

Tax-Managed U.S. Marketwide Value Portfolio II

As of March 31, 2017 (Updated Monthly)

Source: State Street

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

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This fund operates as a feeder fund in a master-feeder structure and the holdings listed below are the investment holdings of the corresponding master fund.

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	COMCAST CORP CLASS A COMMON STOCK USD.01	4.392%	4.392%
2	JPMORGAN CHASE + CO COMMON STOCK USD1.0	3.831%	8.223%
3	AT+T INC COMMON STOCK USD1.0	3.741%	11.963%
4	EXXON MOBIL CORP COMMON STOCK	3.700%	15.664%
5	INTEL CORP COMMON STOCK USD.001	2.694%	18.357%
6	CISCO SYSTEMS INC COMMON STOCK USD.001	2.516%	20.874%
7	TIME WARNER INC COMMON STOCK USD.01	2.426%	23.300%
8	BANK OF AMERICA CORP COMMON STOCK USD.01	2.315%	25.615%
9	PFIZER INC COMMON STOCK USD.05	2.313%	27.927%
10	CHEVRON CORP COMMON STOCK USD.75	1.927%	29.854%
11	CVS HEALTH CORP COMMON STOCK USD.01	1.919%	31.773%
12	CITIGROUP INC COMMON STOCK USD.01	1.810%	33.583%
13	WELLS FARGO + CO COMMON STOCK USD1.666	1.808%	35.391%
14	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	1.797%	37.188%
15	UNION PACIFIC CORP COMMON STOCK USD2.5	1.522%	38.710%
16	MONDELEZ INTERNATIONAL INC A COMMON STOCK	1.450%	40.160%
17	ANTHEM INC COMMON STOCK USD.01	1.350%	41.510%
18	CONOCOPHILLIPS COMMON STOCK USD.01	1.292%	42.802%
19	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	1.241%	44.043%
20	AETNA INC COMMON STOCK USD.01	1.152%	45.196%
21	WAL MART STORES INC COMMON STOCK USD.1	1.148%	46.344%
22	PHILLIPS 66 COMMON STOCK	1.132%	47.476%
23	GENERAL ELECTRIC CO COMMON STOCK USD.06	1.013%	48.490%
24	MEDTRONIC PLC COMMON STOCK USD.1	0.999%	49.488%
25	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	0.988%	50.476%
26	QUALCOMM INC COMMON STOCK USD.0001	0.983%	51.459%
27	CSX CORP COMMON STOCK USD1.0	0.936%	52.395%
28	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.859%	53.253%
29	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.847%	54.101%
30	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.841%	54.942%
31	METLIFE INC COMMON STOCK USD.01	0.819%	55.761%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001	0.792%	56.554%
33	HUMANA INC COMMON STOCK USD.166	0.790%	57.343%
34	YAHOO INC COMMON STOCK USD.001	0.787%	58.131%
35	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.777%	58.908%
36	SCHLUMBERGER LTD COMMON STOCK USD.01	0.762%	59.670%
37	MARATHON PETROLEUM CORP COMMON STOCK	0.739%	60.409%
38	CME GROUP INC COMMON STOCK USD.01	0.733%	61.142%
39	MORGAN STANLEY COMMON STOCK USD.01	0.719%	61.861%
40	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.675%	62.536%
41	VALERO ENERGY CORP COMMON STOCK USD.01	0.650%	63.185%
42	GENERAL MOTORS CO COMMON STOCK USD.01	0.627%	63.812%
43	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.606%	64.418%
44	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.562%	64.980%
45	FORD MOTOR CO COMMON STOCK USD.01	0.532%	65.511%
46	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.526%	66.037%
47	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.524%	66.561%
48	DANAHER CORP COMMON STOCK USD.01	0.521%	67.082%
49	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.513%	67.595%
50	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.512%	68.107%
51	ABBOTT LABORATORIES COMMON STOCK	0.499%	68.606%
52	CARNIVAL CORP COMMON STOCK USD.01	0.467%	69.073%
53	FEDEX CORP COMMON STOCK USD.1	0.449%	69.522%
54	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.437%	69.959%
55	ALLERGAN PLC COMMON STOCK USD.0033	0.426%	70.385%
56	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.414%	70.799%
57	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.410%	71.209%
58	TYSON FOODS INC CL A COMMON STOCK USD.1	0.404%	71.613%
59	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.400%	72.014%
60	UNUM GROUP COMMON STOCK USD.1	0.393%	72.406%
61	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.367%	72.773%
62	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.355%	73.128%
63	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.348%	73.475%
64	CORNING INC COMMON STOCK USD.5	0.343%	73.818%
65	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.333%	74.151%
66	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.306%	74.458%
67	DELTA AIR LINES INC COMMON STOCK USD.0001	0.306%	74.763%
68	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.302%	75.065%
69	TRAVELERS COS INC/THE COMMON STOCK	0.301%	75.366%
70	CHUBB LTD COMMON STOCK	0.293%	75.660%
71	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.289%	75.948%
72	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.288%	76.237%
73	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.283%	76.520%
74	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.280%	76.800%
75	ALLSTATE CORP COMMON STOCK USD.01	0.278%	77.079%
76	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.269%	77.347%
77	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.268%	77.615%
78	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.266%	77.882%
79	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.264%	78.146%
80	EATON CORP PLC COMMON STOCK USD.01	0.263%	78.409%
81	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.260%	78.668%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.260%	78.928%
83	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.249%	79.178%
84	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	0.238%	79.416%
85	JM SMUCKER CO/THE COMMON STOCK	0.229%	79.645%
86	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.229%	79.874%
87	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.225%	80.099%
88	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.223%	80.323%
89	TESORO CORP COMMON STOCK USD.167	0.221%	80.544%
90	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.216%	80.760%
91	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.198%	80.959%
92	AFLAC INC COMMON STOCK USD.1	0.197%	81.156%
93	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.196%	81.351%
94	CENTURYLINK INC COMMON STOCK USD1.0	0.195%	81.547%
95	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.192%	81.739%
96	LENNAR CORP A COMMON STOCK USD.1	0.186%	81.924%
97	LOEWS CORP COMMON STOCK USD.01	0.184%	82.109%
98	AMERCO COMMON STOCK USD.25	0.181%	82.290%
99	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.169%	82.459%
100	WESTROCK CO COMMON STOCK	0.169%	82.628%
101	CATERPILLAR INC COMMON STOCK USD1.0	0.162%	82.790%
102	NEWELL BRANDS INC COMMON STOCK USD1.0	0.160%	82.950%
103	KINDER MORGAN INC COMMON STOCK USD.01	0.159%	83.109%
104	BEST BUY CO INC COMMON STOCK USD.1	0.157%	83.266%
105	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.157%	83.423%
106	BUNGE LTD COMMON STOCK USD.01	0.156%	83.579%
107	XL GROUP LTD COMMON STOCK	0.155%	83.734%
108	COMPUTER SCIENCES CORP COMMON STOCK USD1.0	0.153%	83.887%
109	KEYCORP COMMON STOCK USD1.0	0.151%	84.038%
110	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.149%	84.188%
111	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.149%	84.336%
112	OWENS CORNING COMMON STOCK USD.001	0.148%	84.485%
113	CNA FINANCIAL CORP COMMON STOCK USD2.5	0.143%	84.628%
114	LINCOLN NATIONAL CORP COMMON STOCK	0.143%	84.770%
115	ARCONIC INC COMMON STOCK	0.141%	84.912%
116	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.138%	85.050%
117	EVEREST RE GROUP LTD COMMON STOCK USD.01	0.132%	85.182%
118	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.130%	85.312%
119	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.129%	85.442%
120	HESS CORP COMMON STOCK USD1.0	0.129%	85.571%
121	TECH DATA CORP COMMON STOCK USD.0015	0.126%	85.697%
122	BAKER HUGHES INC COMMON STOCK USD1.0	0.124%	85.820%
123	SEABOARD CORP COMMON STOCK USD1.0	0.122%	85.943%
124	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.122%	86.064%
125	BB+T CORP COMMON STOCK USD5.0	0.122%	86.186%
126	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.121%	86.308%
127	INGREDION INC COMMON STOCK USD.01	0.121%	86.429%
128	PENTAIR PLC COMMON STOCK USD.01	0.120%	86.548%
129	MARATHON OIL CORP COMMON STOCK USD1.0	0.119%	86.668%
130	T MOBILE US INC COMMON STOCK USD.0001	0.119%	86.787%
131	HELMERICH + PAYNE COMMON STOCK USD.1	0.117%	86.904%

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132	TELEFLEX INC COMMON STOCK USD1.0	0.117%	87.020%
133	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.114%	87.134%
134	DR HORTON INC COMMON STOCK USD.01	0.112%	87.246%
135	RYDER SYSTEM INC COMMON STOCK USD.5	0.110%	87.356%
136	RAYTHEON COMPANY COMMON STOCK USD.01	0.109%	87.465%
137	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.108%	87.573%
138	XEROX CORP COMMON STOCK USD1.0	0.106%	87.679%
139	TOLL BROTHERS INC COMMON STOCK USD.01	0.105%	87.784%
140	AVNET INC COMMON STOCK USD1.0	0.103%	87.887%
141	VCA INC COMMON STOCK USD.001	0.102%	87.990%
142	ASSURANT INC COMMON STOCK USD.01	0.102%	88.091%
143	CIGNA CORP COMMON STOCK USD.25	0.102%	88.193%
144	DILLARDS INC CL A COMMON STOCK	0.102%	88.295%
145	SYNNEX CORP COMMON STOCK USD.001	0.101%	88.396%
146	QUANTA SERVICES INC COMMON STOCK USD.00001	0.101%	88.497%
147	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	0.101%	88.598%
148	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.100%	88.698%
149	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.100%	88.798%
150	HELEN OF TROY LTD COMMON STOCK USD.1	0.098%	88.896%
151	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.095%	88.992%
152	LIBERTY BROADBAND C COMMON STOCK USD.01	0.094%	89.086%
153	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.094%	89.181%
154	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.093%	89.274%
155	ORBITAL ATK INC COMMON STOCK USD.01	0.090%	89.364%
156	LIBERTY VENTURES SER A TRACKING STK USD.01	0.087%	89.451%
157	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.087%	89.538%
158	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.086%	89.625%
159	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.085%	89.710%
160	NEWS CORP CLASS A COMMON STOCK USD.01	0.085%	89.794%
161	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.083%	89.878%
162	WHIRLPOOL CORP COMMON STOCK USD1.0	0.083%	89.961%
163	NUCOR CORP COMMON STOCK USD.4	0.081%	90.042%
164	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.079%	90.121%
165	NEWMONT MINING CORP COMMON STOCK USD1.6	0.075%	90.197%
166	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.074%	90.271%
167	NOBLE ENERGY INC COMMON STOCK USD.01	0.074%	90.345%
168	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.074%	90.419%
169	PERKINELMER INC COMMON STOCK USD1.0	0.072%	90.491%
170	POST HOLDINGS INC COMMON STOCK USD.01	0.071%	90.562%
171	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.070%	90.632%
172	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.069%	90.701%
173	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.068%	90.770%
174	MKS INSTRUMENTS INC COMMON STOCK	0.068%	90.838%
175	CONVERGYS CORP COMMON STOCK	0.068%	90.905%
176	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.066%	90.971%
177	GATX CORP COMMON STOCK USD.625	0.065%	91.035%
178	CORELOGIC INC COMMON STOCK USD1.0	0.064%	91.099%
179	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.063%	91.162%
180	ALCOA CORP COMMON STOCK USD.01	0.062%	91.223%
181	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.061%	91.284%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	STAPLES INC COMMON STOCK USD.0006	0.061%	91.344%
183	TIME INC COMMON STOCK USD.01	0.060%	91.404%
184	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.060%	91.464%
185	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.060%	91.524%
186	SPRINT CORP COMMON STOCK USD.01	0.059%	91.583%
187	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.058%	91.642%
188	AGCO CORP COMMON STOCK USD.01	0.057%	91.699%
189	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.057%	91.756%
190	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.057%	91.813%
191	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.056%	91.869%
192	ENERSYS COMMON STOCK USD.01	0.055%	91.924%
193	PULTEGROUP INC COMMON STOCK USD.01	0.055%	91.979%
194	PVH CORP COMMON STOCK USD1.0	0.054%	92.032%
195	STEEL DYNAMICS INC COMMON STOCK USD.005	0.053%	92.086%
196	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.053%	92.138%
197	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.052%	92.191%
198	EMCOR GROUP INC COMMON STOCK USD.01	0.051%	92.242%
199	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.051%	92.293%
200	E TRADE FINANCIAL CORP COMMON STOCK USD.01	0.051%	92.343%
201	MURPHY OIL CORP COMMON STOCK USD1.0	0.050%	92.394%
202	TEGNA INC COMMON STOCK USD1.0	0.050%	92.443%
203	WENDY S CO/THE COMMON STOCK USD.1	0.049%	92.493%
204	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.049%	92.542%
205	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.049%	92.590%
206	LITHIA MOTORS INC CL A COMMON STOCK	0.048%	92.639%
207	CONDUENT INC COMMON STOCK USD.01	0.048%	92.687%
208	ALEXANDER + BALDWIN INC COMMON STOCK	0.048%	92.735%
209	WALT DISNEY CO/THE COMMON STOCK USD.01	0.048%	92.783%
210	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.048%	92.831%
211	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.047%	92.878%
212	RADIAN GROUP INC COMMON STOCK USD.001	0.047%	92.925%
213	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.047%	92.972%
214	ELECTRONICS FOR IMAGING COMMON STOCK USD.01	0.046%	93.018%
215	CABELA S INC COMMON STOCK USD.01	0.046%	93.063%
216	NASDAQ INC COMMON STOCK USD.01	0.046%	93.109%
217	ABM INDUSTRIES INC COMMON STOCK USD.01	0.045%	93.154%
218	COOPER COS INC/THE COMMON STOCK USD.1	0.045%	93.199%
219	CABOT CORP COMMON STOCK USD1.0	0.045%	93.244%
220	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.044%	93.289%
221	UNIFIRST CORP/MA COMMON STOCK USD.1	0.043%	93.332%
222	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.042%	93.374%
223	ON ASSIGNMENT INC COMMON STOCK USD.01	0.042%	93.416%
224	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.042%	93.458%
225	FIFTH THIRD BANCORP COMMON STOCK	0.042%	93.500%
226	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.041%	93.541%
227	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.040%	93.581%
228	DELL TECHNOLOGIES INC CL V TRACKING STK	0.040%	93.621%
229	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.039%	93.660%
230	CST BRANDS INC COMMON STOCK USD.01	0.039%	93.699%
231	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.039%	93.738%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
232	MOOG INC CLASS A COMMON STOCK USD1.0	0.039%	93.776%
233	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.038%	93.815%
234	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.038%	93.853%
235	MANPOWERGROUP INC COMMON STOCK USD.01	0.038%	93.891%
236	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.038%	93.929%
237	POPULAR INC COMMON STOCK USD.01	0.037%	93.966%
238	OLIN CORP COMMON STOCK USD1.0	0.037%	94.003%
239	MURPHY USA INC COMMON STOCK	0.037%	94.040%
240	ZIONS BANCORPORATION COMMON STOCK	0.036%	94.076%
241	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.036%	94.112%
242	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.035%	94.147%
243	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.035%	94.182%
244	WORTHINGTON INDUSTRIES COMMON STOCK	0.035%	94.217%
245	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.034%	94.251%
246	1ST SOURCE CORP COMMON STOCK	0.034%	94.286%
247	BOB EVANS FARMS COMMON STOCK USD.01	0.034%	94.320%
248	MEREDITH CORP COMMON STOCK USD1.0	0.034%	94.354%
249	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.034%	94.388%
250	CONSTELLATION BRANDS INC B COMMON STOCK USD.01	0.033%	94.422%
251	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.033%	94.455%
252	LIBERTY BROADBAND A COMMON STOCK USD.01	0.033%	94.488%
253	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.033%	94.521%
254	ITRON INC COMMON STOCK	0.033%	94.554%
255	AECOM COMMON STOCK USD.01	0.032%	94.586%
256	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.032%	94.618%
257	MATSON INC COMMON STOCK	0.032%	94.650%
258	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.032%	94.682%
259	CALERES INC COMMON STOCK USD.01	0.032%	94.714%
260	CIT GROUP INC COMMON STOCK USD.01	0.032%	94.746%
261	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.032%	94.778%
262	CONMED CORP COMMON STOCK USD.01	0.031%	94.809%
263	ALLEGHANY CORP COMMON STOCK USD1.0	0.031%	94.840%
264	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.031%	94.871%
265	ENVISION HEALTHCARE CORP COMMON STOCK	0.030%	94.901%
266	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.030%	94.931%
267	BARNES GROUP INC COMMON STOCK USD.01	0.030%	94.962%
268	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.030%	94.992%
269	KEMPER CORP COMMON STOCK USD.1	0.030%	95.022%
270	TETRA TECH INC COMMON STOCK USD.01	0.030%	95.052%
271	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.030%	95.081%
272	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.030%	95.111%
273	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.030%	95.141%
274	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.030%	95.170%
275	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.030%	95.200%
276	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.029%	95.229%
277	ALERE INC COMMON STOCK USD.001	0.029%	95.259%
278	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.029%	95.288%
279	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.029%	95.316%
280	INGEVITY CORP COMMON STOCK USD.01	0.028%	95.344%
281	ALAMO GROUP INC COMMON STOCK USD.1	0.028%	95.372%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.028%	95.400%
283	QORVO INC COMMON STOCK USD.0001	0.028%	95.428%
284	FINISAR CORPORATION COMMON STOCK USD.001	0.027%	95.455%
285	WESTERN REFINING INC COMMON STOCK USD.01	0.027%	95.482%
286	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.027%	95.509%
287	WINTRUST FINANCIAL CORP COMMON STOCK	0.027%	95.536%
288	STERLING BANCORP/DE COMMON STOCK USD.01	0.027%	95.563%
289	SANDERSON FARMS INC COMMON STOCK USD1.0	0.027%	95.591%
290	RENASANT CORP COMMON STOCK USD5.0	0.027%	95.618%
291	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.027%	95.645%
292	ADIENT PLC COMMON STOCK USD.001	0.027%	95.672%
293	MOBILE MINI INC COMMON STOCK USD.01	0.027%	95.698%
294	GRIFFON CORP COMMON STOCK USD.25	0.027%	95.725%
295	XPERI CORP COMMON STOCK USD.001	0.027%	95.752%
296	CHEMTURA CORP COMMON STOCK USD.01	0.027%	95.779%
297	CBS CORP CLASS A VOTING COMMON STOCK USD.001	0.027%	95.805%
298	FIRST MERCHANTS CORP COMMON STOCK	0.026%	95.832%
299	COMFORT SYSTEMS USA INC COMMON STOCK USD.01	0.026%	95.858%
300	COMMERCIAL METALS CO COMMON STOCK USD.01	0.026%	95.884%
301	SANMINA CORP COMMON STOCK USD.01	0.026%	95.911%
302	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.026%	95.937%
303	VISTA OUTDOOR INC COMMON STOCK USD.01	0.026%	95.963%
304	UNIVERSAL CORP/A COMMON STOCK	0.026%	95.988%
305	LEGG MASON INC COMMON STOCK USD.1	0.025%	96.013%
306	LA Z BOY INC COMMON STOCK USD1.0	0.025%	96.038%
307	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.024%	96.062%
308	PDC ENERGY INC COMMON STOCK USD.01	0.024%	96.087%
309	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.024%	96.111%
310	BRADY CORPORATION CL A COMMON STOCK USD.01	0.024%	96.135%
311	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.024%	96.159%
312	TRIUMPH GROUP INC COMMON STOCK USD.001	0.024%	96.183%
313	GORMAN RUPP CO COMMON STOCK	0.024%	96.207%
314	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.024%	96.230%
315	OMNICELL INC COMMON STOCK USD.001	0.023%	96.254%
316	LAM RESEARCH CORP COMMON STOCK USD.001	0.023%	96.277%
317	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.023%	96.300%
318	CTS CORP COMMON STOCK	0.023%	96.323%
319	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.023%	96.346%
320	AVX CORP COMMON STOCK USD.01	0.023%	96.369%
321	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.023%	96.392%
322	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.023%	96.414%
323	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.022%	96.437%
324	NEWS CORP CLASS B COMMON STOCK	0.022%	96.458%
325	ECHOSTAR CORP A COMMON STOCK USD.001	0.022%	96.480%
326	SKYWEST INC COMMON STOCK	0.021%	96.501%
327	SCHOLASTIC CORP COMMON STOCK USD.01	0.021%	96.523%
328	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.021%	96.544%
329	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.021%	96.565%
330	SNYDERS LANCE INC COMMON STOCK USD.833	0.021%	96.586%
331	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.021%	96.606%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	UNIT CORP COMMON STOCK USD.2	0.020%	96.627%
333	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.020%	96.647%
334	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.020%	96.667%
335	HUNTSMAN CORP COMMON STOCK USD.01	0.020%	96.687%
336	UNIFI INC COMMON STOCK USD.1	0.020%	96.707%
337	BEMIS COMPANY COMMON STOCK USD.1	0.020%	96.727%
338	CHURCHILL DOWNS INC COMMON STOCK	0.020%	96.747%
339	REGAL BELOIT CORP COMMON STOCK USD.01	0.020%	96.766%
340	WESBANCO INC COMMON STOCK USD2.0833	0.020%	96.786%
341	SPARTANNASH CO COMMON STOCK	0.019%	96.805%
342	EPLUS INC COMMON STOCK USD.01	0.019%	96.824%
343	PC CONNECTION INC COMMON STOCK USD.01	0.019%	96.843%
344	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.019%	96.862%
345	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.019%	96.880%
346	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.018%	96.899%
347	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.018%	96.917%
348	COMERICA INC COMMON STOCK USD5.0	0.018%	96.936%
349	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.018%	96.954%
350	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.018%	96.972%
351	AAR CORP COMMON STOCK USD1.0	0.018%	96.989%
352	GLATFELTER COMMON STOCK USD.01	0.018%	97.007%
353	EXTERRAN CORP COMMON STOCK USD.01	0.018%	97.025%
354	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.018%	97.042%
355	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.017%	97.060%
356	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.017%	97.077%
357	TUTOR PERINI CORP COMMON STOCK USD1.0	0.017%	97.095%
358	NOW INC COMMON STOCK USD.01	0.017%	97.112%
359	FTI CONSULTING INC COMMON STOCK USD.01	0.017%	97.129%
360	MUELLER INDUSTRIES INC COMMON STOCK USD.01	0.017%	97.146%
361	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.017%	97.163%
362	BJ S RESTAURANTS INC COMMON STOCK	0.017%	97.180%
363	VIAD CORP COMMON STOCK USD1.5	0.017%	97.197%
364	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.017%	97.214%
365	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.017%	97.231%
366	NRG ENERGY INC COMMON STOCK USD.01	0.017%	97.248%
367	MERITAGE HOMES CORP COMMON STOCK USD.01	0.017%	97.264%
368	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.017%	97.281%
369	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.016%	97.297%
370	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.016%	97.314%
371	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.016%	97.330%
372	OSHKOSH CORP COMMON STOCK USD.01	0.016%	97.346%
373	BLUCORA INC COMMON STOCK USD.0001	0.016%	97.362%
374	AEROVIRONMENT INC COMMON STOCK USD.0001	0.016%	97.378%
375	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.016%	97.393%
376	AEGION CORP COMMON STOCK USD.01	0.016%	97.409%
377	GREENBRIER COMPANIES INC COMMON STOCK	0.016%	97.425%
378	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.016%	97.440%
379	INNERWORKINGS INC COMMON STOCK USD.0001	0.016%	97.456%
380	AUTOLIV INC COMMON STOCK USD1.0	0.016%	97.472%
381	STILLWATER MINING CO COMMON STOCK USD.01	0.016%	97.487%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.015%	97.502%
383	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.015%	97.518%
384	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.015%	97.533%
385	FNB CORP COMMON STOCK USD.01	0.015%	97.548%
386	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.015%	97.563%
387	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.015%	97.578%
388	M/I HOMES INC COMMON STOCK USD.01	0.015%	97.593%
389	STEELCASE INC CL A COMMON STOCK	0.015%	97.608%
390	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.015%	97.623%
391	BRIGGS + STRATTON COMMON STOCK USD.01	0.015%	97.638%
392	ENCORE WIRE CORP COMMON STOCK USD.01	0.015%	97.653%
393	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.015%	97.668%
394	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.015%	97.683%
395	BELMOND LTD CLASS A COMMON STOCK USD.01	0.015%	97.698%
396	VIRTUSA CORP COMMON STOCK USD.01	0.015%	97.712%
397	HERC HOLDINGS INC COMMON STOCK USD.01	0.015%	97.727%
398	ANDERSONS INC/THE COMMON STOCK	0.015%	97.741%
399	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.014%	97.756%
400	TTM TECHNOLOGIES COMMON STOCK USD.001	0.014%	97.770%
401	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.014%	97.785%
402	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.014%	97.799%
403	TEREX CORP COMMON STOCK USD.01	0.014%	97.813%
404	EOG RESOURCES INC COMMON STOCK USD.01	0.014%	97.827%
405	ARCHROCK INC COMMON STOCK USD.01	0.014%	97.841%
406	PHOTRONICS INC COMMON STOCK USD.01	0.014%	97.855%
407	COVANTA HOLDING CORP COMMON STOCK USD.1	0.014%	97.868%
408	OFFICE DEPOT INC COMMON STOCK USD.01	0.014%	97.882%
409	MB FINANCIAL INC COMMON STOCK USD.01	0.014%	97.896%
410	MYERS INDUSTRIES INC COMMON STOCK	0.014%	97.909%
411	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.014%	97.923%
412	TERADYNE INC COMMON STOCK USD.125	0.013%	97.936%
413	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.013%	97.950%
414	SHOE CARNIVAL INC COMMON STOCK USD.01	0.013%	97.963%
415	HAVERTY FURNITURE COMMON STOCK USD1.0	0.013%	97.976%
416	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.013%	97.989%
417	APACHE CORP COMMON STOCK USD.625	0.013%	98.002%
418	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.013%	98.015%
419	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.013%	98.028%
420	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.013%	98.041%
421	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.013%	98.054%
422	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.013%	98.067%
423	TIVITY HEALTH INC COMMON STOCK USD.001	0.013%	98.079%
424	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.013%	98.092%
425	LYDALL INC COMMON STOCK USD.1	0.013%	98.105%
426	PHARMERICA CORP COMMON STOCK USD.01	0.013%	98.117%
427	EMC INS GROUP INC COMMON STOCK USD1.0	0.012%	98.130%
428	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.012%	98.142%
429	FIRST SOLAR INC COMMON STOCK USD.001	0.012%	98.155%
430	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.012%	98.167%
431	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	0.012%	98.179%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.012%	98.191%
433	DIGITALGLOBE INC COMMON STOCK USD.001	0.012%	98.203%
434	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.012%	98.214%
435	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01	0.012%	98.226%
436	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.011%	98.237%
437	LIBERTY INTERACTIVE CORP B TRACKING STK USD.01	0.011%	98.249%
438	UNIVERSAL AMERICAN CORP COMMON STOCK USD.01	0.011%	98.260%
439	MBIA INC COMMON STOCK USD1.0	0.011%	98.271%
440	CALPINE CORP COMMON STOCK USD.001	0.011%	98.282%
441	PHH CORP COMMON STOCK USD.01	0.011%	98.294%
442	WEIS MARKETS INC COMMON STOCK	0.011%	98.305%
443	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.011%	98.316%
444	MSG NETWORKS INC A COMMON STOCK USD.01	0.011%	98.327%
445	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01	0.011%	98.338%
446	GRAY TELEVISION INC COMMON STOCK	0.011%	98.349%
447	RENT A CENTER INC COMMON STOCK USD.01	0.011%	98.360%
448	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.011%	98.371%
449	EXAR CORP COMMON STOCK USD.0001	0.011%	98.382%
450	GREEN PLAINS INC COMMON STOCK USD.001	0.011%	98.392%
451	M + T BANK CORP COMMON STOCK USD.5	0.011%	98.403%
452	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.010%	98.414%
453	ROGERS CORP COMMON STOCK USD1.0	0.010%	98.424%
454	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.010%	98.434%
455	INSTEEL INDUSTRIES INC COMMON STOCK	0.010%	98.445%
456	MARINEMAX INC COMMON STOCK USD.001	0.010%	98.455%
457	MATERION CORP COMMON STOCK	0.010%	98.465%
458	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.010%	98.475%
459	UMPQUA HOLDINGS CORP COMMON STOCK	0.010%	98.485%
460	FRED S INC CLASS A COMMON STOCK	0.010%	98.495%
461	NATUS MEDICAL INC COMMON STOCK USD.001	0.010%	98.505%
462	PLEXUS CORP COMMON STOCK USD.01	0.010%	98.515%
463	KB HOME COMMON STOCK USD1.0	0.010%	98.525%
464	MARCUS CORPORATION COMMON STOCK USD1.0	0.010%	98.535%
465	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.010%	98.544%
466	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.010%	98.554%
467	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.010%	98.563%
468	MCGRATH RENTCORP COMMON STOCK	0.010%	98.573%
469	XPO LOGISTICS INC COMMON STOCK USD.001	0.009%	98.582%
470	REGIS CORP COMMON STOCK USD.05	0.009%	98.592%
471	SCANSOURCE INC COMMON STOCK	0.009%	98.601%
472	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.009%	98.611%
473	NEENAH PAPER INC COMMON STOCK USD.01	0.009%	98.620%
474	KOHL'S CORP COMMON STOCK USD.01	0.009%	98.629%
475	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.009%	98.638%
476	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.009%	98.648%
477	BRISTOW GROUP INC COMMON STOCK USD.01	0.009%	98.657%
478	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.009%	98.666%
479	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.009%	98.675%
480	DSP GROUP INC COMMON STOCK USD.001	0.009%	98.684%
481	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.009%	98.693%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	MOVADO GROUP INC COMMON STOCK USD.01	0.009%	98.702%
483	FORMFACTOR INC COMMON STOCK USD.001	0.009%	98.711%
484	VOYA FINANCIAL INC COMMON STOCK USD.01	0.009%	98.720%
485	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.009%	98.728%
486	VONAGE HOLDINGS CORP COMMON STOCK USD.001	0.009%	98.737%
487	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.009%	98.746%
488	ENNIS INC COMMON STOCK USD2.5	0.009%	98.755%
489	TORCHMARK CORP COMMON STOCK USD1.0	0.009%	98.763%
490	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.009%	98.772%
491	COHU INC COMMON STOCK USD1.0	0.009%	98.781%
492	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.009%	98.789%
493	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.009%	98.798%
494	J.C. PENNEY CO INC COMMON STOCK USD.5	0.008%	98.806%
495	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.008%	98.815%
496	CBIZ INC COMMON STOCK USD.01	0.008%	98.823%
497	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.008%	98.832%
498	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.008%	98.840%
499	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.008%	98.848%
500	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.008%	98.856%
501	PEOPLES BANCORP INC COMMON STOCK	0.008%	98.864%
502	MOSAIC CO/THE COMMON STOCK USD.01	0.008%	98.873%
503	FTD COS INC COMMON STOCK USD.0001	0.008%	98.881%
504	GANNETT CO INC COMMON STOCK	0.008%	98.889%
505	ACETO CORP COMMON STOCK USD.01	0.008%	98.897%
506	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.008%	98.905%
507	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.008%	98.913%
508	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.008%	98.921%
509	TREDEGAR CORP COMMON STOCK	0.008%	98.929%
510	VERITIV CORP COMMON STOCK USD.01	0.008%	98.937%
511	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.008%	98.944%
512	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.008%	98.952%
513	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.008%	98.960%
514	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.008%	98.968%
515	FIRST BANCORP/NC COMMON STOCK	0.008%	98.975%
516	GP STRATEGIES CORP COMMON STOCK USD.01	0.008%	98.983%
517	NN INC COMMON STOCK USD.01	0.007%	98.990%
518	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.007%	98.998%
519	HOOKER FURNITURE CORP COMMON STOCK	0.007%	99.005%
520	NUTRACEUTICAL INTL CORP COMMON STOCK USD.01	0.007%	99.013%
521	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.007%	99.020%
522	LANDS END INC COMMON STOCK USD.01	0.007%	99.027%
523	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.007%	99.035%
524	LANDEC CORP COMMON STOCK USD.001	0.007%	99.042%
525	SPX FLOW INC COMMON STOCK USD.01	0.007%	99.049%
526	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.007%	99.056%
527	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.007%	99.063%
528	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.007%	99.070%
529	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.007%	99.077%
530	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.007%	99.084%
531	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.007%	99.091%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.007%	99.098%
533	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.007%	99.105%
534	ORBCOMM INC COMMON STOCK USD.001	0.007%	99.112%
535	QEP RESOURCES INC COMMON STOCK USD.01	0.007%	99.119%
536	TRC COS INC COMMON STOCK USD.1	0.007%	99.126%
537	STATE AUTO FINANCIAL CORP COMMON STOCK	0.007%	99.132%
538	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.007%	99.139%
539	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.007%	99.146%
540	MICROSEMI CORP COMMON STOCK USD.2	0.007%	99.152%
541	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.007%	99.159%
542	ALON USA ENERGY INC COMMON STOCK USD.01	0.007%	99.166%
543	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.007%	99.172%
544	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.006%	99.179%
545	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	99.185%
546	KIMBALL ELECTRONICS INC COMMON STOCK	0.006%	99.192%
547	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.006%	99.198%
548	SAIA INC COMMON STOCK USD.001	0.006%	99.204%
549	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.006%	99.211%
550	GENESCO INC COMMON STOCK USD1.0	0.006%	99.217%
551	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.006%	99.223%
552	WR BERKLEY CORP COMMON STOCK USD.2	0.006%	99.229%
553	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.006%	99.235%
554	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.006%	99.241%
555	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.006%	99.247%
556	DUCOMMUN INC COMMON STOCK USD.01	0.006%	99.253%
557	ESSENDANT INC COMMON STOCK USD.1	0.006%	99.259%
558	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.006%	99.265%
559	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.006%	99.271%
560	OFG BANCORP COMMON STOCK USD1.0	0.006%	99.276%
561	TIVO CORP COMMON STOCK USD.001	0.006%	99.282%
562	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.006%	99.288%
563	STONERIDGE INC COMMON STOCK	0.006%	99.294%
564	ELDORADO RESORTS INC COMMON STOCK	0.006%	99.299%
565	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.006%	99.305%
566	ENZO BIOCHEM INC COMMON STOCK USD.01	0.006%	99.311%
567	KADANT INC COMMON STOCK USD.01	0.006%	99.316%
568	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.005%	99.322%
569	LIFETIME BRANDS INC COMMON STOCK USD.01	0.005%	99.327%
570	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.005%	99.332%
571	LENNAR CORP B SHS COMMON STOCK USD.1	0.005%	99.338%
572	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.005%	99.343%
573	STATE STREET CORP COMMON STOCK USD1.0	0.005%	99.348%
574	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.005%	99.353%
575	ERA GROUP INC COMMON STOCK USD.01	0.005%	99.359%
576	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.005%	99.364%
577	ARCBEST CORP COMMON STOCK USD.01	0.005%	99.369%
578	CULP INC COMMON STOCK USD.05	0.005%	99.374%
579	BANKFINANCIAL CORP COMMON STOCK USD.01	0.005%	99.379%
580	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01	0.005%	99.384%
581	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.005%	99.389%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	LIBERTY MEDIA COR SIRIUSXM B TRACKING STK	0.005%	99.394%
583	SYNOPSIS INC COMMON STOCK USD.01	0.005%	99.399%
584	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.005%	99.404%
585	BEL FUSE INC CL B COMMON STOCK USD.1	0.005%	99.409%
586	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.005%	99.413%
587	DOMTAR CORP COMMON STOCK USD.01	0.005%	99.418%
588	PCM INC COMMON STOCK USD.001	0.005%	99.423%
589	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	0.005%	99.428%
590	RTI SURGICAL INC COMMON STOCK USD.001	0.005%	99.432%
591	CRYOLIFE INC COMMON STOCK USD.01	0.005%	99.437%
592	US CELLULAR CORP COMMON STOCK USD1.0	0.005%	99.442%
593	CRAY INC COMMON STOCK USD.01	0.005%	99.446%
594	CSS INDUSTRIES INC COMMON STOCK USD.1	0.005%	99.451%
595	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.005%	99.455%
596	LSI INDUSTRIES INC COMMON STOCK	0.005%	99.460%
597	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.005%	99.464%
598	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	99.469%
599	NL INDUSTRIES COMMON STOCK USD.125	0.004%	99.473%
600	TIPTREE INC COMMON STOCK USD.001	0.004%	99.478%
601	GREIF INC CL A COMMON STOCK	0.004%	99.482%
602	CRA INTERNATIONAL INC COMMON STOCK	0.004%	99.486%
603	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.004%	99.491%
604	VISHAY PRECISION GROUP COMMON STOCK	0.004%	99.495%
605	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.004%	99.499%
606	MATRIX SERVICE CO COMMON STOCK USD.01	0.004%	99.503%
607	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.004%	99.507%
608	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.004%	99.511%
609	WEST MARINE INC COMMON STOCK USD.001	0.004%	99.515%
610	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.004%	99.520%
611	ANGIODYNAMICS INC COMMON STOCK USD.01	0.004%	99.524%
612	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.004%	99.528%
613	HURCO COMPANIES INC COMMON STOCK	0.004%	99.532%
614	REIS INC COMMON STOCK USD.01	0.004%	99.535%
615	MYLAN NV COMMON STOCK EUR.01	0.004%	99.539%
616	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.004%	99.543%
617	TAILORED BRANDS INC COMMON STOCK USD.01	0.004%	99.547%
618	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.004%	99.551%
619	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.004%	99.555%
620	LIBERTY VENTURES SER B TRACKING STK	0.004%	99.559%
621	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.004%	99.562%
622	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.004%	99.566%
623	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.004%	99.570%
624	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.004%	99.573%
625	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.004%	99.577%
626	CDI CORP COMMON STOCK USD.1	0.004%	99.581%
627	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.004%	99.585%
628	TUESDAY MORNING CORP COMMON STOCK USD.01	0.004%	99.588%
629	ANALOGIC CORP COMMON STOCK USD.05	0.004%	99.592%
630	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.004%	99.596%
631	CONN S INC COMMON STOCK USD.01	0.004%	99.599%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	ACXIOM CORP COMMON STOCK USD.1	0.004%	99.603%
633	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	0.004%	99.606%
634	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.004%	99.610%
635	EASTERN CO/THE COMMON STOCK	0.004%	99.613%
636	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.003%	99.617%
637	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.003%	99.620%
638	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.003%	99.624%
639	FNFV GROUP TRACKING STK USD.0001	0.003%	99.627%
640	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.003%	99.630%
641	STARTEK INC COMMON STOCK USD.01	0.003%	99.633%
642	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.003%	99.637%
643	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.003%	99.640%
644	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	99.643%
645	LMI AEROSPACE INC COMMON STOCK USD.02	0.003%	99.646%
646	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.003%	99.649%
647	PHI INC NON VOTING COMMON STOCK USD.1	0.003%	99.652%
648	OLYMPIC STEEL INC COMMON STOCK	0.003%	99.655%
649	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.003%	99.658%
650	INVESTORS TITLE CO COMMON STOCK	0.003%	99.661%
651	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.003%	99.664%
652	MOLSON COORS BREWING CO A COMMON STOCK USD.01	0.003%	99.667%
653	PARKER DRILLING CO COMMON STOCK USD.167	0.003%	99.670%
654	TEAM INC COMMON STOCK USD.3	0.003%	99.673%
655	SPARTON CORP COMMON STOCK USD1.25	0.003%	99.676%
656	XCERRA CORP COMMON STOCK USD.05	0.003%	99.679%
657	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.003%	99.681%
658	POLYONE CORPORATION COMMON STOCK USD.01	0.003%	99.684%
659	CALLON PETROLEUM CO COMMON STOCK USD.01	0.003%	99.687%
660	GULF ISLAND FABRICATION INC COMMON STOCK	0.003%	99.690%
661	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.003%	99.693%
662	LAKELAND BANCORP INC COMMON STOCK	0.003%	99.695%
663	FABRINET COMMON STOCK USD.01	0.003%	99.698%
664	SEMGROUP CORP CLASS A COMMON STOCK	0.003%	99.701%
665	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.003%	99.704%
666	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	99.706%
667	KRATON CORP COMMON STOCK USD.01	0.003%	99.709%
668	KVH INDUSTRIES INC COMMON STOCK USD.01	0.003%	99.712%
669	BLACK BOX CORP COMMON STOCK USD.001	0.003%	99.715%
670	LIBERTY BROADBAND B COMMON STOCK USD.01	0.003%	99.717%
671	RPX CORP COMMON STOCK USD.0001	0.003%	99.720%
672	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.003%	99.722%
673	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	99.725%
674	CELADON GROUP INC COMMON STOCK USD.033	0.003%	99.728%
675	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.003%	99.730%
676	BALDWIN + LYONS INC CL B COMMON STOCK	0.003%	99.733%
677	SAFeway CASA LEY CVR COMMON STOCK	0.003%	99.735%
678	AGILYSYS INC COMMON STOCK USD.3	0.003%	99.738%
679	PC TEL INC COMMON STOCK USD.001	0.003%	99.741%
680	LIBERTY EXPEDIA HOLD B COMMON STOCK	0.003%	99.743%
681	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	99.746%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	MUELLER INDUSTRIES INC SUBORDINATED 03/27 6	0.002%	99.748%
683	MERCANTILE BANK CORP COMMON STOCK	0.002%	99.751%
684	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.002%	99.753%
685	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.002%	99.756%
686	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.002%	99.758%
687	MACATAWA BANK CORP COMMON STOCK	0.002%	99.760%
688	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.002%	99.763%
689	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.002%	99.765%
690	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.002%	99.768%
691	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.002%	99.770%
692	AARON S INC COMMON STOCK USD.5	0.002%	99.772%
693	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.002%	99.775%
694	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	99.777%
695	DIGIRAD CORP COMMON STOCK USD.0001	0.002%	99.779%
696	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.002%	99.781%
697	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.002%	99.784%
698	HARMONIC INC COMMON STOCK USD.001	0.002%	99.786%
699	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	99.788%
700	CUMMINS INC COMMON STOCK USD2.5	0.002%	99.790%
701	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	99.792%
702	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	99.795%
703	SURMODICS INC COMMON STOCK USD.05	0.002%	99.797%
704	TRUSTMARK CORP COMMON STOCK	0.002%	99.799%
705	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.002%	99.801%
706	DELTA APPAREL INC COMMON STOCK USD.01	0.002%	99.803%
707	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.002%	99.805%
708	KEY TRONIC CORP COMMON STOCK	0.002%	99.808%
709	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.002%	99.810%
710	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	99.812%
711	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.002%	99.814%
712	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.002%	99.816%
713	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.002%	99.818%
714	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.002%	99.820%
715	CASCADE BANCORP COMMON STOCK	0.002%	99.822%
716	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.002%	99.824%
717	ESSA BANCORP INC COMMON STOCK USD.01	0.002%	99.826%
718	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.002%	99.827%
719	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.002%	99.829%
720	CALIX INC COMMON STOCK	0.002%	99.831%
721	DISCOVERY COMMUNICATIONS B COMMON STOCK USD.01	0.002%	99.833%
722	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.002%	99.835%
723	DIODES INC COMMON STOCK USD.667	0.002%	99.837%
724	MGP INGREDIENTS INC COMMON STOCK	0.002%	99.839%
725	BARNES + NOBLE INC COMMON STOCK USD.001	0.002%	99.840%
726	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	99.842%
727	SUNPOWER CORP COMMON STOCK USD.001	0.002%	99.844%
728	USA TRUCK INC COMMON STOCK USD.01	0.002%	99.846%
729	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.002%	99.848%
730	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.002%	99.849%
731	XO GROUP INC COMMON STOCK USD.01	0.002%	99.851%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	ACTUANT CORP A COMMON STOCK USD.2	0.002%	99.853%
733	MBT FINANCIAL CORP COMMON STOCK	0.002%	99.855%
734	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.002%	99.856%
735	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.002%	99.858%
736	NORTHWEST PIPE CO COMMON STOCK USD.01	0.002%	99.860%
737	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	99.862%
738	PREMIER FINANCIAL BANCORP COMMON STOCK	0.002%	99.863%
739	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.002%	99.865%
740	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.002%	99.866%
741	ROCKY BRANDS INC COMMON STOCK	0.002%	99.868%
742	LUBY S INC COMMON STOCK USD.32	0.002%	99.870%
743	MARKEL CORP COMMON STOCK	0.002%	99.871%
744	HOPFED BANCORP INC COMMON STOCK USD.01	0.002%	99.873%
745	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.002%	99.874%
746	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	99.876%
747	AXT INC COMMON STOCK USD.001	0.002%	99.878%
748	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.002%	99.879%
749	NUVECTRA CORP COMMON STOCK USD.001	0.002%	99.881%
750	ASTRONOVA INC COMMON STOCK USD.05	0.002%	99.882%
751	MACKINAC FINANCIAL CORP COMMON STOCK	0.002%	99.884%
752	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.002%	99.885%
753	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.002%	99.887%
754	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.001%	99.888%
755	VECTRUS INC COMMON STOCK USD.01	0.001%	99.890%
756	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	99.891%
757	INVACARE CORP COMMON STOCK USD.25	0.001%	99.892%
758	FUTUREFUEL CORP COMMON STOCK USD.0001	0.001%	99.894%
759	BEL FUSE INC CL A COMMON STOCK USD.1	0.001%	99.895%
760	EXACTECH INC COMMON STOCK USD.01	0.001%	99.897%
761	TELENAV INC COMMON STOCK USD.001	0.001%	99.898%
762	CYBEROPTICS CORP COMMON STOCK	0.001%	99.899%
763	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.901%
764	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.902%
765	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.001%	99.903%
766	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.001%	99.905%
767	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.001%	99.906%
768	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.001%	99.907%
769	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.001%	99.909%
770	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.001%	99.910%
771	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.001%	99.911%
772	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.001%	99.913%
773	UCP INC CL A COMMON STOCK USD.01	0.001%	99.914%
774	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.001%	99.915%
775	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	99.917%
776	HARTE HANKS INC COMMON STOCK USD1.0	0.001%	99.918%
777	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.919%
778	LHC GROUP INC COMMON STOCK USD.01	0.001%	99.920%
779	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.001%	99.922%
780	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	99.923%
781	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.001%	99.924%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	JAKKS PACIFIC INC COMMON STOCK USD.001	0.001%	99.925%
783	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.001%	99.926%
784	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.001%	99.927%
785	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.001%	99.928%
786	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.001%	99.930%
787	UNITY BANCORP INC COMMON STOCK	0.001%	99.931%
788	LANDMARK BANCORP INC COMMON STOCK USD.01	0.001%	99.932%
789	AWARE INC/MASS COMMON STOCK USD.01	0.001%	99.933%
790	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	99.934%
791	EVANS BANCORP INC COMMON STOCK USD.5	0.001%	99.935%
792	AV HOMES INC COMMON STOCK USD1.0	0.001%	99.936%
793	SYNALLOY CORP COMMON STOCK USD1.0	0.001%	99.937%
794	LIBERTY MEDIA CORP LIBERTY B TRACKING STK	0.001%	99.938%
795	HMN FINANCIAL INC COMMON STOCK USD.01	0.001%	99.939%
796	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	99.940%
797	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.001%	99.941%
798	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.001%	99.942%
799	GENERAL COMMUNICATION INC A COMMON STOCK	0.001%	99.943%
800	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.001%	99.944%
801	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	99.945%
802	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.001%	99.946%
803	CITI TRENDS INC COMMON STOCK USD.01	0.001%	99.947%
804	PACWEST BANCORP COMMON STOCK	0.001%	99.948%
805	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.001%	99.949%
806	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.949%
807	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.950%
808	IBERIABANK CORP COMMON STOCK USD1.0	0.001%	99.951%
809	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.001%	99.952%
810	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.001%	99.953%
811	KBR INC COMMON STOCK USD.001	0.001%	99.954%
812	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.001%	99.955%
813	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.001%	99.956%
814	BEAZER HOMES USA INC COMMON STOCK USD.001	0.001%	99.956%
815	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.001%	99.957%
816	LIBERTY TRIPADVISOR HDG B COMMON STOCK USD.01	0.001%	99.958%
817	RUBY TUESDAY INC COMMON STOCK USD.01	0.001%	99.959%
818	MEDIA GEN INC CVR COMMON STOCK	0.001%	99.960%
819	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.001%	99.960%
820	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.961%
821	IXYS CORPORATION COMMON STOCK USD.01	0.001%	99.962%
822	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	99.963%
823	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	99.963%
824	DIXIE GROUP INC COMMON STOCK USD3.0	0.001%	99.964%
825	KEY TECHNOLOGY INC COMMON STOCK	0.001%	99.965%
826	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	99.965%
827	QUAD GRAPHICS INC COMMON STOCK USD.025	0.001%	99.966%
828	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	0.001%	99.967%
829	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	99.967%
830	KENNAMETAL INC COMMON STOCK USD1.25	0.001%	99.968%
831	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333	0.001%	99.969%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	ENERNOC INC COMMON STOCK USD.001	0.001%	99.969%
833	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.001%	99.970%
834	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.001%	99.970%
835	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.001%	99.971%
836	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.001%	99.971%
837	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.001%	99.972%
838	OPTICAL CABLE CORP COMMON STOCK	0.001%	99.973%
839	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.001%	99.973%
840	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	99.974%
841	WILLDAN GROUP INC COMMON STOCK USD.01	0.001%	99.974%
842	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01	0.001%	99.975%
843	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01	0.000%	99.975%
844	TRICO BANCSHARES COMMON STOCK	0.000%	99.976%
845	TESCO CORP COMMON STOCK	0.000%	99.976%
846	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.000%	99.977%
847	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.977%
848	TRONOX LTD CL A COMMON STOCK USD.01	0.000%	99.978%
849	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.000%	99.978%
850	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.979%
851	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.000%	99.979%
852	ACME UNITED CORP COMMON STOCK USD2.5	0.000%	99.979%
853	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.000%	99.980%
854	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0	0.000%	99.980%
855	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.000%	99.981%
856	LIMELIGHT NETWORKS INC COMMON STOCK USD.001	0.000%	99.981%
857	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.982%
858	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.982%
859	CUTERA INC COMMON STOCK USD.001	0.000%	99.983%
860	CCA INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.983%
861	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.983%
862	INTRICON CORP COMMON STOCK USD1.0	0.000%	99.984%
863	ALICO INC COMMON STOCK USD1.0	0.000%	99.984%
864	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.000%	99.985%
865	CSP INC COMMON STOCK USD.01	0.000%	99.985%
866	VSE CORP COMMON STOCK USD.05	0.000%	99.985%
867	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	99.986%
868	HOME BANCORP INC COMMON STOCK USD.01	0.000%	99.986%
869	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01	0.000%	99.987%
870	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.000%	99.987%
871	INSEEGO CORP COMMON STOCK	0.000%	99.987%
872	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.988%
873	BSQUARE CORP COMMON STOCK	0.000%	99.988%
874	MULTI COLOR CORP COMMON STOCK	0.000%	99.988%
875	NETGEAR INC COMMON STOCK USD.001	0.000%	99.989%
876	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.000%	99.989%
877	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.000%	99.990%
878	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.000%	99.990%
879	PIPER JAFFRAY COS COMMON STOCK USD.01	0.000%	99.990%
880	SHORETEL INC COMMON STOCK USD.001	0.000%	99.990%
881	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.000%	99.991%
883	TWIN DISC INC COMMON STOCK	0.000%	99.991%
884	LIBERTY MEDIA CORP BRAVES B TRACKING STK	0.000%	99.992%
885	UNICO AMERICAN CORP COMMON STOCK	0.000%	99.992%
886	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.992%
887	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.993%
888	DMC GLOBAL INC COMMON STOCK USD.05	0.000%	99.993%
889	BCB BANCORP INC COMMON STOCK	0.000%	99.993%
890	ACTUA CORP COMMON STOCK USD.001	0.000%	99.993%
891	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.000%	99.994%
892	MOCON INC COMMON STOCK USD.1	0.000%	99.994%
893	MAXWELL TECHNOLOGIES INC COMMON STOCK USD.1	0.000%	99.994%
894	RAMBUS INC COMMON STOCK USD.001	0.000%	99.994%
895	CIBER INC COMMON STOCK USD.01	0.000%	99.995%
896	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.995%
897	PHI INC VOTING COMMON STOCK USD.1	0.000%	99.995%
898	PARK STERLING CORP COMMON STOCK USD.01	0.000%	99.995%
899	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.000%	99.995%
900	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.996%
901	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.000%	99.996%
902	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.996%
903	EDUCATIONAL DEVELOPMENT CORP COMMON STOCK USD.2	0.000%	99.996%
904	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.000%	99.996%
905	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.000%	99.997%
906	NCI INC A COMMON STOCK USD.019	0.000%	99.997%
907	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.997%
908	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0	0.000%	99.997%
909	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.000%	99.997%
910	VALLEY NATIONAL BANCORP COMMON STOCK	0.000%	99.997%
911	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.997%
912	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.000%	99.998%
913	SUFFOLK BANCORP COMMON STOCK USD2.5	0.000%	99.998%
914	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.000%	99.998%
915	SAFEWAY PDC LLC CVR COMMON STOCK	0.000%	99.998%
916	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.000%	99.998%
917	PEOPLES BANCORP OF NC COMMON STOCK	0.000%	99.998%
918	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	99.998%
919	ENTEGRIS INC COMMON STOCK USD.01	0.000%	99.999%
920	BALDWIN + LYONS INC CL A COMMON STOCK	0.000%	99.999%
921	EMCORE CORP COMMON STOCK	0.000%	99.999%
922	SELECT BANCORP INC COMMON STOCK USD1.0	0.000%	99.999%
923	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.999%
924	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01	0.000%	99.999%
925	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.000%	99.999%
926	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.000%	99.999%
927	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.000%	99.999%
928	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	99.999%
929	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.000%	99.999%
930	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.000%	100.000%
931	COMMUNITY WEST BANCSHARES COMMON STOCK	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.000%	100.000%
933	ESCALADE INC COMMON STOCK	0.000%	100.000%
934	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.000%	100.000%
935	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	0.000%	100.000%
936	EASTERN VIRGINIA BANKSHARES COMMON STOCK USD2.0	0.000%	100.000%
937	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	100.000%
938	BANCORP INC/THE COMMON STOCK USD1.0	0.000%	100.000%
939	ARGAN INC COMMON STOCK USD.15	0.000%	100.000%
940	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.000%
941	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	100.000%
942	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.000%	100.000%
943	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
944	ESCROW PETROCORP COMMON STOCK	-	100.000%
945	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%