

# Tax-Managed U.S. Marketwide Value Portfolio

As of August 31, 2017 (Updated Monthly)

Source: State Street

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

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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	4.591%	4.591%
2	JPMORGAN CHASE + CO COMMON STOCK USD1.0	3.910%	8.501%
3	AT+T INC COMMON STOCK USD1.0	3.705%	12.206%
4	EXXON MOBIL CORP COMMON STOCK	3.466%	15.672%
5	INTEL CORP COMMON STOCK USD.001	2.733%	18.405%
6	TIME WARNER INC COMMON STOCK USD.01	2.429%	20.834%
7	CISCO SYSTEMS INC COMMON STOCK USD.001	2.378%	23.212%
8	PFIZER INC COMMON STOCK USD.05	2.219%	25.431%
9	BANK OF AMERICA CORP COMMON STOCK USD.01	2.217%	27.648%
10	WELLS FARGO + CO COMMON STOCK USD1.666	2.168%	29.816%
11	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	2.117%	31.933%
12	CITIGROUP INC COMMON STOCK USD.01	1.992%	33.925%
13	CHEVRON CORP COMMON STOCK USD.75	1.857%	35.782%
14	CVS HEALTH CORP COMMON STOCK USD.01	1.829%	37.611%
15	ANTHEM INC COMMON STOCK USD.01	1.549%	39.160%
16	WAL MART STORES INC COMMON STOCK USD.1	1.548%	40.708%
17	UNION PACIFIC CORP COMMON STOCK USD2.5	1.464%	42.172%
18	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	1.463%	43.635%
19	AETNA INC COMMON STOCK USD.01	1.379%	45.014%
20	MONDELEZ INTERNATIONAL INC A COMMON STOCK	1.325%	46.338%
21	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	1.029%	47.367%
22	MEDTRONIC PLC COMMON STOCK USD.1	1.028%	48.394%
23	CONOCOPHILLIPS COMMON STOCK USD.01	1.018%	49.412%
24	PHILLIPS 66 COMMON STOCK	1.017%	50.430%
25	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001	1.008%	51.438%
26	CSX CORP COMMON STOCK USD1.0	0.977%	52.414%
27	HUMANA INC COMMON STOCK USD.166	0.955%	53.369%
28	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.926%	54.295%
29	QUALCOMM INC COMMON STOCK USD.0001	0.867%	55.162%
30	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.815%	55.977%
31	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.795%	56.772%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.794%	57.566%
33	MORGAN STANLEY COMMON STOCK USD.01	0.785%	58.351%
34	MARATHON PETROLEUM CORP COMMON STOCK	0.742%	59.093%
35	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.733%	59.826%
36	ABBOTT LABORATORIES COMMON STOCK	0.730%	60.556%
37	METLIFE INC COMMON STOCK USD.01	0.696%	61.252%
38	CME GROUP INC COMMON STOCK USD.01	0.668%	61.920%
39	VALERO ENERGY CORP COMMON STOCK USD.01	0.646%	62.566%
40	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.628%	63.194%
41	GENERAL MOTORS CO COMMON STOCK USD.01	0.627%	63.821%
42	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.600%	64.421%
43	SCHLUMBERGER LTD COMMON STOCK USD.01	0.600%	65.021%
44	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.556%	65.577%
45	CARNIVAL CORP COMMON STOCK USD.01	0.533%	66.109%
46	DANAHER CORP COMMON STOCK USD.01	0.529%	66.638%
47	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.527%	67.165%
48	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.526%	67.692%
49	FORD MOTOR CO COMMON STOCK USD.01	0.494%	68.186%
50	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.485%	68.671%
51	FEDEX CORP COMMON STOCK USD.1	0.478%	69.149%
52	ALLERGAN PLC COMMON STOCK USD.0033	0.473%	69.622%
53	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.465%	70.086%
54	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.439%	70.525%
55	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.427%	70.953%
56	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.426%	71.379%
57	TYSON FOODS INC CL A COMMON STOCK USD.1	0.401%	71.780%
58	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.393%	72.173%
59	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.391%	72.564%
60	UNUM GROUP COMMON STOCK USD.1	0.390%	72.954%
61	CIGNA CORP COMMON STOCK USD.25	0.390%	73.344%
62	CORNING INC COMMON STOCK USD.5	0.354%	73.698%
63	CHUBB LTD COMMON STOCK	0.350%	74.048%
64	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.323%	74.371%
65	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.323%	74.694%
66	DELTA AIR LINES INC COMMON STOCK USD.0001	0.317%	75.011%
67	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.305%	75.315%
68	TRAVELERS COS INC/THE COMMON STOCK	0.305%	75.620%
69	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.303%	75.923%
70	ALLSTATE CORP COMMON STOCK USD.01	0.299%	76.222%
71	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.298%	76.520%
72	EATON CORP PLC COMMON STOCK USD.01	0.298%	76.818%
73	ANDEAVOR COMMON STOCK USD.167	0.291%	77.109%
74	KINDER MORGAN INC COMMON STOCK USD.01	0.290%	77.399%
75	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.288%	77.686%
76	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.285%	77.972%
77	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.285%	78.257%
78	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.282%	78.539%
79	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	0.279%	78.818%
80	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.277%	79.095%
81	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.262%	79.358%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.262%	79.620%
83	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.251%	79.871%
84	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.245%	80.116%
85	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.235%	80.351%
86	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.234%	80.585%
87	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.229%	80.813%
88	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.223%	81.036%
89	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.220%	81.256%
90	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.218%	81.475%
91	AFLAC INC COMMON STOCK USD.1	0.218%	81.693%
92	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.214%	81.907%
93	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.204%	82.111%
94	CATERPILLAR INC COMMON STOCK USD1.0	0.198%	82.309%
95	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.190%	82.500%
96	LENNAR CORP A COMMON STOCK USD.1	0.182%	82.681%
97	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.179%	82.861%
98	WESTROCK CO COMMON STOCK	0.179%	83.039%
99	BB+T CORP COMMON STOCK USD5.0	0.179%	83.218%
100	LOEWS CORP COMMON STOCK USD.01	0.178%	83.396%
101	JM SMUCKER CO/THE COMMON STOCK	0.177%	83.573%
102	OWENS CORNING COMMON STOCK USD.001	0.173%	83.746%
103	AMERCO COMMON STOCK USD.25	0.172%	83.918%
104	BEST BUY CO INC COMMON STOCK USD.1	0.168%	84.086%
105	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.166%	84.252%
106	NEWELL BRANDS INC COMMON STOCK USD1.0	0.158%	84.411%
107	CENTURYLINK INC COMMON STOCK USD1.0	0.158%	84.569%
108	XL GROUP LTD COMMON STOCK	0.154%	84.723%
109	CNA FINANCIAL CORP COMMON STOCK USD2.5	0.154%	84.877%
110	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.145%	85.022%
111	LINCOLN NATIONAL CORP COMMON STOCK	0.143%	85.165%
112	BUNGE LTD COMMON STOCK USD.01	0.142%	85.307%
113	KEYCORP COMMON STOCK USD1.0	0.142%	85.449%
114	TECH DATA CORP COMMON STOCK USD.0015	0.140%	85.589%
115	EVEREST RE GROUP LTD COMMON STOCK USD.01	0.138%	85.727%
116	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.137%	85.864%
117	ARCONIC INC COMMON STOCK	0.132%	85.996%
118	RAYTHEON COMPANY COMMON STOCK USD.01	0.126%	86.122%
119	TELEFLEX INC COMMON STOCK USD1.0	0.123%	86.246%
120	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.123%	86.369%
121	SEABOARD CORP COMMON STOCK USD1.0	0.122%	86.490%
122	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.121%	86.612%
123	INGREDION INC COMMON STOCK USD.01	0.120%	86.732%
124	DR HORTON INC COMMON STOCK USD.01	0.118%	86.850%
125	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	0.118%	86.967%
126	LIBERTY VENTURES SER A TRACKING STK USD.01	0.117%	87.084%
127	T MOBILE US INC COMMON STOCK USD.0001	0.115%	87.200%
128	PENTAIR PLC COMMON STOCK USD.01	0.115%	87.314%
129	DILLARDS INC CL A COMMON STOCK	0.114%	87.429%
130	XEROX CORP COMMON STOCK USD1.0	0.112%	87.541%
131	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.111%	87.652%

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132	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.111%	87.763%
133	TOLL BROTHERS INC COMMON STOCK USD.01	0.110%	87.872%
134	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.109%	87.982%
135	RYDER SYSTEM INC COMMON STOCK USD.5	0.109%	88.091%
136	LIBERTY BROADBAND C COMMON STOCK USD.01	0.107%	88.198%
137	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.106%	88.305%
138	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.105%	88.410%
139	SYNNEX CORP COMMON STOCK USD.001	0.105%	88.515%
140	VALVOLINE INC COMMON STOCK USD.01	0.103%	88.618%
141	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.102%	88.720%
142	WILLIAMS COS INC COMMON STOCK USD1.0	0.101%	88.821%
143	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.101%	88.922%
144	VCA INC COMMON STOCK USD.001	0.101%	89.022%
145	HESS CORP COMMON STOCK USD1.0	0.101%	89.123%
146	ORBITAL ATK INC COMMON STOCK USD.01	0.099%	89.222%
147	ASSURANT INC COMMON STOCK USD.01	0.098%	89.319%
148	QUANTA SERVICES INC COMMON STOCK USD.00001	0.095%	89.414%
149	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.094%	89.508%
150	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.092%	89.600%
151	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.089%	89.689%
152	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.089%	89.778%
153	HELEN OF TROY LTD COMMON STOCK USD.1	0.087%	89.865%
154	NUCOR CORP COMMON STOCK USD.4	0.087%	89.952%
155	NEWMONT MINING CORP COMMON STOCK USD1.6	0.085%	90.037%
156	NEWS CORP CLASS A COMMON STOCK USD.01	0.084%	90.121%
157	AVNET INC COMMON STOCK USD1.0	0.084%	90.205%
158	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.083%	90.288%
159	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.082%	90.370%
160	MARATHON OIL CORP COMMON STOCK USD1.0	0.081%	90.451%
161	WHIRLPOOL CORP COMMON STOCK USD1.0	0.081%	90.532%
162	PERKINELMER INC COMMON STOCK USD1.0	0.080%	90.612%
163	MKS INSTRUMENTS INC COMMON STOCK	0.079%	90.691%
164	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.078%	90.769%
165	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.077%	90.847%
166	ALCOA CORP COMMON STOCK USD.01	0.076%	90.923%
167	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.075%	90.997%
168	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.073%	91.070%
169	CONVERGYS CORP COMMON STOCK	0.073%	91.142%
170	CORELOGIC INC COMMON STOCK USD1.0	0.071%	91.213%
171	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.070%	91.284%
172	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.069%	91.353%
173	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.069%	91.422%
174	STAPLES INC COMMON STOCK USD.0006	0.068%	91.490%
175	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.068%	91.558%
176	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.067%	91.626%
177	POST HOLDINGS INC COMMON STOCK USD.01	0.067%	91.692%
178	HELMERICH + PAYNE COMMON STOCK USD.1	0.064%	91.756%
179	AGCO CORP COMMON STOCK USD.01	0.063%	91.819%
180	PVH CORP COMMON STOCK USD1.0	0.063%	91.882%
181	GATX CORP COMMON STOCK USD.625	0.062%	91.944%

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182	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.060%	92.004%
183	LITHIA MOTORS INC CL A COMMON STOCK	0.059%	92.063%
184	PULTEGROUP INC COMMON STOCK USD.01	0.058%	92.121%
185	E TRADE FINANCIAL CORP COMMON STOCK USD.01	0.058%	92.179%
186	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.055%	92.234%
187	COOPER COS INC/THE COMMON STOCK USD.1	0.055%	92.289%
188	SPRINT CORP COMMON STOCK USD.01	0.055%	92.343%
189	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.054%	92.398%
190	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.053%	92.451%
191	EMCOR GROUP INC COMMON STOCK USD.01	0.052%	92.503%
192	FIFTH THIRD BANCORP COMMON STOCK	0.052%	92.555%
193	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.052%	92.607%
194	STEEL DYNAMICS INC COMMON STOCK USD.005	0.051%	92.658%
195	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.051%	92.709%
196	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.051%	92.760%
197	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.050%	92.810%
198	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.050%	92.860%
199	NOBLE ENERGY INC COMMON STOCK USD.01	0.050%	92.910%
200	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.049%	92.959%
201	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.048%	93.007%
202	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.048%	93.054%
203	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.047%	93.101%
204	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.046%	93.147%
205	CONDUENT INC COMMON STOCK USD.01	0.046%	93.193%
206	ALEXANDER + BALDWIN INC REIT	0.045%	93.238%
207	ABM INDUSTRIES INC COMMON STOCK USD.01	0.045%	93.283%
208	DELL TECHNOLOGIES INC CL V TRACKING STK	0.045%	93.328%
209	CABELA S INC COMMON STOCK USD.01	0.045%	93.372%
210	RADIAN GROUP INC COMMON STOCK USD.001	0.044%	93.417%
211	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.043%	93.460%
212	ENERSYS COMMON STOCK USD.01	0.043%	93.504%
213	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.043%	93.547%
214	MOOG INC CLASS A COMMON STOCK USD1.0	0.042%	93.589%
215	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.042%	93.631%
216	UNIFIRST CORP/MA COMMON STOCK USD.1	0.042%	93.673%
217	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.042%	93.715%
218	WALT DISNEY CO/THE COMMON STOCK USD.01	0.042%	93.757%
219	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.041%	93.798%
220	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.041%	93.839%
221	AARON S INC COMMON STOCK USD.5	0.040%	93.879%
222	ON ASSIGNMENT INC COMMON STOCK USD.01	0.040%	93.919%
223	MANPOWERGROUP INC COMMON STOCK USD.01	0.040%	93.959%
224	TIME INC COMMON STOCK USD.01	0.039%	93.999%
225	MURPHY OIL CORP COMMON STOCK USD1.0	0.039%	94.038%
226	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.039%	94.076%
227	LIBERTY BROADBAND A COMMON STOCK USD.01	0.038%	94.114%
228	CABOT CORP COMMON STOCK USD1.0	0.038%	94.153%
229	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.038%	94.191%
230	ITRON INC COMMON STOCK	0.038%	94.229%
231	SANDERSON FARMS INC COMMON STOCK USD1.0	0.037%	94.266%

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232	WORTHINGTON INDUSTRIES COMMON STOCK	0.037%	94.303%
233	ZIONS BANCORPORATION COMMON STOCK	0.036%	94.339%
234	CONSTELLATION BRANDS INC B COMMON STOCK USD.01	0.036%	94.376%
235	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.036%	94.411%
236	BARNES GROUP INC COMMON STOCK USD.01	0.036%	94.447%
237	ALERE INC COMMON STOCK USD.001	0.035%	94.482%
238	POPULAR INC COMMON STOCK USD.01	0.035%	94.518%
239	BOB EVANS FARMS COMMON STOCK USD.01	0.035%	94.553%
240	OLIN CORP COMMON STOCK USD1.0	0.035%	94.588%
241	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.034%	94.622%
242	CONMED CORP COMMON STOCK USD.01	0.034%	94.656%
243	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.033%	94.689%
244	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.033%	94.723%
245	1ST SOURCE CORP COMMON STOCK	0.033%	94.756%
246	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.033%	94.789%
247	ALAMO GROUP INC COMMON STOCK USD.1	0.033%	94.821%
248	ELECTRONICS FOR IMAGING COMMON STOCK USD.01	0.032%	94.854%
249	CIT GROUP INC COMMON STOCK USD.01	0.032%	94.886%
250	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.032%	94.918%
251	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.032%	94.949%
252	CALERES INC COMMON STOCK USD.01	0.032%	94.981%
253	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.031%	95.012%
254	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.031%	95.044%
255	MURPHY USA INC COMMON STOCK	0.031%	95.075%
256	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.031%	95.105%
257	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.030%	95.136%
258	TETRA TECH INC COMMON STOCK USD.01	0.030%	95.166%
259	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.030%	95.196%
260	KEMPER CORP COMMON STOCK USD.1	0.030%	95.226%
261	AECOM COMMON STOCK USD.01	0.029%	95.255%
262	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.029%	95.284%
263	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.029%	95.313%
264	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.029%	95.342%
265	LAM RESEARCH CORP COMMON STOCK USD.001	0.029%	95.371%
266	QORVO INC COMMON STOCK USD.0001	0.029%	95.400%
267	OMNICELL INC COMMON STOCK USD.001	0.028%	95.428%
268	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.028%	95.457%
269	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.028%	95.484%
270	MEREDITH CORP COMMON STOCK USD1.0	0.028%	95.512%
271	WINTRUST FINANCIAL CORP COMMON STOCK	0.028%	95.540%
272	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.028%	95.567%
273	ALLEGHANY CORP COMMON STOCK USD1.0	0.027%	95.595%
274	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.027%	95.622%
275	AEROVIRONMENT INC COMMON STOCK USD.0001	0.027%	95.649%
276	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.027%	95.676%
277	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.027%	95.702%
278	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.026%	95.729%
279	RENASANT CORP COMMON STOCK USD5.0	0.026%	95.755%
280	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.026%	95.781%
281	LEGG MASON INC COMMON STOCK USD.1	0.026%	95.807%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	MOBILE MINI INC COMMON STOCK USD.01	0.026%	95.833%
283	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.026%	95.859%
284	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.026%	95.884%
285	ADIENT PLC COMMON STOCK USD.001	0.025%	95.910%
286	CENTENE CORP COMMON STOCK USD.001	0.025%	95.935%
287	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.025%	95.961%
288	ENVISION HEALTHCARE CORP COMMON STOCK	0.025%	95.986%
289	COMMERCIAL METALS CO COMMON STOCK USD.01	0.025%	96.011%
290	MATSON INC COMMON STOCK	0.025%	96.036%
291	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.025%	96.061%
292	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.025%	96.086%
293	STERLING BANCORP/DE COMMON STOCK USD.01	0.025%	96.111%
294	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.024%	96.135%
295	COMFORT SYSTEMS USA INC COMMON STOCK USD.01	0.024%	96.158%
296	TEGNA INC COMMON STOCK USD1.0	0.024%	96.182%
297	CTS CORP COMMON STOCK	0.024%	96.206%
298	TRIUMPH GROUP INC COMMON STOCK USD.001	0.024%	96.229%
299	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.023%	96.253%
300	CHURCHILL DOWNS INC COMMON STOCK	0.023%	96.276%
301	SANMINA CORP COMMON STOCK USD.01	0.023%	96.300%
302	NETGEAR INC COMMON STOCK USD.001	0.023%	96.323%
303	FINISAR CORPORATION COMMON STOCK USD.001	0.023%	96.346%
304	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.023%	96.369%
305	EPLUS INC COMMON STOCK USD.01	0.023%	96.392%
306	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.023%	96.415%
307	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.023%	96.438%
308	VISTA OUTDOOR INC COMMON STOCK USD.01	0.022%	96.460%
309	FIRST MERCHANTS CORP COMMON STOCK	0.022%	96.482%
310	ECHOSTAR CORP A COMMON STOCK USD.001	0.022%	96.504%
311	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.022%	96.526%
312	NRG ENERGY INC COMMON STOCK USD.01	0.022%	96.548%
313	NEWS CORP CLASS B COMMON STOCK	0.021%	96.569%
314	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.021%	96.591%
315	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.021%	96.612%
316	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.021%	96.633%
317	LA Z BOY INC COMMON STOCK USD1.0	0.021%	96.654%
318	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.021%	96.675%
319	SKYWEST INC COMMON STOCK	0.021%	96.696%
320	HUNTSMAN CORP COMMON STOCK USD.01	0.021%	96.717%
321	FIRST SOLAR INC COMMON STOCK USD.001	0.021%	96.738%
322	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.021%	96.758%
323	XPERI CORP COMMON STOCK USD.001	0.021%	96.779%
324	BLUCORA INC COMMON STOCK USD.0001	0.020%	96.800%
325	UNIFI INC COMMON STOCK USD.1	0.020%	96.820%
326	BRADY CORPORATION CL A COMMON STOCK USD.01	0.020%	96.840%
327	UNIVERSAL CORP/VA COMMON STOCK	0.020%	96.860%
328	VIAD CORP COMMON STOCK USD1.5	0.020%	96.880%
329	AVX CORP COMMON STOCK USD.01	0.020%	96.900%
330	GRIFFON CORP COMMON STOCK USD.25	0.020%	96.919%
331	FTI CONSULTING INC COMMON STOCK USD.01	0.019%	96.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	SCHOLASTIC CORP COMMON STOCK USD.01	0.019%	96.957%
333	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.019%	96.976%
334	REGAL BELOIT CORP COMMON STOCK USD.01	0.019%	96.995%
335	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.019%	97.014%
336	WESBANCO INC COMMON STOCK USD2.0833	0.019%	97.033%
337	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.019%	97.052%
338	AAR CORP COMMON STOCK USD1.0	0.019%	97.070%
339	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.018%	97.089%
340	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.018%	97.107%
341	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.018%	97.125%
342	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.018%	97.143%
343	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.018%	97.161%
344	MERITAGE HOMES CORP COMMON STOCK USD.01	0.018%	97.179%
345	SNYDERS LANCE INC COMMON STOCK USD.833	0.018%	97.197%
346	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.018%	97.215%
347	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.018%	97.232%
348	CBS CORP CLASS A VOTING COMMON STOCK USD.001	0.018%	97.250%
349	COMERICA INC COMMON STOCK USD5.0	0.018%	97.268%
350	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.017%	97.285%
351	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.017%	97.302%
352	VIRTUSA CORP COMMON STOCK USD.01	0.017%	97.319%
353	OSHKOSH CORP COMMON STOCK USD.01	0.017%	97.336%
354	TEREX CORP COMMON STOCK USD.01	0.017%	97.353%
355	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.017%	97.369%
356	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.016%	97.385%
357	CARS.COM INC COMMON STOCK USD.01	0.016%	97.402%
358	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.016%	97.418%
359	BEMIS COMPANY COMMON STOCK USD.1	0.016%	97.434%
360	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.016%	97.450%
361	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.016%	97.466%
362	AUTOLIV INC COMMON STOCK USD1.0	0.016%	97.482%
363	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.016%	97.498%
364	INNERWORKINGS INC COMMON STOCK USD.0001	0.016%	97.514%
365	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.016%	97.529%
366	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.016%	97.545%
367	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	0.015%	97.560%
368	PHARMERICA CORP COMMON STOCK USD.01	0.015%	97.576%
369	GREENBRIER COMPANIES INC COMMON STOCK	0.015%	97.591%
370	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.015%	97.606%
371	EXTERRAN CORP COMMON STOCK USD.01	0.015%	97.621%
372	BELMOND LTD CLASS A COMMON STOCK USD.01	0.015%	97.636%
373	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	97.651%
374	TERADYNE INC COMMON STOCK USD.125	0.015%	97.666%
375	PDC ENERGY INC COMMON STOCK USD.01	0.015%	97.681%
376	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.015%	97.695%
377	M/I HOMES INC COMMON STOCK USD.01	0.015%	97.710%
378	GUESS? INC COMMON STOCK USD.01	0.015%	97.725%
379	CALPINE CORP COMMON STOCK USD.001	0.014%	97.739%
380	MUELLER INDUSTRIES INC COMMON STOCK USD.01	0.014%	97.753%
381	AEGION CORP COMMON STOCK USD.01	0.014%	97.768%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	PC CONNECTION INC COMMON STOCK USD.01	0.014%	97.782%
383	MYLAN NV COMMON STOCK EUR.01	0.014%	97.796%
384	ROGERS CORP COMMON STOCK USD1.0	0.014%	97.810%
385	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.014%	97.824%
386	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.014%	97.838%
387	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.014%	97.852%
388	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.014%	97.866%
389	TUTOR PERINI CORP COMMON STOCK USD1.0	0.014%	97.880%
390	GLATFELTER COMMON STOCK USD.01	0.014%	97.893%
391	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.014%	97.907%
392	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.014%	97.921%
393	BRIGGS + STRATTON COMMON STOCK USD.01	0.013%	97.934%
394	ENCORE WIRE CORP COMMON STOCK USD.01	0.013%	97.947%
395	SPARTANNASH CO COMMON STOCK	0.013%	97.961%
396	UNIT CORP COMMON STOCK USD.2	0.013%	97.974%
397	MBIA INC COMMON STOCK USD1.0	0.013%	97.987%
398	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.013%	97.999%
399	FNB CORP COMMON STOCK USD.01	0.013%	98.012%
400	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.012%	98.024%
401	TTM TECHNOLOGIES COMMON STOCK USD.001	0.012%	98.037%
402	LIBERTY INTERACTIVE CORP B TRACKING STK USD.01	0.012%	98.049%
403	HAVERTY FURNITURE COMMON STOCK USD1.0	0.012%	98.061%
404	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.012%	98.073%
405	HERC HOLDINGS INC COMMON STOCK USD.01	0.012%	98.086%
406	MB FINANCIAL INC COMMON STOCK USD.01	0.012%	98.098%
407	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.012%	98.110%
408	ANALOG DEVICES INC COMMON STOCK USD.167	0.012%	98.122%
409	OFFICE DEPOT INC COMMON STOCK USD.01	0.012%	98.135%
410	DIGITALGLOBE INC COMMON STOCK USD.001	0.012%	98.147%
411	EOG RESOURCES INC COMMON STOCK USD.01	0.012%	98.158%
412	ANDERSONS INC/THE COMMON STOCK	0.012%	98.170%
413	XPO LOGISTICS INC COMMON STOCK USD.001	0.012%	98.182%
414	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.012%	98.193%
415	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.012%	98.205%
416	PHH CORP COMMON STOCK USD.01	0.012%	98.217%
417	STEELCASE INC CL A COMMON STOCK	0.011%	98.228%
418	NOW INC COMMON STOCK USD.01	0.011%	98.239%
419	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.011%	98.251%
420	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.011%	98.262%
421	VONAGE HOLDINGS CORP COMMON STOCK USD.001	0.011%	98.273%
422	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01	0.011%	98.284%
423	MCGRATH RENTCORP COMMON STOCK	0.011%	98.295%
424	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.011%	98.306%
425	MATERION CORP COMMON STOCK	0.011%	98.317%
426	ARCHROCK INC COMMON STOCK USD.01	0.011%	98.328%
427	RENT A CENTER INC COMMON STOCK USD.01	0.011%	98.340%
428	FORMFACTOR INC COMMON STOCK USD.001	0.011%	98.350%
429	GORMAN RUPP CO COMMON STOCK	0.011%	98.361%
430	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.011%	98.372%
431	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.011%	98.383%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	LYDALL INC COMMON STOCK USD.1	0.011%	98.394%
433	GRAY TELEVISION INC COMMON STOCK	0.010%	98.404%
434	KB HOME COMMON STOCK USD1.0	0.010%	98.415%
435	SHOE CARNIVAL INC COMMON STOCK USD.01	0.010%	98.425%
436	EMC INS GROUP INC COMMON STOCK USD1.0	0.010%	98.435%
437	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.010%	98.445%
438	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.010%	98.455%
439	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.010%	98.465%
440	MSG NETWORKS INC A COMMON STOCK USD.01	0.010%	98.475%
441	PHOTRONICS INC COMMON STOCK USD.01	0.010%	98.485%
442	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.010%	98.495%
443	M + T BANK CORP COMMON STOCK USD.5	0.010%	98.505%
444	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.010%	98.515%
445	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.010%	98.524%
446	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.010%	98.534%
447	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.010%	98.544%
448	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.010%	98.554%
449	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.010%	98.564%
450	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.010%	98.573%
451	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.010%	98.583%
452	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	0.010%	98.592%
453	UMPQUA HOLDINGS CORP COMMON STOCK	0.010%	98.602%
454	MOVADO GROUP INC COMMON STOCK USD.01	0.010%	98.612%
455	APACHE CORP COMMON STOCK USD.625	0.010%	98.621%
456	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.009%	98.631%
457	REGIS CORP COMMON STOCK USD.05	0.009%	98.640%
458	HOOKER FURNITURE CORP COMMON STOCK	0.009%	98.649%
459	NEENAH PAPER INC COMMON STOCK USD.01	0.009%	98.658%
460	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.009%	98.668%
461	ENNIS INC COMMON STOCK USD2.5	0.009%	98.677%
462	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.009%	98.686%
463	COLUMBUS MCKINNON CORP/INY COMMON STOCK USD.01	0.009%	98.695%
464	SCANSOURCE INC COMMON STOCK	0.009%	98.704%
465	CBIZ INC COMMON STOCK USD.01	0.009%	98.713%
466	KOHL'S CORP COMMON STOCK USD.01	0.009%	98.722%
467	MYERS INDUSTRIES INC COMMON STOCK	0.009%	98.731%
468	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.009%	98.740%
469	DSP GROUP INC COMMON STOCK USD.001	0.009%	98.749%
470	PLEXUS CORP COMMON STOCK USD.01	0.009%	98.757%
471	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.009%	98.766%
472	VOYA FINANCIAL INC COMMON STOCK USD.01	0.009%	98.775%
473	COHU INC COMMON STOCK USD1.0	0.008%	98.783%
474	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.008%	98.792%
475	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.008%	98.800%
476	TORCHMARK CORP COMMON STOCK USD1.0	0.008%	98.808%
477	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.008%	98.817%
478	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.008%	98.825%
479	GP STRATEGIES CORP COMMON STOCK USD.01	0.008%	98.833%
480	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.008%	98.842%
481	NATUS MEDICAL INC COMMON STOCK USD.001	0.008%	98.850%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	98.858%
483	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.008%	98.866%
484	WEIS MARKETS INC COMMON STOCK	0.008%	98.874%
485	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.008%	98.882%
486	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.008%	98.890%
487	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.008%	98.898%
488	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.008%	98.906%
489	GANNETT CO INC COMMON STOCK USD.01	0.008%	98.914%
490	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.008%	98.922%
491	SAIA INC COMMON STOCK USD.001	0.008%	98.930%
492	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.008%	98.938%
493	KADANT INC COMMON STOCK USD.01	0.008%	98.946%
494	BJ S RESTAURANTS INC COMMON STOCK	0.008%	98.954%
495	FIRST BANCORP/NC COMMON STOCK	0.008%	98.962%
496	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.008%	98.969%
497	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.008%	98.977%
498	PEOPLES BANCORP INC COMMON STOCK	0.008%	98.985%
499	GREEN PLAINS INC COMMON STOCK USD.001	0.008%	98.992%
500	ORBCOMM INC COMMON STOCK USD.001	0.008%	99.000%
501	LANDEC CORP COMMON STOCK USD.001	0.008%	99.008%
502	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.008%	99.015%
503	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.007%	99.023%
504	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.007%	99.030%
505	MARINEMAX INC COMMON STOCK USD.001	0.007%	99.037%
506	MARCUS CORPORATION COMMON STOCK USD1.0	0.007%	99.045%
507	NN INC COMMON STOCK USD.01	0.007%	99.052%
508	ENZO BIOCHEM INC COMMON STOCK USD.01	0.007%	99.059%
509	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.007%	99.067%
510	TIVITY HEALTH INC COMMON STOCK USD.001	0.007%	99.074%
511	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.007%	99.081%
512	KIMBALL ELECTRONICS INC COMMON STOCK	0.007%	99.088%
513	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.007%	99.095%
514	CONN S INC COMMON STOCK USD.01	0.007%	99.102%
515	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.007%	99.109%
516	INSTEEL INDUSTRIES INC COMMON STOCK	0.007%	99.115%
517	TREDEGAR CORP COMMON STOCK	0.007%	99.122%
518	RPX CORP COMMON STOCK USD.0001	0.007%	99.129%
519	BARNES + NOBLE INC COMMON STOCK USD.001	0.007%	99.136%
520	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.007%	99.142%
521	SPX FLOW INC COMMON STOCK USD.01	0.007%	99.149%
522	ELDORADO RESORTS INC COMMON STOCK	0.007%	99.156%
523	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.007%	99.162%
524	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	99.169%
525	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.006%	99.175%
526	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.006%	99.182%
527	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.006%	99.188%
528	JANUS HENDERSON GROUP PLC COMMON STOCK	0.006%	99.194%
529	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.006%	99.201%
530	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	0.006%	99.207%
531	MICROSEMI CORP COMMON STOCK USD.2	0.006%	99.213%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.006%	99.219%
533	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.006%	99.226%
534	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.006%	99.232%
535	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	99.238%
536	STATE STREET CORP COMMON STOCK USD1.0	0.006%	99.244%
537	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.006%	99.250%
538	STATE AUTO FINANCIAL CORP COMMON STOCK	0.006%	99.255%
539	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.006%	99.261%
540	CRYOLIFE INC COMMON STOCK USD.01	0.006%	99.267%
541	ARCBEST CORP COMMON STOCK USD.01	0.006%	99.273%
542	VISHAY PRECISION GROUP COMMON STOCK	0.006%	99.278%
543	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.006%	99.284%
544	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.006%	99.289%
545	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.006%	99.295%
546	WR BERKLEY CORP COMMON STOCK USD.2	0.006%	99.301%
547	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.006%	99.306%
548	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.005%	99.312%
549	DUCOMMUN INC COMMON STOCK USD.01	0.005%	99.317%
550	TIVO CORP COMMON STOCK USD.001	0.005%	99.322%
551	MOSAIC CO/THE COMMON STOCK USD.01	0.005%	99.328%
552	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.005%	99.333%
553	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.005%	99.339%
554	LENNAR CORP B SHS COMMON STOCK USD.1	0.005%	99.344%
555	SYNOPSIS INC COMMON STOCK USD.01	0.005%	99.349%
556	ACETO CORP COMMON STOCK USD.01	0.005%	99.354%
557	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.005%	99.360%
558	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.005%	99.365%
559	LIBERTY MEDIA COR SIRIUSXM B TRACKING STK USD.01	0.005%	99.370%
560	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.005%	99.375%
561	J.C. PENNEY CO INC COMMON STOCK USD.5	0.005%	99.380%
562	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.005%	99.386%
563	RTI SURGICAL INC COMMON STOCK USD.001	0.005%	99.391%
564	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.005%	99.396%
565	DOMTAR CORP COMMON STOCK USD.01	0.005%	99.401%
566	LIBERTY VENTURES SER B TRACKING STK	0.005%	99.406%
567	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.005%	99.411%
568	WEST MARINE INC COMMON STOCK USD.001	0.005%	99.416%
569	FINISH LINE/THE CL A COMMON STOCK USD.01	0.005%	99.421%
570	STONERIDGE INC COMMON STOCK	0.005%	99.426%
571	BANKFINANCIAL CORP COMMON STOCK USD.01	0.005%	99.431%
572	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.005%	99.436%
573	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.005%	99.441%
574	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.005%	99.446%
575	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.005%	99.450%
576	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.005%	99.455%
577	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.005%	99.460%
578	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	0.005%	99.465%
579	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	99.469%
580	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.005%	99.474%
581	GREIF INC CL A COMMON STOCK	0.005%	99.479%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.005%	99.483%
583	PACCAR INC COMMON STOCK USD1.0	0.005%	99.488%
584	US CELLULAR CORP COMMON STOCK USD1.0	0.005%	99.492%
585	NL INDUSTRIES COMMON STOCK USD.125	0.005%	99.497%
586	CULP INC COMMON STOCK USD.05	0.005%	99.502%
587	BEL FUSE INC CL B COMMON STOCK USD.1	0.005%	99.506%
588	LIFETIME BRANDS INC COMMON STOCK USD.01	0.004%	99.511%
589	CRA INTERNATIONAL INC COMMON STOCK	0.004%	99.515%
590	ESSENDANT INC COMMON STOCK USD.1	0.004%	99.520%
591	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.004%	99.524%
592	CSS INDUSTRIES INC COMMON STOCK USD.1	0.004%	99.528%
593	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.004%	99.533%
594	FRED S INC CLASS A COMMON STOCK	0.004%	99.537%
595	HURCO COMPANIES INC COMMON STOCK	0.004%	99.541%
596	STARTEK INC COMMON STOCK USD.01	0.004%	99.546%
597	EASTERN CO/THE COMMON STOCK	0.004%	99.550%
598	BRISTOW GROUP INC COMMON STOCK USD.01	0.004%	99.554%
599	VERITIV CORP COMMON STOCK USD.01	0.004%	99.558%
600	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.004%	99.562%
601	OFG BANCORP COMMON STOCK USD1.0	0.004%	99.566%
602	FNFV GROUP TRACKING STK USD.0001	0.004%	99.571%
603	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.004%	99.574%
604	GENESCO INC COMMON STOCK USD1.0	0.004%	99.578%
605	QEP RESOURCES INC COMMON STOCK USD.01	0.004%	99.582%
606	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.004%	99.586%
607	ANGIODYNAMICS INC COMMON STOCK USD.01	0.004%	99.590%
608	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.004%	99.594%
609	CRAY INC COMMON STOCK USD.01	0.004%	99.598%
610	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.004%	99.601%
611	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.004%	99.605%
612	TIPTREE INC COMMON STOCK USD.001	0.004%	99.609%
613	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.004%	99.613%
614	FTD COS INC COMMON STOCK USD.0001	0.004%	99.616%
615	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.004%	99.620%
616	KVH INDUSTRIES INC COMMON STOCK USD.01	0.004%	99.624%
617	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.004%	99.627%
618	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.004%	99.631%
619	REIS INC COMMON STOCK USD.01	0.004%	99.634%
620	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.003%	99.638%
621	ERA GROUP INC COMMON STOCK USD.01	0.003%	99.641%
622	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.003%	99.645%
623	ANALOGIC CORP COMMON STOCK USD.05	0.003%	99.648%
624	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.003%	99.651%
625	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.003%	99.655%
626	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.003%	99.658%
627	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.003%	99.661%
628	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.003%	99.665%
629	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.003%	99.668%
630	LANDS END INC COMMON STOCK USD.01	0.003%	99.671%
631	CDI CORP COMMON STOCK USD.1	0.003%	99.674%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.003%	99.677%
633	SPARTON CORP COMMON STOCK USD1.25	0.003%	99.680%
634	XCERRA CORP COMMON STOCK USD.05	0.003%	99.684%
635	LIBERTY BROADBAND B COMMON STOCK USD.01	0.003%	99.687%
636	LIBERTY EXPEDIA HOLD B COMMON STOCK	0.003%	99.690%
637	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.003%	99.693%
638	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.003%	99.695%
639	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.003%	99.698%
640	INVESTORS TITLE CO COMMON STOCK	0.003%	99.701%
641	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.003%	99.704%
642	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	99.707%
643	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	99.710%
644	MATRIX SERVICE CO COMMON STOCK USD.01	0.003%	99.713%
645	OLYMPIC STEEL INC COMMON STOCK	0.003%	99.716%
646	ACXIOM CORP COMMON STOCK USD.1	0.003%	99.719%
647	KRATON CORP COMMON STOCK USD.01	0.003%	99.721%
648	MOLSON COORS BREWING CO A COMMON STOCK USD.01	0.003%	99.724%
649	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.003%	99.727%
650	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.003%	99.730%
651	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.003%	99.732%
652	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.003%	99.735%
653	GULF ISLAND FABRICATION INC COMMON STOCK	0.003%	99.737%
654	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	99.740%
655	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.003%	99.743%
656	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.003%	99.745%
657	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.003%	99.748%
658	SUNPOWER CORP COMMON STOCK USD.001	0.003%	99.750%
659	LAKELAND BANCORP INC COMMON STOCK	0.003%	99.753%
660	SAFEWAY CASA LEY CVR COMMON STOCK	0.003%	99.755%
661	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.003%	99.758%
662	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.002%	99.760%
663	LSI INDUSTRIES INC COMMON STOCK	0.002%	99.763%
664	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	99.765%
665	FABRINET COMMON STOCK USD.01	0.002%	99.768%
666	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.002%	99.770%
667	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	99.773%
668	PHI INC NON VOTING COMMON STOCK USD.1	0.002%	99.775%
669	AGILYSYS INC COMMON STOCK USD.3	0.002%	99.777%
670	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.002%	99.780%
671	NUVECTRA CORP COMMON STOCK USD.001	0.002%	99.782%
672	DELTA APPAREL INC COMMON STOCK USD.01	0.002%	99.784%
673	SURMODICS INC COMMON STOCK USD.05	0.002%	99.787%
674	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.002%	99.789%
675	PC TEL INC COMMON STOCK USD.001	0.002%	99.791%
676	BALDWIN + LYONS INC CL B COMMON STOCK	0.002%	99.793%
677	CUMMINS INC COMMON STOCK USD2.5	0.002%	99.796%
678	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	99.798%
679	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.002%	99.800%
680	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.002%	99.802%
681	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.002%	99.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.002%	99.807%
683	PCM INC COMMON STOCK USD.001	0.002%	99.809%
684	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	99.811%
685	TUESDAY MORNING CORP COMMON STOCK USD.01	0.002%	99.813%
686	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.002%	99.815%
687	MERCANTILE BANK CORP COMMON STOCK	0.002%	99.817%
688	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.002%	99.819%
689	DIODES INC COMMON STOCK USD.667	0.002%	99.821%
690	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	99.824%
691	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.002%	99.826%
692	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.002%	99.828%
693	AXT INC COMMON STOCK USD.001	0.002%	99.830%
694	FOSTER (LB) CO A COMMON STOCK USD.01	0.002%	99.832%
695	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.002%	99.834%
696	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.002%	99.836%
697	KEY TRONIC CORP COMMON STOCK	0.002%	99.838%
698	TRUSTMARK CORP COMMON STOCK	0.002%	99.839%
699	ESSA BANCORP INC COMMON STOCK USD.01	0.002%	99.841%
700	CELADON GROUP INC COMMON STOCK USD.033	0.002%	99.843%
701	NORTHWEST PIPE CO COMMON STOCK USD.01	0.002%	99.845%
702	GENERAL COMMUNICATION INC A COMMON STOCK	0.002%	99.847%
703	SEMGROUP CORP CLASS A COMMON STOCK	0.002%	99.849%
704	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.002%	99.851%
705	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.002%	99.853%
706	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.002%	99.855%
707	XO GROUP INC COMMON STOCK USD.01	0.002%	99.857%
708	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.002%	99.858%
709	VECTRUS INC COMMON STOCK USD.01	0.002%	99.860%
710	PARKER DRILLING CO COMMON STOCK USD.167	0.002%	99.862%
711	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	99.864%
712	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.002%	99.866%
713	ROCKY BRANDS INC COMMON STOCK	0.002%	99.867%
714	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.002%	99.869%
715	MARKEL CORP COMMON STOCK	0.002%	99.871%
716	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.002%	99.872%
717	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.002%	99.874%
718	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.002%	99.876%
719	EXACTECH INC COMMON STOCK USD.01	0.002%	99.877%
720	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	99.879%
721	MACKINAC FINANCIAL CORP COMMON STOCK	0.002%	99.880%
722	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.002%	99.882%
723	INVACARE CORP COMMON STOCK USD.25	0.002%	99.883%
724	ACTUANT CORP A COMMON STOCK USD.2	0.002%	99.885%
725	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.886%
726	HOPFED BANCORP INC COMMON STOCK USD.01	0.001%	99.888%
727	DIGIRAD CORP COMMON STOCK USD.0001	0.001%	99.889%
728	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.001%	99.891%
729	DISCOVERY COMMUNICATIONS B COMMON STOCK USD.01	0.001%	99.892%
730	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.001%	99.894%
731	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	99.895%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	99.897%
733	LHC GROUP INC COMMON STOCK USD.01	0.001%	99.898%
734	PREMIER FINANCIAL BANCORP COMMON STOCK	0.001%	99.900%
735	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.901%
736	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	99.903%
737	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.904%
738	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.001%	99.905%
739	ASTRONOVA INC COMMON STOCK USD.05	0.001%	99.907%
740	LUBY S INC COMMON STOCK USD.32	0.001%	99.908%
741	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.909%
742	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.911%
743	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.001%	99.912%
744	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.001%	99.913%
745	TEAM INC COMMON STOCK USD.3	0.001%	99.914%
746	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.001%	99.916%
747	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.001%	99.917%
748	FUTUREFUEL CORP COMMON STOCK USD.0001	0.001%	99.918%
749	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.001%	99.920%
750	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.001%	99.921%
751	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.001%	99.922%
752	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.923%
753	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.001%	99.925%
754	CALIX INC COMMON STOCK	0.001%	99.926%
755	BEL FUSE INC CL A COMMON STOCK USD.1	0.001%	99.927%
756	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	99.928%
757	HARMONIC INC COMMON STOCK USD.001	0.001%	99.929%
758	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.001%	99.930%
759	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.001%	99.932%
760	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	99.933%
761	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.934%
762	AWARE INC/MASS COMMON STOCK USD.01	0.001%	99.935%
763	IXYS CORPORATION COMMON STOCK USD.01	0.001%	99.936%
764	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	99.937%
765	EVANS BANCORP INC COMMON STOCK USD.5	0.001%	99.938%
766	UNITY BANCORP INC COMMON STOCK	0.001%	99.939%
767	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.940%
768	LANDMARK BANCORP INC COMMON STOCK USD.01	0.001%	99.941%
769	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.001%	99.942%
770	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.001%	99.944%
771	COWEN INC COMMON STOCK USD.01	0.001%	99.945%
772	BEAZER HOMES USA INC COMMON STOCK USD.001	0.001%	99.946%
773	TELENAV INC COMMON STOCK USD.001	0.001%	99.947%
774	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.001%	99.948%
775	CITI TRENDS INC COMMON STOCK USD.01	0.001%	99.949%
776	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.949%
777	HMN FINANCIAL INC COMMON STOCK USD.01	0.001%	99.950%
778	AV HOMES INC COMMON STOCK USD1.0	0.001%	99.951%
779	KBR INC COMMON STOCK USD.001	0.001%	99.952%
780	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.001%	99.953%
781	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	99.954%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.001%	99.955%
783	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.001%	99.956%
784	BLACK BOX CORP COMMON STOCK USD.001	0.001%	99.957%
785	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.001%	99.958%
786	IBERIABANK CORP COMMON STOCK USD1.0	0.001%	99.958%
787	MEDIA GEN INC CVR COMMON STOCK	0.001%	99.959%
788	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.001%	99.960%
789	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.001%	99.961%
790	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.001%	99.962%
791	LIBERTY TRIPADVISOR HDG B COMMON STOCK USD.01	0.001%	99.962%
792	CYBEROPTICS CORP COMMON STOCK	0.001%	99.963%
793	PACWEST BANCORP COMMON STOCK	0.001%	99.964%
794	TEXTRON INC COMMON STOCK USD.125	0.001%	99.965%
795	DIXIE GROUP INC COMMON STOCK USD3.0	0.001%	99.965%
796	CUTERA INC COMMON STOCK USD.001	0.001%	99.966%
797	KEY TECHNOLOGY INC COMMON STOCK	0.001%	99.967%
798	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	99.968%
799	JAKKS PACIFIC INC COMMON STOCK USD.001	0.001%	99.968%
800	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.001%	99.969%
801	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.001%	99.970%
802	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.001%	99.970%
803	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	99.971%
804	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.001%	99.972%
805	LIMELIGHT NETWORKS INC COMMON STOCK USD.001	0.001%	99.972%
806	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	99.973%
807	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333	0.001%	99.973%
808	RUBY TUESDAY INC COMMON STOCK USD.01	0.001%	99.974%
809	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	99.975%
810	GUARANTY FEDERAL BNC SHS INC COMMON STOCK USD.1	0.001%	99.975%
811	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.976%
812	SIFCO INDUSTRIES COMMON STOCK USD1.0	0.001%	99.976%
813	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.001%	99.977%
814	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.001%	99.977%
815	TRONOX LTD CL A COMMON STOCK USD.01	0.001%	99.978%
816	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.001%	99.978%
817	VSE CORP COMMON STOCK USD.05	0.000%	99.979%
818	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.000%	99.979%
819	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.000%	99.980%
820	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.980%
821	ALICO INC COMMON STOCK USD1.0	0.000%	99.981%
822	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.000%	99.981%
823	TRICO BANCSHARES COMMON STOCK	0.000%	99.982%
824	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.982%
825	QUAD GRAPHICS INC COMMON STOCK USD.025	0.000%	99.983%
826	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.000%	99.983%
827	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.000%	99.984%
828	CCA INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.984%
829	HOME BANCORP INC COMMON STOCK USD.01	0.000%	99.985%
830	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.000%	99.985%
831	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	99.986%

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

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