Dimensional

Tax-Managed U.S. Marketwide Value Portfolio II

As of September 30, 2013 (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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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	COMCAST CORP CLASS A COMMON STOCK USD1.	3.743%	3.743%
2	AT+T INC COMMON STOCK USD1.	3.308%	7.051%
3	CONOCOPHILLIPS COMMON STOCK USD.01	2.954%	10.005%
4	GENERAL ELECTRIC CO COMMON STOCK USD.06	2.886%	12.891%
5	PFIZER INC COMMON STOCK USD.05	2.728%	15.619%
6	CITIGROUP INC COMMON STOCK USD.01	2.469%	18.088%
7	TIME WARNER INC COMMON STOCK USD.01	2.430%	20.517%
8	BANK OF AMERICA CORP COMMON STOCK USD.01	2.172%	22.689%
9	CVS CAREMARK CORP COMMON STOCK USD.01	2.062%	24.751%
10	CHEVRON CORP COMMON STOCK USD.75	1.953%	26.705%
11	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	1.890%	28.595%
12	TIME WARNER CABLE COMMON STOCK USD.01	1.863%	30.458%
13	UNION PACIFIC CORP COMMON STOCK USD2.5	1.659%	32.117%
14	MONDELEZ INTERNATIONAL INC A COMMON STOCK NPV	1.573%	33.690%
15	JPMORGAN CHASE + CO COMMON STOCK USD1.	1.407%	35.097%
16	METLIFE INC COMMON STOCK USD.01	1.272%	36.369%
17	PHILLIPS 66 COMMON STOCK	1.229%	37.598%
18	COMCAST CORP SPECIAL CL A COMMON STOCK USD1.	1.135%	38.733%
19	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.	1.107%	39.840%
20	TWENTY FIRST CENTURY FOX INC COMMON STOCK USD.01	1.037%	40.878%
21	WELLPOINT INC COMMON STOCK USD.01	1.015%	41.892%
22	NORFOLK SOUTHERN CORP COMMON STOCK USD1.	1.014%	42.907%
23	MORGAN STANLEY COMMON STOCK USD.01	0.957%	43.864%
24	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.933%	44.797%
25	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.887%	45.684%
26	AETNA INC COMMON STOCK USD.01	0.860%	46.544%
27	YAHOO INC COMMON STOCK USD.001	0.837%	47.381%
28	NORTHROP GRUMMAN CORP COMMON STOCK USD1.	0.772%	48.153%
29	CSX CORP COMMON STOCK USD1.	0.770%	48.923%
30	MARATHON OIL CORP COMMON STOCK USD1.	0.758%	49.681%
31	ZOETIS INC W/I COMMON STOCK USD.01	0.754%	50.435%
32	CME GROUP INC COMMON STOCK USD.01	0.736%	51.171%
33	ARCHER DANIELS MIDLAND CO COMMON STOCK NPV	0.721%	51.892%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
34	HESS CORP COMMON STOCK USD1.	0.703%	52.596%
35	MARATHON PETROLEUM CORP COMMON STOCK	0.699%	53.295%
36	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.615%	53.909%
37	APACHE CORP COMMON STOCK USD.625	0.593%	54.503%
38	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.590%	55.092%
39	GENERAL MOTORS CO COMMON STOCK USD.01	0.584%	55.676%
40	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.547%	56.223%
41	INTERNATIONAL PAPER CO COMMON STOCK USD1.	0.532%	56.755%
42	HUMANA INC COMMON STOCK USD.166	0.532%	57.286%
43	LIBERTY INTERACTIVE CORP A COMMON STOCK USD.01	0.498%	57.785%
44	VALERO ENERGY CORP COMMON STOCK USD.01	0.498%	58.282%
45	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.471%	58.754%
46	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.468%	59.221%
47	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.443%	59.664%
48	CORNING INC COMMON STOCK USD.5	0.422%	60.086%
49	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.401%	60.487%
50	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001	0.394%	60.881%
51	FEDEX CORP COMMON STOCK USD.1	0.391%	61.272%
52	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.389%	61.661%
53	CENTURYLINK INC COMMON STOCK USD1.	0.385%	62.046%
54	CARNIVAL CORP COMMON STOCK USD.01	0.384%	62.430%
55	SUNTRUST BANKS INC COMMON STOCK USD1.	0.383%	62.813%
56	XEROX CORP COMMON STOCK USD1.	0.383%	63.197%
57	LINCOLN NATIONAL CORP COMMON STOCK NPV	0.382%	63.579%
58	UNUM GROUP COMMON STOCK USD.1	0.379%	63.957%
59	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.357%	64.314%
60	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.345%	64.659%
61	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.344%	65.003%
62	LIBERTY MEDIA CORP A COMMON STOCK USD.01	0.341%	65.344%
63	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.340%	65.684%
64	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.337%	66.022%
65	INGERSOLL RAND PLC COMMON STOCK USD1.	0.333%	66.355%
66	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.324%	66.679%
67	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.319%	66.998%
68	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.309%	67.307%
69	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.297%	67.604%
70	TRANSOCEAN LTD COMMON STOCK CHF15.	0.294%	67.898%
71	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.290%	68.188%
72	TYSON FOODS INC CL A COMMON STOCK USD.1	0.276%	68.464%
73	MURPHY OIL CORP COMMON STOCK USD1.	0.275%	68.738%
74	LOEWS CORP COMMON STOCK USD.01	0.274%	69.013%
75	JM SMUCKER CO/THE COMMON STOCK NPV	0.273%	69.286%
76	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.273%	69.559%
77	KRAFT FOODS GROUP INC COMMON STOCK	0.270%	69.829%
78	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.268%	70.097%
79	OMNICARE INC COMMON STOCK USD1.	0.264%	70.360%
80	COMPUTER SCIENCES CORP COMMON STOCK USD1.	0.256%	70.616%
81	CNA FINANCIAL CORP COMMON STOCK USD2.5	0.255%	70.871%
82	ASHLAND INC COMMON STOCK USD.01	0.250%	71.121%
83	NRG ENERGY INC COMMON STOCK USD.01	0.242%	71.363%

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84	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.231%	71.594%
85	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01	0.228%	71.823%
86	DILLARDS INC CL A COMMON STOCK NPV	0.227%	72.049%
87	SOUTHWEST AIRLINES CO COMMON STOCK USD1.	0.226%	72.275%
88	AMERICAN FINANCIAL GROUP INC COMMON STOCK NPV	0.226%	72.501%
89	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.225%	72.726%
90	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.224%	72.950%
91	BUNGE LTD COMMON STOCK USD.01	0.222%	73.172%
92	NOBLE ENERGY INC COMMON STOCK USD.01	0.216%	73.387%
93	ARROW ELECTRONICS INC COMMON STOCK USD1.	0.213%	73.600%
94	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.211%	73.811%
95	BEAM INC COMMON STOCK USD3.125	0.205%	74.016%
96	TYCO INTERNATIONAL LTD COMMON STOCK USD6.7	0.202%	74.218%
97	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.199%	74.418%
98	ADT CORP/THE COMMON STOCK USD.01	0.193%	74.610%
99	ALLSTATE CORP COMMON STOCK USD.01	0.191%	74.802%
100	LENNAR CORP A COMMON STOCK USD.1	0.191%	74.993%
101	JARDEN CORP COMMON STOCK USD.01	0.189%	75.181%
102	PENTAIR LTD REGISTERED COMMON STOCK USD.167	0.184%	75.365%
103	CAREFUSION CORP COMMON STOCK USD.01	0.184%	75.549%
104	HELMERICH + PAYNE COMMON STOCK USD.1	0.180%	75.730%
105	RAYTHEON COMPANY COMMON STOCK USD.01	0.180%	75.909%
106	TESORO CORP COMMON STOCK USD.167	0.179%	76.088%
107	XL GROUP PLC COMMON STOCK USD.01	0.178%	76.266%
108	BEST BUY CO INC COMMON STOCK USD.1	0.178%	76.445%
109	STAPLES INC COMMON STOCK USD.0006	0.175%	76.620%
110	MEADWESTVACO CORP COMMON STOCK USD.01	0.174%	76.794%
111	ALCOA INC COMMON STOCK USD1.	0.174%	76.968%
112	LIFE TECHNOLOGIES CORP COMMON STOCK USD.01	0.171%	77.139%
113	HEWLETT PACKARD CO COMMON STOCK USD.01	0.170%	77.309%
114	FIDELITY NATIONAL INFORMATIO COMMON STOCK USD.01	0.168%	77.477%
115	RELIANCE STEEL + ALUMINUM COMMON STOCK NPV	0.165%	77.642%
116	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.165%	77.807%
117	LOWE S COS INC COMMON STOCK USD.5	0.160%	77.967%
118	TOLL BROTHERS INC COMMON STOCK USD.01	0.159%	78.126%
119	NEWS CORP CLASS A COMMON STOCK USD.01	0.155%	78.281%
120	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	0.155%	78.435%
121	INGRAM MICRO INC CL A COMMON STOCK USD.01	0.154%	78.589%
122	HOLOGIC INC COMMON STOCK USD.01	0.152%	78.741%
123	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.150%	78.891%
124	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.148%	79.039%
125	KEYCORP COMMON STOCK USD1.	0.144%	79.183%
126	SPRINT CORP COMMON STOCK USD..01	0.142%	79.325%
127	AVNET INC COMMON STOCK USD1.	0.140%	79.465%
128	AMERICAN CAPITAL LTD COMMON STOCK USD.01	0.140%	79.605%
129	OWENS CORNING COMMON STOCK USD.001	0.136%	79.741%
130	AMERCO COMMON STOCK USD.25	0.130%	79.872%
131	RYDER SYSTEM INC COMMON STOCK USD.5	0.129%	80.001%
132	DENBURY RESOURCES INC COMMON STOCK USD.001	0.128%	80.129%
133	CYTEC INDUSTRIES INC COMMON STOCK USD.01	0.127%	80.256%

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134	LYONDELLBASELL INDU CL A COMMON STOCK	0.126%	80.382%
135	OLD REPUBLIC INTL CORP COMMON STOCK USD1.	0.125%	80.507%
136	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.125%	80.632%
137	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	0.123%	80.756%
138	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.	0.123%	80.879%
139	EVEREST RE GROUP LTD COMMON STOCK USD.01	0.122%	81.001%
140	SAFEWAY INC COMMON STOCK USD.01	0.121%	81.122%
141	SEABOARD CORP COMMON STOCK USD1.	0.120%	81.242%
142	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.118%	81.360%
143	PARTNERRE LTD COMMON STOCK USD1.	0.115%	81.475%
144	QUANTA SERVICES INC COMMON STOCK USD.00001	0.111%	81.586%
145	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.110%	81.696%
146	URS CORP COMMON STOCK USD.01	0.110%	81.806%
147	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	0.108%	81.914%
148	ROWAN COMPANIES PLC A COMMON STOCK USD.125	0.108%	82.022%
149	WHIRLPOOL CORP COMMON STOCK USD1.	0.106%	82.128%
150	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.105%	82.233%
151	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	0.105%	82.338%
152	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	0.104%	82.442%
153	ACE LTD COMMON STOCK CHF28.43	0.104%	82.547%
154	WEATHERFORD INTL LTD COMMON STOCK USD1.	0.104%	82.651%
155	SEARS HOLDINGS CORP COMMON STOCK USD.01	0.100%	82.751%
156	PROTECTIVE LIFE CORP COMMON STOCK USD.5	0.100%	82.852%
157	TRINITY INDUSTRIES INC COMMON STOCK USD1.	0.100%	82.952%
158	BAKER HUGHES INC COMMON STOCK USD1.	0.100%	83.052%
159	TECH DATA CORP COMMON STOCK USD.0015	0.100%	83.151%
160	NUCOR CORP COMMON STOCK USD.4	0.099%	83.250%
161	INGREDION INC COMMON STOCK USD.01	0.099%	83.349%
162	ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.	0.099%	83.448%
163	VIROPHARMA INC COMMON STOCK USD.002	0.098%	83.546%
164	DR HORTON INC COMMON STOCK USD.01	0.097%	83.643%
165	TRIUMPH GROUP INC COMMON STOCK USD.001	0.097%	83.740%
166	LIFEPOINT HOSPITALS INC COMMON STOCK USD.01	0.092%	83.832%
167	PVH CORP COMMON STOCK USD1.	0.091%	83.923%
168	ALLIANT TECHSYSTEMS INC COMMON STOCK USD.01	0.091%	84.014%
169	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.514456	0.090%	84.104%
170	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.089%	84.193%
171	CONVERGYS CORP COMMON STOCK NPV	0.089%	84.282%
172	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.	0.088%	84.370%
173	AOL INC COMMON STOCK USD.01	0.088%	84.458%
174	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.086%	84.545%
175	AGCO CORP COMMON STOCK USD.01	0.086%	84.630%
176	ASSURANT INC COMMON STOCK USD.01	0.086%	84.716%
177	WASHINGTON POST CLASS B COMMON STOCK USD1.	0.085%	84.801%
178	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.084%	84.885%
179	SYNNEX CORP COMMON STOCK USD.001	0.083%	84.968%
180	LIBERTY VENTURES SER A COMMON STOCK	0.081%	85.049%
181	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.081%	85.130%
182	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.081%	85.211%
183	FOREST LABORATORIES INC COMMON STOCK USD.1	0.081%	85.292%

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184	CABELA S INC COMMON STOCK USD.01	0.080%	85.372%
185	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.080%	85.452%
186	CIGNA CORP COMMON STOCK USD.25	0.079%	85.532%
187	ALASKA AIR GROUP INC COMMON STOCK USD1.	0.079%	85.611%
188	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.078%	85.689%
189	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.077%	85.766%
190	FREEPORT MCMORAN COPPER COMMON STOCK USD.1	0.077%	85.844%
191	GANNETT CO COMMON STOCK USD1.	0.077%	85.921%
192	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.076%	85.997%
193	BRISTOW GROUP INC COMMON STOCK USD.01	0.076%	86.073%
194	LEGG MASON INC COMMON STOCK USD.1	0.075%	86.148%
195	GATX CORP COMMON STOCK USD.625	0.075%	86.223%
196	TELEFLEX INC COMMON STOCK USD1.	0.074%	86.297%
197	LOUISIANA PACIFIC CORP COMMON STOCK USD1.	0.073%	86.370%
198	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.073%	86.443%
199	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.073%	86.516%
200	VULCAN MATERIALS CO COMMON STOCK USD1.	0.073%	86.589%
201	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.072%	86.661%
202	BOB EVANS FARMS COMMON STOCK USD.01	0.072%	86.733%
203	T MOBILE US INC COMMON STOCK USD.0001	0.071%	86.804%
204	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	0.071%	86.875%
205	TIDEWATER INC COMMON STOCK USD.1	0.070%	86.945%
206	RENT A CENTER INC COMMON STOCK USD.01	0.070%	87.015%
207	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.070%	87.085%
208	PERKINELMER INC COMMON STOCK USD1.	0.069%	87.155%
209	HELEN OF TROY LTD COMMON STOCK USD.1	0.068%	87.223%
210	NOBLE CORP COMMON STOCK CHF3.15	0.067%	87.291%
211	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.066%	87.356%
212	STARZ LIBERTY CAPITAL COMMON STOCK USD.01	0.065%	87.421%
213	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.065%	87.486%
214	ROCK TENN COMPANY CL A COMMON STOCK USD.01	0.064%	87.550%
215	UNIT CORP COMMON STOCK USD.2	0.064%	87.614%
216	ENERSYS COMMON STOCK USD.01	0.063%	87.677%
217	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK NPV	0.063%	87.740%
218	CORELOGIC INC COMMON STOCK USD1.	0.063%	87.803%
219	LITHIA MOTORS INC CL A COMMON STOCK NPV	0.061%	87.864%
220	ALLIED WORLD ASSURANCE CO COMMON STOCK USD12.98	0.061%	87.925%
221	GENERAL DYNAMICS CORP COMMON STOCK USD1.	0.060%	87.985%
222	ENDO HEALTH SOLUTIONS INC COMMON STOCK USD.01	0.060%	88.045%
223	KEMPER CORP COMMON STOCK USD.1	0.059%	88.104%
224	DOMTAR CORP COMMON STOCK USD.01	0.059%	88.164%
225	DEVON ENERGY CORPORATION COMMON STOCK USD.1	0.059%	88.223%
226	ALEXANDER + BALDWIN INC COMMON STOCK	0.058%	88.280%
227	ARRIS GROUP INC COMMON STOCK USD.01	0.058%	88.338%
228	TRAVELERS COS INC/THE COMMON STOCK NPV	0.057%	88.395%
229	PULTEGROUP INC COMMON STOCK USD.01	0.057%	88.452%
230	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.055%	88.508%
231	ALERE INC COMMON STOCK USD.001	0.055%	88.562%
232	AVX CORP COMMON STOCK USD.01	0.054%	88.617%
233	RADIAN GROUP INC COMMON STOCK USD.001	0.054%	88.671%

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234	TEXAS INDUSTRIES INC COMMON STOCK USD1.	0.054%	88.725%
235	METHODE ELECTRONICS INC COMMON STOCK USD.5	0.053%	88.778%
236	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.053%	88.831%
237	PHH CORP COMMON STOCK USD.01	0.052%	88.884%
238	CURTISS WRIGHT CORP COMMON STOCK USD1.	0.052%	88.936%
239	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.052%	88.988%
240	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	0.052%	89.040%
241	MOOG INC CLASS A COMMON STOCK USD1.	0.050%	89.090%
242	UGI CORP COMMON STOCK NPV	0.050%	89.139%
243	WENDY S CO/THE COMMON STOCK USD.1	0.050%	89.189%
244	WESTERN REFINING INC COMMON STOCK USD.01	0.049%	89.238%
245	POST HOLDINGS INC COMMON STOCK USD.01	0.049%	89.287%
246	COVANTA HOLDING CORP COMMON STOCK USD.1	0.048%	89.336%
247	AEGION CORP COMMON STOCK USD.01	0.048%	89.383%
248	CABOT CORP COMMON STOCK USD1.	0.048%	89.431%
249	INTL RECTIFIER CORP COMMON STOCK USD1.	0.047%	89.478%
250	UNIFIRST CORP/MA COMMON STOCK USD.1	0.047%	89.525%
251	CST BRANDS INC COMMON STOCK USD.01	0.047%	89.572%
252	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.047%	89.618%
253	CIT GROUP INC COMMON STOCK USD.01	0.046%	89.664%
254	MURPHY USA INC COMMON STOCK	0.046%	89.710%
255	EXTERRAN HOLDINGS INC COMMON STOCK USD.01	0.046%	89.756%
256	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.	0.045%	89.802%
257	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.045%	89.847%
258	BLUCORA INC COMMON STOCK USD.0001	0.045%	89.892%
259	MOBILE MINI INC COMMON STOCK USD.01	0.045%	89.936%
260	ELECTRONICS FOR IMAGING COMMON STOCK USD.01	0.044%	89.980%
261	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.	0.044%	90.024%
262	J.C. PENNEY CO INC COMMON STOCK USD.5	0.044%	90.068%
263	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.044%	90.112%
264	COOPER COS INC/THE COMMON STOCK USD.1	0.044%	90.156%
265	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01	0.043%	90.199%
266	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.1	0.043%	90.243%
267	MEN S WEARHOUSE INC/THE COMMON STOCK USD.01	0.043%	90.286%
268	G + K SERVICES INC CL A COMMON STOCK USD.5	0.043%	90.329%
269	ON ASSIGNMENT INC COMMON STOCK USD.01	0.043%	90.372%
270	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.	0.043%	90.415%
271	LORAL SPACE + COMMUNICATIONS COMMON STOCK USD.01	0.042%	90.457%
272	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.042%	90.499%
273	BROWN SHOE COMPANY INC COMMON STOCK USD.01	0.042%	90.541%
274	ACTUANT CORP A COMMON STOCK USD.2	0.042%	90.583%
275	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001	0.042%	90.625%
276	VCA ANTECH INC COMMON STOCK USD.001	0.041%	90.667%
277	ABM INDUSTRIES INC COMMON STOCK USD.01	0.041%	90.708%
278	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.041%	90.749%
279	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.041%	90.790%
280	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01	0.041%	90.831%
281	EATON CORP PLC COMMON STOCK USD.01	0.041%	90.872%
282	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.041%	90.913%
283	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.041%	90.954%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
284	WALT DISNEY CO/THE COMMON STOCK USD.01	0.041%	90.995%
285	PORTFOLIO RECOVERY ASSOCIATE COMMON STOCK USD.01	0.041%	91.035%
286	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001	0.040%	91.076%
287	MANPOWERGROUP INC COMMON STOCK USD.01	0.040%	91.116%
288	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.040%	91.155%
289	NEWS CORP CLASS B COMMON STOCK	0.039%	91.195%
290	FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01	0.039%	91.234%
291	MATSON INC COMMON STOCK NPV	0.039%	91.274%
292	EMCOR GROUP INC COMMON STOCK USD.01	0.039%	91.313%
293	WORTHINGTON INDUSTRIES COMMON STOCK NPV	0.039%	91.352%
294	MKS INSTRUMENTS INC COMMON STOCK NPV	0.039%	91.391%
295	MOVADO GROUP INC COMMON STOCK USD.01	0.039%	91.430%
296	TEEKAY CORP COMMON STOCK USD.001	0.039%	91.469%
297	RTI INTERNATIONAL METALS INC COMMON STOCK USD.01	0.039%	91.507%
298	CORE MARK HOLDING CO INC COMMON STOCK USD.01	0.038%	91.546%
299	STEEL DYNAMICS INC COMMON STOCK USD.005	0.038%	91.584%
300	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01	0.038%	91.622%
301	CBS CORP CLASS A VOTING COMMON STOCK USD.001	0.038%	91.660%
302	MEREDITH CORP COMMON STOCK USD1.	0.037%	91.697%
303	JONES GROUP INC/THE COMMON STOCK USD.01	0.037%	91.734%
304	COEUR D ALENE MINES CORP COMMON STOCK USD.01	0.037%	91.771%
305	SKECHERS USA INC CL A COMMON STOCK USD.001	0.037%	91.809%
306	US CELLULAR CORP COMMON STOCK USD1.	0.037%	91.845%
307	SAKS INC COMMON STOCK USD.1	0.037%	91.882%
308	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.037%	91.918%
309	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.036%	91.955%
310	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01	0.036%	91.990%
311	POPULAR INC COMMON STOCK USD.01	0.036%	92.026%
312	GEO GROUP INC/THE REIT USD.01	0.036%	92.062%
313	E TRADE FINANCIAL CORP COMMON STOCK USD.01	0.036%	92.097%
314	CONMED CORP COMMON STOCK USD.01	0.035%	92.133%
315	ZIONS BANCORPORATION COMMON STOCK NPV	0.035%	92.168%
316	COMMERCIAL METALS CO COMMON STOCK USD.01	0.035%	92.203%
317	OLIN CORP COMMON STOCK USD1.	0.035%	92.237%
318	PDC ENERGY INC COMMON STOCK USD.01	0.035%	92.272%
319	ITRON INC COMMON STOCK NPV	0.034%	92.306%
320	OM GROUP INC COMMON STOCK USD.01	0.034%	92.340%
321	GREATBATCH INC COMMON STOCK USD.001	0.034%	92.375%
322	FINISAR CORPORATION COMMON STOCK USD.001	0.033%	92.408%
323	GLATFELTER COMMON STOCK USD.01	0.033%	92.441%
324	HARSCO CORP COMMON STOCK USD1.25	0.033%	92.474%
325	NASDAQ OMX GROUP/THE COMMON STOCK USD.01	0.033%	92.506%
326	INTERSIL CORP A COMMON STOCK USD.01	0.032%	92.539%
327	UNIVERSAL FOREST PRODUCTS COMMON STOCK NPV	0.032%	92.571%
328	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.032%	92.603%
329	DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01	0.032%	92.635%
330	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.032%	92.666%
331	MYERS INDUSTRIES INC COMMON STOCK NPV	0.031%	92.698%
332	PLATINUM UNDERWRITERS HLDGS COMMON STOCK USD.01	0.031%	92.729%
333	BILL BARRETT CORP COMMON STOCK USD.001	0.031%	92.760%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
334	HEALTH NET INC COMMON STOCK USD.001	0.031%	92.791%
335	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.031%	92.822%
336	LA Z BOY INC COMMON STOCK USD1.	0.031%	92.853%
337	CONN S INC COMMON STOCK USD.01	0.031%	92.883%
338	BARNES GROUP INC COMMON STOCK USD.01	0.031%	92.914%
339	SEALED AIR CORP COMMON STOCK USD.1	0.030%	92.944%
340	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.030%	92.974%
341	FIDELITY NATIONAL FINL A COMMON STOCK USD.0001	0.030%	93.003%
342	SUNEDISON INC COMMON STOCK USD.01	0.030%	93.033%
343	SUSQUEHANNA BANCSHARES INC COMMON STOCK USD2.	0.029%	93.062%
344	CALPINE CORP COMMON STOCK USD.001	0.029%	93.092%
345	BOULDER BRANDS INC COMMON STOCK USD.0001	0.029%	93.121%
346	AMSURG CORP COMMON STOCK NPV	0.029%	93.151%
347	MERITAGE HOMES CORP COMMON STOCK USD.01	0.029%	93.180%
348	STANDARD MOTOR PRODS COMMON STOCK USD2.	0.029%	93.209%
349	STATE AUTO FINANCIAL CORP COMMON STOCK NPV	0.029%	93.237%
350	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.029%	93.266%
351	BRADY CORPORATION CL A COMMON STOCK USD.01	0.028%	93.294%
352	TETRA TECH INC COMMON STOCK USD.01	0.028%	93.322%
353	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	0.028%	93.350%
354	LIBERTY MEDIA CORP B COMMON STOCK USD.01	0.028%	93.378%
355	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.028%	93.406%
356	EXELIS INC COMMON STOCK USD.01	0.028%	93.434%
357	RENASANT CORP COMMON STOCK USD5.	0.028%	93.461%
358	FIRST SOLAR INC COMMON STOCK USD.001	0.027%	93.488%
359	MEDASSETS INC COMMON STOCK USD.01	0.027%	93.516%
360	UNIVERSAL CORP/VA COMMON STOCK NPV	0.027%	93.543%
361	CHEMTURA CORP COMMON STOCK USD.01	0.027%	93.570%
362	STEWART ENTERPRISES INC CL A COMMON STOCK USD1.	0.027%	93.597%
363	TAL INTERNATIONAL GROUP INC COMMON STOCK USD.001	0.027%	93.624%
364	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01	0.027%	93.651%
365	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.027%	93.678%
366	DYCOM INDUSTRIES INC COMMON STOCK USD.333	0.027%	93.705%
367	ALAMO GROUP INC COMMON STOCK USD.1	0.027%	93.732%
368	1ST SOURCE CORP COMMON STOCK NPV	0.027%	93.759%
369	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.	0.027%	93.785%
370	FBL FINANCIAL GROUP INC CL A COMMON STOCK NPV	0.027%	93.812%
371	ANDERSONS INC/THE COMMON STOCK NPV	0.027%	93.838%
372	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.027%	93.865%
373	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.026%	93.891%
374	REGAL BELOIT CORP COMMON STOCK USD.01	0.026%	93.918%
375	SPX CORP COMMON STOCK USD10.	0.026%	93.944%
376	WMS INDUSTRIES INC COMMON STOCK USD.5	0.026%	93.970%
377	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.026%	93.996%
378	ALLEGHANY CORP COMMON STOCK USD1.	0.026%	94.022%
379	MAGELLAN HEALTH SERVICES INC COMMON STOCK USD.01	0.026%	94.047%
380	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.026%	94.073%
381	SUNCOKE ENERGY INC COMMON STOCK	0.025%	94.098%
382	CTS CORP COMMON STOCK NPV	0.025%	94.124%
383	SANDERSON FARMS INC COMMON STOCK USD1.	0.025%	94.149%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
384	UNITED STATIONERS INC COMMON STOCK USD.1	0.025%	94.174%
385	TREDEGAR CORP COMMON STOCK NPV	0.025%	94.199%
386	GENERAL CABLE CORP COMMON STOCK USD.01	0.025%	94.224%
387	HUNTSMAN CORP COMMON STOCK USD.01	0.025%	94.249%
388	ECHOSTAR CORP A COMMON STOCK USD.001	0.025%	94.274%
389	STAGE STORES INC COMMON STOCK USD.01	0.025%	94.299%
390	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.025%	94.323%
391	EOG RESOURCES INC COMMON STOCK USD.01	0.025%	94.348%
392	INFINITY PROPERTY + CASUALTY COMMON STOCK NPV	0.025%	94.373%
393	EPL OIL + GAS INC COMMON STOCK USD.001	0.025%	94.397%
394	ALPHA NATURAL RESOURCES INC COMMON STOCK USD.01	0.024%	94.422%
395	UNIFI INC COMMON STOCK USD.1	0.024%	94.446%
396	NEWPORT CORP COMMON STOCK USD.1167	0.024%	94.470%
397	MONTPELIER RE HOLDINGS LTD COMMON STOCK USD.001666	0.024%	94.495%
398	AXIALL CORP COMMON STOCK USD.01	0.024%	94.519%
399	ERA GROUP INC COMMON STOCK USD.01	0.024%	94.543%
400	WINTRUST FINANCIAL CORP COMMON STOCK NPV	0.024%	94.567%
401	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.024%	94.590%
402	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.024%	94.614%
403	ORIENT EXPRESS HOTELS LTD A COMMON STOCK USD.01	0.023%	94.637%
404	FTI CONSULTING INC COMMON STOCK USD.01	0.023%	94.661%
405	UNITED ONLINE INC COMMON STOCK USD.0001	0.023%	94.684%
406	SCHULMAN (A.) INC COMMON STOCK USD1.	0.023%	94.708%
407	BOISE INC COMMON STOCK USD.0001	0.023%	94.731%
408	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.023%	94.754%
409	CAPITAL SOUTHWEST CORP CAPITAL SOUTHWEST CORP	0.023%	94.777%
410	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001	0.023%	94.799%
411	BEMIS COMPANY COMMON STOCK USD.1	0.023%	94.822%
412	PEP BOYS MANNY MOE + JACK COMMON STOCK USD1.	0.023%	94.844%
413	WESBANCO INC COMMON STOCK USD2.0833	0.022%	94.867%
414	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	0.022%	94.889%
415	TEREX CORP COMMON STOCK USD.01	0.022%	94.912%
416	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.022%	94.934%
417	TUESDAY MORNING CORP COMMON STOCK USD.01	0.022%	94.956%
418	STEELCASE INC CL A COMMON STOCK NPV	0.022%	94.978%
419	QEP RESOURCES INC COMMON STOCK USD.01	0.022%	95.000%
420	SHOE CARNIVAL INC COMMON STOCK USD.01	0.022%	95.022%
421	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.022%	95.044%
422	AAR CORP COMMON STOCK USD1.	0.022%	95.065%
423	WESCO INTERNATIONAL INC COMMON STOCK USD.01	0.022%	95.087%
424	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.021%	95.108%
425	SCHOLASTIC CORP COMMON STOCK USD.01	0.021%	95.130%
426	CHIQUITA BRANDS INTL COMMON STOCK USD.01	0.021%	95.151%
427	ENNIS INC COMMON STOCK USD2.5	0.021%	95.172%
428	VIRTUSA CORP COMMON STOCK USD.01	0.021%	95.193%
429	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.021%	95.214%
430	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	0.021%	95.235%
431	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.021%	95.255%
432	MUELLER INDUSTRIES INC COMMON STOCK USD.01	0.021%	95.276%
433	STANCORP FINANCIAL GROUP COMMON STOCK NPV	0.021%	95.297%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
434	BELO CORPORATION A COMMON STOCK USD.01	0.021%	95.317%
435	GRIFFON CORP COMMON STOCK USD.25	0.020%	95.338%
436	WRIGHT MEDICAL GROUP INC COMMON STOCK USD.01	0.020%	95.358%
437	MBIA INC COMMON STOCK USD1.	0.020%	95.378%
438	FEDERAL SIGNAL CORP COMMON STOCK USD1.	0.020%	95.399%
439	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.020%	95.419%
440	LIBERTY INTERACTIVE CORP B COMMON STOCK USD.01	0.020%	95.439%
441	ORBITAL SCIENCES CORP COMMON STOCK USD.01	0.020%	95.459%
442	OMNICELL INC COMMON STOCK USD.001	0.020%	95.479%
443	MENTOR GRAPHICS CORP COMMON STOCK NPV	0.020%	95.499%
444	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	0.020%	95.519%
445	KULICKE + SOFFA INDUSTRIES COMMON STOCK NPV	0.020%	95.539%
446	BRIGGS + STRATTON COMMON STOCK USD.01	0.020%	95.559%
447	ASTEC INDUSTRIES INC COMMON STOCK USD.2	0.020%	95.579%
448	PHI INC NON VOTING COMMON STOCK USD.1	0.020%	95.599%
449	ATMI INC COMMON STOCK USD.01	0.020%	95.619%
450	AUTOLIV INC COMMON STOCK USD1.	0.020%	95.638%
451	HAVERTY FURNITURE COMMON STOCK USD1.	0.020%	95.658%
452	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.020%	95.678%
453	SNYDERS LANCE INC COMMON STOCK USD.833	0.020%	95.697%
454	PARKER DRILLING CO COMMON STOCK USD.167	0.020%	95.717%
455	KELLY SERVICES INC A COMMON STOCK USD1.	0.020%	95.737%
456	BLACK BOX CORP COMMON STOCK USD.001	0.019%	95.756%
457	AEROVIRONMENT INC COMMON STOCK USD.0001	0.019%	95.776%
458	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.019%	95.795%
459	VAIL RESORTS INC COMMON STOCK USD.01	0.019%	95.814%
460	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.019%	95.834%
461	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.019%	95.853%
462	MULTIMEDIA GAMES HOLDING CO COMMON STOCK USD.01	0.019%	95.872%
463	REGIS CORP COMMON STOCK USD.05	0.019%	95.891%
464	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.019%	95.911%
465	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.019%	95.930%
466	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.019%	95.949%
467	HERCULES OFFSHORE INC COMMON STOCK USD.01	0.019%	95.968%
468	ENCORE WIRE CORP COMMON STOCK USD.01	0.019%	95.987%
469	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01	0.019%	96.006%
470	REX ENERGY CORP COMMON STOCK USD.001	0.019%	96.024%
471	M/I HOMES INC COMMON STOCK USD.01	0.019%	96.043%
472	SANDISK CORP COMMON STOCK USD.001	0.019%	96.062%
473	PROVIDENT NEW YORK BANCORP COMMON STOCK USD.01	0.019%	96.081%
474	HCC INSURANCE HOLDINGS INC COMMON STOCK USD1.	0.019%	96.099%
475	EW SCRIPPS CO/THE A COMMON STOCK USD.01	0.018%	96.118%
476	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.018%	96.136%
477	C+J ENERGY SERVICES INC COMMON STOCK USD.01	0.018%	96.154%
478	COMFORT SYSTEMS USA INC COMMON STOCK USD.01	0.018%	96.172%
479	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.018%	96.190%
480	KOHLS CORP COMMON STOCK USD.01	0.018%	96.208%
481	FRED S INC CLASS A COMMON STOCK NPV	0.018%	96.225%
482	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.018%	96.243%
483	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.018%	96.261%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
484	ELECTRO RENT CORP COMMON STOCK NPV	0.018%	96.278%
485	SPARTAN STORES INC COMMON STOCK NPV	0.018%	96.296%
486	AECOM TECHNOLOGY CORP COMMON STOCK USD.01	0.017%	96.313%
487	OPLINK COMMUNICATIONS INC COMMON STOCK USD.001	0.017%	96.331%
488	CONSTELLATION BRANDS INC B COMMON STOCK USD.01	0.017%	96.348%
489	TUTOR PERINI CORP COMMON STOCK USD1.	0.017%	96.366%
490	HEALTHWAYS INC COMMON STOCK USD.001	0.017%	96.383%
491	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.	0.017%	96.400%
492	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.017%	96.417%
493	OSHKOSH CORP COMMON STOCK USD.01	0.017%	96.434%
494	SANMINA CORP COMMON STOCK USD.01	0.017%	96.451%
495	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.017%	96.468%
496	DIGITALGLOBE INC COMMON STOCK USD.001	0.017%	96.484%
497	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.017%	96.501%
498	EXAR CORP COMMON STOCK USD.0001	0.017%	96.518%
499	LIFE TIME FITNESS INC COMMON STOCK USD.02	0.016%	96.534%
500	MAINSOURCE FINANCIAL GROUP I COMMON STOCK NPV	0.016%	96.550%
501	PMC SIERRA INC COMMON STOCK USD.001	0.016%	96.567%
502	AIRCASTLE LTD COMMON STOCK USD.01	0.016%	96.583%
503	VIAD CORP COMMON STOCK USD1.5	0.016%	96.599%
504	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01	0.016%	96.616%
505	CONSOLIDATED GRAPHICS INC COMMON STOCK USD.01	0.016%	96.632%
506	FIRST MERCHANTS CORP COMMON STOCK NPV	0.016%	96.648%
507	CHURCHILL DOWNS INC COMMON STOCK NPV	0.016%	96.664%
508	JOURNAL COMMUNICATIONS INC A COMMON STOCK USD.01	0.016%	96.680%
509	SCHAWK INC COMMON STOCK USD.008	0.016%	96.696%
510	SUPERIOR INDUSTRIES INTL COMMON STOCK NPV	0.016%	96.712%
511	SUSSER HOLDINGS CORP COMMON STOCK USD.01	0.016%	96.727%
512	STILLWATER MINING CO COMMON STOCK USD.01	0.016%	96.743%
513	UNIVERSAL AMERICAN CORP COMMON STOCK USD.01	0.016%	96.759%
514	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.016%	96.775%
515	HHGREGG INC COMMON STOCK USD.0001	0.016%	96.790%
516	UTI WORLDWIDE INC COMMON STOCK NPV	0.016%	96.806%
517	FEDERAL MOGUL CORP COMMON STOCK USD.01	0.016%	96.822%
518	HECLA MINING CO COMMON STOCK USD.25	0.015%	96.837%
519	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01	0.015%	96.852%
520	ZYNGA INC CL A COMMON STOCK USD.006.25	0.015%	96.867%
521	SYMMETRY MEDICAL INC COMMON STOCK USD.0001	0.015%	96.882%
522	MCGRATH RENTCORP COMMON STOCK NPV	0.015%	96.897%
523	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.015%	96.912%
524	SHIP FINANCE INTL LTD COMMON STOCK USD1.	0.015%	96.927%
525	HORSEHEAD HOLDING CORP COMMON STOCK USD.01	0.015%	96.942%
526	TTM TECHNOLOGIES COMMON STOCK USD.001	0.015%	96.957%
527	CDI CORP COMMON STOCK USD.1	0.015%	96.971%
528	NORTHERN OIL AND GAS INC COMMON STOCK USD.001	0.015%	96.986%
529	CASTLE (A.M.) + CO COMMON STOCK USD.01	0.014%	97.000%
530	PHOTRONICS INC COMMON STOCK USD.01	0.014%	97.015%
531	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.014%	97.029%
532	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.014%	97.043%
533	MATERION CORP COMMON STOCK NPV	0.014%	97.058%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
534	PC CONNECTION INC COMMON STOCK USD.01	0.014%	97.072%
535	ANGIODYNAMICS INC COMMON STOCK USD.01	0.014%	97.086%
536	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.014%	97.100%
537	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.014%	97.114%
538	NL INDUSTRIES COMMON STOCK USD.125	0.014%	97.128%
539	REPUBLIC AIRWAYS HOLDINGS IN COMMON STOCK USD.001	0.014%	97.142%
540	CAMBREX CORP COMMON STOCK USD.1	0.014%	97.156%
541	MOLEX INC COMMON STOCK USD.05	0.014%	97.170%
542	HANGER INC COMMON STOCK USD.01	0.014%	97.184%
543	OMNIVISION TECHNOLOGIES INC COMMON STOCK USD.001	0.014%	97.197%
544	ZOLTEK COMPANIES INC COMMON STOCK USD.01	0.014%	97.211%
545	WEIS MARKETS INC COMMON STOCK NPV	0.014%	97.225%
546	UMPQUA HOLDINGS CORP COMMON STOCK NPV	0.014%	97.238%
547	EASTERN INSURANCE HOLDINGS COMMON STOCK NPV	0.014%	97.252%
548	STELLARONE CORP COMMON STOCK USD1.	0.014%	97.265%
549	SKYWEST INC COMMON STOCK NPV	0.013%	97.279%
550	METRO BANCORP INC COMMON STOCK USD1.	0.013%	97.292%
551	MB FINANCIAL INC COMMON STOCK USD.01	0.013%	97.305%
552	GREENBRIER COMPANIES INC COMMON STOCK NPV	0.013%	97.319%
553	KB HOME COMMON STOCK USD1.	0.013%	97.332%
554	DAWSON GEOPHYSICAL CO COMMON STOCK USD.333	0.013%	97.345%
555	EMC INS GROUP INC COMMON STOCK USD1.	0.013%	97.359%
556	MDC HOLDINGS INC COMMON STOCK USD.01	0.013%	97.372%
557	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.013%	97.385%
558	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.013%	97.398%
559	FOOT LOCKER INC COMMON STOCK USD.01	0.013%	97.411%
560	INVACARE CORP COMMON STOCK USD.25	0.013%	97.424%
561	BOFI HOLDING INC COMMON STOCK USD.01	0.013%	97.436%
562	MGIC INVESTMENT CORP COMMON STOCK USD1.	0.013%	97.449%
563	TELLABS INC COMMON STOCK USD.01	0.013%	97.462%
564	RUBY TUESDAY INC COMMON STOCK USD.01	0.013%	97.475%
565	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.	0.013%	97.487%
566	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.013%	97.500%
567	QUIKSILVER INC COMMON STOCK USD.01	0.013%	97.512%
568	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.013%	97.525%
569	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	0.012%	97.537%
570	COMSTOCK RESOURCES INC COMMON STOCK USD.5	0.012%	97.550%
571	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.012%	97.562%
572	SCANSOURCE INC COMMON STOCK NPV	0.012%	97.574%
573	MAGNUM HUNTER RESOURCES CORP COMMON STOCK USD.01	0.012%	97.586%
574	ACETO CORP COMMON STOCK USD.01	0.012%	97.598%
575	LEIDOS HOLDINGS INC COMMON STOCK USD..0001	0.012%	97.610%
576	OFG BANCORP COMMON STOCK USD1.	0.012%	97.622%
577	GP STRATEGIES CORP COMMON STOCK USD.01	0.012%	97.634%
578	ASSOCIATED BANC CORP COMMON STOCK USD.01	0.012%	97.645%
579	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.012%	97.657%
580	KVH INDUSTRIES INC COMMON STOCK USD.01	0.012%	97.669%
581	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.012%	97.680%
582	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	0.012%	97.692%
583	TRIQUINT SEMICONDUCTOR INC COMMON STOCK USD.001	0.012%	97.704%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
584	SUNPOWER CORP COMMON STOCK USD.001	0.012%	97.715%
585	DUCOMMUN INC COMMON STOCK USD.01	0.011%	97.727%
586	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.011%	97.738%
587	BROOKS AUTOMATION INC COMMON STOCK USD.01	0.011%	97.750%
588	MCDERMOTT INTL INC COMMON STOCK USD1.	0.011%	97.761%
589	FIRST FINANCIAL HOLDINGS INC COMMON STOCK USD2.5	0.011%	97.772%
590	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.011%	97.783%
591	CELADON GROUP INC COMMON STOCK USD.033	0.011%	97.794%
592	INTEGRATED SILICON SOLUTION COMMON STOCK USD.0001	0.011%	97.805%
593	OFFICE DEPOT INC COMMON STOCK USD.01	0.011%	97.817%
594	CHECKPOINT SYSTEMS INC COMMON STOCK USD.1	0.011%	97.827%
595	LANDEC CORP COMMON STOCK USD.001	0.011%	97.838%
596	ROGERS CORP COMMON STOCK USD1.	0.011%	97.849%
597	SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01	0.011%	97.860%
598	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.011%	97.871%
599	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01	0.011%	97.881%
600	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.011%	97.892%
601	COHU INC COMMON STOCK USD1.	0.011%	97.903%
602	TERADYNE INC COMMON STOCK USD.125	0.011%	97.913%
603	PHARMERICA CORP COMMON STOCK USD.01	0.011%	97.924%
604	EPLUS INC COMMON STOCK USD.01	0.010%	97.935%
605	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.010%	97.945%
606	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.010%	97.955%
607	GREEN PLAINS RENEWABLE ENERG COMMON STOCK USD.001	0.010%	97.965%
608	SYMMETRICOM INC COMMON STOCK USD.0001	0.010%	97.976%
609	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.010%	97.986%
610	GENESCO INC COMMON STOCK USD1.	0.010%	97.996%
611	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.010%	98.006%
612	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.010%	98.016%
613	GENERAL COMMUNICATION INC A COMMON STOCK NPV	0.010%	98.026%
614	AMERICAN PACIFIC CORP COMMON STOCK USD.1	0.010%	98.037%
615	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.010%	98.047%
616	EARTHLINK INC COMMON STOCK USD.01	0.010%	98.057%
617	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.010%	98.067%
618	OFFICEMAX INC COMMON STOCK USD2.5	0.010%	98.076%
619	ACCELRYS INC COMMON STOCK USD.0001	0.010%	98.086%
620	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.010%	98.096%
621	EMULEX CORP COMMON STOCK USD.1	0.010%	98.106%
622	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.010%	98.116%
623	POLYCOM INC COMMON STOCK USD.0005	0.010%	98.125%
624	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.010%	98.135%
625	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.010%	98.145%
626	SWIFT ENERGY CO COMMON STOCK USD.01	0.010%	98.154%
627	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.010%	98.164%
628	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.	0.010%	98.173%
629	ELECTRO SCIENTIFIC INDS INC COMMON STOCK NPV	0.010%	98.183%
630	STEWART INFORMATION SERVICES COMMON STOCK USD1.	0.009%	98.192%
631	GENTIVA HEALTH SERVICES COMMON STOCK USD.1	0.009%	98.202%
632	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.009%	98.211%
633	PENFORD CORP COMMON STOCK USD1.	0.009%	98.220%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
634	FERRO CORP COMMON STOCK USD1.	0.009%	98.230%
635	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.009%	98.239%
636	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.	0.009%	98.248%
637	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.009%	98.257%
638	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	0.009%	98.266%
639	NACCO INDUSTRIES CL A COMMON STOCK USD1.	0.009%	98.275%
640	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.009%	98.284%
641	GLOBECOMM SYSTEMS INC COMMON STOCK USD.001	0.009%	98.293%
642	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	0.009%	98.302%
643	GULF ISLAND FABRICATION INC COMMON STOCK NPV	0.009%	98.311%
644	PEOPLES BANCORP INC COMMON STOCK NPV	0.009%	98.320%
645	ROVI CORP COMMON STOCK USD.001	0.009%	98.329%
646	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.009%	98.337%
647	NYSE EURONEXT COMMON STOCK USD.01	0.009%	98.346%
648	KEY ENERGY SERVICES INC COMMON STOCK USD.1	0.009%	98.355%
649	SYMETRA FINANCIAL CORP COMMON STOCK USD.01	0.009%	98.364%
650	ZALE CORP COMMON STOCK USD.01	0.009%	98.372%
651	MEDIA GENERAL INC CL A COMMON STOCK USD5.	0.009%	98.381%
652	GRAY TELEVISION INC COMMON STOCK NPV	0.009%	98.390%
653	NATIONAL TECHNICAL SYSTEM IN COMMON STOCK NPV	0.009%	98.398%
654	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.009%	98.407%
655	MARINEMAX INC COMMON STOCK USD.001	0.009%	98.415%
656	BANKFINANCIAL CORP COMMON STOCK USD.01	0.009%	98.424%
657	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.009%	98.432%
658	VISHAY PRECISION GROUP COMMON STOCK	0.008%	98.441%
659	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.008%	98.449%
660	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.008%	98.458%
661	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.008%	98.466%
662	NUTRACEUTICAL INTL CORP COMMON STOCK USD.01	0.008%	98.474%
663	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.008%	98.483%
664	VIRGINIA COMMERCE BANCORP COMMON STOCK USD1.	0.008%	98.491%
665	INDEPENDENCE HOLDING CO COMMON STOCK USD1.	0.008%	98.499%
666	COSTA INC COMMON STOCK USD1.	0.008%	98.508%
667	ALON USA ENERGY INC COMMON STOCK USD.01	0.008%	98.516%
668	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	98.524%
669	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.008%	98.532%
670	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.008%	98.541%
671	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.008%	98.549%
672	AMERICAN SAFETY INS HOLDINGS COMMON STOCK USD.01	0.008%	98.557%
673	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.008%	98.565%
674	PLEXUS CORP COMMON STOCK USD.01	0.008%	98.573%
675	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.008%	98.581%
676	CNH INDUSTRIAL NV COMMON STOCK EUR..01	0.008%	98.589%
677	DSP GROUP INC COMMON STOCK USD.001	0.008%	98.597%
678	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.008%	98.605%
679	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.008%	98.613%
680	WEST MARINE INC COMMON STOCK USD.001	0.008%	98.620%
681	BANK MUTUAL CORP COMMON STOCK USD.01	0.008%	98.628%
682	BIOSCRIP INC COMMON STOCK USD.0001	0.008%	98.636%
683	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	98.644%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
684	BEL FUSE INC CL B COMMON STOCK USD.1	0.008%	98.651%
685	LUBY S INC COMMON STOCK USD.32	0.008%	98.659%
686	DISCOVERY COMMUNICATIONS B COMMON STOCK USD.01	0.008%	98.667%
687	STEIN MART INC COMMON STOCK USD.01	0.008%	98.674%
688	XYRATEX LTD COMMON STOCK USD.01	0.008%	98.682%
689	CSS INDUSTRIES INC COMMON STOCK USD.1	0.008%	98.689%
690	POWERSECURE INTERNATIONAL IN COMMON STOCK USD.01	0.008%	98.697%
691	INTL SHIPHOLDING CORP COMMON STOCK USD1.	0.007%	98.704%
692	ARKANSAS BEST CORP COMMON STOCK USD.01	0.007%	98.712%
693	DIGI INTERNATIONAL INC COMMON STOCK USD.01	0.007%	98.719%
694	EPIQ SYSTEMS INC COMMON STOCK USD.01	0.007%	98.727%
695	CRAY INC COMMON STOCK USD.01	0.007%	98.734%
696	FURMANITE CORP COMMON STOCK NPV	0.007%	98.741%
697	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.	0.007%	98.749%
698	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.007%	98.756%
699	FOSTER (LB) CO A COMMON STOCK USD.01	0.007%	98.764%
700	BANNER CORPORATION COMMON STOCK USD.01	0.007%	98.771%
701	MATRIX SERVICE CO COMMON STOCK USD.01	0.007%	98.778%
702	NEENAH PAPER INC COMMON STOCK USD.01	0.007%	98.785%
703	PC TEL INC COMMON STOCK USD.001	0.007%	98.793%
704	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.007%	98.800%
705	UNION FIRST MARKET BANKSHARE COMMON STOCK USD1.33	0.007%	98.807%
706	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.007%	98.814%
707	HARDINGE INC COMMON STOCK USD.01	0.007%	98.821%
708	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	98.828%
709	PERICOM SEMICONDUCTOR CORP COMMON STOCK NPV	0.007%	98.835%
710	NORTHWEST PIPE CO COMMON STOCK USD.01	0.007%	98.842%
711	ZYGO CORP COMMON STOCK USD.1	0.007%	98.849%
712	NN INC COMMON STOCK USD.01	0.007%	98.856%
713	CIBER INC COMMON STOCK USD.01	0.007%	98.863%
714	INSTEEL INDUSTRIES INC COMMON STOCK NPV	0.007%	98.870%
715	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.007%	98.876%
716	SAIA INC COMMON STOCK USD.001	0.007%	98.883%
717	OLYMPIC STEEL INC COMMON STOCK NPV	0.007%	98.890%
718	POLYONE CORPORATION COMMON STOCK USD.01	0.007%	98.896%
719	AV HOMES INC COMMON STOCK USD1.	0.007%	98.903%
720	HARMONIC INC COMMON STOCK USD.001	0.007%	98.910%
721	MARCUS CORPORATION COMMON STOCK USD1.	0.007%	98.916%
722	RTI BIOLOGICS INC COMMON STOCK USD.001	0.007%	98.923%
723	VONAGE HOLDINGS CORP COMMON STOCK USD.001	0.006%	98.929%
724	SEMGROUP CORP CLASS A COMMON STOCK	0.006%	98.936%
725	CBIZ INC COMMON STOCK USD.01	0.006%	98.942%
726	DOLE FOOD CO INC COMMON STOCK USD.001	0.006%	98.949%
727	XPO LOGISTICS INC COMMON STOCK USD.001	0.006%	98.955%
728	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.006%	98.961%
729	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.006%	98.968%
730	AFFYMETRIX INC COMMON STOCK USD.01	0.006%	98.974%
731	HARVEST NATURAL RESOURCES IN COMMON STOCK USD.01	0.006%	98.980%
732	REALNETWORKS INC COMMON STOCK USD.001	0.006%	98.986%
733	COLUMBIA SPORTSWEAR CO COMMON STOCK NPV	0.006%	98.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
734	HUDSON CITY BANCORP INC COMMON STOCK USD.01	0.006%	98.999%
735	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.006%	99.005%
736	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.006%	99.011%
737	ATWOOD OCEANICS INC COMMON STOCK USD1.	0.006%	99.017%
738	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.	0.006%	99.023%
739	LIFETIME BRANDS INC COMMON STOCK USD.01	0.006%	99.029%
740	LYDALL INC COMMON STOCK USD.1	0.006%	99.035%
741	ARCH COAL INC COMMON STOCK USD.01	0.006%	99.041%
742	PIKE ELECTRIC CORP COMMON STOCK USD.001	0.006%	99.047%
743	PANTRY INC COMMON STOCK USD.01	0.006%	99.053%
744	ANALOGIC CORP COMMON STOCK USD.05	0.006%	99.059%
745	ANAREN INC COMMON STOCK USD.01	0.006%	99.065%
746	CORRECTIONS CORP OF AMERICA REIT USD.01	0.006%	99.071%
747	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	0.006%	99.077%
748	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.006%	99.082%
749	SUPERTEX INC COMMON STOCK NPV	0.006%	99.088%
750	MARCHEX INC CLASS B COMMON STOCK USD.01	0.006%	99.094%
751	REPLIGEN CORP COMMON STOCK USD.01	0.006%	99.100%
752	ORBCOMM INC COMMON STOCK USD.001	0.006%	99.105%
753	LSI INDUSTRIES INC COMMON STOCK NPV	0.006%	99.111%
754	FIRST BANCORP/NC COMMON STOCK NPV	0.006%	99.117%
755	SPARTON CORP COMMON STOCK USD1.25	0.006%	99.122%
756	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.	0.006%	99.128%
757	EMERALD OIL INC COMMON STOCK USD.001	0.006%	99.133%
758	INTERSECTIONS INC COMMON STOCK USD.01	0.006%	99.139%
759	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.005%	99.144%
760	LENNAR CORP B SHS COMMON STOCK USD.1	0.005%	99.150%
761	BEAZER HOMES USA INC COMMON STOCK USD.001	0.005%	99.155%
762	INTERNAP NETWORK SERVICES COMMON STOCK USD.001	0.005%	99.161%
763	NATUS MEDICAL INC COMMON STOCK USD.001	0.005%	99.166%
764	HOOKER FURNITURE CORP COMMON STOCK NPV	0.005%	99.171%
765	AMERIS BANCORP COMMON STOCK USD1.	0.005%	99.177%
766	ACXIOM CORP COMMON STOCK USD.1	0.005%	99.182%
767	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.005%	99.187%
768	REIS INC COMMON STOCK USD.01	0.005%	99.192%
769	GUARANTY BANCORP COMMON STOCK USD.001	0.005%	99.198%
770	CASCADE MICROTECH INC COMMON STOCK USD.01	0.005%	99.203%
771	MODINE MANUFACTURING CO COMMON STOCK USD.625	0.005%	99.208%
772	NANOMETRICS INC COMMON STOCK NPV	0.005%	99.213%
773	SPANSION INC CLASS A COMMON STOCK USD.001	0.005%	99.218%
774	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.005%	99.223%
775	HEADWATERS INC COMMON STOCK USD.001	0.005%	99.228%
776	TRC COS INC COMMON STOCK USD.1	0.005%	99.234%
777	CUTERA INC COMMON STOCK USD.001	0.005%	99.239%
778	SANDY SPRING BANCORP INC COMMON STOCK USD1.	0.005%	99.244%
779	STARZ LIBERTY CAPITAL COMMON STOCK USD.01	0.005%	99.249%
780	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.005%	99.254%
781	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.005%	99.259%
782	SCIENCE APPLICATIONS INTE COMMON STOCK USD..0001	0.005%	99.264%
783	HURCO COMPANIES INC COMMON STOCK NPV	0.005%	99.269%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
784	CALIX NETWORKS INC COMMON STOCK	0.005%	99.274%
785	AGILYSYS INC COMMON STOCK USD.3	0.005%	99.279%
786	STONERIDGE INC COMMON STOCK NPV	0.005%	99.284%
787	GLOBAL INDEMNITY PLC COMMON STOCK USD.0001	0.005%	99.288%
788	STRATTEC SECURITY CORP COMMON STOCK USD.01	0.005%	99.293%
789	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.005%	99.298%
790	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.	0.005%	99.303%
791	ENERNOC INC COMMON STOCK USD.001	0.005%	99.308%
792	ARCTIC CAT INC COMMON STOCK USD.01	0.005%	99.312%
793	FREIGHTCAR AMERICA INC COMMON STOCK USD.01	0.005%	99.317%
794	KADANT INC COMMON STOCK USD.01	0.005%	99.322%
795	WEST BANCORPORATION COMMON STOCK NPV	0.005%	99.326%
796	MAC GRAY CORP COMMON STOCK USD.01	0.005%	99.331%
797	WAUSAU PAPER CORP COMMON STOCK NPV	0.005%	99.335%
798	NAVIGANT CONSULTING INC COMMON STOCK USD.001	0.005%	99.340%
799	DIGITAL RIVER INC COMMON STOCK USD.01	0.005%	99.345%
800	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.005%	99.349%
801	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01	0.005%	99.354%
802	GERMAN AMERICAN BANCORP COMMON STOCK NPV	0.005%	99.358%
803	CULP INC COMMON STOCK USD.05	0.005%	99.363%
804	DEVRY INC COMMON STOCK USD.01	0.004%	99.367%
805	LMI AEROSPACE INC COMMON STOCK USD.02	0.004%	99.372%
806	CYNOSURE INC A COMMON STOCK USD.001	0.004%	99.376%
807	SJW CORP COMMON STOCK USD1.042	0.004%	99.380%
808	ASTEX PHARMACEUTICALS COMMON STOCK USD.001	0.004%	99.385%
809	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.004%	99.389%
810	NATL WESTERN LIFE INS CL A COMMON STOCK USD1.	0.004%	99.394%
811	KEY TRONIC CORP COMMON STOCK NPV	0.004%	99.398%
812	APPROACH RESOURCES INC COMMON STOCK USD.01	0.004%	99.402%
813	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.004%	99.407%
814	USA MOBILITY INC COMMON STOCK USD.0001	0.004%	99.411%
815	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	0.004%	99.415%
816	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.004%	99.419%
817	STARTEK INC COMMON STOCK USD.01	0.004%	99.424%
818	BOLT TECHNOLOGY CORP COMMON STOCK NPV	0.004%	99.428%
819	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.004%	99.432%
820	MEADOWBROOK INSURANCE GROUP COMMON STOCK USD.01	0.004%	99.436%
821	WILLBROS GROUP INC COMMON STOCK USD.05	0.004%	99.440%
822	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.004%	99.444%
823	RESOURCE AMERICA INC CL A COMMON STOCK USD.01	0.004%	99.448%
824	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.004%	99.452%
825	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	0.004%	99.456%
826	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.004%	99.460%
827	EASTERN CO/THE COMMON STOCK NPV	0.004%	99.464%
828	VIASYSTEMS GROUP INC COMMON STOCK USD.01	0.004%	99.468%
829	MEDICAL ACTION IND INC COMMON STOCK USD.001	0.004%	99.472%
830	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.004%	99.476%
831	MERIT MEDICAL SYSTEMS INC COMMON STOCK NPV	0.004%	99.480%
832	FRIEDMAN INDUSTRIES COMMON STOCK USD1.	0.004%	99.484%
833	BALDWIN + LYONS INC CL B COMMON STOCK NPV	0.004%	99.488%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
834	RADIOSHACK CORP COMMON STOCK USD1.	0.004%	99.492%
835	LIBERTY VENTURES SER B COMMON STOCK	0.004%	99.495%
836	CACHE INC COMMON STOCK USD.01	0.004%	99.499%
837	BARNES + NOBLE INC COMMON STOCK USD.001	0.004%	99.503%
838	CFS BANCORP INC COMMON STOCK USD.01	0.004%	99.507%
839	MARKEL CORP COMMON STOCK NPV	0.004%	99.511%
840	MERCER INTERNATIONAL INC COMMON STOCK USD1.	0.004%	99.514%
841	ROCKY BRANDS INC COMMON STOCK NPV	0.004%	99.518%
842	FIVE STAR QUALITY CARE COMMON STOCK USD.01	0.004%	99.522%
843	TREE.COM INC COMMON STOCK USD.01	0.004%	99.525%
844	ADEPT TECHNOLOGY INC COMMON STOCK NPV	0.004%	99.529%
845	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.003%	99.532%
846	MEDALLION FINANCIAL CORP COMMON STOCK USD.01	0.003%	99.535%
847	RICK S CABARET INTL INC COMMON STOCK USD.01	0.003%	99.539%
848	CRA INTERNATIONAL INC COMMON STOCK NPV	0.003%	99.542%
849	SUPPORT.COM INC COMMON STOCK USD.0001	0.003%	99.546%
850	NORTHRIM BANCORP INC COMMON STOCK USD1.	0.003%	99.549%
851	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.003%	99.552%
852	USA TRUCK INC COMMON STOCK USD.01	0.003%	99.555%
853	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.003%	99.559%
854	SURMODICS INC COMMON STOCK USD.05	0.003%	99.562%
855	TELECOMMUNICATION SYSTEMS A COMMON STOCK USD.01	0.003%	99.565%
856	LTX CREDENCE CORP COMMON STOCK USD.05	0.003%	99.568%
857	LEAP WIRELESS INTL INC COMMON STOCK USD.0001	0.003%	99.571%
858	PACIFIC SUNWEAR OF CALIF COMMON STOCK USD.01	0.003%	99.575%
859	DIXIE GROUP INC COMMON STOCK USD3.	0.003%	99.578%
860	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005	0.003%	99.581%
861	COURIER CORP COMMON STOCK USD1.	0.003%	99.584%
862	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	99.587%
863	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.003%	99.590%
864	STEINER LEISURE LTD COMMON STOCK USD.01	0.003%	99.594%
865	DYNAMICS RESEARCH CORP COMMON STOCK USD.1	0.003%	99.597%
866	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.003%	99.600%
867	WASTE CONNECTIONS INC COMMON STOCK USD.01	0.003%	99.603%
868	L N B BANCORP INC COMMON STOCK USD1.	0.003%	99.606%
869	FARMER BROS CO COMMON STOCK USD1.	0.003%	99.609%
870	DELTA APPAREL INC COMMON STOCK USD.01	0.003%	99.612%
871	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	99.615%
872	CRYOLIFE INC COMMON STOCK USD.01	0.003%	99.618%
873	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.003%	99.621%
874	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.	0.003%	99.624%
875	SIFCO INDUSTRIES COMMON STOCK USD1.	0.003%	99.626%
876	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	99.629%
877	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	99.632%
878	EDUCATION MANAGEMENT CORP COMMON STOCK USD.01	0.003%	99.635%
879	IMATION CORP COMMON STOCK USD.01	0.003%	99.638%
880	NORTHEAST COMMUNITY BANCORP COMMON STOCK USD.01	0.003%	99.641%
881	HOME FEDERAL BANCORP INC/ID COMMON STOCK USD.01	0.003%	99.644%
882	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.003%	99.647%
883	ISLE OF CAPRI CASINOS COMMON STOCK USD.01	0.003%	99.649%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
884	AVIAT NETWORKS INC COMMON STOCK USD.01	0.003%	99.652%
885	MTR GAMING GROUP INC COMMON STOCK USD.00001	0.003%	99.655%
886	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	99.658%
887	DIODES INC COMMON STOCK USD.667	0.003%	99.661%
888	TECHTARGET COMMON STOCK USD.001	0.003%	99.663%
889	AH BELO CORP A COMMON STOCK USD.01	0.003%	99.666%
890	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.003%	99.669%
891	DIGITAL GENERATION INC COMMON STOCK USD.001	0.003%	99.671%
892	TECUMSEH PRODUCTS CO CLASS A COMMON STOCK USD1.	0.003%	99.674%
893	SUPERIOR UNIFORM GROUP INC COMMON STOCK NPV	0.003%	99.677%
894	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	0.003%	99.680%
895	SONUS NETWORKS INC COMMON STOCK USD.001	0.003%	99.682%
896	HERITAGE COMMERCE CORP COMMON STOCK NPV	0.003%	99.685%
897	UNITED FINANCIAL BANCORP INC COMMON STOCK USD.01	0.003%	99.688%
898	HARTE HANKS INC COMMON STOCK USD1.	0.003%	99.690%
899	FIDELITY SOUTHERN CORP COMMON STOCK NPV	0.003%	99.693%
900	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	99.696%
901	SYSTEMAX INC COMMON STOCK USD.01	0.003%	99.698%
902	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.003%	99.701%
903	TRUSTMARK CORP COMMON STOCK NPV	0.003%	99.703%
904	ID SYSTEMS INC COMMON STOCK USD.01	0.003%	99.706%
905	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01	0.003%	99.708%
906	CUMBERLAND PHARMACEUTICALS COMMON STOCK NPV	0.003%	99.711%
907	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.003%	99.714%
908	MATADOR RESOURCES CO COMMON STOCK USD.01	0.003%	99.716%
909	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.003%	99.719%
910	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	99.721%
911	ALLIANCE ONE INTERNATIONAL COMMON STOCK NPV	0.002%	99.723%
912	PHOENIX COMPANIES INC COMMON STOCK USD.01	0.002%	99.726%
913	LOUISIANA BANCORP INC COMMON STOCK USD.01	0.002%	99.728%
914	MACATAWA BANK CORP COMMON STOCK NPV	0.002%	99.731%
915	MFRI INC COMMON STOCK USD.01	0.002%	99.733%
916	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.002%	99.736%
917	PACIFIC MERCANTILE BANCORP COMMON STOCK NPV	0.002%	99.738%
918	LEE ENTERPRISES COMMON STOCK USD.01	0.002%	99.741%
919	CONCURRENT COMPUTER CORP COMMON STOCK USD.01	0.002%	99.743%
920	FORMFACTOR INC COMMON STOCK USD.001	0.002%	99.745%
921	PCM INC COMMON STOCK USD.001	0.002%	99.748%
922	FLOW INTL CORP COMMON STOCK USD.01	0.002%	99.750%
923	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.002%	99.752%
924	GREIF INC CL A COMMON STOCK NPV	0.002%	99.755%
925	MERCANTILE BANK CORP COMMON STOCK NPV	0.002%	99.757%
926	YADKIN FINANCIAL CORP COMMON STOCK USD1.	0.002%	99.759%
927	MOLSON COORS BREWING CO A COMMON STOCK USD.01	0.002%	99.762%
928	BEBE STORES INC COMMON STOCK USD.001	0.002%	99.764%
929	HAMPDEN BANCORP INC COMMON STOCK USD.01	0.002%	99.766%
930	LAKELAND BANCORP INC COMMON STOCK NPV	0.002%	99.768%
931	BANKRATE INC COMMON STOCK USD.01	0.002%	99.771%
932	LAWSON PRODUCTS INC COMMON STOCK USD1.	0.002%	99.773%
933	SALEM COMMUNICATIONS CL A COMMON STOCK USD.01	0.002%	99.775%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
934	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.002%	99.777%
935	PERCEPTRON INC COMMON STOCK USD.01	0.002%	99.779%
936	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	99.781%
937	MBT FINANCIAL CORP COMMON STOCK NPV	0.002%	99.784%
938	INVESTORS TITLE CO COMMON STOCK NPV	0.002%	99.786%
939	ESSA BANCORP INC COMMON STOCK USD.01	0.002%	99.788%
940	SYNALLOY CORP COMMON STOCK USD1.	0.002%	99.790%
941	NEWBRIDGE BANCORP COMMON STOCK NPV	0.002%	99.792%
942	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	99.794%
943	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.002%	99.796%
944	XO GROUP INC COMMON STOCK USD.01	0.002%	99.798%
945	LANNETT CO INC COMMON STOCK USD.001	0.002%	99.800%
946	CORINTHIAN COLLEGES INC COMMON STOCK USD.0001	0.002%	99.801%
947	AWARE INC/MASS COMMON STOCK USD.01	0.002%	99.803%
948	HUTCHINSON TECH COMMON STOCK USD.01	0.002%	99.805%
949	TRIANGLE PETROLEUM CORP COMMON STOCK USD.00001	0.002%	99.807%
950	WESTFIELD FINANCIAL INC COMMON STOCK USD.01	0.002%	99.809%
951	HOPFED BANCORP INC COMMON STOCK USD.01	0.002%	99.811%
952	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.002%	99.813%
953	ACTIVE NETWORK INC/THE COMMON STOCK USD.001	0.002%	99.814%
954	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	0.002%	99.816%
955	THESTREET INC COMMON STOCK USD.01	0.002%	99.818%
956	DIGIRAD CORP COMMON STOCK USD.0001	0.002%	99.820%
957	SHENANDOAH TELECOMMUNICATION COMMON STOCK NPV	0.002%	99.821%
958	QUAD GRAPHICS INC COMMON STOCK USD.025	0.002%	99.823%
959	BEL FUSE INC CL A COMMON STOCK USD.1	0.002%	99.825%
960	CBEYOND INC COMMON STOCK USD.01	0.002%	99.827%
961	PDI INC COMMON STOCK USD.01	0.002%	99.828%
962	AMPCO PITTSBURGH CORP COMMON STOCK USD1.	0.002%	99.830%
963	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01	0.002%	99.832%
964	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.002%	99.834%
965	PERFORMANCE TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	99.835%
966	ATLANTICUS HOLDINGS CORP COMMON STOCK NPV	0.002%	99.837%
967	ASTRO MED INC COMMON STOCK USD.05	0.002%	99.839%
968	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	0.002%	99.840%
969	EXACTECH INC COMMON STOCK USD.01	0.002%	99.842%
970	FABRINET COMMON STOCK USD.01	0.002%	99.844%
971	FIRST ACCEPTANCE CORP COMMON STOCK USD.01	0.002%	99.845%
972	AMEDISYS INC COMMON STOCK USD.001	0.002%	99.847%
973	ASTA FUNDING INC COMMON STOCK USD.01	0.002%	99.848%
974	ANADIGICS INC COMMON STOCK USD.01	0.002%	99.850%
975	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	99.852%
976	SIGMA DESIGNS INC COMMON STOCK NPV	0.002%	99.853%
977	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.002%	99.855%
978	USEC INC COMMON STOCK USD.1	0.002%	99.856%
979	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	99.858%
980	LAKELAND INDUSTRIES INC COMMON STOCK USD.01	0.002%	99.859%
981	STANDARD REGISTER CO COMMON STOCK USD1.	0.002%	99.861%
982	AMTECH SYSTEMS INC COMMON STOCK USD.01	0.002%	99.862%
983	TESCO CORP COMMON STOCK NPV	0.001%	99.864%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
984	CEVA INC COMMON STOCK USD.001	0.001%	99.865%
985	PENN VIRGINIA CORP COMMON STOCK USD.01	0.001%	99.867%
986	MCG CAPITAL CORP COMMON STOCK USD.01	0.001%	99.868%
987	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	99.870%
988	JAKKS PACIFIC INC COMMON STOCK USD.001	0.001%	99.871%
989	STANLEY FURNITURE CO INC COMMON STOCK USD.02	0.001%	99.873%
990	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.874%
991	TELENAV INC COMMON STOCK USD.001	0.001%	99.875%
992	CYBEROPTICS CORP COMMON STOCK NPV	0.001%	99.877%
993	NOVATEL WIRELESS INC COMMON STOCK USD.001	0.001%	99.878%
994	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.001%	99.879%
995	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001	0.001%	99.881%
996	FUEL SYSTEMS SOLUTIONS INC COMMON STOCK USD.001	0.001%	99.882%
997	ZIPREALTY INC COMMON STOCK USD.001	0.001%	99.883%
998	WESTELL TECHNOLOGIES INC A COMMON STOCK USD.01	0.001%	99.885%
999	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	99.886%
1000	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.001%	99.887%
1001	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.001%	99.889%
1002	WET SEAL INC/THE CLASS A COMMON STOCK USD.1	0.001%	99.890%
1003	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	99.891%
1004	BIOTELEMETRY INC COMMON STOCK USD..001	0.001%	99.892%
1005	FLEXSTEEL INDS COMMON STOCK USD1.	0.001%	99.894%
1006	HUDSON GLOBAL INC COMMON STOCK USD.001	0.001%	99.895%
1007	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02	0.001%	99.896%
1008	NUVASIVE INC COMMON STOCK USD.001	0.001%	99.897%
1009	NEW HAMPSHIRE THRIFT BANCSHS COMMON STOCK USD.01	0.001%	99.899%
1010	GENIE ENERGY LTD B COMMON STOCK	0.001%	99.900%
1011	GRIFFIN LAND + NURSERIES COMMON STOCK USD.01	0.001%	99.901%
1012	AXT INC COMMON STOCK USD.001	0.001%	99.902%
1013	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333	0.001%	99.903%
1014	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.001%	99.904%
1015	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1	0.001%	99.905%
1016	BASSETT FURNITURE INDS COMMON STOCK USD5.	0.001%	99.907%
1017	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.908%
1018	PULASKI FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.909%
1019	INTEVAC INC COMMON STOCK NPV	0.001%	99.910%
1020	MICROFINANCIAL INC COMMON STOCK USD.01	0.001%	99.911%
1021	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	99.912%
1022	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.001%	99.913%
1023	THERAGENICS CORP COMMON STOCK USD.01	0.001%	99.914%
1024	STARRETT (L.S.) CO CL A COMMON STOCK USD1.	0.001%	99.915%
1025	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01	0.001%	99.917%
1026	KEY TECHNOLOGY INC COMMON STOCK NPV	0.001%	99.918%
1027	OPTICAL CABLE CORP COMMON STOCK NPV	0.001%	99.919%
1028	ULTRALIFE CORP COMMON STOCK USD.1	0.001%	99.920%
1029	FIRST BANCORP PUERTO RICO COMMON STOCK USD1.	0.001%	99.921%
1030	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.001%	99.922%
1031	SKILLED HEALTHCARE GROU CL A COMMON STOCK USD.001	0.001%	99.923%
1032	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.924%
1033	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.001%	99.925%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1034	NATIONAL PRESTO INDS INC COMMON STOCK USD1.	0.001%	99.926%
1035	MEDCATH CORPORATION COMMON STOCK USD.01	0.001%	99.927%
1036	NEW YORK + CO COMMON STOCK USD.001	0.001%	99.928%
1037	PHI INC VOTING COMMON STOCK USD.1	0.001%	99.928%
1038	HKN INC COMMON STOCK USD.01	0.001%	99.929%
1039	ALICO INC COMMON STOCK USD1.	0.001%	99.930%
1040	CRIMSON EXPLORATION INC COMMON STOCK USD.001	0.001%	99.931%
1041	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.001%	99.932%
1042	METALICO INC COMMON STOCK USD.001	0.001%	99.933%
1043	RADIO ONE INC CL D COMMON STOCK USD.001	0.001%	99.934%
1044	LANDMARK BANCORP INC COMMON STOCK USD.01	0.001%	99.935%
1045	PACWEST BANCORP COMMON STOCK NPV	0.001%	99.936%
1046	DOVER MOTORSPORTS INC COMMON STOCK USD.1	0.001%	99.937%
1047	BOOKS A MILLION INC COMMON STOCK USD.01	0.001%	99.938%
1048	LIMELIGHT NETWORKS INC COMMON STOCK USD.001	0.001%	99.938%
1049	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01	0.001%	99.939%
1050	CITI TRENDS INC COMMON STOCK USD.01	0.001%	99.940%
1051	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.	0.001%	99.941%
1052	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.001%	99.942%
1053	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	99.943%
1054	LHC GROUP INC COMMON STOCK USD.01	0.001%	99.943%
1055	BLUELINX HOLDINGS INC COMMON STOCK USD.01	0.001%	99.944%
1056	EVANS BANCORP INC COMMON STOCK USD.5	0.001%	99.945%
1057	BON TON STORES INC/THE COMMON STOCK USD.01	0.001%	99.946%
1058	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01	0.001%	99.947%
1059	RADISYS CORP COMMON STOCK NPV	0.001%	99.947%
1060	METROCORP BANCSHARES INC COMMON STOCK USD1.	0.001%	99.948%
1061	HOLLYWOOD MEDIA CORP COMMON STOCK USD.01	0.001%	99.949%
1062	GAIAM INC CLASS A COMMON STOCK USD.0001	0.001%	99.949%
1063	GENCO SHIPPING + TRADING LTD COMMON STOCK USD.01	0.001%	99.950%
1064	IXYS CORPORATION COMMON STOCK USD.01	0.001%	99.951%
1065	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.001%	99.952%
1066	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.001%	99.952%
1067	CCA INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.953%
1068	NASH FINCH CO COMMON STOCK USD1.667	0.001%	99.954%
1069	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5	0.001%	99.954%
1070	OLD SECOND BANCORP INC COMMON STOCK USD1.	0.001%	99.955%
1071	BARNWELL INDUSTRIES INC COMMON STOCK USD.5	0.001%	99.956%
1072	GSE SYSTEMS INC COMMON STOCK USD.01	0.001%	99.956%
1073	TECHE HOLDING CO COMMON STOCK USD.01	0.001%	99.957%
1074	INTRALINKS HOLDINGS INC COMMON STOCK USD.001	0.001%	99.958%
1075	DELIA S INC COMMON STOCK USD.001	0.001%	99.958%
1076	HMN FINANCIAL INC COMMON STOCK USD.01	0.001%	99.959%
1077	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01	0.001%	99.960%
1078	SYPRIS SOLUTIONS INC COMMON STOCK USD.01	0.001%	99.960%
1079	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.001%	99.961%
1080	WASHINGTON FEDERAL INC COMMON STOCK USD1.	0.001%	99.961%
1081	MGP INGREDIENTS INC COMMON STOCK NPV	0.001%	99.962%
1082	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	99.963%
1083	MAIDENFORM BRANDS INC COMMON STOCK USD.01	0.001%	99.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1084	UNITY BANCORP INC COMMON STOCK NPV	0.001%	99.964%
1085	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	0.001%	99.964%
1086	ROSETTA STONE INC COMMON STOCK USD.00005	0.001%	99.965%
1087	UNICO AMERICAN CORP COMMON STOCK NPV	0.001%	99.966%
1088	DOUBLE EAGLE PETROLEUM CO COMMON STOCK USD.1	0.001%	99.966%
1089	TWIN DISC INC COMMON STOCK NPV	0.001%	99.967%
1090	VERSAR INC COMMON STOCK USD.01	0.001%	99.967%
1091	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01	0.001%	99.968%
1092	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.968%
1093	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	99.969%
1094	CABOT OIL + GAS CORP COMMON STOCK USD.1	0.001%	99.969%
1095	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	99.970%
1096	CALLON PETROLEUM CO COMMON STOCK USD.01	0.001%	99.970%
1097	PARK STERLING CORP COMMON STOCK USD.01	0.001%	99.971%
1098	RF INDUSTRIES LTD COMMON STOCK USD.01	0.000%	99.971%
1099	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.	0.000%	99.972%
1100	JAMES RIVER COAL CO COMMON STOCK USD.01	0.000%	99.972%
1101	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1	0.000%	99.973%
1102	PREMIERE GLOBAL SERVICES INC COMMON STOCK USD.01	0.000%	99.973%
1103	SHORETEL INC COMMON STOCK USD.001	0.000%	99.974%
1104	MISONIX INC COMMON STOCK USD.01	0.000%	99.974%
1105	DATALINK CORP COMMON STOCK USD.001	0.000%	99.975%
1106	IMPERIAL HOLDINGS INC COMMON STOCK USD.01	0.000%	99.975%
1107	OFFICIAL PAYMENTS HOLDINGS I COMMON STOCK NPV	0.000%	99.976%
1108	CHICOPEE BANCORP INC COMMON STOCK NPV	0.000%	99.976%
1109	VALUEVISION MEDIA INC A COMMON STOCK USD.01	0.000%	99.976%
1110	TF FINANCIAL CORP COMMON STOCK USD.1	0.000%	99.977%
1111	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.	0.000%	99.977%
1112	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.978%
1113	PROVIDENCE AND WORCESTER RR COMMON STOCK USD.5	0.000%	99.978%
1114	NORTH VALLEY BANCORP COMMON STOCK NPV	0.000%	99.978%
1115	CSP INC COMMON STOCK USD.01	0.000%	99.979%
1116	QUALSTAR CORP COMMON STOCK NPV	0.000%	99.979%
1117	ICG GROUP INC COMMON STOCK USD.001	0.000%	99.980%
1118	CENTURY BANCORP INC CL A COMMON STOCK USD1.	0.000%	99.980%
1119	INTERVEST BANCSHARES CORP A COMMON STOCK USD1.	0.000%	99.981%
1120	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	0.000%	99.981%
1121	ENTROPIC COMMUNICATIONS INC COMMON STOCK USD.001	0.000%	99.981%
1122	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.000%	99.982%
1123	SUN BANCORP INC NJ COMMON STOCK USD1.	0.000%	99.982%
1124	ACME UNITED CORP COMMON STOCK USD2.5	0.000%	99.982%
1125	VICON INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.983%
1126	PREMIER FINANCIAL BANCORP COMMON STOCK NPV	0.000%	99.983%
1127	FRISCH S RESTAURANTS INC COMMON STOCK NPV	0.000%	99.983%
1128	KID BRANDS INC COMMON STOCK USD.1	0.000%	99.984%
1129	VSE CORP COMMON STOCK USD.05	0.000%	99.984%
1130	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.985%
1131	OCEAN POWER TECHNOLOGIES INC COMMON STOCK USD.001	0.000%	99.985%
1132	T.G.C. INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.985%
1133	ALLIED DEFENSE GROUP INC/THE COMMON STOCK USD.1	0.000%	99.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1134	MOD PAC CORP COMMON STOCK USD.01	0.000%	99.986%
1135	MEASUREMENT SPECIALTIES INC COMMON STOCK NPV	0.000%	99.986%
1136	INTERPHASE CORP COMMON STOCK USD.1	0.000%	99.987%
1137	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.987%
1138	HOME BANCORP INC COMMON STOCK USD.01	0.000%	99.987%
1139	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.	0.000%	99.987%
1140	ENERGY RECOVERY INC COMMON STOCK USD.001	0.000%	99.988%
1141	TECUMSEH PRODUCTS CO CLASS B COMMON STOCK USD1.	0.000%	99.988%
1142	GFI GROUP INC COMMON STOCK USD.01	0.000%	99.988%
1143	BCB BANCORP INC COMMON STOCK NPV	0.000%	99.989%
1144	KEMET CORP COMMON STOCK USD.01	0.000%	99.989%
1145	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.000%	99.989%
1146	BSQUARE CORP COMMON STOCK NPV	0.000%	99.989%
1147	INTRICON CORP COMMON STOCK USD1.	0.000%	99.990%
1148	ALPHATEC HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.990%
1149	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.000%	99.990%
1150	PIPER JAFFRAY COS COMMON STOCK USD.01	0.000%	99.990%
1151	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01	0.000%	99.991%
1152	AMREP CORP COMMON STOCK USD.1	0.000%	99.991%
1153	RAMBUS INC COMMON STOCK USD.001	0.000%	99.991%
1154	ALCO STORES INC COMMON STOCK USD.0001	0.000%	99.991%
1155	SENECA FOODS CORP CL B COMMON STOCK USD.25	0.000%	99.992%
1156	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.000%	99.992%
1157	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1	0.000%	99.992%
1158	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.992%
1159	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.000%	99.993%
1160	AMERICAN INDEPENDENCE CORP COMMON STOCK USD.01	0.000%	99.993%
1161	SOLTA MEDICAL INC COMMON STOCK USD.001	0.000%	99.993%
1162	BAXANO SURGICAL INC COMMON STOCK USD.0001	0.000%	99.993%
1163	BANCORP INC/THE COMMON STOCK USD1.	0.000%	99.993%
1164	DOVER DOWNS GAMING + ENTERTA COMMON STOCK USD.1	0.000%	99.994%
1165	SL INDS INC COMMON STOCK USD.2	0.000%	99.994%
1166	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.000%	99.994%
1167	FULL HOUSE RESORTS INC COMMON STOCK USD.0001	0.000%	99.994%
1168	BALDWIN + LYONS INC CL A COMMON STOCK NPV	0.000%	99.994%
1169	IDENTIVE GROUP INC COMMON STOCK USD.001	0.000%	99.994%
1170	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.995%
1171	REAL GOODS SOLAR INC CLASS A COMMON STOCK USD.0001	0.000%	99.995%
1172	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.000%	99.995%
1173	SOUTHERN COMMUNITY FINANCIAL COMMON STOCK	0.000%	99.995%
1174	COMPX INTERNATIONAL INC COMMON STOCK USD.01	0.000%	99.995%
1175	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.995%
1176	1ST UNITED BANCORP INC/NORTH COMMON STOCK USD.01	0.000%	99.996%
1177	PLANAR SYSTEMS INC COMMON STOCK NPV	0.000%	99.996%
1178	GLEACHER + CO INC COMMON STOCK USD.01	0.000%	99.996%
1179	DONEGAL GROUP INC B COMMON STOCK USD.01	0.000%	99.996%
1180	FOX CHASE BANCORP INC COMMON STOCK USD.01	0.000%	99.996%
1181	ESB FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.996%
1182	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.	0.000%	99.996%
1183	HF FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1184	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.000%	99.997%
1185	PGT INC COMMON STOCK USD.01	0.000%	99.997%
1186	TUFCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.997%
1187	BTU INTERNATIONAL INC COMMON STOCK USD.01	0.000%	99.997%
1188	EDUCATIONAL DEVELOPMENT CORP COMMON STOCK USD.2	0.000%	99.997%
1189	ATLANTIC TELE NETWORK INC COMMON STOCK USD.01	0.000%	99.997%
1190	OVERSEAS SHIPHOLDING GROUP COMMON STOCK USD1.	0.000%	99.997%
1191	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.000%	99.997%
1192	NEW CENTURY BANCORP INC COMMON STOCK USD1.	0.000%	99.997%
1193	FIRST FEDERAL OF NORTHERN MI COMMON STOCK USD.01	0.000%	99.998%
1194	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.998%
1195	ORION ENERGY SYSTEMS INC COMMON STOCK NPV	0.000%	99.998%
1196	NCI INC A COMMON STOCK USD.019	0.000%	99.998%
1197	DAXOR CORP COMMON STOCK USD.01	0.000%	99.998%
1198	MAGYAR BANCORP INC COMMON STOCK USD.01	0.000%	99.998%
1199	WILLDAN GROUP INC COMMON STOCK USD.01	0.000%	99.998%
1200	SUFFOLK BANCORP COMMON STOCK USD2.5	0.000%	99.998%
1201	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	0.000%	99.998%
1202	DATARAM CORP COMMON STOCK USD1.	0.000%	99.998%
1203	FIRST BANCSHARES INC (MO) COMMON STOCK USD.01	0.000%	99.998%
1204	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.000%	99.999%
1205	EMCORE CORP COMMON STOCK NPV	0.000%	99.999%
1206	ARRHYTHMIA RESEARCH TECH COMMON STOCK USD.01	0.000%	99.999%
1207	PEOPLES BANCORP OF NC COMMON STOCK NPV	0.000%	99.999%
1208	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.	0.000%	99.999%
1209	HALLWOOD GROUP INC COMMON STOCK USD.1	0.000%	99.999%
1210	PERFUMANIA HOLDINGS INC COMMON STOCK USD.01	0.000%	99.999%
1211	LCA VISION INC COMMON STOCK USD.001	0.000%	99.999%
1212	STR HOLDINGS INC COMMON STOCK USD.01	0.000%	99.999%
1213	ESCALADE INC COMMON STOCK NPV	0.000%	99.999%
1214	SMTC CORPORATION COMMON STOCK USD.01	0.000%	99.999%
1215	ALLIED HEALTHCARE PRODUCTS COMMON STOCK USD.01	0.000%	99.999%
1216	MARTHA STEWART LIVING A COMMON STOCK USD.01	0.000%	99.999%
1217	COMMUNITY WEST BANCSHARES COMMON STOCK NPV	0.000%	99.999%
1218	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	0.000%	99.999%
1219	COAST DISTRIBUTION SYSTEM/DE COMMON STOCK USD.001	0.000%	99.999%
1220	VIDEO DISPLAY CORP COMMON STOCK NPV	0.000%	100.000%
1221	PORTER BANCORP INC COMMON STOCK NPV	0.000%	100.000%
1222	TSR INC COMMON STOCK USD.01	0.000%	100.000%
1223	EASTERN VIRGINIA BANKSHARES COMMON STOCK USD2.	0.000%	100.000%
1224	ASCENT SOLAR TECHNOLOGIES COMMON STOCK USD.0001	0.000%	100.000%
1225	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25	0.000%	100.000%
1226	UNITED SECURITY BANCSHARE/CA COMMON STOCK NPV	0.000%	100.000%
1227	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	100.000%
1228	SUNLINK HEALTH SYSTEMS INC COMMON STOCK NPV	0.000%	100.000%
1229	MAXYGEN INC COMMON STOCK USD.0001	0.000%	100.000%
1230	SPEED COMMERCE INC COMMON STOCK NPV	0.000%	100.000%
1231	SPORT CHALET INC CLASS A COMMON STOCK USD.01	0.000%	100.000%
1232	HASTINGS ENTERTAINMENT INC COMMON STOCK USD.01	0.000%	100.000%
1233	ARGAN INC COMMON STOCK USD.15	0.000%	100.000%

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1234	SMITH MICRO SOFTWARE INC COMMON STOCK USD.001	0.000%	100.000%
1235	SPORT CHALET INC CLASS B COMMON STOCK USD.01	0.000%	100.000%
1236	BALTIC TRADING LTD COMMON STOCK	0.000%	100.000%
1237	ESCROW PETROCORP COMMON STOCK	0.000%	100.000%
1238	DYNACQ HEALTHCARE INC COMMON STOCK USD.001	0.000%	100.000%
1239	CVR ENERGY INC COMMON STOCK	-	100.000%
1240	PRICE COMMUNICATIONS CORP COM	-	100.000%
1241	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%