

U.S. Micro Cap Portfolio-Institutional Class

As of August 31, 2017 (Updated Monthly)

Source: State Street

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

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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	OMNICELL INC COMMON STOCK USD.001	0.350%	0.350%
2	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.342%	0.692%
3	AMERICAN STATES WATER CO COMMON STOCK	0.339%	1.031%
4	GENERAL COMMUNICATION INC A COMMON STOCK	0.331%	1.362%
5	MERITOR INC COMMON STOCK USD1.0	0.331%	1.693%
6	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	0.328%	2.021%
7	NUTRISYSTEM INC COMMON STOCK USD.001	0.326%	2.347%
8	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01	0.318%	2.665%
9	EXPONENT INC COMMON STOCK USD.001	0.316%	2.981%
10	OSI SYSTEMS INC COMMON STOCK	0.314%	3.295%
11	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.313%	3.609%
12	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.311%	3.919%
13	FERRO CORP COMMON STOCK USD1.0	0.306%	4.225%
14	BRINK S CO/THE COMMON STOCK USD1.0	0.305%	4.530%
15	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.292%	4.822%
16	WALKER + DUNLOP INC COMMON STOCK	0.285%	5.107%
17	LENDINGTREE INC COMMON STOCK USD.01	0.284%	5.392%
18	HFF INC CLASS A COMMON STOCK USD.01	0.283%	5.675%
19	BOB EVANS FARMS COMMON STOCK USD.01	0.282%	5.957%
20	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.281%	6.238%
21	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.279%	6.517%
22	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.279%	6.796%
23	FORWARD AIR CORP COMMON STOCK USD.01	0.278%	7.074%
24	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.277%	7.351%
25	WD 40 CO COMMON STOCK USD.001	0.274%	7.625%
26	AMERIS BANCORP COMMON STOCK USD1.0	0.274%	7.899%
27	COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0	0.271%	8.170%
28	ROGERS CORP COMMON STOCK USD1.0	0.271%	8.441%
29	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.269%	8.710%
30	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.267%	8.977%
31	BADGER METER INC COMMON STOCK USD1.0	0.266%	9.243%
32	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.262%	9.505%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	BOFI HOLDING INC COMMON STOCK USD.01	0.258%	9.763%
34	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.257%	10.019%
35	TIVITY HEALTH INC COMMON STOCK USD.001	0.256%	10.276%
36	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.256%	10.532%
37	VONAGE HOLDINGS CORP COMMON STOCK USD.001	0.254%	10.786%
38	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.253%	11.038%
39	TREX COMPANY INC COMMON STOCK USD.01	0.252%	11.290%
40	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.250%	11.541%
41	REPLIGEN CORP COMMON STOCK USD.01	0.250%	11.790%
42	INNOSPEC INC COMMON STOCK USD.01	0.247%	12.037%
43	SONIC CORP COMMON STOCK USD.01	0.242%	12.280%
44	WABASH NATIONAL CORP COMMON STOCK USD.01	0.242%	12.521%
45	FABRINET COMMON STOCK USD.01	0.242%	12.763%
46	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.241%	13.004%
47	KAMAN CORP COMMON STOCK USD1.0	0.241%	13.245%
48	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.241%	13.486%
49	AAON INC COMMON STOCK USD.004	0.240%	13.726%
50	CORVEL CORP COMMON STOCK USD.0001	0.237%	13.963%
51	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.237%	14.200%
52	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.236%	14.437%
53	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.236%	14.672%
54	HALYARD HEALTH INC COMMON STOCK USD.01	0.235%	14.907%
55	CAMBREX CORP COMMON STOCK USD.1	0.234%	15.141%
56	CONMED CORP COMMON STOCK USD.01	0.233%	15.374%
57	CALERES INC COMMON STOCK USD.01	0.232%	15.606%
58	PLEXUS CORP COMMON STOCK USD.01	0.230%	15.836%
59	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.229%	16.065%
60	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.228%	16.293%
61	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.228%	16.522%
62	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.228%	16.750%
63	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.228%	16.978%
64	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.228%	17.205%
65	LA Z BOY INC COMMON STOCK USD1.0	0.227%	17.433%
66	INSPERITY INC COMMON STOCK USD.01	0.226%	17.659%
67	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.226%	17.885%
68	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.226%	18.110%
69	COMFORT SYSTEMS USA INC COMMON STOCK USD.01	0.225%	18.335%
70	INTERFACE INC COMMON STOCK USD.1	0.224%	18.559%
71	VIRTUSA CORP COMMON STOCK USD.01	0.224%	18.783%
72	NEENAH PAPER INC COMMON STOCK USD.01	0.224%	19.007%
73	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.223%	19.230%
74	PATRICK INDUSTRIES INC COMMON STOCK	0.222%	19.453%
75	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.222%	19.675%
76	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.222%	19.897%
77	STEPAN CO COMMON STOCK USD1.0	0.222%	20.118%
78	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.222%	20.340%
79	OTTER TAIL CORP COMMON STOCK USD5.0	0.222%	20.562%
80	FIRST FINANCIAL BANCORP COMMON STOCK	0.220%	20.782%
81	INOGEN INC COMMON STOCK USD.001	0.219%	21.001%
82	CALAVO GROWERS INC COMMON STOCK USD.001	0.219%	21.219%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
83	US ECOLOGY INC COMMON STOCK USD.01	0.219%	21.438%
84	ATRION CORPORATION COMMON STOCK USD.1	0.219%	21.656%
85	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.218%	21.875%
86	IROBOT CORP COMMON STOCK USD.01	0.218%	22.093%
87	NATUS MEDICAL INC COMMON STOCK USD.001	0.218%	22.310%
88	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.218%	22.528%
89	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.217%	22.745%
90	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.217%	22.962%
91	MULTI COLOR CORP COMMON STOCK	0.216%	23.178%
92	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.216%	23.394%
93	FIRST MERCHANTS CORP COMMON STOCK	0.215%	23.610%
94	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.215%	23.825%
95	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.214%	24.039%
96	SAIA INC COMMON STOCK USD.001	0.214%	24.253%
97	CHILDREN S PLACE INC/THE COMMON STOCK USD.1	0.214%	24.467%
98	BANCFIRST CORP COMMON STOCK USD1.0	0.214%	24.680%
99	WESBANCO INC COMMON STOCK USD2.0833	0.213%	24.893%
100	RENASANT CORP COMMON STOCK USD5.0	0.213%	25.106%
101	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.212%	25.318%
102	ADTRAN INC COMMON STOCK USD.01	0.212%	25.530%
103	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.210%	25.740%
104	WEB.COM GROUP INC COMMON STOCK USD.001	0.209%	25.949%
105	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.209%	26.157%
106	AMEDISYS INC COMMON STOCK USD.001	0.209%	26.366%
107	LHC GROUP INC COMMON STOCK USD.01	0.208%	26.574%
108	SJW GROUP COMMON STOCK USD.001	0.208%	26.783%
109	INTER PARFUMS INC COMMON STOCK USD.001	0.207%	26.990%
110	AMERICAN WOODMARK CORP COMMON STOCK	0.207%	27.197%
111	SKYWEST INC COMMON STOCK	0.205%	27.402%
112	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.204%	27.606%
113	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.204%	27.811%
114	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.204%	28.014%
115	BIOTELEMETRY INC COMMON STOCK USD.001	0.201%	28.215%
116	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.200%	28.416%
117	NETGEAR INC COMMON STOCK USD.001	0.199%	28.614%
118	N B T BANCORP INC COMMON STOCK USD.01	0.199%	28.813%
119	CHART INDUSTRIES INC COMMON STOCK USD.01	0.198%	29.011%
120	RAMBUS INC COMMON STOCK USD.001	0.197%	29.208%
121	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.197%	29.405%
122	GENTHERM INC COMMON STOCK	0.197%	29.602%
123	AMERISAFE INC COMMON STOCK USD.01	0.197%	29.798%
124	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.196%	29.995%
125	CITY HOLDING CO COMMON STOCK USD2.5	0.196%	30.190%
126	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.195%	30.385%
127	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.195%	30.580%
128	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.194%	30.774%
129	AEROVIRONMENT INC COMMON STOCK USD.0001	0.194%	30.968%
130	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.194%	31.162%
131	TOPBUILD CORP COMMON STOCK	0.193%	31.354%
132	SRC ENERGY INC COMMON STOCK USD.001	0.192%	31.546%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
133	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.192%	31.738%
134	ARGAN INC COMMON STOCK USD.15	0.191%	31.929%
135	HUB GROUP INC CL A COMMON STOCK USD.01	0.191%	32.120%
136	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.190%	32.310%
137	SHUTTERFLY INC COMMON STOCK USD.0001	0.189%	32.500%
138	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.188%	32.688%
139	MDC HOLDINGS INC COMMON STOCK USD.01	0.188%	32.876%
140	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.187%	33.063%
141	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.187%	33.250%
142	MBIA INC COMMON STOCK USD1.0	0.186%	33.436%
143	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.186%	33.622%
144	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.186%	33.808%
145	MGP INGREDIENTS INC COMMON STOCK	0.185%	33.993%
146	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.185%	34.177%
147	AAR CORP COMMON STOCK USD1.0	0.183%	34.360%
148	LAKELAND FINANCIAL CORP COMMON STOCK	0.183%	34.543%
149	OXFORD INDUSTRIES INC COMMON STOCK USD1.0	0.183%	34.726%
150	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.183%	34.908%
151	TENNANT CO COMMON STOCK USD.375	0.182%	35.091%
152	VIAD CORP COMMON STOCK USD1.5	0.182%	35.272%
153	MSG NETWORKS INC A COMMON STOCK USD.01	0.182%	35.454%
154	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.181%	35.635%
155	US CONCRETE INC COMMON STOCK USD.001	0.180%	35.815%
156	HERC HOLDINGS INC COMMON STOCK USD.01	0.179%	35.994%
157	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.179%	36.173%
158	ANALOGIC CORP COMMON STOCK USD.05	0.178%	36.351%
159	EPLUS INC COMMON STOCK USD.01	0.178%	36.529%
160	1ST SOURCE CORP COMMON STOCK	0.178%	36.707%
161	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.177%	36.884%
162	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.177%	37.061%
163	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.176%	37.237%
164	NIC INC COMMON STOCK	0.176%	37.413%
165	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.176%	37.589%
166	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.175%	37.764%
167	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.174%	37.938%
168	FIRST BUSEY CORP COMMON STOCK USD.001	0.174%	38.112%
169	AZZ INC COMMON STOCK USD1.0	0.172%	38.284%
170	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.172%	38.457%
171	PHH CORP COMMON STOCK USD.01	0.172%	38.629%
172	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.172%	38.801%
173	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.172%	38.973%
174	BOISE CASCADE CO COMMON STOCK USD.01	0.172%	39.145%
175	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.171%	39.316%
176	DYNEGY INC COMMON STOCK USD.01	0.171%	39.487%
177	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.171%	39.658%
178	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.171%	39.829%
179	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.170%	39.999%
180	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.170%	40.169%
181	MCGRATH RENTCORP COMMON STOCK	0.170%	40.338%
182	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.169%	40.507%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
183	KNOLL INC COMMON STOCK USD.01	0.168%	40.676%
184	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.167%	40.843%
185	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.167%	41.010%
186	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01	0.167%	41.176%
187	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.167%	41.343%
188	BANNER CORPORATION COMMON STOCK USD.01	0.166%	41.509%
189	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1	0.166%	41.676%
190	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.166%	41.842%
191	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.166%	42.008%
192	TTM TECHNOLOGIES COMMON STOCK USD.001	0.165%	42.174%
193	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.165%	42.339%
194	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.165%	42.504%
195	PHARMERICA CORP COMMON STOCK USD.01	0.165%	42.669%
196	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.165%	42.833%
197	TRIMAS CORP COMMON STOCK USD.01	0.164%	42.997%
198	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.163%	43.161%
199	MRC GLOBAL INC COMMON STOCK USD.01	0.162%	43.323%
200	TELETECH HOLDINGS INC COMMON STOCK USD.01	0.162%	43.484%
201	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.161%	43.645%
202	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.161%	43.806%
203	CINCINNATI BELL INC COMMON STOCK USD.01	0.160%	43.966%
204	TRUEBLUE INC COMMON STOCK	0.159%	44.125%
205	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.159%	44.283%
206	WORLD ACCEPTANCE CORP COMMON STOCK	0.158%	44.442%
207	FORMFACTOR INC COMMON STOCK USD.001	0.158%	44.600%
208	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.158%	44.758%
209	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.158%	44.916%
210	STURM RUGER + CO INC COMMON STOCK USD1.0	0.157%	45.073%
211	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.157%	45.231%
212	LYDALL INC COMMON STOCK USD.1	0.157%	45.387%
213	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.156%	45.543%
214	SCANSOURCE INC COMMON STOCK	0.155%	45.698%
215	DIODES INC COMMON STOCK USD.667	0.154%	45.852%
216	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.154%	46.005%
217	GREENBRIER COMPANIES INC COMMON STOCK	0.152%	46.158%
218	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.152%	46.309%
219	S + T BANCORP INC COMMON STOCK USD2.5	0.151%	46.461%
220	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.150%	46.611%
221	KRATON CORP COMMON STOCK USD.01	0.150%	46.761%
222	CAPELLA EDUCATION CO COMMON STOCK USD.01	0.150%	46.911%
223	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.150%	47.060%
224	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.150%	47.210%
225	ALAMO GROUP INC COMMON STOCK USD.1	0.149%	47.359%
226	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.149%	47.508%
227	MGE ENERGY INC COMMON STOCK USD1.0	0.149%	47.657%
228	ENCORE WIRE CORP COMMON STOCK USD.01	0.148%	47.805%
229	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.148%	47.953%
230	DENNY S CORP COMMON STOCK USD.01	0.148%	48.100%
231	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.148%	48.248%
232	UNIT CORP COMMON STOCK USD.2	0.148%	48.396%

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233	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.147%	48.543%
234	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.147%	48.690%
235	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.146%	48.836%
236	CBIZ INC COMMON STOCK USD.01	0.146%	48.983%
237	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.146%	49.128%
238	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.145%	49.273%
239	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.144%	49.417%
240	KADANT INC COMMON STOCK USD.01	0.144%	49.562%
241	LINDSAY CORP COMMON STOCK USD1.0	0.143%	49.705%
242	ABAXIS INC COMMON STOCK	0.143%	49.848%
243	ANDERSONS INC/THE COMMON STOCK	0.143%	49.990%
244	KEMET CORP COMMON STOCK USD.01	0.143%	50.133%
245	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.142%	50.275%
246	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.142%	50.417%
247	BRIGGS + STRATTON COMMON STOCK USD.01	0.142%	50.559%
248	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01	0.142%	50.700%
249	XPERI CORP COMMON STOCK USD.001	0.142%	50.842%
250	SPX FLOW INC COMMON STOCK USD.01	0.141%	50.983%
251	SYSTEMAX INC COMMON STOCK USD.01	0.141%	51.124%
252	DELTIC TIMBER CORP COMMON STOCK USD.01	0.141%	51.264%
253	CHICO S FAS INC COMMON STOCK USD.01	0.141%	51.405%
254	MTS SYSTEMS CORP COMMON STOCK USD.25	0.140%	51.545%
255	ACORDA THERAPEUTICS INC COMMON STOCK USD.001	0.140%	51.686%
256	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.140%	51.826%
257	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.140%	51.966%
258	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.139%	52.105%
259	NATIONAL BANK HOLD CL A COMMON STOCK	0.139%	52.244%
260	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.138%	52.382%
261	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.138%	52.520%
262	GORMAN RUPP CO COMMON STOCK	0.138%	52.657%
263	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.137%	52.795%
264	TIMKENSTEEL CORP COMMON STOCK	0.137%	52.931%
265	SPARTANNASH CO COMMON STOCK	0.136%	53.067%
266	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.136%	53.203%
267	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1	0.136%	53.339%
268	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.136%	53.475%
269	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.136%	53.611%
270	WADDELL + REED FINANCIAL A COMMON STOCK USD.01	0.135%	53.746%
271	ACCO BRANDS CORP COMMON STOCK USD.01	0.135%	53.881%
272	BJ S RESTAURANTS INC COMMON STOCK	0.134%	54.016%
273	MERIDIAN BANCORP INC COMMON STOCK	0.134%	54.150%
274	STRAYER EDUCATION INC COMMON STOCK USD.01	0.134%	54.284%
275	CHASE CORP COMMON STOCK USD.1	0.133%	54.417%
276	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01	0.133%	54.550%
277	KB HOME COMMON STOCK USD1.0	0.132%	54.683%
278	MEDIFAST INC COMMON STOCK USD.001	0.132%	54.815%
279	GRIFFON CORP COMMON STOCK USD.25	0.132%	54.947%
280	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.130%	55.077%
281	STOCK YARDS BANCORP INC COMMON STOCK	0.130%	55.207%
282	HMS HOLDINGS CORP COMMON STOCK USD.01	0.129%	55.336%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.129%	55.466%
284	DSW INC CLASS A COMMON STOCK	0.129%	55.594%
285	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.129%	55.723%
286	PETMED EXPRESS INC COMMON STOCK USD.001	0.129%	55.851%
287	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.128%	55.979%
288	FIVE PRIME THERAPEUTICS INC COMMON STOCK USD.001	0.128%	56.107%
289	GUESS? INC COMMON STOCK USD.01	0.128%	56.235%
290	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.127%	56.362%
291	CALAMP CORP COMMON STOCK USD.01	0.127%	56.489%
292	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.127%	56.616%
293	LAKELAND BANCORP INC COMMON STOCK	0.127%	56.743%
294	DEAN FOODS CO COMMON STOCK USD.01	0.127%	56.870%
295	MYRIAD GENETICS INC COMMON STOCK USD.01	0.127%	56.997%
296	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.127%	57.123%
297	NOVANTA INC COMMON STOCK	0.127%	57.250%
298	FIRST INTERSTATE BANCYS A COMMON STOCK	0.126%	57.376%
299	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.126%	57.503%
300	QUIDEL CORP COMMON STOCK USD.001	0.126%	57.628%
301	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.125%	57.753%
302	TRICO BANCSHARES COMMON STOCK	0.125%	57.879%
303	WINMARK CORP COMMON STOCK	0.125%	58.004%
304	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.125%	58.129%
305	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.124%	58.253%
306	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.124%	58.377%
307	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.123%	58.499%
308	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.122%	58.622%
309	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.122%	58.744%
310	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.122%	58.866%
311	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.122%	58.988%
312	BLUCORA INC COMMON STOCK USD.0001	0.122%	59.110%
313	GRAY TELEVISION INC COMMON STOCK	0.122%	59.232%
314	MCDERMOTT INTL INC COMMON STOCK USD1.0	0.121%	59.353%
315	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.121%	59.474%
316	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.121%	59.595%
317	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.120%	59.715%
318	BOINGO WIRELESS INC COMMON STOCK	0.120%	59.834%
319	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.120%	59.954%
320	TUTOR PERINI CORP COMMON STOCK USD1.0	0.119%	60.074%
321	CALGON CARBON CORP COMMON STOCK USD.01	0.119%	60.193%
322	TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025	0.119%	60.312%
323	AEGION CORP COMMON STOCK USD.01	0.119%	60.430%
324	IXYS CORPORATION COMMON STOCK USD.01	0.119%	60.549%
325	ORBCOMM INC COMMON STOCK USD.001	0.119%	60.668%
326	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.118%	60.786%
327	GLATFELTER COMMON STOCK USD.01	0.118%	60.904%
328	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.118%	61.022%
329	HEALTHSTREAM INC COMMON STOCK	0.117%	61.139%
330	CEVA INC COMMON STOCK USD.001	0.117%	61.256%
331	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.116%	61.372%
332	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.116%	61.488%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.115%	61.604%
334	CRYOLIFE INC COMMON STOCK USD.01	0.115%	61.719%
335	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.113%	61.832%
336	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.113%	61.945%
337	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.112%	62.057%
338	CAREER EDUCATION CORP COMMON STOCK USD.01	0.112%	62.169%
339	SP PLUS CORP COMMON STOCK USD.001	0.112%	62.281%
340	LUMINEX CORP COMMON STOCK USD.001	0.112%	62.392%
341	PERFICIENT INC COMMON STOCK USD.001	0.111%	62.504%
342	EBIX INC COMMON STOCK USD.1	0.111%	62.615%
343	QUALYS INC COMMON STOCK USD.001	0.111%	62.726%
344	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.111%	62.836%
345	INNERWORKINGS INC COMMON STOCK USD.0001	0.111%	62.947%
346	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.110%	63.057%
347	MOBILE MINI INC COMMON STOCK USD.01	0.110%	63.167%
348	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	0.110%	63.277%
349	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.109%	63.386%
350	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.109%	63.495%
351	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.108%	63.603%
352	FTI CONSULTING INC COMMON STOCK USD.01	0.108%	63.711%
353	MATSON INC COMMON STOCK	0.107%	63.819%
354	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.107%	63.926%
355	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.107%	64.033%
356	TIME INC COMMON STOCK USD.01	0.107%	64.140%
357	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.107%	64.247%
358	TRIUMPH GROUP INC COMMON STOCK USD.001	0.107%	64.353%
359	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.106%	64.460%
360	MYERS INDUSTRIES INC COMMON STOCK	0.106%	64.566%
361	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.106%	64.672%
362	UNIVERSAL CORP/A COMMON STOCK	0.106%	64.778%
363	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.106%	64.884%
364	BRADY CORPORATION CL A COMMON STOCK USD.01	0.106%	64.989%
365	NANOMETRICS INC COMMON STOCK	0.105%	65.095%
366	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.105%	65.199%
367	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.104%	65.304%
368	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.104%	65.408%
369	NAUTILUS INC COMMON STOCK	0.104%	65.512%
370	FORESTAR GROUP INC COMMON STOCK USD1.0	0.104%	65.616%
371	KELLY SERVICES INC A COMMON STOCK USD1.0	0.103%	65.719%
372	CUBIC CORP COMMON STOCK	0.103%	65.822%
373	BELMOND LTD CLASS A COMMON STOCK USD.01	0.103%	65.925%
374	PGT INNOVATIONS INC COMMON STOCK USD.01	0.103%	66.028%
375	UNITIL CORP COMMON STOCK	0.102%	66.130%
376	CTS CORP COMMON STOCK	0.102%	66.232%
377	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.101%	66.334%
378	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.101%	66.435%
379	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.101%	66.536%
380	II VI INC COMMON STOCK	0.101%	66.637%
381	OMEGA FLEX INC COMMON STOCK USD.01	0.101%	66.738%
382	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.101%	66.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.100%	66.938%
384	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.100%	67.038%
385	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	0.100%	67.138%
386	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.100%	67.237%
387	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.099%	67.337%
388	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.098%	67.435%
389	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.098%	67.534%
390	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.097%	67.631%
391	CRAY INC COMMON STOCK USD.01	0.097%	67.728%
392	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.097%	67.824%
393	ARCBEST CORP COMMON STOCK USD.01	0.097%	67.921%
394	KFORCE INC COMMON STOCK USD.01	0.097%	68.017%
395	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.096%	68.114%
396	ACTUA CORP COMMON STOCK USD.001	0.096%	68.210%
397	INSTEEL INDUSTRIES INC COMMON STOCK	0.096%	68.307%
398	EXTREME NETWORKS INC COMMON STOCK USD.001	0.096%	68.403%
399	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.096%	68.499%
400	PRA GROUP INC COMMON STOCK USD.01	0.096%	68.595%
401	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.096%	68.691%
402	SCORPIO TANKERS INC COMMON STOCK USD.01	0.096%	68.786%
403	ALMOST FAMILY INC COMMON STOCK USD.1	0.095%	68.881%
404	WESTAMERICA BANCORPORATION COMMON STOCK	0.095%	68.975%
405	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.095%	69.070%
406	TREDEGAR CORP COMMON STOCK	0.094%	69.164%
407	FIRST BANCORP/NC COMMON STOCK	0.094%	69.259%
408	HERITAGE FINANCIAL CORP COMMON STOCK	0.094%	69.352%
409	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.094%	69.446%
410	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.093%	69.539%
411	REGIS CORP COMMON STOCK USD.05	0.093%	69.632%
412	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.093%	69.725%
413	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.093%	69.818%
414	NN INC COMMON STOCK USD.01	0.092%	69.910%
415	GREEN PLAINS INC COMMON STOCK USD.001	0.092%	70.002%
416	MATERION CORP COMMON STOCK	0.092%	70.093%
417	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.091%	70.184%
418	HOMESTREET INC COMMON STOCK	0.091%	70.275%
419	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.091%	70.366%
420	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.090%	70.456%
421	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.089%	70.545%
422	STONERIDGE INC COMMON STOCK	0.089%	70.634%
423	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.088%	70.723%
424	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.088%	70.811%
425	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.088%	70.899%
426	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.088%	70.987%
427	AIRCASTLE LTD COMMON STOCK USD.01	0.088%	71.074%
428	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.087%	71.161%
429	HARSCO CORP COMMON STOCK USD1.25	0.087%	71.248%
430	CAMDEN NATIONAL CORP COMMON STOCK	0.087%	71.335%
431	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.087%	71.422%
432	HCI GROUP INC COMMON STOCK	0.087%	71.508%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	TOWNE BANK COMMON STOCK USD1.667	0.087%	71.595%
434	GP STRATEGIES CORP COMMON STOCK USD.01	0.086%	71.681%
435	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.086%	71.768%
436	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.086%	71.854%
437	VICOR CORP COMMON STOCK USD.01	0.086%	71.940%
438	UNIFI INC COMMON STOCK USD.1	0.086%	72.026%
439	CONNECTICUT WATER SVC INC COMMON STOCK	0.085%	72.111%
440	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.085%	72.196%
441	EMC INS GROUP INC COMMON STOCK USD1.0	0.085%	72.281%
442	CULP INC COMMON STOCK USD.05	0.085%	72.366%
443	TRINET GROUP INC COMMON STOCK USD.000025	0.085%	72.451%
444	DINEEQUITY INC COMMON STOCK USD.01	0.085%	72.535%
445	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.085%	72.620%
446	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.084%	72.704%
447	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.084%	72.789%
448	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.084%	72.873%
449	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002	0.084%	72.957%
450	M/I HOMES INC COMMON STOCK USD.01	0.084%	73.041%
451	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.084%	73.124%
452	INTL FCSTONE INC COMMON STOCK USD.01	0.084%	73.208%
453	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.083%	73.291%
454	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	0.083%	73.374%
455	MIDDLESEX WATER CO COMMON STOCK	0.083%	73.457%
456	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.082%	73.540%
457	STONEGATE BANK COMMON STOCK USD.01	0.082%	73.622%
458	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.082%	73.704%
459	K12 INC COMMON STOCK USD.0001	0.082%	73.786%
460	FERROGLOBE PLC COMMON STOCK USD7.5	0.082%	73.868%
461	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.082%	73.950%
462	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.081%	74.031%
463	INNOVIVA INC COMMON STOCK	0.081%	74.111%
464	FIDELITY SOUTHERN CORP COMMON STOCK	0.080%	74.192%
465	EL PASO ELECTRIC CO COMMON STOCK	0.080%	74.271%
466	CROCS INC COMMON STOCK USD.001	0.080%	74.351%
467	GERMAN AMERICAN BANCORP COMMON STOCK	0.080%	74.431%
468	SPX CORP COMMON STOCK USD.01	0.079%	74.510%
469	INFINERA CORP COMMON STOCK USD.001	0.079%	74.589%
470	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.079%	74.668%
471	INVACARE CORP COMMON STOCK USD.25	0.079%	74.747%
472	RPX CORP COMMON STOCK USD.0001	0.078%	74.825%
473	CONN S INC COMMON STOCK USD.01	0.078%	74.903%
474	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.078%	74.982%
475	CONNECTONE BANCORP INC COMMON STOCK	0.078%	75.059%
476	EAGLE BANCORP INC COMMON STOCK USD.01	0.078%	75.137%
477	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.077%	75.214%
478	MONRO INC COMMON STOCK USD.01	0.077%	75.291%
479	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.077%	75.368%
480	MARCUS CORPORATION COMMON STOCK USD1.0	0.076%	75.445%
481	ST JOE CO/THE COMMON STOCK	0.076%	75.521%
482	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.076%	75.597%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.076%	75.672%
484	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.076%	75.748%
485	MESA LABORATORIES INC COMMON STOCK	0.075%	75.823%
486	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001	0.075%	75.898%
487	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.075%	75.973%
488	POWER INTEGRATIONS INC COMMON STOCK USD.001	0.075%	76.048%
489	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.075%	76.123%
490	OCLARO INC COMMON STOCK USD.01	0.075%	76.197%
491	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.074%	76.272%
492	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.074%	76.346%
493	EVERI HOLDINGS INC COMMON STOCK USD.001	0.074%	76.420%
494	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.074%	76.494%
495	ENNIS INC COMMON STOCK USD2.5	0.074%	76.567%
496	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.073%	76.641%
497	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.073%	76.714%
498	SHORETEL INC COMMON STOCK USD.001	0.073%	76.787%
499	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.073%	76.860%
500	XO GROUP INC COMMON STOCK USD.01	0.073%	76.933%
501	ASTRONICS CORP COMMON STOCK USD.01	0.073%	77.006%
502	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.072%	77.078%
503	BARNES + NOBLE INC COMMON STOCK USD.001	0.072%	77.150%
504	VISTA OUTDOOR INC COMMON STOCK USD.01	0.072%	77.222%
505	MOVADO GROUP INC COMMON STOCK USD.01	0.072%	77.294%
506	STAMPS.COM INC COMMON STOCK USD.001	0.072%	77.366%
507	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.072%	77.438%
508	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.071%	77.509%
509	CARPENTER TECHNOLOGY COMMON STOCK USD5.0	0.071%	77.580%
510	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.071%	77.652%
511	NOBLE CORP PLC COMMON STOCK USD.01	0.071%	77.723%
512	PARK STERLING CORP COMMON STOCK USD.01	0.071%	77.794%
513	ENZO BIOCHEM INC COMMON STOCK USD.01	0.071%	77.865%
514	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.071%	77.936%
515	FRP HOLDINGS INC COMMON STOCK USD.1	0.070%	78.006%
516	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.070%	78.077%
517	AMERICA S CAR MART INC COMMON STOCK USD.01	0.070%	78.147%
518	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.070%	78.217%
519	DXP ENTERPRISES INC COMMON STOCK USD.01	0.070%	78.287%
520	FARMER BROS CO COMMON STOCK USD1.0	0.070%	78.357%
521	CUTERA INC COMMON STOCK USD.001	0.069%	78.426%
522	ANGIODYNAMICS INC COMMON STOCK USD.01	0.069%	78.495%
523	GUARANTY BANCORP COMMON STOCK USD.001	0.068%	78.563%
524	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.068%	78.631%
525	XCERRA CORP COMMON STOCK USD.05	0.068%	78.699%
526	KMG CHEMICALS INC COMMON STOCK USD.01	0.067%	78.766%
527	EHEALTH INC COMMON STOCK USD.001	0.067%	78.833%
528	HERITAGE COMMERCE CORP COMMON STOCK	0.067%	78.899%
529	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.066%	78.966%
530	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.066%	79.032%
531	CRA INTERNATIONAL INC COMMON STOCK	0.066%	79.098%
532	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.066%	79.164%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
533	KNOWLES CORP COMMON STOCK USD.01	0.066%	79.229%
534	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.065%	79.295%
535	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.065%	79.360%
536	INVESTORS TITLE CO COMMON STOCK	0.065%	79.425%
537	MISTRAS GROUP INC COMMON STOCK USD.01	0.064%	79.489%
538	SURMODICS INC COMMON STOCK USD.05	0.064%	79.553%
539	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.064%	79.617%
540	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.064%	79.681%
541	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.064%	79.745%
542	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.064%	79.809%
543	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.064%	79.873%
544	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.064%	79.937%
545	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.064%	80.000%
546	RETROPHIN INC COMMON STOCK USD.0001	0.064%	80.064%
547	SYNAPTICS INC COMMON STOCK USD.001	0.063%	80.127%
548	MASTEC INC COMMON STOCK USD.1	0.063%	80.190%
549	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	0.063%	80.253%
550	PEOPLES BANCORP INC COMMON STOCK	0.063%	80.317%
551	STATE AUTO FINANCIAL CORP COMMON STOCK	0.063%	80.380%
552	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.063%	80.442%
553	TITAN INTERNATIONAL INC COMMON STOCK	0.063%	80.505%
554	HAWKINS INC COMMON STOCK USD.05	0.063%	80.568%
555	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.063%	80.631%
556	MAXLINEAR INC COMMON STOCK	0.062%	80.693%
557	GREEN BANCORP INC COMMON STOCK USD.01	0.062%	80.755%
558	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.062%	80.818%
559	PHOTRONICS INC COMMON STOCK USD.01	0.062%	80.880%
560	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.062%	80.942%
561	HOOKER FURNITURE CORP COMMON STOCK	0.062%	81.003%
562	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.062%	81.065%
563	REVLON INC CLASS A COMMON STOCK USD.01	0.062%	81.127%
564	EXPRESS INC COMMON STOCK	0.062%	81.189%
565	OPUS BANK COMMON STOCK	0.062%	81.250%
566	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.062%	81.312%
567	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.062%	81.374%
568	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.062%	81.435%
569	ATWOOD OCEANICS INC COMMON STOCK USD1.0	0.061%	81.496%
570	VSE CORP COMMON STOCK USD.05	0.061%	81.557%
571	KIMBALL ELECTRONICS INC COMMON STOCK	0.061%	81.618%
572	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.061%	81.679%
573	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.061%	81.740%
574	QAD INC A COMMON STOCK	0.060%	81.800%
575	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.060%	81.861%
576	ACETO CORP COMMON STOCK USD.01	0.060%	81.921%
577	IDT CORP CLASS B COMMON STOCK USD.01	0.060%	81.981%
578	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.060%	82.041%
579	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.060%	82.100%
580	TOWER INTERNATIONAL INC COMMON STOCK USD.01	0.060%	82.160%
581	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.060%	82.220%
582	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.059%	82.279%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
583	COHU INC COMMON STOCK USD1.0	0.059%	82.338%
584	CARBONITE INC COMMON STOCK USD.01	0.059%	82.398%
585	RING ENERGY INC COMMON STOCK USD.001	0.059%	82.457%
586	GREENHILL + CO INC COMMON STOCK USD.01	0.059%	82.516%
587	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.059%	82.575%
588	PARK NATIONAL CORP COMMON STOCK	0.059%	82.634%
589	HORIZON BANCORP INDIANA COMMON STOCK	0.059%	82.693%
590	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.059%	82.752%
591	CATO CORP CLASS A COMMON STOCK USD.033	0.059%	82.811%
592	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.059%	82.869%
593	FINISH LINE/THE CL A COMMON STOCK USD.01	0.059%	82.928%
594	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.058%	82.987%
595	BANKFINANCIAL CORP COMMON STOCK USD.01	0.058%	83.045%
596	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.058%	83.103%
597	UNITED COMMUNITY FINANCIAL COMMON STOCK	0.058%	83.160%
598	ACTUANT CORP A COMMON STOCK USD.2	0.057%	83.218%
599	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.057%	83.275%
600	BANCORP INC/THE COMMON STOCK USD1.0	0.057%	83.332%
601	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001	0.057%	83.389%
602	SYNTEL INC COMMON STOCK	0.057%	83.447%
603	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.057%	83.504%
604	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.057%	83.560%
605	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.057%	83.617%
606	GANNETT CO INC COMMON STOCK USD.01	0.056%	83.673%
607	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.056%	83.730%
608	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.056%	83.786%
609	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.056%	83.842%
610	LANDEC CORP COMMON STOCK USD.001	0.056%	83.898%
611	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.056%	83.953%
612	BANKRATE INC COMMON STOCK USD.01	0.056%	84.009%
613	LANDAUER INC COMMON STOCK USD.1	0.056%	84.065%
614	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.055%	84.120%
615	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.055%	84.175%
616	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.055%	84.230%
617	FRANKLIN COVEY CO COMMON STOCK USD.05	0.055%	84.285%
618	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.055%	84.340%
619	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.055%	84.394%
620	STRATASYS LTD COMMON STOCK ILS.01	0.054%	84.449%
621	HARMONIC INC COMMON STOCK USD.001	0.054%	84.503%
622	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.054%	84.557%
623	PACIFIC CONTINENTAL CORP COMMON STOCK	0.054%	84.611%
624	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.054%	84.665%
625	MERITAGE HOMES CORP COMMON STOCK USD.01	0.053%	84.718%
626	SUPERVALU INC COMMON STOCK USD.01	0.053%	84.771%
627	EZCORP INC CL A COMMON STOCK USD.01	0.053%	84.824%
628	WEYCO GROUP INC COMMON STOCK USD1.0	0.053%	84.877%
629	EXACTECH INC COMMON STOCK USD.01	0.053%	84.929%
630	HAVERTY FURNITURE COMMON STOCK USD1.0	0.052%	84.982%
631	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.052%	85.034%
632	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.052%	85.086%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
633	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.052%	85.139%
634	MARINEMAX INC COMMON STOCK USD.001	0.052%	85.191%
635	OFG BANCORP COMMON STOCK USD1.0	0.052%	85.243%
636	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.052%	85.295%
637	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.052%	85.347%
638	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.052%	85.399%
639	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	0.051%	85.450%
640	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.051%	85.502%
641	ZAGG INC COMMON STOCK USD.001	0.051%	85.553%
642	CITIZENS INC COMMON STOCK	0.051%	85.604%
643	FUTUREFUEL CORP COMMON STOCK USD.0001	0.051%	85.655%
644	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.051%	85.706%
645	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	0.051%	85.757%
646	DAKTRONICS INC COMMON STOCK	0.050%	85.807%
647	PC CONNECTION INC COMMON STOCK USD.01	0.050%	85.857%
648	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.050%	85.907%
649	FNFV GROUP TRACKING STK USD.0001	0.050%	85.957%
650	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.050%	86.007%
651	TEJON RANCH CO COMMON STOCK USD.5	0.049%	86.056%
652	PDL BIOPHARMA INC COMMON STOCK USD.01	0.049%	86.106%
653	YORK WATER CO COMMON STOCK	0.049%	86.154%
654	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.049%	86.203%
655	RADNET INC COMMON STOCK USD.0001	0.049%	86.252%
656	TRUSTMARK CORP COMMON STOCK	0.049%	86.300%
657	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.048%	86.349%
658	RMR GROUP INC/THE A COMMON STOCK	0.048%	86.397%
659	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.048%	86.446%
660	BRIDGE BANCORP INC COMMON STOCK USD.01	0.048%	86.494%
661	PICO HOLDINGS INC COMMON STOCK USD.001	0.048%	86.541%
662	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.047%	86.588%
663	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.047%	86.636%
664	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.047%	86.683%
665	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.047%	86.729%
666	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.047%	86.776%
667	COEUR MINING INC COMMON STOCK USD.01	0.047%	86.823%
668	CITI TRENDS INC COMMON STOCK USD.01	0.047%	86.869%
669	ZIX CORP COMMON STOCK USD.01	0.047%	86.916%
670	DUCOMMUN INC COMMON STOCK USD.01	0.046%	86.962%
671	BANK MUTUAL CORP COMMON STOCK USD.01	0.046%	87.009%
672	UNISYS CORP COMMON STOCK USD.01	0.046%	87.055%
673	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.046%	87.101%
674	DEL TACO RESTAURANTS INC COMMON STOCK	0.046%	87.147%
675	ZUMIEZ INC COMMON STOCK	0.046%	87.194%
676	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.046%	87.240%
677	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.046%	87.286%
678	NOW INC COMMON STOCK USD.01	0.046%	87.332%
679	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.046%	87.378%
680	MEET GROUP INC/THE COMMON STOCK USD.001	0.046%	87.424%
681	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.046%	87.469%
682	SHOE CARNIVAL INC COMMON STOCK USD.01	0.046%	87.515%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
683	BRINKER INTERNATIONAL INC COMMON STOCK USD.1	0.046%	87.561%
684	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.045%	87.606%
685	FTD COS INC COMMON STOCK USD.0001	0.045%	87.652%
686	IES HOLDINGS INC COMMON STOCK USD.01	0.045%	87.697%
687	LIMELIGHT NETWORKS INC COMMON STOCK USD.001	0.045%	87.742%
688	MERCANTILE BANK CORP COMMON STOCK	0.045%	87.787%
689	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.045%	87.832%
690	KOPIN CORP COMMON STOCK USD.01	0.045%	87.877%
691	ARCHROCK INC COMMON STOCK USD.01	0.045%	87.922%
692	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	0.045%	87.966%
693	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.044%	88.011%
694	SONUS NETWORKS INC COMMON STOCK USD.001	0.044%	88.055%
695	STATE NATIONAL COS INC COMMON STOCK USD.001	0.044%	88.099%
696	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.044%	88.143%
697	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.044%	88.187%
698	MATRIX SERVICE CO COMMON STOCK USD.01	0.044%	88.231%
699	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.044%	88.275%
700	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.044%	88.319%
701	QUAD GRAPHICS INC COMMON STOCK USD.025	0.044%	88.363%
702	BEL FUSE INC CL B COMMON STOCK USD.1	0.044%	88.407%
703	TEAM INC COMMON STOCK USD.3	0.044%	88.450%
704	FLEXSTEEL INDS COMMON STOCK USD1.0	0.044%	88.494%
705	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.044%	88.537%
706	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.043%	88.581%
707	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.043%	88.624%
708	SIERRA BANCORP COMMON STOCK	0.043%	88.667%
709	AMERICAN SOFTWARE INC CL A COMMON STOCK USD.1	0.043%	88.710%
710	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.043%	88.753%
711	GENERAL CABLE CORP COMMON STOCK USD.01	0.043%	88.796%
712	BUFFALO WILD WINGS INC COMMON STOCK	0.042%	88.839%
713	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.042%	88.881%
714	PJT PARTNERS INC A COMMON STOCK	0.042%	88.923%
715	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.042%	88.965%
716	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.042%	89.007%
717	VISHAY PRECISION GROUP COMMON STOCK	0.041%	89.048%
718	CRAWFORD + COMPANY CL A COMMON STOCK USD1.0	0.041%	89.089%
719	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.041%	89.130%
720	WEST MARINE INC COMMON STOCK USD.001	0.041%	89.171%
721	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.041%	89.211%
722	SPARTAN MOTORS INC COMMON STOCK USD.01	0.040%	89.252%
723	ESSENDANT INC COMMON STOCK USD.1	0.040%	89.292%
724	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.040%	89.332%
725	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.040%	89.372%
726	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.040%	89.412%
727	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.039%	89.451%
728	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.039%	89.491%
729	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.039%	89.530%
730	DSP GROUP INC COMMON STOCK USD.001	0.039%	89.569%
731	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.039%	89.607%
732	VERA BRADLEY INC COMMON STOCK	0.039%	89.646%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
733	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.039%	89.685%
734	WEST BANCORPORATION COMMON STOCK	0.039%	89.723%
735	DHT HOLDINGS INC COMMON STOCK USD.01	0.039%	89.762%
736	CLIFTON BANCORP INC COMMON STOCK USD.01	0.038%	89.800%
737	GENESCO INC COMMON STOCK USD1.0	0.038%	89.839%
738	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.038%	89.877%
739	QCR HOLDINGS INC COMMON STOCK USD1.0	0.038%	89.915%
740	TRONOX LTD CL A COMMON STOCK USD.01	0.038%	89.953%
741	SIGMA DESIGNS INC COMMON STOCK	0.038%	89.991%
742	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.038%	90.029%
743	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.038%	90.067%
744	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.038%	90.105%
745	NELNET INC CL A COMMON STOCK USD.01	0.038%	90.143%
746	ALICO INC COMMON STOCK USD1.0	0.038%	90.180%
747	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.038%	90.218%
748	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.038%	90.255%
749	MACATAWA BANK CORP COMMON STOCK	0.038%	90.293%
750	AXT INC COMMON STOCK USD.001	0.037%	90.330%
751	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.037%	90.368%
752	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001	0.037%	90.405%
753	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	0.037%	90.442%
754	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.037%	90.479%
755	AGILYSYS INC COMMON STOCK USD.3	0.037%	90.516%
756	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.037%	90.552%
757	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.037%	90.589%
758	INTERNAP CORP COMMON STOCK USD.001	0.036%	90.625%
759	CONTROL4 CORP COMMON STOCK USD.0001	0.036%	90.662%
760	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.036%	90.698%
761	CALIX INC COMMON STOCK	0.036%	90.734%
762	RUBY TUESDAY INC COMMON STOCK USD.01	0.036%	90.770%
763	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.036%	90.806%
764	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.036%	90.842%
765	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.036%	90.878%
766	IMAX CORP COMMON STOCK	0.036%	90.913%
767	STRAIGHT PATH COMM B COMMON STOCK USD.01	0.035%	90.949%
768	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.035%	90.984%
769	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.035%	91.019%
770	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.035%	91.053%
771	BALDWIN + LYONS INC CL B COMMON STOCK	0.035%	91.088%
772	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.035%	91.123%
773	FOSTER (LB) CO A COMMON STOCK USD.01	0.035%	91.158%
774	EXTERRAN CORP COMMON STOCK USD.01	0.034%	91.192%
775	NL INDUSTRIES COMMON STOCK USD.125	0.034%	91.226%
776	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.034%	91.260%
777	NV5 GLOBAL INC COMMON STOCK USD.01	0.034%	91.295%
778	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.034%	91.329%
779	HURCO COMPANIES INC COMMON STOCK	0.034%	91.363%
780	RTI SURGICAL INC COMMON STOCK USD.001	0.034%	91.396%
781	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.034%	91.430%
782	BAZAARVOICE INC COMMON STOCK USD.0001	0.034%	91.464%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
783	SCHOLASTIC CORP COMMON STOCK USD.01	0.033%	91.497%
784	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.033%	91.530%
785	FIRST FOUNDATION INC COMMON STOCK USD.001	0.033%	91.564%
786	LIFETIME BRANDS INC COMMON STOCK USD.01	0.033%	91.597%
787	WILLDAN GROUP INC COMMON STOCK USD.01	0.033%	91.630%
788	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.033%	91.663%
789	ELDORADO RESORTS INC COMMON STOCK	0.033%	91.695%
790	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.033%	91.728%
791	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	0.033%	91.761%
792	XENCOR INC COMMON STOCK USD.01	0.032%	91.793%
793	MALIBU BOATS INC A COMMON STOCK USD.01	0.032%	91.825%
794	INTREPID POTASH INC COMMON STOCK USD.001	0.032%	91.858%
795	KVH INDUSTRIES INC COMMON STOCK USD.01	0.032%	91.890%
796	TITAN MACHINERY INC COMMON STOCK USD.00001	0.032%	91.922%
797	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.032%	91.954%
798	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.032%	91.985%
799	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.032%	92.017%
800	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.031%	92.049%
801	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.031%	92.080%
802	BEAZER HOMES USA INC COMMON STOCK USD.001	0.031%	92.111%
803	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.031%	92.142%
804	NATIONAL COMMERCE CORP COMMON STOCK	0.031%	92.173%
805	NATIONAL RESEARCH CORP CL B COMMON STOCK USD.001	0.031%	92.204%
806	CNB FINANCIAL CORP/PA COMMON STOCK	0.031%	92.235%
807	ADVANSIX INC COMMON STOCK USD.01	0.031%	92.266%
808	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.031%	92.296%
809	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.031%	92.327%
810	OWENS + MINOR INC COMMON STOCK USD2.0	0.031%	92.358%
811	DRIL QUIP INC COMMON STOCK USD.01	0.030%	92.388%
812	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.030%	92.418%
813	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.030%	92.448%
814	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.030%	92.479%
815	TRECORA RESOURCES COMMON STOCK USD.1	0.030%	92.509%
816	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.030%	92.539%
817	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.029%	92.568%
818	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.029%	92.598%
819	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.029%	92.627%
820	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.029%	92.657%
821	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.029%	92.686%
822	COHEN + STEERS INC COMMON STOCK USD.01	0.029%	92.715%
823	KIRKLAND S INC COMMON STOCK	0.029%	92.745%
824	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.029%	92.774%
825	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.029%	92.803%
826	POTBELLY CORP COMMON STOCK USD.01	0.029%	92.832%
827	VERITIV CORP COMMON STOCK USD.01	0.029%	92.861%
828	OM ASSET MANAGEMENT PLC COMMON STOCK USD.001	0.029%	92.889%
829	OASIS PETROLEUM INC COMMON STOCK USD.01	0.029%	92.918%
830	BRISTOW GROUP INC COMMON STOCK USD.01	0.028%	92.946%
831	REIS INC COMMON STOCK USD.01	0.028%	92.975%
832	NATURES SUNSHINE PRODS INC COMMON STOCK	0.028%	93.003%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
833	OLYMPIC STEEL INC COMMON STOCK	0.028%	93.031%
834	ENVESTNET INC COMMON STOCK	0.028%	93.059%
835	TESCO CORP COMMON STOCK	0.028%	93.087%
836	BILL BARRETT CORP COMMON STOCK USD.001	0.028%	93.115%
837	VILLAGE SUPER MARKET CLASS A COMMON STOCK	0.028%	93.143%
838	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.028%	93.171%
839	PCM INC COMMON STOCK USD.001	0.028%	93.199%
840	COWEN INC COMMON STOCK USD.01	0.028%	93.227%
841	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.027%	93.254%
842	INTEVAC INC COMMON STOCK	0.027%	93.281%
843	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01	0.027%	93.309%
844	TWIN DISC INC COMMON STOCK	0.027%	93.336%
845	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.027%	93.363%
846	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.027%	93.390%
847	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.027%	93.417%
848	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.027%	93.444%
849	FRED S INC CLASS A COMMON STOCK	0.027%	93.471%
850	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.027%	93.498%
851	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.027%	93.525%
852	PLANTRONICS INC COMMON STOCK USD.01	0.027%	93.552%
853	HIBBETT SPORTS INC COMMON STOCK USD.01	0.027%	93.579%
854	TELENAV INC COMMON STOCK USD.001	0.027%	93.605%
855	DELTA APPAREL INC COMMON STOCK USD.01	0.027%	93.632%
856	HAEMONETICS CORP/MASS COMMON STOCK USD.01	0.026%	93.658%
857	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.026%	93.684%
858	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.026%	93.710%
859	FARMERS NATL BANC CORP COMMON STOCK	0.026%	93.736%
860	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.026%	93.762%
861	REALNETWORKS INC COMMON STOCK USD.001	0.026%	93.788%
862	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.026%	93.813%
863	AV HOMES INC COMMON STOCK USD1.0	0.026%	93.839%
864	EASTERN CO/THE COMMON STOCK	0.026%	93.864%
865	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.025%	93.890%
866	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.025%	93.915%
867	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.025%	93.941%
868	CRAWFORD + CO CL B COMMON STOCK USD1.0	0.025%	93.966%
869	EMCORE CORP COMMON STOCK	0.025%	93.991%
870	BANK OF MARIN BANCORP/CA COMMON STOCK	0.025%	94.016%
871	INPHI CORP COMMON STOCK	0.025%	94.042%
872	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.025%	94.067%
873	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.025%	94.092%
874	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.025%	94.117%
875	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.025%	94.141%
876	DMC GLOBAL INC COMMON STOCK USD.05	0.025%	94.166%
877	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.025%	94.191%
878	TIPTREE INC COMMON STOCK USD.001	0.025%	94.215%
879	SHUTTERSTOCK INC COMMON STOCK USD.01	0.024%	94.240%
880	CSS INDUSTRIES INC COMMON STOCK USD.1	0.024%	94.264%
881	GRAHAM CORP COMMON STOCK USD.1	0.024%	94.288%
882	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.024%	94.312%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
883	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.024%	94.337%
884	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.024%	94.361%
885	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.024%	94.385%
886	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.024%	94.409%
887	RENT A CENTER INC COMMON STOCK USD.01	0.024%	94.433%
888	HOMETRUST BANCSHARES INC COMMON STOCK	0.024%	94.456%
889	DIGITALGLOBE INC COMMON STOCK USD.001	0.024%	94.480%
890	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.024%	94.504%
891	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.024%	94.528%
892	NORTHWEST PIPE CO COMMON STOCK USD.01	0.024%	94.551%
893	CU BANCORP COMMON STOCK	0.024%	94.575%
894	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.023%	94.598%
895	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.023%	94.621%
896	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.023%	94.644%
897	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.023%	94.668%
898	CHIMERIX INC COMMON STOCK USD.001	0.023%	94.691%
899	STEELCASE INC CL A COMMON STOCK	0.023%	94.714%
900	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01	0.023%	94.736%
901	LIFEWAY FOODS INC COMMON STOCK	0.023%	94.759%
902	MAXWELL TECHNOLOGIES INC COMMON STOCK USD.1	0.023%	94.782%
903	WINGSTOP INC COMMON STOCK USD.01	0.023%	94.804%
904	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.022%	94.827%
905	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.022%	94.849%
906	STARTEK INC COMMON STOCK USD.01	0.022%	94.872%
907	DEPOMED INC COMMON STOCK	0.022%	94.894%
908	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.022%	94.917%
909	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.022%	94.939%
910	HARDINGE INC COMMON STOCK USD.01	0.022%	94.961%
911	CARS.COM INC COMMON STOCK USD.01	0.022%	94.983%
912	ULTRA PETROLEUM CORP COMMON STOCK	0.022%	95.005%
913	RIGNET INC COMMON STOCK USD.001	0.022%	95.028%
914	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.022%	95.050%
915	GENIE ENERGY LTD B COMMON STOCK	0.022%	95.071%
916	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.022%	95.093%
917	CLEARFIELD INC COMMON STOCK USD.01	0.022%	95.115%
918	LSI INDUSTRIES INC COMMON STOCK	0.022%	95.136%
919	SEVCON INC COMMON STOCK USD.1	0.022%	95.158%
920	VALUE LINE INC COMMON STOCK USD.1	0.022%	95.180%
921	NUVECTRA CORP COMMON STOCK USD.001	0.022%	95.201%
922	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.021%	95.223%
923	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.021%	95.244%
924	NEOGENOMICS INC COMMON STOCK USD.001	0.021%	95.266%
925	LIBBEY INC COMMON STOCK USD.01	0.021%	95.287%
926	A H BELO CORP A COMMON STOCK USD.01	0.021%	95.308%
927	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.021%	95.329%
928	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.021%	95.350%
929	CARDTRONICS PLC A COMMON STOCK	0.021%	95.371%
930	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.021%	95.391%
931	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	0.021%	95.412%
932	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.021%	95.433%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
933	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.021%	95.454%
934	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.021%	95.474%
935	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.021%	95.495%
936	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.021%	95.516%
937	RYERSON HOLDING CORP COMMON STOCK USD.01	0.020%	95.536%
938	CAROLINA FINANCIAL CORP COMMON STOCK	0.020%	95.556%
939	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.020%	95.577%
940	SPARTON CORP COMMON STOCK USD1.25	0.020%	95.597%
941	PC TEL INC COMMON STOCK USD.001	0.020%	95.617%
942	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.020%	95.637%
943	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.020%	95.657%
944	GULF ISLAND FABRICATION INC COMMON STOCK	0.020%	95.677%
945	MBT FINANCIAL CORP COMMON STOCK	0.020%	95.697%
946	COOPER TIRE + RUBBER COMMON STOCK USD1.0	0.020%	95.716%
947	WEIS MARKETS INC COMMON STOCK	0.020%	95.736%
948	DENBURY RESOURCES INC COMMON STOCK USD.001	0.020%	95.756%
949	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	0.020%	95.775%
950	UNICO AMERICAN CORP COMMON STOCK	0.020%	95.795%
951	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.020%	95.814%
952	ZOGENIX INC COMMON STOCK USD.001	0.020%	95.834%
953	ENVIROSTAR INC COMMON STOCK USD.025	0.019%	95.853%
954	CDI CORP COMMON STOCK USD.1	0.019%	95.873%
955	PHI INC NON VOTING COMMON STOCK USD.1	0.019%	95.892%
956	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.019%	95.911%
957	NEW YORK + CO COMMON STOCK USD.001	0.019%	95.930%
958	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.019%	95.949%
959	RED LION HOTELS CORP COMMON STOCK USD.01	0.019%	95.968%
960	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.019%	95.987%
961	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.019%	96.006%
962	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.019%	96.025%
963	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.019%	96.044%
964	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.019%	96.063%
965	LEAF GROUP LTD COMMON STOCK USD.0001	0.019%	96.081%
966	QEP RESOURCES INC COMMON STOCK USD.01	0.019%	96.100%
967	NEFF CORP CLASS A COMMON STOCK USD.01	0.019%	96.119%
968	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.018%	96.137%
969	DHI GROUP INC COMMON STOCK USD.01	0.018%	96.155%
970	LSB INDUSTRIES INC COMMON STOCK USD.1	0.018%	96.173%
971	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.018%	96.191%
972	COMPUTER TASK GROUP INC COMMON STOCK USD.01	0.018%	96.209%
973	CELADON GROUP INC COMMON STOCK USD.033	0.018%	96.227%
974	PREMIER FINANCIAL BANCORP COMMON STOCK	0.018%	96.245%
975	PRIMO WATER CORP COMMON STOCK	0.018%	96.263%
976	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.018%	96.281%
977	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.018%	96.298%
978	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.017%	96.315%
979	PFSWEB INC COMMON STOCK USD.001	0.017%	96.333%
980	CLARUS CORP COMMON STOCK USD.0001	0.017%	96.350%
981	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.017%	96.368%
982	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.017%	96.385%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
983	ANGIE S LIST INC COMMON STOCK USD.001	0.017%	96.402%
984	AMTECH SYSTEMS INC COMMON STOCK USD.01	0.017%	96.420%
985	AK STEEL HOLDING CORP COMMON STOCK USD.01	0.017%	96.437%
986	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.017%	96.454%
987	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.017%	96.471%
988	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001	0.017%	96.488%
989	TRINITY PLACE HOLDINGS INC COMMON STOCK	0.017%	96.505%
990	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.017%	96.522%
991	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.017%	96.539%
992	PARKER DRILLING CO COMMON STOCK USD.167	0.017%	96.556%
993	GLOBANT SA COMMON STOCK USD1.2	0.017%	96.573%
994	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.017%	96.590%
995	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.017%	96.606%
996	PRGX GLOBAL INC COMMON STOCK USD.01	0.017%	96.623%
997	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.017%	96.639%
998	DILLARDS INC CL A COMMON STOCK	0.016%	96.656%
999	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.016%	96.672%
1000	PENN VIRGINIA CORP COMMON STOCK	0.016%	96.688%
1001	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.016%	96.704%
1002	SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01	0.016%	96.721%
1003	CYBEROPTICS CORP COMMON STOCK	0.016%	96.737%
1004	DORIAN LPG LTD COMMON STOCK USD.01	0.016%	96.753%
1005	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.016%	96.769%
1006	HUTTIG BUILDING PRODUCTS INC COMMON STOCK USD.01	0.016%	96.784%
1007	HESKA CORP COMMON STOCK USD.001	0.016%	96.800%
1008	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.016%	96.815%
1009	PTC THERAPEUTICS INC COMMON STOCK USD.001	0.016%	96.831%
1010	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.015%	96.846%
1011	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	96.862%
1012	BRIDGFORD FOODS CORP COMMON STOCK USD1.0	0.015%	96.877%
1013	ESSA BANCORP INC COMMON STOCK USD.01	0.015%	96.892%
1014	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.015%	96.907%
1015	WILLBROS GROUP INC COMMON STOCK USD.05	0.015%	96.922%
1016	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.015%	96.937%
1017	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.015%	96.952%
1018	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	96.967%
1019	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.015%	96.982%
1020	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.015%	96.997%
1021	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.015%	97.011%
1022	ARK RESTAURANTS CORP COMMON STOCK USD.01	0.015%	97.026%
1023	VAREX IMAGING CORP COMMON STOCK USD.01	0.015%	97.041%
1024	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.015%	97.055%
1025	GOLDFIELD CORP COMMON STOCK USD.1	0.015%	97.070%
1026	ESCALADE INC COMMON STOCK	0.015%	97.084%
1027	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.014%	97.099%
1028	ROCKY MOUNTAIN CHOC FACT INC COMMON STOCK USD.001	0.014%	97.113%
1029	PACIFIC MERCANTILE BANCORP COMMON STOCK	0.014%	97.127%
1030	HERMAN MILLER INC COMMON STOCK USD.2	0.014%	97.142%
1031	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.014%	97.156%
1032	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.014%	97.170%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1033	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.014%	97.184%
1034	BCB BANCORP INC COMMON STOCK	0.014%	97.198%
1035	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.014%	97.212%
1036	QAD INC B COMMON STOCK USD.001	0.014%	97.226%
1037	BOWL AMERICA INC CLASS A COMMON STOCK USD.1	0.014%	97.240%
1038	ALTISOURCE PORTFOLIO SOL COMMON STOCK USD1.0	0.014%	97.254%
1039	MACROGENICS INC COMMON STOCK USD.01	0.014%	97.268%
1040	UNITY BANCORP INC COMMON STOCK	0.014%	97.282%
1041	ASTRONOVA INC COMMON STOCK USD.05	0.014%	97.296%
1042	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.014%	97.310%
1043	CONTANGO OIL + GAS COMMON STOCK USD.04	0.014%	97.324%
1044	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333	0.014%	97.338%
1045	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.014%	97.352%
1046	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	0.014%	97.366%
1047	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.014%	97.379%
1048	FIRSTCASH INC COMMON STOCK USD.01	0.014%	97.393%
1049	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.014%	97.407%
1050	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01	0.014%	97.420%
1051	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.014%	97.434%
1052	AMERESCO INC CL A COMMON STOCK USD.0001	0.014%	97.447%
1053	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.013%	97.461%
1054	PLANET PAYMENT INC COMMON STOCK USD.01	0.013%	97.474%
1055	EVANS BANCORP INC COMMON STOCK USD.5	0.013%	97.487%
1056	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.013%	97.501%
1057	SYNALLOY CORP COMMON STOCK USD1.0	0.013%	97.514%
1058	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.013%	97.527%
1059	TRONC INC COMMON STOCK USD.01	0.013%	97.540%
1060	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.013%	97.553%
1061	QUINSTREET INC COMMON STOCK USD.001	0.013%	97.566%
1062	MARCHEX INC CLASS B COMMON STOCK USD.01	0.013%	97.579%
1063	KEY TECHNOLOGY INC COMMON STOCK	0.013%	97.592%
1064	SHORE BANCSHARES INC COMMON STOCK USD.01	0.013%	97.605%
1065	ACME UNITED CORP COMMON STOCK USD2.5	0.013%	97.618%
1066	ON DECK CAPITAL INC COMMON STOCK USD.005	0.013%	97.631%
1067	DERMIRA INC COMMON STOCK USD.001	0.013%	97.644%
1068	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.013%	97.657%
1069	BEL FUSE INC CL A COMMON STOCK USD.1	0.013%	97.669%
1070	MAUI LAND + PINEAPPLE CO COMMON STOCK	0.013%	97.682%
1071	AWARE INC/MASS COMMON STOCK USD.01	0.013%	97.694%
1072	BOJANGLES INC COMMON STOCK USD.01	0.012%	97.707%
1073	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.012%	97.719%
1074	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.012%	97.732%
1075	SCOPE INDUSTRIES COMMON STOCK	0.012%	97.744%
1076	ROCKY BRANDS INC COMMON STOCK	0.012%	97.756%
1077	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.012%	97.768%
1078	CEMPRA INC COMMON STOCK USD.001	0.012%	97.781%
1079	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.012%	97.793%
1080	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.012%	97.805%
1081	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.012%	97.817%
1082	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.012%	97.830%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1083	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.012%	97.842%
1084	ULTRALIFE CORP COMMON STOCK USD.1	0.012%	97.854%
1085	TECHTARGET COMMON STOCK USD.001	0.012%	97.866%
1086	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.012%	97.878%
1087	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK	0.012%	97.890%
1088	SKYLINE CORP COMMON STOCK USD.028	0.012%	97.902%
1089	KEYW HOLDING CORP/THE COMMON STOCK	0.012%	97.913%
1090	PRUDENTIAL BANCORP INC COMMON STOCK USD.01	0.012%	97.925%
1091	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.012%	97.937%
1092	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.012%	97.949%
1093	UNITED GUARDIAN INC COMMON STOCK USD.1	0.012%	97.961%
1094	TUESDAY MORNING CORP COMMON STOCK USD.01	0.012%	97.972%
1095	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.012%	97.984%
1096	HMN FINANCIAL INC COMMON STOCK USD.01	0.012%	97.996%
1097	GIGAMON INC COMMON STOCK USD.0001	0.012%	98.007%
1098	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.012%	98.019%
1099	DATA I/O CORP COMMON STOCK	0.011%	98.030%
1100	ACCURAY INC COMMON STOCK USD.001	0.011%	98.041%
1101	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.011%	98.053%
1102	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.011%	98.064%
1103	UNION BANKSHARES INC /VT COMMON STOCK USD2.0	0.011%	98.075%
1104	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.011%	98.086%
1105	ARDELYX INC COMMON STOCK USD.000001	0.011%	98.098%
1106	SURGERY PARTNERS INC COMMON STOCK USD.01	0.011%	98.109%
1107	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.011%	98.120%
1108	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.011%	98.131%
1109	DIPLOMAT PHARMACY INC COMMON STOCK	0.011%	98.142%
1110	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.011%	98.153%
1111	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.011%	98.164%
1112	USA TRUCK INC COMMON STOCK USD.01	0.011%	98.175%
1113	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1	0.011%	98.185%
1114	MACKINAC FINANCIAL CORP COMMON STOCK	0.011%	98.196%
1115	TRAVELZOO COMMON STOCK USD.01	0.011%	98.207%
1116	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.011%	98.218%
1117	ACXIOM CORP COMMON STOCK USD.1	0.011%	98.228%
1118	MISONIX INC COMMON STOCK USD.01	0.011%	98.239%
1119	LUBY S INC COMMON STOCK USD.32	0.011%	98.250%
1120	EASTMAN KODAK CO COMMON STOCK USD.01	0.011%	98.261%
1121	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.011%	98.271%
1122	INTEST CORP COMMON STOCK USD.01	0.010%	98.282%
1123	LUXOFT HOLDING INC COMMON STOCK	0.010%	98.292%
1124	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.010%	98.302%
1125	KINGSTONE COS INC COMMON STOCK USD.01	0.010%	98.313%
1126	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.010%	98.323%
1127	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.010%	98.333%
1128	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.010%	98.344%
1129	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.010%	98.354%
1130	VOLT INFO SCIENCES INC COMMON STOCK USD.1	0.010%	98.364%
1131	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.010%	98.374%
1132	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.010%	98.384%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1133	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.010%	98.394%
1134	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	0.010%	98.404%
1135	TRANSCAT INC COMMON STOCK USD.5	0.010%	98.414%
1136	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.010%	98.424%
1137	DRIVE SHACK INC COMMON STOCK USD.01	0.010%	98.433%
1138	JAMBA INC COMMON STOCK USD.001	0.010%	98.443%
1139	OHIO VALLEY BANC CORP COMMON STOCK USD1.0	0.010%	98.453%
1140	AMCON DISTRIBUTING CO COMMON STOCK USD.01	0.010%	98.463%
1141	FIRST UNITED CORP COMMON STOCK USD.01	0.010%	98.472%
1142	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.010%	98.482%
1143	VECTRUS INC COMMON STOCK USD.01	0.010%	98.492%
1144	BSB BANCORP INC/MA COMMON STOCK USD.01	0.010%	98.501%
1145	ARATANA THERAPEUTICS INC COMMON STOCK USD.001	0.010%	98.511%
1146	URBAN ONE INC COMMON STOCK USD.001	0.010%	98.520%
1147	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.010%	98.530%
1148	BROADSOFT INC COMMON STOCK	0.010%	98.540%
1149	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.010%	98.549%
1150	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.009%	98.559%
1151	ESPERION THERAPEUTICS INC COMMON STOCK USD.001	0.009%	98.568%
1152	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.009%	98.577%
1153	DONEGAL GROUP INC B COMMON STOCK USD.01	0.009%	98.587%
1154	COLONY BANCORP COMMON STOCK USD1.0	0.009%	98.596%
1155	IRIDEX CORP COMMON STOCK USD.01	0.009%	98.606%
1156	GAIA INC COMMON STOCK USD.0001	0.009%	98.615%
1157	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.009%	98.624%
1158	HORIZON PHARMA PLC COMMON STOCK USD.0001	0.009%	98.633%
1159	AGROFRESH SOLUTIONS INC COMMON STOCK	0.009%	98.643%
1160	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.009%	98.652%
1161	DULUTH HOLDINGS INC CL B COMMON STOCK	0.009%	98.661%
1162	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.009%	98.670%
1163	BSQUARE CORP COMMON STOCK	0.009%	98.679%
1164	BANK OF COMMERCE HOLDINGS COMMON STOCK	0.009%	98.688%
1165	ION GEOPHYSICAL CORP COMMON STOCK USD.01	0.009%	98.697%
1166	JAKKS PACIFIC INC COMMON STOCK USD.001	0.009%	98.705%
1167	CSP INC COMMON STOCK USD.01	0.009%	98.714%
1168	PERCEPTRON INC COMMON STOCK USD.01	0.009%	98.723%
1169	TOWN SPORTS INTERNATIONAL COMMON STOCK USD.001	0.009%	98.732%
1170	SMART + FINAL STORES INC COMMON STOCK USD.001	0.009%	98.740%
1171	ERA GROUP INC COMMON STOCK USD.01	0.009%	98.749%
1172	AVON PRODUCTS INC COMMON STOCK USD.25	0.009%	98.758%
1173	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.009%	98.766%
1174	SHAKE SHACK INC CLASS A COMMON STOCK USD.01	0.009%	98.775%
1175	GRAY TELEVISION INC A COMMON STOCK	0.009%	98.784%
1176	PEOPLES BANCORP OF NC COMMON STOCK	0.008%	98.792%
1177	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0	0.008%	98.801%
1178	WAYSIDE TECHNOLOGY GROUP INC COMMON STOCK USD.01	0.008%	98.809%
1179	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.008%	98.817%
1180	FOSSIL GROUP INC COMMON STOCK USD.01	0.008%	98.826%
1181	LANDMARK BANCORP INC COMMON STOCK USD.01	0.008%	98.834%
1182	ZAFGEN INC COMMON STOCK USD.001	0.008%	98.842%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1183	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.008%	98.851%
1184	HSN INC COMMON STOCK USD.01	0.008%	98.859%
1185	NORWOOD FINANCIAL CORP COMMON STOCK USD.1	0.008%	98.867%
1186	PERFORMANT FINANCIAL CORP COMMON STOCK USD.01	0.008%	98.875%
1187	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	98.883%
1188	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.008%	98.891%
1189	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.008%	98.899%
1190	NICHOLAS FINANCIAL INC COMMON STOCK	0.008%	98.907%
1191	AMREP CORP COMMON STOCK USD.1	0.008%	98.915%
1192	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.008%	98.923%
1193	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.008%	98.931%
1194	INTRICON CORP COMMON STOCK USD1.0	0.008%	98.939%
1195	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0	0.008%	98.947%
1196	SEMGROUP CORP CLASS A COMMON STOCK	0.008%	98.955%
1197	NICOLET BANKSHARES INC COMMON STOCK	0.008%	98.963%
1198	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.008%	98.970%
1199	LANNETT CO INC COMMON STOCK USD.001	0.008%	98.978%
1200	DIXIE GROUP INC COMMON STOCK USD3.0	0.008%	98.985%
1201	AUTOBYTEL INC COMMON STOCK USD.001	0.007%	98.993%
1202	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.007%	99.000%
1203	BLACK BOX CORP COMMON STOCK USD.001	0.007%	99.008%
1204	OTONOMY INC COMMON STOCK USD.001	0.007%	99.015%
1205	MIRATI THERAPEUTICS INC COMMON STOCK	0.007%	99.023%
1206	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.007%	99.030%
1207	PROTO LABS INC COMMON STOCK USD.001	0.007%	99.037%
1208	NOBILITY HOMES INC COMMON STOCK USD.1	0.007%	99.044%
1209	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.007%	99.052%
1210	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.007%	99.059%
1211	VERASTEM INC COMMON STOCK USD.0001	0.007%	99.066%
1212	AUBURN NATL BANCORPORATION COMMON STOCK USD.01	0.007%	99.073%
1213	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.007%	99.081%
1214	HARTE HANKS INC COMMON STOCK USD1.0	0.007%	99.088%
1215	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK	0.007%	99.095%
1216	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.007%	99.102%
1217	ROSETTA STONE INC COMMON STOCK USD.00005	0.007%	99.109%
1218	US AUTO PARTS NETWORK INC COMMON STOCK USD.001	0.007%	99.116%
1219	1ST CONSTITUTION BANCORP COMMON STOCK	0.007%	99.123%
1220	XENITH BANKSHARES INC COMMON STOCK USD.01	0.007%	99.130%
1221	AROTECH CORP COMMON STOCK USD.01	0.007%	99.136%
1222	STAGE STORES INC COMMON STOCK USD.01	0.007%	99.143%
1223	EDUCATIONAL DEVELOPMENT CORP COMMON STOCK USD.2	0.007%	99.150%
1224	RGC RESOURCES INC COMMON STOCK USD5.0	0.007%	99.157%
1225	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.007%	99.163%
1226	CHEROKEE INC COMMON STOCK USD.02	0.007%	99.170%
1227	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.007%	99.177%
1228	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0	0.007%	99.183%
1229	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.007%	99.190%
1230	INTERSECTIONS INC COMMON STOCK USD.01	0.006%	99.196%
1231	CARBO CERAMICS INC COMMON STOCK USD.01	0.006%	99.203%
1232	DIGIRAD CORP COMMON STOCK USD.0001	0.006%	99.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1233	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.006%	99.216%
1234	SALISBURY BANCORP INC COMMON STOCK USD.1	0.006%	99.222%
1235	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.006%	99.228%
1236	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01	0.006%	99.235%
1237	NVE CORP COMMON STOCK USD.01	0.006%	99.241%
1238	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.006%	99.247%
1239	SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001	0.006%	99.253%
1240	ID SYSTEMS INC COMMON STOCK USD.01	0.006%	99.259%
1241	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.006%	99.265%
1242	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.006%	99.271%
1243	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.006%	99.277%
1244	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.006%	99.283%
1245	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.006%	99.289%
1246	INNODATA INC COMMON STOCK USD.01	0.006%	99.295%
1247	ITERIS INC COMMON STOCK USD.1	0.006%	99.301%
1248	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.006%	99.307%
1249	GSE SYSTEMS INC COMMON STOCK USD.01	0.006%	99.313%
1250	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.006%	99.319%
1251	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.006%	99.324%
1252	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.006%	99.330%
1253	AVIAT NETWORKS INC COMMON STOCK USD.01	0.006%	99.336%
1254	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.006%	99.341%
1255	CVD EQUIPMENT CORP COMMON STOCK USD.01	0.006%	99.347%
1256	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.006%	99.353%
1257	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.005%	99.358%
1258	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0	0.005%	99.363%
1259	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.005%	99.369%
1260	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.005%	99.374%
1261	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.005%	99.379%
1262	Q.E.P. COMPANY INC COMMON STOCK USD.001	0.005%	99.385%
1263	HUDSON GLOBAL INC COMMON STOCK USD.001	0.005%	99.390%
1264	MANNING + NAPIER INC COMMON STOCK USD.01	0.005%	99.395%
1265	YUME INC COMMON STOCK USD.001	0.005%	99.400%
1266	NUMEREX CORP CL A COMMON STOCK	0.005%	99.405%
1267	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.005%	99.410%
1268	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.005%	99.415%
1269	WIRELESS TELECOM GROUP INC COMMON STOCK USD.01	0.005%	99.420%
1270	ENSCO PLC CL A COMMON STOCK USD.1	0.005%	99.425%
1271	BOOT BARN HOLDINGS INC COMMON STOCK	0.005%	99.430%
1272	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.005%	99.435%
1273	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25	0.005%	99.440%
1274	FIRST BANK/HAMILTON NJ COMMON STOCK USD.01	0.005%	99.445%
1275	SUSSEX BANCORP COMMON STOCK	0.005%	99.450%
1276	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0	0.005%	99.455%
1277	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.005%	99.459%
1278	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	99.464%
1279	ARCH COAL INC A COMMON STOCK USD.01	0.005%	99.469%
1280	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.005%	99.474%
1281	SM ENERGY CO COMMON STOCK USD.01	0.005%	99.478%
1282	LIMONEIRA CO COMMON STOCK USD.01	0.005%	99.483%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1283	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.005%	99.487%
1284	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.005%	99.492%
1285	TSR INC COMMON STOCK USD.01	0.004%	99.496%
1286	HNI CORP COMMON STOCK USD1.0	0.004%	99.501%
1287	RADISYS CORP COMMON STOCK	0.004%	99.505%
1288	HOPFED BANCORP INC COMMON STOCK USD.01	0.004%	99.510%
1289	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.004%	99.514%
1290	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.004%	99.519%
1291	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.004%	99.523%
1292	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.004%	99.527%
1293	AMERICAN BILTRITE INC COMMON STOCK USD.01	0.004%	99.532%
1294	EXA CORP COMMON STOCK USD.001	0.004%	99.536%
1295	MUELLER INDUSTRIES INC COMMON STOCK USD.01	0.004%	99.540%
1296	HALLADOR ENERGY CO COMMON STOCK USD.01	0.004%	99.544%
1297	QUMU CORP COMMON STOCK USD.01	0.004%	99.548%
1298	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.004%	99.552%
1299	READING INTERNATIONAL INC B COMMON STOCK USD.01	0.004%	99.556%
1300	CITIZENS HOLDING COMPANY COMMON STOCK USD.2	0.004%	99.560%
1301	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01	0.004%	99.564%
1302	MID PENN BANCORP INC COMMON STOCK USD1.0	0.004%	99.568%
1303	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01	0.004%	99.572%
1304	SERVOTRONICS INC COMMON STOCK USD.2	0.004%	99.576%
1305	SYPRIS SOLUTIONS INC COMMON STOCK USD.01	0.004%	99.580%
1306	PIPER JAFFRAY COS COMMON STOCK USD.01	0.004%	99.584%
1307	NEWLINK GENETICS CORP COMMON STOCK USD.01	0.004%	99.588%
1308	ADVAXIS INC COMMON STOCK USD.001	0.004%	99.592%
1309	GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001	0.004%	99.596%
1310	BIOTIME INC COMMON STOCK	0.004%	99.600%
1311	ICAD INC COMMON STOCK USD.01	0.004%	99.603%
1312	FAMOUS DAVE S OF AMERICA COMMON STOCK USD.01	0.004%	99.607%
1313	TRUECAR INC COMMON STOCK USD.0001	0.004%	99.611%
1314	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.004%	99.615%
1315	ACNB CORP COMMON STOCK USD2.5	0.004%	99.619%
1316	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.004%	99.622%
1317	MALVERN BANCORP INC COMMON STOCK USD.01	0.004%	99.626%
1318	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.004%	99.630%
1319	FIRST INTERNET BANCORP COMMON STOCK	0.004%	99.633%
1320	INTELSAT SA COMMON STOCK USD.01	0.004%	99.637%
1321	SUNSHINE BANCORP INC COMMON STOCK USD.01	0.004%	99.641%
1322	RESOLUTE ENERGY CORP COMMON STOCK USD.0001	0.003%	99.644%
1323	MAGYAR BANCORP INC COMMON STOCK USD.01	0.003%	99.647%
1324	HOME BANCORP INC COMMON STOCK USD.01	0.003%	99.651%
1325	WVS FINANCIAL CORP COMMON STOCK USD.01	0.003%	99.654%
1326	DATAWATCH CORP COMMON STOCK USD.01	0.003%	99.658%
1327	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.003%	99.661%
1328	STEIN MART INC COMMON STOCK USD.01	0.003%	99.664%
1329	MCEWEN MINING INC COMMON STOCK	0.003%	99.668%
1330	BLUELINX HOLDINGS INC COMMON STOCK USD.01	0.003%	99.671%
1331	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.003%	99.674%
1332	ASURE SOFTWARE INC COMMON STOCK USD.01	0.003%	99.677%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1333	ASTRONICS CORP CL B COMMON STOCK USD.01	0.003%	99.681%
1334	QUANTUM CORP COMMON STOCK USD.01	0.003%	99.684%
1335	EVOLVING SYSTEMS INC COMMON STOCK USD.001	0.003%	99.687%
1336	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0	0.003%	99.690%
1337	BLUE BIRD CORP COMMON STOCK USD.0001	0.003%	99.693%
1338	EROS INTERNATIONAL PLC COMMON STOCK GBP.3	0.003%	99.696%
1339	FIRST NORTHWEST BANCORP COMMON STOCK	0.003%	99.699%
1340	CORVUS PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	99.702%
1341	KEY TRONIC CORP COMMON STOCK	0.003%	99.706%
1342	ARDMORE SHIPPING CORP COMMON STOCK USD.01	0.003%	99.709%
1343	TERRAFORM GLOBAL INC CL A COMMON STOCK USD.01	0.003%	99.712%
1344	KONA GRILL INC COMMON STOCK USD.01	0.003%	99.715%
1345	ENGLOBAL CORP COMMON STOCK USD.001	0.003%	99.718%
1346	MASTECH DIGITAL INC COMMON STOCK USD.01	0.003%	99.720%
1347	KOSS CORP COMMON STOCK USD.005	0.003%	99.723%
1348	NEW HOME CO INC/THE COMMON STOCK USD.01	0.003%	99.726%
1349	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.003%	99.729%
1350	AMERICAN RENAL ASSOCIATES HO COMMON STOCK USD.01	0.003%	99.732%
1351	SCORPIO BULKERS INC COMMON STOCK USD.01	0.003%	99.735%
1352	GOLD RESOURCE CORP COMMON STOCK USD.001	0.003%	99.737%
1353	CKX LANDS INC COMMON STOCK	0.003%	99.740%
1354	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0	0.003%	99.743%
1355	TAILORED BRANDS INC COMMON STOCK USD.01	0.003%	99.746%
1356	RELM WIRELESS CORP COMMON STOCK USD.6	0.003%	99.748%
1357	XERIUM TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	99.751%
1358	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013	0.003%	99.754%
1359	PSYCHEMEDICS CORP COMMON STOCK USD.005	0.003%	99.757%
1360	LGL GROUP INC/THE COMMON STOCK USD.01	0.003%	99.759%
1361	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.003%	99.762%
1362	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.003%	99.764%
1363	MANNATECH INC COMMON STOCK USD.0001	0.003%	99.767%
1364	INTELLIA THERAPEUTICS INC COMMON STOCK USD.0001	0.003%	99.770%
1365	FLUIDIGM CORP COMMON STOCK USD.001	0.003%	99.772%
1366	SUNRUN INC COMMON STOCK USD.0001	0.003%	99.775%
1367	CLEAR CHANNEL OUTDOOR CL A COMMON STOCK USD.01	0.003%	99.777%
1368	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.002%	99.780%
1369	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0	0.002%	99.782%
1370	EVINE LIVE INC COMMON STOCK USD.01	0.002%	99.785%
1371	GASLOG LTD COMMON STOCK USD.01	0.002%	99.787%
1372	INVENTURE FOODS INC COMMON STOCK USD.01	0.002%	99.790%
1373	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.002%	99.792%
1374	INTERGROUP CORP COMMON STOCK USD.01	0.002%	99.794%
1375	OPTICAL CABLE CORP COMMON STOCK	0.002%	99.797%
1376	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0	0.002%	99.799%
1377	PEGASUS COMPANIES INC/THE COMMON STOCK USD.01	0.002%	99.801%
1378	BIOSCRIP INC COMMON STOCK USD.0001	0.002%	99.804%
1379	CIVISTA BANCSHARES INC COMMON STOCK	0.002%	99.806%
1380	LIVE OAK BANCSHARES INC COMMON STOCK	0.002%	99.808%
1381	COSTAMARE INC COMMON STOCK USD.0001	0.002%	99.810%
1382	COMMUNITY WEST BANCSHARES COMMON STOCK	0.002%	99.813%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1383	NORTHEAST BANCORP COMMON STOCK USD1.0	0.002%	99.815%
1384	INVESTAR HOLDING CORP COMMON STOCK USD1.0	0.002%	99.817%
1385	GENCO SHIPPING + TRADING LTD COMMON STOCK	0.002%	99.819%
1386	ZEDGE INC CL B COMMON STOCK	0.002%	99.822%
1387	EMERSON RADIO CORP COMMON STOCK USD.01	0.002%	99.824%
1388	CCA INDUSTRIES INC COMMON STOCK USD.01	0.002%	99.826%
1389	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	99.828%
1390	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.002%	99.830%
1391	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01	0.002%	99.833%
1392	ADVANTAGE TECHNOLOGIES GRP COMMON STOCK USD.01	0.002%	99.835%
1393	CASCADIAN THERAPEUTICS INC COMMON STOCK	0.002%	99.837%
1394	WMIH CORP COMMON STOCK USD.00001	0.002%	99.839%
1395	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.002%	99.841%
1396	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.002%	99.843%
1397	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.002%	99.845%
1398	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.002%	99.847%
1399	IPASS INC COMMON STOCK USD.001	0.002%	99.849%
1400	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	99.851%
1401	AEROCENTURY CORP COMMON STOCK USD.001	0.002%	99.853%
1402	BOVIE MEDICAL CORP COMMON STOCK USD.001	0.002%	99.855%
1403	AMERICAN SHARED HOSPITAL SER COMMON STOCK	0.002%	99.857%
1404	ELECTROMED INC COMMON STOCK USD.01	0.002%	99.859%
1405	PHI INC VOTING COMMON STOCK USD.1	0.002%	99.861%
1406	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.002%	99.863%
1407	ROYAL BANCSHARES OF PENN A COMMON STOCK USD2.0	0.002%	99.864%
1408	EXONE CO/THE COMMON STOCK USD.01	0.002%	99.866%
1409	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.002%	99.868%
1410	GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05	0.002%	99.870%
1411	SELECT BANCORP INC COMMON STOCK USD1.0	0.002%	99.872%
1412	WESTMORELAND COAL CO COMMON STOCK USD2.5	0.002%	99.874%
1413	QUALSTAR CORP COMMON STOCK	0.002%	99.876%
1414	CATALYST BIOSCIENCES INC COMMON STOCK USD.001	0.002%	99.877%
1415	PROPHASE LABS INC COMMON STOCK USD.0005	0.002%	99.879%
1416	PERFUMANIA HOLDINGS INC COMMON STOCK USD.01	0.002%	99.881%
1417	GLU MOBILE INC COMMON STOCK USD.0001	0.002%	99.883%
1418	BROADWIND ENERGY INC COMMON STOCK USD.001	0.002%	99.884%
1419	DAILY JOURNAL CORP COMMON STOCK USD.01	0.002%	99.886%
1420	ASSEMBLY BIOSCIENCES INC COMMON STOCK USD.001	0.002%	99.888%
1421	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.002%	99.890%
1422	MAYS (J.W.) INC COMMON STOCK USD1.0	0.002%	99.891%
1423	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.002%	99.893%
1424	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.002%	99.895%
1425	PENDRELL CORP COMMON STOCK USD.01	0.002%	99.897%
1426	PLAYA HOTELS + RESORTS NV COMMON STOCK USD.01	0.002%	99.898%
1427	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001	0.002%	99.900%
1428	EAGLE BULK SHIPPING INC COMMON STOCK USD.01	0.002%	99.902%
1429	TREVENA INC COMMON STOCK USD.001	0.002%	99.903%
1430	RF INDUSTRIES LTD COMMON STOCK USD.01	0.002%	99.905%
1431	IEC ELECTRONICS CORP COMMON STOCK USD.01	0.002%	99.906%
1432	MANITEX INTERNATIONAL INC COMMON STOCK	0.002%	99.908%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1433	WEST CORP COMMON STOCK USD.001	0.001%	99.909%
1434	REAL INDUSTRY INC COMMON STOCK	0.001%	99.911%
1435	ATYR PHARMA INC COMMON STOCK USD.001	0.001%	99.912%
1436	SIGMATRON INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.914%
1437	XBIOTECH INC COMMON STOCK	0.001%	99.915%
1438	GLOBALSCAPE INC COMMON STOCK USD.001	0.001%	99.917%
1439	WESTWATER RESOURCES INC COMMON STOCK USD.001	0.001%	99.918%
1440	IMMERSION CORPORATION COMMON STOCK USD.001	0.001%	99.919%
1441	BALDWIN + LYONS INC CL A COMMON STOCK	0.001%	99.921%
1442	FITBIT INC A COMMON STOCK USD.0001	0.001%	99.922%
1443	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.923%
1444	VAALCO ENERGY INC COMMON STOCK USD.1	0.001%	99.925%
1445	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.001%	99.926%
1446	SERES THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.927%
1447	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.001%	99.928%
1448	GMS INC COMMON STOCK USD.01	0.001%	99.929%
1449	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.001%	99.931%
1450	BROADVISION INC COMMON STOCK USD.0001	0.001%	99.932%
1451	HC2 HOLDINGS INC COMMON STOCK USD.001	0.001%	99.933%
1452	TEL INSTRUMENT ELECTRONICS COMMON STOCK USD.1	0.001%	99.934%
1453	INSEEGO CORP COMMON STOCK	0.001%	99.935%
1454	CENTURY CASINOS INC COMMON STOCK USD.01	0.001%	99.936%
1455	APPROACH RESOURCES INC COMMON STOCK USD.01	0.001%	99.937%
1456	PFENEX INC COMMON STOCK USD.001	0.001%	99.938%
1457	PAIN THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.940%
1458	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.941%
1459	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.001%	99.942%
1460	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.001%	99.943%
1461	NEUROTROPE INC COMMON STOCK	0.001%	99.944%
1462	WAYNE SAVINGS BANCSHARES INC COMMON STOCK USD.1	0.001%	99.945%
1463	COFFEE HOLDING CO INC COMMON STOCK USD.001	0.001%	99.946%
1464	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.947%
1465	DASAN ZHONG SOLUTIONS INC COMMON STOCK USD.001	0.001%	99.948%
1466	LAKE SHORE BANCORP INC COMMON STOCK USD.01	0.001%	99.949%
1467	GROUPON INC COMMON STOCK USD.0001	0.001%	99.950%
1468	MSB FINANCIAL CORP/MD COMMON STOCK USD.01	0.001%	99.951%
1469	CIVEO CORP COMMON STOCK USD.01	0.001%	99.952%
1470	EMMIS COMMUNICATIONS CLASS A COMMON STOCK USD.01	0.001%	99.952%
1471	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	99.953%
1472	APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001	0.001%	99.954%
1473	COMBIMATRIX CORP COMMON STOCK USD.001	0.001%	99.955%
1474	ASTA FUNDING INC COMMON STOCK USD.01	0.001%	99.956%
1475	HOWARD BANCORP INC COMMON STOCK USD.01	0.001%	99.957%
1476	COMMAND SECURITY CORPORATION COMMON STOCK USD.0001	0.001%	99.958%
1477	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK	0.001%	99.959%
1478	JUNIPER PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	99.960%
1479	SIEBERT FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.961%
1480	DETERMINE INC COMMON STOCK USD.0001	0.001%	99.962%
1481	SIENTRA INC COMMON STOCK USD.01	0.001%	99.962%
1482	TREMOR VIDEO INC COMMON STOCK USD.0001	0.001%	99.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1483	IMMUNE DESIGN CORP COMMON STOCK USD.001	0.001%	99.964%
1484	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.001%	99.965%
1485	AGILE THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.966%
1486	HENNESSY ADVISORS INC COMMON STOCK	0.001%	99.967%
1487	SB FINANCIAL GROUP INC COMMON STOCK	0.001%	99.968%
1488	P + F INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	99.968%
1489	GERON CORP COMMON STOCK USD.001	0.001%	99.969%
1490	ARALEZ PHARMACEUTICALS INC COMMON STOCK	0.001%	99.970%
1491	IMPAC MORTGAGE HOLDINGS INC COMMON STOCK USD.01	0.001%	99.971%
1492	ENDOCYTE INC COMMON STOCK	0.001%	99.971%
1493	ROCKET FUEL INC COMMON STOCK USD.001	0.001%	99.972%
1494	SAPIENS INTERNATIONAL CORP COMMON STOCK USD.01	0.001%	99.973%
1495	CALITHERA BIOSCIENCES INC COMMON STOCK USD.001	0.001%	99.973%
1496	EMAGIN CORPORATION COMMON STOCK USD.001	0.001%	99.974%
1497	LIPOCINE INC COMMON STOCK USD.0001	0.001%	99.975%
1498	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	99.975%
1499	COGINT INC COMMON STOCK	0.001%	99.976%
1500	TONIX PHARMACEUTICALS HOLDIN COMMON STOCK USD.001	0.001%	99.977%
1501	SONIC FOUNDRY INC COMMON STOCK USD.01	0.001%	99.977%
1502	FINJAN HOLDINGS INC COMMON STOCK USD.001	0.001%	99.978%
1503	ALPINE IMMUNE SCIENCES INC COMMON STOCK USD.001	0.001%	99.978%
1504	ORION ENERGY SYSTEMS INC COMMON STOCK	0.001%	99.979%
1505	PROTEOSTASIS THERAPEUTICS IN COMMON STOCK USD.001	0.001%	99.980%
1506	CIDARA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.980%
1507	NORTHERN OIL AND GAS INC COMMON STOCK USD.001	0.001%	99.981%
1508	CITIZENS FIRST CORP COMMON STOCK	0.001%	99.981%
1509	SOLIGENIX INC COMMON STOCK USD.001	0.001%	99.982%
1510	INFORMATION SERVICES GROUP COMMON STOCK USD.0001	0.000%	99.982%
1511	DICERNA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.983%
1512	FUEL TECH INC COMMON STOCK USD.01	0.000%	99.983%
1513	ONVIA INC COMMON STOCK USD.0001	0.000%	99.984%
1514	AVALON HOLDINGS CORP A COMMON STOCK USD.01	0.000%	99.984%
1515	UNITED COMMUNITY BANCORP COMMON STOCK USD.01	0.000%	99.985%
1516	VERSAR INC COMMON STOCK USD.01	0.000%	99.985%
1517	SORRENTO THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.985%
1518	BANCORP OF NEW JERSEY INC COMMON STOCK	0.000%	99.986%
1519	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0	0.000%	99.986%
1520	MEDICINOVA INC COMMON STOCK USD.001	0.000%	99.987%
1521	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	99.987%
1522	TOFUTTI BRANDS INC COMMON STOCK USD.01	0.000%	99.987%
1523	DIGITAL ALLY INC COMMON STOCK USD.001	0.000%	99.988%
1524	PIONEER POWER SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.988%
1525	LIFEVANTAGE CORP COMMON STOCK USD.0001	0.000%	99.989%
1526	FONAR CORP COMMON STOCK USD.0001	0.000%	99.989%
1527	LANDS END INC COMMON STOCK USD.01	0.000%	99.989%
1528	INSIGNIA SYSTEMS INC COMMON STOCK USD.01	0.000%	99.990%
1529	ANCHOR BANCORP COMMON STOCK USD.01	0.000%	99.990%
1530	INTELLIGENT SYSTEMS CORP COMMON STOCK USD.01	0.000%	99.990%
1531	FAIRMOUNT SANTROL HOLDINGS I COMMON STOCK USD.01	0.000%	99.991%
1532	LIGHTPATH TECHNOLOGIES INC A COMMON STOCK USD.01	0.000%	99.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1533	FIFTH STREET ASSET MANAGEMEN COMMON STOCK USD.01	0.000%	99.991%
1534	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01	0.000%	99.992%
1535	LCNB CORPORATION COMMON STOCK	0.000%	99.992%
1536	SUMMIT STATE BANK COMMON STOCK	0.000%	99.992%
1537	COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01	0.000%	99.993%
1538	STANLEY FURNITURE CO INC COMMON STOCK USD.02	0.000%	99.993%
1539	SYNTROLEUM CORP COMMON STOCK USD.01	0.000%	99.993%
1540	RUBICON TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.993%
1541	ALLIED HEALTHCARE PRODUCTS COMMON STOCK USD.01	0.000%	99.994%
1542	PURE CYCLE CORP COMMON STOCK USD.0033	0.000%	99.994%
1543	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.994%
1544	SMTC CORPORATION COMMON STOCK USD.01	0.000%	99.995%
1545	TWO RIVER BANCORP COMMON STOCK	0.000%	99.995%
1546	CUI GLOBAL INC COMMON STOCK USD.001	0.000%	99.995%
1547	INUVO INC COMMON STOCK USD.001	0.000%	99.995%
1548	BIOPTIX INC COMMON STOCK	0.000%	99.996%
1549	KELLY SERVICES INC CL B COMMON STOCK USD1.0	0.000%	99.996%
1550	TRIO TECH INTERNATIONAL COMMON STOCK	0.000%	99.996%
1551	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.996%
1552	PB BANCORP INC COMMON STOCK	0.000%	99.997%
1553	ELECTRO SENSORS INC COMMON STOCK USD.1	0.000%	99.997%
1554	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.000%	99.997%
1555	LAZARE KAPLAN INTERNATIONAL COMMON STOCK USD1.0	0.000%	99.997%
1556	ORRSTOWN FINL SERVICES INC COMMON STOCK	0.000%	99.997%
1557	INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.998%
1558	INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01	0.000%	99.998%
1559	IDENTIV INC COMMON STOCK USD.001	0.000%	99.998%
1560	EAGLE BANCORP MONTANA INC COMMON STOCK USD.01	0.000%	99.998%
1561	PAPA MURPHY S HOLDINGS INC COMMON STOCK USD.01	0.000%	99.998%
1562	NANTHEALTH INC COMMON STOCK USD.0001	0.000%	99.998%
1563	FIRST BANCSHARES INC (MO) COMMON STOCK USD.01	0.000%	99.999%
1564	IMAGE SENSING SYSTEMS INC COMMON STOCK USD.01	0.000%	99.999%
1565	LICT CORP COMMON STOCK USD.01	0.000%	99.999%
1566	PROFESSIONAL DIVERSITY NETWO COMMON STOCK USD.01	0.000%	99.999%
1567	PERMA FIX ENVIRONMENTAL SVCS COMMON STOCK USD.001	0.000%	99.999%
1568	CENVEO INC COMMON STOCK USD.01	0.000%	99.999%
1569	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.999%
1570	INVIVO THERAPEUTICS HOLDINGS COMMON STOCK USD.00001	0.000%	99.999%
1571	ARCA BIOPHARMA INC COMMON STOCK USD.001	0.000%	99.999%
1572	PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0	0.000%	100.000%
1573	CANCER GENETICS INC COMMON STOCK USD.0001	0.000%	100.000%
1574	NOVUS THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.000%
1575	NORDIC AMERICAN OFFSHORE LTD COMMON STOCK USD.01	0.000%	100.000%
1576	GREAT ELM CAPITAL GROUP INC COMMON STOCK	0.000%	100.000%
1577	PDVWIRELESS INC COMMON STOCK USD.0001	0.000%	100.000%
1578	FULL HOUSE RESORTS INC COMMON STOCK USD.0001	0.000%	100.000%
1579	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.000%	100.000%
1580	NATIONAL AMERICAN UNIVERSITY COMMON STOCK	0.000%	100.000%
1581	CARVER BANCORP INC COMMON STOCK USD.01	0.000%	100.000%
1582	ART S WAY MANUFACTURING CO COMMON STOCK USD.01	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1583	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
1584	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
1585	FRD ACQUISITION CO SHS COMMON STOCK	-	100.000%
1586	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI	-	100.000%
1587	ENRON TOPRS 8.125PCT ESCROW CUSIP	-	100.000%
1588	CAPITAL BANK CORP CVR CAPITAL BANK CORP CVR	-	100.000%