

Tax-Managed U.S. Marketwide Value Portfolio II

As of July 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	4.529%	4.529%
2	JPMORGAN CHASE + CO COMMON STOCK USD1.0	3.912%	8.441%
3	AT+T INC COMMON STOCK USD1.0	3.808%	12.249%
4	EXXON MOBIL CORP COMMON STOCK	3.595%	15.844%
5	INTEL CORP COMMON STOCK USD.001	2.738%	18.582%
6	TIME WARNER INC COMMON STOCK USD.01	2.437%	21.019%
7	CISCO SYSTEMS INC COMMON STOCK USD.001	2.274%	23.293%
8	BANK OF AMERICA CORP COMMON STOCK USD.01	2.217%	25.511%
9	PFIZER INC COMMON STOCK USD.05	2.148%	27.659%
10	WELLS FARGO + CO COMMON STOCK USD1.666	2.146%	29.805%
11	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	2.062%	31.867%
12	CITIGROUP INC COMMON STOCK USD.01	1.985%	33.852%
13	CVS HEALTH CORP COMMON STOCK USD.01	1.872%	35.725%
14	CHEVRON CORP COMMON STOCK USD.75	1.866%	37.591%
15	WAL MART STORES INC COMMON STOCK USD.1	1.571%	39.162%
16	ANTHEM INC COMMON STOCK USD.01	1.457%	40.619%
17	MONDELEZ INTERNATIONAL INC A COMMON STOCK	1.420%	42.039%
18	UNION PACIFIC CORP COMMON STOCK USD2.5	1.418%	43.457%
19	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	1.359%	44.817%
20	AETNA INC COMMON STOCK USD.01	1.336%	46.153%
21	CONOCOPHILLIPS COMMON STOCK USD.01	1.048%	47.200%
22	MEDTRONIC PLC COMMON STOCK USD.1	1.034%	48.235%
23	PHILLIPS 66 COMMON STOCK	1.007%	49.242%
24	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	0.952%	50.193%
25	CSX CORP COMMON STOCK USD1.0	0.951%	51.144%
26	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001	0.941%	52.085%
27	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.907%	52.993%
28	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.874%	53.866%
29	QUALCOMM INC COMMON STOCK USD.0001	0.874%	54.740%
30	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.851%	55.591%
31	HUMANA INC COMMON STOCK USD.166	0.849%	56.440%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.835%	57.275%
33	METLIFE INC COMMON STOCK USD.01	0.810%	58.085%
34	MORGAN STANLEY COMMON STOCK USD.01	0.802%	58.887%
35	MARATHON PETROLEUM CORP COMMON STOCK	0.785%	59.671%
36	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.731%	60.402%
37	ABBOTT LABORATORIES COMMON STOCK	0.698%	61.100%
38	CME GROUP INC COMMON STOCK USD.01	0.671%	61.771%
39	VALERO ENERGY CORP COMMON STOCK USD.01	0.648%	62.419%
40	SCHLUMBERGER LTD COMMON STOCK USD.01	0.642%	63.060%
41	GENERAL MOTORS CO COMMON STOCK USD.01	0.611%	63.672%
42	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.596%	64.268%
43	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.581%	64.848%
44	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.565%	65.414%
45	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.556%	65.970%
46	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.532%	66.502%
47	DANAHER CORP COMMON STOCK USD.01	0.512%	67.014%
48	CARNIVAL CORP COMMON STOCK USD.01	0.507%	67.521%
49	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.498%	68.019%
50	FORD MOTOR CO COMMON STOCK USD.01	0.493%	68.511%
51	ALLERGAN PLC COMMON STOCK USD.0033	0.485%	68.996%
52	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.479%	69.475%
53	FEDEX CORP COMMON STOCK USD.1	0.459%	69.934%
54	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.433%	70.368%
55	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.428%	70.796%
56	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.419%	71.215%
57	UNUM GROUP COMMON STOCK USD.1	0.402%	71.617%
58	TYSON FOODS INC CL A COMMON STOCK USD.1	0.398%	72.015%
59	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.381%	72.396%
60	CIGNA CORP COMMON STOCK USD.25	0.368%	72.764%
61	CHUBB LTD COMMON STOCK	0.358%	73.123%
62	CORNING INC COMMON STOCK USD.5	0.355%	73.478%
63	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.334%	73.812%
64	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.331%	74.142%
65	DELTA AIR LINES INC COMMON STOCK USD.0001	0.323%	74.466%
66	EATON CORP PLC COMMON STOCK USD.01	0.320%	74.785%
67	TRAVELERS COS INC/THE COMMON STOCK	0.319%	75.104%
68	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.313%	75.417%
69	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.303%	75.719%
70	ALLSTATE CORP COMMON STOCK USD.01	0.298%	76.017%
71	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.295%	76.312%
72	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.291%	76.603%
73	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.290%	76.893%
74	ANDEAVOR COMMON STOCK USD.167	0.286%	77.179%
75	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.285%	77.464%
76	KINDER MORGAN INC COMMON STOCK USD.01	0.284%	77.748%
77	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.278%	78.026%
78	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.273%	78.299%
79	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.273%	78.572%
80	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	0.267%	78.838%
81	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.266%	79.104%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.257%	79.361%
83	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.256%	79.617%
84	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.245%	79.862%
85	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.240%	80.102%
86	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.227%	80.329%
87	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.226%	80.556%
88	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.224%	80.779%
89	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.221%	81.000%
90	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.215%	81.215%
91	AFLAC INC COMMON STOCK USD.1	0.208%	81.424%
92	JM SMUCKER CO/THE COMMON STOCK	0.205%	81.628%
93	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.203%	81.831%
94	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.202%	82.034%
95	CATERPILLAR INC COMMON STOCK USD1.0	0.191%	82.224%
96	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.187%	82.411%
97	CENTURYLINK INC COMMON STOCK USD1.0	0.185%	82.596%
98	LOEWS CORP COMMON STOCK USD.01	0.184%	82.780%
99	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.183%	82.964%
100	LENNAR CORP A COMMON STOCK USD.1	0.182%	83.146%
101	BEST BUY CO INC COMMON STOCK USD.1	0.179%	83.325%
102	WESTROCK CO COMMON STOCK	0.179%	83.503%
103	AMERCO COMMON STOCK USD.25	0.177%	83.681%
104	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.173%	83.853%
105	NEWELL BRANDS INC COMMON STOCK USD1.0	0.171%	84.024%
106	XL GROUP LTD COMMON STOCK	0.166%	84.190%
107	CNA FINANCIAL CORP COMMON STOCK USD2.5	0.161%	84.351%
108	BB+T CORP COMMON STOCK USD5.0	0.157%	84.508%
109	OWENS CORNING COMMON STOCK USD.001	0.155%	84.664%
110	LINCOLN NATIONAL CORP COMMON STOCK	0.152%	84.816%
111	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.148%	84.964%
112	BUNGE LTD COMMON STOCK USD.01	0.148%	85.112%
113	KEYCORP COMMON STOCK USD1.0	0.147%	85.259%
114	EVEREST RE GROUP LTD COMMON STOCK USD.01	0.142%	85.401%
115	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.139%	85.540%
116	DILLARDS INC CL A COMMON STOCK	0.138%	85.678%
117	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.131%	85.809%
118	TECH DATA CORP COMMON STOCK USD.0015	0.129%	85.938%
119	ARCONIC INC COMMON STOCK	0.128%	86.065%
120	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.126%	86.191%
121	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.120%	86.312%
122	SEABOARD CORP COMMON STOCK USD1.0	0.120%	86.432%
123	TELEFLEX INC COMMON STOCK USD1.0	0.120%	86.551%
124	INGREDION INC COMMON STOCK USD.01	0.119%	86.670%
125	RAYTHEON COMPANY COMMON STOCK USD.01	0.118%	86.788%
126	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	0.116%	86.905%
127	PENTAIR PLC COMMON STOCK USD.01	0.115%	87.020%
128	DR HORTON INC COMMON STOCK USD.01	0.115%	87.135%
129	HESS CORP COMMON STOCK USD1.0	0.114%	87.249%
130	LIBERTY VENTURES SER A TRACKING STK USD.01	0.114%	87.363%
131	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.113%	87.477%

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132	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.111%	87.588%
133	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.110%	87.698%
134	T MOBILE US INC COMMON STOCK USD.0001	0.109%	87.807%
135	VALVOLINE INC COMMON STOCK USD.01	0.109%	87.916%
136	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.108%	88.024%
137	TOLL BROTHERS INC COMMON STOCK USD.01	0.108%	88.131%
138	ASSURANT INC COMMON STOCK USD.01	0.107%	88.239%
139	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.107%	88.346%
140	XEROX CORP COMMON STOCK USD1.0	0.106%	88.451%
141	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.105%	88.557%
142	LIBERTY BROADBAND C COMMON STOCK USD.01	0.104%	88.661%
143	SYNNEX CORP COMMON STOCK USD.001	0.103%	88.764%
144	RYDER SYSTEM INC COMMON STOCK USD.5	0.101%	88.865%
145	VCA INC COMMON STOCK USD.001	0.099%	88.964%
146	HELEN OF TROY LTD COMMON STOCK USD.1	0.096%	89.061%
147	BRITISH AMERICAN TOB SP ADR ADR	0.096%	89.157%
148	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.093%	89.249%
149	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.092%	89.341%
150	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.090%	89.432%
151	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.090%	89.522%
152	ORBITAL ATK INC COMMON STOCK USD.01	0.090%	89.612%
153	NEWS CORP CLASS A COMMON STOCK USD.01	0.089%	89.701%
154	MARATHON OIL CORP COMMON STOCK USD1.0	0.089%	89.789%
155	QUANTA SERVICES INC COMMON STOCK USD.00001	0.088%	89.877%
156	WILLIAMS COS INC COMMON STOCK USD1.0	0.088%	89.965%
157	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.086%	90.051%
158	NUCOR CORP COMMON STOCK USD.4	0.084%	90.135%
159	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.083%	90.218%
160	AVNET INC COMMON STOCK USD1.0	0.083%	90.301%
161	WHIRLPOOL CORP COMMON STOCK USD1.0	0.083%	90.383%
162	NEWMONT MINING CORP COMMON STOCK USD1.6	0.082%	90.465%
163	MKS INSTRUMENTS INC COMMON STOCK	0.079%	90.544%
164	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.078%	90.622%
165	PERKINELMER INC COMMON STOCK USD1.0	0.078%	90.701%
166	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.078%	90.778%
167	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.076%	90.854%
168	HELMERICH + PAYNE COMMON STOCK USD.1	0.075%	90.929%
169	CONVERGYS CORP COMMON STOCK	0.073%	91.002%
170	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.073%	91.076%
171	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.072%	91.147%
172	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.069%	91.216%
173	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.069%	91.285%
174	CORELOGIC INC COMMON STOCK USD1.0	0.068%	91.354%
175	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.068%	91.421%
176	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.067%	91.488%
177	STAPLES INC COMMON STOCK USD.0006	0.067%	91.556%
178	AGCO CORP COMMON STOCK USD.01	0.066%	91.622%
179	POST HOLDINGS INC COMMON STOCK USD.01	0.065%	91.686%
180	GATX CORP COMMON STOCK USD.625	0.063%	91.749%
181	ALCOA CORP COMMON STOCK USD.01	0.062%	91.811%

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182	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.061%	91.872%
183	NOBLE ENERGY INC COMMON STOCK USD.01	0.060%	91.932%
184	PVH CORP COMMON STOCK USD1.0	0.059%	91.991%
185	E TRADE FINANCIAL CORP COMMON STOCK USD.01	0.057%	92.048%
186	LITHIA MOTORS INC CL A COMMON STOCK	0.056%	92.104%
187	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.055%	92.159%
188	PULTEGROUP INC COMMON STOCK USD.01	0.054%	92.213%
189	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.053%	92.266%
190	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.053%	92.320%
191	EMCOR GROUP INC COMMON STOCK USD.01	0.053%	92.372%
192	COOPER COS INC/THE COMMON STOCK USD.1	0.053%	92.425%
193	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.053%	92.478%
194	FIFTH THIRD BANCORP COMMON STOCK	0.053%	92.530%
195	SPRINT CORP COMMON STOCK USD.01	0.052%	92.583%
196	STEEL DYNAMICS INC COMMON STOCK USD.005	0.052%	92.635%
197	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.051%	92.686%
198	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.050%	92.736%
199	FIRST CITIZENS BCSS CL A COMMON STOCK USD1.0	0.049%	92.785%
200	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.049%	92.834%
201	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.049%	92.883%
202	ENERSYS COMMON STOCK USD.01	0.048%	92.932%
203	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.048%	92.980%
204	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.048%	93.028%
205	CABELA S INC COMMON STOCK USD.01	0.047%	93.075%
206	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.047%	93.121%
207	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.046%	93.167%
208	CONDUENT INC COMMON STOCK USD.01	0.046%	93.212%
209	MURPHY OIL CORP COMMON STOCK USD1.0	0.045%	93.257%
210	WALT DISNEY CO/THE COMMON STOCK USD.01	0.045%	93.302%
211	ABM INDUSTRIES INC COMMON STOCK USD.01	0.045%	93.347%
212	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.044%	93.390%
213	ELECTRONICS FOR IMAGING COMMON STOCK USD.01	0.044%	93.434%
214	RADIAN GROUP INC COMMON STOCK USD.001	0.044%	93.478%
215	ALEXANDER + BALDWIN INC COMMON STOCK	0.043%	93.521%
216	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.043%	93.564%
217	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.042%	93.606%
218	AARON S INC COMMON STOCK USD.5	0.042%	93.648%
219	TIME INC COMMON STOCK USD.01	0.042%	93.690%
220	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.041%	93.731%
221	UNIFIRST CORP/MA COMMON STOCK USD.1	0.041%	93.773%
222	ON ASSIGNMENT INC COMMON STOCK USD.01	0.041%	93.814%
223	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.041%	93.855%
224	MOOG INC CLASS A COMMON STOCK USD1.0	0.041%	93.896%
225	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.040%	93.936%
226	CABOT CORP COMMON STOCK USD1.0	0.039%	93.975%
227	CONSTELLATION BRANDS INC B COMMON STOCK USD.01	0.038%	94.013%
228	MANPOWERGROUP INC COMMON STOCK USD.01	0.038%	94.051%
229	DELL TECHNOLOGIES INC CL V TRACKING STK	0.038%	94.089%
230	ITRON INC COMMON STOCK	0.038%	94.127%
231	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.038%	94.165%

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232	ZIONS BANCORPORATION COMMON STOCK	0.037%	94.202%
233	WORTHINGTON INDUSTRIES COMMON STOCK	0.037%	94.239%
234	LIBERTY BROADBAND A COMMON STOCK USD.01	0.037%	94.276%
235	POPULAR INC COMMON STOCK USD.01	0.037%	94.313%
236	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.037%	94.350%
237	MURPHY USA INC COMMON STOCK	0.036%	94.386%
238	ALERE INC COMMON STOCK USD.001	0.036%	94.422%
239	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.035%	94.457%
240	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.035%	94.493%
241	BOB EVANS FARMS COMMON STOCK USD.01	0.035%	94.528%
242	1ST SOURCE CORP COMMON STOCK	0.034%	94.562%
243	CONMED CORP COMMON STOCK USD.01	0.034%	94.597%
244	BARNES GROUP INC COMMON STOCK USD.01	0.034%	94.631%
245	CIT GROUP INC COMMON STOCK USD.01	0.034%	94.665%
246	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.034%	94.698%
247	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.033%	94.731%
248	TETRA TECH INC COMMON STOCK USD.01	0.033%	94.765%
249	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.033%	94.798%
250	ALAMO GROUP INC COMMON STOCK USD.1	0.033%	94.831%
251	SANDERSON FARMS INC COMMON STOCK USD1.0	0.033%	94.863%
252	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.032%	94.896%
253	OLIN CORP COMMON STOCK USD1.0	0.032%	94.928%
254	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.032%	94.959%
255	CALERES INC COMMON STOCK USD.01	0.032%	94.991%
256	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.031%	95.023%
257	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.031%	95.054%
258	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.031%	95.085%
259	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.031%	95.116%
260	MEREDITH CORP COMMON STOCK USD1.0	0.030%	95.146%
261	ALLEGHANY CORP COMMON STOCK USD1.0	0.030%	95.175%
262	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.030%	95.205%
263	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.030%	95.235%
264	LA Z BOY INC COMMON STOCK USD1.0	0.030%	95.264%
265	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.029%	95.293%
266	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.029%	95.323%
267	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.029%	95.352%
268	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.029%	95.381%
269	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.029%	95.410%
270	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.029%	95.439%
271	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.029%	95.467%
272	WINTRUST FINANCIAL CORP COMMON STOCK	0.028%	95.495%
273	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.028%	95.523%
274	RENASANT CORP COMMON STOCK USD5.0	0.028%	95.551%
275	AECOM COMMON STOCK USD.01	0.028%	95.579%
276	TEGNA INC COMMON STOCK USD1.0	0.028%	95.606%
277	LAM RESEARCH CORP COMMON STOCK USD.001	0.027%	95.634%
278	MATSON INC COMMON STOCK	0.027%	95.661%
279	OMNICELL INC COMMON STOCK USD.001	0.027%	95.688%
280	LEGG MASON INC COMMON STOCK USD.1	0.027%	95.715%
281	ENVISION HEALTHCARE CORP COMMON STOCK	0.027%	95.742%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	QORVO INC COMMON STOCK USD.0001	0.026%	95.769%
283	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.026%	95.795%
284	FIRST MERCHANTS CORP COMMON STOCK	0.026%	95.821%
285	MOBILE MINI INC COMMON STOCK USD.01	0.026%	95.847%
286	FINISAR CORPORATION COMMON STOCK USD.001	0.026%	95.873%
287	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.026%	95.899%
288	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.026%	95.925%
289	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.026%	95.951%
290	STERLING BANCORP/DE COMMON STOCK USD.01	0.025%	95.976%
291	VISTA OUTDOOR INC COMMON STOCK USD.01	0.025%	96.001%
292	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.025%	96.026%
293	COMMERCIAL METALS CO COMMON STOCK USD.01	0.025%	96.050%
294	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.025%	96.075%
295	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.024%	96.099%
296	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.024%	96.123%
297	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.024%	96.148%
298	KEMPER CORP COMMON STOCK USD.1	0.024%	96.172%
299	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.024%	96.196%
300	ADIENT PLC COMMON STOCK USD.001	0.023%	96.219%
301	NETGEAR INC COMMON STOCK USD.001	0.023%	96.242%
302	COMFORT SYSTEMS USA INC COMMON STOCK USD.01	0.023%	96.265%
303	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.023%	96.288%
304	CTS CORP COMMON STOCK	0.023%	96.311%
305	NEWS CORP CLASS B COMMON STOCK	0.023%	96.334%
306	TRIUMPH GROUP INC COMMON STOCK USD.001	0.023%	96.356%
307	CHURCHILL DOWNS INC COMMON STOCK	0.022%	96.379%
308	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.022%	96.401%
309	ECHOSTAR CORP A COMMON STOCK USD.001	0.022%	96.423%
310	SANMINA CORP COMMON STOCK USD.01	0.022%	96.445%
311	UNIVERSAL CORP/VA COMMON STOCK	0.022%	96.467%
312	XPERI CORP COMMON STOCK USD.001	0.022%	96.489%
313	EPLUS INC COMMON STOCK USD.01	0.022%	96.511%
314	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.022%	96.533%
315	SKYWEST INC COMMON STOCK	0.022%	96.555%
316	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.022%	96.577%
317	CENTENE CORP COMMON STOCK USD.001	0.022%	96.598%
318	FIRST SOLAR INC COMMON STOCK USD.001	0.022%	96.620%
319	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.021%	96.641%
320	GRIFFON CORP COMMON STOCK USD.25	0.021%	96.663%
321	NRG ENERGY INC COMMON STOCK USD.01	0.021%	96.684%
322	UNIFI INC COMMON STOCK USD.1	0.021%	96.705%
323	CBS CORP CLASS A VOTING COMMON STOCK USD.001	0.021%	96.726%
324	REGAL BELOIT CORP COMMON STOCK USD.01	0.021%	96.747%
325	HUNTSMAN CORP COMMON STOCK USD.01	0.021%	96.767%
326	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.021%	96.788%
327	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.021%	96.809%
328	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.021%	96.829%
329	AEROVIRONMENT INC COMMON STOCK USD.0001	0.021%	96.850%
330	AVX CORP COMMON STOCK USD.01	0.020%	96.870%
331	SCHOLASTIC CORP COMMON STOCK USD.01	0.020%	96.890%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	BLUCORA INC COMMON STOCK USD.0001	0.020%	96.910%
333	BRADY CORPORATION CL A COMMON STOCK USD.01	0.020%	96.930%
334	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.020%	96.949%
335	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.019%	96.969%
336	VIAD CORP COMMON STOCK USD1.5	0.019%	96.988%
337	AAR CORP COMMON STOCK USD1.0	0.019%	97.007%
338	WESBANCO INC COMMON STOCK USD2.0833	0.019%	97.026%
339	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.019%	97.044%
340	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.019%	97.063%
341	COMERICA INC COMMON STOCK USD5.0	0.018%	97.081%
342	FTI CONSULTING INC COMMON STOCK USD.01	0.018%	97.100%
343	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.018%	97.118%
344	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.018%	97.136%
345	MERITAGE HOMES CORP COMMON STOCK USD.01	0.018%	97.153%
346	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.018%	97.171%
347	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.018%	97.189%
348	INNERWORKINGS INC COMMON STOCK USD.0001	0.018%	97.206%
349	PDC ENERGY INC COMMON STOCK USD.01	0.018%	97.224%
350	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.018%	97.242%
351	SNYDERS LANCE INC COMMON STOCK USD.833	0.017%	97.259%
352	MYLAN NV COMMON STOCK EUR.01	0.017%	97.276%
353	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.017%	97.293%
354	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.017%	97.311%
355	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.017%	97.328%
356	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.017%	97.344%
357	TEREX CORP COMMON STOCK USD.01	0.017%	97.361%
358	OFFICE DEPOT INC COMMON STOCK USD.01	0.017%	97.378%
359	GLATFELTER COMMON STOCK USD.01	0.016%	97.394%
360	BEMIS COMPANY COMMON STOCK USD.1	0.016%	97.410%
361	AUTOLIV INC COMMON STOCK USD1.0	0.016%	97.425%
362	AEGION CORP COMMON STOCK USD.01	0.016%	97.441%
363	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.016%	97.457%
364	GREENBRIER COMPANIES INC COMMON STOCK	0.016%	97.473%
365	NOW INC COMMON STOCK USD.01	0.015%	97.488%
366	VIRTUSA CORP COMMON STOCK USD.01	0.015%	97.504%
367	OSHKOSH CORP COMMON STOCK USD.01	0.015%	97.519%
368	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.015%	97.534%
369	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.015%	97.550%
370	M/I HOMES INC COMMON STOCK USD.01	0.015%	97.565%
371	BELMOND LTD CLASS A COMMON STOCK USD.01	0.015%	97.580%
372	MUELLER INDUSTRIES INC COMMON STOCK USD.01	0.015%	97.595%
373	CARS.COM INC COMMON STOCK USD.01	0.015%	97.610%
374	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.015%	97.625%
375	BRIGGS + STRATTON COMMON STOCK USD.01	0.015%	97.640%
376	TTM TECHNOLOGIES COMMON STOCK USD.001	0.015%	97.655%
377	EXTERRAN CORP COMMON STOCK USD.01	0.015%	97.670%
378	SPARTANNASH CO COMMON STOCK	0.015%	97.685%
379	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.015%	97.699%
380	UNIT CORP COMMON STOCK USD.2	0.015%	97.714%
381	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.015%	97.728%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.014%	97.743%
383	TERADYNE INC COMMON STOCK USD.125	0.014%	97.757%
384	PC CONNECTION INC COMMON STOCK USD.01	0.014%	97.771%
385	CALPINE CORP COMMON STOCK USD.001	0.014%	97.785%
386	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.014%	97.799%
387	TUTOR PERINI CORP COMMON STOCK USD1.0	0.014%	97.813%
388	ENCORE WIRE CORP COMMON STOCK USD.01	0.014%	97.827%
389	ROGERS CORP COMMON STOCK USD1.0	0.014%	97.841%
390	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.014%	97.855%
391	LIBERTY INTERACTIVE CORP B TRACKING STK USD.01	0.014%	97.868%
392	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.013%	97.882%
393	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.013%	97.895%
394	FNB CORP COMMON STOCK USD.01	0.013%	97.909%
395	EOG RESOURCES INC COMMON STOCK USD.01	0.013%	97.922%
396	HERC HOLDINGS INC COMMON STOCK USD.01	0.013%	97.935%
397	PHARMERICA CORP COMMON STOCK USD.01	0.013%	97.948%
398	MBIA INC COMMON STOCK USD1.0	0.013%	97.961%
399	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.013%	97.974%
400	ANDERSONS INC/THE COMMON STOCK	0.013%	97.986%
401	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.013%	97.999%
402	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.013%	98.011%
403	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.013%	98.024%
404	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.012%	98.036%
405	MB FINANCIAL INC COMMON STOCK USD.01	0.012%	98.049%
406	PHOTRONICS INC COMMON STOCK USD.01	0.012%	98.061%
407	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.012%	98.074%
408	GUESS? INC COMMON STOCK USD.01	0.012%	98.086%
409	APACHE CORP COMMON STOCK USD.625	0.012%	98.098%
410	RENT A CENTER INC COMMON STOCK USD.01	0.012%	98.110%
411	DIGITALGLOBE INC COMMON STOCK USD.001	0.012%	98.122%
412	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.012%	98.133%
413	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.012%	98.145%
414	ARCHROCK INC COMMON STOCK USD.01	0.012%	98.157%
415	STEELCASE INC CL A COMMON STOCK	0.012%	98.169%
416	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	0.012%	98.180%
417	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.012%	98.192%
418	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.012%	98.204%
419	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.012%	98.215%
420	HAVERTY FURNITURE COMMON STOCK USD1.0	0.012%	98.227%
421	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01	0.011%	98.238%
422	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.011%	98.250%
423	XPO LOGISTICS INC COMMON STOCK USD.001	0.011%	98.261%
424	GORMAN RUPP CO COMMON STOCK	0.011%	98.273%
425	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.011%	98.284%
426	LYDALL INC COMMON STOCK USD.1	0.011%	98.295%
427	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.011%	98.306%
428	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.011%	98.317%
429	PHH CORP COMMON STOCK USD.01	0.011%	98.328%
430	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.011%	98.339%
431	MATERION CORP COMMON STOCK	0.011%	98.350%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.011%	98.361%
433	KB HOME COMMON STOCK USD1.0	0.011%	98.372%
434	GRAY TELEVISION INC COMMON STOCK	0.011%	98.383%
435	M + T BANK CORP COMMON STOCK USD.5	0.011%	98.394%
436	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.011%	98.405%
437	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.011%	98.415%
438	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.011%	98.426%
439	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.010%	98.436%
440	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.010%	98.447%
441	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.010%	98.457%
442	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.010%	98.467%
443	EMC INS GROUP INC COMMON STOCK USD1.0	0.010%	98.477%
444	UMPQUA HOLDINGS CORP COMMON STOCK	0.010%	98.487%
445	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	0.010%	98.497%
446	MSG NETWORKS INC A COMMON STOCK USD.01	0.010%	98.507%
447	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.010%	98.517%
448	HOOKER FURNITURE CORP COMMON STOCK	0.010%	98.527%
449	MCGRATH RENTCORP COMMON STOCK	0.010%	98.536%
450	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.010%	98.546%
451	NEENAH PAPER INC COMMON STOCK USD.01	0.010%	98.555%
452	NUTRACEUTICAL INTL CORP COMMON STOCK USD.01	0.009%	98.565%
453	FORMFACTOR INC COMMON STOCK USD.001	0.009%	98.574%
454	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.009%	98.584%
455	SHOE CARNIVAL INC COMMON STOCK USD.01	0.009%	98.593%
456	ENNIS INC COMMON STOCK USD2.5	0.009%	98.602%
457	KOHL'S CORP COMMON STOCK USD.01	0.009%	98.611%
458	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.009%	98.620%
459	DSP GROUP INC COMMON STOCK USD.001	0.009%	98.629%
460	BJ'S RESTAURANTS INC COMMON STOCK	0.009%	98.639%
461	SCANSOURCE INC COMMON STOCK	0.009%	98.648%
462	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.009%	98.657%
463	PLEXUS CORP COMMON STOCK USD.01	0.009%	98.665%
464	VONAGE HOLDINGS CORP COMMON STOCK USD.001	0.009%	98.674%
465	CBIZ INC COMMON STOCK USD.01	0.009%	98.683%
466	VOYA FINANCIAL INC COMMON STOCK USD.01	0.009%	98.692%
467	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.009%	98.700%
468	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.009%	98.709%
469	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.009%	98.718%
470	TORCHMARK CORP COMMON STOCK USD1.0	0.009%	98.726%
471	NATUS MEDICAL INC COMMON STOCK USD.001	0.009%	98.735%
472	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.009%	98.743%
473	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.009%	98.752%
474	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.009%	98.760%
475	WEIS MARKETS INC COMMON STOCK	0.009%	98.769%
476	CONN S INC COMMON STOCK USD.01	0.008%	98.777%
477	MOVADO GROUP INC COMMON STOCK USD.01	0.008%	98.786%
478	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.008%	98.794%
479	GANNETT CO INC COMMON STOCK USD.01	0.008%	98.802%
480	ACETO CORP COMMON STOCK USD.01	0.008%	98.811%
481	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.008%	98.819%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	GP STRATEGIES CORP COMMON STOCK USD.01	0.008%	98.827%
483	FINISH LINE/THE CL A COMMON STOCK USD.01	0.008%	98.836%
484	COHU INC COMMON STOCK USD1.0	0.008%	98.844%
485	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.008%	98.852%
486	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.008%	98.860%
487	GREEN PLAINS INC COMMON STOCK USD.001	0.008%	98.868%
488	ANALOG DEVICES INC COMMON STOCK USD.167	0.008%	98.876%
489	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.008%	98.884%
490	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.008%	98.892%
491	PEOPLES BANCORP INC COMMON STOCK	0.008%	98.901%
492	ORBCOMM INC COMMON STOCK USD.001	0.008%	98.909%
493	MYERS INDUSTRIES INC COMMON STOCK	0.008%	98.917%
494	MARCUS CORPORATION COMMON STOCK USD1.0	0.008%	98.924%
495	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.008%	98.932%
496	NN INC COMMON STOCK USD.01	0.008%	98.940%
497	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.008%	98.948%
498	FIRST BANCORP/NC COMMON STOCK	0.008%	98.956%
499	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.008%	98.964%
500	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.008%	98.971%
501	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.008%	98.979%
502	SAIA INC COMMON STOCK USD.001	0.008%	98.987%
503	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.007%	98.994%
504	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.007%	99.001%
505	REGIS CORP COMMON STOCK USD.05	0.007%	99.009%
506	INSTEEL INDUSTRIES INC COMMON STOCK	0.007%	99.016%
507	J.C. PENNEY CO INC COMMON STOCK USD.5	0.007%	99.023%
508	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.007%	99.030%
509	TIVITY HEALTH INC COMMON STOCK USD.001	0.007%	99.037%
510	KIMBALL ELECTRONICS INC COMMON STOCK	0.007%	99.044%
511	LANDEC CORP COMMON STOCK USD.001	0.007%	99.052%
512	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.007%	99.059%
513	SPX FLOW INC COMMON STOCK USD.01	0.007%	99.066%
514	BARNES + NOBLE INC COMMON STOCK USD.001	0.007%	99.073%
515	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.007%	99.080%
516	RPX CORP COMMON STOCK USD.0001	0.007%	99.087%
517	KADANT INC COMMON STOCK USD.01	0.007%	99.094%
518	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.007%	99.101%
519	ENZO BIOCHEM INC COMMON STOCK USD.01	0.007%	99.108%
520	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.007%	99.115%
521	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.007%	99.122%
522	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.007%	99.128%
523	MARINEMAX INC COMMON STOCK USD.001	0.007%	99.135%
524	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.007%	99.142%
525	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.007%	99.148%
526	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.007%	99.155%
527	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.007%	99.162%
528	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.006%	99.168%
529	MOSAIC CO/THE COMMON STOCK USD.01	0.006%	99.174%
530	RTI SURGICAL INC COMMON STOCK USD.001	0.006%	99.181%
531	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.006%	99.187%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.006%	99.194%
533	MICROSEMI CORP COMMON STOCK USD.2	0.006%	99.200%
534	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.006%	99.206%
535	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.006%	99.213%
536	TREDEGAR CORP COMMON STOCK	0.006%	99.219%
537	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.006%	99.225%
538	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	99.231%
539	JANUS HENDERSON GROUP PLC COMMON STOCK	0.006%	99.237%
540	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.006%	99.243%
541	STATE AUTO FINANCIAL CORP COMMON STOCK	0.006%	99.249%
542	STATE STREET CORP COMMON STOCK USD1.0	0.006%	99.255%
543	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.006%	99.261%
544	GENESCO INC COMMON STOCK USD1.0	0.006%	99.267%
545	ELDORADO RESORTS INC COMMON STOCK	0.006%	99.273%
546	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.006%	99.279%
547	TIVO CORP COMMON STOCK USD.001	0.006%	99.285%
548	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.006%	99.290%
549	DUCOMMUN INC COMMON STOCK USD.01	0.006%	99.296%
550	WR BERKLEY CORP COMMON STOCK USD.2	0.006%	99.302%
551	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.006%	99.307%
552	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.006%	99.313%
553	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.006%	99.319%
554	LIBERTY MEDIA COR SIRIUSXM B TRACKING STK USD.01	0.006%	99.324%
555	VERITIV CORP COMMON STOCK USD.01	0.005%	99.330%
556	LENNAR CORP B SHS COMMON STOCK USD.1	0.005%	99.335%
557	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.005%	99.341%
558	FTD COS INC COMMON STOCK USD.0001	0.005%	99.346%
559	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.005%	99.351%
560	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.005%	99.356%
561	ARCBEST CORP COMMON STOCK USD.01	0.005%	99.362%
562	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.005%	99.367%
563	LIBERTY VENTURES SER B TRACKING STK	0.005%	99.372%
564	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.005%	99.377%
565	CRYOLIFE INC COMMON STOCK USD.01	0.005%	99.382%
566	SYNOPSIS INC COMMON STOCK USD.01	0.005%	99.387%
567	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.005%	99.392%
568	WEST MARINE INC COMMON STOCK USD.001	0.005%	99.397%
569	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.005%	99.402%
570	FRED S INC CLASS A COMMON STOCK	0.005%	99.407%
571	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.005%	99.412%
572	DOMTAR CORP COMMON STOCK USD.01	0.005%	99.417%
573	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.005%	99.422%
574	LIFETIME BRANDS INC COMMON STOCK USD.01	0.005%	99.426%
575	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.005%	99.431%
576	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.005%	99.436%
577	OFG BANCORP COMMON STOCK USD1.0	0.005%	99.441%
578	PACCAR INC COMMON STOCK USD1.0	0.005%	99.445%
579	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	99.450%
580	NL INDUSTRIES COMMON STOCK USD.125	0.005%	99.455%
581	CULP INC COMMON STOCK USD.05	0.005%	99.459%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	0.005%	99.464%
583	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.005%	99.469%
584	ESSENDANT INC COMMON STOCK USD.1	0.005%	99.473%
585	EASTERN CO/THE COMMON STOCK	0.005%	99.478%
586	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.005%	99.483%
587	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.005%	99.487%
588	CRA INTERNATIONAL INC COMMON STOCK	0.005%	99.492%
589	STONERIDGE INC COMMON STOCK	0.005%	99.496%
590	BANKFINANCIAL CORP COMMON STOCK USD.01	0.005%	99.501%
591	REIS INC COMMON STOCK USD.01	0.004%	99.505%
592	VISHAY PRECISION GROUP COMMON STOCK	0.004%	99.510%
593	US CELLULAR CORP COMMON STOCK USD1.0	0.004%	99.514%
594	BEL FUSE INC CL B COMMON STOCK USD.1	0.004%	99.519%
595	QEP RESOURCES INC COMMON STOCK USD.01	0.004%	99.523%
596	STARTEK INC COMMON STOCK USD.01	0.004%	99.528%
597	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.004%	99.532%
598	CSS INDUSTRIES INC COMMON STOCK USD.1	0.004%	99.536%
599	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.004%	99.541%
600	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.004%	99.545%
601	GREIF INC CL A COMMON STOCK	0.004%	99.549%
602	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.004%	99.553%
603	FNFV GROUP TRACKING STK USD.0001	0.004%	99.557%
604	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.004%	99.562%
605	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.004%	99.566%
606	CRAY INC COMMON STOCK USD.01	0.004%	99.570%
607	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.004%	99.574%
608	LANDS END INC COMMON STOCK USD.01	0.004%	99.578%
609	HURCO COMPANIES INC COMMON STOCK	0.004%	99.582%
610	TIPTREE INC COMMON STOCK USD.001	0.004%	99.586%
611	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.004%	99.590%
612	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.004%	99.593%
613	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.004%	99.597%
614	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.004%	99.601%
615	BRISTOW GROUP INC COMMON STOCK USD.01	0.004%	99.605%
616	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.004%	99.608%
617	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.004%	99.612%
618	ANGIODYNAMICS INC COMMON STOCK USD.01	0.004%	99.616%
619	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.004%	99.619%
620	LSI INDUSTRIES INC COMMON STOCK	0.004%	99.623%
621	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.004%	99.626%
622	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.004%	99.630%
623	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	99.633%
624	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.003%	99.637%
625	KVH INDUSTRIES INC COMMON STOCK USD.01	0.003%	99.640%
626	ERA GROUP INC COMMON STOCK USD.01	0.003%	99.643%
627	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.003%	99.647%
628	ANALOGIC CORP COMMON STOCK USD.05	0.003%	99.650%
629	ACXIOM CORP COMMON STOCK USD.1	0.003%	99.653%
630	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.003%	99.656%
631	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.003%	99.659%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	CDI CORP COMMON STOCK USD.1	0.003%	99.663%
633	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.003%	99.666%
634	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.003%	99.669%
635	SUNPOWER CORP COMMON STOCK USD.001	0.003%	99.672%
636	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	99.675%
637	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.003%	99.679%
638	KRATON CORP COMMON STOCK USD.01	0.003%	99.682%
639	LIBERTY EXPEDIA HOLD B COMMON STOCK	0.003%	99.685%
640	SPARTON CORP COMMON STOCK USD1.25	0.003%	99.688%
641	XCERRA CORP COMMON STOCK USD.05	0.003%	99.691%
642	LIBERTY BROADBAND B COMMON STOCK USD.01	0.003%	99.694%
643	POLYONE CORPORATION COMMON STOCK USD.01	0.003%	99.697%
644	INVESTORS TITLE CO COMMON STOCK	0.003%	99.700%
645	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.003%	99.703%
646	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.003%	99.705%
647	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.003%	99.708%
648	FABRINET COMMON STOCK USD.01	0.003%	99.711%
649	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.003%	99.714%
650	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.003%	99.717%
651	MOLSON COORS BREWING CO A COMMON STOCK USD.01	0.003%	99.720%
652	GULF ISLAND FABRICATION INC COMMON STOCK	0.003%	99.722%
653	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.003%	99.725%
654	OLYMPIC STEEL INC COMMON STOCK	0.003%	99.727%
655	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.003%	99.730%
656	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.003%	99.733%
657	LAKELAND BANCORP INC COMMON STOCK	0.003%	99.735%
658	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.003%	99.738%
659	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	99.741%
660	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.003%	99.743%
661	NUVECTRA CORP COMMON STOCK USD.001	0.003%	99.746%
662	SAFeway CASA LEY CVR COMMON STOCK	0.002%	99.748%
663	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	99.751%
664	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.002%	99.753%
665	DELTA APPAREL INC COMMON STOCK USD.01	0.002%	99.755%
666	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.002%	99.758%
667	PC TEL INC COMMON STOCK USD.001	0.002%	99.760%
668	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.002%	99.763%
669	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.002%	99.765%
670	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.002%	99.768%
671	BALDWIN + LYONS INC CL B COMMON STOCK	0.002%	99.770%
672	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	99.772%
673	CUMMINS INC COMMON STOCK USD2.5	0.002%	99.775%
674	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	99.777%
675	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	99.779%
676	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.002%	99.782%
677	AGILYSYS INC COMMON STOCK USD.3	0.002%	99.784%
678	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	99.786%
679	SURMODICS INC COMMON STOCK USD.05	0.002%	99.788%
680	BLACK BOX CORP COMMON STOCK USD.001	0.002%	99.791%
681	AXT INC COMMON STOCK USD.001	0.002%	99.793%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.002%	99.795%
683	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	99.797%
684	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.002%	99.800%
685	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	99.802%
686	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.002%	99.804%
687	MERCANTILE BANK CORP COMMON STOCK	0.002%	99.806%
688	VECTRUS INC COMMON STOCK USD.01	0.002%	99.808%
689	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.002%	99.811%
690	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	99.813%
691	PHI INC NON VOTING COMMON STOCK USD.1	0.002%	99.815%
692	TRUSTMARK CORP COMMON STOCK	0.002%	99.817%
693	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.002%	99.819%
694	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.002%	99.821%
695	PCM INC COMMON STOCK USD.001	0.002%	99.823%
696	KEY TRONIC CORP COMMON STOCK	0.002%	99.825%
697	SEMGROUP CORP CLASS A COMMON STOCK	0.002%	99.827%
698	DIODES INC COMMON STOCK USD.667	0.002%	99.829%
699	PARKER DRILLING CO COMMON STOCK USD.167	0.002%	99.831%
700	ROCKY BRANDS INC COMMON STOCK	0.002%	99.833%
701	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	0.002%	99.835%
702	ESSA BANCORP INC COMMON STOCK USD.01	0.002%	99.836%
703	GENERAL COMMUNICATION INC A COMMON STOCK	0.002%	99.838%
704	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.002%	99.840%
705	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.002%	99.842%
706	USA TRUCK INC COMMON STOCK USD.01	0.002%	99.844%
707	FOSTER (LB) CO A COMMON STOCK USD.01	0.002%	99.846%
708	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.002%	99.847%
709	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.002%	99.849%
710	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	99.851%
711	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	99.853%
712	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.002%	99.855%
713	XO GROUP INC COMMON STOCK USD.01	0.002%	99.856%
714	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.002%	99.858%
715	INVACARE CORP COMMON STOCK USD.25	0.002%	99.860%
716	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.002%	99.862%
717	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.002%	99.863%
718	CELADON GROUP INC COMMON STOCK USD.033	0.002%	99.865%
719	TUESDAY MORNING CORP COMMON STOCK USD.01	0.002%	99.867%
720	CALIX INC COMMON STOCK	0.002%	99.869%
721	DIGIRAD CORP COMMON STOCK USD.0001	0.002%	99.870%
722	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.002%	99.872%
723	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.002%	99.874%
724	MARKEL CORP COMMON STOCK	0.002%	99.875%
725	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.002%	99.877%
726	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.002%	99.879%
727	DISCOVERY COMMUNICATIONS B COMMON STOCK USD.01	0.002%	99.880%
728	NORTHWEST PIPE CO COMMON STOCK USD.01	0.002%	99.882%
729	MACKINAC FINANCIAL CORP COMMON STOCK	0.002%	99.883%
730	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.002%	99.885%
731	HOPFED BANCORP INC COMMON STOCK USD.01	0.002%	99.887%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	EXACTECH INC COMMON STOCK USD.01	0.002%	99.888%
733	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.002%	99.890%
734	ACTUANT CORP A COMMON STOCK USD.2	0.002%	99.891%
735	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.893%
736	TEAM INC COMMON STOCK USD.3	0.001%	99.894%
737	HARMONIC INC COMMON STOCK USD.001	0.001%	99.896%
738	PREMIER FINANCIAL BANCORP COMMON STOCK	0.001%	99.897%
739	LUBY S INC COMMON STOCK USD.32	0.001%	99.898%
740	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.001%	99.900%
741	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.001%	99.901%
742	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.001%	99.903%
743	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.904%
744	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	99.905%
745	FUTUREFUEL CORP COMMON STOCK USD.0001	0.001%	99.907%
746	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.001%	99.908%
747	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.910%
748	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.001%	99.911%
749	UCP INC CL A COMMON STOCK USD.01	0.001%	99.912%
750	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	99.914%
751	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.001%	99.915%
752	ASTRONOVA INC COMMON STOCK USD.05	0.001%	99.916%
753	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.918%
754	FIRST INTERSTATE BANCOSYS A COMMON STOCK	0.001%	99.919%
755	BEL FUSE INC CL A COMMON STOCK USD.1	0.001%	99.920%
756	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.922%
757	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.001%	99.923%
758	LHC GROUP INC COMMON STOCK USD.01	0.001%	99.924%
759	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.001%	99.925%
760	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.001%	99.927%
761	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.001%	99.928%
762	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.001%	99.929%
763	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.001%	99.930%
764	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	99.931%
765	CITI TRENDS INC COMMON STOCK USD.01	0.001%	99.933%
766	TELENAV INC COMMON STOCK USD.001	0.001%	99.934%
767	UNITY BANCORP INC COMMON STOCK	0.001%	99.935%
768	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.001%	99.936%
769	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.001%	99.937%
770	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	99.938%
771	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.001%	99.939%
772	EVANS BANCORP INC COMMON STOCK USD.5	0.001%	99.940%
773	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.001%	99.941%
774	LANDMARK BANCORP INC COMMON STOCK USD.01	0.001%	99.942%
775	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.943%
776	AWARE INC/MASS COMMON STOCK USD.01	0.001%	99.944%
777	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.001%	99.946%
778	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.001%	99.946%
779	COWEN INC COMMON STOCK USD.01	0.001%	99.947%
780	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.001%	99.948%
781	HMN FINANCIAL INC COMMON STOCK USD.01	0.001%	99.949%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	AV HOMES INC COMMON STOCK USD1.0	0.001%	99.950%
783	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.001%	99.951%
784	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.001%	99.952%
785	SYNALLOY CORP COMMON STOCK USD1.0	0.001%	99.953%
786	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.954%
787	BEAZER HOMES USA INC COMMON STOCK USD.001	0.001%	99.955%
788	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	99.956%
789	IBERIABANK CORP COMMON STOCK USD1.0	0.001%	99.957%
790	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	99.958%
791	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.001%	99.958%
792	CYBEROPTICS CORP COMMON STOCK	0.001%	99.959%
793	KBR INC COMMON STOCK USD.001	0.001%	99.960%
794	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.961%
795	IXYS CORPORATION COMMON STOCK USD.01	0.001%	99.962%
796	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	99.963%
797	PACWEST BANCORP COMMON STOCK	0.001%	99.963%
798	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	99.964%
799	MEDIA GEN INC CVR COMMON STOCK	0.001%	99.965%
800	DIXIE GROUP INC COMMON STOCK USD3.0	0.001%	99.966%
801	ENERNOC INC COMMON STOCK USD.001	0.001%	99.966%
802	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.001%	99.967%
803	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.001%	99.968%
804	LIBERTY TRIPADVISOR HDG B COMMON STOCK USD.01	0.001%	99.969%
805	KEY TECHNOLOGY INC COMMON STOCK	0.001%	99.969%
806	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	99.970%
807	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.001%	99.971%
808	JAKKS PACIFIC INC COMMON STOCK USD.001	0.001%	99.971%
809	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.001%	99.972%
810	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.001%	99.973%
811	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333	0.001%	99.973%
812	LIMELIGHT NETWORKS INC COMMON STOCK USD.001	0.001%	99.974%
813	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	99.974%
814	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	99.975%
815	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.001%	99.976%
816	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.001%	99.976%
817	QUAD GRAPHICS INC COMMON STOCK USD.025	0.001%	99.977%
818	RUBY TUESDAY INC COMMON STOCK USD.01	0.001%	99.977%
819	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.001%	99.978%
820	CUTERA INC COMMON STOCK USD.001	0.001%	99.978%
821	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.001%	99.979%
822	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.000%	99.979%
823	VSE CORP COMMON STOCK USD.05	0.000%	99.980%
824	TRICO BANCSHARES COMMON STOCK	0.000%	99.980%
825	TRONOX LTD CL A COMMON STOCK USD.01	0.000%	99.981%
826	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.000%	99.981%
827	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.000%	99.982%
828	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.000%	99.982%
829	CCA INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.983%
830	HOME BANCORP INC COMMON STOCK USD.01	0.000%	99.983%
831	ALICO INC COMMON STOCK USD1.0	0.000%	99.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	ACME UNITED CORP COMMON STOCK USD2.5	0.000%	99.984%
833	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.000%	99.984%
834	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.985%
835	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.985%
836	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	99.986%
837	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0	0.000%	99.986%
838	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.986%
839	MULTI COLOR CORP COMMON STOCK	0.000%	99.987%
840	CSP INC COMMON STOCK USD.01	0.000%	99.987%
841	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.000%	99.988%
842	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.988%
843	OPTICAL CABLE CORP COMMON STOCK	0.000%	99.988%
844	SHORETEL INC COMMON STOCK USD.001	0.000%	99.989%
845	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01	0.000%	99.989%
846	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.000%	99.989%
847	BSQUARE CORP COMMON STOCK	0.000%	99.990%
848	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.990%
849	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.000%	99.991%
850	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.000%	99.991%
851	INTRICON CORP COMMON STOCK USD1.0	0.000%	99.991%
852	LIBERTY MEDIA CORP BRAVES B TRACKING STK	0.000%	99.992%
853	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.000%	99.992%
854	DMC GLOBAL INC COMMON STOCK USD.05	0.000%	99.992%
855	PIPER JAFFRAY COS COMMON STOCK USD.01	0.000%	99.992%
856	UNICO AMERICAN CORP COMMON STOCK	0.000%	99.993%
857	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01	0.000%	99.993%
858	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.000%	99.993%
859	TESCO CORP COMMON STOCK	0.000%	99.994%
860	EDUCATIONAL DEVELOPMENT CORP COMMON STOCK USD.2	0.000%	99.994%
861	ACTUA CORP COMMON STOCK USD.001	0.000%	99.994%
862	BCB BANCORP INC COMMON STOCK	0.000%	99.994%
863	TWIN DISC INC COMMON STOCK	0.000%	99.995%
864	MAXWELL TECHNOLOGIES INC COMMON STOCK USD.1	0.000%	99.995%
865	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.000%	99.995%
866	RAMBUS INC COMMON STOCK USD.001	0.000%	99.995%
867	NCI INC A COMMON STOCK USD.019	0.000%	99.995%
868	INSEEGO CORP COMMON STOCK	0.000%	99.996%
869	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.996%
870	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.000%	99.996%
871	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0	0.000%	99.996%
872	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.996%
873	PARK STERLING CORP COMMON STOCK USD.01	0.000%	99.997%
874	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.000%	99.997%
875	PHI INC VOTING COMMON STOCK USD.1	0.000%	99.997%
876	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.997%
877	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.000%	99.997%
878	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.000%	99.997%
879	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.000%	99.998%
880	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.000%	99.998%
881	VALLEY NATIONAL BANCORP COMMON STOCK	0.000%	99.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.000%	99.998%
883	EMCORE CORP COMMON STOCK	0.000%	99.998%
884	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.998%
885	PEOPLES BANCORP OF NC COMMON STOCK	0.000%	99.998%
886	ENTEGRIS INC COMMON STOCK USD.01	0.000%	99.998%
887	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.000%	99.999%
888	SELECT BANCORP INC COMMON STOCK USD1.0	0.000%	99.999%
889	BALDWIN + LYONS INC CL A COMMON STOCK	0.000%	99.999%
890	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	99.999%
891	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.999%
892	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.000%	99.999%
893	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.000%	99.999%
894	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.000%	99.999%
895	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.000%	99.999%
896	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.000%	99.999%
897	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	99.999%
898	COMMUNITY WEST BANCSHARES COMMON STOCK	0.000%	100.000%
899	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	100.000%
900	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.000%	100.000%
901	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	0.000%	100.000%
902	BANCORP INC/THE COMMON STOCK USD1.0	0.000%	100.000%
903	ESCALADE INC COMMON STOCK	0.000%	100.000%
904	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.000%	100.000%
905	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.000%	100.000%
906	MACATAWA BANK CORP COMMON STOCK	0.000%	100.000%
907	COVANTA HOLDING CORP COMMON STOCK USD.1	0.000%	100.000%
908	ARGAN INC COMMON STOCK USD.15	0.000%	100.000%
909	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.000%
910	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.000%	100.000%
911	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	100.000%
912	SAFeway PDC LLC CVR COMMON STOCK	0.000%	100.000%
913	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.000%	100.000%
914	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
915	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%