

Tax-Managed U.S. Marketwide Value Portfolio II

As of May 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	4.833%	4.833%
2	EXXON MOBIL CORP COMMON STOCK	3.634%	8.467%
3	AT+T INC COMMON STOCK USD1.0	3.605%	12.072%
4	JPMORGAN CHASE + CO COMMON STOCK USD1.0	3.555%	15.627%
5	INTEL CORP COMMON STOCK USD.001	2.676%	18.303%
6	TIME WARNER INC COMMON STOCK USD.01	2.451%	20.755%
7	CISCO SYSTEMS INC COMMON STOCK USD.001	2.329%	23.084%
8	PFIZER INC COMMON STOCK USD.05	2.190%	25.274%
9	BANK OF AMERICA CORP COMMON STOCK USD.01	2.182%	27.456%
10	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	1.883%	29.339%
11	CVS HEALTH CORP COMMON STOCK USD.01	1.863%	31.203%
12	WELLS FARGO + CO COMMON STOCK USD1.666	1.843%	33.046%
13	CHEVRON CORP COMMON STOCK USD.75	1.836%	34.882%
14	CITIGROUP INC COMMON STOCK USD.01	1.818%	36.700%
15	UNION PACIFIC CORP COMMON STOCK USD2.5	1.573%	38.272%
16	MONDELEZ INTERNATIONAL INC A COMMON STOCK	1.557%	39.829%
17	ANTHEM INC COMMON STOCK USD.01	1.477%	41.306%
18	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	1.386%	42.692%
19	WAL MART STORES INC COMMON STOCK USD.1	1.331%	44.022%
20	AETNA INC COMMON STOCK USD.01	1.299%	45.321%
21	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	1.086%	46.406%
22	CSX CORP COMMON STOCK USD1.0	1.081%	47.487%
23	MEDTRONIC PLC COMMON STOCK USD.1	1.075%	48.562%
24	CONOCOPHILLIPS COMMON STOCK USD.01	1.068%	49.631%
25	QUALCOMM INC COMMON STOCK USD.0001	0.974%	50.605%
26	PHILLIPS 66 COMMON STOCK	0.947%	51.552%
27	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.944%	52.496%
28	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.924%	53.420%
29	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001	0.924%	54.343%
30	HUMANA INC COMMON STOCK USD.166	0.883%	55.226%
31	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.857%	56.083%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	YAHOO INC COMMON STOCK USD.001	0.847%	56.930%
33	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.838%	57.768%
34	METLIFE INC COMMON STOCK USD.01	0.771%	58.539%
35	MARATHON PETROLEUM CORP COMMON STOCK	0.755%	59.295%
36	CME GROUP INC COMMON STOCK USD.01	0.718%	60.013%
37	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.709%	60.722%
38	MORGAN STANLEY COMMON STOCK USD.01	0.695%	61.417%
39	SCHLUMBERGER LTD COMMON STOCK USD.01	0.674%	62.091%
40	ABBOTT LABORATORIES COMMON STOCK	0.655%	62.746%
41	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.623%	63.369%
42	VALERO ENERGY CORP COMMON STOCK USD.01	0.598%	63.967%
43	GENERAL MOTORS CO COMMON STOCK USD.01	0.597%	64.563%
44	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.570%	65.134%
45	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.560%	65.694%
46	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.548%	66.243%
47	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.543%	66.786%
48	DANAHER CORP COMMON STOCK USD.01	0.513%	67.299%
49	FORD MOTOR CO COMMON STOCK USD.01	0.504%	67.803%
50	CARNIVAL CORP COMMON STOCK USD.01	0.504%	68.307%
51	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.473%	68.780%
52	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.462%	69.241%
53	ALLERGAN PLC COMMON STOCK USD.0033	0.445%	69.686%
54	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.444%	70.130%
55	FEDEX CORP COMMON STOCK USD.1	0.443%	70.573%
56	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.439%	71.012%
57	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.407%	71.419%
58	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.379%	71.798%
59	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.375%	72.173%
60	UNUM GROUP COMMON STOCK USD.1	0.374%	72.546%
61	TYSON FOODS INC CL A COMMON STOCK USD.1	0.373%	72.919%
62	CORNING INC COMMON STOCK USD.5	0.367%	73.286%
63	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.342%	73.629%
64	DELTA AIR LINES INC COMMON STOCK USD.0001	0.332%	73.960%
65	CHUBB LTD COMMON STOCK	0.331%	74.292%
66	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.323%	74.615%
67	EATON CORP PLC COMMON STOCK USD.01	0.314%	74.929%
68	TRAVELERS COS INC/THE COMMON STOCK	0.312%	75.242%
69	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.312%	75.554%
70	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.307%	75.861%
71	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.307%	76.168%
72	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.307%	76.475%
73	ALLSTATE CORP COMMON STOCK USD.01	0.293%	76.767%
74	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.289%	77.057%
75	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.285%	77.342%
76	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.284%	77.625%
77	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.278%	77.904%
78	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.272%	78.176%
79	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.262%	78.437%
80	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	0.252%	78.690%
81	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.247%	78.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.238%	79.174%
83	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.237%	79.411%
84	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.235%	79.646%
85	TESORO CORP WHEN ISSUED COMMON STOCK USD.167	0.226%	79.872%
86	JM SMUCKER CO/THE COMMON STOCK	0.222%	80.094%
87	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.221%	80.315%
88	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.219%	80.533%
89	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.214%	80.747%
90	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.213%	80.960%
91	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.210%	81.170%
92	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.209%	81.380%
93	CENTURYLINK INC COMMON STOCK USD1.0	0.205%	81.585%
94	AFLAC INC COMMON STOCK USD.1	0.204%	81.789%
95	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.203%	81.992%
96	CIGNA CORP COMMON STOCK USD.25	0.195%	82.188%
97	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.190%	82.378%
98	KINDER MORGAN INC COMMON STOCK USD.01	0.189%	82.567%
99	BEST BUY CO INC COMMON STOCK USD.1	0.189%	82.755%
100	LENNAR CORP A COMMON STOCK USD.1	0.185%	82.940%
101	LOEWS CORP COMMON STOCK USD.01	0.185%	83.124%
102	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.184%	83.309%
103	CATERPILLAR INC COMMON STOCK USD1.0	0.183%	83.491%
104	NEWELL BRANDS INC COMMON STOCK USD1.0	0.178%	83.670%
105	WESTROCK CO COMMON STOCK	0.175%	83.845%
106	AMERCO COMMON STOCK USD.25	0.174%	84.019%
107	XL GROUP LTD COMMON STOCK	0.169%	84.188%
108	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.156%	84.344%
109	BUNGE LTD COMMON STOCK USD.01	0.156%	84.500%
110	OWENS CORNING COMMON STOCK USD.001	0.150%	84.650%
111	KEYCORP COMMON STOCK USD1.0	0.148%	84.797%
112	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.147%	84.944%
113	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.147%	85.091%
114	CNA FINANCIAL CORP COMMON STOCK USD2.5	0.146%	85.237%
115	ARCONIC INC COMMON STOCK	0.146%	85.384%
116	EVEREST RE GROUP LTD COMMON STOCK USD.01	0.143%	85.526%
117	LINCOLN NATIONAL CORP COMMON STOCK	0.140%	85.667%
118	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.139%	85.806%
119	BB+T CORP COMMON STOCK USD5.0	0.135%	85.941%
120	TECH DATA CORP COMMON STOCK USD.0015	0.127%	86.068%
121	PENTAIR PLC COMMON STOCK USD.01	0.125%	86.193%
122	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.125%	86.319%
123	T MOBILE US INC COMMON STOCK USD.0001	0.123%	86.442%
124	HESS CORP COMMON STOCK USD1.0	0.122%	86.563%
125	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.120%	86.684%
126	TELEFLEX INC COMMON STOCK USD1.0	0.120%	86.803%
127	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.119%	86.922%
128	SEABOARD CORP COMMON STOCK USD1.0	0.118%	87.040%
129	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.117%	87.157%
130	RAYTHEON COMPANY COMMON STOCK USD.01	0.117%	87.274%
131	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.117%	87.390%

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132	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	0.116%	87.506%
133	INGREDION INC COMMON STOCK USD.01	0.114%	87.620%
134	BAKER HUGHES INC COMMON STOCK USD1.0	0.113%	87.733%
135	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.112%	87.845%
136	VALVOLINE INC COMMON STOCK USD.01	0.111%	87.956%
137	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.110%	88.066%
138	DR HORTON INC COMMON STOCK USD.01	0.109%	88.175%
139	TOLL BROTHERS INC COMMON STOCK USD.01	0.107%	88.282%
140	LIBERTY VENTURES SER A TRACKING STK USD.01	0.105%	88.387%
141	ASSURANT INC COMMON STOCK USD.01	0.104%	88.490%
142	VCA INC COMMON STOCK USD.001	0.102%	88.592%
143	XEROX CORP COMMON STOCK USD1.0	0.101%	88.693%
144	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.100%	88.793%
145	SYNNEX CORP COMMON STOCK USD.001	0.100%	88.893%
146	DILLARDS INC CL A COMMON STOCK	0.099%	88.993%
147	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.099%	89.092%
148	MARATHON OIL CORP COMMON STOCK USD1.0	0.098%	89.189%
149	LIBERTY BROADBAND C COMMON STOCK USD.01	0.097%	89.286%
150	RYDER SYSTEM INC COMMON STOCK USD.5	0.096%	89.382%
151	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.094%	89.475%
152	ORBITAL ATK INC COMMON STOCK USD.01	0.092%	89.568%
153	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.092%	89.659%
154	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.090%	89.750%
155	HELEN OF TROY LTD COMMON STOCK USD.1	0.090%	89.840%
156	WHIRLPOOL CORP COMMON STOCK USD1.0	0.090%	89.929%
157	NEWS CORP CLASS A COMMON STOCK USD.01	0.086%	90.016%
158	NUCOR CORP COMMON STOCK USD.4	0.086%	90.101%
159	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.085%	90.186%
160	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.084%	90.270%
161	QUANTA SERVICES INC COMMON STOCK USD.00001	0.083%	90.353%
162	AVNET INC COMMON STOCK USD1.0	0.082%	90.435%
163	HELMERICH + PAYNE COMMON STOCK USD.1	0.081%	90.516%
164	MKS INSTRUMENTS INC COMMON STOCK	0.080%	90.596%
165	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.080%	90.676%
166	NEWMONT MINING CORP COMMON STOCK USD1.6	0.078%	90.754%
167	PERKINELMER INC COMMON STOCK USD1.0	0.077%	90.831%
168	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.077%	90.908%
169	CONVERGYS CORP COMMON STOCK	0.077%	90.985%
170	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.075%	91.061%
171	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.070%	91.131%
172	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.068%	91.199%
173	CORELOGIC INC COMMON STOCK USD1.0	0.067%	91.266%
174	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.067%	91.333%
175	POST HOLDINGS INC COMMON STOCK USD.01	0.065%	91.398%
176	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.065%	91.462%
177	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.064%	91.527%
178	GATX CORP COMMON STOCK USD.625	0.062%	91.589%
179	STAPLES INC COMMON STOCK USD.0006	0.062%	91.651%
180	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.062%	91.713%
181	NOBLE ENERGY INC COMMON STOCK USD.01	0.062%	91.775%

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182	AGCO CORP COMMON STOCK USD.01	0.061%	91.836%
183	ALCOA CORP COMMON STOCK USD.01	0.058%	91.894%
184	WENDY S CO/THE COMMON STOCK USD.1	0.058%	91.952%
185	SPRINT CORP COMMON STOCK USD.01	0.058%	92.010%
186	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.056%	92.066%
187	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.056%	92.122%
188	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.055%	92.176%
189	PVH CORP COMMON STOCK USD1.0	0.054%	92.231%
190	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.053%	92.283%
191	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.052%	92.336%
192	PULTEGROUP INC COMMON STOCK USD.01	0.052%	92.388%
193	STEEL DYNAMICS INC COMMON STOCK USD.005	0.052%	92.439%
194	ENERSYS COMMON STOCK USD.01	0.051%	92.491%
195	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.051%	92.542%
196	EMCOR GROUP INC COMMON STOCK USD.01	0.051%	92.593%
197	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.051%	92.644%
198	LITHIA MOTORS INC CL A COMMON STOCK	0.051%	92.695%
199	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.051%	92.746%
200	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.051%	92.797%
201	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.050%	92.847%
202	E TRADE FINANCIAL CORP COMMON STOCK USD.01	0.050%	92.897%
203	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.049%	92.946%
204	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.049%	92.995%
205	COOPER COS INC/THE COMMON STOCK USD.1	0.049%	93.044%
206	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.049%	93.093%
207	FIFTH THIRD BANCORP COMMON STOCK	0.048%	93.142%
208	CONDUENT INC COMMON STOCK USD.01	0.047%	93.188%
209	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.046%	93.235%
210	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.046%	93.280%
211	TEGNA INC COMMON STOCK USD1.0	0.046%	93.326%
212	WALT DISNEY CO/THE COMMON STOCK USD.01	0.045%	93.371%
213	ON ASSIGNMENT INC COMMON STOCK USD.01	0.045%	93.417%
214	CABELA S INC COMMON STOCK USD.01	0.045%	93.462%
215	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.045%	93.507%
216	ABM INDUSTRIES INC COMMON STOCK USD.01	0.045%	93.551%
217	ELECTRONICS FOR IMAGING COMMON STOCK USD.01	0.044%	93.596%
218	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.044%	93.639%
219	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.043%	93.683%
220	ALEXANDER + BALDWIN INC COMMON STOCK	0.043%	93.726%
221	MURPHY OIL CORP COMMON STOCK USD1.0	0.043%	93.768%
222	UNIFIRST CORP/MA COMMON STOCK USD.1	0.043%	93.811%
223	DELL TECHNOLOGIES INC CL V TRACKING STK	0.042%	93.853%
224	RADIAN GROUP INC COMMON STOCK USD.001	0.042%	93.895%
225	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.040%	93.935%
226	MOOG INC CLASS A COMMON STOCK USD1.0	0.040%	93.975%
227	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.040%	94.014%
228	CST BRANDS INC COMMON STOCK USD.01	0.039%	94.053%
229	CABOT CORP COMMON STOCK USD1.0	0.039%	94.092%
230	TIME INC COMMON STOCK USD.01	0.038%	94.131%
231	MANPOWERGROUP INC COMMON STOCK USD.01	0.037%	94.168%

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232	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.037%	94.205%
233	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.037%	94.242%
234	BOB EVANS FARMS COMMON STOCK USD.01	0.037%	94.279%
235	CONSTELLATION BRANDS INC B COMMON STOCK USD.01	0.037%	94.316%
236	ITRON INC COMMON STOCK	0.036%	94.352%
237	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.036%	94.388%
238	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.036%	94.424%
239	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.036%	94.460%
240	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.036%	94.496%
241	ALERE INC COMMON STOCK USD.001	0.036%	94.531%
242	CONMED CORP COMMON STOCK USD.01	0.035%	94.567%
243	ZIONS BANCORPORATION COMMON STOCK	0.034%	94.601%
244	LIBERTY BROADBAND A COMMON STOCK USD.01	0.034%	94.635%
245	POPULAR INC COMMON STOCK USD.01	0.034%	94.669%
246	MURPHY USA INC COMMON STOCK	0.034%	94.702%
247	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.033%	94.736%
248	TETRA TECH INC COMMON STOCK USD.01	0.033%	94.769%
249	CIT GROUP INC COMMON STOCK USD.01	0.033%	94.802%
250	1ST SOURCE CORP COMMON STOCK	0.033%	94.835%
251	BARNES GROUP INC COMMON STOCK USD.01	0.033%	94.869%
252	OLIN CORP COMMON STOCK USD1.0	0.033%	94.901%
253	CALERES INC COMMON STOCK USD.01	0.033%	94.934%
254	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.032%	94.966%
255	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.032%	94.998%
256	WORTHINGTON INDUSTRIES COMMON STOCK	0.032%	95.030%
257	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.032%	95.062%
258	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.032%	95.094%
259	QORVO INC COMMON STOCK USD.0001	0.031%	95.125%
260	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.031%	95.156%
261	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.031%	95.187%
262	ALAMO GROUP INC COMMON STOCK USD.1	0.031%	95.218%
263	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.031%	95.249%
264	SANDERSON FARMS INC COMMON STOCK USD1.0	0.031%	95.280%
265	TRIUMPH GROUP INC COMMON STOCK USD.001	0.030%	95.310%
266	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.030%	95.340%
267	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.030%	95.370%
268	ALLEGHANY CORP COMMON STOCK USD1.0	0.029%	95.399%
269	MATSON INC COMMON STOCK	0.029%	95.428%
270	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.029%	95.457%
271	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.029%	95.486%
272	AECOM COMMON STOCK USD.01	0.029%	95.515%
273	KEMPER CORP COMMON STOCK USD.1	0.028%	95.544%
274	MEREDITH CORP COMMON STOCK USD1.0	0.028%	95.572%
275	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.028%	95.600%
276	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.028%	95.628%
277	WESTERN REFINING INC COMMON STOCK USD.01	0.028%	95.656%
278	LAM RESEARCH CORP COMMON STOCK USD.001	0.028%	95.684%
279	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.027%	95.711%
280	RENASANT CORP COMMON STOCK USD5.0	0.027%	95.738%
281	ENVISION HEALTHCARE CORP COMMON STOCK	0.027%	95.765%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	WINTRUST FINANCIAL CORP COMMON STOCK	0.027%	95.792%
283	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.027%	95.818%
284	FIRST MERCHANTS CORP COMMON STOCK	0.027%	95.845%
285	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.026%	95.871%
286	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.026%	95.897%
287	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.026%	95.922%
288	LEGG MASON INC COMMON STOCK USD.1	0.026%	95.948%
289	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.025%	95.974%
290	ADIENT PLC COMMON STOCK USD.001	0.025%	95.999%
291	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.025%	96.024%
292	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.025%	96.049%
293	COMMERCIAL METALS CO COMMON STOCK USD.01	0.025%	96.073%
294	COMFORT SYSTEMS USA INC COMMON STOCK USD.01	0.025%	96.098%
295	MOBILE MINI INC COMMON STOCK USD.01	0.024%	96.123%
296	FINISAR CORPORATION COMMON STOCK USD.001	0.024%	96.147%
297	STERLING BANCORP/DE COMMON STOCK USD.01	0.024%	96.171%
298	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.024%	96.195%
299	LA Z BOY INC COMMON STOCK USD1.0	0.024%	96.219%
300	XPERI CORP COMMON STOCK USD.001	0.024%	96.243%
301	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.024%	96.267%
302	UNIVERSAL CORP/VA COMMON STOCK	0.024%	96.291%
303	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.024%	96.315%
304	VISTA OUTDOOR INC COMMON STOCK USD.01	0.024%	96.338%
305	GRIFFON CORP COMMON STOCK USD.25	0.023%	96.362%
306	SANMINA CORP COMMON STOCK USD.01	0.023%	96.385%
307	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.023%	96.409%
308	CBS CORP CLASS A VOTING COMMON STOCK USD.001	0.023%	96.432%
309	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.023%	96.455%
310	OMNICELL INC COMMON STOCK USD.001	0.023%	96.477%
311	CTS CORP COMMON STOCK	0.023%	96.500%
312	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.022%	96.522%
313	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.022%	96.545%
314	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.022%	96.567%
315	ECHOSTAR CORP A COMMON STOCK USD.001	0.022%	96.589%
316	BRADY CORPORATION CL A COMMON STOCK USD.01	0.022%	96.612%
317	EPLUS INC COMMON STOCK USD.01	0.022%	96.634%
318	NEWS CORP CLASS B COMMON STOCK	0.022%	96.656%
319	SKYWEST INC COMMON STOCK	0.021%	96.677%
320	SCHOLASTIC CORP COMMON STOCK USD.01	0.021%	96.698%
321	CHURCHILL DOWNS INC COMMON STOCK	0.021%	96.719%
322	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.021%	96.739%
323	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.021%	96.760%
324	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.020%	96.780%
325	REGAL BELOIT CORP COMMON STOCK USD.01	0.020%	96.801%
326	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.020%	96.821%
327	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.020%	96.841%
328	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.020%	96.861%
329	HUNTSMAN CORP COMMON STOCK USD.01	0.019%	96.880%
330	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.019%	96.899%
331	PDC ENERGY INC COMMON STOCK USD.01	0.019%	96.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	AVX CORP COMMON STOCK USD.01	0.019%	96.937%
333	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.019%	96.956%
334	SNYDERS LANCE INC COMMON STOCK USD.833	0.019%	96.975%
335	WESBANCO INC COMMON STOCK USD2.0833	0.019%	96.994%
336	BLUCORA INC COMMON STOCK USD.0001	0.019%	97.013%
337	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.019%	97.032%
338	UNIFI INC COMMON STOCK USD.1	0.019%	97.051%
339	BJ S RESTAURANTS INC COMMON STOCK	0.019%	97.069%
340	AAR CORP COMMON STOCK USD1.0	0.018%	97.088%
341	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.018%	97.106%
342	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.018%	97.124%
343	COMERICA INC COMMON STOCK USD5.0	0.018%	97.142%
344	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.018%	97.160%
345	MERITAGE HOMES CORP COMMON STOCK USD.01	0.018%	97.178%
346	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.018%	97.196%
347	FIRST SOLAR INC COMMON STOCK USD.001	0.017%	97.214%
348	AEROVIRONMENT INC COMMON STOCK USD.0001	0.017%	97.231%
349	BEMIS COMPANY COMMON STOCK USD.1	0.017%	97.248%
350	M/I HOMES INC COMMON STOCK USD.01	0.017%	97.265%
351	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.017%	97.283%
352	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.017%	97.300%
353	INNERWORKINGS INC COMMON STOCK USD.0001	0.017%	97.316%
354	AUTOLIV INC COMMON STOCK USD1.0	0.017%	97.333%
355	NOW INC COMMON STOCK USD.01	0.017%	97.350%
356	VIAD CORP COMMON STOCK USD1.5	0.016%	97.366%
357	SPARTANNASH CO COMMON STOCK	0.016%	97.383%
358	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	97.399%
359	GREENBRIER COMPANIES INC COMMON STOCK	0.016%	97.415%
360	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.016%	97.431%
361	GORMAN RUPP CO COMMON STOCK	0.016%	97.446%
362	BRIGGS + STRATTON COMMON STOCK USD.01	0.016%	97.462%
363	EXTERRAN CORP COMMON STOCK USD.01	0.016%	97.478%
364	TERADYNE INC COMMON STOCK USD.125	0.015%	97.493%
365	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.015%	97.508%
366	UNIT CORP COMMON STOCK USD.2	0.015%	97.523%
367	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.015%	97.538%
368	STEELCASE INC CL A COMMON STOCK	0.015%	97.553%
369	BELMOND LTD CLASS A COMMON STOCK USD.01	0.015%	97.568%
370	OFFICE DEPOT INC COMMON STOCK USD.01	0.015%	97.583%
371	GLATFELTER COMMON STOCK USD.01	0.015%	97.597%
372	PC CONNECTION INC COMMON STOCK USD.01	0.015%	97.612%
373	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.015%	97.627%
374	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.015%	97.642%
375	OSHKOSH CORP COMMON STOCK USD.01	0.015%	97.656%
376	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.015%	97.671%
377	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.015%	97.686%
378	TEREX CORP COMMON STOCK USD.01	0.015%	97.700%
379	TTM TECHNOLOGIES COMMON STOCK USD.001	0.014%	97.715%
380	NRG ENERGY INC COMMON STOCK USD.01	0.014%	97.729%
381	FTI CONSULTING INC COMMON STOCK USD.01	0.014%	97.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.014%	97.757%
383	TUTOR PERINI CORP COMMON STOCK USD1.0	0.014%	97.771%
384	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.014%	97.786%
385	MUELLER INDUSTRIES INC COMMON STOCK USD.01	0.014%	97.800%
386	VIRTUSA CORP COMMON STOCK USD.01	0.014%	97.814%
387	RENT A CENTER INC COMMON STOCK USD.01	0.014%	97.828%
388	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.014%	97.841%
389	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.014%	97.855%
390	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.014%	97.869%
391	AEGION CORP COMMON STOCK USD.01	0.014%	97.882%
392	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.013%	97.896%
393	FNB CORP COMMON STOCK USD.01	0.013%	97.909%
394	ANDERSONS INC/THE COMMON STOCK	0.013%	97.922%
395	ENCORE WIRE CORP COMMON STOCK USD.01	0.013%	97.936%
396	PHARMERICA CORP COMMON STOCK USD.01	0.013%	97.949%
397	LIBERTY INTERACTIVE CORP B TRACKING STK USD.01	0.013%	97.962%
398	MB FINANCIAL INC COMMON STOCK USD.01	0.013%	97.975%
399	CALPINE CORP COMMON STOCK USD.001	0.013%	97.988%
400	HAVERTY FURNITURE COMMON STOCK USD1.0	0.013%	98.001%
401	EOG RESOURCES INC COMMON STOCK USD.01	0.013%	98.014%
402	ROGERS CORP COMMON STOCK USD1.0	0.013%	98.027%
403	PHOTRONICS INC COMMON STOCK USD.01	0.013%	98.039%
404	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.013%	98.052%
405	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.013%	98.065%
406	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.013%	98.077%
407	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.013%	98.090%
408	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.012%	98.102%
409	MYLAN NV COMMON STOCK EUR.01	0.012%	98.115%
410	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.012%	98.127%
411	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	0.012%	98.139%
412	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.012%	98.151%
413	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.012%	98.163%
414	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.012%	98.175%
415	LYDALL INC COMMON STOCK USD.1	0.012%	98.187%
416	APACHE CORP COMMON STOCK USD.625	0.012%	98.199%
417	PHH CORP COMMON STOCK USD.01	0.012%	98.211%
418	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01	0.012%	98.223%
419	ARCHROCK INC COMMON STOCK USD.01	0.012%	98.234%
420	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.012%	98.246%
421	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.011%	98.257%
422	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.011%	98.269%
423	HERC HOLDINGS INC COMMON STOCK USD.01	0.011%	98.280%
424	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.011%	98.291%
425	DIGITALGLOBE INC COMMON STOCK USD.001	0.011%	98.302%
426	FORMFACTOR INC COMMON STOCK USD.001	0.011%	98.313%
427	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.011%	98.324%
428	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.011%	98.335%
429	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.011%	98.345%
430	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.011%	98.356%
431	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.011%	98.367%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	MBIA INC COMMON STOCK USD1.0	0.011%	98.378%
433	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.011%	98.389%
434	SHOE CARNIVAL INC COMMON STOCK USD.01	0.011%	98.399%
435	M + T BANK CORP COMMON STOCK USD.5	0.011%	98.410%
436	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.010%	98.421%
437	FRED S INC CLASS A COMMON STOCK	0.010%	98.431%
438	KB HOME COMMON STOCK USD1.0	0.010%	98.441%
439	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.010%	98.452%
440	XPO LOGISTICS INC COMMON STOCK USD.001	0.010%	98.462%
441	EMC INS GROUP INC COMMON STOCK USD1.0	0.010%	98.472%
442	HOOKER FURNITURE CORP COMMON STOCK	0.010%	98.482%
443	MATERION CORP COMMON STOCK	0.010%	98.493%
444	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.010%	98.503%
445	MARCUS CORPORATION COMMON STOCK USD1.0	0.010%	98.513%
446	MSG NETWORKS INC A COMMON STOCK USD.01	0.010%	98.523%
447	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.010%	98.533%
448	NUTRACEUTICAL INTL CORP COMMON STOCK USD.01	0.010%	98.542%
449	NEENAH PAPER INC COMMON STOCK USD.01	0.010%	98.552%
450	WEIS MARKETS INC COMMON STOCK	0.010%	98.562%
451	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	0.010%	98.571%
452	VONAGE HOLDINGS CORP COMMON STOCK USD.001	0.010%	98.581%
453	UMPQUA HOLDINGS CORP COMMON STOCK	0.010%	98.590%
454	MCGRATH RENTCORP COMMON STOCK	0.009%	98.600%
455	CBIZ INC COMMON STOCK USD.01	0.009%	98.609%
456	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.009%	98.618%
457	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.009%	98.627%
458	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.009%	98.636%
459	GREEN PLAINS INC COMMON STOCK USD.001	0.009%	98.645%
460	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.009%	98.654%
461	MYERS INDUSTRIES INC COMMON STOCK	0.009%	98.663%
462	GRAY TELEVISION INC COMMON STOCK	0.009%	98.673%
463	SCANSOURCE INC COMMON STOCK	0.009%	98.682%
464	INSTEEL INDUSTRIES INC COMMON STOCK	0.009%	98.690%
465	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.009%	98.699%
466	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.009%	98.708%
467	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.009%	98.717%
468	DSP GROUP INC COMMON STOCK USD.001	0.009%	98.726%
469	PLEXUS CORP COMMON STOCK USD.01	0.009%	98.735%
470	KOHL'S CORP COMMON STOCK USD.01	0.009%	98.744%
471	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.009%	98.753%
472	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.009%	98.761%
473	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.009%	98.770%
474	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.009%	98.779%
475	NATUS MEDICAL INC COMMON STOCK USD.001	0.009%	98.787%
476	COHU INC COMMON STOCK USD1.0	0.009%	98.796%
477	TORCHMARK CORP COMMON STOCK USD1.0	0.008%	98.804%
478	MARINEMAX INC COMMON STOCK USD.001	0.008%	98.813%
479	NN INC COMMON STOCK USD.01	0.008%	98.821%
480	LANDEC CORP COMMON STOCK USD.001	0.008%	98.830%
481	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.008%	98.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.008%	98.846%
483	ENNIS INC COMMON STOCK USD2.5	0.008%	98.854%
484	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.008%	98.862%
485	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	98.870%
486	VOYA FINANCIAL INC COMMON STOCK USD.01	0.008%	98.878%
487	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.008%	98.886%
488	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.008%	98.894%
489	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.008%	98.902%
490	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.008%	98.909%
491	PEOPLES BANCORP INC COMMON STOCK	0.008%	98.917%
492	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.008%	98.925%
493	SPX FLOW INC COMMON STOCK USD.01	0.008%	98.933%
494	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.008%	98.940%
495	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.008%	98.948%
496	GANNETT CO INC COMMON STOCK	0.008%	98.955%
497	REGIS CORP COMMON STOCK USD.05	0.008%	98.963%
498	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.008%	98.970%
499	MOVADO GROUP INC COMMON STOCK USD.01	0.007%	98.978%
500	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.007%	98.985%
501	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.007%	98.993%
502	GP STRATEGIES CORP COMMON STOCK USD.01	0.007%	99.000%
503	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.007%	99.007%
504	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.007%	99.014%
505	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.007%	99.022%
506	ACETO CORP COMMON STOCK USD.01	0.007%	99.029%
507	FIRST BANCORP/NC COMMON STOCK	0.007%	99.036%
508	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.007%	99.043%
509	KADANT INC COMMON STOCK USD.01	0.007%	99.050%
510	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.007%	99.058%
511	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.007%	99.065%
512	TREDEGAR CORP COMMON STOCK	0.007%	99.072%
513	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.007%	99.079%
514	ORBCOMM INC COMMON STOCK USD.001	0.007%	99.086%
515	CONN S INC COMMON STOCK USD.01	0.007%	99.093%
516	FTD COS INC COMMON STOCK USD.0001	0.007%	99.100%
517	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.007%	99.106%
518	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.007%	99.113%
519	TRC COS INC COMMON STOCK USD.1	0.007%	99.120%
520	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.007%	99.127%
521	VERITIV CORP COMMON STOCK USD.01	0.007%	99.133%
522	ALON USA ENERGY INC COMMON STOCK USD.01	0.007%	99.140%
523	SAIA INC COMMON STOCK USD.001	0.007%	99.147%
524	KIMBALL ELECTRONICS INC COMMON STOCK	0.007%	99.153%
525	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.007%	99.160%
526	DUCOMMUN INC COMMON STOCK USD.01	0.006%	99.166%
527	J.C. PENNEY CO INC COMMON STOCK USD.5	0.006%	99.173%
528	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.006%	99.179%
529	TIVITY HEALTH INC COMMON STOCK USD.001	0.006%	99.185%
530	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.006%	99.191%
531	MOSAIC CO/THE COMMON STOCK USD.01	0.006%	99.198%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	99.204%
533	MICROSEMI CORP COMMON STOCK USD.2	0.006%	99.210%
534	ESSENDANT INC COMMON STOCK USD.1	0.006%	99.216%
535	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.006%	99.223%
536	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.006%	99.229%
537	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.006%	99.235%
538	ELDORADO RESORTS INC COMMON STOCK	0.006%	99.241%
539	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.006%	99.247%
540	RTI SURGICAL INC COMMON STOCK USD.001	0.006%	99.253%
541	STATE AUTO FINANCIAL CORP COMMON STOCK	0.006%	99.259%
542	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	99.265%
543	ENZO BIOCHEM INC COMMON STOCK USD.01	0.006%	99.271%
544	LANDS END INC COMMON STOCK USD.01	0.006%	99.277%
545	JANUS HENDERSON GROUP PLC COMMON STOCK	0.006%	99.283%
546	WR BERKLEY CORP COMMON STOCK USD.2	0.006%	99.289%
547	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.006%	99.295%
548	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.006%	99.301%
549	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.006%	99.307%
550	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.006%	99.312%
551	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.006%	99.318%
552	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.006%	99.323%
553	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.006%	99.329%
554	TIVO CORP COMMON STOCK USD.001	0.005%	99.334%
555	LENNAR CORP B SHS COMMON STOCK USD.1	0.005%	99.340%
556	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.005%	99.345%
557	STATE STREET CORP COMMON STOCK USD1.0	0.005%	99.351%
558	QEP RESOURCES INC COMMON STOCK USD.01	0.005%	99.356%
559	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.005%	99.361%
560	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.005%	99.366%
561	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.005%	99.372%
562	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.005%	99.377%
563	LIBERTY MEDIA COR SIRIUSXM B TRACKING STK	0.005%	99.382%
564	CULP INC COMMON STOCK USD.05	0.005%	99.387%
565	CRYOLIFE INC COMMON STOCK USD.01	0.005%	99.392%
566	BANKFINANCIAL CORP COMMON STOCK USD.01	0.005%	99.398%
567	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.005%	99.403%
568	SYNOPSIS INC COMMON STOCK USD.01	0.005%	99.408%
569	NL INDUSTRIES COMMON STOCK USD.125	0.005%	99.413%
570	EASTERN CO/THE COMMON STOCK	0.005%	99.418%
571	US CELLULAR CORP COMMON STOCK USD1.0	0.005%	99.422%
572	LIFETIME BRANDS INC COMMON STOCK USD.01	0.005%	99.427%
573	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	0.005%	99.432%
574	STONERIDGE INC COMMON STOCK	0.005%	99.437%
575	DOMTAR CORP COMMON STOCK USD.01	0.005%	99.442%
576	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.005%	99.446%
577	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.005%	99.451%
578	GREIF INC CL A COMMON STOCK	0.005%	99.456%
579	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.005%	99.460%
580	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.005%	99.465%
581	CSS INDUSTRIES INC COMMON STOCK USD.1	0.005%	99.470%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	LIBERTY VENTURES SER B TRACKING STK	0.005%	99.474%
583	VISHAY PRECISION GROUP COMMON STOCK	0.005%	99.479%
584	BEL FUSE INC CL B COMMON STOCK USD.1	0.005%	99.483%
585	OFG BANCORP COMMON STOCK USD1.0	0.005%	99.488%
586	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.004%	99.492%
587	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.004%	99.497%
588	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.004%	99.501%
589	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	99.506%
590	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.004%	99.510%
591	CRA INTERNATIONAL INC COMMON STOCK	0.004%	99.514%
592	GENESCO INC COMMON STOCK USD1.0	0.004%	99.518%
593	WEST MARINE INC COMMON STOCK USD.001	0.004%	99.523%
594	STARTEK INC COMMON STOCK USD.01	0.004%	99.527%
595	REIS INC COMMON STOCK USD.01	0.004%	99.531%
596	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.004%	99.535%
597	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.004%	99.539%
598	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.004%	99.543%
599	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.004%	99.547%
600	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.004%	99.551%
601	LSI INDUSTRIES INC COMMON STOCK	0.004%	99.555%
602	BRISTOW GROUP INC COMMON STOCK USD.01	0.004%	99.559%
603	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.004%	99.563%
604	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.004%	99.567%
605	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.004%	99.570%
606	HURCO COMPANIES INC COMMON STOCK	0.004%	99.574%
607	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.004%	99.578%
608	CRAY INC COMMON STOCK USD.01	0.004%	99.581%
609	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.004%	99.585%
610	ARCBEST CORP COMMON STOCK USD.01	0.004%	99.589%
611	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.004%	99.592%
612	TIPTREE INC COMMON STOCK USD.001	0.004%	99.596%
613	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.004%	99.600%
614	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.004%	99.603%
615	INVESTORS TITLE CO COMMON STOCK	0.004%	99.607%
616	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.003%	99.610%
617	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	99.614%
618	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.003%	99.617%
619	FNFV GROUP TRACKING STK USD.0001	0.003%	99.621%
620	ANALOGIC CORP COMMON STOCK USD.05	0.003%	99.624%
621	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.003%	99.627%
622	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.003%	99.631%
623	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.003%	99.634%
624	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.003%	99.638%
625	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	99.641%
626	PCM INC COMMON STOCK USD.001	0.003%	99.644%
627	ERA GROUP INC COMMON STOCK USD.01	0.003%	99.648%
628	ACXIOM CORP COMMON STOCK USD.1	0.003%	99.651%
629	INGEVITY CORP COMMON STOCK USD.01	0.003%	99.654%
630	COVANTA HOLDING CORP COMMON STOCK USD.1	0.003%	99.657%
631	XCERRA CORP COMMON STOCK USD.05	0.003%	99.660%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.003%	99.664%
633	POLYONE CORPORATION COMMON STOCK USD.01	0.003%	99.667%
634	LMI AEROSPACE INC COMMON STOCK USD.02	0.003%	99.670%
635	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.003%	99.673%
636	KVH INDUSTRIES INC COMMON STOCK USD.01	0.003%	99.676%
637	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.003%	99.679%
638	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.003%	99.682%
639	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.003%	99.685%
640	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.003%	99.688%
641	LIBERTY EXPEDIA HOLD B COMMON STOCK	0.003%	99.691%
642	RPX CORP COMMON STOCK USD.0001	0.003%	99.693%
643	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.003%	99.696%
644	MOLSON COORS BREWING CO A COMMON STOCK USD.01	0.003%	99.699%
645	AARON S INC COMMON STOCK USD.5	0.003%	99.702%
646	KRATON CORP COMMON STOCK USD.01	0.003%	99.705%
647	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.003%	99.708%
648	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.003%	99.710%
649	TEAM INC COMMON STOCK USD.3	0.003%	99.713%
650	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.003%	99.716%
651	LIBERTY BROADBAND B COMMON STOCK USD.01	0.003%	99.719%
652	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.003%	99.721%
653	AGILYSYS INC COMMON STOCK USD.3	0.003%	99.724%
654	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	99.727%
655	OLYMPIC STEEL INC COMMON STOCK	0.003%	99.729%
656	LAKELAND BANCORP INC COMMON STOCK	0.003%	99.732%
657	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.003%	99.735%
658	CDI CORP COMMON STOCK USD.1	0.003%	99.737%
659	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.003%	99.740%
660	SAFEWAY CASA LEY CVR COMMON STOCK	0.003%	99.742%
661	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.003%	99.745%
662	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.003%	99.747%
663	BALDWIN + LYONS INC CL B COMMON STOCK	0.003%	99.750%
664	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	99.752%
665	BLACK BOX CORP COMMON STOCK USD.001	0.002%	99.755%
666	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.002%	99.757%
667	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	99.760%
668	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.002%	99.762%
669	SPARTON CORP COMMON STOCK USD1.25	0.002%	99.764%
670	SEMGROUP CORP CLASS A COMMON STOCK	0.002%	99.767%
671	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	99.769%
672	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.002%	99.771%
673	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	99.774%
674	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.002%	99.776%
675	SUNPOWER CORP COMMON STOCK USD.001	0.002%	99.778%
676	FABRINET COMMON STOCK USD.01	0.002%	99.781%
677	PC TEL INC COMMON STOCK USD.001	0.002%	99.783%
678	DELTA APPAREL INC COMMON STOCK USD.01	0.002%	99.785%
679	CUMMINS INC COMMON STOCK USD2.5	0.002%	99.787%
680	PARKER DRILLING CO COMMON STOCK USD.167	0.002%	99.790%
681	GULF ISLAND FABRICATION INC COMMON STOCK	0.002%	99.792%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.002%	99.794%
683	PHI INC NON VOTING COMMON STOCK USD.1	0.002%	99.796%
684	MERCANTILE BANK CORP COMMON STOCK	0.002%	99.799%
685	SURMODICS INC COMMON STOCK USD.05	0.002%	99.801%
686	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.002%	99.803%
687	NUVECTRA CORP COMMON STOCK USD.001	0.002%	99.805%
688	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	99.807%
689	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.002%	99.809%
690	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	99.811%
691	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.002%	99.813%
692	TRUSTMARK CORP COMMON STOCK	0.002%	99.816%
693	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.002%	99.818%
694	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	99.820%
695	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.002%	99.822%
696	ROCKY BRANDS INC COMMON STOCK	0.002%	99.824%
697	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	99.826%
698	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	99.828%
699	DIODES INC COMMON STOCK USD.667	0.002%	99.829%
700	VECTRUS INC COMMON STOCK USD.01	0.002%	99.831%
701	FOSTER (LB) CO A COMMON STOCK USD.01	0.002%	99.833%
702	ESSA BANCORP INC COMMON STOCK USD.01	0.002%	99.835%
703	KEY TRONIC CORP COMMON STOCK	0.002%	99.837%
704	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.002%	99.839%
705	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.002%	99.841%
706	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.002%	99.843%
707	HARMONIC INC COMMON STOCK USD.001	0.002%	99.845%
708	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.002%	99.846%
709	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.002%	99.848%
710	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.002%	99.850%
711	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.002%	99.852%
712	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.002%	99.854%
713	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.002%	99.855%
714	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.002%	99.857%
715	AXT INC COMMON STOCK USD.001	0.002%	99.859%
716	DISCOVERY COMMUNICATIONS B COMMON STOCK USD.01	0.002%	99.861%
717	ACTUANT CORP A COMMON STOCK USD.2	0.002%	99.862%
718	GENERAL COMMUNICATION INC A COMMON STOCK	0.002%	99.864%
719	CALIX INC COMMON STOCK	0.002%	99.866%
720	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	99.867%
721	DIGIRAD CORP COMMON STOCK USD.0001	0.002%	99.869%
722	XO GROUP INC COMMON STOCK USD.01	0.002%	99.871%
723	INVACARE CORP COMMON STOCK USD.25	0.002%	99.872%
724	TUESDAY MORNING CORP COMMON STOCK USD.01	0.002%	99.874%
725	EXACTECH INC COMMON STOCK USD.01	0.002%	99.876%
726	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.002%	99.877%
727	MARKEL CORP COMMON STOCK	0.002%	99.879%
728	HOPFED BANCORP INC COMMON STOCK USD.01	0.002%	99.881%
729	MACKINAC FINANCIAL CORP COMMON STOCK	0.002%	99.882%
730	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.002%	99.884%
731	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.002%	99.885%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	PREMIER FINANCIAL BANCORP COMMON STOCK	0.002%	99.887%
733	NORTHWEST PIPE CO COMMON STOCK USD.01	0.002%	99.888%
734	MBT FINANCIAL CORP COMMON STOCK	0.002%	99.890%
735	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.002%	99.891%
736	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.001%	99.893%
737	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.001%	99.894%
738	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	99.896%
739	ASTRONOVA INC COMMON STOCK USD.05	0.001%	99.897%
740	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.001%	99.899%
741	UCP INC CL A COMMON STOCK USD.01	0.001%	99.900%
742	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	99.901%
743	LUBY S INC COMMON STOCK USD.32	0.001%	99.903%
744	LHC GROUP INC COMMON STOCK USD.01	0.001%	99.904%
745	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.001%	99.905%
746	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.001%	99.907%
747	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.908%
748	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.909%
749	FUTUREFUEL CORP COMMON STOCK USD.0001	0.001%	99.911%
750	FIRST INTERSTATE BANCYS A COMMON STOCK	0.001%	99.912%
751	BARNES + NOBLE INC COMMON STOCK USD.001	0.001%	99.913%
752	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.001%	99.915%
753	TELENAV INC COMMON STOCK USD.001	0.001%	99.916%
754	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.001%	99.917%
755	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	99.919%
756	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.001%	99.920%
757	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.921%
758	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.001%	99.922%
759	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.001%	99.924%
760	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.001%	99.925%
761	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	99.926%
762	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.001%	99.927%
763	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.001%	99.929%
764	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.001%	99.930%
765	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	99.931%
766	CYBEROPTICS CORP COMMON STOCK	0.001%	99.932%
767	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.001%	99.933%
768	BEL FUSE INC CL A COMMON STOCK USD.1	0.001%	99.934%
769	AWARE INC/MASS COMMON STOCK USD.01	0.001%	99.935%
770	LANDMARK BANCORP INC COMMON STOCK USD.01	0.001%	99.937%
771	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.001%	99.938%
772	EVANS BANCORP INC COMMON STOCK USD.5	0.001%	99.939%
773	UNITY BANCORP INC COMMON STOCK	0.001%	99.940%
774	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.941%
775	CITI TRENDS INC COMMON STOCK USD.01	0.001%	99.942%
776	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.001%	99.943%
777	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.001%	99.944%
778	HMN FINANCIAL INC COMMON STOCK USD.01	0.001%	99.945%
779	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.001%	99.946%
780	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.001%	99.947%
781	SYNALLOY CORP COMMON STOCK USD1.0	0.001%	99.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	AV HOMES INC COMMON STOCK USD1.0	0.001%	99.949%
783	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	99.950%
784	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.001%	99.951%
785	COWEN INC COMMON STOCK USD.01	0.001%	99.951%
786	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.001%	99.952%
787	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.001%	99.953%
788	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.954%
789	JAKKS PACIFIC INC COMMON STOCK USD.001	0.001%	99.955%
790	IBERIABANK CORP COMMON STOCK USD1.0	0.001%	99.956%
791	BEAZER HOMES USA INC COMMON STOCK USD.001	0.001%	99.957%
792	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	99.958%
793	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.001%	99.958%
794	PACWEST BANCORP COMMON STOCK	0.001%	99.959%
795	DIXIE GROUP INC COMMON STOCK USD3.0	0.001%	99.960%
796	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.001%	99.961%
797	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.962%
798	KBR INC COMMON STOCK USD.001	0.001%	99.962%
799	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	99.963%
800	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.001%	99.964%
801	MEDIA GEN INC CVR COMMON STOCK	0.001%	99.965%
802	LIBERTY TRIPADVISOR HDG B COMMON STOCK USD.01	0.001%	99.966%
803	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.001%	99.966%
804	IXYS CORPORATION COMMON STOCK USD.01	0.001%	99.967%
805	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	99.968%
806	KEY TECHNOLOGY INC COMMON STOCK	0.001%	99.968%
807	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333	0.001%	99.969%
808	RUBY TUESDAY INC COMMON STOCK USD.01	0.001%	99.970%
809	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.001%	99.970%
810	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.971%
811	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	99.971%
812	QUAD GRAPHICS INC COMMON STOCK USD.025	0.001%	99.972%
813	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.001%	99.973%
814	ENERNOC INC COMMON STOCK USD.001	0.001%	99.973%
815	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.001%	99.974%
816	WILLDAN GROUP INC COMMON STOCK USD.01	0.001%	99.974%
817	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	99.975%
818	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.001%	99.975%
819	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.001%	99.976%
820	LIMELIGHT NETWORKS INC COMMON STOCK USD.001	0.001%	99.976%
821	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.001%	99.977%
822	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.001%	99.977%
823	OPTICAL CABLE CORP COMMON STOCK	0.000%	99.978%
824	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.978%
825	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.000%	99.979%
826	TRICO BANCSHARES COMMON STOCK	0.000%	99.979%
827	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.980%
828	ACME UNITED CORP COMMON STOCK USD2.5	0.000%	99.980%
829	CUTERA INC COMMON STOCK USD.001	0.000%	99.981%
830	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.000%	99.981%
831	ALICO INC COMMON STOCK USD1.0	0.000%	99.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.000%	99.982%
833	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.982%
834	CCA INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.983%
835	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0	0.000%	99.983%
836	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.984%
837	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.000%	99.984%
838	MULTI COLOR CORP COMMON STOCK	0.000%	99.985%
839	CSP INC COMMON STOCK USD.01	0.000%	99.985%
840	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	99.985%
841	VSE CORP COMMON STOCK USD.05	0.000%	99.986%
842	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.000%	99.986%
843	HOME BANCORP INC COMMON STOCK USD.01	0.000%	99.987%
844	TRONOX LTD CL A COMMON STOCK USD.01	0.000%	99.987%
845	INTRICON CORP COMMON STOCK USD1.0	0.000%	99.987%
846	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.000%	99.988%
847	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01	0.000%	99.988%
848	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.000%	99.989%
849	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.000%	99.989%
850	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.989%
851	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.990%
852	MOCON INC COMMON STOCK USD.1	0.000%	99.990%
853	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.000%	99.990%
854	BSQUARE CORP COMMON STOCK	0.000%	99.991%
855	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.991%
856	UNICO AMERICAN CORP COMMON STOCK	0.000%	99.991%
857	LIBERTY MEDIA CORP BRAVES B TRACKING STK	0.000%	99.991%
858	SHORETEL INC COMMON STOCK USD.001	0.000%	99.992%
859	PIPER JAFFRAY COS COMMON STOCK USD.01	0.000%	99.992%
860	DMC GLOBAL INC COMMON STOCK USD.05	0.000%	99.992%
861	NETGEAR INC COMMON STOCK USD.001	0.000%	99.993%
862	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0	0.000%	99.993%
863	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.000%	99.993%
864	TESCO CORP COMMON STOCK	0.000%	99.993%
865	BCB BANCORP INC COMMON STOCK	0.000%	99.994%
866	ACTUA CORP COMMON STOCK USD.001	0.000%	99.994%
867	EDUCATIONAL DEVELOPMENT CORP COMMON STOCK USD.2	0.000%	99.994%
868	TWIN DISC INC COMMON STOCK	0.000%	99.995%
869	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.000%	99.995%
870	MAXWELL TECHNOLOGIES INC COMMON STOCK USD.1	0.000%	99.995%
871	NCI INC A COMMON STOCK USD.019	0.000%	99.995%
872	RAMBUS INC COMMON STOCK USD.001	0.000%	99.995%
873	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.000%	99.996%
874	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01	0.000%	99.996%
875	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.000%	99.996%
876	PARK STERLING CORP COMMON STOCK USD.01	0.000%	99.996%
877	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.996%
878	INSEEGO CORP COMMON STOCK	0.000%	99.997%
879	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.000%	99.997%
880	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0	0.000%	99.997%
881	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.997%
883	PHI INC VOTING COMMON STOCK USD.1	0.000%	99.997%
884	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.000%	99.998%
885	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.998%
886	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.000%	99.998%
887	VALLEY NATIONAL BANCORP COMMON STOCK	0.000%	99.998%
888	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	0.000%	99.998%
889	EMCORE CORP COMMON STOCK	0.000%	99.998%
890	ENTEGRIS INC COMMON STOCK USD.01	0.000%	99.998%
891	SELECT BANCORP INC COMMON STOCK USD1.0	0.000%	99.998%
892	PEOPLES BANCORP OF NC COMMON STOCK	0.000%	99.999%
893	BALDWIN + LYONS INC CL A COMMON STOCK	0.000%	99.999%
894	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.000%	99.999%
895	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.999%
896	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	99.999%
897	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.000%	99.999%
898	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.000%	99.999%
899	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.000%	99.999%
900	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	99.999%
901	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.000%	99.999%
902	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.000%	99.999%
903	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	100.000%
904	COMMUNITY WEST BANCSHARES COMMON STOCK	0.000%	100.000%
905	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	0.000%	100.000%
906	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.000%	100.000%
907	EASTERN VIRGINIA BANKSHARES COMMON STOCK USD2.0	0.000%	100.000%
908	ESCALADE INC COMMON STOCK	0.000%	100.000%
909	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.000%	100.000%
910	BANCORP INC/THE COMMON STOCK USD1.0	0.000%	100.000%
911	MACATAWA BANK CORP COMMON STOCK	0.000%	100.000%
912	ARGAN INC COMMON STOCK USD.15	0.000%	100.000%
913	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.000%
914	INTERNATIONAL SEAWAYS INC COMMON STOCK	0.000%	100.000%
915	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	100.000%
916	SAFEWAY PDC LLC CVR COMMON STOCK	0.000%	100.000%
917	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.000%	100.000%
918	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
919	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
920	ESCROW PETROCORP COMMON STOCK	-	100.000%