

U.S. Micro Cap 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	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.336%	0.336%
2	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.327%	0.664%
3	AMERICAN STATES WATER CO COMMON STOCK	0.320%	0.984%
4	IROBOT CORP COMMON STOCK USD.01	0.320%	1.303%
5	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	0.318%	1.621%
6	NUTRISYSTEM INC COMMON STOCK USD.001	0.307%	1.928%
7	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01	0.306%	2.235%
8	LA Z BOY INC COMMON STOCK USD1.0	0.304%	2.539%
9	AMERIS BANCORP COMMON STOCK USD1.0	0.294%	2.832%
10	BOB EVANS FARMS COMMON STOCK USD.01	0.289%	3.121%
11	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.289%	3.409%
12	OMNICELL INC COMMON STOCK USD.001	0.288%	3.698%
13	INNOSPEC INC COMMON STOCK USD.01	0.286%	3.984%
14	COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0	0.285%	4.269%
15	FERRO CORP COMMON STOCK USD1.0	0.285%	4.554%
16	WALKER + DUNLOP INC COMMON STOCK	0.284%	4.837%
17	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.283%	5.121%
18	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.280%	5.401%
19	FORWARD AIR CORP COMMON STOCK USD.01	0.280%	5.681%
20	OSI SYSTEMS INC COMMON STOCK	0.279%	5.960%
21	ROGERS CORP COMMON STOCK USD1.0	0.276%	6.236%
22	GENERAL COMMUNICATION INC A COMMON STOCK	0.276%	6.512%
23	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.274%	6.786%
24	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.274%	7.059%
25	WD 40 CO COMMON STOCK USD.001	0.273%	7.332%
26	MERITOR INC COMMON STOCK USD1.0	0.271%	7.603%
27	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.270%	7.873%
28	CAMBREX CORP COMMON STOCK USD.1	0.270%	8.143%
29	SONIC CORP COMMON STOCK USD.01	0.269%	8.411%
30	BRINK S CO/THE COMMON STOCK USD1.0	0.266%	8.678%
31	AAON INC COMMON STOCK USD.004	0.266%	8.944%
32	EXPONENT INC COMMON STOCK USD.001	0.266%	9.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.264%	9.474%
34	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.262%	9.735%
35	FABRINET COMMON STOCK USD.01	0.260%	9.995%
36	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.256%	10.252%
37	TIVITY HEALTH INC COMMON STOCK USD.001	0.256%	10.508%
38	HFF INC CLASS A COMMON STOCK USD.01	0.253%	10.761%
39	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.253%	11.014%
40	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.251%	11.265%
41	FIRST FINANCIAL BANCORP COMMON STOCK	0.249%	11.515%
42	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.248%	11.763%
43	STEPAN CO COMMON STOCK USD1.0	0.248%	12.011%
44	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.247%	12.259%
45	WABASH NATIONAL CORP COMMON STOCK USD.01	0.247%	12.505%
46	AMEDISYS INC COMMON STOCK USD.001	0.246%	12.751%
47	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.245%	12.996%
48	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.244%	13.240%
49	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.244%	13.484%
50	KAMAN CORP COMMON STOCK USD1.0	0.240%	13.724%
51	GENTHERM INC COMMON STOCK	0.240%	13.965%
52	COMFORT SYSTEMS USA INC COMMON STOCK USD.01	0.240%	14.205%
53	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.239%	14.444%
54	REPLIGEN CORP COMMON STOCK USD.01	0.239%	14.683%
55	NATUS MEDICAL INC COMMON STOCK USD.001	0.237%	14.920%
56	CONMED CORP COMMON STOCK USD.01	0.235%	15.155%
57	CALERES INC COMMON STOCK USD.01	0.235%	15.389%
58	AMERICAN WOODMARK CORP COMMON STOCK	0.234%	15.623%
59	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.233%	15.856%
60	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.232%	16.088%
61	RENASANT CORP COMMON STOCK USD5.0	0.232%	16.320%
62	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.230%	16.551%
63	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.230%	16.780%
64	NEENAH PAPER INC COMMON STOCK USD.01	0.228%	17.008%
65	PLEXUS CORP COMMON STOCK USD.01	0.228%	17.236%
66	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.227%	17.463%
67	INTERFACE INC COMMON STOCK USD.1	0.227%	17.691%
68	BADGER METER INC COMMON STOCK USD1.0	0.226%	17.917%
69	BOFI HOLDING INC COMMON STOCK USD.01	0.226%	18.143%
70	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.224%	18.367%
71	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.224%	18.591%
72	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.224%	18.815%
73	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.224%	19.039%
74	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.224%	19.262%
75	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.223%	19.486%
76	ATRION CORPORATION COMMON STOCK USD.1	0.222%	19.707%
77	CALAVO GROWERS INC COMMON STOCK USD.001	0.221%	19.928%
78	INOGEN INC COMMON STOCK USD.001	0.220%	20.148%
79	TREX COMPANY INC COMMON STOCK USD.01	0.220%	20.368%
80	N B T BANCORP INC COMMON STOCK USD.01	0.219%	20.588%
81	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.219%	20.807%
82	WESBANCO INC COMMON STOCK USD2.0833	0.217%	21.024%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
83	MULTI COLOR CORP COMMON STOCK	0.217%	21.241%
84	TENNANT CO COMMON STOCK USD.375	0.217%	21.457%
85	FIRST MERCHANTS CORP COMMON STOCK	0.216%	21.673%
86	PATRICK INDUSTRIES INC COMMON STOCK	0.215%	21.888%
87	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.214%	22.102%
88	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.213%	22.315%
89	FIRST BUSEY CORP COMMON STOCK USD.001	0.213%	22.528%
90	CORVEL CORP COMMON STOCK USD.0001	0.213%	22.741%
91	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.213%	22.954%
92	LHC GROUP INC COMMON STOCK USD.01	0.213%	23.166%
93	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.213%	23.379%
94	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.212%	23.591%
95	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.212%	23.804%
96	CHILDREN S PLACE INC/THE COMMON STOCK USD.1	0.211%	24.015%
97	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.211%	24.226%
98	US ECOLOGY INC COMMON STOCK USD.01	0.211%	24.437%
99	STURM RUGER + CO INC COMMON STOCK USD1.0	0.210%	24.646%
100	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.209%	24.855%
101	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.208%	25.063%
102	LENDINGTREE INC COMMON STOCK USD.01	0.208%	25.271%
103	OTTER TAIL CORP COMMON STOCK USD5.0	0.206%	25.477%
104	TTM TECHNOLOGIES COMMON STOCK USD.001	0.206%	25.683%
105	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.206%	25.889%
106	WEB.COM GROUP INC COMMON STOCK USD.001	0.205%	26.094%
107	HALYARD HEALTH INC COMMON STOCK USD.01	0.205%	26.299%
108	SKYWEST INC COMMON STOCK	0.204%	26.503%
109	MDC HOLDINGS INC COMMON STOCK USD.01	0.203%	26.706%
110	AMERISAFE INC COMMON STOCK USD.01	0.203%	26.909%
111	TRUEBLUE INC COMMON STOCK	0.202%	27.110%
112	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.201%	27.312%
113	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.201%	27.513%
114	BANCFIRST CORP COMMON STOCK USD1.0	0.201%	27.714%
115	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.200%	27.914%
116	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.200%	28.115%
117	NIC INC COMMON STOCK	0.200%	28.314%
118	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.199%	28.514%
119	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.199%	28.713%
120	CITY HOLDING CO COMMON STOCK USD2.5	0.199%	28.912%
121	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.199%	29.110%
122	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.199%	29.309%
123	INSPERITY INC COMMON STOCK USD.01	0.196%	29.505%
124	VONAGE HOLDINGS CORP COMMON STOCK USD.001	0.196%	29.701%
125	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.195%	29.896%
126	ADTRAN INC COMMON STOCK USD.01	0.194%	30.090%
127	OXFORD INDUSTRIES INC COMMON STOCK USD1.0	0.194%	30.284%
128	SHUTTERFLY INC COMMON STOCK USD.0001	0.194%	30.478%
129	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.193%	30.671%
130	AZZ INC COMMON STOCK USD1.0	0.193%	30.864%
131	DEAN FOODS CO COMMON STOCK USD.01	0.192%	31.057%
132	SAIA INC COMMON STOCK USD.001	0.190%	31.247%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
133	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.190%	31.437%
134	CHART INDUSTRIES INC COMMON STOCK USD.01	0.190%	31.627%
135	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.190%	31.816%
136	LAKELAND FINANCIAL CORP COMMON STOCK	0.189%	32.006%
137	INTER PARFUMS INC COMMON STOCK USD.001	0.189%	32.195%
138	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.189%	32.384%
139	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.187%	32.570%
140	CAPELLA EDUCATION CO COMMON STOCK USD.01	0.187%	32.757%
141	MSG NETWORKS INC A COMMON STOCK USD.01	0.186%	32.943%
142	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.186%	33.130%
143	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.184%	33.314%
144	KNOLL INC COMMON STOCK USD.01	0.183%	33.497%
145	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.183%	33.680%
146	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.183%	33.862%
147	HUB GROUP INC CL A COMMON STOCK USD.01	0.182%	34.045%
148	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.182%	34.227%
149	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.182%	34.409%
150	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.182%	34.591%
151	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.182%	34.773%
152	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.181%	34.954%
153	SJW GROUP COMMON STOCK USD.001	0.181%	35.135%
154	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.180%	35.316%
155	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.180%	35.496%
156	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.179%	35.675%
157	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.179%	35.854%
158	1ST SOURCE CORP COMMON STOCK	0.179%	36.033%
159	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.178%	36.212%
160	ARGAN INC COMMON STOCK USD.15	0.178%	36.389%
161	VIRTUSA CORP COMMON STOCK USD.01	0.178%	36.567%
162	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.178%	36.745%
163	BIOTELEMETRY INC COMMON STOCK USD.001	0.177%	36.922%
164	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.177%	37.099%
165	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.177%	37.276%
166	ANALOGIC CORP COMMON STOCK USD.05	0.176%	37.452%
167	NETGEAR INC COMMON STOCK USD.001	0.175%	37.627%
168	TOPBUILD CORP COMMON STOCK	0.174%	37.802%
169	US CONCRETE INC COMMON STOCK USD.001	0.173%	37.975%
170	AAR CORP COMMON STOCK USD1.0	0.173%	38.148%
171	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.172%	38.320%
172	BANNER CORPORATION COMMON STOCK USD.01	0.171%	38.491%
173	MBIA INC COMMON STOCK USD1.0	0.171%	38.662%
174	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.171%	38.833%
175	BOISE CASCADE CO COMMON STOCK USD.01	0.171%	39.004%
176	RAMBUS INC COMMON STOCK USD.001	0.170%	39.174%
177	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.170%	39.344%
178	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.169%	39.514%
179	LYDALL INC COMMON STOCK USD.1	0.169%	39.683%
180	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.168%	39.851%
181	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.168%	40.019%
182	CHICO S FAS INC COMMON STOCK USD.01	0.167%	40.186%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
183	MRC GLOBAL INC COMMON STOCK USD.01	0.166%	40.353%
184	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.166%	40.519%
185	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.166%	40.684%
186	KB HOME COMMON STOCK USD1.0	0.165%	40.850%
187	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.165%	41.015%
188	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.165%	41.180%
189	MGP INGREDIENTS INC COMMON STOCK	0.165%	41.345%
190	TELETECH HOLDINGS INC COMMON STOCK USD.01	0.165%	41.509%
191	HERC HOLDINGS INC COMMON STOCK USD.01	0.163%	41.673%
192	BJ S RESTAURANTS INC COMMON STOCK	0.163%	41.836%
193	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.163%	41.999%
194	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.162%	42.162%
195	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.162%	42.324%
196	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.162%	42.486%
197	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.162%	42.648%
198	MGE ENERGY INC COMMON STOCK USD1.0	0.162%	42.810%
199	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.161%	42.972%
200	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.161%	43.133%
201	GREENBRIER COMPANIES INC COMMON STOCK	0.161%	43.294%
202	ABAXIS INC COMMON STOCK	0.161%	43.454%
203	PHH CORP COMMON STOCK USD.01	0.161%	43.615%
204	BRIGGS + STRATTON COMMON STOCK USD.01	0.160%	43.775%
205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.159%	43.935%
206	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01	0.159%	44.094%
207	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.159%	44.253%
208	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.158%	44.411%
209	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.158%	44.569%
210	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.157%	44.726%
211	SRC ENERGY INC COMMON STOCK USD.001	0.157%	44.883%
212	SCANSOURCE INC COMMON STOCK	0.156%	45.039%
213	WORLD ACCEPTANCE CORP COMMON STOCK	0.155%	45.194%
214	EPLUS INC COMMON STOCK USD.01	0.155%	45.349%
215	KRATON CORP COMMON STOCK USD.01	0.155%	45.504%
216	UNIT CORP COMMON STOCK USD.2	0.154%	45.658%
217	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1	0.154%	45.812%
218	VIAD CORP COMMON STOCK USD1.5	0.153%	45.966%
219	STRAYER EDUCATION INC COMMON STOCK USD.01	0.153%	46.119%
220	GRIFFON CORP COMMON STOCK USD.25	0.153%	46.272%
221	XPERI CORP COMMON STOCK USD.001	0.152%	46.424%
222	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.151%	46.575%
223	SPX FLOW INC COMMON STOCK USD.01	0.151%	46.727%
224	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.151%	46.878%
225	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.151%	47.029%
226	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.151%	47.179%
227	ANDERSONS INC/THE COMMON STOCK	0.150%	47.329%
228	CHASE CORP COMMON STOCK USD.1	0.149%	47.478%
229	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.149%	47.628%
230	MCDERMOTT INTL INC COMMON STOCK USD1.0	0.148%	47.776%
231	S + T BANCORP INC COMMON STOCK USD2.5	0.148%	47.924%
232	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.148%	48.073%

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233	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.148%	48.221%
234	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.148%	48.368%
235	MTS SYSTEMS CORP COMMON STOCK USD.25	0.147%	48.516%
236	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.147%	48.663%
237	AEROVIRONMENT INC COMMON STOCK USD.0001	0.147%	48.810%
238	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.146%	48.955%
239	CINCINNATI BELL INC COMMON STOCK USD.01	0.146%	49.101%
240	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.145%	49.247%
241	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.145%	49.392%
242	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01	0.145%	49.537%
243	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.145%	49.682%
244	LINDSAY CORP COMMON STOCK USD1.0	0.145%	49.827%
245	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.145%	49.972%
246	ENCORE WIRE CORP COMMON STOCK USD.01	0.145%	50.117%
247	CALGON CARBON CORP COMMON STOCK USD.01	0.145%	50.262%
248	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.145%	50.406%
249	PHARMERICA CORP COMMON STOCK USD.01	0.144%	50.550%
250	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.144%	50.694%
251	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.143%	50.838%
252	STOCK YARDS BANCORP INC COMMON STOCK	0.143%	50.980%
253	MCGRATH RENTCORP COMMON STOCK	0.143%	51.123%
254	DENNY S CORP COMMON STOCK USD.01	0.143%	51.266%
255	CBIZ INC COMMON STOCK USD.01	0.142%	51.408%
256	ALAMO GROUP INC COMMON STOCK USD.1	0.141%	51.549%
257	PETMED EXPRESS INC COMMON STOCK USD.001	0.141%	51.690%
258	SPARTANNASH CO COMMON STOCK	0.141%	51.831%
259	ACCO BRANDS CORP COMMON STOCK USD.01	0.141%	51.972%
260	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.140%	52.112%
261	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.140%	52.251%
262	CALAMP CORP COMMON STOCK USD.01	0.140%	52.391%
263	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.139%	52.530%
264	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.139%	52.669%
265	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.138%	52.807%
266	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.138%	52.945%
267	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.137%	53.082%
268	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.137%	53.219%
269	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.136%	53.355%
270	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.135%	53.489%
271	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.134%	53.624%
272	FIRST INTERSTATE BANCYS A COMMON STOCK	0.134%	53.758%
273	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.134%	53.892%
274	DYNEGY INC COMMON STOCK USD.01	0.133%	54.025%
275	HMS HOLDINGS CORP COMMON STOCK USD.01	0.132%	54.158%
276	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.132%	54.290%
277	WADDELL + REED FINANCIAL A COMMON STOCK USD.01	0.132%	54.422%
278	DELTIC TIMBER CORP COMMON STOCK USD.01	0.132%	54.554%
279	NATIONAL BANK HOLD CL A COMMON STOCK	0.132%	54.685%
280	GLATFELTER COMMON STOCK USD.01	0.131%	54.816%
281	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1	0.131%	54.947%
282	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.131%	55.078%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.130%	55.208%
284	TRIMAS CORP COMMON STOCK USD.01	0.129%	55.337%
285	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.128%	55.465%
286	HEALTHSTREAM INC COMMON STOCK	0.128%	55.593%
287	TUTOR PERINI CORP COMMON STOCK USD1.0	0.128%	55.721%
288	DIODES INC COMMON STOCK USD.667	0.128%	55.849%
289	FORMFACTOR INC COMMON STOCK USD.001	0.127%	55.976%
290	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.127%	56.104%
291	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.127%	56.230%
292	CEVA INC COMMON STOCK USD.001	0.126%	56.357%
293	MERIDIAN BANCORP INC COMMON STOCK	0.126%	56.483%
294	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.126%	56.608%
295	LAKELAND BANCORP INC COMMON STOCK	0.125%	56.733%
296	INSTEEL INDUSTRIES INC COMMON STOCK	0.124%	56.857%
297	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.124%	56.981%
298	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.123%	57.104%
299	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.123%	57.227%
300	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.123%	57.350%
301	MATSON INC COMMON STOCK	0.123%	57.473%
302	GREENHILL + CO INC COMMON STOCK USD.01	0.123%	57.595%
303	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.122%	57.717%
304	KADANT INC COMMON STOCK USD.01	0.122%	57.840%
305	TRICO BANCSHARES COMMON STOCK	0.121%	57.961%
306	ORBCOMM INC COMMON STOCK USD.001	0.121%	58.082%
307	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.121%	58.203%
308	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.121%	58.324%
309	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01	0.120%	58.444%
310	INNERWORKINGS INC COMMON STOCK USD.0001	0.120%	58.565%
311	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.120%	58.685%
312	WINMARK CORP COMMON STOCK	0.120%	58.805%
313	LUMINEX CORP COMMON STOCK USD.001	0.120%	58.924%
314	NAUTILUS INC COMMON STOCK	0.120%	59.044%
315	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.119%	59.163%
316	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.119%	59.282%
317	TEAM INC COMMON STOCK USD.3	0.118%	59.400%
318	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.118%	59.518%
319	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.118%	59.636%
320	FIVE PRIME THERAPEUTICS INC COMMON STOCK USD.001	0.118%	59.754%
321	AEGION CORP COMMON STOCK USD.01	0.118%	59.871%
322	UNIVERSAL CORP/VA COMMON STOCK	0.118%	59.989%
323	ALMOST FAMILY INC COMMON STOCK USD.1	0.118%	60.106%
324	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.117%	60.224%
325	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.117%	60.341%
326	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.117%	60.458%
327	PRA GROUP INC COMMON STOCK USD.01	0.117%	60.574%
328	TRIUMPH GROUP INC COMMON STOCK USD.001	0.116%	60.691%
329	DINEEQUITY INC COMMON STOCK USD.01	0.116%	60.807%
330	II VI INC COMMON STOCK	0.116%	60.922%
331	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.115%	61.038%
332	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.115%	61.153%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	ALON USA ENERGY INC COMMON STOCK USD.01	0.115%	61.268%
334	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.115%	61.382%
335	NOVANTA INC COMMON STOCK	0.114%	61.497%
336	GRAY TELEVISION INC COMMON STOCK	0.114%	61.611%
337	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.114%	61.725%
338	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.113%	61.838%
339	GORMAN RUPP CO COMMON STOCK	0.113%	61.951%
340	TIME INC COMMON STOCK USD.01	0.113%	62.064%
341	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.112%	62.176%
342	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.112%	62.288%
343	ACORDA THERAPEUTICS INC COMMON STOCK USD.001	0.112%	62.400%
344	PERFICIENT INC COMMON STOCK USD.001	0.111%	62.511%
345	BLUCORA INC COMMON STOCK USD.0001	0.111%	62.622%
346	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.111%	62.733%
347	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.111%	62.844%
348	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.110%	62.954%
349	OMEGA FLEX INC COMMON STOCK USD.01	0.110%	63.063%
350	FTI CONSULTING INC COMMON STOCK USD.01	0.109%	63.173%
351	CUBIC CORP COMMON STOCK	0.109%	63.282%
352	CRYOLIFE INC COMMON STOCK USD.01	0.108%	63.390%
353	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.108%	63.498%
354	TIMKENSTEEL CORP COMMON STOCK	0.108%	63.607%
355	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.108%	63.714%
356	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.108%	63.822%
357	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.107%	63.929%
358	MOBILE MINI INC COMMON STOCK USD.01	0.107%	64.035%
359	SYSTEMAX INC COMMON STOCK USD.01	0.106%	64.142%
360	KELLY SERVICES INC A COMMON STOCK USD1.0	0.105%	64.247%
361	BRADY CORPORATION CL A COMMON STOCK USD.01	0.105%	64.352%
362	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.105%	64.457%
363	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.105%	64.561%
364	ACTUA CORP COMMON STOCK USD.001	0.104%	64.665%
365	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.103%	64.768%
366	KFORCE INC COMMON STOCK USD.01	0.103%	64.872%
367	GUESS? INC COMMON STOCK USD.01	0.102%	64.974%
368	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.102%	65.076%
369	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.102%	65.178%
370	MYRIAD GENETICS INC COMMON STOCK USD.01	0.102%	65.280%
371	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.102%	65.382%
372	EBIX INC COMMON STOCK USD.1	0.102%	65.484%
373	NANOMETRICS INC COMMON STOCK	0.101%	65.586%
374	FORESTAR GROUP INC COMMON STOCK USD1.0	0.101%	65.687%
375	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.101%	65.788%
376	WESTAMERICA BANCORPORATION COMMON STOCK	0.101%	65.889%
377	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.101%	65.990%
378	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.101%	66.090%
379	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.100%	66.191%
380	MYERS INDUSTRIES INC COMMON STOCK	0.099%	66.290%
381	HCI GROUP INC COMMON STOCK	0.099%	66.389%
382	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.099%	66.488%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.099%	66.587%
384	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.099%	66.686%
385	BELMOND LTD CLASS A COMMON STOCK USD.01	0.099%	66.785%
386	GREEN PLAINS INC COMMON STOCK USD.001	0.098%	66.883%
387	QUIDEL CORP COMMON STOCK USD.001	0.098%	66.981%
388	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.098%	67.080%
389	FINISH LINE/THE CL A COMMON STOCK USD.01	0.098%	67.178%
390	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	0.098%	67.276%
391	TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025	0.098%	67.373%
392	PGT INNOVATIONS INC COMMON STOCK USD.01	0.098%	67.471%
393	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.098%	67.569%
394	NN INC COMMON STOCK USD.01	0.097%	67.666%
395	UNITIL CORP COMMON STOCK	0.097%	67.763%
396	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.097%	67.860%
397	HOMESTREET INC COMMON STOCK	0.097%	67.957%
398	QUALYS INC COMMON STOCK USD.001	0.097%	68.054%
399	UNISYS CORP COMMON STOCK USD.01	0.096%	68.150%
400	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	0.096%	68.246%
401	CTS CORP COMMON STOCK	0.096%	68.342%
402	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.096%	68.438%
403	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.096%	68.533%
404	M/I HOMES INC COMMON STOCK USD.01	0.096%	68.629%
405	MEDIFAST INC COMMON STOCK USD.001	0.095%	68.724%
406	INFINERA CORP COMMON STOCK USD.001	0.095%	68.819%
407	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.095%	68.914%
408	DSW INC CLASS A COMMON STOCK	0.095%	69.008%
409	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.094%	69.103%
410	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.094%	69.196%
411	CAMDEN NATIONAL CORP COMMON STOCK	0.094%	69.290%
412	FIRST BANCORP/NC COMMON STOCK	0.093%	69.383%
413	HERITAGE FINANCIAL CORP COMMON STOCK	0.093%	69.477%
414	CULP INC COMMON STOCK USD.05	0.093%	69.570%
415	TITAN INTERNATIONAL INC COMMON STOCK	0.093%	69.663%
416	CAREER EDUCATION CORP COMMON STOCK USD.01	0.093%	69.756%
417	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.093%	69.848%
418	CRAY INC COMMON STOCK USD.01	0.092%	69.941%
419	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.092%	70.033%
420	EXPRESS INC COMMON STOCK	0.092%	70.124%
421	MARCUS CORPORATION COMMON STOCK USD1.0	0.091%	70.215%
422	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.091%	70.306%
423	SP PLUS CORP COMMON STOCK USD.001	0.091%	70.396%
424	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.090%	70.486%
425	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.089%	70.576%
426	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.089%	70.665%
427	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.089%	70.753%
428	DXP ENTERPRISES INC COMMON STOCK USD.01	0.088%	70.842%
429	HARMONIC INC COMMON STOCK USD.001	0.088%	70.930%
430	MATERION CORP COMMON STOCK	0.088%	71.018%
431	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.088%	71.106%
432	ACETO CORP COMMON STOCK USD.01	0.087%	71.193%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	INTL FCSTONE INC COMMON STOCK USD.01	0.087%	71.281%
434	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.087%	71.368%
435	MAXLINEAR INC COMMON STOCK	0.087%	71.454%
436	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.087%	71.541%
437	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.087%	71.628%
438	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.087%	71.715%
439	TREDEGAR CORP COMMON STOCK	0.087%	71.801%
440	CATO CORP CLASS A COMMON STOCK USD.033	0.086%	71.887%
441	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	0.086%	71.974%
442	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.086%	72.060%
443	BOINGO WIRELESS INC COMMON STOCK	0.085%	72.145%
444	CONNECTICUT WATER SVC INC COMMON STOCK	0.085%	72.231%
445	TOWNE BANK COMMON STOCK USD1.667	0.085%	72.316%
446	MIDDLESEX WATER CO COMMON STOCK	0.085%	72.401%
447	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.084%	72.485%
448	CONN S INC COMMON STOCK USD.01	0.084%	72.570%
449	EVERI HOLDINGS INC COMMON STOCK USD.001	0.084%	72.654%
450	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.084%	72.738%
451	POWER INTEGRATIONS INC COMMON STOCK USD.001	0.084%	72.822%
452	REVLON INC CLASS A COMMON STOCK USD.01	0.084%	72.906%
453	UNIFI INC COMMON STOCK USD.1	0.084%	72.990%
454	ASTRONICS CORP COMMON STOCK USD.01	0.083%	73.073%
455	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.083%	73.157%
456	IXYS CORPORATION COMMON STOCK USD.01	0.083%	73.240%
457	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.083%	73.323%
458	EMC INS GROUP INC COMMON STOCK USD1.0	0.083%	73.406%
459	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.082%	73.489%
460	FIDELITY SOUTHERN CORP COMMON STOCK	0.082%	73.571%
461	RPX CORP COMMON STOCK USD.0001	0.082%	73.653%
462	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.081%	73.734%
463	GERMAN AMERICAN BANCORP COMMON STOCK	0.081%	73.816%
464	STONERIDGE INC COMMON STOCK	0.081%	73.897%
465	OCLARO INC COMMON STOCK USD.01	0.081%	73.978%
466	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.081%	74.059%
467	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.081%	74.141%
468	EXTREME NETWORKS INC COMMON STOCK USD.001	0.081%	74.222%
469	FRANCESSAS HOLDINGS CORP COMMON STOCK USD.01	0.081%	74.303%
470	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.081%	74.384%
471	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.081%	74.465%
472	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.081%	74.545%
473	HAWKINS INC COMMON STOCK USD.05	0.080%	74.625%
474	EAGLE BANCORP INC COMMON STOCK USD.01	0.080%	74.705%
475	SPX CORP COMMON STOCK USD.01	0.080%	74.785%
476	K12 INC COMMON STOCK USD.0001	0.079%	74.864%
477	GP STRATEGIES CORP COMMON STOCK USD.01	0.078%	74.942%
478	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.078%	75.020%
479	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.078%	75.098%
480	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.078%	75.176%
481	VICOR CORP COMMON STOCK USD.01	0.078%	75.254%
482	EL PASO ELECTRIC CO COMMON STOCK	0.078%	75.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	MESA LABORATORIES INC COMMON STOCK	0.077%	75.409%
484	STONEGATE BANK COMMON STOCK USD.01	0.077%	75.486%
485	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.077%	75.564%
486	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.077%	75.641%
487	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.077%	75.718%
488	AIRCASTLE LTD COMMON STOCK USD.01	0.077%	75.795%
489	HARSCO CORP COMMON STOCK USD1.25	0.077%	75.872%
490	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.077%	75.949%
491	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.077%	76.026%
492	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.076%	76.102%
493	TRINET GROUP INC COMMON STOCK USD.000025	0.076%	76.178%
494	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.076%	76.254%
495	CONNECTONE BANCORP INC COMMON STOCK	0.076%	76.330%
496	FERROGLOBE PLC COMMON STOCK USD7.5	0.075%	76.405%
497	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.075%	76.480%
498	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.075%	76.555%
499	ATWOOD OCEANICS INC COMMON STOCK USD1.0	0.075%	76.630%
500	MASTEC INC COMMON STOCK USD.1	0.075%	76.705%
501	ST JOE CO/THE COMMON STOCK	0.074%	76.779%
502	TEJON RANCH CO COMMON STOCK USD.5	0.074%	76.852%
503	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.073%	76.926%
504	MISTRAS GROUP INC COMMON STOCK USD.01	0.073%	76.999%
505	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.073%	77.072%
506	CROCS INC COMMON STOCK USD.001	0.073%	77.146%
507	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.073%	77.219%
508	PARK STERLING CORP COMMON STOCK USD.01	0.073%	77.292%
509	KEMET CORP COMMON STOCK USD.01	0.073%	77.364%
510	FRP HOLDINGS INC COMMON STOCK USD.1	0.072%	77.437%
511	ENNIS INC COMMON STOCK USD2.5	0.072%	77.509%
512	PHOTRONICS INC COMMON STOCK USD.01	0.072%	77.581%
513	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.072%	77.653%
514	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.071%	77.724%
515	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.071%	77.795%
516	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.071%	77.866%
517	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.071%	77.937%
518	GUARANTY BANCORP COMMON STOCK USD.001	0.070%	78.007%
519	INVESTORS TITLE CO COMMON STOCK	0.070%	78.077%
520	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.070%	78.147%
521	AMERICA S CAR MART INC COMMON STOCK USD.01	0.070%	78.217%
522	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002	0.070%	78.286%
523	FTD COS INC COMMON STOCK USD.0001	0.069%	78.356%
524	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.069%	78.425%
525	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.069%	78.493%
526	ENZO BIOCHEM INC COMMON STOCK USD.01	0.068%	78.562%
527	BARNES + NOBLE INC COMMON STOCK USD.001	0.068%	78.630%
528	SURMODICS INC COMMON STOCK USD.05	0.068%	78.698%
529	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.068%	78.766%
530	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.068%	78.834%
531	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.068%	78.901%
532	XO GROUP INC COMMON STOCK USD.01	0.067%	78.969%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
533	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.067%	79.036%
534	ARCBEST CORP COMMON STOCK USD.01	0.067%	79.103%
535	HERITAGE COMMERCE CORP COMMON STOCK	0.067%	79.171%
536	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001	0.067%	79.237%
537	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.067%	79.304%
538	KMG CHEMICALS INC COMMON STOCK USD.01	0.067%	79.371%
539	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.067%	79.438%
540	INNOVIVA INC COMMON STOCK	0.066%	79.504%
541	XCERRA CORP COMMON STOCK USD.05	0.066%	79.570%
542	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.066%	79.635%
543	OPUS BANK COMMON STOCK	0.065%	79.701%
544	NOBLE CORP PLC COMMON STOCK USD.01	0.065%	79.765%
545	ANGIODYNAMICS INC COMMON STOCK USD.01	0.065%	79.830%
546	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.065%	79.895%
547	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.065%	79.959%
548	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.065%	80.024%
549	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	0.064%	80.088%
550	CARPENTER TECHNOLOGY COMMON STOCK USD5.0	0.064%	80.153%
551	REGIS CORP COMMON STOCK USD.05	0.064%	80.217%
552	MOVADO GROUP INC COMMON STOCK USD.01	0.064%	80.281%
553	PEOPLES BANCORP INC COMMON STOCK	0.064%	80.345%
554	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.064%	80.409%
555	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.064%	80.473%
556	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.064%	80.537%
557	FARMER BROS CO COMMON STOCK USD1.0	0.064%	80.600%
558	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.064%	80.664%
559	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.064%	80.727%
560	STATE AUTO FINANCIAL CORP COMMON STOCK	0.063%	80.791%
561	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.063%	80.854%
562	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.063%	80.918%
563	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.063%	80.981%
564	CARBONITE INC COMMON STOCK USD.01	0.063%	81.044%
565	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.063%	81.107%
566	INVACARE CORP COMMON STOCK USD.25	0.063%	81.171%
567	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.063%	81.234%
568	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.063%	81.296%
569	CRA INTERNATIONAL INC COMMON STOCK	0.063%	81.359%
570	LANDEC CORP COMMON STOCK USD.001	0.063%	81.421%
571	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	0.062%	81.484%
572	DAKTRONICS INC COMMON STOCK	0.062%	81.546%
573	MARINEMAX INC COMMON STOCK USD.001	0.062%	81.608%
574	HOOVER FURNITURE CORP COMMON STOCK	0.062%	81.670%
575	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.062%	81.732%
576	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.062%	81.793%
577	PARK NATIONAL CORP COMMON STOCK	0.061%	81.855%
578	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.061%	81.916%
579	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.061%	81.977%
580	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.061%	82.037%
581	GENESCO INC COMMON STOCK USD1.0	0.060%	82.098%
582	QAD INC A COMMON STOCK	0.060%	82.158%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
583	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.060%	82.218%
584	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.059%	82.277%
585	SCORPIO TANKERS INC COMMON STOCK USD.01	0.059%	82.336%
586	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	0.059%	82.395%
587	OFG BANCORP COMMON STOCK USD1.0	0.059%	82.454%
588	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.059%	82.513%
589	TOWER INTERNATIONAL INC COMMON STOCK USD.01	0.059%	82.571%
590	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001	0.058%	82.630%
591	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.058%	82.688%
592	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.058%	82.746%
593	HORIZON BANCORP INDIANA COMMON STOCK	0.058%	82.805%
594	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.058%	82.863%
595	RING ENERGY INC COMMON STOCK USD.001	0.058%	82.921%
596	MEET GROUP INC/THE COMMON STOCK USD.001	0.058%	82.979%
597	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.058%	83.037%
598	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.058%	83.094%
599	IDT CORP CLASS B COMMON STOCK USD.01	0.057%	83.152%
600	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.057%	83.209%
601	STAMPS.COM INC COMMON STOCK USD.001	0.057%	83.266%
602	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.057%	83.323%
603	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.057%	83.380%
604	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.057%	83.437%
605	PACIFIC CONTINENTAL CORP COMMON STOCK	0.057%	83.494%
606	KIMBALL ELECTRONICS INC COMMON STOCK	0.057%	83.551%
607	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.056%	83.607%
608	GREEN BANCORP INC COMMON STOCK USD.01	0.056%	83.663%
609	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.056%	83.720%
610	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.056%	83.776%
611	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.056%	83.832%
612	FUTUREFUEL CORP COMMON STOCK USD.0001	0.056%	83.888%
613	SONUS NETWORKS INC COMMON STOCK USD.001	0.056%	83.944%
614	BANCORP INC/THE COMMON STOCK USD1.0	0.056%	84.000%
615	TRUSTMARK CORP COMMON STOCK	0.056%	84.056%
616	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.056%	84.112%
617	SHORETEL INC COMMON STOCK USD.001	0.056%	84.168%
618	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.056%	84.223%
619	ENVESTNET INC COMMON STOCK	0.056%	84.279%
620	FRANKLIN COVEY CO COMMON STOCK USD.05	0.055%	84.334%
621	HAVERTY FURNITURE COMMON STOCK USD1.0	0.055%	84.389%
622	ZUMIEZ INC COMMON STOCK	0.055%	84.444%
623	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.055%	84.499%
624	VISTA OUTDOOR INC COMMON STOCK USD.01	0.054%	84.554%
625	MERITAGE HOMES CORP COMMON STOCK USD.01	0.054%	84.608%
626	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.054%	84.662%
627	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.054%	84.716%
628	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.054%	84.770%
629	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.054%	84.824%
630	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.054%	84.878%
631	CITI TRENDS INC COMMON STOCK USD.01	0.054%	84.932%
632	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.053%	84.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
633	PICO HOLDINGS INC COMMON STOCK USD.001	0.053%	85.038%
634	BANKFINANCIAL CORP COMMON STOCK USD.01	0.053%	85.091%
635	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.053%	85.144%
636	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.053%	85.196%
637	CALIX INC COMMON STOCK	0.053%	85.249%
638	DUCOMMUN INC COMMON STOCK USD.01	0.052%	85.301%
639	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.052%	85.354%
640	WEYCO GROUP INC COMMON STOCK USD1.0	0.052%	85.406%
641	KNOWLES CORP COMMON STOCK USD.01	0.052%	85.458%
642	UNITED COMMUNITY FINANCIAL COMMON STOCK	0.052%	85.510%
643	QUAD GRAPHICS INC COMMON STOCK USD.025	0.052%	85.561%
644	VSE CORP COMMON STOCK USD.05	0.052%	85.613%
645	DENBURY RESOURCES INC COMMON STOCK USD.001	0.052%	85.665%
646	PC CONNECTION INC COMMON STOCK USD.01	0.052%	85.716%
647	SUPERVALU INC COMMON STOCK USD.01	0.051%	85.768%
648	EHEALTH INC COMMON STOCK USD.001	0.051%	85.819%
649	BRIDGE BANCORP INC COMMON STOCK USD.01	0.051%	85.870%
650	FLEXSTEEL INDS COMMON STOCK USD1.0	0.051%	85.920%
651	YORK WATER CO COMMON STOCK	0.051%	85.971%
652	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.051%	86.022%
653	BANKRATE INC COMMON STOCK USD.01	0.051%	86.073%
654	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	0.051%	86.123%
655	GENERAL CABLE CORP COMMON STOCK USD.01	0.051%	86.174%
656	EXACTECH INC COMMON STOCK USD.01	0.050%	86.224%
657	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.050%	86.274%
658	RETROPHIN INC COMMON STOCK USD.0001	0.050%	86.324%
659	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.049%	86.373%
660	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.049%	86.422%
661	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.049%	86.472%
662	CITIZENS INC COMMON STOCK	0.049%	86.521%
663	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.049%	86.570%
664	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.049%	86.619%
665	ZIX CORP COMMON STOCK USD.01	0.049%	86.668%
666	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.049%	86.717%
667	COHU INC COMMON STOCK USD1.0	0.049%	86.766%
668	IES HOLDINGS INC COMMON STOCK USD.01	0.049%	86.815%
669	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.049%	86.864%
670	CUTERA INC COMMON STOCK USD.001	0.049%	86.912%
671	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.049%	86.961%
672	FRED S INC CLASS A COMMON STOCK	0.048%	87.009%
673	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.048%	87.058%
674	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.048%	87.106%
675	ESSENDANT INC COMMON STOCK USD.1	0.048%	87.154%
676	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.048%	87.201%
677	HORIZON GLOBAL CORP COMMON STOCK	0.047%	87.249%
678	GANNETT CO INC COMMON STOCK	0.047%	87.296%
679	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.047%	87.342%
680	SHOE CARNIVAL INC COMMON STOCK USD.01	0.047%	87.389%
681	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.046%	87.435%
682	RTI SURGICAL INC COMMON STOCK USD.001	0.046%	87.481%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
683	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.046%	87.527%
684	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.046%	87.573%
685	LANDAUER INC COMMON STOCK USD.1	0.046%	87.619%
686	MATRIX SERVICE CO COMMON STOCK USD.01	0.046%	87.664%
687	BANK MUTUAL CORP COMMON STOCK USD.01	0.046%	87.710%
688	MERCANTILE BANK CORP COMMON STOCK	0.045%	87.755%
689	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.045%	87.801%
690	DSP GROUP INC COMMON STOCK USD.001	0.045%	87.846%
691	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.045%	87.890%
692	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.044%	87.935%
693	HIBBETT SPORTS INC COMMON STOCK USD.01	0.044%	87.979%
694	FNFV GROUP TRACKING STK USD.0001	0.044%	88.023%
695	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.044%	88.068%
696	EZCORP INC CL A COMMON STOCK USD.01	0.044%	88.112%
697	TITAN MACHINERY INC COMMON STOCK USD.00001	0.044%	88.156%
698	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.044%	88.199%
699	NUTRACEUTICAL INTL CORP COMMON STOCK USD.01	0.044%	88.243%
700	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.043%	88.286%
701	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.043%	88.329%
702	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.043%	88.373%
703	KOPIN CORP COMMON STOCK USD.01	0.043%	88.416%
704	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.043%	88.458%
705	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.043%	88.501%
706	VERA BRADLEY INC COMMON STOCK	0.042%	88.543%
707	RMR GROUP INC/THE A COMMON STOCK	0.042%	88.586%
708	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.042%	88.628%
709	DEL TACO RESTAURANTS INC COMMON STOCK	0.042%	88.669%
710	DHT HOLDINGS INC COMMON STOCK USD.01	0.042%	88.711%
711	PJT PARTNERS INC A COMMON STOCK	0.042%	88.753%
712	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.042%	88.795%
713	BEL FUSE INC CL B COMMON STOCK USD.1	0.042%	88.836%
714	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.041%	88.877%
715	SIERRA BANCORP COMMON STOCK	0.041%	88.919%
716	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.041%	88.960%
717	STRATASYS LTD COMMON STOCK ILS.01	0.041%	89.000%
718	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.041%	89.041%
719	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001	0.041%	89.082%
720	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.041%	89.123%
721	WEST BANCORPORATION COMMON STOCK	0.041%	89.164%
722	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.041%	89.205%
723	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.041%	89.245%
724	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.041%	89.286%
725	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.040%	89.326%
726	OTONOMY INC COMMON STOCK USD.001	0.040%	89.366%
727	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.040%	89.406%
728	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.040%	89.446%
729	WEST MARINE INC COMMON STOCK USD.001	0.040%	89.486%
730	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.040%	89.525%
731	VERITIV CORP COMMON STOCK USD.01	0.040%	89.565%
732	CLIFTON BANCORP INC COMMON STOCK USD.01	0.040%	89.604%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
733	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.040%	89.644%
734	AMERICAN SOFTWARE INC CL A COMMON STOCK USD.1	0.039%	89.683%
735	QCR HOLDINGS INC COMMON STOCK USD1.0	0.039%	89.723%
736	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.039%	89.761%
737	DEPOMED INC COMMON STOCK	0.039%	89.800%
738	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.039%	89.839%
739	PCM INC COMMON STOCK USD.001	0.039%	89.878%
740	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	0.039%	89.916%
741	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.039%	89.955%
742	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.039%	89.994%
743	NELNET INC CL A COMMON STOCK USD.01	0.039%	90.032%
744	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.038%	90.071%
745	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.038%	90.109%
746	STATE NATIONAL COS INC COMMON STOCK USD.001	0.038%	90.147%
747	FOSTER (LB) CO A COMMON STOCK USD.01	0.038%	90.185%
748	PDL BIOPHARMA INC COMMON STOCK USD.01	0.038%	90.224%
749	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.038%	90.262%
750	BALDWIN + LYONS INC CL B COMMON STOCK	0.038%	90.300%
751	SPARTAN MOTORS INC COMMON STOCK USD.01	0.038%	90.338%
752	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.038%	90.376%
753	SYNTEL INC COMMON STOCK	0.038%	90.414%
754	CRAWFORD + COMPANY CL A COMMON STOCK USD1.0	0.038%	90.451%
755	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.037%	90.489%
756	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.037%	90.526%
757	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.037%	90.563%
758	LIMELIGHT NETWORKS INC COMMON STOCK USD.001	0.037%	90.600%
759	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.037%	90.637%
760	MACATAWA BANK CORP COMMON STOCK	0.037%	90.674%
761	ARCHROCK INC COMMON STOCK USD.01	0.037%	90.711%
762	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.037%	90.747%
763	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.036%	90.784%
764	RADNET INC COMMON STOCK USD.0001	0.036%	90.820%
765	ALICO INC COMMON STOCK USD1.0	0.036%	90.856%
766	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.036%	90.892%
767	SIGMA DESIGNS INC COMMON STOCK	0.036%	90.928%
768	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.036%	90.963%
769	IMAX CORP COMMON STOCK	0.036%	90.999%
770	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.036%	91.035%
771	AGILYSYS INC COMMON STOCK USD.3	0.036%	91.070%
772	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.035%	91.105%
773	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.035%	91.140%
774	STRAIGHT PATH COMM B COMMON STOCK USD.01	0.035%	91.175%
775	NATURES SUNSHINE PRODS INC COMMON STOCK	0.035%	91.210%
776	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.035%	91.244%
777	REIS INC COMMON STOCK USD.01	0.035%	91.279%
778	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.035%	91.314%
779	ZAGG INC COMMON STOCK USD.001	0.035%	91.348%
780	BAZAARVOICE INC COMMON STOCK USD.0001	0.034%	91.383%
781	LSI INDUSTRIES INC COMMON STOCK	0.034%	91.417%
782	LIBBEY INC COMMON STOCK USD.01	0.034%	91.451%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
783	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.034%	91.485%
784	LIFETIME BRANDS INC COMMON STOCK USD.01	0.034%	91.519%
785	RUBY TUESDAY INC COMMON STOCK USD.01	0.034%	91.553%
786	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.034%	91.587%
787	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.034%	91.621%
788	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.034%	91.654%
789	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.033%	91.688%
790	HURCO COMPANIES INC COMMON STOCK	0.033%	91.720%
791	INTEVAC INC COMMON STOCK	0.033%	91.753%
792	CLIFFS NATURAL RESOURCES INC COMMON STOCK USD.125	0.033%	91.786%
793	TELENAV INC COMMON STOCK USD.001	0.033%	91.819%
794	AV HOMES INC COMMON STOCK USD1.0	0.033%	91.851%
795	COHEN + STEERS INC COMMON STOCK USD.01	0.032%	91.884%
796	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.032%	91.916%
797	KIRKLAND S INC COMMON STOCK	0.032%	91.948%
798	VISHAY PRECISION GROUP COMMON STOCK	0.032%	91.980%
799	XENCOR INC COMMON STOCK USD.01	0.032%	92.012%
800	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	0.032%	92.044%
801	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.032%	92.076%
802	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.032%	92.108%
803	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.032%	92.140%
804	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.032%	92.172%
805	WILLDAN GROUP INC COMMON STOCK USD.01	0.032%	92.204%
806	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.032%	92.235%
807	TESCO CORP COMMON STOCK	0.032%	92.267%
808	SEMTECH CORP COMMON STOCK USD.01	0.032%	92.299%
809	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.031%	92.330%
810	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.031%	92.361%
811	ACTUANT CORP A COMMON STOCK USD.2	0.031%	92.392%
812	FIRST FOUNDATION INC COMMON STOCK USD.001	0.031%	92.423%
813	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.031%	92.454%
814	VILLAGE SUPER MARKET CLASS A COMMON STOCK	0.031%	92.484%
815	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.031%	92.515%
816	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.030%	92.545%
817	INTERNAP CORP COMMON STOCK USD.001	0.030%	92.576%
818	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.030%	92.606%
819	NL INDUSTRIES COMMON STOCK USD.125	0.030%	92.636%
820	MALIBU BOATS INC A COMMON STOCK USD.01	0.030%	92.667%
821	LSB INDUSTRIES INC COMMON STOCK USD.1	0.030%	92.697%
822	AXT INC COMMON STOCK USD.001	0.030%	92.727%
823	EXTERRAN CORP COMMON STOCK USD.01	0.030%	92.756%
824	CNB FINANCIAL CORP/PA COMMON STOCK	0.030%	92.786%
825	ENERNOC INC COMMON STOCK USD.001	0.030%	92.816%
826	NV5 GLOBAL INC COMMON STOCK USD.01	0.030%	92.845%
827	OLYMPIC STEEL INC COMMON STOCK	0.030%	92.875%
828	DELTA APPAREL INC COMMON STOCK USD.01	0.029%	92.904%
829	OM ASSET MANAGEMENT PLC COMMON STOCK USD.001	0.029%	92.934%
830	EMCORE CORP COMMON STOCK	0.029%	92.963%
831	ADVANSIX INC COMMON STOCK USD.01	0.029%	92.992%
832	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.029%	93.020%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
833	DHI GROUP INC COMMON STOCK USD.01	0.029%	93.049%
834	EASTERN CO/THE COMMON STOCK	0.029%	93.078%
835	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.029%	93.107%
836	SCHOLASTIC CORP COMMON STOCK USD.01	0.029%	93.136%
837	STARTEK INC COMMON STOCK USD.01	0.029%	93.164%
838	NOW INC COMMON STOCK USD.01	0.028%	93.193%
839	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.028%	93.221%
840	BEAZER HOMES USA INC COMMON STOCK USD.001	0.028%	93.249%
841	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.028%	93.277%
842	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.028%	93.305%
843	ELDORADO RESORTS INC COMMON STOCK	0.028%	93.333%
844	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.028%	93.361%
845	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.028%	93.388%
846	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.028%	93.416%
847	NATIONAL RESEARCH CORP CL B COMMON STOCK USD.001	0.028%	93.443%
848	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.027%	93.471%
849	TRECORA RESOURCES COMMON STOCK USD.1	0.027%	93.498%
850	REALNETWORKS INC COMMON STOCK USD.001	0.027%	93.526%
851	TRONOX LTD CL A COMMON STOCK USD.01	0.027%	93.553%
852	POTBELLY CORP COMMON STOCK USD.01	0.027%	93.580%
853	COWEN INC COMMON STOCK USD.01	0.027%	93.607%
854	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.027%	93.634%
855	SHUTTERSTOCK INC COMMON STOCK USD.01	0.027%	93.661%
856	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.027%	93.688%
857	RBC BEARINGS INC COMMON STOCK USD.01	0.027%	93.715%
858	CONTROL4 CORP COMMON STOCK USD.0001	0.027%	93.742%
859	HAEMONETICS CORP/MASS COMMON STOCK USD.01	0.027%	93.769%
860	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.027%	93.796%
861	NATIONAL COMMERCE CORP COMMON STOCK	0.027%	93.822%
862	TIPTREE INC COMMON STOCK USD.001	0.027%	93.849%
863	GENIE ENERGY LTD B COMMON STOCK	0.027%	93.875%
864	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.026%	93.902%
865	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.026%	93.928%
866	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01	0.026%	93.954%
867	FARMERS NATL BANC CORP COMMON STOCK	0.026%	93.980%
868	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.026%	94.006%
869	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.026%	94.032%
870	NUVECTRA CORP COMMON STOCK USD.001	0.026%	94.058%
871	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.026%	94.084%
872	NORTHWEST PIPE CO COMMON STOCK USD.01	0.026%	94.109%
873	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.026%	94.135%
874	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.026%	94.161%
875	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.026%	94.186%
876	CHIMERIX INC COMMON STOCK USD.001	0.025%	94.212%
877	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.025%	94.237%
878	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.025%	94.263%
879	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.025%	94.288%
880	KVH INDUSTRIES INC COMMON STOCK USD.01	0.025%	94.313%
881	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.025%	94.339%
882	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.025%	94.364%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
883	INPHI CORP COMMON STOCK	0.025%	94.389%
884	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.025%	94.414%
885	BILL BARRETT CORP COMMON STOCK USD.001	0.025%	94.439%
886	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.025%	94.464%
887	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.025%	94.488%
888	DMC GLOBAL INC COMMON STOCK USD.05	0.025%	94.513%
889	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.025%	94.537%
890	VALUE LINE INC COMMON STOCK USD.1	0.024%	94.562%
891	COEUR MINING INC COMMON STOCK USD.01	0.024%	94.586%
892	ZOGENIX INC COMMON STOCK USD.001	0.024%	94.610%
893	LIFEWAY FOODS INC COMMON STOCK	0.024%	94.634%
894	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.024%	94.658%
895	MAXWELL TECHNOLOGIES INC COMMON STOCK USD.1	0.024%	94.682%
896	TWIN DISC INC COMMON STOCK	0.024%	94.706%
897	LEAF GROUP LTD COMMON STOCK USD.0001	0.024%	94.730%
898	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.024%	94.753%
899	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.024%	94.777%
900	HOMETRUST BANCSHARES INC COMMON STOCK	0.024%	94.800%
901	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.023%	94.824%
902	CU BANCORP COMMON STOCK	0.023%	94.847%
903	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.023%	94.871%
904	CSS INDUSTRIES INC COMMON STOCK USD.1	0.023%	94.894%
905	GRAHAM CORP COMMON STOCK USD.1	0.023%	94.917%
906	CRAWFORD + CO CL B COMMON STOCK USD1.0	0.023%	94.941%
907	CLEARFIELD INC COMMON STOCK USD.01	0.023%	94.964%
908	RENT A CENTER INC COMMON STOCK USD.01	0.023%	94.987%
909	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.023%	95.010%
910	BLACK BOX CORP COMMON STOCK USD.001	0.023%	95.033%
911	A H BELO CORP A COMMON STOCK USD.01	0.023%	95.055%
912	AK STEEL HOLDING CORP COMMON STOCK USD.01	0.023%	95.078%
913	DIGITALGLOBE INC COMMON STOCK USD.001	0.023%	95.100%
914	RYERSON HOLDING CORP COMMON STOCK USD.01	0.022%	95.123%
915	CYBEROPTICS CORP COMMON STOCK	0.022%	95.145%
916	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.022%	95.167%
917	SURGERY PARTNERS INC COMMON STOCK USD.01	0.022%	95.189%
918	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.022%	95.211%
919	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.022%	95.233%
920	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01	0.022%	95.255%
921	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.022%	95.277%
922	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.022%	95.299%
923	RIGNET INC COMMON STOCK USD.001	0.022%	95.320%
924	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.022%	95.342%
925	PC TEL INC COMMON STOCK USD.001	0.021%	95.363%
926	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.021%	95.385%
927	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.021%	95.406%
928	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.021%	95.428%
929	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.021%	95.449%
930	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.021%	95.470%
931	PRIMO WATER CORP COMMON STOCK	0.021%	95.491%
932	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.021%	95.512%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
933	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.021%	95.533%
934	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.021%	95.554%
935	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.021%	95.575%
936	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.021%	95.596%
937	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.021%	95.617%
938	NCI INC A COMMON STOCK USD.019	0.021%	95.637%
939	PARKER DRILLING CO COMMON STOCK USD.167	0.021%	95.658%
940	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.021%	95.678%
941	CONTANGO OIL + GAS COMMON STOCK USD.04	0.021%	95.699%
942	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.021%	95.719%
943	HARDINGE INC COMMON STOCK USD.01	0.020%	95.740%
944	GULF ISLAND FABRICATION INC COMMON STOCK	0.020%	95.760%
945	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.020%	95.781%
946	BRISTOW GROUP INC COMMON STOCK USD.01	0.020%	95.801%
947	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.020%	95.821%
948	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.020%	95.842%
949	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	0.020%	95.862%
950	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.020%	95.882%
951	NEOGENOMICS INC COMMON STOCK USD.001	0.020%	95.901%
952	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.020%	95.921%
953	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.020%	95.941%
954	RED LION HOTELS CORP COMMON STOCK USD.01	0.020%	95.960%
955	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.019%	95.980%
956	BANK OF MARIN BANCORP/CA COMMON STOCK	0.019%	95.999%
957	MAUI LAND + PINEAPPLE CO COMMON STOCK	0.019%	96.018%
958	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	0.019%	96.038%
959	PREMIER FINANCIAL BANCORP COMMON STOCK	0.019%	96.057%
960	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.019%	96.076%
961	HUTTIG BUILDING PRODUCTS INC COMMON STOCK USD.01	0.019%	96.095%
962	CAROLINA FINANCIAL CORP COMMON STOCK	0.019%	96.114%
963	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.019%	96.132%
964	SPARTON CORP COMMON STOCK USD1.25	0.019%	96.151%
965	PLANTRONICS INC COMMON STOCK USD.01	0.019%	96.170%
966	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.019%	96.189%
967	COMPUTER TASK GROUP INC COMMON STOCK USD.01	0.019%	96.207%
968	MBT FINANCIAL CORP COMMON STOCK	0.019%	96.226%
969	GLOBANT SA COMMON STOCK USD1.2	0.018%	96.244%
970	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.018%	96.263%
971	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.018%	96.281%
972	CEMPRA INC COMMON STOCK USD.001	0.018%	96.299%
973	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.018%	96.317%
974	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.018%	96.335%
975	PFSWEB INC COMMON STOCK USD.001	0.018%	96.353%
976	ANGIE S LIST INC COMMON STOCK USD.001	0.018%	96.371%
977	PHI INC NON VOTING COMMON STOCK USD.1	0.018%	96.389%
978	INTREPID POTASH INC COMMON STOCK USD.001	0.018%	96.407%
979	RADISYS CORP COMMON STOCK	0.018%	96.424%
980	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.018%	96.442%
981	UNICO AMERICAN CORP COMMON STOCK	0.017%	96.459%
982	TRINITY PLACE HOLDINGS INC COMMON STOCK	0.017%	96.477%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
983	BRIDGFORD FOODS CORP COMMON STOCK USD1.0	0.017%	96.494%
984	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.017%	96.511%
985	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.017%	96.528%
986	ALLIANCE HEALTHCARE SERVICE COMMON STOCK USD.01	0.017%	96.546%
987	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.017%	96.563%
988	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.017%	96.580%
989	GOLDFIELD CORP COMMON STOCK USD.1	0.017%	96.597%
990	DORIAN LPG LTD COMMON STOCK USD.01	0.017%	96.614%
991	SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01	0.017%	96.631%
992	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.017%	96.648%
993	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.017%	96.665%
994	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.017%	96.681%
995	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001	0.016%	96.698%
996	ACCURAY INC COMMON STOCK USD.001	0.016%	96.714%
997	WEIS MARKETS INC COMMON STOCK	0.016%	96.730%
998	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.016%	96.746%
999	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.016%	96.762%
1000	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.016%	96.778%
1001	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.016%	96.794%
1002	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.016%	96.810%
1003	BLACK DIAMOND INC COMMON STOCK USD.0001	0.016%	96.825%
1004	PRGX GLOBAL INC COMMON STOCK USD.01	0.016%	96.841%
1005	ENVIROSTAR INC COMMON STOCK USD.025	0.016%	96.856%
1006	ESCALADE INC COMMON STOCK	0.016%	96.872%
1007	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.015%	96.887%
1008	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.015%	96.903%
1009	CARDTRONICS PLC A COMMON STOCK	0.015%	96.918%
1010	PTC THERAPEUTICS INC COMMON STOCK USD.001	0.015%	96.934%
1011	ARK RESTAURANTS CORP COMMON STOCK USD.01	0.015%	96.949%
1012	ACME UNITED CORP COMMON STOCK USD2.5	0.015%	96.964%
1013	KEYW HOLDING CORP/THE COMMON STOCK	0.015%	96.979%
1014	DILLARDS INC CL A COMMON STOCK	0.015%	96.994%
1015	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.015%	97.010%
1016	STEELCASE INC CL A COMMON STOCK	0.015%	97.025%
1017	CARA THERAPEUTICS INC COMMON STOCK USD.001	0.015%	97.040%
1018	BCB BANCORP INC COMMON STOCK	0.015%	97.055%
1019	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.015%	97.069%
1020	NEW YORK + CO COMMON STOCK USD.001	0.015%	97.084%
1021	SCOPE INDUSTRIES COMMON STOCK	0.015%	97.099%
1022	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	97.114%
1023	WINGSTOP INC COMMON STOCK USD.01	0.015%	97.129%
1024	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.015%	97.143%
1025	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.015%	97.158%
1026	WILLBROS GROUP INC COMMON STOCK USD.05	0.015%	97.172%
1027	ESSA BANCORP INC COMMON STOCK USD.01	0.014%	97.187%
1028	PACIFIC MERCANTILE BANCORP COMMON STOCK	0.014%	97.201%
1029	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.014%	97.216%
1030	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.014%	97.230%
1031	HERMAN MILLER INC COMMON STOCK USD.2	0.014%	97.244%
1032	AMTECH SYSTEMS INC COMMON STOCK USD.01	0.014%	97.258%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1033	TRAVELZOO COMMON STOCK USD.01	0.014%	97.273%
1034	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.014%	97.287%
1035	ROCKY MOUNTAIN CHOC FACT INC COMMON STOCK USD.001	0.014%	97.301%
1036	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.014%	97.315%
1037	AMERESCO INC CL A COMMON STOCK USD.0001	0.014%	97.329%
1038	HESKA CORP COMMON STOCK USD.001	0.014%	97.343%
1039	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.014%	97.357%
1040	NEFF CORP CLASS A COMMON STOCK USD.01	0.014%	97.371%
1041	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.014%	97.385%
1042	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.014%	97.399%
1043	BOWL AMERICA INC CLASS A COMMON STOCK USD.1	0.014%	97.413%
1044	QAD INC B COMMON STOCK USD.001	0.014%	97.426%
1045	UNITY BANCORP INC COMMON STOCK	0.014%	97.440%
1046	BOJANGLES INC COMMON STOCK USD.01	0.014%	97.454%
1047	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.014%	97.467%
1048	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333	0.014%	97.481%
1049	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.014%	97.494%
1050	VAREX IMAGING CORP COMMON STOCK	0.013%	97.508%
1051	CDI CORP COMMON STOCK USD.1	0.013%	97.521%
1052	FIRSTCASH INC COMMON STOCK USD.01	0.013%	97.534%
1053	ASTRONOVA INC COMMON STOCK USD.05	0.013%	97.547%
1054	ALTISOURCE PORTFOLIO SOL COMMON STOCK USD1.0	0.013%	97.561%
1055	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.013%	97.574%
1056	ULTRALIFE CORP COMMON STOCK USD.1	0.013%	97.587%
1057	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.013%	97.600%
1058	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.013%	97.613%
1059	ARATANA THERAPEUTICS INC COMMON STOCK USD.001	0.013%	97.626%
1060	AVON PRODUCTS INC COMMON STOCK USD.25	0.013%	97.639%
1061	SEVCON INC COMMON STOCK USD.1	0.013%	97.652%
1062	SYNALLOY CORP COMMON STOCK USD1.0	0.013%	97.665%
1063	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.013%	97.678%
1064	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.013%	97.691%
1065	ROCKY BRANDS INC COMMON STOCK	0.013%	97.704%
1066	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.013%	97.716%
1067	AWARE INC/MASS COMMON STOCK USD.01	0.013%	97.729%
1068	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.013%	97.742%
1069	AUTOBYTEL INC COMMON STOCK USD.001	0.013%	97.755%
1070	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.013%	97.767%
1071	EVANS BANCORP INC COMMON STOCK USD.5	0.013%	97.780%
1072	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.013%	97.792%
1073	VOLT INFO SCIENCES INC COMMON STOCK USD.1	0.012%	97.805%
1074	SHORE BANCSHARES INC COMMON STOCK USD.01	0.012%	97.817%
1075	HC2 HOLDINGS INC COMMON STOCK USD.001	0.012%	97.830%
1076	TECHTARGET COMMON STOCK USD.001	0.012%	97.842%
1077	EASTMAN KODAK CO COMMON STOCK USD.01	0.012%	97.854%
1078	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.012%	97.867%
1079	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.012%	97.879%
1080	BEL FUSE INC CL A COMMON STOCK USD.1	0.012%	97.891%
1081	UNION BANCSHARES INC /VT COMMON STOCK USD2.0	0.012%	97.903%
1082	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01	0.012%	97.915%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1083	URBAN ONE INC COMMON STOCK USD.001	0.012%	97.927%
1084	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.012%	97.939%
1085	LUBY S INC COMMON STOCK USD.32	0.012%	97.951%
1086	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.012%	97.963%
1087	MARCHEX INC CLASS B COMMON STOCK USD.01	0.012%	97.975%
1088	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.012%	97.987%
1089	KEY TECHNOLOGY INC COMMON STOCK	0.012%	97.999%
1090	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.012%	98.010%
1091	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.011%	98.022%
1092	HMN FINANCIAL INC COMMON STOCK USD.01	0.011%	98.033%
1093	PRUDENTIAL BANCORP INC COMMON STOCK USD.01	0.011%	98.044%
1094	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.011%	98.056%
1095	DRIVE SHACK INC COMMON STOCK USD.01	0.011%	98.067%
1096	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.011%	98.078%
1097	CELADON GROUP INC COMMON STOCK USD.033	0.011%	98.089%
1098	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0	0.011%	98.100%
1099	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.011%	98.111%
1100	TRONC INC COMMON STOCK USD.01	0.011%	98.123%
1101	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.011%	98.133%
1102	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.011%	98.144%
1103	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.011%	98.155%
1104	DATA I/O CORP COMMON STOCK	0.011%	98.166%
1105	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.011%	98.176%
1106	VECTRUS INC COMMON STOCK USD.01	0.011%	98.187%
1107	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.011%	98.198%
1108	AMCON DISTRIBUTING CO COMMON STOCK USD.01	0.011%	98.208%
1109	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.010%	98.219%
1110	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.010%	98.229%
1111	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.010%	98.240%
1112	UNITED GUARDIAN INC COMMON STOCK USD.1	0.010%	98.250%
1113	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.010%	98.261%
1114	WAYSIDE TECHNOLOGY GROUP INC COMMON STOCK USD.01	0.010%	98.271%
1115	OHIO VALLEY BANC CORP COMMON STOCK USD1.0	0.010%	98.282%
1116	GIGAMON INC COMMON STOCK USD.0001	0.010%	98.292%
1117	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.010%	98.302%
1118	MISONIX INC COMMON STOCK USD.01	0.010%	98.313%
1119	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.010%	98.323%
1120	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK	0.010%	98.333%
1121	KINGSTONE COS INC COMMON STOCK USD.01	0.010%	98.344%
1122	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.010%	98.354%
1123	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.010%	98.364%
1124	PLANET PAYMENT INC COMMON STOCK USD.01	0.010%	98.375%
1125	MACKINAC FINANCIAL CORP COMMON STOCK	0.010%	98.385%
1126	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.010%	98.395%
1127	IRIDEX CORP COMMON STOCK USD.01	0.010%	98.405%
1128	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.010%	98.415%
1129	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.010%	98.426%
1130	STEIN MART INC COMMON STOCK USD.01	0.010%	98.436%
1131	JAKKS PACIFIC INC COMMON STOCK USD.001	0.010%	98.446%
1132	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.010%	98.456%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1133	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.010%	98.466%
1134	CHEROKEE INC COMMON STOCK USD.02	0.010%	98.476%
1135	BSQUARE CORP COMMON STOCK	0.010%	98.485%
1136	INTEST CORP COMMON STOCK USD.01	0.010%	98.495%
1137	INTERSECTIONS INC COMMON STOCK USD.01	0.010%	98.505%
1138	PERFORMANT FINANCIAL CORP COMMON STOCK USD.01	0.010%	98.515%
1139	MACROGENICS INC COMMON STOCK USD.01	0.010%	98.525%
1140	TUESDAY MORNING CORP COMMON STOCK USD.01	0.010%	98.535%
1141	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.010%	98.544%
1142	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.010%	98.554%
1143	DONEGAL GROUP INC B COMMON STOCK USD.01	0.010%	98.563%
1144	SHAKE SHACK INC CLASS A COMMON STOCK USD.01	0.010%	98.573%
1145	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.009%	98.582%
1146	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.009%	98.592%
1147	COLONY BANCORP COMMON STOCK USD1.0	0.009%	98.601%
1148	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.009%	98.611%
1149	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.009%	98.620%
1150	BROADSOFT INC COMMON STOCK	0.009%	98.629%
1151	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.009%	98.639%
1152	UCP INC CL A COMMON STOCK USD.01	0.009%	98.648%
1153	BANK OF COMMERCE HOLDINGS COMMON STOCK	0.009%	98.657%
1154	CSP INC COMMON STOCK USD.01	0.009%	98.666%
1155	ERA GROUP INC COMMON STOCK USD.01	0.009%	98.675%
1156	MRV COMMUNICATIONS INC COMMON STOCK USD.0017	0.009%	98.684%
1157	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.009%	98.694%
1158	USA TRUCK INC COMMON STOCK USD.01	0.009%	98.703%
1159	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.009%	98.712%
1160	FIRST UNITED CORP COMMON STOCK USD.01	0.009%	98.721%
1161	HORIZON PHARMA PLC COMMON STOCK USD.0001	0.009%	98.730%
1162	TRANSCAT INC COMMON STOCK USD.5	0.009%	98.739%
1163	QUINSTREET INC COMMON STOCK USD.001	0.009%	98.747%
1164	BSB BANCORP INC/MA COMMON STOCK USD.01	0.009%	98.756%
1165	LANNETT CO INC COMMON STOCK USD.001	0.009%	98.765%
1166	ESPERION THERAPEUTICS INC COMMON STOCK USD.001	0.009%	98.774%
1167	GAIA INC COMMON STOCK USD.0001	0.009%	98.782%
1168	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1	0.009%	98.791%
1169	PEOPLES BANCORP OF NC COMMON STOCK	0.009%	98.800%
1170	LANDMARK BANCORP INC COMMON STOCK USD.01	0.009%	98.808%
1171	DIXIE GROUP INC COMMON STOCK USD3.0	0.009%	98.817%
1172	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.009%	98.825%
1173	PERCEPTRON INC COMMON STOCK USD.01	0.009%	98.834%
1174	NICHOLAS FINANCIAL INC COMMON STOCK	0.008%	98.842%
1175	JAMBA INC COMMON STOCK USD.001	0.008%	98.851%
1176	DULUTH HOLDINGS INC CL B COMMON STOCK	0.008%	98.859%
1177	ARDELYX INC COMMON STOCK USD.000001	0.008%	98.867%
1178	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.008%	98.875%
1179	HARTE HANKS INC COMMON STOCK USD1.0	0.008%	98.883%
1180	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.008%	98.892%
1181	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.008%	98.900%
1182	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0	0.008%	98.908%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1183	ROSETTA STONE INC COMMON STOCK USD.00005	0.008%	98.915%
1184	ZAFGEN INC COMMON STOCK USD.001	0.008%	98.923%
1185	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.008%	98.931%
1186	AGROFRESH SOLUTIONS INC COMMON STOCK	0.008%	98.939%
1187	GRAY TELEVISION INC A COMMON STOCK	0.008%	98.947%
1188	FOSSIL GROUP INC COMMON STOCK USD.01	0.008%	98.955%
1189	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.008%	98.963%
1190	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	0.008%	98.971%
1191	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.008%	98.978%
1192	AMREP CORP COMMON STOCK USD.1	0.008%	98.986%
1193	SKYLINE CORP COMMON STOCK USD.028	0.008%	98.994%
1194	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	99.001%
1195	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.008%	99.009%
1196	NORWOOD FINANCIAL CORP COMMON STOCK USD.1	0.008%	99.017%
1197	STAGE STORES INC COMMON STOCK USD.01	0.008%	99.024%
1198	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.008%	99.032%
1199	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.008%	99.040%
1200	AUBURN NATL BANCORPORATION COMMON STOCK USD.01	0.007%	99.047%
1201	INTRICON CORP COMMON STOCK USD1.0	0.007%	99.054%
1202	XENITH BANKSHARES INC COMMON STOCK USD.01	0.007%	99.062%
1203	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.007%	99.069%
1204	US AUTO PARTS NETWORK INC COMMON STOCK USD.001	0.007%	99.076%
1205	DIGIRAD CORP COMMON STOCK USD.0001	0.007%	99.084%
1206	AROTECH CORP COMMON STOCK USD.01	0.007%	99.091%
1207	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.007%	99.098%
1208	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.007%	99.105%
1209	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.007%	99.112%
1210	ON DECK CAPITAL INC COMMON STOCK USD.005	0.007%	99.119%
1211	HSN INC COMMON STOCK USD.01	0.007%	99.126%
1212	1ST CONSTITUTION BANCORP COMMON STOCK	0.007%	99.133%
1213	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.007%	99.140%
1214	RGC RESOURCES INC COMMON STOCK USD5.0	0.007%	99.147%
1215	TOWN SPORTS INTERNATIONAL COMMON STOCK USD.001	0.007%	99.153%
1216	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK	0.007%	99.160%
1217	PROTO LABS INC COMMON STOCK USD.001	0.007%	99.167%
1218	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.007%	99.174%
1219	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.007%	99.180%
1220	EDUCATIONAL DEVELOPMENT CORP COMMON STOCK USD.2	0.007%	99.187%
1221	CARBO CERAMICS INC COMMON STOCK USD.01	0.007%	99.194%
1222	NOBILITY HOMES INC COMMON STOCK USD.1	0.007%	99.200%
1223	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.007%	99.207%
1224	INNODATA INC COMMON STOCK USD.01	0.007%	99.213%
1225	NICOLET BANKSHARES INC COMMON STOCK	0.006%	99.220%
1226	SM ENERGY CO COMMON STOCK USD.01	0.006%	99.226%
1227	GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001	0.006%	99.233%
1228	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.006%	99.239%
1229	AVIAT NETWORKS INC COMMON STOCK USD.01	0.006%	99.245%
1230	NUMEREX CORP CL A COMMON STOCK	0.006%	99.252%
1231	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.006%	99.258%
1232	SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001	0.006%	99.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1233	NVE CORP COMMON STOCK USD.01	0.006%	99.270%
1234	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.006%	99.277%
1235	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.006%	99.283%
1236	WIRELESS TELECOM GROUP INC COMMON STOCK USD.01	0.006%	99.289%
1237	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.006%	99.295%
1238	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01	0.006%	99.302%
1239	MANNING + NAPIER INC COMMON STOCK USD.01	0.006%	99.308%
1240	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.006%	99.314%
1241	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.006%	99.320%
1242	GSE SYSTEMS INC COMMON STOCK USD.01	0.006%	99.326%
1243	SALISBURY BANCORP INC COMMON STOCK USD.1	0.006%	99.332%
1244	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.006%	99.338%
1245	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.006%	99.344%
1246	ID SYSTEMS INC COMMON STOCK USD.01	0.006%	99.349%
1247	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.006%	99.355%
1248	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.006%	99.361%
1249	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.006%	99.367%
1250	IPASS INC COMMON STOCK USD.001	0.006%	99.372%
1251	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.006%	99.378%
1252	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.006%	99.384%
1253	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.006%	99.389%
1254	ITERIS INC COMMON STOCK USD.1	0.006%	99.395%
1255	CVD EQUIPMENT CORP COMMON STOCK USD.01	0.006%	99.400%
1256	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0	0.006%	99.406%
1257	GAS NATURAL INC COMMON STOCK USD.15	0.006%	99.411%
1258	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.005%	99.417%
1259	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.005%	99.422%
1260	INVENTURE FOODS INC COMMON STOCK USD.01	0.005%	99.428%
1261	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.005%	99.433%
1262	PENN VIRGINIA CORP COMMON STOCK	0.005%	99.438%
1263	TSR INC COMMON STOCK USD.01	0.005%	99.444%
1264	IMMERSION CORPORATION COMMON STOCK USD.001	0.005%	99.449%
1265	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.005%	99.454%
1266	ION GEOPHYSICAL CORP COMMON STOCK	0.005%	99.459%
1267	Q.E.P. COMPANY INC COMMON STOCK USD.001	0.005%	99.464%
1268	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001	0.005%	99.469%
1269	SUSSEX BANCORP COMMON STOCK	0.005%	99.474%
1270	HUDSON GLOBAL INC COMMON STOCK USD.001	0.005%	99.479%
1271	SEMGROUP CORP CLASS A COMMON STOCK	0.005%	99.484%
1272	TRUECAR INC COMMON STOCK USD.0001	0.005%	99.489%
1273	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.005%	99.494%
1274	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.005%	99.499%
1275	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.005%	99.504%
1276	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	99.508%
1277	LIMONEIRA CO COMMON STOCK USD.01	0.005%	99.513%
1278	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25	0.005%	99.518%
1279	HOPFED BANCORP INC COMMON STOCK USD.01	0.005%	99.522%
1280	FIRST BANK/HAMILTON NJ COMMON STOCK USD.01	0.004%	99.527%
1281	CITIZENS HOLDING COMPANY COMMON STOCK USD.2	0.004%	99.531%
1282	KONA GRILL INC COMMON STOCK USD.01	0.004%	99.536%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1283	QUMU CORP COMMON STOCK USD.01	0.004%	99.540%
1284	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.004%	99.544%
1285	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0	0.004%	99.549%
1286	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.004%	99.553%
1287	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.004%	99.557%
1288	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01	0.004%	99.561%
1289	MUELLER INDUSTRIES INC COMMON STOCK USD.01	0.004%	99.565%
1290	MIRATI THERAPEUTICS INC COMMON STOCK	0.004%	99.570%
1291	PIPER JAFFRAY COS COMMON STOCK USD.01	0.004%	99.574%
1292	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0	0.004%	99.578%
1293	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.004%	99.582%
1294	SYPRIS SOLUTIONS INC COMMON STOCK USD.01	0.004%	99.586%
1295	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.004%	99.590%
1296	SERVOTRONICS INC COMMON STOCK USD.2	0.004%	99.594%
1297	VERASTEM INC COMMON STOCK USD.0001	0.004%	99.598%
1298	EXA CORP COMMON STOCK USD.001	0.004%	99.602%
1299	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.004%	99.606%
1300	HALLADOR ENERGY CO COMMON STOCK USD.01	0.004%	99.610%
1301	ACNB CORP COMMON STOCK USD2.5	0.004%	99.614%
1302	READING INTERNATIONAL INC B COMMON STOCK USD.01	0.004%	99.618%
1303	WESTMORELAND COAL CO COMMON STOCK USD2.5	0.004%	99.621%
1304	KOSS CORP COMMON STOCK USD.005	0.004%	99.625%
1305	WMIH CORP COMMON STOCK USD.00001	0.004%	99.629%
1306	ENGLOBAL CORP COMMON STOCK USD.001	0.004%	99.633%
1307	MALVERN BANCORP INC COMMON STOCK USD.01	0.004%	99.636%
1308	ASTRONICS CORP CL B COMMON STOCK USD.01	0.004%	99.640%
1309	MID PENN BANCORP INC COMMON STOCK USD1.0	0.004%	99.644%
1310	MAGYAR BANCORP INC COMMON STOCK USD.01	0.004%	99.647%
1311	ADVAXIS INC COMMON STOCK USD.001	0.004%	99.651%
1312	BLUELINX HOLDINGS INC COMMON STOCK USD.01	0.004%	99.654%
1313	EROS INTERNATIONAL PLC COMMON STOCK GBP.3	0.004%	99.658%
1314	EVINE LIVE INC COMMON STOCK USD.01	0.004%	99.662%
1315	BIOTIME INC COMMON STOCK	0.004%	99.665%
1316	HOME BANCORP INC COMMON STOCK USD.01	0.004%	99.669%
1317	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.003%	99.672%
1318	WVS FINANCIAL CORP COMMON STOCK USD.01	0.003%	99.676%
1319	SUNSHINE BANCORP INC COMMON STOCK USD.01	0.003%	99.679%
1320	CLEAR CHANNEL OUTDOOR CL A COMMON STOCK USD.01	0.003%	99.682%
1321	YUME INC COMMON STOCK USD.001	0.003%	99.686%
1322	DATAWATCH CORP COMMON STOCK USD.01	0.003%	99.689%
1323	EVOLVING SYSTEMS INC COMMON STOCK USD.001	0.003%	99.693%
1324	MCEWEN MINING INC COMMON STOCK	0.003%	99.696%
1325	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01	0.003%	99.699%
1326	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.003%	99.702%
1327	ASURE SOFTWARE INC COMMON STOCK USD.01	0.003%	99.706%
1328	AMERICAN BILTRITE INC COMMON STOCK USD.01	0.003%	99.709%
1329	XERIUM TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	99.712%
1330	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0	0.003%	99.715%
1331	FAMOUS DAVE S OF AMERICA COMMON STOCK USD.01	0.003%	99.718%
1332	CKX LANDS INC COMMON STOCK	0.003%	99.721%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1333	KEY TRONIC CORP COMMON STOCK	0.003%	99.724%
1334	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0	0.003%	99.727%
1335	TERRAFORM GLOBAL INC CL A COMMON STOCK USD.01	0.003%	99.730%
1336	PEGASUS COMPANIES INC/THE COMMON STOCK USD.01	0.003%	99.733%
1337	BLUE BIRD CORP COMMON STOCK USD.0001	0.003%	99.736%
1338	PSYCHEMEDICS CORP COMMON STOCK USD.005	0.003%	99.739%
1339	FIRST NORTHWEST BANCORP COMMON STOCK	0.003%	99.742%
1340	GOLD RESOURCE CORP COMMON STOCK USD.001	0.003%	99.744%
1341	INTELSAT SA COMMON STOCK USD.01	0.003%	99.747%
1342	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.003%	99.750%
1343	EMERSON RADIO CORP COMMON STOCK USD.01	0.003%	99.753%
1344	MANNATECH INC COMMON STOCK USD.0001	0.003%	99.755%
1345	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.003%	99.758%
1346	REAL INDUSTRY INC COMMON STOCK	0.003%	99.761%
1347	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.003%	99.764%
1348	ZEDGE INC CL B COMMON STOCK	0.003%	99.766%
1349	RELM WIRELESS CORP COMMON STOCK USD.6	0.003%	99.769%
1350	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.003%	99.771%
1351	EXONE CO/THE COMMON STOCK USD.01	0.003%	99.774%
1352	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.003%	99.777%
1353	TAILORED BRANDS INC COMMON STOCK USD.01	0.003%	99.779%
1354	AMERICAN SHARED HOSPITAL SER COMMON STOCK	0.003%	99.782%
1355	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.003%	99.784%
1356	INTERGROUP CORP COMMON STOCK USD.01	0.003%	99.787%
1357	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.003%	99.789%
1358	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0	0.003%	99.792%
1359	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0	0.002%	99.794%
1360	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	99.797%
1361	LGL GROUP INC/THE COMMON STOCK USD.01	0.002%	99.799%
1362	LIVE OAK BANCSHARES INC COMMON STOCK	0.002%	99.802%
1363	OPTICAL CABLE CORP COMMON STOCK	0.002%	99.804%
1364	ADVANTAGE TECHNOLOGIES GRP COMMON STOCK USD.01	0.002%	99.806%
1365	NEW HOME CO INC/THE COMMON STOCK USD.01	0.002%	99.809%
1366	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01	0.002%	99.811%
1367	CIVISTA BANCSHARES INC COMMON STOCK	0.002%	99.813%
1368	COMMUNITY WEST BANCSHARES COMMON STOCK	0.002%	99.816%
1369	INVESTAR HOLDING CORP COMMON STOCK USD1.0	0.002%	99.818%
1370	CORVUS PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	99.820%
1371	BOOT BARN HOLDINGS INC COMMON STOCK	0.002%	99.822%
1372	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.002%	99.824%
1373	NEUROTROPE INC COMMON STOCK	0.002%	99.827%
1374	NORTHEAST BANCORP COMMON STOCK USD1.0	0.002%	99.829%
1375	CCA INDUSTRIES INC COMMON STOCK USD.01	0.002%	99.831%
1376	MASTECH DIGITAL INC COMMON STOCK USD.01	0.002%	99.833%
1377	GLOBALSCAPE INC COMMON STOCK USD.001	0.002%	99.835%
1378	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.002%	99.837%
1379	BIOSCRIP INC COMMON STOCK USD.0001	0.002%	99.839%
1380	BOVIE MEDICAL CORP COMMON STOCK USD.001	0.002%	99.841%
1381	NEWLINK GENETICS CORP COMMON STOCK USD.01	0.002%	99.843%
1382	FIRST INTERNET BANCORP COMMON STOCK	0.002%	99.845%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1383	BROADWIND ENERGY INC COMMON STOCK USD.001	0.002%	99.847%
1384	ROYAL BANCSHARES OF PENN A COMMON STOCK USD2.0	0.002%	99.849%
1385	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.002%	99.850%
1386	AEROCENTURY CORP COMMON STOCK USD.001	0.002%	99.852%
1387	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	99.854%
1388	SELECT BANCORP INC COMMON STOCK USD1.0	0.002%	99.856%
1389	INTELLIA THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	99.858%
1390	VAALCO ENERGY INC COMMON STOCK USD.1	0.002%	99.860%
1391	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.002%	99.862%
1392	FLUIDIGM CORP COMMON STOCK USD.001	0.002%	99.864%
1393	RF INDUSTRIES LTD COMMON STOCK USD.01	0.002%	99.865%
1394	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.002%	99.867%
1395	CATALYST BIOSCIENCES INC COMMON STOCK USD.001	0.002%	99.869%
1396	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.002%	99.871%
1397	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	99.872%
1398	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.002%	99.874%
1399	PHI INC VOTING COMMON STOCK USD.1	0.002%	99.876%
1400	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.002%	99.878%
1401	EMAGIN CORPORATION COMMON STOCK USD.001	0.002%	99.879%
1402	EAGLE BULK SHIPPING INC COMMON STOCK USD.01	0.002%	99.881%
1403	ASSEMBLY BIOSCIENCES INC COMMON STOCK USD.001	0.002%	99.883%
1404	DAILY JOURNAL CORP COMMON STOCK USD.01	0.002%	99.884%
1405	PERFUMANIA HOLDINGS INC COMMON STOCK USD.01	0.002%	99.886%
1406	PROPHASE LABS INC COMMON STOCK USD.0005	0.002%	99.888%
1407	MAYS (J.W.) INC COMMON STOCK USD1.0	0.002%	99.889%
1408	ATYR PHARMA INC COMMON STOCK USD.001	0.002%	99.891%
1409	PENDRELL CORP COMMON STOCK USD.01	0.002%	99.892%
1410	INSEEGO CORP COMMON STOCK	0.002%	99.894%
1411	TREVENA INC COMMON STOCK USD.001	0.002%	99.895%
1412	URANIUM RESOURCES INC COMMON STOCK USD.001	0.002%	99.897%
1413	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.002%	99.898%
1414	POWER SOLUTIONS INTERNATIONA COMMON STOCK USD.001	0.001%	99.900%
1415	GENCO SHIPPING + TRADING LTD COMMON STOCK	0.001%	99.901%
1416	ELECTROMED INC COMMON STOCK USD.01	0.001%	99.903%
1417	WEST CORP COMMON STOCK USD.001	0.001%	99.904%
1418	BALDWIN + LYONS INC CL A COMMON STOCK	0.001%	99.906%
1419	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.907%
1420	LIPOCINE INC COMMON STOCK USD.0001	0.001%	99.909%
1421	PAIN THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.910%
1422	IEC ELECTRONICS CORP COMMON STOCK USD.01	0.001%	99.911%
1423	GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05	0.001%	99.913%
1424	QUALSTAR CORP COMMON STOCK	0.001%	99.914%
1425	APPROACH RESOURCES INC COMMON STOCK USD.01	0.001%	99.915%
1426	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.917%
1427	XBIOTECH INC COMMON STOCK	0.001%	99.918%
1428	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013	0.001%	99.919%
1429	BROADVISION INC COMMON STOCK USD.0001	0.001%	99.920%
1430	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001	0.001%	99.922%
1431	DETERMINE INC COMMON STOCK USD.0001	0.001%	99.923%
1432	PROTEOSTASIS THERAPEUTICS IN COMMON STOCK USD.001	0.001%	99.924%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1433	SONIC FOUNDRY INC COMMON STOCK USD.01	0.001%	99.925%
1434	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	99.926%
1435	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.001%	99.928%
1436	CENTURY CASINOS INC COMMON STOCK USD.01	0.001%	99.929%
1437	FITBIT INC A COMMON STOCK USD.0001	0.001%	99.930%
1438	MANITEX INTERNATIONAL INC COMMON STOCK	0.001%	99.931%
1439	FUEL TECH INC COMMON STOCK USD.01	0.001%	99.932%
1440	COFFEE HOLDING CO INC COMMON STOCK USD.001	0.001%	99.933%
1441	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.001%	99.934%
1442	PFENEX INC COMMON STOCK USD.001	0.001%	99.935%
1443	CARDCONNECT CORP COMMON STOCK USD.001	0.001%	99.937%
1444	SIGMATRON INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.938%
1445	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.001%	99.939%
1446	VERSAR INC COMMON STOCK USD.01	0.001%	99.940%
1447	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK	0.001%	99.941%
1448	EMMIS COMMUNICATIONS CLASS A COMMON STOCK USD.01	0.001%	99.942%
1449	TEL INSTRUMENT ELECTRONICS COMMON STOCK USD.1	0.001%	99.943%
1450	WAYNE SAVINGS BANCSHARES INC COMMON STOCK USD.1	0.001%	99.944%
1451	MEDICINOVA INC COMMON STOCK USD.001	0.001%	99.945%
1452	SERES THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.946%
1453	COMMAND SECURITY CORPORATION COMMON STOCK USD.0001	0.001%	99.947%
1454	LAKE SHORE BANCORP INC COMMON STOCK USD.01	0.001%	99.948%
1455	GERON CORP COMMON STOCK USD.001	0.001%	99.949%
1456	JUNIPER PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	99.950%
1457	GASLOG LTD COMMON STOCK USD.01	0.001%	99.951%
1458	MSB FINANCIAL CORP/MD COMMON STOCK	0.001%	99.952%
1459	ASTA FUNDING INC COMMON STOCK USD.01	0.001%	99.952%
1460	IDENTIV INC COMMON STOCK USD.001	0.001%	99.953%
1461	AGILE THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.954%
1462	AMERICAN RENAL ASSOCIATES HO COMMON STOCK USD.01	0.001%	99.955%
1463	SIEBERT FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.956%
1464	DASAN ZHONE SOLUTIONS INC COMMON STOCK USD.001	0.001%	99.957%
1465	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.001%	99.958%
1466	NORTHERN OIL AND GAS INC COMMON STOCK USD.001	0.001%	99.959%
1467	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.001%	99.960%
1468	AVALON HOLDINGS CORP A COMMON STOCK USD.01	0.001%	99.960%
1469	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.001%	99.961%
1470	HENNESSY ADVISORS INC COMMON STOCK	0.001%	99.962%
1471	ARALEZ PHARMACEUTICALS INC COMMON STOCK	0.001%	99.963%
1472	SB FINANCIAL GROUP INC COMMON STOCK	0.001%	99.964%
1473	GROUPON INC COMMON STOCK USD.0001	0.001%	99.965%
1474	IMPAC MORTGAGE HOLDINGS INC COMMON STOCK USD.01	0.001%	99.965%
1475	ORION ENERGY SYSTEMS INC COMMON STOCK	0.001%	99.966%
1476	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	99.967%
1477	ENDOCYTE INC COMMON STOCK	0.001%	99.968%
1478	IMMUNE DESIGN CORP COMMON STOCK USD.001	0.001%	99.968%
1479	FINJAN HOLDINGS INC COMMON STOCK USD.001	0.001%	99.969%
1480	TONIX PHARMACEUTICALS HOLDIN COMMON STOCK USD.001	0.001%	99.970%
1481	ROCKET FUEL INC COMMON STOCK USD.001	0.001%	99.971%
1482	SIENTRA INC COMMON STOCK USD.01	0.001%	99.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1483	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.972%
1484	P + F INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	99.973%
1485	COGINT INC COMMON STOCK	0.001%	99.973%
1486	INSIGNIA SYSTEMS INC COMMON STOCK USD.01	0.001%	99.974%
1487	COMBIMATRIX CORP COMMON STOCK USD.001	0.001%	99.975%
1488	JONES ENERGY INC A COMMON STOCK USD.001	0.001%	99.975%
1489	NIVALIS THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.976%
1490	CALITHERA BIOSCIENCES INC COMMON STOCK USD.001	0.001%	99.977%
1491	TREMOR VIDEO INC COMMON STOCK USD.0001	0.001%	99.977%
1492	CIDARA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.978%
1493	CITIZENS FIRST CORP COMMON STOCK	0.001%	99.978%
1494	INFORMATION SERVICES GROUP COMMON STOCK USD.0001	0.001%	99.979%
1495	CIVEO CORP COMMON STOCK	0.001%	99.979%
1496	BIOAMBER INC COMMON STOCK USD.01	0.001%	99.980%
1497	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.980%
1498	CYCLACEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.981%
1499	SOLIGENIX INC COMMON STOCK USD.001	0.000%	99.981%
1500	UNITED COMMUNITY BANCORP COMMON STOCK USD.01	0.000%	99.982%
1501	SORRENTO THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.982%
1502	ONVIA INC COMMON STOCK USD.0001	0.000%	99.983%
1503	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	99.983%
1504	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0	0.000%	99.984%
1505	SAPIENS INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.984%
1506	DICERNA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.985%
1507	TOFUTTI BRANDS INC COMMON STOCK USD.01	0.000%	99.985%
1508	DIGITAL ALLY INC COMMON STOCK USD.001	0.000%	99.985%
1509	PIONEER POWER SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.986%
1510	ICAD INC COMMON STOCK USD.01	0.000%	99.986%
1511	FIFTH STREET ASSET MANAGEMEN COMMON STOCK USD.01	0.000%	99.987%
1512	LIFEVANTAGE CORP COMMON STOCK USD.0001	0.000%	99.987%
1513	INUVO INC COMMON STOCK USD.001	0.000%	99.987%
1514	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.988%
1515	BANCORP OF NEW JERSEY INC COMMON STOCK	0.000%	99.988%
1516	ANCHOR BANCORP COMMON STOCK USD.01	0.000%	99.988%
1517	ALLIED HEALTHCARE PRODUCTS COMMON STOCK USD.01	0.000%	99.989%
1518	LIGHTPATH TECHNOLOGIES INC A COMMON STOCK USD.01	0.000%	99.989%
1519	FONAR CORP COMMON STOCK USD.0001	0.000%	99.989%
1520	LCNB CORPORATION COMMON STOCK	0.000%	99.990%
1521	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.990%
1522	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01	0.000%	99.990%
1523	RUBICON TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.991%
1524	SUMMIT STATE BANK COMMON STOCK	0.000%	99.991%
1525	PURE CYCLE CORP COMMON STOCK USD.0033	0.000%	99.991%
1526	TRIO TECH INTERNATIONAL COMMON STOCK	0.000%	99.992%
1527	STANLEY FURNITURE CO INC COMMON STOCK USD.02	0.000%	99.992%
1528	COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01	0.000%	99.992%
1529	SYNTROLEUM CORP COMMON STOCK USD.01	0.000%	99.992%
1530	INTELLIGENT SYSTEMS CORP COMMON STOCK USD.01	0.000%	99.993%
1531	SMTC CORPORATION COMMON STOCK USD.01	0.000%	99.993%
1532	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1533	TWO RIVER BANCORP COMMON STOCK	0.000%	99.994%
1534	KELLY SERVICES INC CL B COMMON STOCK USD1.0	0.000%	99.994%
1535	BIOPTIX INC COMMON STOCK	0.000%	99.994%
1536	CUI GLOBAL INC COMMON STOCK USD.001	0.000%	99.994%
1537	PB BANCORP INC COMMON STOCK	0.000%	99.995%
1538	INVIVO THERAPEUTICS HOLDINGS COMMON STOCK USD.00001	0.000%	99.995%
1539	RAVE RESTAURANT GROUP INC COMMON STOCK USD.01	0.000%	99.995%
1540	ARDMORE SHIPPING CORP COMMON STOCK USD.01	0.000%	99.995%
1541	INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01	0.000%	99.995%
1542	ELECTRO SENSORS INC COMMON STOCK USD.1	0.000%	99.996%
1543	PETROQUEST ENERGY INC COMMON STOCK USD.001	0.000%	99.996%
1544	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.000%	99.996%
1545	PLAYA HOTELS + RESORTS NV COMMON STOCK USD.01	0.000%	99.996%
1546	LAZARE KAPLAN INTERNATIONAL COMMON STOCK USD1.0	0.000%	99.997%
1547	APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001	0.000%	99.997%
1548	PROFESSIONAL DIVERSITY NETWO COMMON STOCK USD.01	0.000%	99.997%
1549	OCEAN POWER TECHNOLOGIES INC COMMON STOCK USD.001	0.000%	99.997%
1550	ORRSTOWN FINL SERVICES INC COMMON STOCK	0.000%	99.997%
1551	EAGLE BANCORP MONTANA INC COMMON STOCK USD.01	0.000%	99.997%
1552	OVASCIENCE INC COMMON STOCK	0.000%	99.998%
1553	INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.998%
1554	CENVEO INC COMMON STOCK USD.01	0.000%	99.998%
1555	MARIN SOFTWARE INC COMMON STOCK USD.001	0.000%	99.998%
1556	ENERGY FOCUS INC COMMON STOCK USD.0001	0.000%	99.998%
1557	IMAGE SENSING SYSTEMS INC COMMON STOCK USD.01	0.000%	99.998%
1558	FIRST BANCSHARES INC (MO) COMMON STOCK USD.01	0.000%	99.999%
1559	PAPA MURPHY S HOLDINGS INC COMMON STOCK USD.01	0.000%	99.999%
1560	CPI CARD GROUP INC COMMON STOCK USD.001	0.000%	99.999%
1561	PERMA FIX ENVIRONMENTAL SVCS COMMON STOCK USD.001	0.000%	99.999%
1562	TITAN PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.999%
1563	NOVUS THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.999%
1564	LICT CORP COMMON STOCK USD.01	0.000%	99.999%
1565	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.999%
1566	WALTER INVESTMENT MANAGEMENT COMMON STOCK USD.01	0.000%	100.000%
1567	CANCER GENETICS INC COMMON STOCK USD.0001	0.000%	100.000%
1568	PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0	0.000%	100.000%
1569	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	100.000%
1570	GREAT ELM CAPITAL GROUP INC COMMON STOCK	0.000%	100.000%
1571	PDVWIRELESS INC COMMON STOCK USD.0001	0.000%	100.000%
1572	FULL HOUSE RESORTS INC COMMON STOCK USD.0001	0.000%	100.000%
1573	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.000%	100.000%
1574	NATIONAL AMERICAN UNIVERSITY COMMON STOCK	0.000%	100.000%
1575	CARVER BANCORP INC COMMON STOCK USD.01	0.000%	100.000%
1576	NORDIC AMERICAN OFFSHORE LTD COMMON STOCK USD.01	0.000%	100.000%
1577	ART S WAY MANUFACTURING CO COMMON STOCK USD.01	0.000%	100.000%
1578	CHARLES + COLVARD LTD COMMON STOCK	0.000%	100.000%
1579	ESCROW PETROCORP COMMON STOCK	-	100.000%
1580	FRD ACQUISITION CO SHS COMMON STOCK	-	100.000%
1581	ESC CONCORD CAMERA SHOP COMMON STOCK	-	100.000%
1582	BIG 4 RANCH INC COMMON STOCK	-	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1583	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
1584	FIRST PLACE FINANCIAL /OHIO COMMON STOCK USD.01	-	100.000%
1585	ENRON TOPRS 8.125PCT ESCROW CUSIP	-	100.000%
1586	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
1587	DLB OIL + GAS INC ESCROW CUSIP	-	100.000%
1588	CAPITAL BANK CORP CVR CAPITAL BANK CORP CVR	-	100.000%
1589	BOGEN CORP COMMON STOCK	-	100.000%
1590	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI	-	100.000%