	0.000%	99.997%
999	WVS FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.997%
1000	AMTECH SYSTEMS INC COMMON STOCK USD.01	0.000%	99.997%
1001	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.997%
1002	INSEEGO CORP COMMON STOCK	0.000%	99.998%
1003	NORWOOD FINANCIAL CORP COMMON STOCK USD.1	0.000%	99.998%
1004	PROTEOSTASIS THERAPEUTICS IN COMMON STOCK USD.001	0.000%	99.998%
1005	GREEN BANCORP INC COMMON STOCK USD.01	0.000%	99.998%
1006	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	99.998%
1007	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.000%	99.998%
1008	SAEXPLORATION HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.998%
1009	PHI INC VOTING COMMON STOCK USD.1	0.000%	99.999%
1010	NUMEREX CORP CL A COMMON STOCK	0.000%	99.999%
1011	ANCHOR BANCORP COMMON STOCK USD.01	0.000%	99.999%
1012	BLACK BOX CORP COMMON STOCK USD.001	0.000%	99.999%
1013	IMPAC MORTGAGE HOLDINGS INC COMMON STOCK USD.01	0.000%	99.999%
1014	VSB BANCORP INC COMMON STOCK USD.0001	0.000%	99.999%
1015	KELLY SERVICES INC CL B COMMON STOCK USD1.0	0.000%	99.999%
1016	SUNSHINE BANCORP INC COMMON STOCK USD.01	0.000%	99.999%
1017	EVINE LIVE INC COMMON STOCK USD.01	0.000%	99.999%
1018	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	99.999%
1019	LAKE SHORE BANCORP INC COMMON STOCK USD.01	0.000%	99.999%
1020	PARKE BANCORP INC COMMON STOCK USD.1	0.000%	100.000%
1021	CLEARONE INC COMMON STOCK USD.001	0.000%	100.000%
1022	DETERMINE INC COMMON STOCK USD.0001	0.000%	100.000%
1023	PATRIOT NATIONAL INC COMMON STOCK USD.001	0.000%	100.000%
1024	ADVANTAGE TECHNOLOGIES GRP COMMON STOCK USD.01	0.000%	100.000%
1025	BANCORP OF NEW JERSEY INC COMMON STOCK	0.000%	100.000%
1026	TSR INC COMMON STOCK USD.01	0.000%	100.000%
1027	COFFEE HOLDING CO INC COMMON STOCK USD.001	0.000%	100.000%
1028	STANLEY FURNITURE CO INC COMMON STOCK USD.02	0.000%	100.000%
1029	INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001	0.000%	100.000%
1030	COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01	0.000%	100.000%
1031	GAINSCO INC COMMON STOCK USD.1	0.000%	100.000%
1032	ENRON TOPRS 8.125PCT ESCROW CUSIP	-	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1033	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
1034	ESC CONCORD CAMERA SHOP COMMON STOCK	-	100.000%
1035	ESCROW PETROCORP COMMON STOCK	-	100.000%
1036	BOGEN CORP COMMON STOCK	-	100.000%
1037	CAPITAL BANK CORP CVR CAPITAL BANK CORP CVR	-	100.000%
1038	FIRST PLACE FINANCIAL /OHIO COMMON STOCK USD.01	-	100.000%
1039	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI	-	100.000%
1040	BIG 4 RANCH INC COMMON STOCK	-	100.000%
1041	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%