

Tax-Managed U.S. Marketwide Value Portfolio

As of June 30, 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	4.429%	4.429%
2	JPMORGAN CHASE + CO COMMON STOCK USD1.0	3.958%	8.386%
3	EXXON MOBIL CORP COMMON STOCK	3.683%	12.070%
4	AT+T INC COMMON STOCK USD1.0	3.499%	15.569%
5	INTEL CORP COMMON STOCK USD.001	2.454%	18.023%
6	TIME WARNER INC COMMON STOCK USD.01	2.428%	20.451%
7	CISCO SYSTEMS INC COMMON STOCK USD.001	2.269%	22.721%
8	BANK OF AMERICA CORP COMMON STOCK USD.01	2.266%	24.987%
9	PFIZER INC COMMON STOCK USD.05	2.212%	27.199%
10	WELLS FARGO + CO COMMON STOCK USD1.666	2.054%	29.253%
11	CITIGROUP INC COMMON STOCK USD.01	1.971%	31.224%
12	CVS HEALTH CORP COMMON STOCK USD.01	1.915%	33.139%
13	CHEVRON CORP COMMON STOCK USD.75	1.812%	34.951%
14	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	1.801%	36.753%
15	UNION PACIFIC CORP COMMON STOCK USD2.5	1.524%	38.277%
16	ANTHEM INC COMMON STOCK USD.01	1.496%	39.773%
17	MONDELEZ INTERNATIONAL INC A COMMON STOCK	1.416%	41.189%
18	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	1.373%	42.562%
19	AETNA INC COMMON STOCK USD.01	1.336%	43.898%
20	WAL MART STORES INC COMMON STOCK USD.1	1.257%	45.156%
21	MEDTRONIC PLC COMMON STOCK USD.1	1.111%	46.267%
22	CSX CORP COMMON STOCK USD1.0	1.069%	47.335%
23	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	1.046%	48.381%
24	CONOCOPHILLIPS COMMON STOCK USD.01	1.032%	49.412%
25	PHILLIPS 66 COMMON STOCK	1.010%	50.423%
26	QUALCOMM INC COMMON STOCK USD.0001	0.922%	51.344%
27	ALTABA INC ALTABA INC	0.900%	52.245%
28	HUMANA INC COMMON STOCK USD.166	0.898%	53.142%
29	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.895%	54.038%
30	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.895%	54.932%
31	ACTIVISION BLIZZARD INC COMMON STOCK USD.00001	0.891%	55.823%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.848%	56.671%
33	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.826%	57.498%
34	METLIFE INC COMMON STOCK USD.01	0.822%	58.320%
35	MARATHON PETROLEUM CORP COMMON STOCK	0.745%	59.065%
36	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.731%	59.796%
37	MORGAN STANLEY COMMON STOCK USD.01	0.728%	60.525%
38	ABBOTT LABORATORIES COMMON STOCK	0.701%	61.226%
39	CME GROUP INC COMMON STOCK USD.01	0.696%	61.922%
40	VALERO ENERGY CORP COMMON STOCK USD.01	0.644%	62.566%
41	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.632%	63.198%
42	SCHLUMBERGER LTD COMMON STOCK USD.01	0.626%	63.824%
43	GENERAL MOTORS CO COMMON STOCK USD.01	0.603%	64.427%
44	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.583%	65.010%
45	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.575%	65.585%
46	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.555%	66.140%
47	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.530%	66.670%
48	CARNIVAL CORP COMMON STOCK USD.01	0.506%	67.176%
49	DANAHER CORP COMMON STOCK USD.01	0.500%	67.676%
50	FORD MOTOR CO COMMON STOCK USD.01	0.499%	68.176%
51	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.496%	68.672%
52	FEDEX CORP COMMON STOCK USD.1	0.487%	69.159%
53	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.485%	69.645%
54	ALLERGAN PLC COMMON STOCK USD.0033	0.474%	70.119%
55	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.439%	70.558%
56	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.432%	70.989%
57	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.420%	71.409%
58	TYSON FOODS INC CL A COMMON STOCK USD.1	0.400%	71.809%
59	UNUM GROUP COMMON STOCK USD.1	0.380%	72.189%
60	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.376%	72.565%
61	CORNING INC COMMON STOCK USD.5	0.372%	72.937%
62	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.357%	73.294%
63	DELTA AIR LINES INC COMMON STOCK USD.0001	0.356%	73.651%
64	CHUBB LTD COMMON STOCK	0.330%	73.981%
65	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.318%	74.298%
66	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.315%	74.614%
67	TRAVELERS COS INC/THE COMMON STOCK	0.311%	74.925%
68	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.311%	75.235%
69	EATON CORP PLC COMMON STOCK USD.01	0.310%	75.546%
70	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.307%	75.852%
71	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.301%	76.154%
72	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.300%	76.454%
73	ALLSTATE CORP COMMON STOCK USD.01	0.294%	76.749%
74	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.280%	77.028%
75	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.277%	77.305%
76	CIGNA CORP COMMON STOCK USD.25	0.274%	77.579%
77	TESORO CORP WHEN ISSUED COMMON STOCK USD.167	0.274%	77.853%
78	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.272%	78.125%
79	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.264%	78.389%
80	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	0.262%	78.651%
81	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.258%	78.909%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.256%	79.165%
83	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.254%	79.419%
84	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.242%	79.661%
85	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.239%	79.899%
86	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.228%	80.128%
87	KINDER MORGAN INC COMMON STOCK USD.01	0.228%	80.356%
88	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.222%	80.578%
89	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.221%	80.799%
90	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.217%	81.016%
91	AFLAC INC COMMON STOCK USD.1	0.206%	81.222%
92	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.204%	81.426%
93	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.204%	81.630%
94	JM SMUCKER CO/THE COMMON STOCK	0.202%	81.832%
95	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.193%	82.025%
96	CENTURYLINK INC COMMON STOCK USD1.0	0.193%	82.218%
97	LENNAR CORP A COMMON STOCK USD.1	0.188%	82.406%
98	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.186%	82.592%
99	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.185%	82.777%
100	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.184%	82.961%
101	CATERPILLAR INC COMMON STOCK USD1.0	0.183%	83.144%
102	LOEWS CORP COMMON STOCK USD.01	0.180%	83.323%
103	WESTROCK CO COMMON STOCK	0.179%	83.502%
104	BEST BUY CO INC COMMON STOCK USD.1	0.179%	83.681%
105	NEWELL BRANDS INC COMMON STOCK USD1.0	0.177%	83.858%
106	AMERCO COMMON STOCK USD.25	0.170%	84.028%
107	XL GROUP LTD COMMON STOCK	0.166%	84.194%
108	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.165%	84.359%
109	OWENS CORNING COMMON STOCK USD.001	0.157%	84.517%
110	KEYCORP COMMON STOCK USD1.0	0.155%	84.672%
111	CNA FINANCIAL CORP COMMON STOCK USD2.5	0.154%	84.826%
112	BB+T CORP COMMON STOCK USD5.0	0.153%	84.979%
113	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.149%	85.128%
114	LINCOLN NATIONAL CORP COMMON STOCK	0.143%	85.271%
115	BUNGE LTD COMMON STOCK USD.01	0.143%	85.414%
116	EVEREST RE GROUP LTD COMMON STOCK USD.01	0.140%	85.554%
117	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.137%	85.690%
118	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.136%	85.826%
119	TECH DATA CORP COMMON STOCK USD.0015	0.129%	85.956%
120	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.127%	86.083%
121	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.124%	86.207%
122	PENTAIR PLC COMMON STOCK USD.01	0.124%	86.331%
123	TELEFLEX INC COMMON STOCK USD1.0	0.122%	86.453%
124	ARCONIC INC COMMON STOCK	0.118%	86.571%
125	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.117%	86.688%
126	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.117%	86.805%
127	INGREDION INC COMMON STOCK USD.01	0.117%	86.921%
128	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.116%	87.038%
129	VALVOLINE INC COMMON STOCK USD.01	0.115%	87.153%
130	HESS CORP COMMON STOCK USD1.0	0.114%	87.267%
131	SEABOARD CORP COMMON STOCK USD1.0	0.114%	87.381%

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132	DR HORTON INC COMMON STOCK USD.01	0.113%	87.495%
133	RAYTHEON COMPANY COMMON STOCK USD.01	0.113%	87.608%
134	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	0.112%	87.720%
135	TOLL BROTHERS INC COMMON STOCK USD.01	0.112%	87.832%
136	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.111%	87.943%
137	BAKER HUGHES INC COMMON STOCK USD1.0	0.110%	88.052%
138	DILLARDS INC CL A COMMON STOCK	0.109%	88.162%
139	T MOBILE US INC COMMON STOCK USD.0001	0.109%	88.271%
140	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.108%	88.378%
141	ASSURANT INC COMMON STOCK USD.01	0.108%	88.486%
142	SYNNEX CORP COMMON STOCK USD.001	0.106%	88.591%
143	RYDER SYSTEM INC COMMON STOCK USD.5	0.102%	88.693%
144	XEROX CORP COMMON STOCK USD1.0	0.101%	88.794%
145	VCA INC COMMON STOCK USD.001	0.101%	88.894%
146	LIBERTY VENTURES SER A TRACKING STK USD.01	0.100%	88.994%
147	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.100%	89.094%
148	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.099%	89.193%
149	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.093%	89.286%
150	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.093%	89.379%
151	LIBERTY BROADBAND C COMMON STOCK USD.01	0.092%	89.471%
152	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.092%	89.563%
153	HELEN OF TROY LTD COMMON STOCK USD.1	0.091%	89.655%
154	WHIRLPOOL CORP COMMON STOCK USD1.0	0.091%	89.745%
155	ORBITAL ATK INC COMMON STOCK USD.01	0.088%	89.833%
156	QUANTA SERVICES INC COMMON STOCK USD.00001	0.087%	89.920%
157	MARATHON OIL CORP COMMON STOCK USD1.0	0.087%	90.008%
158	LIFEPOINT HEALTH INC COMMON STOCK USD.01	0.087%	90.095%
159	NEWS CORP CLASS A COMMON STOCK USD.01	0.087%	90.181%
160	AVNET INC COMMON STOCK USD1.0	0.085%	90.267%
161	NUCOR CORP COMMON STOCK USD.4	0.084%	90.350%
162	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.083%	90.433%
163	PERKINELMER INC COMMON STOCK USD1.0	0.082%	90.515%
164	HELMERICH + PAYNE COMMON STOCK USD.1	0.082%	90.597%
165	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.081%	90.679%
166	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.081%	90.760%
167	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456	0.081%	90.840%
168	CONVERGYS CORP COMMON STOCK	0.074%	90.914%
169	NEWMONT MINING CORP COMMON STOCK USD1.6	0.072%	90.986%
170	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.069%	91.055%
171	STAPLES INC COMMON STOCK USD.0006	0.068%	91.123%
172	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.067%	91.190%
173	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.067%	91.257%
174	GATX CORP COMMON STOCK USD.625	0.066%	91.323%
175	CORELOGIC INC COMMON STOCK USD1.0	0.066%	91.389%
176	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.066%	91.455%
177	MKS INSTRUMENTS INC COMMON STOCK	0.065%	91.520%
178	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.064%	91.584%
179	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.064%	91.648%
180	AGCO CORP COMMON STOCK USD.01	0.063%	91.710%
181	POST HOLDINGS INC COMMON STOCK USD.01	0.061%	91.772%

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182	NOBLE ENERGY INC COMMON STOCK USD.01	0.060%	91.831%
183	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.058%	91.889%
184	PVH CORP COMMON STOCK USD1.0	0.058%	91.947%
185	ALCOA CORP COMMON STOCK USD.01	0.057%	92.004%
186	PULTEGROUP INC COMMON STOCK USD.01	0.055%	92.059%
187	SPRINT CORP COMMON STOCK USD.01	0.055%	92.114%
188	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	0.055%	92.168%
189	E TRADE FINANCIAL CORP COMMON STOCK USD.01	0.054%	92.222%
190	STEEL DYNAMICS INC COMMON STOCK USD.005	0.054%	92.276%
191	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.053%	92.329%
192	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.053%	92.382%
193	COOPER COS INC/THE COMMON STOCK USD.1	0.053%	92.435%
194	EMCOR GROUP INC COMMON STOCK USD.01	0.052%	92.487%
195	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.052%	92.539%
196	FIFTH THIRD BANCORP COMMON STOCK	0.052%	92.591%
197	LITHIA MOTORS INC CL A COMMON STOCK	0.052%	92.643%
198	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.051%	92.694%
199	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.051%	92.745%
200	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.051%	92.796%
201	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.050%	92.846%
202	CABELA S INC COMMON STOCK USD.01	0.050%	92.896%
203	ENERSYS COMMON STOCK USD.01	0.049%	92.945%
204	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	0.049%	92.994%
205	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.049%	93.043%
206	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.049%	93.092%
207	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.048%	93.140%
208	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.048%	93.189%
209	ON ASSIGNMENT INC COMMON STOCK USD.01	0.046%	93.235%
210	CONDUENT INC COMMON STOCK USD.01	0.045%	93.280%
211	MURPHY OIL CORP COMMON STOCK USD1.0	0.044%	93.324%
212	WALT DISNEY CO/THE COMMON STOCK USD.01	0.044%	93.367%
213	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.044%	93.411%
214	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.044%	93.455%
215	ALEXANDER + BALDWIN INC COMMON STOCK	0.044%	93.498%
216	ELECTRONICS FOR IMAGING COMMON STOCK USD.01	0.043%	93.542%
217	TIME INC COMMON STOCK USD.01	0.043%	93.585%
218	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.043%	93.629%
219	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0	0.043%	93.671%
220	ABM INDUSTRIES INC COMMON STOCK USD.01	0.042%	93.713%
221	RADIAN GROUP INC COMMON STOCK USD.001	0.042%	93.755%
222	UNIFIRST CORP/MA COMMON STOCK USD.1	0.041%	93.797%
223	MANPOWERGROUP INC COMMON STOCK USD.01	0.040%	93.837%
224	MOOG INC CLASS A COMMON STOCK USD1.0	0.040%	93.877%
225	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.040%	93.917%
226	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.040%	93.956%
227	CABOT CORP COMMON STOCK USD1.0	0.039%	93.995%
228	CONSTELLATION BRANDS INC B COMMON STOCK USD.01	0.039%	94.034%
229	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.038%	94.072%
230	WORTHINGTON INDUSTRIES COMMON STOCK	0.037%	94.109%
231	POPULAR INC COMMON STOCK USD.01	0.037%	94.146%

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232	BOB EVANS FARMS COMMON STOCK USD.01	0.037%	94.183%
233	ZIONS BANCORPORATION COMMON STOCK	0.037%	94.220%
234	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.037%	94.257%
235	DELL TECHNOLOGIES INC CL V TRACKING STK	0.037%	94.294%
236	ALERE INC COMMON STOCK USD.001	0.036%	94.330%
237	MURPHY USA INC COMMON STOCK	0.036%	94.366%
238	AARON S INC COMMON STOCK USD.5	0.036%	94.402%
239	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.036%	94.437%
240	ITRON INC COMMON STOCK	0.036%	94.473%
241	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.036%	94.509%
242	CIT GROUP INC COMMON STOCK USD.01	0.035%	94.544%
243	CONMED CORP COMMON STOCK USD.01	0.035%	94.579%
244	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.035%	94.613%
245	1ST SOURCE CORP COMMON STOCK	0.034%	94.647%
246	BARNES GROUP INC COMMON STOCK USD.01	0.034%	94.681%
247	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.033%	94.714%
248	OLIN CORP COMMON STOCK USD1.0	0.033%	94.748%
249	CALERES INC COMMON STOCK USD.01	0.033%	94.780%
250	TETRA TECH INC COMMON STOCK USD.01	0.033%	94.813%
251	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.033%	94.846%
252	LIBERTY BROADBAND A COMMON STOCK USD.01	0.033%	94.878%
253	ALAMO GROUP INC COMMON STOCK USD.1	0.033%	94.911%
254	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.032%	94.943%
255	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.032%	94.975%
256	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.032%	95.006%
257	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.032%	95.038%
258	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.031%	95.069%
259	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.031%	95.100%
260	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.031%	95.131%
261	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.031%	95.162%
262	MEREDITH CORP COMMON STOCK USD1.0	0.031%	95.193%
263	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.031%	95.223%
264	ENVISION HEALTHCARE CORP COMMON STOCK	0.030%	95.254%
265	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.030%	95.284%
266	MATSON INC COMMON STOCK	0.029%	95.314%
267	SANDERSON FARMS INC COMMON STOCK USD1.0	0.029%	95.343%
268	ALLEGHANY CORP COMMON STOCK USD1.0	0.029%	95.372%
269	WINTRUST FINANCIAL CORP COMMON STOCK	0.029%	95.401%
270	RENASANT CORP COMMON STOCK USD5.0	0.029%	95.430%
271	LA Z BOY INC COMMON STOCK USD1.0	0.029%	95.459%
272	AECOM COMMON STOCK USD.01	0.028%	95.488%
273	TRIUMPH GROUP INC COMMON STOCK USD.001	0.028%	95.516%
274	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.028%	95.544%
275	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.028%	95.573%
276	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.028%	95.600%
277	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.027%	95.628%
278	TEGNA INC COMMON STOCK USD1.0	0.027%	95.655%
279	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.027%	95.681%
280	FIRST MERCHANTS CORP COMMON STOCK	0.026%	95.708%
281	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.026%	95.734%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.026%	95.760%
283	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.026%	95.786%
284	LEGG MASON INC COMMON STOCK USD.1	0.026%	95.812%
285	COMMERCIAL METALS CO COMMON STOCK USD.01	0.026%	95.838%
286	COMFORT SYSTEMS USA INC COMMON STOCK USD.01	0.026%	95.864%
287	STERLING BANCORP/DE COMMON STOCK USD.01	0.026%	95.890%
288	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.026%	95.916%
289	MOBILE MINI INC COMMON STOCK USD.01	0.026%	95.941%
290	FINISAR CORPORATION COMMON STOCK USD.001	0.025%	95.967%
291	QORVO INC COMMON STOCK USD.0001	0.025%	95.991%
292	VISTA OUTDOOR INC COMMON STOCK USD.01	0.025%	96.016%
293	LAM RESEARCH CORP COMMON STOCK USD.001	0.025%	96.041%
294	KEMPER CORP COMMON STOCK USD.1	0.024%	96.065%
295	OMNICELL INC COMMON STOCK USD.001	0.024%	96.089%
296	SANMINA CORP COMMON STOCK USD.01	0.024%	96.113%
297	FBL FINANCIAL GROUP INC CL A COMMON STOCK	0.024%	96.137%
298	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.024%	96.161%
299	ADIANT PLC COMMON STOCK USD.001	0.024%	96.184%
300	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.023%	96.208%
301	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.023%	96.231%
302	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.023%	96.255%
303	GRIFFON CORP COMMON STOCK USD.25	0.023%	96.278%
304	XPERI CORP COMMON STOCK USD.001	0.023%	96.301%
305	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.023%	96.324%
306	CTS CORP COMMON STOCK	0.023%	96.346%
307	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.023%	96.369%
308	UNIVERSAL CORP/VA COMMON STOCK	0.023%	96.392%
309	ECHOSTAR CORP A COMMON STOCK USD.001	0.023%	96.414%
310	NEWS CORP CLASS B COMMON STOCK	0.022%	96.437%
311	CHURCHILL DOWNS INC COMMON STOCK	0.022%	96.459%
312	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.022%	96.481%
313	CBS CORP CLASS A VOTING COMMON STOCK USD.001	0.022%	96.502%
314	KULICKE + SOFFA INDUSTRIES COMMON STOCK	0.021%	96.524%
315	SKYWEST INC COMMON STOCK	0.021%	96.545%
316	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.021%	96.566%
317	SCHOLASTIC CORP COMMON STOCK USD.01	0.021%	96.587%
318	AEROVIRONMENT INC COMMON STOCK USD.0001	0.021%	96.609%
319	NETGEAR INC COMMON STOCK USD.001	0.021%	96.630%
320	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.021%	96.650%
321	REGAL BELOIT CORP COMMON STOCK USD.01	0.021%	96.671%
322	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.021%	96.692%
323	BRADY CORPORATION CL A COMMON STOCK USD.01	0.021%	96.712%
324	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.021%	96.733%
325	HUNTSMAN CORP COMMON STOCK USD.01	0.020%	96.753%
326	EPLUS INC COMMON STOCK USD.01	0.020%	96.774%
327	UNIFI INC COMMON STOCK USD.1	0.020%	96.794%
328	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.020%	96.814%
329	FTI CONSULTING INC COMMON STOCK USD.01	0.020%	96.834%
330	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.020%	96.853%
331	WESBANCO INC COMMON STOCK USD2.0833	0.020%	96.873%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	0.020%	96.893%
333	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.019%	96.912%
334	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.019%	96.931%
335	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.019%	96.950%
336	BLUCORA INC COMMON STOCK USD.0001	0.019%	96.969%
337	COMERICA INC COMMON STOCK USD5.0	0.019%	96.988%
338	AVX CORP COMMON STOCK USD.01	0.019%	97.007%
339	MERITAGE HOMES CORP COMMON STOCK USD.01	0.019%	97.026%
340	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.019%	97.044%
341	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.018%	97.062%
342	AAR CORP COMMON STOCK USD1.0	0.018%	97.080%
343	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.018%	97.098%
344	FIRST SOLAR INC COMMON STOCK USD.001	0.018%	97.116%
345	INNERWORKINGS INC COMMON STOCK USD.0001	0.018%	97.134%
346	BEMIS COMPANY COMMON STOCK USD.1	0.018%	97.151%
347	SNYDERS LANCE INC COMMON STOCK USD.833	0.018%	97.169%
348	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.017%	97.186%
349	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.017%	97.203%
350	VIAD CORP COMMON STOCK USD1.5	0.017%	97.221%
351	M/I HOMES INC COMMON STOCK USD.01	0.017%	97.238%
352	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.017%	97.255%
353	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.017%	97.272%
354	CARS.COM INC COMMON STOCK USD.01	0.017%	97.288%
355	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.017%	97.305%
356	PDC ENERGY INC COMMON STOCK USD.01	0.016%	97.321%
357	GREENBRIER COMPANIES INC COMMON STOCK	0.016%	97.338%
358	TEREX CORP COMMON STOCK USD.01	0.016%	97.354%
359	AUTOLIV INC COMMON STOCK USD1.0	0.016%	97.370%
360	OFFICE DEPOT INC COMMON STOCK USD.01	0.016%	97.386%
361	NOW INC COMMON STOCK USD.01	0.016%	97.402%
362	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.016%	97.418%
363	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.016%	97.434%
364	BELMOND LTD CLASS A COMMON STOCK USD.01	0.016%	97.450%
365	OSHKOSH CORP COMMON STOCK USD.01	0.016%	97.465%
366	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.016%	97.481%
367	BRIGGS + STRATTON COMMON STOCK USD.01	0.016%	97.497%
368	GLATFELTER COMMON STOCK USD.01	0.016%	97.512%
369	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.016%	97.528%
370	UNIT CORP COMMON STOCK USD.2	0.015%	97.543%
371	TUTOR PERINI CORP COMMON STOCK USD1.0	0.015%	97.559%
372	PC CONNECTION INC COMMON STOCK USD.01	0.015%	97.574%
373	TTM TECHNOLOGIES COMMON STOCK USD.001	0.015%	97.589%
374	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.015%	97.604%
375	NRG ENERGY INC COMMON STOCK USD.01	0.015%	97.619%
376	MUELLER INDUSTRIES INC COMMON STOCK USD.01	0.015%	97.634%
377	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.015%	97.648%
378	AEGION CORP COMMON STOCK USD.01	0.015%	97.663%
379	EXTERRAN CORP COMMON STOCK USD.01	0.015%	97.678%
380	FNB CORP COMMON STOCK USD.01	0.014%	97.692%
381	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.014%	97.706%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.014%	97.720%
383	SPARTANNASH CO COMMON STOCK	0.014%	97.734%
384	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.014%	97.748%
385	VIRTUSA CORP COMMON STOCK USD.01	0.014%	97.762%
386	PHARMERICA CORP COMMON STOCK USD.01	0.014%	97.775%
387	MB FINANCIAL INC COMMON STOCK USD.01	0.014%	97.789%
388	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.014%	97.803%
389	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.014%	97.816%
390	ENCORE WIRE CORP COMMON STOCK USD.01	0.013%	97.830%
391	CALPINE CORP COMMON STOCK USD.001	0.013%	97.843%
392	LIBERTY INTERACTIVE CORP B TRACKING STK USD.01	0.013%	97.857%
393	HAVERTY FURNITURE COMMON STOCK USD1.0	0.013%	97.870%
394	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.013%	97.883%
395	ROGERS CORP COMMON STOCK USD1.0	0.013%	97.896%
396	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.013%	97.908%
397	ANDERSONS INC/THE COMMON STOCK	0.013%	97.921%
398	TERADYNE INC COMMON STOCK USD.125	0.013%	97.934%
399	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	0.013%	97.946%
400	EOG RESOURCES INC COMMON STOCK USD.01	0.013%	97.959%
401	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.013%	97.972%
402	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.012%	97.984%
403	XPO LOGISTICS INC COMMON STOCK USD.001	0.012%	97.997%
404	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.012%	98.009%
405	ARCHROCK INC COMMON STOCK USD.01	0.012%	98.021%
406	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.012%	98.034%
407	STEELCASE INC CL A COMMON STOCK	0.012%	98.046%
408	MBIA INC COMMON STOCK USD1.0	0.012%	98.058%
409	MYLAN NV COMMON STOCK EUR.01	0.012%	98.070%
410	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.012%	98.083%
411	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.012%	98.095%
412	GUESS? INC COMMON STOCK USD.01	0.012%	98.107%
413	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.012%	98.119%
414	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.012%	98.131%
415	LYDALL INC COMMON STOCK USD.1	0.012%	98.143%
416	APACHE CORP COMMON STOCK USD.625	0.012%	98.154%
417	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.012%	98.166%
418	PHOTRONICS INC COMMON STOCK USD.01	0.012%	98.178%
419	KB HOME COMMON STOCK USD1.0	0.012%	98.190%
420	DIGITALGLOBE INC COMMON STOCK USD.001	0.012%	98.201%
421	HERC HOLDINGS INC COMMON STOCK USD.01	0.011%	98.213%
422	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.011%	98.224%
423	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	0.011%	98.236%
424	PHH CORP COMMON STOCK USD.01	0.011%	98.247%
425	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01	0.011%	98.258%
426	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.011%	98.269%
427	MATERION CORP COMMON STOCK	0.011%	98.280%
428	M + T BANK CORP COMMON STOCK USD.5	0.011%	98.291%
429	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.011%	98.301%
430	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.011%	98.312%
431	RENT A CENTER INC COMMON STOCK USD.01	0.011%	98.323%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	SHOE CARNIVAL INC COMMON STOCK USD.01	0.011%	98.334%
433	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.011%	98.344%
434	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.011%	98.355%
435	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.011%	98.366%
436	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.011%	98.376%
437	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.011%	98.387%
438	MSG NETWORKS INC A COMMON STOCK USD.01	0.010%	98.397%
439	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.010%	98.408%
440	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	0.010%	98.418%
441	EMC INS GROUP INC COMMON STOCK USD1.0	0.010%	98.428%
442	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.010%	98.439%
443	GRAY TELEVISION INC COMMON STOCK	0.010%	98.449%
444	UMPQUA HOLDINGS CORP COMMON STOCK	0.010%	98.459%
445	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.010%	98.469%
446	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.010%	98.479%
447	BJ S RESTAURANTS INC COMMON STOCK	0.010%	98.489%
448	GORMAN RUPP CO COMMON STOCK	0.010%	98.498%
449	NEENAH PAPER INC COMMON STOCK USD.01	0.010%	98.508%
450	HOOKER FURNITURE CORP COMMON STOCK	0.010%	98.518%
451	NUTRACEUTICAL INTL CORP COMMON STOCK USD.01	0.010%	98.527%
452	MCGRATH RENTCORP COMMON STOCK	0.010%	98.537%
453	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.010%	98.546%
454	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.009%	98.556%
455	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.009%	98.565%
456	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.009%	98.575%
457	SCANSOURCE INC COMMON STOCK	0.009%	98.584%
458	ENNIS INC COMMON STOCK USD2.5	0.009%	98.593%
459	NATUS MEDICAL INC COMMON STOCK USD.001	0.009%	98.602%
460	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.009%	98.612%
461	INSTEEL INDUSTRIES INC COMMON STOCK	0.009%	98.621%
462	FORMFACTOR INC COMMON STOCK USD.001	0.009%	98.630%
463	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.009%	98.639%
464	CBIZ INC COMMON STOCK USD.01	0.009%	98.648%
465	MARCUS CORPORATION COMMON STOCK USD1.0	0.009%	98.657%
466	MARINEMAX INC COMMON STOCK USD.001	0.009%	98.666%
467	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.009%	98.675%
468	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.009%	98.684%
469	WEIS MARKETS INC COMMON STOCK	0.009%	98.693%
470	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.009%	98.702%
471	VONAGE HOLDINGS CORP COMMON STOCK USD.001	0.009%	98.710%
472	PLEXUS CORP COMMON STOCK USD.01	0.009%	98.719%
473	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.009%	98.728%
474	MOVADO GROUP INC COMMON STOCK USD.01	0.009%	98.737%
475	KOHL'S CORP COMMON STOCK USD.01	0.009%	98.745%
476	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.009%	98.754%
477	LANDEC CORP COMMON STOCK USD.001	0.009%	98.763%
478	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.009%	98.772%
479	FINISH LINE/THE CL A COMMON STOCK USD.01	0.009%	98.780%
480	GREEN PLAINS INC COMMON STOCK USD.001	0.009%	98.789%
481	MYERS INDUSTRIES INC COMMON STOCK	0.009%	98.797%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	DSP GROUP INC COMMON STOCK USD.001	0.009%	98.806%
483	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.009%	98.814%
484	TORCHMARK CORP COMMON STOCK USD1.0	0.008%	98.823%
485	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	98.831%
486	VOYA FINANCIAL INC COMMON STOCK USD.01	0.008%	98.840%
487	GANNETT CO INC COMMON STOCK	0.008%	98.848%
488	PEOPLES BANCORP INC COMMON STOCK	0.008%	98.856%
489	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.008%	98.864%
490	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.008%	98.872%
491	NN INC COMMON STOCK USD.01	0.008%	98.880%
492	FIRST BANCORP/NC COMMON STOCK	0.008%	98.888%
493	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.008%	98.896%
494	ORBCOMM INC COMMON STOCK USD.001	0.008%	98.904%
495	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.008%	98.912%
496	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.008%	98.919%
497	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.008%	98.927%
498	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.008%	98.935%
499	GP STRATEGIES CORP COMMON STOCK USD.01	0.008%	98.943%
500	ACETO CORP COMMON STOCK USD.01	0.008%	98.950%
501	CONN S INC COMMON STOCK USD.01	0.008%	98.958%
502	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.008%	98.966%
503	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.008%	98.973%
504	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.007%	98.981%
505	SPX FLOW INC COMMON STOCK USD.01	0.007%	98.988%
506	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.007%	98.996%
507	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.007%	99.003%
508	RPX CORP COMMON STOCK USD.0001	0.007%	99.010%
509	TIVITY HEALTH INC COMMON STOCK USD.001	0.007%	99.017%
510	REGIS CORP COMMON STOCK USD.05	0.007%	99.025%
511	SAIA INC COMMON STOCK USD.001	0.007%	99.032%
512	ENZO BIOCHEM INC COMMON STOCK USD.01	0.007%	99.039%
513	COHU INC COMMON STOCK USD1.0	0.007%	99.046%
514	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.007%	99.053%
515	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.007%	99.061%
516	ALON USA ENERGY INC COMMON STOCK USD.01	0.007%	99.068%
517	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.007%	99.075%
518	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.007%	99.082%
519	FRED S INC CLASS A COMMON STOCK	0.007%	99.088%
520	KADANT INC COMMON STOCK USD.01	0.007%	99.095%
521	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.007%	99.102%
522	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.007%	99.109%
523	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.007%	99.116%
524	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.007%	99.123%
525	RTI SURGICAL INC COMMON STOCK USD.001	0.007%	99.129%
526	VERITIV CORP COMMON STOCK USD.01	0.007%	99.136%
527	KIMBALL ELECTRONICS INC COMMON STOCK	0.007%	99.143%
528	BARNES + NOBLE INC COMMON STOCK USD.001	0.007%	99.149%
529	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.007%	99.156%
530	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.006%	99.162%
531	TREDEGAR CORP COMMON STOCK	0.006%	99.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	99.175%
533	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.006%	99.182%
534	GENESCO INC COMMON STOCK USD1.0	0.006%	99.188%
535	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.006%	99.194%
536	DUCOMMUN INC COMMON STOCK USD.01	0.006%	99.200%
537	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.006%	99.207%
538	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.006%	99.213%
539	J.C. PENNEY CO INC COMMON STOCK USD.5	0.006%	99.219%
540	MOSAIC CO/THE COMMON STOCK USD.01	0.006%	99.225%
541	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.006%	99.232%
542	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.006%	99.238%
543	STATE AUTO FINANCIAL CORP COMMON STOCK	0.006%	99.244%
544	JANUS HENDERSON GROUP PLC COMMON STOCK	0.006%	99.250%
545	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.006%	99.256%
546	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	99.262%
547	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.006%	99.268%
548	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.006%	99.274%
549	MICROSEMI CORP COMMON STOCK USD.2	0.006%	99.280%
550	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.006%	99.286%
551	ELDORADO RESORTS INC COMMON STOCK	0.006%	99.292%
552	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.006%	99.297%
553	STATE STREET CORP COMMON STOCK USD1.0	0.006%	99.303%
554	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.006%	99.309%
555	WR BERKLEY CORP COMMON STOCK USD.2	0.006%	99.315%
556	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.006%	99.320%
557	ESSENDANT INC COMMON STOCK USD.1	0.006%	99.326%
558	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.006%	99.332%
559	TIVO CORP COMMON STOCK USD.001	0.006%	99.337%
560	LENNAR CORP B SHS COMMON STOCK USD.1	0.006%	99.343%
561	FTD COS INC COMMON STOCK USD.0001	0.006%	99.348%
562	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.006%	99.354%
563	CRYOLIFE INC COMMON STOCK USD.01	0.006%	99.359%
564	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.005%	99.365%
565	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.005%	99.370%
566	QEP RESOURCES INC COMMON STOCK USD.01	0.005%	99.375%
567	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.005%	99.381%
568	CULP INC COMMON STOCK USD.05	0.005%	99.386%
569	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001	0.005%	99.391%
570	WEST MARINE INC COMMON STOCK USD.001	0.005%	99.396%
571	LIBERTY MEDIA COR SIRIUSXM B TRACKING STK USD.01	0.005%	99.401%
572	DOMTAR CORP COMMON STOCK USD.01	0.005%	99.406%
573	SYNOPSYS INC COMMON STOCK USD.01	0.005%	99.411%
574	EASTERN CO/THE COMMON STOCK	0.005%	99.415%
575	OFG BANCORP COMMON STOCK USD1.0	0.005%	99.420%
576	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.005%	99.425%
577	STONERIDGE INC COMMON STOCK	0.005%	99.430%
578	LIFETIME BRANDS INC COMMON STOCK USD.01	0.005%	99.434%
579	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.005%	99.439%
580	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.005%	99.444%
581	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.005%	99.448%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.005%	99.453%
583	PACCAR INC COMMON STOCK USD1.0	0.005%	99.458%
584	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.005%	99.462%
585	BANKFINANCIAL CORP COMMON STOCK USD.01	0.005%	99.467%
586	US CELLULAR CORP COMMON STOCK USD1.0	0.005%	99.471%
587	LANDS END INC COMMON STOCK USD.01	0.005%	99.476%
588	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	0.005%	99.480%
589	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	99.485%
590	REIS INC COMMON STOCK USD.01	0.005%	99.489%
591	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.005%	99.494%
592	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.005%	99.499%
593	VISHAY PRECISION GROUP COMMON STOCK	0.004%	99.503%
594	LIBERTY VENTURES SER B TRACKING STK	0.004%	99.507%
595	BEL FUSE INC CL B COMMON STOCK USD.1	0.004%	99.512%
596	STARTEK INC COMMON STOCK USD.01	0.004%	99.516%
597	CRA INTERNATIONAL INC COMMON STOCK	0.004%	99.521%
598	HURCO COMPANIES INC COMMON STOCK	0.004%	99.525%
599	CSS INDUSTRIES INC COMMON STOCK USD.1	0.004%	99.529%
600	NL INDUSTRIES COMMON STOCK USD.125	0.004%	99.534%
601	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.004%	99.538%
602	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.004%	99.542%
603	GREIF INC CL A COMMON STOCK	0.004%	99.547%
604	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.004%	99.551%
605	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.004%	99.555%
606	TIPTREE INC COMMON STOCK USD.001	0.004%	99.559%
607	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.004%	99.563%
608	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.004%	99.567%
609	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.004%	99.571%
610	LSI INDUSTRIES INC COMMON STOCK	0.004%	99.575%
611	ARCBEST CORP COMMON STOCK USD.01	0.004%	99.579%
612	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	0.004%	99.583%
613	BRISTOW GROUP INC COMMON STOCK USD.01	0.004%	99.587%
614	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.004%	99.591%
615	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.004%	99.595%
616	FNFV GROUP TRACKING STK USD.0001	0.004%	99.599%
617	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.004%	99.602%
618	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.004%	99.606%
619	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.004%	99.610%
620	CRAY INC COMMON STOCK USD.01	0.004%	99.614%
621	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.004%	99.617%
622	ANGIODYNAMICS INC COMMON STOCK USD.01	0.004%	99.621%
623	ERA GROUP INC COMMON STOCK USD.01	0.004%	99.625%
624	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.004%	99.628%
625	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.004%	99.632%
626	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.003%	99.635%
627	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.003%	99.639%
628	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.003%	99.642%
629	ANALOGIC CORP COMMON STOCK USD.05	0.003%	99.646%
630	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	99.649%
631	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.003%	99.652%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.003%	99.656%
633	INVESTORS TITLE CO COMMON STOCK	0.003%	99.659%
634	ACXIOM CORP COMMON STOCK USD.1	0.003%	99.662%
635	POLYONE CORPORATION COMMON STOCK USD.01	0.003%	99.665%
636	XCERRA CORP COMMON STOCK USD.05	0.003%	99.669%
637	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.003%	99.672%
638	PCM INC COMMON STOCK USD.001	0.003%	99.675%
639	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.003%	99.678%
640	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.003%	99.681%
641	OLYMPIC STEEL INC COMMON STOCK	0.003%	99.684%
642	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.003%	99.687%
643	KVH INDUSTRIES INC COMMON STOCK USD.01	0.003%	99.690%
644	SPARTON CORP COMMON STOCK USD1.25	0.003%	99.693%
645	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.003%	99.696%
646	KRATON CORP COMMON STOCK USD.01	0.003%	99.699%
647	LIBERTY EXPEDIA HOLD B COMMON STOCK	0.003%	99.702%
648	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.003%	99.705%
649	NUVECTRA CORP COMMON STOCK USD.001	0.003%	99.708%
650	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.003%	99.710%
651	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.003%	99.713%
652	MOLSON COORS BREWING CO A COMMON STOCK USD.01	0.003%	99.716%
653	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.003%	99.719%
654	GULF ISLAND FABRICATION INC COMMON STOCK	0.003%	99.722%
655	FABRINET COMMON STOCK USD.01	0.003%	99.724%
656	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	99.727%
657	SUNPOWER CORP COMMON STOCK USD.001	0.003%	99.730%
658	SHIP FINANCE INTL LTD COMMON STOCK USD.01	0.003%	99.732%
659	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.003%	99.735%
660	DELTA APPAREL INC COMMON STOCK USD.01	0.003%	99.738%
661	LIBERTY BROADBAND B COMMON STOCK USD.01	0.003%	99.740%
662	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	99.743%
663	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.003%	99.745%
664	LAKELAND BANCORP INC COMMON STOCK	0.003%	99.748%
665	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.003%	99.751%
666	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	99.753%
667	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.003%	99.756%
668	BALDWIN + LYONS INC CL B COMMON STOCK	0.003%	99.758%
669	SAFEWAY CASA LEY CVR COMMON STOCK	0.003%	99.761%
670	BLACK BOX CORP COMMON STOCK USD.001	0.003%	99.763%
671	SURMODICS INC COMMON STOCK USD.05	0.002%	99.766%
672	PC TEL INC COMMON STOCK USD.001	0.002%	99.768%
673	TEAM INC COMMON STOCK USD.3	0.002%	99.771%
674	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.002%	99.773%
675	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.002%	99.776%
676	AGILYSYS INC COMMON STOCK USD.3	0.002%	99.778%
677	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	99.780%
678	CDI CORP COMMON STOCK USD.1	0.002%	99.783%
679	CUMMINS INC COMMON STOCK USD2.5	0.002%	99.785%
680	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.002%	99.787%
681	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.002%	99.789%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	99.792%
683	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.002%	99.794%
684	FOSTER (LB) CO A COMMON STOCK USD.01	0.002%	99.796%
685	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	99.799%
686	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	99.801%
687	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	99.803%
688	PARKER DRILLING CO COMMON STOCK USD.167	0.002%	99.805%
689	MERCANTILE BANK CORP COMMON STOCK	0.002%	99.807%
690	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.002%	99.810%
691	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.002%	99.812%
692	PHI INC NON VOTING COMMON STOCK USD.1	0.002%	99.814%
693	TRUSTMARK CORP COMMON STOCK	0.002%	99.816%
694	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	99.818%
695	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.002%	99.820%
696	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.002%	99.822%
697	VECTRUS INC COMMON STOCK USD.01	0.002%	99.824%
698	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.002%	99.826%
699	SEMGROUP CORP CLASS A COMMON STOCK	0.002%	99.828%
700	KEY TRONIC CORP COMMON STOCK	0.002%	99.830%
701	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.002%	99.832%
702	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.002%	99.834%
703	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.002%	99.836%
704	ESSA BANCORP INC COMMON STOCK USD.01	0.002%	99.838%
705	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.002%	99.840%
706	HARMONIC INC COMMON STOCK USD.001	0.002%	99.842%
707	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.002%	99.844%
708	ROCKY BRANDS INC COMMON STOCK	0.002%	99.846%
709	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.002%	99.847%
710	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	99.849%
711	TUESDAY MORNING CORP COMMON STOCK USD.01	0.002%	99.851%
712	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.002%	99.853%
713	DIODES INC COMMON STOCK USD.667	0.002%	99.855%
714	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	99.856%
715	USA TRUCK INC COMMON STOCK USD.01	0.002%	99.858%
716	XO GROUP INC COMMON STOCK USD.01	0.002%	99.860%
717	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.002%	99.862%
718	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.002%	99.863%
719	CALIX INC COMMON STOCK	0.002%	99.865%
720	NORTHWEST PIPE CO COMMON STOCK USD.01	0.002%	99.867%
721	DIGIRAD CORP COMMON STOCK USD.0001	0.002%	99.868%
722	AXT INC COMMON STOCK USD.001	0.002%	99.870%
723	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.002%	99.872%
724	DISCOVERY COMMUNICATIONS B COMMON STOCK USD.01	0.002%	99.873%
725	GENERAL COMMUNICATION INC A COMMON STOCK	0.002%	99.875%
726	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.002%	99.877%
727	EXACTECH INC COMMON STOCK USD.01	0.002%	99.878%
728	PREMIER FINANCIAL BANCORP COMMON STOCK	0.002%	99.880%
729	ACTUANT CORP A COMMON STOCK USD.2	0.002%	99.881%
730	HOPFED BANCORP INC COMMON STOCK USD.01	0.002%	99.883%
731	MARKEL CORP COMMON STOCK	0.002%	99.884%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.002%	99.886%
733	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.002%	99.888%
734	INVACARE CORP COMMON STOCK USD.25	0.002%	99.889%
735	MACKINAC FINANCIAL CORP COMMON STOCK	0.002%	99.891%
736	LHC GROUP INC COMMON STOCK USD.01	0.002%	99.892%
737	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.001%	99.894%
738	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.895%
739	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.001%	99.897%
740	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.001%	99.898%
741	FUTUREFUEL CORP COMMON STOCK USD.0001	0.001%	99.899%
742	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.001%	99.901%
743	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.902%
744	LUBY S INC COMMON STOCK USD.32	0.001%	99.904%
745	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.905%
746	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.001%	99.907%
747	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.908%
748	FIRST INTERSTATE BANCYS A COMMON STOCK	0.001%	99.909%
749	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.001%	99.911%
750	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.001%	99.912%
751	UCP INC CL A COMMON STOCK USD.01	0.001%	99.913%
752	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	99.915%
753	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.001%	99.916%
754	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	99.917%
755	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.919%
756	ASTRONOVA INC COMMON STOCK USD.05	0.001%	99.920%
757	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.001%	99.921%
758	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.001%	99.923%
759	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.001%	99.924%
760	BEL FUSE INC CL A COMMON STOCK USD.1	0.001%	99.925%
761	TELENAV INC COMMON STOCK USD.001	0.001%	99.926%
762	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.001%	99.928%
763	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.929%
764	SALEM MEDIA GROUP INC COMMON STOCK USD.01	0.001%	99.930%
765	AV HOMES INC COMMON STOCK USD1.0	0.001%	99.931%
766	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	0.001%	99.933%
767	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	99.934%
768	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.001%	99.935%
769	AWARE INC/MASS COMMON STOCK USD.01	0.001%	99.936%
770	CITI TRENDS INC COMMON STOCK USD.01	0.001%	99.937%
771	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	0.001%	99.938%
772	LANDMARK BANCORP INC COMMON STOCK USD.01	0.001%	99.939%
773	UNITY BANCORP INC COMMON STOCK	0.001%	99.941%
774	CYBEROPTICS CORP COMMON STOCK	0.001%	99.942%
775	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.001%	99.943%
776	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.001%	99.944%
777	EVANS BANCORP INC COMMON STOCK USD.5	0.001%	99.945%
778	COWEN INC COMMON STOCK USD.01	0.001%	99.946%
779	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.001%	99.947%
780	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.948%
781	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.001%	99.949%

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

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

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