

# U.S. Small Cap Value Portfolio- Institutional Class

As of October 31, 2017 (Updated Monthly)

Source: State Street

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Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>15,011,097,507.99</b>		<b>99.964%</b>	
1	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1		122,143,081.25	0.813%	0.813%
2	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01		119,092,334.92	0.793%	1.606%
3	DARLING INGREDIENTS INC COMMON STOCK USD.01		115,713,614.00	0.771%	2.377%
4	WINTRUST FINANCIAL CORP COMMON STOCK		113,325,250.94	0.755%	3.132%
5	CREE INC COMMON STOCK USD.00125		112,646,352.00	0.750%	3.882%
6	STERLING BANCORP/DE COMMON STOCK USD.01		110,431,697.55	0.735%	4.617%
7	KEMPER CORP COMMON STOCK USD.1		109,772,083.30	0.731%	5.348%
8	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1		109,540,020.75	0.729%	6.078%
9	CNO FINANCIAL GROUP INC COMMON STOCK USD.01		108,104,915.73	0.720%	6.798%
10	DOMTAR CORP COMMON STOCK USD.01		105,689,361.96	0.704%	7.502%
11	WASHINGTON FEDERAL INC COMMON STOCK USD1.0		104,675,407.20	0.697%	8.199%
12	ASSOCIATED BANC CORP COMMON STOCK USD.01		104,032,335.00	0.693%	8.891%
13	PBF ENERGY INC CLASS A COMMON STOCK USD.001		102,795,293.92	0.685%	9.576%
14	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2		102,787,427.40	0.684%	10.260%
15	FULTON FINANCIAL CORP COMMON STOCK USD2.5		102,076,938.60	0.680%	10.940%
16	TRI POINTE GROUP INC COMMON STOCK USD.01		101,926,029.72	0.679%	11.619%
17	TECH DATA CORP COMMON STOCK USD.0015		101,196,020.79	0.674%	12.293%
18	WESCO INTERNATIONAL INC COMMON STOCK USD.01		99,550,544.10	0.663%	12.956%
19	MKS INSTRUMENTS INC COMMON STOCK		99,416,053.80	0.662%	13.618%
20	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0		96,940,711.20	0.646%	14.263%
21	AARON S INC COMMON STOCK USD.5		96,808,251.20	0.645%	14.908%

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<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
22	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0		95,969,972.67	0.639%	15.547%
23	GATX CORP COMMON STOCK USD.625		92,841,492.25	0.618%	16.165%
24	CONVERGYS CORP COMMON STOCK		91,498,169.97	0.609%	16.775%
25	HANCOCK HOLDING CO COMMON STOCK USD3.33		89,748,213.75	0.598%	17.372%
26	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01		89,148,595.16	0.594%	17.966%
27	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456		88,908,491.10	0.592%	18.558%
28	MB FINANCIAL INC COMMON STOCK USD.01		88,661,259.84	0.590%	19.149%
29	SANMINA CORP COMMON STOCK USD.01		86,066,815.45	0.573%	19.722%
30	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01		84,309,204.10	0.561%	20.283%
31	OLD NATIONAL BANCORP COMMON STOCK		82,681,144.00	0.551%	20.834%
32	COMMERCIAL METALS CO COMMON STOCK USD.01		81,215,314.72	0.541%	21.375%
33	SEABOARD CORP COMMON STOCK USD1.0		80,773,002.84	0.538%	21.913%
34	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01		80,148,222.29	0.534%	22.446%
35	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01		80,009,349.95	0.533%	22.979%
36	PDC ENERGY INC COMMON STOCK USD.01		79,385,660.53	0.529%	23.508%
37	CARPENTER TECHNOLOGY COMMON STOCK USD5.0		77,349,063.74	0.515%	24.023%
38	SYNNEX CORP COMMON STOCK USD.001		77,156,485.44	0.514%	24.537%
39	SKYWEST INC COMMON STOCK		75,587,022.00	0.503%	25.040%
40	TEREX CORP COMMON STOCK USD.01		74,609,002.09	0.497%	25.537%
41	BROOKS AUTOMATION INC COMMON STOCK USD.01		71,921,904.79	0.479%	26.016%
42	BARNES GROUP INC COMMON STOCK USD.01		71,633,497.70	0.477%	26.493%
43	MERITAGE HOMES CORP COMMON STOCK USD.01		69,466,410.50	0.463%	26.955%
44	OASIS PETROLEUM INC COMMON STOCK USD.01		69,039,205.20	0.460%	27.415%
45	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0		68,188,950.80	0.454%	27.869%
46	IBERIABANK CORP COMMON STOCK USD1.0		67,851,770.00	0.452%	28.321%
47	DELEK US HOLDINGS INC COMMON STOCK USD.01		67,782,204.20	0.451%	28.773%
48	PATTERSON UTI ENERGY INC COMMON STOCK USD.01		64,090,839.52	0.427%	29.199%
49	UNITED NATURAL FOODS INC COMMON STOCK USD.01		63,977,982.61	0.426%	29.625%
50	TOPBUILD CORP COMMON STOCK		63,076,277.54	0.420%	30.045%
51	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01		63,055,880.56	0.420%	30.465%
52	AIRCASTLE LTD COMMON STOCK USD.01		62,702,633.28	0.418%	30.883%
53	HECLA MINING CO COMMON STOCK USD.25		62,448,804.88	0.416%	31.299%
54	ZYNGA INC CL A COMMON STOCK USD.00000625		62,411,505.00	0.416%	31.714%
55	GAMESTOP CORP CLASS A COMMON STOCK USD.001		62,158,211.43	0.414%	32.128%
56	MAGELLAN HEALTH INC COMMON STOCK USD.01		62,154,527.40	0.414%	32.542%
57	MDC HOLDINGS INC COMMON STOCK USD.01		60,628,998.08	0.404%	32.946%
58	REGAL BELOIT CORP COMMON STOCK USD.01		60,332,265.90	0.402%	33.348%
59	WHITING PETROLEUM CORP COMMON STOCK USD.001		60,302,476.90	0.402%	33.749%

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<b>Equity</b>		<b>15,011,097,507.99</b>		<b>99.964%</b>	
60	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01		59,930,793.60	0.399%	34.148%
61	WERNER ENTERPRISES INC COMMON STOCK USD.01		59,550,758.20	0.397%	34.545%
62	STIFEL FINANCIAL CORP COMMON STOCK USD.15		59,365,653.19	0.395%	34.940%
63	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01		59,219,399.46	0.394%	35.335%
64	KLX INC COMMON STOCK USD.01		59,019,320.62	0.393%	35.728%
65	LIFEPOINT HEALTH INC COMMON STOCK USD.01		58,746,226.05	0.391%	36.119%
66	NABORS INDUSTRIES LTD COMMON STOCK USD.001		58,160,157.63	0.387%	36.506%
67	JANUS HENDERSON GROUP PLC COMMON STOCK		57,730,175.00	0.384%	36.891%
68	FBL FINANCIAL GROUP INC CL A COMMON STOCK		57,615,849.20	0.384%	37.274%
69	PLEXUS CORP COMMON STOCK USD.01		57,465,492.09	0.383%	37.657%
70	MCDERMOTT INTL INC COMMON STOCK USD1.0		56,576,817.14	0.377%	38.034%
71	UNIVERSAL FOREST PRODUCTS COMMON STOCK		55,997,045.20	0.373%	38.407%
72	TRONOX LTD CL A COMMON STOCK USD.01		55,675,542.15	0.371%	38.778%
73	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1		54,523,655.55	0.363%	39.141%
74	TCF FINANCIAL CORP COMMON STOCK USD.01		52,456,691.84	0.349%	39.490%
75	NAVIGATORS GROUP INC COMMON STOCK USD.1		52,397,316.00	0.349%	39.839%
76	NETSCOUT SYSTEMS INC COMMON STOCK USD.001		52,097,812.00	0.347%	40.186%
77	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0		50,266,819.40	0.335%	40.521%
78	ILG INC COMMON STOCK USD.01		49,894,377.48	0.332%	40.853%
79	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01		49,788,909.97	0.332%	41.184%
80	INSIGHT ENTERPRISES INC COMMON STOCK USD.01		49,470,576.30	0.329%	41.514%
81	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01		48,824,599.95	0.325%	41.839%
82	DECKERS OUTDOOR CORP COMMON STOCK USD.01		48,289,148.88	0.322%	42.161%
83	MYRIAD GENETICS INC COMMON STOCK USD.01		48,116,676.36	0.320%	42.481%
84	FTI CONSULTING INC COMMON STOCK USD.01		47,946,818.25	0.319%	42.800%
85	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01		47,551,982.10	0.317%	43.117%
86	TTM TECHNOLOGIES COMMON STOCK USD.001		47,328,622.62	0.315%	43.432%
87	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001		46,836,859.35	0.312%	43.744%
88	TRUSTMARK CORP COMMON STOCK		46,648,178.64	0.311%	44.055%
89	KULICKE + SOFFA INDUSTRIES COMMON STOCK		46,331,345.10	0.309%	44.363%
90	SCHOLASTIC CORP COMMON STOCK USD.01		46,267,239.18	0.308%	44.671%
91	NELNET INC CL A COMMON STOCK USD.01		46,223,184.00	0.308%	44.979%
92	UNIVERSAL CORP/VA COMMON STOCK		46,219,225.25	0.308%	45.287%
93	CONSOL ENERGY INC COMMON STOCK USD.01		46,216,530.89	0.308%	45.595%
94	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01		46,180,853.19	0.308%	45.902%
95	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001		45,722,615.40	0.304%	46.207%
96	AMKOR TECHNOLOGY INC COMMON STOCK USD.001		45,561,341.02	0.303%	46.510%
97	TUTOR PERINI CORP COMMON STOCK USD1.0		44,435,670.60	0.296%	46.806%

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<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
98	SEMGROUP CORP CLASS A COMMON STOCK		44,279,920.25	0.295%	47.101%
99	ROWAN COMPANIES PLC A COMMON STOCK USD.125		44,071,886.34	0.293%	47.394%
100	DSW INC CLASS A COMMON STOCK		44,061,679.65	0.293%	47.688%
101	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0		43,828,227.80	0.292%	47.980%
102	ACCO BRANDS CORP COMMON STOCK USD.01		43,805,443.95	0.292%	48.271%
103	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01		43,519,018.58	0.290%	48.561%
104	UNION BANKSHARES CORP COMMON STOCK USD1.33		43,377,137.44	0.289%	48.850%
105	II VI INC COMMON STOCK		43,241,122.40	0.288%	49.138%
106	GUESS? INC COMMON STOCK USD.01		43,193,247.05	0.288%	49.426%
107	HORACE MANN EDUCATORS COMMON STOCK USD.001		43,115,406.00	0.287%	49.713%
108	SAIA INC COMMON STOCK USD.001		42,935,572.80	0.286%	49.999%
109	INTEGER HOLDINGS CORP COMMON STOCK USD.001		42,844,447.80	0.285%	50.284%
110	BELMOND LTD CLASS A COMMON STOCK USD.01		42,694,249.65	0.284%	50.568%
111	KADANT INC COMMON STOCK USD.01		42,643,508.80	0.284%	50.852%
112	SANDERSON FARMS INC COMMON STOCK USD1.0		42,602,023.10	0.284%	51.136%
113	WESBANCO INC COMMON STOCK USD2.0833		42,533,847.20	0.283%	51.419%
114	OFFICE DEPOT INC COMMON STOCK USD.01		42,408,728.50	0.282%	51.702%
115	DRIL QUIP INC COMMON STOCK USD.01		42,329,571.30	0.282%	51.984%
116	MOBILE MINI INC COMMON STOCK USD.01		42,315,205.50	0.282%	52.265%
117	MAXAR TECHNOLOGIES LTD COMMON STOCK		42,064,622.40	0.280%	52.546%
118	NORTHWEST BANCSHARES INC COMMON STOCK USD.01		41,824,998.11	0.279%	52.824%
119	TIVO CORP COMMON STOCK USD.001		41,814,133.35	0.278%	53.103%
120	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01		40,879,122.00	0.272%	53.375%
121	EXTERRAN CORP COMMON STOCK USD.01		40,590,109.56	0.270%	53.645%
122	UNIFIRST CORP/MA COMMON STOCK USD.1		40,318,267.50	0.268%	53.914%
123	EPLUS INC COMMON STOCK USD.01		39,806,692.80	0.265%	54.179%
124	AAR CORP COMMON STOCK USD1.0		39,759,385.95	0.265%	54.443%
125	ENSCO PLC CL A COMMON STOCK USD.1		39,529,532.35	0.263%	54.707%
126	KRATON CORP COMMON STOCK USD.01		39,415,020.88	0.262%	54.969%
127	WORLD FUEL SERVICES CORP COMMON STOCK USD.01		39,198,583.80	0.261%	55.230%
128	NETGEAR INC COMMON STOCK USD.001		37,707,241.65	0.251%	55.481%
129	HALYARD HEALTH INC COMMON STOCK USD.01		37,699,634.40	0.251%	55.732%
130	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0		37,688,208.58	0.251%	55.983%
131	INFINITY PROPERTY + CASUALTY COMMON STOCK		37,109,364.60	0.247%	56.230%
132	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01		36,894,521.50	0.246%	56.476%
133	GREIF INC CL A COMMON STOCK		36,871,031.52	0.246%	56.722%
134	FLAGSTAR BANCORP INC COMMON STOCK USD.01		36,658,811.53	0.244%	56.966%
135	BOISE CASCADE CO COMMON STOCK USD.01		36,483,792.90	0.243%	57.209%

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<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
136	UNITED FIRE GROUP INC COMMON STOCK USD.001		36,450,506.95	0.243%	57.452%
137	CALLON PETROLEUM CO COMMON STOCK USD.01		36,070,701.87	0.240%	57.692%
138	CONMED CORP COMMON STOCK USD.01		36,040,520.74	0.240%	57.932%
139	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01		35,829,958.71	0.239%	58.170%
140	SNYDERS LANCE INC COMMON STOCK USD.833		34,858,211.83	0.232%	58.402%
141	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0		34,542,624.48	0.230%	58.632%
142	BROOKLINE BANCORP INC COMMON STOCK USD.01		34,455,867.60	0.229%	58.862%
143	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01		34,315,274.00	0.229%	59.090%
144	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01		34,303,305.07	0.228%	59.319%
145	AIR LEASE CORP COMMON STOCK USD.01		34,098,821.35	0.227%	59.546%
146	GREENBRIER COMPANIES INC COMMON STOCK		33,726,054.60	0.225%	59.771%
147	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01		32,977,068.73	0.220%	59.990%
148	DIODES INC COMMON STOCK USD.667		32,889,924.82	0.219%	60.209%
149	EW SCRIPPS CO/THE A COMMON STOCK USD.01		31,625,472.30	0.211%	60.420%
150	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01		31,607,066.04	0.210%	60.630%
151	AVX CORP COMMON STOCK USD.01		31,406,826.36	0.209%	60.839%
152	1ST SOURCE CORP COMMON STOCK		31,006,530.38	0.206%	61.046%
153	BRIGGS + STRATTON COMMON STOCK USD.01		30,940,156.80	0.206%	61.252%
154	COHERENT INC COMMON STOCK USD.01		30,860,543.70	0.206%	61.457%
155	HILLTOP HOLDINGS INC COMMON STOCK USD.01		30,810,283.72	0.205%	61.663%
156	G III APPAREL GROUP LTD COMMON STOCK USD.01		30,731,287.72	0.205%	61.867%
157	VISTA OUTDOOR INC COMMON STOCK USD.01		30,675,597.30	0.204%	62.072%
158	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01		30,392,579.70	0.202%	62.274%
159	GRIFFON CORP COMMON STOCK USD.25		30,294,955.35	0.202%	62.476%
160	VALLEY NATIONAL BANCORP COMMON STOCK		30,118,212.50	0.201%	62.676%
161	GRAY TELEVISION INC COMMON STOCK		30,018,555.18	0.200%	62.876%
162	BANNER CORPORATION COMMON STOCK USD.01		29,604,175.04	0.197%	63.073%
163	TRIBUNE MEDIA CO A COMMON STOCK		29,431,862.54	0.196%	63.269%
164	SCANSOURCE INC COMMON STOCK		29,264,240.20	0.195%	63.464%
165	FIRST MERCHANTS CORP COMMON STOCK		29,260,124.00	0.195%	63.659%
166	CUBIC CORP COMMON STOCK		29,063,149.00	0.194%	63.853%
167	SYKES ENTERPRISES INC COMMON STOCK USD.01		28,871,035.98	0.192%	64.045%
168	ICF INTERNATIONAL INC COMMON STOCK USD.001		28,856,232.00	0.192%	64.237%
169	ESCO TECHNOLOGIES INC COMMON STOCK USD.01		28,749,922.20	0.191%	64.429%
170	GRANITE CONSTRUCTION INC COMMON STOCK USD.01		28,529,871.81	0.190%	64.619%
171	MODINE MANUFACTURING CO COMMON STOCK USD.625		28,173,130.55	0.188%	64.806%
172	HUB GROUP INC CL A COMMON STOCK USD.01		28,000,161.50	0.186%	64.993%
173	ALAMO GROUP INC COMMON STOCK USD.1		27,911,502.00	0.186%	65.178%

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<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
174	ANDERSONS INC/THE COMMON STOCK		27,712,887.65	0.185%	65.363%
175	CTS CORP COMMON STOCK		27,628,536.00	0.184%	65.547%
176	MARTEN TRANSPORT LTD COMMON STOCK USD.01		27,609,645.15	0.184%	65.731%
177	KELLY SERVICES INC A COMMON STOCK USD1.0		27,470,297.31	0.183%	65.914%
178	ARCHROCK INC COMMON STOCK USD.01		27,292,236.00	0.182%	66.096%
179	LIVANOVA PLC COMMON STOCK GBP1.0		26,983,180.90	0.180%	66.275%
180	COOPER TIRE + RUBBER COMMON STOCK USD1.0		26,712,287.20	0.178%	66.453%
181	OCEANEERING INTL INC COMMON STOCK USD.25		26,532,016.74	0.177%	66.630%
182	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01		26,392,259.09	0.176%	66.806%
183	POPULAR INC COMMON STOCK USD.01		26,344,713.08	0.175%	66.981%
184	MATERION CORP COMMON STOCK		26,163,852.00	0.174%	67.155%
185	ARCBEST CORP COMMON STOCK USD.01		26,127,856.80	0.174%	67.329%
186	CATHAY GENERAL BANCORP COMMON STOCK USD.01		25,981,835.00	0.173%	67.502%
187	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01		25,947,792.70	0.173%	67.675%
188	RENASANT CORP COMMON STOCK USD5.0		25,855,128.00	0.172%	67.847%
189	SPARTANNASH CO COMMON STOCK		25,724,054.65	0.171%	68.019%
190	VIAD CORP COMMON STOCK USD1.5		25,557,789.60	0.170%	68.189%
191	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01		25,486,994.40	0.170%	68.358%
192	BLUCORA INC COMMON STOCK USD.0001		25,358,858.70	0.169%	68.527%
193	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01		24,821,740.65	0.165%	68.693%
194	WILLIAM LYON HOMES CL A COMMON STOCK USD.01		24,751,446.00	0.165%	68.857%
195	PIPER JAFFRAY COS COMMON STOCK USD.01		24,688,647.80	0.164%	69.022%
196	GLATFELTER COMMON STOCK USD.01		24,642,923.52	0.164%	69.186%
197	HELEN OF TROY LTD COMMON STOCK USD.1		24,525,135.50	0.163%	69.349%
198	NAVIGANT CONSULTING INC COMMON STOCK USD.001		24,299,778.00	0.162%	69.511%
199	BENEFICIAL BANCORP INC COMMON STOCK USD.01		24,214,855.50	0.161%	69.672%
200	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01		24,203,954.40	0.161%	69.834%
201	ENCORE WIRE CORP COMMON STOCK USD.01		24,183,875.10	0.161%	69.995%
202	SEACOR HOLDINGS INC COMMON STOCK USD.01		24,025,319.20	0.160%	70.155%
203	KIRBY CORP COMMON STOCK USD.1		24,023,322.05	0.160%	70.315%
204	HOPE BANCORP INC COMMON STOCK USD.001		24,015,147.30	0.160%	70.475%
205	CALERES INC COMMON STOCK USD.01		23,588,195.04	0.157%	70.632%
206	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01		23,487,929.44	0.156%	70.788%
207	PC CONNECTION INC COMMON STOCK USD.01		23,467,050.00	0.156%	70.944%
208	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01		23,380,195.50	0.156%	71.100%
209	DILLARDS INC CL A COMMON STOCK		23,302,214.00	0.155%	71.255%
210	GREEN PLAINS INC COMMON STOCK USD.001		23,229,300.80	0.155%	71.410%
211	UMPQUA HOLDINGS CORP COMMON STOCK		23,199,737.22	0.154%	71.564%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>15,011,097,507.99</b>			<b>99.964%</b>
212	PHARMERICA CORP COMMON STOCK USD.01		23,179,903.90	0.154%	71.719%
213	AEGION CORP COMMON STOCK USD.01		23,153,287.70	0.154%	71.873%
214	M/I HOMES INC COMMON STOCK USD.01		23,143,194.00	0.154%	72.027%
215	QEP RESOURCES INC COMMON STOCK USD.01		23,139,052.55	0.154%	72.181%
216	STATE AUTO FINANCIAL CORP COMMON STOCK		23,050,924.08	0.154%	72.335%
217	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1		23,019,985.00	0.153%	72.488%
218	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001		23,008,474.72	0.153%	72.641%
219	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01		22,874,370.75	0.152%	72.793%
220	MBIA INC COMMON STOCK USD1.0		22,562,616.25	0.150%	72.944%
221	CBIZ INC COMMON STOCK USD.01		22,511,227.20	0.150%	73.094%
222	MOLINA HEALTHCARE INC COMMON STOCK USD.001		22,439,045.79	0.149%	73.243%
223	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01		22,331,687.40	0.149%	73.392%
224	FIRSTCASH INC COMMON STOCK USD.01		22,235,187.85	0.148%	73.540%
225	NATIONAL BANK HOLD CL A COMMON STOCK		22,097,509.08	0.147%	73.687%
226	HOMESTREET INC COMMON STOCK		21,916,627.25	0.146%	73.833%
227	NN INC COMMON STOCK USD.01		21,771,523.95	0.145%	73.978%
228	TETRA TECH INC COMMON STOCK USD.01		21,731,562.50	0.145%	74.123%
229	TREDEGAR CORP COMMON STOCK		21,677,766.30	0.144%	74.267%
230	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01		21,624,733.34	0.144%	74.411%
231	HYSTER YALE MATERIALS COMMON STOCK USD.01		21,028,334.39	0.140%	74.551%
232	COHU INC COMMON STOCK USD1.0		20,918,949.60	0.139%	74.690%
233	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01		20,685,716.10	0.138%	74.828%
234	LEGG MASON INC COMMON STOCK USD.1		20,485,860.80	0.136%	74.965%
235	ONEMAIN HOLDINGS INC COMMON STOCK USD.01		20,481,705.99	0.136%	75.101%
236	IXYS CORPORATION COMMON STOCK USD.01		19,910,373.60	0.133%	75.234%
237	FORMFACTOR INC COMMON STOCK USD.001		19,865,409.20	0.132%	75.366%
238	FIRST INTERSTATE BANCYSYS A COMMON STOCK		19,842,491.40	0.132%	75.498%
239	TIME INC COMMON STOCK USD.01		19,811,466.00	0.132%	75.630%
240	KNOWLES CORP COMMON STOCK USD.01		19,778,551.92	0.132%	75.762%
241	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK		19,479,945.54	0.130%	75.891%
242	UNITED FINANCIAL BANCORP INC COMMON STOCK		19,463,969.44	0.130%	76.021%
243	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0		19,463,203.84	0.130%	76.151%
244	MAINSOURCE FINANCIAL GROUP I COMMON STOCK		19,442,160.36	0.129%	76.280%
245	MCGRATH RENTCORP COMMON STOCK		19,335,834.30	0.129%	76.409%
246	GANNETT CO INC COMMON STOCK USD.01		19,190,921.10	0.128%	76.537%
247	REGIS CORP COMMON STOCK USD.05		18,925,880.13	0.126%	76.663%
248	RPX CORP COMMON STOCK USD.0001		18,920,104.14	0.126%	76.789%
249	FLUSHING FINANCIAL CORP COMMON STOCK USD.01		18,888,239.44	0.126%	76.914%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
250	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001		18,774,815.18	0.125%	77.039%
251	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001		18,700,970.40	0.125%	77.164%
252	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01		18,662,877.75	0.124%	77.288%
253	COEUR MINING INC COMMON STOCK USD.01		18,491,668.80	0.123%	77.411%
254	ANGIODYNAMICS INC COMMON STOCK USD.01		18,441,977.80	0.123%	77.534%
255	AMERCO COMMON STOCK USD.25		18,399,895.68	0.123%	77.657%
256	MAIDEN HOLDINGS LTD COMMON STOCK USD.01		18,079,569.75	0.120%	77.777%
257	WABASH NATIONAL CORP COMMON STOCK USD.01		18,065,160.00	0.120%	77.897%
258	AMERICAN VANGUARD CORP COMMON STOCK USD.1		18,055,507.50	0.120%	78.018%
259	FEDERAL SIGNAL CORP COMMON STOCK USD1.0		17,922,535.05	0.119%	78.137%
260	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01		17,801,402.40	0.119%	78.256%
261	BANKRATE INC COMMON STOCK USD.01		17,768,592.40	0.118%	78.374%
262	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01		17,688,831.40	0.118%	78.492%
263	SANDY SPRING BANCORP INC COMMON STOCK USD1.0		17,588,169.63	0.117%	78.609%
264	KIMBALL ELECTRONICS INC COMMON STOCK		17,576,174.00	0.117%	78.726%
265	CAI INTERNATIONAL INC COMMON STOCK USD.0001		17,466,665.34	0.116%	78.842%
266	ATN INTERNATIONAL INC COMMON STOCK USD.01		17,440,011.02	0.116%	78.958%
267	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0		17,430,467.67	0.116%	79.074%
268	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01		17,389,889.22	0.116%	79.190%
269	SCORPIO TANKERS INC COMMON STOCK USD.01		17,364,245.32	0.116%	79.306%
270	PHOTRONICS INC COMMON STOCK USD.01		17,351,757.70	0.116%	79.421%
271	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0		17,291,721.30	0.115%	79.537%
272	K12 INC COMMON STOCK USD.0001		17,104,346.84	0.114%	79.650%
273	MERCER INTERNATIONAL INC COMMON STOCK USD1.0		17,102,450.40	0.114%	79.764%
274	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001		17,095,380.00	0.114%	79.878%
275	SM ENERGY CO COMMON STOCK USD.01		16,941,693.78	0.113%	79.991%
276	UNIFI INC COMMON STOCK USD.1		16,784,692.10	0.112%	80.103%
277	UNIT CORP COMMON STOCK USD.2		16,747,941.60	0.112%	80.214%
278	TRIMAS CORP COMMON STOCK USD.01		16,584,882.30	0.110%	80.325%
279	ASTEC INDUSTRIES INC COMMON STOCK USD.2		16,558,179.35	0.110%	80.435%
280	SUNCOKE ENERGY INC COMMON STOCK USD.01		16,393,936.67	0.109%	80.544%
281	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01		16,069,269.52	0.107%	80.651%
282	URBAN OUTFITTERS INC COMMON STOCK USD.0001		15,923,950.04	0.106%	80.757%
283	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01		15,651,420.75	0.104%	80.861%
284	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01		15,623,644.22	0.104%	80.966%
285	TRIUMPH GROUP INC COMMON STOCK USD.001		15,573,282.75	0.104%	81.069%
286	ROGERS CORP COMMON STOCK USD1.0		15,560,521.44	0.104%	81.173%
287	JOHNSON OUTDOORS INC A COMMON STOCK USD.05		15,512,438.55	0.103%	81.276%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
288	MARCUS CORPORATION COMMON STOCK USD1.0		15,380,203.50	0.102%	81.379%
289	PEOPLES BANCORP INC COMMON STOCK		15,286,999.68	0.102%	81.480%
290	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01		15,281,125.50	0.102%	81.582%
291	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01		15,187,750.50	0.101%	81.683%
292	FERROGLOBE PLC COMMON STOCK USD7.5		14,974,842.87	0.100%	81.783%
293	BED BATH + BEYOND INC COMMON STOCK USD.01		14,936,920.10	0.099%	81.882%
294	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001		14,923,032.39	0.099%	81.982%
295	CLEARWATER PAPER CORP COMMON STOCK USD.0001		14,782,444.95	0.098%	82.080%
296	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0		14,779,401.00	0.098%	82.179%
297	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01		14,767,129.65	0.098%	82.277%
298	CUSTOMERS BANCORP INC COMMON STOCK USD1.0		14,702,385.74	0.098%	82.375%
299	IMPAX LABORATORIES INC COMMON STOCK USD.01		14,580,947.70	0.097%	82.472%
300	CENTURY COMMUNITIES INC COMMON STOCK USD.01		14,577,430.15	0.097%	82.569%
301	LHC GROUP INC COMMON STOCK USD.01		14,573,198.49	0.097%	82.666%
302	ENNIS INC COMMON STOCK USD2.5		14,561,740.05	0.097%	82.763%
303	EZCORP INC CL A COMMON STOCK USD.01		14,518,551.00	0.097%	82.860%
304	SPARTAN MOTORS INC COMMON STOCK USD.01		14,497,451.25	0.097%	82.956%
305	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01		14,460,744.99	0.096%	83.053%
306	WEBSTER FINANCIAL CORP COMMON STOCK USD.01		14,445,873.00	0.096%	83.149%
307	EMC INS GROUP INC COMMON STOCK USD1.0		14,414,571.78	0.096%	83.245%
308	COPA HOLDINGS SA CLASS A COMMON STOCK		14,394,874.69	0.096%	83.341%
309	BARNES + NOBLE INC COMMON STOCK USD.001		14,350,959.00	0.096%	83.436%
310	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001		14,261,197.86	0.095%	83.531%
311	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1		14,161,237.56	0.094%	83.626%
312	SUPER MICRO COMPUTER INC COMMON STOCK USD.001		14,005,520.50	0.093%	83.719%
313	ALEXANDER + BALDWIN INC REIT		13,912,883.40	0.093%	83.812%
314	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0		13,834,373.10	0.092%	83.904%
315	VIRTUSA CORP COMMON STOCK USD.01		13,734,241.92	0.091%	83.995%
316	HERITAGE FINANCIAL CORP COMMON STOCK		13,675,529.00	0.091%	84.086%
317	OMEGA PROTEIN CORP COMMON STOCK USD.01		13,554,457.50	0.090%	84.176%
318	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1		13,508,379.50	0.090%	84.266%
319	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01		13,479,205.08	0.090%	84.356%
320	HOOVER FURNITURE CORP COMMON STOCK		13,463,827.80	0.090%	84.446%
321	FNFV GROUP TRACKING STK USD.0001		13,461,934.50	0.090%	84.535%
322	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01		13,308,775.20	0.089%	84.624%
323	KAISER ALUMINUM CORP COMMON STOCK USD.01		13,307,377.32	0.089%	84.713%
324	LIBERTY EXPEDIA HOLD A COMMON STOCK		13,202,947.80	0.088%	84.801%
325	HAVERTY FURNITURE COMMON STOCK USD1.0		13,045,377.60	0.087%	84.888%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
326	MALLINCKRODT PLC COMMON STOCK USD.2		13,013,266.34	0.087%	84.974%
327	DHT HOLDINGS INC COMMON STOCK USD.01		12,930,098.94	0.086%	85.060%
328	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001		12,870,089.25	0.086%	85.146%
329	ANALOGIC CORP COMMON STOCK USD.05		12,814,675.50	0.085%	85.231%
330	MOVADO GROUP INC COMMON STOCK USD.01		12,771,860.60	0.085%	85.316%
331	US CELLULAR CORP COMMON STOCK USD1.0		12,714,256.61	0.085%	85.401%
332	STEWART INFORMATION SERVICES COMMON STOCK USD1.0		12,700,035.60	0.085%	85.486%
333	CHICO S FAS INC COMMON STOCK USD.01		12,628,466.66	0.084%	85.570%
334	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK		12,486,877.90	0.083%	85.653%
335	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001		12,371,560.50	0.082%	85.735%
336	WEIS MARKETS INC COMMON STOCK		12,214,325.97	0.081%	85.817%
337	CALGON CARBON CORP COMMON STOCK USD.01		12,173,396.20	0.081%	85.898%
338	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001		11,896,396.50	0.079%	85.977%
339	ZUMIEZ INC COMMON STOCK		11,883,462.60	0.079%	86.056%
340	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01		11,822,049.80	0.079%	86.135%
341	HAYNES INTERNATIONAL INC COMMON STOCK USD.001		11,809,544.80	0.079%	86.213%
342	NORTHFIELD BANCORP INC COMMON STOCK USD.01		11,793,287.98	0.079%	86.292%
343	GREAT WESTERN BANCORP INC COMMON STOCK USD.01		11,632,688.10	0.077%	86.369%
344	GASLOG LTD COMMON STOCK USD.01		11,377,927.50	0.076%	86.445%
345	MATSON INC COMMON STOCK		11,312,049.98	0.075%	86.520%
346	FINISH LINE/THE CL A COMMON STOCK USD.01		11,303,615.52	0.075%	86.596%
347	CENTRAL GARDEN + PET CO COMMON STOCK USD.01		11,234,655.90	0.075%	86.671%
348	DEL TACO RESTAURANTS INC COMMON STOCK		11,192,478.48	0.075%	86.745%
349	FNB CORP COMMON STOCK USD.01		11,169,126.44	0.074%	86.820%
350	CHART INDUSTRIES INC COMMON STOCK USD.01		11,146,831.50	0.074%	86.894%
351	BANC OF CALIFORNIA INC COMMON STOCK USD.01		11,132,650.35	0.074%	86.968%
352	MARINEMAX INC COMMON STOCK USD.001		11,116,755.30	0.074%	87.042%
353	FARO TECHNOLOGIES INC COMMON STOCK USD.001		11,061,527.40	0.074%	87.116%
354	EXPRESS INC COMMON STOCK		11,033,312.72	0.073%	87.189%
355	PARK STERLING CORP COMMON STOCK USD.01		11,024,958.45	0.073%	87.262%
356	CALLAWAY GOLF COMPANY COMMON STOCK USD.01		10,940,667.27	0.073%	87.335%
357	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01		10,919,797.00	0.073%	87.408%
358	OPUS BANK COMMON STOCK		10,907,810.90	0.073%	87.481%
359	MYR GROUP INC/DELAWARE COMMON STOCK USD.01		10,856,631.60	0.072%	87.553%
360	SUPERIOR INDUSTRIES INTL COMMON STOCK		10,850,696.70	0.072%	87.625%
361	PEABODY ENERGY CORP COMMON STOCK		10,848,382.66	0.072%	87.697%
362	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01		10,807,083.20	0.072%	87.769%
363	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01		10,794,309.46	0.072%	87.841%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
364	EXACTECH INC COMMON STOCK USD.01		10,750,260.60	0.072%	87.913%
365	MEREDITH CORP COMMON STOCK USD1.0		10,715,116.00	0.071%	87.984%
366	KEMET CORP COMMON STOCK USD.01		10,659,217.73	0.071%	88.055%
367	NL INDUSTRIES COMMON STOCK USD.125		10,643,308.00	0.071%	88.126%
368	MERCANTILE BANK CORP COMMON STOCK		10,642,785.40	0.071%	88.197%
369	DUCOMMUN INC COMMON STOCK USD.01		10,550,498.91	0.070%	88.267%
370	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01		10,466,053.60	0.070%	88.337%
371	EMCOR GROUP INC COMMON STOCK USD.01		10,396,336.81	0.069%	88.406%
372	OWENS + MINOR INC COMMON STOCK USD2.0		10,364,117.40	0.069%	88.475%
373	FLEXSTEEL INDS COMMON STOCK USD1.0		10,251,259.48	0.068%	88.543%
374	OFG BANCORP COMMON STOCK USD1.0		10,191,327.70	0.068%	88.611%
375	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01		9,975,688.40	0.066%	88.678%
376	KB HOME COMMON STOCK USD1.0		9,914,902.66	0.066%	88.744%
377	GENESCO INC COMMON STOCK USD1.0		9,769,105.50	0.065%	88.809%
378	WORLD ACCEPTANCE CORP COMMON STOCK		9,766,575.00	0.065%	88.874%
379	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001		9,760,734.18	0.065%	88.939%
380	CONNECTONE BANCORP INC COMMON STOCK		9,646,614.30	0.064%	89.003%
381	LANDEC CORP COMMON STOCK USD.001		9,640,607.25	0.064%	89.067%
382	GULFPORT ENERGY CORP COMMON STOCK USD.01		9,594,753.90	0.064%	89.131%
383	ASCENA RETAIL GROUP INC COMMON STOCK USD.01		9,552,315.56	0.064%	89.195%
384	CATO CORP CLASS A COMMON STOCK USD.033		9,375,055.74	0.062%	89.257%
385	CONN S INC COMMON STOCK USD.01		9,297,600.75	0.062%	89.319%
386	VISHAY PRECISION GROUP COMMON STOCK		9,236,274.65	0.062%	89.381%
387	PDL BIOPHARMA INC COMMON STOCK USD.01		9,225,304.72	0.061%	89.442%
388	DONEGAL GROUP INC CL A COMMON STOCK USD.01		9,222,468.38	0.061%	89.504%
389	ZAGG INC COMMON STOCK USD.001		9,084,997.15	0.061%	89.564%
390	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0		9,038,790.00	0.060%	89.624%
391	VERITIV CORP COMMON STOCK USD.01		9,033,185.50	0.060%	89.684%
392	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01		9,013,824.12	0.060%	89.744%
393	CRAY INC COMMON STOCK USD.01		8,913,634.45	0.059%	89.804%
394	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01		8,900,050.50	0.059%	89.863%
395	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01		8,877,656.90	0.059%	89.922%
396	SHOE CARNIVAL INC COMMON STOCK USD.01		8,839,337.33	0.059%	89.981%
397	SPOK HOLDINGS INC COMMON STOCK USD.0001		8,830,255.05	0.059%	90.040%
398	NEWPARK RESOURCES INC COMMON STOCK USD.01		8,812,641.25	0.059%	90.099%
399	MATRIX SERVICE CO COMMON STOCK USD.01		8,722,950.90	0.058%	90.157%
400	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01		8,654,758.00	0.058%	90.214%
401	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0		8,607,163.11	0.057%	90.272%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>15,011,097,507.99</b>			<b>99.964%</b>
402	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01		8,536,446.27	0.057%	90.328%
403	STRATASYS LTD COMMON STOCK ILS.01		8,510,015.24	0.057%	90.385%
404	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01		8,498,588.75	0.057%	90.442%
405	BALDWIN + LYONS INC CL B COMMON STOCK		8,458,796.25	0.056%	90.498%
406	ARMSTRONG FLOORING INC COMMON STOCK USD.0001		8,407,924.40	0.056%	90.554%
407	TRANSOCEAN LTD COMMON STOCK CHF.1		8,405,376.00	0.056%	90.610%
408	BANKFINANCIAL CORP COMMON STOCK USD.01		8,397,243.36	0.056%	90.666%
409	CRA INTERNATIONAL INC COMMON STOCK		8,311,908.10	0.055%	90.721%
410	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001		8,284,844.80	0.055%	90.776%
411	LYDALL INC COMMON STOCK USD.1		8,269,966.20	0.055%	90.832%
412	ORITANI FINANCIAL CORP COMMON STOCK USD.01		8,265,853.95	0.055%	90.887%
413	HURON CONSULTING GROUP INC COMMON STOCK USD.01		8,239,648.20	0.055%	90.941%
414	INVESTORS TITLE CO COMMON STOCK		8,216,286.40	0.055%	90.996%
415	INVACARE CORP COMMON STOCK USD.25		8,159,696.00	0.054%	91.050%
416	FIRST BANCORP/NC COMMON STOCK		8,091,102.20	0.054%	91.104%
417	BILL BARRETT CORP COMMON STOCK USD.001		8,054,303.69	0.054%	91.158%
418	WATERSTONE FINANCIAL INC COMMON STOCK USD.01		8,053,056.00	0.054%	91.212%
419	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001		7,914,547.20	0.053%	91.264%
420	LIFETIME BRANDS INC COMMON STOCK USD.01		7,893,426.00	0.053%	91.317%
421	DIGI INTERNATIONAL INC COMMON STOCK USD.01		7,868,473.60	0.052%	91.369%
422	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01		7,811,754.80	0.052%	91.421%
423	BMC STOCK HOLDINGS INC COMMON STOCK USD.01		7,767,366.75	0.052%	91.473%
424	NEWSTAR FINANCIAL INC COMMON STOCK USD.01		7,750,288.68	0.052%	91.525%
425	CSS INDUSTRIES INC COMMON STOCK USD.1		7,714,453.60	0.051%	91.576%
426	BASSETT FURNITURE INDS COMMON STOCK USD5.0		7,695,669.60	0.051%	91.627%
427	ANDEAVOR COMMON STOCK USD.167		7,660,116.48	0.051%	91.678%
428	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0		7,576,156.30	0.050%	91.729%
429	HURCO COMPANIES INC COMMON STOCK		7,538,853.50	0.050%	91.779%
430	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1		7,517,092.71	0.050%	91.829%
431	S + T BANCORP INC COMMON STOCK USD2.5		7,442,020.89	0.050%	91.879%
432	SENECA FOODS CORP CL A COMMON STOCK USD.25		7,438,500.00	0.050%	91.928%
433	SIERRA BANCORP COMMON STOCK		7,410,228.84	0.049%	91.977%
434	FTD COS INC COMMON STOCK USD.0001		7,384,608.00	0.049%	92.027%
435	INGLES MARKETS INC CLASS A COMMON STOCK USD.05		7,371,351.10	0.049%	92.076%
436	AXT INC COMMON STOCK USD.001		7,256,492.40	0.048%	92.124%
437	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01		7,256,105.80	0.048%	92.172%
438	CLOUD PEAK ENERGY INC COMMON STOCK USD.01		7,253,581.25	0.048%	92.221%
439	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01		7,229,335.05	0.048%	92.269%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
440	TITAN INTERNATIONAL INC COMMON STOCK		7,149,354.80	0.048%	92.316%
441	TEAM INC COMMON STOCK USD.3		7,115,574.60	0.047%	92.364%
442	DSP GROUP INC COMMON STOCK USD.001		7,102,777.20	0.047%	92.411%
443	PIER 1 IMPORTS INC COMMON STOCK USD.001		6,964,921.60	0.046%	92.457%
444	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001		6,945,268.40	0.046%	92.504%
445	FUTUREFUEL CORP COMMON STOCK USD.0001		6,936,637.62	0.046%	92.550%
446	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001		6,931,517.70	0.046%	92.596%
447	ALMOST FAMILY INC COMMON STOCK USD.1		6,827,465.25	0.045%	92.642%
448	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01		6,790,936.90	0.045%	92.687%
449	RESOURCES CONNECTION INC COMMON STOCK USD.01		6,775,870.50	0.045%	92.732%
450	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0		6,770,991.34	0.045%	92.777%
451	BLUE HILLS BANCORP INC COMMON STOCK USD.01		6,744,880.80	0.045%	92.822%
452	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01		6,729,450.00	0.045%	92.867%
453	MOOG INC CLASS A COMMON STOCK USD1.0		6,682,836.24	0.045%	92.911%
454	CITI TRENDS INC COMMON STOCK USD.01		6,680,102.40	0.044%	92.956%
455	XCERRA CORP COMMON STOCK USD.05		6,671,434.55	0.044%	93.000%
456	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0		6,661,439.40	0.044%	93.044%
457	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01		6,605,716.10	0.044%	93.088%
458	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01		6,605,573.75	0.044%	93.132%
459	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01		6,577,024.00	0.044%	93.176%
460	HOSTESS BRANDS INC COMMON STOCK USD.0001		6,531,825.71	0.043%	93.220%
461	ERA GROUP INC COMMON STOCK USD.01		6,519,559.32	0.043%	93.263%
462	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001		6,472,406.15	0.043%	93.306%
463	AV HOMES INC COMMON STOCK USD1.0		6,369,324.30	0.042%	93.349%
464	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01		6,271,722.21	0.042%	93.390%
465	FIRST FINANCIAL CORP/INDIANA COMMON STOCK		6,199,985.00	0.041%	93.432%
466	STANDARD MOTOR PRODS COMMON STOCK USD2.0		6,161,443.97	0.041%	93.473%
467	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01		6,139,139.40	0.041%	93.514%
468	ELECTRO SCIENTIFIC INDS INC COMMON STOCK		6,124,498.38	0.041%	93.554%
469	FREIGHTCAR AMERICA INC COMMON STOCK USD.01		6,072,243.84	0.040%	93.595%
470	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001		6,026,460.99	0.040%	93.635%
471	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01		6,014,386.40	0.040%	93.675%
472	POWELL INDUSTRIES INC COMMON STOCK USD.01		6,003,149.04	0.040%	93.715%
473	BEL FUSE INC CL B COMMON STOCK USD.1		5,939,362.95	0.040%	93.755%
474	DEAN FOODS CO COMMON STOCK USD.01		5,906,628.00	0.039%	93.794%
475	ESSENDANT INC COMMON STOCK USD.1		5,904,809.68	0.039%	93.833%
476	NACCO INDUSTRIES CL A COMMON STOCK USD1.0		5,875,417.60	0.039%	93.872%
477	COWEN INC COMMON STOCK USD.01		5,858,895.00	0.039%	93.911%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
478	ACETO CORP COMMON STOCK USD.01		5,848,525.09	0.039%	93.950%
479	DORIAN LPG LTD COMMON STOCK USD.01		5,832,469.50	0.039%	93.989%
480	HALLMARK FINL SERVICES INC COMMON STOCK USD.18		5,808,513.94	0.039%	94.028%
481	CUTERA INC COMMON STOCK USD.001		5,795,571.00	0.039%	94.066%
482	HOMETRUST BANCSHARES INC COMMON STOCK		5,789,411.25	0.039%	94.105%
483	NAVIENT CORP COMMON STOCK USD.01		5,765,030.18	0.038%	94.143%
484	FIRST SOLAR INC COMMON STOCK USD.001		5,762,404.30	0.038%	94.182%
485	OLYMPIC STEEL INC COMMON STOCK		5,749,998.40	0.038%	94.220%
486	TIMBERLAND BANCORP INC COMMON STOCK USD.01		5,708,433.85	0.038%	94.258%
487	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0		5,674,413.80	0.038%	94.296%
488	NORTHRIM BANCORP INC COMMON STOCK USD1.0		5,666,960.00	0.038%	94.334%
489	LAKELAND BANCORP INC COMMON STOCK		5,648,742.90	0.038%	94.371%
490	BANCORPSOUTH INC COMMON STOCK USD2.5		5,644,170.80	0.038%	94.409%
491	SMART + FINAL STORES INC COMMON STOCK USD.001		5,578,980.00	0.037%	94.446%
492	SUPERIOR UNIFORM GROUP INC COMMON STOCK		5,577,481.21	0.037%	94.483%
493	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001		5,515,809.20	0.037%	94.520%
494	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01		5,515,656.05	0.037%	94.557%
495	LA QUINTA HOLDINGS INC COMMON STOCK USD.01		5,493,933.62	0.037%	94.593%
496	AGILYSYS INC COMMON STOCK USD.3		5,482,334.16	0.037%	94.630%
497	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01		5,481,640.00	0.037%	94.666%
498	HAMILTON BEACH BRANDS H COMMON STOCK		5,475,719.72	0.036%	94.703%
499	HAMILTON BEACH BRAND A COMMON STOCK		5,475,719.72	0.036%	94.739%
500	VERA BRADLEY INC COMMON STOCK		5,449,269.60	0.036%	94.775%
501	PERFICIENT INC COMMON STOCK USD.001		5,436,819.60	0.036%	94.812%
502	HARDINGE INC COMMON STOCK USD.01		5,434,680.12	0.036%	94.848%
503	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01		5,419,664.10	0.036%	94.884%
504	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01		5,376,046.00	0.036%	94.920%
505	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01		5,357,380.98	0.036%	94.955%
506	TIPTREE INC COMMON STOCK USD.001		5,328,179.50	0.035%	94.991%
507	BANK MUTUAL CORP COMMON STOCK USD.01		5,323,550.18	0.035%	95.026%
508	HORIZON PHARMA PLC COMMON STOCK USD.0001		5,292,969.72	0.035%	95.062%
509	ORION GROUP HOLDINGS INC COMMON STOCK USD.01		5,233,363.20	0.035%	95.096%
510	SIGMA DESIGNS INC COMMON STOCK		5,204,058.75	0.035%	95.131%
511	ENSTAR GROUP LTD COMMON STOCK USD1.0		5,143,724.00	0.034%	95.165%
512	MERIT MEDICAL SYSTEMS INC COMMON STOCK		5,067,004.35	0.034%	95.199%
513	RED LION HOTELS CORP COMMON STOCK USD.01		5,040,015.20	0.034%	95.233%
514	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01		5,039,247.84	0.034%	95.266%
515	CLIFTON BANCORP INC COMMON STOCK USD.01		4,928,635.27	0.033%	95.299%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
516	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1		4,874,033.52	0.032%	95.331%
517	PACIFIC ETHANOL INC COMMON STOCK USD.001		4,815,744.00	0.032%	95.364%
518	SCHULMAN (A.) INC COMMON STOCK USD1.0		4,771,884.60	0.032%	95.395%
519	GULF ISLAND FABRICATION INC COMMON STOCK		4,682,044.35	0.031%	95.426%
520	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01		4,643,545.20	0.031%	95.457%
521	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001		4,641,446.68	0.031%	95.488%
522	TILLY S INC CLASS A SHRS COMMON STOCK USD.001		4,609,253.37	0.031%	95.519%
523	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01		4,604,446.22	0.031%	95.550%
524	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01		4,581,315.55	0.031%	95.580%
525	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001		4,474,140.48	0.030%	95.610%
526	KRONOS WORLDWIDE INC COMMON STOCK USD.01		4,436,339.58	0.030%	95.640%
527	SOLSTICE SAPPHIRE INVESTMENT COMMON STOCK		4,392,874.20	0.029%	95.669%
528	COSTAMARE INC COMMON STOCK USD.0001		4,384,787.85	0.029%	95.698%
529	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001		4,334,137.50	0.029%	95.727%
530	CARRIAGE SERVICES INC COMMON STOCK USD.01		4,333,588.00	0.029%	95.756%
531	PRA GROUP INC COMMON STOCK USD.01		4,333,483.80	0.029%	95.785%
532	PROVIDENCE SERVICE CORP COMMON STOCK USD.001		4,301,827.60	0.029%	95.813%
533	SPARTON CORP COMMON STOCK USD1.25		4,273,272.49	0.028%	95.842%
534	VEECO INSTRUMENTS INC COMMON STOCK USD.01		4,244,331.15	0.028%	95.870%
535	STRATTEC SECURITY CORP COMMON STOCK USD.01		4,195,634.95	0.028%	95.898%
536	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01		4,168,022.25	0.028%	95.926%
537	CAREER EDUCATION CORP COMMON STOCK USD.01		4,163,875.68	0.028%	95.953%
538	MEET GROUP INC/THE COMMON STOCK USD.001		4,105,930.71	0.027%	95.981%
539	RTI SURGICAL INC COMMON STOCK USD.001		4,105,804.50	0.027%	96.008%
540	RIVERVIEW BANCORP INC COMMON STOCK USD.01		4,103,474.64	0.027%	96.035%
541	VILLAGE SUPER MARKET CLASS A COMMON STOCK		4,096,316.49	0.027%	96.063%
542	OLD SECOND BANCORP INC COMMON STOCK USD1.0		4,094,998.50	0.027%	96.090%
543	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1		4,079,606.00	0.027%	96.117%
544	PHI INC NON VOTING COMMON STOCK USD.1		4,079,459.30	0.027%	96.144%
545	INTERNATIONAL SEAWAYS INC COMMON STOCK		4,077,947.20	0.027%	96.171%
546	PREMIER FINANCIAL BANCORP COMMON STOCK		4,033,332.90	0.027%	96.198%
547	REIS INC COMMON STOCK USD.01		4,011,952.25	0.027%	96.225%
548	GENERAL COMMUNICATION INC A COMMON STOCK		3,972,463.50	0.026%	96.251%
549	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01		3,933,983.61	0.026%	96.278%
550	SYNAPTICS INC COMMON STOCK USD.001		3,893,665.28	0.026%	96.304%
551	INFINERA CORP COMMON STOCK USD.001		3,878,591.04	0.026%	96.329%
552	DELTA APPAREL INC COMMON STOCK USD.01		3,874,770.90	0.026%	96.355%
553	FABRINET COMMON STOCK USD.01		3,869,843.12	0.026%	96.381%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>15,011,097,507.99</b>		<b>99.964%</b>	
554	VOXX INTERNATIONAL CORP COMMON STOCK USD.01		3,861,652.20	0.026%	96.407%
555	PC TEL INC COMMON STOCK USD.001		3,859,221.10	0.026%	96.432%
556	PICO HOLDINGS INC COMMON STOCK USD.001		3,851,952.30	0.026%	96.458%
557	VSE CORP COMMON STOCK USD.05		3,843,302.50	0.026%	96.484%
558	STRATUS PROPERTIES INC COMMON STOCK USD.01		3,793,958.00	0.025%	96.509%
559	MBT FINANCIAL CORP COMMON STOCK		3,738,656.25	0.025%	96.534%
560	ROCKY BRANDS INC COMMON STOCK		3,721,616.10	0.025%	96.559%
561	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0		3,716,777.48	0.025%	96.583%
562	INNERWORKINGS INC COMMON STOCK USD.0001		3,708,273.92	0.025%	96.608%
563	AEROVIRONMENT INC COMMON STOCK USD.0001		3,663,823.40	0.024%	96.632%
564	INNOSPEC INC COMMON STOCK USD.01		3,626,945.85	0.024%	96.657%
565	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01		3,618,877.70	0.024%	96.681%
566	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01		3,615,353.25	0.024%	96.705%
567	TUESDAY MORNING CORP COMMON STOCK USD.01		3,605,966.50	0.024%	96.729%
568	LSB INDUSTRIES INC COMMON STOCK USD.1		3,595,574.25	0.024%	96.753%
569	LAWSON PRODUCTS INC COMMON STOCK USD1.0		3,594,236.80	0.024%	96.777%
570	HIBBETT SPORTS INC COMMON STOCK USD.01		3,574,656.00	0.024%	96.800%
571	NORTHWEST PIPE CO COMMON STOCK USD.01		3,538,906.56	0.024%	96.824%
572	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001		3,535,737.50	0.024%	96.848%
573	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01		3,505,982.00	0.023%	96.871%
574	SHIP FINANCE INTL LTD COMMON STOCK USD.01		3,504,331.00	0.023%	96.894%
575	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK		3,497,763.52	0.023%	96.918%
576	GREEN BRICK PARTNERS INC COMMON STOCK USD.01		3,494,839.25	0.023%	96.941%
577	PARKER DRILLING CO COMMON STOCK USD.167		3,455,916.45	0.023%	96.964%
578	UNITED BANKSHARES INC COMMON STOCK USD2.5		3,443,830.25	0.023%	96.987%
579	ENGILITY HOLDINGS INC COMMON STOCK USD.01		3,418,481.43	0.023%	97.010%
580	FIDELITY SOUTHERN CORP COMMON STOCK		3,413,031.69	0.023%	97.032%
581	BBX CAPITAL CORP COMMON STOCK USD.01		3,348,523.81	0.022%	97.055%
582	BIGLARI HOLDINGS INC COMMON STOCK USD.5		3,337,417.28	0.022%	97.077%
583	BOOT BARN HOLDINGS INC COMMON STOCK		3,334,582.02	0.022%	97.099%
584	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01		3,310,264.65	0.022%	97.121%
585	KVH INDUSTRIES INC COMMON STOCK USD.01		3,302,491.50	0.022%	97.143%
586	FRANKLIN COVEY CO COMMON STOCK USD.05		3,283,818.60	0.022%	97.165%
587	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01		3,203,988.75	0.021%	97.186%
588	SHILOH INDUSTRIES INC COMMON STOCK USD.01		3,196,254.72	0.021%	97.208%
589	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125		3,183,939.20	0.021%	97.229%
590	GENCOR INDUSTRIES INC COMMON STOCK USD.1		3,161,527.00	0.021%	97.250%
591	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01		3,159,171.50	0.021%	97.271%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
592	REPUBLIC BANCORP INC CLASS A COMMON STOCK		3,152,323.72	0.021%	97.292%
593	HANGER INC COMMON STOCK USD.01		3,127,593.70	0.021%	97.313%
594	KIRKLAND S INC COMMON STOCK		3,119,886.90	0.021%	97.333%
595	BELDEN INC COMMON STOCK USD.01		3,108,259.27	0.021%	97.354%
596	FINISAR CORPORATION COMMON STOCK USD.001		3,084,658.06	0.021%	97.375%
597	OIL DRI CORP OF AMERICA COMMON STOCK USD.1		3,060,932.62	0.020%	97.395%
598	CONSUMER PORTFOLIO SERVICES COMMON STOCK		3,056,675.40	0.020%	97.415%
599	AWARE INC/MASS COMMON STOCK USD.01		3,049,800.15	0.020%	97.436%
600	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01		3,045,332.39	0.020%	97.456%
601	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01		3,025,961.87	0.020%	97.476%
602	TRINITY INDUSTRIES INC COMMON STOCK USD.01		3,025,140.48	0.020%	97.496%
603	HCI GROUP INC COMMON STOCK		3,006,015.16	0.020%	97.516%
604	MASTEC INC COMMON STOCK USD.1		2,987,747.75	0.020%	97.536%
605	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001		2,959,261.50	0.020%	97.556%
606	UNITED COMMUNITY FINANCIAL COMMON STOCK		2,956,553.60	0.020%	97.576%
607	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01		2,894,892.00	0.019%	97.595%
608	ESSA BANCORP INC COMMON STOCK USD.01		2,874,799.62	0.019%	97.614%
609	LAKELAND INDUSTRIES INC COMMON STOCK USD.01		2,873,367.25	0.019%	97.633%
610	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001		2,863,153.28	0.019%	97.652%
611	PCM INC COMMON STOCK USD.001		2,855,184.80	0.019%	97.671%
612	DIPLOMAT PHARMACY INC COMMON STOCK		2,843,749.75	0.019%	97.690%
613	FRED S INC CLASS A COMMON STOCK		2,780,050.77	0.019%	97.709%
614	KEY TRONIC CORP COMMON STOCK		2,764,925.64	0.018%	97.727%
615	ARDMORE SHIPPING CORP COMMON STOCK USD.01		2,754,620.60	0.018%	97.745%
616	STEELCASE INC CL A COMMON STOCK		2,753,238.30	0.018%	97.764%
617	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001		2,725,595.88	0.018%	97.782%
618	FOSSIL GROUP INC COMMON STOCK USD.01		2,720,908.84	0.018%	97.800%
619	TRICO BANCSHARES COMMON STOCK		2,703,069.20	0.018%	97.818%
620	SRC ENERGY INC COMMON STOCK USD.001		2,690,098.74	0.018%	97.836%
621	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01		2,668,938.30	0.018%	97.854%
622	CHARTER FINANCIAL CORP COMMON STOCK USD.01		2,651,536.89	0.018%	97.871%
623	RUBICON PROJECT INC/THE COMMON STOCK USD.00001		2,650,936.20	0.018%	97.889%
624	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01		2,633,589.36	0.018%	97.907%
625	TERRITORIAL BANCORP INC COMMON STOCK USD.01		2,615,178.15	0.017%	97.924%
626	LSI INDUSTRIES INC COMMON STOCK		2,612,025.45	0.017%	97.941%
627	CENTURY BANCORP INC CL A COMMON STOCK USD1.0		2,606,266.00	0.017%	97.959%
628	NEOPHOTONICS CORP COMMON STOCK USD.0025		2,566,326.17	0.017%	97.976%
629	J.C. PENNEY CO INC COMMON STOCK USD.5		2,557,170.00	0.017%	97.993%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
630	USA TRUCK INC COMMON STOCK USD.01		2,543,950.20	0.017%	98.010%
631	DMC GLOBAL INC COMMON STOCK USD.05		2,540,095.50	0.017%	98.027%
632	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01		2,511,768.42	0.017%	98.043%
633	CALATLANTIC GROUP INC COMMON STOCK USD.01		2,496,949.38	0.017%	98.060%
634	STARTEK INC COMMON STOCK USD.01		2,473,215.78	0.016%	98.077%
635	CELADON GROUP INC COMMON STOCK USD.033		2,470,033.65	0.016%	98.093%
636	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001		2,452,779.90	0.016%	98.109%
637	MERIDIAN BANCORP INC COMMON STOCK		2,444,474.50	0.016%	98.126%
638	TITAN MACHINERY INC COMMON STOCK USD.00001		2,426,712.64	0.016%	98.142%
639	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01		2,422,462.12	0.016%	98.158%
640	DICK S SPORTING GOODS INC COMMON STOCK USD.01		2,419,960.65	0.016%	98.174%
641	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0		2,414,685.30	0.016%	98.190%
642	WINNEBAGO INDUSTRIES COMMON STOCK USD.5		2,414,198.85	0.016%	98.206%
643	TETRA TECHNOLOGIES INC COMMON STOCK USD.01		2,384,066.40	0.016%	98.222%
644	TIVITY HEALTH INC COMMON STOCK USD.001		2,376,880.00	0.016%	98.238%
645	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01		2,264,215.00	0.015%	98.253%
646	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK		2,229,992.00	0.015%	98.268%
647	EASTERN CO/THE COMMON STOCK		2,222,034.30	0.015%	98.283%
648	ACORDA THERAPEUTICS INC COMMON STOCK USD.001		2,201,924.78	0.015%	98.297%
649	RICHARDSON ELEC LTD COMMON STOCK USD.05		2,193,126.56	0.015%	98.312%
650	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1		2,185,513.00	0.015%	98.326%
651	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01		2,167,550.00	0.014%	98.341%
652	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01		2,163,954.00	0.014%	98.355%
653	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01		2,162,329.00	0.014%	98.370%
654	PEAPACK GLADSTONE FINL CORP COMMON STOCK		2,156,052.88	0.014%	98.384%
655	ECLIPSE RESOURCES CORP COMMON STOCK USD.01		2,132,802.84	0.014%	98.398%
656	MACKINAC FINANCIAL CORP COMMON STOCK		2,103,226.00	0.014%	98.412%
657	ASTRONOVA INC COMMON STOCK USD.05		2,090,479.50	0.014%	98.426%
658	PLAYA HOTELS + RESORTS NV COMMON STOCK USD.01		2,010,672.52	0.013%	98.440%
659	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5		1,999,303.50	0.013%	98.453%
660	LIBBEY INC COMMON STOCK USD.01		1,991,459.16	0.013%	98.466%
661	REALNETWORKS INC COMMON STOCK USD.001		1,980,077.76	0.013%	98.479%
662	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0		1,971,060.60	0.013%	98.492%
663	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01		1,951,658.94	0.013%	98.505%
664	TRINITY PLACE HOLDINGS INC COMMON STOCK		1,950,328.80	0.013%	98.518%
665	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6		1,928,763.00	0.013%	98.531%
666	TWIN DISC INC COMMON STOCK		1,895,944.05	0.013%	98.544%
667	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02		1,881,275.22	0.013%	98.556%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
668	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1		1,869,101.12	0.012%	98.569%
669	HMN FINANCIAL INC COMMON STOCK USD.01		1,867,314.35	0.012%	98.581%
670	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01		1,845,163.20	0.012%	98.594%
671	VOLT INFO SCIENCES INC COMMON STOCK USD.1		1,837,368.50	0.012%	98.606%
672	AMERESCO INC CL A COMMON STOCK USD.0001		1,836,858.10	0.012%	98.618%
673	UFP TECHNOLOGIES INC COMMON STOCK USD.01		1,828,510.35	0.012%	98.630%
674	ENLINK MIDSTREAM LLC COMMON STOCK USD.01		1,802,061.00	0.012%	98.642%
675	BALLANTYNE STRONG INC COMMON STOCK USD.01		1,796,921.92	0.012%	98.654%
676	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01		1,796,695.88	0.012%	98.666%
677	C + F FINANCIAL CORP COMMON STOCK USD1.0		1,773,872.00	0.012%	98.678%
678	HALLADOR ENERGY CO COMMON STOCK USD.01		1,767,814.86	0.012%	98.690%
679	LUBY S INC COMMON STOCK USD.32		1,753,713.62	0.012%	98.701%
680	INTL FCSTONE INC COMMON STOCK USD.01		1,740,306.75	0.012%	98.713%
681	AROTECH CORP COMMON STOCK USD.01		1,724,772.00	0.011%	98.724%
682	ULTRALIFE CORP COMMON STOCK USD.1		1,717,470.00	0.011%	98.736%
683	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01		1,711,132.24	0.011%	98.747%
684	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01		1,703,383.30	0.011%	98.759%
685	NICHOLAS FINANCIAL INC COMMON STOCK		1,694,980.31	0.011%	98.770%
686	NOBLE CORP PLC COMMON STOCK USD.01		1,690,802.88	0.011%	98.781%
687	TERRAFORM POWER INC A COMMON STOCK USD.01		1,689,332.84	0.011%	98.792%
688	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01		1,642,672.00	0.011%	98.803%
689	CARDTRONICS PLC A COMMON STOCK		1,642,296.40	0.011%	98.814%
690	A H BELO CORP A COMMON STOCK USD.01		1,633,305.40	0.011%	98.825%
691	NATIONAL GENERAL HLDGS COMMON STOCK USD.01		1,619,888.96	0.011%	98.836%
692	DEPOMED INC COMMON STOCK		1,607,722.16	0.011%	98.847%
693	PERCEPTRON INC COMMON STOCK USD.01		1,569,095.56	0.010%	98.857%
694	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01		1,567,874.56	0.010%	98.868%
695	ALLIANCE ONE INTERNATIONAL COMMON STOCK		1,563,216.50	0.010%	98.878%
696	SALEM MEDIA GROUP INC COMMON STOCK USD.01		1,558,457.60	0.010%	98.888%
697	SPIRIT AIRLINES INC COMMON STOCK USD.0001		1,557,446.19	0.010%	98.899%
698	JAKKS PACIFIC INC COMMON STOCK USD.001		1,553,362.25	0.010%	98.909%
699	BANKUNITED INC COMMON STOCK USD.01		1,548,141.55	0.010%	98.919%
700	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK		1,508,457.60	0.010%	98.929%
701	XENITH BANKSHARES INC COMMON STOCK USD.01		1,478,979.06	0.010%	98.939%
702	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01		1,434,079.53	0.010%	98.949%
703	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0		1,433,125.75	0.010%	98.958%
704	CSP INC COMMON STOCK USD.01		1,423,535.41	0.009%	98.968%
705	BAR HARBOR BANKSHARES COMMON STOCK USD2.0		1,417,273.09	0.009%	98.977%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>15,011,097,507.99</b>			<b>99.964%</b>
706	UNICO AMERICAN CORP COMMON STOCK		1,401,703.28	0.009%	98.987%
707	TEJON RANCH CO COMMON STOCK USD.5		1,398,424.95	0.009%	98.996%
708	FIRST UNITED CORP COMMON STOCK USD.01		1,393,577.50	0.009%	99.005%
709	NEW HOME CO INC/THE COMMON STOCK USD.01		1,383,481.54	0.009%	99.014%
710	VERSO CORP A COMMON STOCK		1,378,039.82	0.009%	99.024%
711	DIXIE GROUP INC COMMON STOCK USD3.0		1,375,139.15	0.009%	99.033%
712	SUPERVALU INC COMMON STOCK USD.01		1,357,901.82	0.009%	99.042%
713	AMERISERV FINANCIAL INC COMMON STOCK USD.01		1,347,944.70	0.009%	99.051%
714	UNITY BANCORP INC COMMON STOCK		1,333,579.25	0.009%	99.060%
715	MISONIX INC COMMON STOCK USD.01		1,289,310.60	0.009%	99.068%
716	NORTHEAST BANCORP COMMON STOCK USD1.0		1,275,861.00	0.008%	99.077%
717	CAMDEN NATIONAL CORP COMMON STOCK		1,275,803.01	0.008%	99.085%
718	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK		1,274,546.50	0.008%	99.094%
719	WEYCO GROUP INC COMMON STOCK USD1.0		1,273,062.99	0.008%	99.102%
720	TRUEBLUE INC COMMON STOCK		1,267,738.00	0.008%	99.111%
721	CSW INDUSTRIALS INC COMMON STOCK USD.01		1,256,710.05	0.008%	99.119%
722	CNB FINANCIAL CORP/PA COMMON STOCK		1,246,715.00	0.008%	99.127%
723	RCM TECHNOLOGIES INC COMMON STOCK USD.05		1,221,076.96	0.008%	99.135%
724	CENTRAL VALLEY COMM BANCORP COMMON STOCK		1,211,091.00	0.008%	99.144%
725	PEOPLES BANCORP OF NC COMMON STOCK		1,203,070.19	0.008%	99.152%
726	ELDORADO RESORTS INC COMMON STOCK		1,199,521.80	0.008%	99.160%
727	SIGNET JEWELERS LTD COMMON STOCK USD.18		1,191,865.89	0.008%	99.167%
728	MIDSOUTH BANCORP INC COMMON STOCK USD.1		1,190,017.10	0.008%	99.175%
729	MTS SYSTEMS CORP COMMON STOCK USD.25		1,189,706.85	0.008%	99.183%
730	Q.E.P. COMPANY INC COMMON STOCK USD.001		1,172,938.20	0.008%	99.191%
731	HARTE HANKS INC COMMON STOCK USD1.0		1,152,513.44	0.008%	99.199%
732	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0		1,151,087.00	0.008%	99.206%
733	STERLING CONSTRUCTION CO COMMON STOCK USD.01		1,143,774.45	0.008%	99.214%
734	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		1,143,418.62	0.008%	99.222%
735	HILL INTERNATIONAL INC COMMON STOCK USD.0001		1,136,579.70	0.008%	99.229%
736	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01		1,129,849.20	0.008%	99.237%
737	ENSIGN GROUP INC/THE COMMON STOCK USD.001		1,117,025.84	0.007%	99.244%
738	CIVEO CORP COMMON STOCK USD.01		1,106,899.53	0.007%	99.252%
739	HOPFED BANCORP INC COMMON STOCK USD.01		1,083,891.38	0.007%	99.259%
740	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0		1,082,033.92	0.007%	99.266%
741	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01		1,074,599.64	0.007%	99.273%
742	INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01		1,067,016.24	0.007%	99.280%
743	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5		1,062,937.89	0.007%	99.287%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
744	SPX FLOW INC COMMON STOCK USD.01		1,050,128.10	0.007%	99.294%
745	ALICO INC COMMON STOCK USD1.0		1,047,371.50	0.007%	99.301%
746	SHORE BANCSHARES INC COMMON STOCK USD.01		1,016,569.60	0.007%	99.308%
747	QUORUM HEALTH CORP COMMON STOCK USD.0001		1,010,535.24	0.007%	99.315%
748	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0		1,004,755.50	0.007%	99.322%
749	BEAR STATE FINANCIAL INC COMMON STOCK USD.01		1,004,648.94	0.007%	99.328%
750	FIRST INTERNET BANCORP COMMON STOCK		1,001,613.60	0.007%	99.335%
751	COMPX INTERNATIONAL INC COMMON STOCK USD.01		997,786.35	0.007%	99.342%
752	ATLANTIC CAPITAL BANCSHARES COMMON STOCK		994,567.00	0.007%	99.348%
753	CONCURRENT COMPUTER CORP COMMON STOCK USD.01		988,423.34	0.007%	99.355%
754	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01		987,103.04	0.007%	99.361%
755	DXP ENTERPRISES INC COMMON STOCK USD.01		983,747.25	0.007%	99.368%
756	MITCHAM INDUSTRIES INC COMMON STOCK USD.01		970,039.08	0.006%	99.374%
757	FIRST NORTHWEST BANCORP COMMON STOCK		969,939.00	0.006%	99.381%
758	COMSCORE INC COMMON STOCK USD.001		964,084.12	0.006%	99.387%
759	ALTISOURCE ASSET MANAGEMENT COMMON STOCK		959,428.13	0.006%	99.394%
760	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01		957,212.88	0.006%	99.400%
761	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01		944,196.88	0.006%	99.406%
762	1ST CONSTITUTION BANCORP COMMON STOCK		939,018.35	0.006%	99.413%
763	STAGE STORES INC COMMON STOCK USD.01		936,430.90	0.006%	99.419%
764	SENECA FOODS CORP CL B COMMON STOCK USD.25		909,157.00	0.006%	99.425%
765	LANDMARK BANCORP INC COMMON STOCK USD.01		899,240.15	0.006%	99.431%
766	CENTURY CASINOS INC COMMON STOCK USD.01		887,881.50	0.006%	99.437%
767	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0		879,020.31	0.006%	99.443%
768	J ALEXANDER S HOLDINGS COMMON STOCK USD.001		877,401.00	0.006%	99.448%
769	IES HOLDINGS INC COMMON STOCK USD.01		876,020.20	0.006%	99.454%
770	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01		868,913.28	0.006%	99.460%
771	CHUY S HOLDINGS INC COMMON STOCK USD.01		868,275.00	0.006%	99.466%
772	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0		847,296.25	0.006%	99.471%
773	DONEGAL GROUP INC B COMMON STOCK USD.01		839,185.50	0.006%	99.477%
774	MASTECH DIGITAL INC COMMON STOCK USD.01		838,669.50	0.006%	99.483%
775	STEPAN CO COMMON STOCK USD1.0		835,575.18	0.006%	99.488%
776	FIRST ACCEPTANCE CORP COMMON STOCK USD.01		832,012.37	0.006%	99.494%
777	TRAVELCENTERS OF AMERICA LLC COMMON STOCK USD.00001		831,040.00	0.006%	99.499%
778	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001		816,744.60	0.005%	99.505%
779	ICONIX BRAND GROUP INC COMMON STOCK USD.001		798,606.20	0.005%	99.510%
780	TOWER INTERNATIONAL INC COMMON STOCK USD.01		797,483.20	0.005%	99.515%
781	SI FINANCIAL GROUP INC COMMON STOCK USD.01		791,805.00	0.005%	99.521%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
782	SUSSEX BANCORP COMMON STOCK		787,200.00	0.005%	99.526%
783	BNCCORP COMMON STOCK USD.01		779,951.52	0.005%	99.531%
784	GRAHAM CORP COMMON STOCK USD.1		776,330.49	0.005%	99.536%
785	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001		775,819.28	0.005%	99.541%
786	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01		767,302.20	0.005%	99.546%
787	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0		753,289.80	0.005%	99.551%
788	TRANSCAT INC COMMON STOCK USD.5		742,175.30	0.005%	99.556%
789	URBAN ONE INC COMMON STOCK USD.001		741,492.50	0.005%	99.561%
790	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01		741,140.50	0.005%	99.566%
791	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01		737,273.75	0.005%	99.571%
792	DRIVE SHACK INC COMMON STOCK USD.01		734,734.05	0.005%	99.576%
793	GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05		727,454.80	0.005%	99.581%
794	WEBCO INDUSTRIES INC COMMON STOCK USD.01		725,214.98	0.005%	99.586%
795	CONTANGO OIL + GAS COMMON STOCK USD.04		725,070.78	0.005%	99.591%
796	HARVARD BIOSCIENCE INC COMMON STOCK USD.01		722,745.75	0.005%	99.595%
797	CARS.COM INC COMMON STOCK USD.01		710,645.88	0.005%	99.600%
798	MCCLATCHY CO CLASS A COMMON STOCK USD.01		710,382.00	0.005%	99.605%
799	SYNALLOY CORP COMMON STOCK USD1.0		707,435.30	0.005%	99.610%
800	SUN BANCORP INC NJ COMMON STOCK USD5.0		700,597.95	0.005%	99.614%
801	CAPITAL BANK FINANCIAL CL A COMMON STOCK		699,375.60	0.005%	99.619%
802	GUARANTY FEDERAL BNC SHS INC COMMON STOCK USD.1		686,035.28	0.005%	99.623%
803	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01		681,050.02	0.005%	99.628%
804	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0		661,249.00	0.004%	99.632%
805	APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001		651,239.40	0.004%	99.637%
806	LA Z BOY INC COMMON STOCK USD1.0		650,276.55	0.004%	99.641%
807	DOVER MOTORSPORTS INC COMMON STOCK USD.1		622,826.10	0.004%	99.645%
808	MIDLAND STATES BANCORP INC COMMON STOCK USD.01		616,874.50	0.004%	99.649%
809	DAKTRONICS INC COMMON STOCK		613,006.03	0.004%	99.653%
810	SB FINANCIAL GROUP INC COMMON STOCK		606,551.54	0.004%	99.657%
811	BANCORP INC/THE COMMON STOCK USD1.0		603,543.65	0.004%	99.662%
812	BCB BANCORP INC COMMON STOCK		587,374.30	0.004%	99.665%
813	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01		578,833.30	0.004%	99.669%
814	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0		572,501.16	0.004%	99.673%
815	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001		571,390.70	0.004%	99.677%
816	ATLANTICUS HOLDINGS CORP COMMON STOCK		570,006.08	0.004%	99.681%
817	BROADWIND ENERGY INC COMMON STOCK USD.001		568,422.62	0.004%	99.684%
818	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001		548,382.60	0.004%	99.688%
819	LIBERTY TAX INC COMMON STOCK USD.01		546,886.35	0.004%	99.692%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>15,011,097,507.99</b>			<b>99.964%</b>
820	CORE MARK HOLDING CO INC COMMON STOCK USD.01		546,731.12	0.004%	99.695%
821	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001		541,557.90	0.004%	99.699%
822	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001		541,084.05	0.004%	99.703%
823	DIGIRAD CORP COMMON STOCK USD.0001		538,680.00	0.004%	99.706%
824	MANITEX INTERNATIONAL INC COMMON STOCK		530,326.48	0.004%	99.710%
825	HUDSON GLOBAL INC COMMON STOCK USD.001		520,275.03	0.003%	99.713%
826	LCNB CORPORATION COMMON STOCK		510,346.80	0.003%	99.717%
827	SELECT BANCORP INC COMMON STOCK USD1.0		507,598.32	0.003%	99.720%
828	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05		499,651.69	0.003%	99.723%
829	BRIDGFORD FOODS CORP COMMON STOCK USD1.0		488,851.20	0.003%	99.727%
830	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001		488,176.10	0.003%	99.730%
831	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0		487,132.96	0.003%	99.733%
832	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01		482,083.75	0.003%	99.736%
833	SIFCO INDUSTRIES COMMON STOCK USD1.0		479,259.60	0.003%	99.739%
834	BANK OF COMMERCE HOLDINGS COMMON STOCK		468,444.00	0.003%	99.743%
835	UNITED SECURITY BANCSHARE/CA COMMON STOCK		466,681.80	0.003%	99.746%
836	INTRICON CORP COMMON STOCK USD1.0		466,436.25	0.003%	99.749%
837	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001		456,621.60	0.003%	99.752%
838	RELM WIRELESS CORP COMMON STOCK USD.6		455,269.75	0.003%	99.755%
839	BSQUARE CORP COMMON STOCK		453,353.65	0.003%	99.758%
840	MAGYAR BANCORP INC COMMON STOCK USD.01		452,859.50	0.003%	99.761%
841	NICOLET BANKSHARES INC COMMON STOCK		448,630.26	0.003%	99.764%
842	RADIANT LOGISTICS INC COMMON STOCK USD.001		446,934.80	0.003%	99.767%
843	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0		446,872.20	0.003%	99.770%
844	AEROCENTURY CORP COMMON STOCK USD.001		442,209.70	0.003%	99.773%
845	EAGLE BANCORP MONTANA INC COMMON STOCK USD.01		438,058.70	0.003%	99.776%
846	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01		422,770.40	0.003%	99.779%
847	OPTICAL CABLE CORP COMMON STOCK		416,120.25	0.003%	99.781%
848	WILLBROS GROUP INC COMMON STOCK USD.05		415,902.96	0.003%	99.784%
849	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01		413,662.68	0.003%	99.787%
850	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01		411,849.25	0.003%	99.790%
851	CALIX INC COMMON STOCK		408,171.50	0.003%	99.792%
852	WAYNE SAVINGS BANCSHARES INC COMMON STOCK USD.1		392,187.40	0.003%	99.795%
853	US SILICA HOLDINGS INC COMMON STOCK USD.01		389,368.62	0.003%	99.797%
854	BEL FUSE INC CL A COMMON STOCK USD.1		384,062.58	0.003%	99.800%
855	YUME INC COMMON STOCK USD.001		380,675.40	0.003%	99.803%
856	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01		370,156.50	0.002%	99.805%
857	DATA I/O CORP COMMON STOCK		359,268.00	0.002%	99.807%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>15,011,097,507.99</b>			<b>99.964%</b>
858	PFENEX INC COMMON STOCK USD.001		354,463.52	0.002%	99.810%
859	AMCON DISTRIBUTING CO COMMON STOCK USD.01		347,220.00	0.002%	99.812%
860	TEEKAY CORP COMMON STOCK USD.001		344,266.20	0.002%	99.814%
861	NEW YORK + CO COMMON STOCK USD.001		339,873.72	0.002%	99.817%
862	ALPHA PRO TECH LTD COMMON STOCK USD.01		339,162.90	0.002%	99.819%
863	PACIFIC CONTINENTAL CORP COMMON STOCK		332,276.00	0.002%	99.821%
864	PARTY CITY HOLDCO INC COMMON STOCK USD.01		332,047.00	0.002%	99.823%
865	ESCALADE INC COMMON STOCK		331,511.05	0.002%	99.826%
866	FORESTAR GROUP INC COMMON STOCK USD1.0		330,955.40	0.002%	99.828%
867	FULL HOUSE RESORTS INC COMMON STOCK USD.0001		318,474.05	0.002%	99.830%
868	FRANKLIN FINANCIAL NETWORK COMMON STOCK		310,277.80	0.002%	99.832%
869	GRAY TELEVISION INC A COMMON STOCK		303,029.25	0.002%	99.834%
870	AUTOWEB INC COMMON STOCK USD.001		293,283.44	0.002%	99.836%
871	BRIDGE BANCORP INC COMMON STOCK USD.01		291,135.50	0.002%	99.838%
872	CYBEROPTICS CORP COMMON STOCK		280,555.20	0.002%	99.840%
873	HOME BANCORP INC COMMON STOCK USD.01		277,389.00	0.002%	99.842%
874	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25		274,505.00	0.002%	99.843%
875	TIMKENSTEEL CORP COMMON STOCK		273,462.00	0.002%	99.845%
876	GOLD RESOURCE CORP COMMON STOCK USD.001		273,273.66	0.002%	99.847%
877	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01		272,975.85	0.002%	99.849%
878	AMERICAN SHARED HOSPITAL SER COMMON STOCK		271,153.90	0.002%	99.851%
879	CUMBERLAND PHARMACEUTICALS COMMON STOCK		270,805.86	0.002%	99.852%
880	ASSOCIATED CAPITAL GROUP A COMMON STOCK USD.001		270,310.60	0.002%	99.854%
881	VASCO DATA SECURITY INTL COMMON STOCK USD.001		267,865.60	0.002%	99.856%
882	VIRCO MFG CORPORATION COMMON STOCK USD.01		267,420.15	0.002%	99.858%
883	GP STRATEGIES CORP COMMON STOCK USD.01		264,442.15	0.002%	99.860%
884	TWO RIVER BANCORP COMMON STOCK		264,266.80	0.002%	99.861%
885	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0		263,114.00	0.002%	99.863%
886	CPI AEROSTRUCTURES INC COMMON STOCK USD.001		254,656.60	0.002%	99.865%
887	GAMING PARTNERS INTERNATIONAL COMMON STOCK USD.01		252,024.32	0.002%	99.866%
888	FIRST FEDERAL OF NORTHERN MI COMMON STOCK USD.01		250,480.00	0.002%	99.868%
889	COMMUNITY WEST BANCSHARES COMMON STOCK		247,842.65	0.002%	99.870%
890	TRIO TECH INTERNATIONAL COMMON STOCK		243,781.95	0.002%	99.871%
891	WIRELESS TELECOM GROUP INC COMMON STOCK USD.01		233,909.80	0.002%	99.873%
892	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01		231,636.60	0.002%	99.875%
893	FIESTA RESTAURANT GROUP COMMON STOCK USD.01		228,390.00	0.002%	99.876%
894	EROS INTERNATIONAL PLC COMMON STOCK GBP.3		228,107.25	0.002%	99.878%
895	STEIN MART INC COMMON STOCK USD.01		225,421.18	0.002%	99.879%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
896	BARNWELL INDUSTRIES INC COMMON STOCK USD.5		224,144.00	0.001%	99.881%
897	CVR ENERGY INC COMMON STOCK USD.01		222,756.75	0.001%	99.882%
898	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0		216,254.36	0.001%	99.883%
899	PRGX GLOBAL INC COMMON STOCK USD.01		214,065.15	0.001%	99.885%
900	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01		207,949.56	0.001%	99.886%
901	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0		207,775.05	0.001%	99.888%
902	NEXEO SOLUTIONS INC COMMON STOCK		207,496.42	0.001%	99.889%
903	SYPRIS SOLUTIONS INC COMMON STOCK USD.01		206,669.34	0.001%	99.890%
904	GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001		205,595.01	0.001%	99.892%
905	FIRST BANCSHARES INC (MO) COMMON STOCK USD.01		204,273.32	0.001%	99.893%
906	ASTA FUNDING INC COMMON STOCK USD.01		199,678.05	0.001%	99.894%
907	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01		197,223.00	0.001%	99.896%
908	INTERSECTIONS INC COMMON STOCK USD.01		192,983.57	0.001%	99.897%
909	TRECORA RESOURCES COMMON STOCK USD.1		190,755.00	0.001%	99.898%
910	REVOLUTION LIGHTING TECHNOLO COMMON STOCK USD.001		185,248.08	0.001%	99.900%
911	CIVISTA BANCSHARES INC COMMON STOCK		184,712.88	0.001%	99.901%
912	NEVADA GOLD + CASINOS INC COMMON STOCK USD.12		181,195.92	0.001%	99.902%
913	GREENHILL + CO INC COMMON STOCK USD.01		181,170.00	0.001%	99.903%
914	AVIAT NETWORKS INC COMMON STOCK USD.01		177,636.60	0.001%	99.904%
915	FONAR CORP COMMON STOCK USD.0001		171,972.90	0.001%	99.906%
916	UNITED STATES LIME + MINERAL COMMON STOCK USD.1		171,615.65	0.001%	99.907%
917	KEY TECHNOLOGY INC COMMON STOCK		169,865.18	0.001%	99.908%
918	COLONY BANKCORP COMMON STOCK USD1.0		166,712.45	0.001%	99.909%
919	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01		166,022.30	0.001%	99.910%
920	MCRAE INDUSTRIES CL A COMMON STOCK USD1.		162,168.00	0.001%	99.911%
921	MISTRAS GROUP INC COMMON STOCK USD.01		160,201.25	0.001%	99.912%
922	SIGMATRON INTERNATIONAL INC COMMON STOCK USD.01		155,430.00	0.001%	99.913%
923	SIEBERT FINANCIAL CORP COMMON STOCK USD.01		149,881.59	0.001%	99.914%
924	ACCESS NATIONAL CORP COMMON STOCK USD.835		148,846.50	0.001%	99.915%
925	EMERSON RADIO CORP COMMON STOCK USD.01		148,445.28	0.001%	99.916%
926	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0		147,673.20	0.001%	99.917%
927	SALISBURY BANCORP INC COMMON STOCK USD.1		141,213.15	0.001%	99.918%
928	QUALSTAR CORP COMMON STOCK		138,362.64	0.001%	99.919%
929	MID PENN BANCORP INC COMMON STOCK USD1.0		137,354.80	0.001%	99.920%
930	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0		135,541.28	0.001%	99.921%
931	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0		135,150.80	0.001%	99.922%
932	BOJANGLES INC COMMON STOCK USD.01		134,786.75	0.001%	99.923%
933	SUMMIT STATE BANK COMMON STOCK		134,782.20	0.001%	99.924%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
934	PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0		132,898.60	0.001%	99.924%
935	SERVOTRONICS INC COMMON STOCK USD.2		131,769.25	0.001%	99.925%
936	P + F INDUSTRIES CL A COMMON STOCK USD1.0		130,894.35	0.001%	99.926%
937	READING INTERNATIONAL INC A COMMON STOCK USD.01		129,691.55	0.001%	99.927%
938	CITIZENS FIRST CORP COMMON STOCK		128,447.18	0.001%	99.928%
939	ACACIA RESEARCH CORP COMMON STOCK USD.001		127,795.50	0.001%	99.929%
940	ID SYSTEMS INC COMMON STOCK USD.01		126,031.65	0.001%	99.930%
941	RF INDUSTRIES LTD COMMON STOCK USD.01		125,376.30	0.001%	99.930%
942	HAWKINS INC COMMON STOCK USD.05		124,701.30	0.001%	99.931%
943	EP ENERGY CORP CL A COMMON STOCK USD.01		123,387.30	0.001%	99.932%
944	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0		121,930.65	0.001%	99.933%
945	IDT CORP CLASS B COMMON STOCK USD.01		119,028.58	0.001%	99.934%
946	AAC HOLDINGS INC COMMON STOCK USD.001		117,366.48	0.001%	99.934%
947	FIRST BANCORP OF INDIANA INC COMMON STOCK USD.01		116,310.60	0.001%	99.935%
948	HARLEYSVILLE FINANCIAL CORP COMMON STOCK USD.01		115,290.00	0.001%	99.936%
949	FARMERS NATL BANC CORP COMMON STOCK		113,259.50	0.001%	99.937%
950	NORTHEAST COMMUNITY BANCORP COMMON STOCK USD.01		109,810.00	0.001%	99.938%
951	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01		109,280.36	0.001%	99.938%
952	INTELLIGENT SYSTEMS CORP COMMON STOCK USD.01		105,694.55	0.001%	99.939%
953	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0		105,324.20	0.001%	99.940%
954	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01		103,735.80	0.001%	99.940%
955	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1		102,384.00	0.001%	99.941%
956	ACME UNITED CORP COMMON STOCK USD2.5		100,057.50	0.001%	99.942%
957	MANNATECH INC COMMON STOCK USD.0001		98,812.80	0.001%	99.942%
958	DHI GROUP INC COMMON STOCK USD.01		94,793.60	0.001%	99.943%
959	RAMBUS INC COMMON STOCK USD.001		94,600.01	0.001%	99.944%
960	AVALON HOLDINGS CORP A COMMON STOCK USD.01		93,302.12	0.001%	99.944%
961	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0		92,719.00	0.001%	99.945%
962	LGL GROUP INC/THE COMMON STOCK USD.01		88,218.00	0.001%	99.945%
963	VIASAT INC COMMON STOCK USD.0001		86,062.20	0.001%	99.946%
964	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0		85,972.50	0.001%	99.947%
965	PRUDENTIAL BANCORP INC COMMON STOCK USD.01		85,519.50	0.001%	99.947%
966	CCA INDUSTRIES INC COMMON STOCK USD.01		85,348.52	0.001%	99.948%
967	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0		82,302.00	0.001%	99.948%
968	SECUREWORKS CORP A COMMON STOCK USD.01		77,224.14	0.001%	99.949%
969	ROYAL BANCSHARES OF PENN A COMMON STOCK USD2.0		72,881.60	0.000%	99.949%
970	NATURES SUNSHINE PRODS INC COMMON STOCK		72,864.00	0.000%	99.950%
971	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01		71,425.52	0.000%	99.950%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
972	AGROFRESH SOLUTIONS INC COMMON STOCK		71,189.40	0.000%	99.951%
973	ALLIED HEALTHCARE PRODUCTS COMMON STOCK USD.01		70,934.10	0.000%	99.951%
974	BALDWIN + LYONS INC CL A COMMON STOCK		70,290.00	0.000%	99.952%
975	GSI TECHNOLOGY INC COMMON STOCK USD.001		69,262.28	0.000%	99.952%
976	PENNS WOODS BANCORP INC COMMON STOCK USD8.33		68,950.08	0.000%	99.953%
977	N B T BANCORP INC COMMON STOCK USD.01		68,652.00	0.000%	99.953%
978	EMMIS COMMUNICATIONS CLASS A COMMON STOCK USD.01		68,253.04	0.000%	99.953%
979	QUINSTREET INC COMMON STOCK USD.001		66,767.80	0.000%	99.954%
980	AMTECH SYSTEMS INC COMMON STOCK USD.01		64,064.00	0.000%	99.954%
981	MSB FINANCIAL CORP/MD COMMON STOCK USD.01		60,861.40	0.000%	99.955%
982	UNITED COMMUNITY BANCORP COMMON STOCK USD.01		59,115.00	0.000%	99.955%
983	PERFORMANT FINANCIAL CORP COMMON STOCK USD.01		56,491.92	0.000%	99.956%
984	MEDIA GEN INC CVR COMMON STOCK		56,421.60	0.000%	99.956%
985	BERKSHIRE BANCORP INC COMMON STOCK USD.1		55,800.00	0.000%	99.956%
986	A MARK PRECIOUS METALS INC COMMON STOCK USD.01		54,976.20	0.000%	99.957%
987	AMREP CORP COMMON STOCK USD.1		54,953.19	0.000%	99.957%
988	LANDS END INC COMMON STOCK USD.01		53,410.00	0.000%	99.957%
989	INTEST CORP COMMON STOCK USD.01		53,320.00	0.000%	99.958%
990	MEI PHARMA INC COMMON STOCK USD.00000002		52,088.22	0.000%	99.958%
991	AMERICAN BILTRITE INC COMMON STOCK USD.01		49,775.00	0.000%	99.958%
992	US GEOTHERMAL INC COMMON STOCK USD.001		48,536.95	0.000%	99.959%
993	FIRST BANCORP INC/ME COMMON STOCK USD.01		47,064.68	0.000%	99.959%
994	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1		46,442.96	0.000%	99.959%
995	TRISTATE CAPITAL HLDGS INC COMMON STOCK		39,275.10	0.000%	99.960%
996	SILVERBOW RESOURCES INC COMMON STOCK		38,727.78	0.000%	99.960%
997	CEMTREX INC COMMON STOCK USD.001		38,674.50	0.000%	99.960%
998	ORION ENERGY SYSTEMS INC COMMON STOCK		36,998.92	0.000%	99.960%
999	REAL INDUSTRY INC COMMON STOCK		36,198.75	0.000%	99.961%
1000	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0		34,692.00	0.000%	99.961%
1001	NOBILITY HOMES INC COMMON STOCK USD.1		33,658.72	0.000%	99.961%
1002	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02		33,629.60	0.000%	99.961%
1003	XPLORE TECHNOLOGIES CORP COMMON STOCK USD.001		33,555.62	0.000%	99.961%
1004	PB BANCORP INC COMMON STOCK		33,050.80	0.000%	99.962%
1005	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001		32,431.48	0.000%	99.962%
1006	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001		30,739.50	0.000%	99.962%
1007	BLUE CAPITAL REINSURANCE HOL COMMON STOCK USD1.0		30,475.00	0.000%	99.962%
1008	WVS FINANCIAL CORP COMMON STOCK USD.01		27,622.50	0.000%	99.963%
1009	AIRGAIN INC COMMON STOCK USD.0001		23,892.80	0.000%	99.963%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,011,097,507.99</b>		<b>99.964%</b>
1010	INVESTAR HOLDING CORP COMMON STOCK USD1.0		23,687.20	0.000%	99.963%
1011	NORWOOD FINANCIAL CORP COMMON STOCK USD.1		22,581.72	0.000%	99.963%
1012	PHI INC VOTING COMMON STOCK USD.1		19,254.12	0.000%	99.963%
1013	FUEL TECH INC COMMON STOCK USD.01		18,280.13	0.000%	99.963%
1014	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0		17,713.32	0.000%	99.963%
1015	VSB BANCORP INC COMMON STOCK USD.0001		15,827.00	0.000%	99.963%
1016	KELLY SERVICES INC CL B COMMON STOCK USD1.0		14,994.32	0.000%	99.964%
1017	ANCHOR BANCORP COMMON STOCK USD.01		14,970.00	0.000%	99.964%
1018	SUNSHINE BANCORP INC COMMON STOCK USD.01		14,010.00	0.000%	99.964%
1019	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001		13,310.40	0.000%	99.964%
1020	BLACK BOX CORP COMMON STOCK USD.001		12,059.00	0.000%	99.964%
1021	IMPAC MORTGAGE HOLDINGS INC COMMON STOCK USD.01		11,790.00	0.000%	99.964%
1022	LAKE SHORE BANCORP INC COMMON STOCK USD.01		11,361.10	0.000%	99.964%
1023	MICRON SOLUTIONS INC COMMON STOCK USD.01		10,631.94	0.000%	99.964%
1024	PARKE BANCORP INC COMMON STOCK USD.1		10,430.20	0.000%	99.964%
1025	VECTRUS INC COMMON STOCK USD.01		7,780.05	0.000%	99.964%
1026	BANCORP OF NEW JERSEY INC COMMON STOCK		7,350.00	0.000%	99.964%
1027	ADVANTAGE TECHNOLOGIES GRP COMMON STOCK USD.01		6,603.58	0.000%	99.964%
1028	TSR INC COMMON STOCK USD.01		5,782.25	0.000%	99.964%
1029	COFFEE HOLDING CO INC COMMON STOCK USD.001		4,624.53	0.000%	99.964%
1030	COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01		2,595.00	0.000%	99.964%
1031	GAINSCO INC COMMON STOCK USD.1		1,702.50	0.000%	99.964%
1032	CAPITAL BANK CORP CVR CAPITAL BANK CORP CVR		0.00	0.000%	99.964%
1033	ENRON TOPRS 8.125PCT ESCROW CUSIP		0.00	0.000%	99.964%
1034	MEDCATH CORPORATION COMMON STOCK USD.01		0.00	0.000%	99.964%
1035	GERBER SCIENTIFIC INC COM COMMON STOCK		0.00	0.000%	99.964%
1036	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI		0.00	0.000%	99.964%
<b>Index Future</b>			<b>5,337,778.70</b>		<b>0.036%</b>
1037	S+P500 EMINI FUT DEC17 XCME 20171215	137,639,450.00	5,337,778.70	0.036%	100.000%
<b>Total</b>			<b>15,016,435,286.69</b>		<b>100.00%</b>