

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

As of January 31, 2018 (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>15,287,632,708.94</b>		<b>99.952%</b>	
1	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01		135,464,198.35	0.886%	0.886%
2	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1		119,424,070.05	0.781%	1.666%
3	DARLING INGREDIENTS INC COMMON STOCK USD.01		116,756,947.80	0.763%	2.430%
4	PBF ENERGY INC CLASS A COMMON STOCK USD.001		114,717,702.88	0.750%	3.180%
5	DOMTAR CORP COMMON STOCK USD.01		114,712,714.08	0.750%	3.930%
6	CNO FINANCIAL GROUP INC COMMON STOCK USD.01		110,901,121.31	0.725%	4.655%
7	TECH DATA CORP COMMON STOCK USD.0015		109,792,742.17	0.718%	5.373%
8	KEMPER CORP COMMON STOCK USD.1		109,085,028.05	0.713%	6.086%
9	CREE INC COMMON STOCK USD.00125		108,891,473.60	0.712%	6.798%
10	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1		108,063,076.65	0.707%	7.504%
11	WASHINGTON FEDERAL INC COMMON STOCK USD1.0		107,984,112.60	0.706%	8.210%
12	AARON S INC COMMON STOCK USD.5		107,567,646.51	0.703%	8.914%
13	WESCO INTERNATIONAL INC COMMON STOCK USD.01		107,432,614.10	0.702%	9.616%
14	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0		107,319,861.00	0.702%	10.318%
15	GATX CORP COMMON STOCK USD.625		104,193,849.34	0.681%	10.999%
16	ASSOCIATED BANC CORP COMMON STOCK USD.01		102,150,081.00	0.668%	11.667%
17	FULTON FINANCIAL CORP COMMON STOCK USD2.5		102,076,938.60	0.667%	12.334%
18	WINTRUST FINANCIAL CORP COMMON STOCK		101,026,732.30	0.661%	12.995%
19	COMMERCIAL METALS CO COMMON STOCK USD.01		100,226,702.56	0.655%	13.650%
20	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01		99,605,686.00	0.651%	14.301%
21	TRI POINTE GROUP INC COMMON STOCK USD.01		93,826,112.94	0.613%	14.915%

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22	STERLING BANCORP/DE COMMON STOCK USD.01		93,616,850.25	0.612%	15.527%
23	DELEK US HOLDINGS INC COMMON STOCK USD.01		90,783,919.56	0.594%	16.120%
24	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0		89,476,077.50	0.585%	16.705%
25	SKYWEST INC COMMON STOCK		89,468,715.00	0.585%	17.290%
26	HANCOCK HOLDING CO COMMON STOCK USD3.33		88,720,884.60	0.580%	17.870%
27	PDC ENERGY INC COMMON STOCK USD.01		87,627,899.95	0.573%	18.443%
28	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01		85,190,123.49	0.557%	19.000%
29	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01		82,996,695.84	0.543%	19.543%
30	MB FINANCIAL INC COMMON STOCK USD.01		82,562,662.08	0.540%	20.083%
31	CONVERGYS CORP COMMON STOCK		82,234,527.83	0.538%	20.620%
32	NABORS INDUSTRIES LTD COMMON STOCK USD.001		81,751,615.68	0.534%	21.155%
33	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01		80,940,800.59	0.529%	21.684%
34	CARPENTER TECHNOLOGY COMMON STOCK USD5.0		79,850,208.40	0.522%	22.206%
35	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2		79,704,958.20	0.521%	22.727%
36	SEABOARD CORP COMMON STOCK USD1.0		79,500,560.00	0.520%	23.247%
37	OLD NATIONAL BANCORP COMMON STOCK		78,592,516.00	0.514%	23.761%
38	UNITED NATURAL FOODS INC COMMON STOCK USD.01		78,549,186.80	0.514%	24.274%
39	IBERIABANK CORP COMMON STOCK USD1.0		78,275,392.00	0.512%	24.786%
40	KLX INC COMMON STOCK USD.01		76,301,141.10	0.499%	25.285%
41	MCDERMOTT INTL INC COMMON STOCK USD1.0		75,498,666.86	0.494%	25.779%
42	TOPBUILD CORP COMMON STOCK		72,647,558.30	0.475%	26.254%
43	MAGELLAN HEALTH INC COMMON STOCK USD.01		72,574,336.80	0.474%	26.728%
44	BARNES GROUP INC COMMON STOCK USD.01		70,378,063.02	0.460%	27.188%
45	SANMINA CORP COMMON STOCK USD.01		68,774,552.30	0.450%	27.638%
46	WERNER ENTERPRISES INC COMMON STOCK USD.01		67,986,419.60	0.444%	28.082%
47	MERITAGE HOMES CORP COMMON STOCK USD.01		67,683,391.75	0.443%	28.525%
48	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01		67,171,169.92	0.439%	28.964%
49	OASIS PETROLEUM INC COMMON STOCK USD.01		66,466,331.36	0.435%	29.399%
50	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0		66,401,631.20	0.434%	29.833%
51	STIFEL FINANCIAL CORP COMMON STOCK USD.15		65,711,881.92	0.430%	30.262%
52	AIRCASTLE LTD COMMON STOCK USD.01		63,673,095.36	0.416%	30.679%
53	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456		62,687,268.90	0.410%	31.089%
54	TCF FINANCIAL CORP COMMON STOCK USD.01		61,756,094.40	0.404%	31.492%
55	LIFEPOINT HEALTH INC COMMON STOCK USD.01		60,332,313.15	0.394%	31.887%
56	MDC HOLDINGS INC COMMON STOCK USD.01		59,592,538.00	0.390%	32.276%
57	REGAL BELOIT CORP COMMON STOCK USD.01		58,212,177.20	0.381%	32.657%
58	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01		58,200,798.27	0.381%	33.038%
59	NETGEAR INC COMMON STOCK USD.001		56,338,579.70	0.368%	33.406%

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<b>Equity</b>		<b>15,287,632,708.94</b>			<b>99.952%</b>
60	PLEXUS CORP COMMON STOCK USD.01		56,258,389.25	0.368%	33.774%
61	GAMESTOP CORP CLASS A COMMON STOCK USD.001		55,905,807.07	0.366%	34.139%
62	TEREX CORP COMMON STOCK USD.01		55,476,923.16	0.363%	34.502%
63	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01		54,599,952.94	0.357%	34.859%
64	SEMGROUP CORP CLASS A COMMON STOCK		53,586,186.45	0.350%	35.209%
65	ILG INC COMMON STOCK USD.01		53,351,863.83	0.349%	35.558%
66	NETSCOUT SYSTEMS INC COMMON STOCK USD.001		53,286,307.50	0.348%	35.907%
67	CNX RESOURCES CORP COMMON STOCK USD.01		53,224,032.03	0.348%	36.255%
68	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01		52,657,824.00	0.344%	36.599%
69	CALLON PETROLEUM CO COMMON STOCK USD.01		52,557,344.05	0.344%	36.942%
70	PATTERSON UTI ENERGY INC COMMON STOCK USD.01		52,144,149.74	0.341%	37.283%
71	DRIL QUIP INC COMMON STOCK USD.01		51,931,647.45	0.340%	37.623%
72	FBL FINANCIAL GROUP INC CL A COMMON STOCK		51,873,158.40	0.339%	37.962%
73	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0		51,622,038.00	0.338%	38.300%
74	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0		51,605,208.50	0.337%	38.637%
75	MKS INSTRUMENTS INC COMMON STOCK		51,541,399.80	0.337%	38.974%
76	UNIVERSAL FOREST PRODUCTS COMMON STOCK		51,508,979.24	0.337%	39.311%
77	ENSCO PLC CL A COMMON STOCK USD.1		51,473,375.90	0.337%	39.647%
78	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001		51,344,060.05	0.336%	39.983%
79	HECLA MINING CO COMMON STOCK USD.25		51,273,680.64	0.335%	40.318%
80	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1		51,000,317.55	0.333%	40.652%
81	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01		50,821,937.00	0.332%	40.984%
82	DECKERS OUTDOOR CORP COMMON STOCK USD.01		50,747,348.22	0.332%	41.316%
83	POPULAR INC COMMON STOCK USD.01		49,715,115.20	0.325%	41.641%
84	TTM TECHNOLOGIES COMMON STOCK USD.001		49,458,110.71	0.323%	41.964%
85	SNYDERS LANCE INC COMMON STOCK USD.833		49,432,868.94	0.323%	42.287%
86	GUESS? INC COMMON STOCK USD.01		48,948,793.85	0.320%	42.607%
87	SYNNEX CORP COMMON STOCK USD.001		48,914,041.50	0.320%	42.927%
88	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01		48,719,771.50	0.319%	43.246%
89	MOBILE MINI INC COMMON STOCK USD.01		48,387,629.25	0.316%	43.562%
90	SCHOLASTIC CORP COMMON STOCK USD.01		48,120,934.74	0.315%	43.877%
91	UNION BANKSHARES CORP COMMON STOCK USD1.33		47,496,030.75	0.311%	44.187%
92	ZYNGA INC CL A COMMON STOCK USD.00000625		47,361,545.56	0.310%	44.497%
93	KULICKE + SOFFA INDUSTRIES COMMON STOCK		47,067,737.34	0.308%	44.805%
94	G III APPAREL GROUP LTD COMMON STOCK USD.01		47,043,333.45	0.308%	45.112%
95	ROWAN COMPANIES PLC A COMMON STOCK USD.125		47,014,325.76	0.307%	45.419%
96	MYRIAD GENETICS INC COMMON STOCK USD.01		46,507,524.00	0.304%	45.724%
97	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01		46,321,444.55	0.303%	46.026%

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<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
98	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01		46,173,706.00	0.302%	46.328%
99	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01		46,110,321.15	0.301%	46.630%
100	DSW INC CLASS A COMMON STOCK		46,086,446.13	0.301%	46.931%
101	HALYARD HEALTH INC COMMON STOCK USD.01		45,512,103.54	0.298%	47.229%
102	JANUS HENDERSON GROUP PLC COMMON STOCK		45,429,043.66	0.297%	47.526%
103	TRUSTMARK CORP COMMON STOCK		45,019,599.24	0.294%	47.820%
104	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01		44,805,623.10	0.293%	48.113%
105	FTI CONSULTING INC COMMON STOCK USD.01		44,642,342.43	0.292%	48.405%
106	OFFICE DEPOT INC COMMON STOCK USD.01		44,460,763.75	0.291%	48.695%
107	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01		44,358,241.15	0.290%	48.986%
108	BED BATH + BEYOND INC COMMON STOCK USD.01		44,356,482.64	0.290%	49.276%
109	INTEGER HOLDINGS CORP COMMON STOCK USD.001		44,210,885.95	0.289%	49.565%
110	NAVIGATORS GROUP INC COMMON STOCK USD.1		43,905,337.20	0.287%	49.852%
111	WESBANCO INC COMMON STOCK USD2.0833		43,676,183.13	0.286%	50.137%
112	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01		43,209,971.05	0.283%	50.420%
113	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0		42,139,894.50	0.276%	50.695%
114	BELMOND LTD CLASS A COMMON STOCK USD.01		41,882,571.90	0.274%	50.969%
115	NORTHWEST BANCSHARES INC COMMON STOCK USD.01		41,775,413.05	0.273%	51.242%
116	NELNET INC CL A COMMON STOCK USD.01		41,585,082.75	0.272%	51.514%
117	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01		41,458,249.80	0.271%	51.785%
118	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001		41,427,752.70	0.271%	52.056%
119	BOISE CASCADE CO COMMON STOCK USD.01		41,382,372.15	0.271%	52.327%
120	AAR CORP COMMON STOCK USD1.0		41,374,706.85	0.271%	52.597%
121	BROOKS AUTOMATION INC COMMON STOCK USD.01		41,297,273.10	0.270%	52.867%
122	WORLD FUEL SERVICES CORP COMMON STOCK USD.01		41,125,338.95	0.269%	53.136%
123	HORACE MANN EDUCATORS COMMON STOCK USD.001		40,814,477.20	0.267%	53.403%
124	INSIGHT ENTERPRISES INC COMMON STOCK USD.01		40,762,437.12	0.267%	53.669%
125	SAIA INC COMMON STOCK USD.001		40,732,027.00	0.266%	53.936%
126	KRATON CORP COMMON STOCK USD.01		40,403,812.96	0.264%	54.200%
127	SM ENERGY CO COMMON STOCK USD.01		40,386,837.15	0.264%	54.464%
128	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01		40,199,654.17	0.263%	54.727%
129	INFINITY PROPERTY + CASUALTY COMMON STOCK		39,823,245.00	0.260%	54.987%
130	ACCO BRANDS CORP COMMON STOCK USD.01		39,777,357.15	0.260%	55.247%
131	AMKOR TECHNOLOGY INC COMMON STOCK USD.001		39,615,133.16	0.259%	55.506%
132	UNIFIRST CORP/MA COMMON STOCK USD.1		39,526,040.10	0.258%	55.764%
133	TUTOR PERINI CORP COMMON STOCK USD1.0		38,999,391.75	0.255%	56.019%
134	OCEANEERING INTL INC COMMON STOCK USD.25		38,806,102.72	0.254%	56.273%
135	UNIVERSAL CORP/VA COMMON STOCK		38,683,920.00	0.253%	56.526%

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<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
136	COOPER TIRE + RUBBER COMMON STOCK USD1.0		38,529,218.20	0.252%	56.778%
137	GREIF INC CL A COMMON STOCK		37,748,711.20	0.247%	57.025%
138	VALLEY NATIONAL BANCORP COMMON STOCK		37,504,430.22	0.245%	57.270%
139	LEGG MASON INC COMMON STOCK USD.1		37,444,184.58	0.245%	57.515%
140	WHITING PETROLEUM CORP COMMON STOCK USD.001		37,052,659.92	0.242%	57.757%
141	FLAGSTAR BANCORP INC COMMON STOCK USD.01		36,968,166.50	0.242%	57.999%
142	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01		36,479,166.24	0.239%	58.237%
143	EXTERRAN CORP COMMON STOCK USD.01		36,326,072.64	0.238%	58.475%
144	BROOKLINE BANCORP INC COMMON STOCK USD.01		35,798,304.00	0.234%	58.709%
145	TRONOX LTD CL A COMMON STOCK USD.01		35,650,788.94	0.233%	58.942%
146	QEP RESOURCES INC COMMON STOCK USD.01		35,562,243.60	0.233%	59.174%
147	AIR LEASE CORP COMMON STOCK USD.01		35,507,040.14	0.232%	59.407%
148	CONMED CORP COMMON STOCK USD.01		34,996,363.74	0.229%	59.635%
149	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01		34,952,219.56	0.229%	59.864%
150	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0		34,329,105.51	0.224%	60.088%
151	UNITED FIRE GROUP INC COMMON STOCK USD.001		34,315,198.45	0.224%	60.313%
152	HILLTOP HOLDINGS INC COMMON STOCK USD.01		34,249,632.03	0.224%	60.537%
153	KADANT INC COMMON STOCK USD.01		33,815,728.50	0.221%	60.758%
154	MARTEN TRANSPORT LTD COMMON STOCK USD.01		32,597,647.20	0.213%	60.971%
155	GREENBRIER COMPANIES INC COMMON STOCK		32,401,563.95	0.212%	61.183%
156	ONEMAIN HOLDINGS INC COMMON STOCK USD.01		32,336,746.19	0.211%	61.394%
157	TIVO CORP COMMON STOCK USD.001		32,138,135.55	0.210%	61.604%
158	BANNER CORPORATION COMMON STOCK USD.01		31,933,498.74	0.209%	61.813%
159	1ST SOURCE CORP COMMON STOCK		31,598,742.42	0.207%	62.020%
160	GRAY TELEVISION INC COMMON STOCK		31,522,374.90	0.206%	62.226%
161	MODINE MANUFACTURING CO COMMON STOCK USD.625		31,497,655.60	0.206%	62.432%
162	LIVANOVA PLC COMMON STOCK GBP1.0		31,236,957.05	0.204%	62.636%
163	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01		31,158,956.40	0.204%	62.840%
164	HUB GROUP INC CL A COMMON STOCK USD.01		31,071,772.75	0.203%	63.043%
165	DILLARDS INC CL A COMMON STOCK		30,990,109.80	0.203%	63.245%
166	SYKES ENTERPRISES INC COMMON STOCK USD.01		30,946,079.34	0.202%	63.448%
167	TRIBUNE MEDIA CO A COMMON STOCK		30,625,532.02	0.200%	63.648%
168	AVX CORP COMMON STOCK USD.01		30,457,975.86	0.199%	63.847%
169	ESCO TECHNOLOGIES INC COMMON STOCK USD.01		30,337,493.40	0.198%	64.045%
170	BRIGGS + STRATTON COMMON STOCK USD.01		29,687,817.12	0.194%	64.240%
171	KELLY SERVICES INC A COMMON STOCK USD1.0		29,558,499.31	0.193%	64.433%
172	PIPER JAFFRAY COS COMMON STOCK USD.01		29,527,231.50	0.193%	64.626%
173	EW SCRIPPS CO/THE A COMMON STOCK USD.01		29,199,758.45	0.191%	64.817%

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<b>Equity</b>		<b>15,287,632,708.94</b>			<b>99.952%</b>
174	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01		29,029,352.52	0.190%	65.007%
175	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01		28,826,808.17	0.188%	65.195%
176	NAVIGANT CONSULTING INC COMMON STOCK USD.001		28,805,976.00	0.188%	65.383%
177	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1		28,739,196.00	0.188%	65.571%
178	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01		28,622,735.52	0.187%	65.758%
179	ICF INTERNATIONAL INC COMMON STOCK USD.001		28,533,816.00	0.187%	65.945%
180	BLUCORA INC COMMON STOCK USD.0001		28,514,108.40	0.186%	66.131%
181	ARCBEST CORP COMMON STOCK USD.01		28,492,187.40	0.186%	66.318%
182	EPLUS INC COMMON STOCK USD.01		28,339,579.60	0.185%	66.503%
183	CUBIC CORP COMMON STOCK		27,978,590.70	0.183%	66.686%
184	DIODES INC COMMON STOCK USD.667		27,963,267.83	0.183%	66.869%
185	RENASANT CORP COMMON STOCK USD5.0		27,891,442.88	0.182%	67.051%
186	GANNETT CO INC COMMON STOCK USD.01		27,883,942.80	0.182%	67.233%
187	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01		27,567,504.80	0.180%	67.414%
188	HOPE BANCORP INC COMMON STOCK USD.001		27,486,067.84	0.180%	67.593%
189	GLATFELTER COMMON STOCK USD.01		27,464,632.32	0.180%	67.773%
190	ALAMO GROUP INC COMMON STOCK USD.1		27,223,344.89	0.178%	67.951%
191	GRANITE CONSTRUCTION INC COMMON STOCK USD.01		27,179,909.64	0.178%	68.129%
192	ENCORE WIRE CORP COMMON STOCK USD.01		27,103,080.40	0.177%	68.306%
193	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01		27,101,882.50	0.177%	68.483%
194	CTS CORP COMMON STOCK		26,984,567.50	0.176%	68.659%
195	MALLINCKRODT PLC COMMON STOCK USD.2		26,808,932.22	0.175%	68.835%
196	STATE AUTO FINANCIAL CORP COMMON STOCK		26,763,884.94	0.175%	69.010%
197	COEUR MINING INC COMMON STOCK USD.01		26,746,016.76	0.175%	69.185%
198	GRIFFON CORP COMMON STOCK USD.25		26,284,246.75	0.172%	69.356%
199	PEABODY ENERGY CORP COMMON STOCK		26,153,756.10	0.171%	69.527%
200	CALERES INC COMMON STOCK USD.01		25,581,928.32	0.167%	69.695%
201	SPARTANNASH CO COMMON STOCK		25,535,446.51	0.167%	69.862%
202	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01		25,522,982.10	0.167%	70.028%
203	KIRBY CORP COMMON STOCK USD.1		25,396,567.70	0.166%	70.194%
204	MATERION CORP COMMON STOCK		25,323,144.00	0.166%	70.360%
205	ANDERSONS INC/THE COMMON STOCK		25,233,897.70	0.165%	70.525%
206	VIAD CORP COMMON STOCK USD1.5		25,007,449.60	0.164%	70.689%
207	UNIT CORP COMMON STOCK USD.2		24,954,477.00	0.163%	70.852%
208	AEGION CORP COMMON STOCK USD.01		24,932,780.40	0.163%	71.015%
209	TREEHOUSE FOODS INC COMMON STOCK USD.01		24,896,235.60	0.163%	71.177%
210	BENEFICIAL BANCORP INC COMMON STOCK USD.01		24,384,295.00	0.159%	71.337%
211	WILLIAM LYON HOMES CL A COMMON STOCK USD.01		24,216,279.60	0.158%	71.495%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
212	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01		23,947,471.20	0.157%	71.652%
213	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01		23,801,676.00	0.156%	71.807%
214	CATHAY GENERAL BANCORP COMMON STOCK USD.01		23,750,426.34	0.155%	71.963%
215	SEACOR HOLDINGS INC COMMON STOCK USD.01		23,709,732.38	0.155%	72.118%
216	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01		23,525,828.70	0.154%	72.272%
217	MAXAR TECHNOLOGIES LTD COMMON STOCK		23,353,231.04	0.153%	72.424%
218	SCANSOURCE INC COMMON STOCK		23,302,375.20	0.152%	72.577%
219	LIBERTY EXPEDIA HOLD A COMMON STOCK		23,241,544.29	0.152%	72.728%
220	VISTA OUTDOOR INC COMMON STOCK USD.01		22,975,338.60	0.150%	72.879%
221	SANDERSON FARMS INC COMMON STOCK USD1.0		22,881,339.00	0.150%	73.028%
222	PC CONNECTION INC COMMON STOCK USD.01		22,771,730.00	0.149%	73.177%
223	M/I HOMES INC COMMON STOCK USD.01		22,408,709.40	0.147%	73.324%
224	HELEN OF TROY LTD COMMON STOCK USD.1		22,392,328.50	0.146%	73.470%
225	NATIONAL BANK HOLD CL A COMMON STOCK		22,380,292.56	0.146%	73.616%
226	HOMESTREET INC COMMON STOCK		22,218,405.25	0.145%	73.762%
227	FIRST MERCHANTS CORP COMMON STOCK		22,152,776.36	0.145%	73.907%
228	HYSTER YALE MATERIALS COMMON STOCK USD.01		22,098,500.46	0.144%	74.051%
229	GREEN PLAINS INC COMMON STOCK USD.001		22,093,085.00	0.144%	74.195%
230	CBIZ INC COMMON STOCK USD.01		21,913,584.00	0.143%	74.339%
231	CHICO S FAS INC COMMON STOCK USD.01		21,573,026.07	0.141%	74.480%
232	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01		21,515,218.50	0.141%	74.620%
233	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK		21,507,916.41	0.141%	74.761%
234	NN INC COMMON STOCK USD.01		21,218,947.20	0.139%	74.900%
235	ARCHROCK INC COMMON STOCK USD.01		21,151,482.90	0.138%	75.038%
236	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0		21,067,206.30	0.138%	75.176%
237	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0		20,883,457.50	0.137%	75.312%
238	WABASH NATIONAL CORP COMMON STOCK USD.01		20,738,803.68	0.136%	75.448%
239	TREDEGAR CORP COMMON STOCK		20,557,468.30	0.134%	75.582%
240	OWENS + MINOR INC COMMON STOCK USD2.0		20,412,889.38	0.133%	75.716%
241	RPX CORP COMMON STOCK USD.0001		20,402,324.28	0.133%	75.849%
242	GULFPORT ENERGY CORP COMMON STOCK USD.01		20,316,710.70	0.133%	75.982%
243	KNOWLES CORP COMMON STOCK USD.01		20,301,798.36	0.133%	76.115%
244	MAINSOURCE FINANCIAL GROUP I COMMON STOCK		20,298,461.40	0.133%	76.247%
245	MCGRATH RENTCORP COMMON STOCK		20,239,523.80	0.132%	76.380%
246	REGIS CORP COMMON STOCK USD.05		20,180,844.72	0.132%	76.512%
247	NAVIENT CORP COMMON STOCK USD.01		20,098,100.25	0.131%	76.643%
248	ATN INTERNATIONAL INC COMMON STOCK USD.01		19,945,316.16	0.130%	76.774%
249	ASTEC INDUSTRIES INC COMMON STOCK USD.2		19,888,939.20	0.130%	76.904%

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<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
250	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01		19,385,477.80	0.127%	77.030%
251	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001		19,222,735.52	0.126%	77.156%
252	FIRST INTERSTATE BANCYSYS A COMMON STOCK		19,137,628.35	0.125%	77.281%
253	ANGIODYNAMICS INC COMMON STOCK USD.01		18,920,143.40	0.124%	77.405%
254	TETRA TECH INC COMMON STOCK USD.01		18,475,925.30	0.121%	77.526%
255	COHU INC COMMON STOCK USD1.0		18,462,189.24	0.121%	77.646%
256	K12 INC COMMON STOCK USD.0001		18,382,429.10	0.120%	77.767%
257	UNITED FINANCIAL BANCORP INC COMMON STOCK		18,214,214.92	0.119%	77.886%
258	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001		18,175,400.16	0.119%	78.004%
259	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001		18,092,610.50	0.118%	78.123%
260	II VI INC COMMON STOCK		18,044,362.00	0.118%	78.241%
261	CUSTOMERS BANCORP INC COMMON STOCK USD1.0		17,927,276.95	0.117%	78.358%
262	FLUSHING FINANCIAL CORP COMMON STOCK USD.01		17,890,526.72	0.117%	78.475%
263	CENTURY COMMUNITIES INC COMMON STOCK USD.01		17,760,843.20	0.116%	78.591%
264	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01		17,606,420.00	0.115%	78.706%
265	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01		17,600,071.50	0.115%	78.821%
266	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01		17,431,054.46	0.114%	78.935%
267	MERCER INTERNATIONAL INC COMMON STOCK USD1.0		17,363,640.00	0.114%	79.049%
268	AMERICAN VANGUARD CORP COMMON STOCK USD.1		16,972,177.05	0.111%	79.160%
269	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001		16,927,641.50	0.111%	79.270%
270	MBIA INC COMMON STOCK USD1.0		16,813,554.50	0.110%	79.380%
271	UNITED BANKSHARES INC COMMON STOCK USD2.5		16,766,668.80	0.110%	79.490%
272	EZCORP INC CL A COMMON STOCK USD.01		16,714,039.20	0.109%	79.599%
273	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0		16,682,721.66	0.109%	79.708%
274	SUPER MICRO COMPUTER INC COMMON STOCK USD.001		16,658,506.70	0.109%	79.817%
275	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01		16,589,836.50	0.108%	79.926%
276	SANDY SPRING BANCORP INC COMMON STOCK USD1.0		16,460,890.26	0.108%	80.033%
277	PEOPLES BANCORP INC COMMON STOCK		16,436,294.04	0.107%	80.141%
278	SUNCOKE ENERGY INC COMMON STOCK USD.01		16,408,719.30	0.107%	80.248%
279	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0		16,182,072.00	0.106%	80.354%
280	VIRTUSA CORP COMMON STOCK USD.01		16,175,687.02	0.106%	80.460%
281	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01		16,031,520.00	0.105%	80.564%
282	CALLAWAY GOLF COMPANY COMMON STOCK USD.01		16,029,526.52	0.105%	80.669%
283	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001		15,965,077.57	0.104%	80.774%
284	TRIMAS CORP COMMON STOCK USD.01		15,717,142.00	0.103%	80.876%
285	UNIFI INC COMMON STOCK USD.1		15,708,354.42	0.103%	80.979%
286	FORMFACTOR INC COMMON STOCK USD.001		15,663,111.10	0.102%	81.081%
287	IMPAX LABORATORIES INC COMMON STOCK USD.01		15,625,313.10	0.102%	81.184%



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<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
288	REALOGY HOLDINGS CORP COMMON STOCK USD.01		15,483,123.18	0.101%	81.285%
289	MAIDEN HOLDINGS LTD COMMON STOCK USD.01		15,449,814.15	0.101%	81.386%
290	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01		15,442,216.02	0.101%	81.487%
291	GASLOG LTD COMMON STOCK USD.01		15,376,320.80	0.101%	81.587%
292	URBAN OUTFITTERS INC COMMON STOCK USD.0001		15,184,475.82	0.099%	81.687%
293	ENVISION HEALTHCARE CORP COMMON STOCK		15,142,252.65	0.099%	81.786%
294	GENESCO INC COMMON STOCK USD1.0		15,103,293.00	0.099%	81.884%
295	STEWART INFORMATION SERVICES COMMON STOCK USD1.0		15,072,866.40	0.099%	81.983%
296	CLEARWATER PAPER CORP COMMON STOCK USD.0001		15,070,726.65	0.099%	82.081%
297	WORLD ACCEPTANCE CORP COMMON STOCK		15,061,999.50	0.098%	82.180%
298	PHOTRONICS INC COMMON STOCK USD.01		15,026,264.40	0.098%	82.278%
299	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001		15,020,772.00	0.098%	82.376%
300	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01		14,862,575.20	0.097%	82.474%
301	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01		14,795,208.75	0.097%	82.570%
302	KAISER ALUMINUM CORP COMMON STOCK USD.01		14,791,341.76	0.097%	82.667%
303	KIMBALL ELECTRONICS INC COMMON STOCK		14,779,964.50	0.097%	82.764%
304	MARCUS CORPORATION COMMON STOCK USD1.0		14,779,310.00	0.097%	82.860%
305	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01		14,759,189.90	0.096%	82.957%
306	SCORPIO TANKERS INC COMMON STOCK USD.01		14,752,857.42	0.096%	83.053%
307	TRIUMPH GROUP INC COMMON STOCK USD.001		14,751,328.35	0.096%	83.150%
308	US CELLULAR CORP COMMON STOCK USD1.0		14,628,995.99	0.096%	83.245%
309	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001		14,605,218.50	0.095%	83.341%
310	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1		14,576,225.25	0.095%	83.436%
311	UMPQUA HOLDINGS CORP COMMON STOCK		14,575,819.20	0.095%	83.531%
312	WEIS MARKETS INC COMMON STOCK		14,517,688.08	0.095%	83.626%
313	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01		14,466,665.35	0.095%	83.721%
314	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001		14,394,825.90	0.094%	83.815%
315	ENNIS INC COMMON STOCK USD2.5		14,381,073.30	0.094%	83.909%
316	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1		14,240,240.28	0.093%	84.002%
317	MATSON INC COMMON STOCK		14,211,723.46	0.093%	84.095%
318	FEDERAL SIGNAL CORP COMMON STOCK USD1.0		14,127,655.50	0.092%	84.187%
319	MOVADO GROUP INC COMMON STOCK USD.01		14,108,986.80	0.092%	84.280%
320	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01		13,994,716.00	0.091%	84.371%
321	ZUMIEZ INC COMMON STOCK		13,970,643.00	0.091%	84.462%
322	MARINEMAX INC COMMON STOCK USD.001		13,866,504.75	0.091%	84.553%
323	EMC INS GROUP INC COMMON STOCK USD1.0		13,822,527.25	0.090%	84.643%
324	FINISH LINE/THE CL A COMMON STOCK USD.01		13,815,530.08	0.090%	84.734%
325	HERITAGE FINANCIAL CORP COMMON STOCK		13,810,042.40	0.090%	84.824%

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<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
326	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001		13,795,915.14	0.090%	84.914%
327	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01		13,776,399.00	0.090%	85.004%
328	CANNAE HOLDINGS INC COMMON STOCK		13,586,798.82	0.089%	85.093%
329	CIENA CORP COMMON STOCK USD.01		13,519,098.88	0.088%	85.182%
330	CONSOL ENERGY INC COMMON STOCK USD.01		13,415,415.39	0.088%	85.269%
331	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01		13,412,968.20	0.088%	85.357%
332	FIRSTCASH INC COMMON STOCK USD.01		13,404,054.60	0.088%	85.445%
333	CAI INTERNATIONAL INC COMMON STOCK USD.0001		13,333,548.42	0.087%	85.532%
334	OFG BANCORP COMMON STOCK USD1.0		13,054,060.20	0.085%	85.617%
335	EXACTECH INC COMMON STOCK USD.01		12,869,487.60	0.084%	85.701%
336	OPUS BANK COMMON STOCK		12,825,454.40	0.084%	85.785%
337	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01		12,804,590.48	0.084%	85.869%
338	HOSTESS BRANDS INC COMMON STOCK USD.0001		12,708,282.00	0.083%	85.952%
339	CHART INDUSTRIES INC COMMON STOCK USD.01		12,702,262.93	0.083%	86.035%
340	DEAN FOODS CO COMMON STOCK USD.01		12,685,320.27	0.083%	86.118%
341	GREAT WESTERN BANCORP INC COMMON STOCK USD.01		12,520,952.55	0.082%	86.200%
342	EXPRESS INC COMMON STOCK		12,506,805.88	0.082%	86.282%
343	JOHNSON OUTDOORS INC A COMMON STOCK USD.05		12,430,988.85	0.081%	86.363%
344	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01		12,241,423.68	0.080%	86.443%
345	HAVERTY FURNITURE COMMON STOCK USD1.0		12,197,564.80	0.080%	86.523%
346	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001		12,151,219.40	0.079%	86.602%
347	FINISAR CORPORATION COMMON STOCK USD.001		12,060,535.12	0.079%	86.681%
348	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001		12,016,431.35	0.079%	86.760%
349	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01		11,993,801.12	0.078%	86.838%
350	CALGON CARBON CORP COMMON STOCK USD.01		11,977,051.10	0.078%	86.916%
351	SYNAPTICS INC COMMON STOCK USD.001		11,863,934.94	0.078%	86.994%
352	HAYNES INTERNATIONAL INC COMMON STOCK USD.001		11,849,263.00	0.077%	87.071%
353	NORTHFIELD BANCORP INC COMMON STOCK USD.01		11,829,061.00	0.077%	87.149%
354	SUPERIOR INDUSTRIES INTL COMMON STOCK		11,794,410.25	0.077%	87.226%
355	ALEXANDER + BALDWIN INC REIT		11,583,166.92	0.076%	87.301%
356	MYR GROUP INC/DELAWARE COMMON STOCK USD.01		11,534,107.20	0.075%	87.377%
357	FARO TECHNOLOGIES INC COMMON STOCK USD.001		11,509,967.70	0.075%	87.452%
358	FERROGLOBE PLC COMMON STOCK USD7.5		11,505,229.14	0.075%	87.527%
359	CENTRAL GARDEN + PET CO COMMON STOCK USD.01		11,464,799.36	0.075%	87.602%
360	KB HOME COMMON STOCK USD1.0		11,393,282.24	0.074%	87.677%
361	DEL TACO RESTAURANTS INC COMMON STOCK		11,385,160.64	0.074%	87.751%
362	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK		11,375,728.70	0.074%	87.826%
363	DHT HOLDINGS INC COMMON STOCK USD.01		11,354,858.46	0.074%	87.900%

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<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
364	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01		11,114,106.52	0.073%	87.972%
365	MATRIX SERVICE CO COMMON STOCK USD.01		11,073,817.10	0.072%	88.045%
366	MEREDITH CORP COMMON STOCK USD1.0		11,068,132.16	0.072%	88.117%
367	LHC GROUP INC COMMON STOCK USD.01		10,930,968.00	0.071%	88.189%
368	SOUTH STATE CORP COMMON STOCK USD2.5		10,879,282.60	0.071%	88.260%
369	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0		10,815,383.88	0.071%	88.331%
370	SHOE CARNIVAL INC COMMON STOCK USD.01		10,760,727.65	0.070%	88.401%
371	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01		10,746,556.45	0.070%	88.471%
372	LITTELFUSE INC COMMON STOCK USD.01		10,739,421.42	0.070%	88.541%
373	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01		10,709,897.20	0.070%	88.611%
374	ASCENA RETAIL GROUP INC COMMON STOCK USD.01		10,682,139.60	0.070%	88.681%
375	CONNECTONE BANCORP INC COMMON STOCK		10,650,360.60	0.070%	88.751%
376	INGLES MARKETS INC CLASS A COMMON STOCK USD.05		10,629,931.20	0.069%	88.820%
377	CRAY INC COMMON STOCK USD.01		10,619,147.75	0.069%	88.890%
378	SRC ENERGY INC COMMON STOCK USD.001		10,471,230.75	0.068%	88.958%
379	HOOVER FURNITURE CORP COMMON STOCK		10,442,939.30	0.068%	89.027%
380	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001		10,430,560.00	0.068%	89.095%
381	BANC OF CALIFORNIA INC COMMON STOCK USD.01		10,418,679.90	0.068%	89.163%
382	VISHAY PRECISION GROUP COMMON STOCK		10,308,510.20	0.067%	89.230%
383	MERCANTILE BANK CORP COMMON STOCK		10,286,060.46	0.067%	89.298%
384	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01		10,239,628.00	0.067%	89.364%
385	NL INDUSTRIES COMMON STOCK USD.125		10,072,270.00	0.066%	89.430%
386	KEMET CORP COMMON STOCK USD.01		10,071,806.96	0.066%	89.496%
387	CONN S INC COMMON STOCK USD.01		10,068,621.30	0.066%	89.562%
388	ANALOGIC CORP COMMON STOCK USD.05		10,012,330.40	0.065%	89.627%
389	TEAM INC COMMON STOCK USD.3		9,834,534.00	0.064%	89.692%
390	TITAN INTERNATIONAL INC COMMON STOCK		9,769,806.20	0.064%	89.756%
391	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0		9,745,806.51	0.064%	89.819%
392	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01		9,689,295.45	0.063%	89.883%
393	INVACARE CORP COMMON STOCK USD.25		9,686,348.80	0.063%	89.946%
394	BARNES + NOBLE INC COMMON STOCK USD.001		9,635,643.90	0.063%	90.009%
395	LANDEC CORP COMMON STOCK USD.001		9,567,847.95	0.063%	90.072%
396	DICK S SPORTING GOODS INC COMMON STOCK USD.01		9,531,530.58	0.062%	90.134%
397	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01		9,467,352.44	0.062%	90.196%
398	DONEGAL GROUP INC CL A COMMON STOCK USD.01		9,443,075.85	0.062%	90.258%
399	SPARTAN MOTORS INC COMMON STOCK USD.01		9,429,566.60	0.062%	90.319%
400	DUCOMMUN INC COMMON STOCK USD.01		9,337,687.54	0.061%	90.380%
401	SMART + FINAL STORES INC COMMON STOCK USD.001		9,300,472.80	0.061%	90.441%

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<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
402	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01		9,194,592.00	0.060%	90.501%
403	NEWPARK RESOURCES INC COMMON STOCK USD.01		9,165,146.90	0.060%	90.561%
404	CRA INTERNATIONAL INC COMMON STOCK		9,132,084.55	0.060%	90.621%
405	HURON CONSULTING GROUP INC COMMON STOCK USD.01		9,038,849.05	0.059%	90.680%
406	PDL BIOPHARMA INC COMMON STOCK USD.01		8,930,214.60	0.058%	90.738%
407	ORITANI FINANCIAL CORP COMMON STOCK USD.01		8,925,365.10	0.058%	90.797%
408	ALMOST FAMILY INC COMMON STOCK USD.1		8,875,610.80	0.058%	90.855%
409	ARMSTRONG FLOORING INC COMMON STOCK USD.0001		8,799,915.47	0.058%	90.912%
410	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01		8,789,174.45	0.057%	90.970%
411	FLEXSTEEL INDS COMMON STOCK USD1.0		8,785,045.92	0.057%	91.027%
412	PRA GROUP INC COMMON STOCK USD.01		8,667,909.25	0.057%	91.084%
413	CATO CORP CLASS A COMMON STOCK USD.033		8,660,626.92	0.057%	91.140%
414	CLOUD PEAK ENERGY INC COMMON STOCK USD.01		8,644,470.00	0.057%	91.197%
415	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1		8,634,457.24	0.056%	91.253%
416	BILL BARRETT CORP COMMON STOCK USD.001		8,613,798.39	0.056%	91.310%
417	BALDWIN + LYONS INC CL B COMMON STOCK		8,477,225.00	0.055%	91.365%
418	BANKFINANCIAL CORP COMMON STOCK USD.01		8,418,448.52	0.055%	91.420%
419	INVESTORS TITLE CO COMMON STOCK		8,352,024.50	0.055%	91.475%
420	S + T BANCORP INC COMMON STOCK USD2.5		8,340,071.12	0.055%	91.529%
421	BMC STOCK HOLDINGS INC COMMON STOCK USD.01		8,295,728.00	0.054%	91.584%
422	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01		8,152,607.40	0.053%	91.637%
423	STANDARD MOTOR PRODS COMMON STOCK USD2.0		8,149,945.50	0.053%	91.690%
424	SPOK HOLDINGS INC COMMON STOCK USD.0001		8,126,960.40	0.053%	91.743%
425	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0		8,099,155.70	0.053%	91.796%
426	STRATASYS LTD COMMON STOCK ILS.01		8,083,002.93	0.053%	91.849%
427	VERITIV CORP COMMON STOCK USD.01		8,063,839.00	0.053%	91.902%
428	EMCOR GROUP INC COMMON STOCK USD.01		7,847,502.72	0.051%	91.953%
429	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01		7,836,751.75	0.051%	92.004%
430	DIGI INTERNATIONAL INC COMMON STOCK USD.01		7,830,644.40	0.051%	92.056%
431	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01		7,776,527.66	0.051%	92.106%
432	SIERRA BANCORP COMMON STOCK		7,667,878.52	0.050%	92.156%
433	HIBBETT SPORTS INC COMMON STOCK USD.01		7,634,596.40	0.050%	92.206%
434	HURCO COMPANIES INC COMMON STOCK		7,606,239.90	0.050%	92.256%
435	BOOT BARN HOLDINGS INC COMMON STOCK		7,486,046.26	0.049%	92.305%
436	VERA BRADLEY INC COMMON STOCK		7,457,250.22	0.049%	92.354%
437	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01		7,432,236.00	0.049%	92.402%
438	LIFETIME BRANDS INC COMMON STOCK USD.01		7,385,538.00	0.048%	92.451%
439	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001		7,293,798.40	0.048%	92.498%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
440	DORIAN LPG LTD COMMON STOCK USD.01		7,285,786.68	0.048%	92.546%
441	WATERSTONE FINANCIAL INC COMMON STOCK USD.01		7,283,864.70	0.048%	92.594%
442	CITI TRENDS INC COMMON STOCK USD.01		7,217,334.90	0.047%	92.641%
443	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01		7,196,074.00	0.047%	92.688%
444	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01		7,140,043.40	0.047%	92.735%
445	OLYMPIC STEEL INC COMMON STOCK		7,099,177.05	0.046%	92.781%
446	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0		7,044,057.90	0.046%	92.827%
447	RESOURCES CONNECTION INC COMMON STOCK USD.01		7,033,998.90	0.046%	92.873%
448	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01		6,983,702.00	0.046%	92.919%
449	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1		6,916,505.40	0.045%	92.964%
450	MOOG INC CLASS A COMMON STOCK USD1.0		6,857,978.94	0.045%	93.009%
451	DSP GROUP INC COMMON STOCK USD.001		6,851,417.90	0.045%	93.054%
452	ROGERS CORP COMMON STOCK USD1.0		6,842,983.84	0.045%	93.098%
453	XCERRA CORP COMMON STOCK USD.05		6,759,483.94	0.044%	93.142%
454	POWELL INDUSTRIES INC COMMON STOCK USD.01		6,750,953.32	0.044%	93.187%
455	HAMILTON BEACH BRAND A COMMON STOCK		6,750,031.95	0.044%	93.231%
456	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01		6,749,163.00	0.044%	93.275%
457	BASSETT FURNITURE INDS COMMON STOCK USD5.0		6,733,710.90	0.044%	93.319%
458	CSS INDUSTRIES INC COMMON STOCK USD.1		6,731,491.20	0.044%	93.363%
459	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0		6,727,433.74	0.044%	93.407%
460	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01		6,725,045.25	0.044%	93.451%
461	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0		6,692,405.30	0.044%	93.495%
462	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01		6,681,881.60	0.044%	93.538%
463	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01		6,643,726.20	0.043%	93.582%
464	AV HOMES INC COMMON STOCK USD1.0		6,571,412.90	0.043%	93.625%
465	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0		6,559,728.00	0.043%	93.668%
466	SENECA FOODS CORP CL A COMMON STOCK USD.25		6,530,345.20	0.043%	93.710%
467	ACETO CORP COMMON STOCK USD.01		6,476,566.44	0.042%	93.753%
468	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01		6,392,832.00	0.042%	93.794%
469	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0		6,374,122.72	0.042%	93.836%
470	LYDALL INC COMMON STOCK USD.1		6,310,699.40	0.041%	93.877%
471	BLUE HILLS BANCORP INC COMMON STOCK USD.01		6,288,634.80	0.041%	93.918%
472	FUTUREFUEL CORP COMMON STOCK USD.0001		6,213,968.60	0.041%	93.959%
473	HARDINGE INC COMMON STOCK USD.01		6,196,981.08	0.041%	94.000%
474	ERA GROUP INC COMMON STOCK USD.01		6,137,837.91	0.040%	94.040%
475	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01		6,091,113.60	0.040%	94.080%
476	AXT INC COMMON STOCK USD.001		6,067,397.50	0.040%	94.119%
477	FIRST FINANCIAL CORP/INDIANA COMMON STOCK		6,043,353.80	0.040%	94.159%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
478	BANCORPSOUTH BANK COMMON STOCK		5,992,466.15	0.039%	94.198%
479	RED LION HOTELS CORP COMMON STOCK USD.01		5,985,018.05	0.039%	94.237%
480	FNB CORP COMMON STOCK USD.01		5,940,584.30	0.039%	94.276%
481	NACCO INDUSTRIES CL A COMMON STOCK USD1.0		5,938,973.80	0.039%	94.315%
482	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001		5,921,521.83	0.039%	94.353%
483	NORTHRIM BANCORP INC COMMON STOCK USD1.0		5,855,991.15	0.038%	94.392%
484	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01		5,779,578.00	0.038%	94.430%
485	TILLY S INC CLASS A SHRS COMMON STOCK USD.001		5,774,144.44	0.038%	94.467%
486	LAKELAND BANCORP INC COMMON STOCK		5,766,991.50	0.038%	94.505%
487	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01		5,756,604.45	0.038%	94.543%
488	FABRINET COMMON STOCK USD.01		5,702,057.49	0.037%	94.580%
489	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01		5,661,595.68	0.037%	94.617%
490	PERFICIENT INC COMMON STOCK USD.001		5,654,277.33	0.037%	94.654%
491	HOMETRUST BANCSHARES INC COMMON STOCK		5,590,917.15	0.037%	94.690%
492	PIER 1 IMPORTS INC COMMON STOCK USD.001		5,558,543.20	0.036%	94.727%
493	ESSENDANT INC COMMON STOCK USD.1		5,520,509.05	0.036%	94.763%
494	DIPLOMAT PHARMACY INC COMMON STOCK		5,511,951.78	0.036%	94.799%
495	SIGNET JEWELERS LTD COMMON STOCK USD.18		5,508,212.50	0.036%	94.835%
496	SUPERIOR UNIFORM GROUP INC COMMON STOCK		5,474,001.08	0.036%	94.871%
497	ORION GROUP HOLDINGS INC COMMON STOCK USD.01		5,465,957.12	0.036%	94.906%
498	ACORDA THERAPEUTICS INC COMMON STOCK USD.001		5,361,140.25	0.035%	94.942%
499	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001		5,325,526.08	0.035%	94.976%
500	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01		5,258,614.65	0.034%	95.011%
501	TIMBERLAND BANCORP INC COMMON STOCK USD.01		5,254,546.50	0.034%	95.045%
502	BANK MUTUAL CORP COMMON STOCK USD.01		5,235,453.60	0.034%	95.079%
503	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001		5,113,558.45	0.033%	95.113%
504	HALLMARK FINL SERVICES INC COMMON STOCK USD.18		5,076,811.58	0.033%	95.146%
505	VERSO CORP A COMMON STOCK		5,061,919.28	0.033%	95.179%
506	COWEN INC COMMON STOCK USD.01		5,058,179.35	0.033%	95.212%
507	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01		5,057,517.42	0.033%	95.245%
508	FREIGHTCAR AMERICA INC COMMON STOCK USD.01		5,053,715.76	0.033%	95.278%
509	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1		5,051,106.00	0.033%	95.311%
510	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01		5,046,171.75	0.033%	95.344%
511	PROVIDENCE SERVICE CORP COMMON STOCK USD.001		4,977,276.43	0.033%	95.377%
512	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001		4,966,426.40	0.032%	95.409%
513	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001		4,927,920.01	0.032%	95.441%
514	TIPTREE INC COMMON STOCK USD.001		4,927,564.50	0.032%	95.474%
515	SIGMA DESIGNS INC COMMON STOCK		4,859,988.75	0.032%	95.505%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>15,287,632,708.94</b>		<b>99.952%</b>	
516	AGILYSYS INC COMMON STOCK USD.3		4,810,884.00	0.031%	95.537%
517	CLIFTON BANCORP INC COMMON STOCK USD.01		4,726,048.97	0.031%	95.568%
518	ENSTAR GROUP LTD COMMON STOCK USD1.0		4,724,560.80	0.031%	95.599%
519	BBX CAPITAL CORP COMMON STOCK USD.01		4,699,466.38	0.031%	95.629%
520	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001		4,660,209.02	0.030%	95.660%
521	COSTAMARE INC COMMON STOCK USD.0001		4,603,674.20	0.030%	95.690%
522	GULF ISLAND FABRICATION INC COMMON STOCK		4,593,032.10	0.030%	95.720%
523	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001		4,581,752.70	0.030%	95.750%
524	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001		4,462,719.75	0.029%	95.779%
525	CARRIAGE SERVICES INC COMMON STOCK USD.01		4,455,731.60	0.029%	95.808%
526	RIVERVIEW BANCORP INC COMMON STOCK USD.01		4,426,946.74	0.029%	95.837%
527	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01		4,391,230.90	0.029%	95.866%
528	INNOSPEC INC COMMON STOCK USD.01		4,336,217.40	0.028%	95.894%
529	ASSURED GUARANTY LTD COMMON STOCK USD.01		4,311,870.86	0.028%	95.922%
530	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001		4,276,500.12	0.028%	95.950%
531	PACIFIC ETHANOL INC COMMON STOCK USD.001		4,269,610.80	0.028%	95.978%
532	FIDELITY SOUTHERN CORP COMMON STOCK		4,263,634.08	0.028%	96.006%
533	BIGLARI HOLDINGS INC COMMON STOCK USD.5		4,258,135.42	0.028%	96.034%
534	SPARTON CORP COMMON STOCK USD1.25		4,221,897.81	0.028%	96.062%
535	FRANKLIN COVEY CO COMMON STOCK USD.05		4,193,193.60	0.027%	96.089%
536	RTI SURGICAL INC COMMON STOCK USD.001		4,191,354.00	0.027%	96.116%
537	HANGER INC COMMON STOCK USD.01		4,173,629.24	0.027%	96.144%
538	PC TEL INC COMMON STOCK USD.001		4,155,191.44	0.027%	96.171%
539	LA QUINTA HOLDINGS INC COMMON STOCK USD.01		4,142,789.31	0.027%	96.198%
540	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01		4,126,345.60	0.027%	96.225%
541	VILLAGE SUPER MARKET CLASS A COMMON STOCK		4,125,436.00	0.027%	96.252%
542	GENERAL COMMUNICATION INC A COMMON STOCK		4,073,499.50	0.027%	96.279%
543	PHI INC NON VOTING COMMON STOCK USD.1		4,052,431.08	0.026%	96.305%
544	LSB INDUSTRIES INC COMMON STOCK USD.1		4,043,235.15	0.026%	96.332%
545	FTD COS INC COMMON STOCK USD.0001		4,006,833.60	0.026%	96.358%
546	MBT FINANCIAL CORP COMMON STOCK		3,986,718.75	0.026%	96.384%
547	REIS INC COMMON STOCK USD.01		3,977,941.00	0.026%	96.410%
548	MOLINA HEALTHCARE INC COMMON STOCK USD.001		3,977,540.32	0.026%	96.436%
549	TETRA TECHNOLOGIES INC COMMON STOCK USD.01		3,964,358.40	0.026%	96.462%
550	SUPERVALU INC COMMON STOCK USD.01		3,963,991.68	0.026%	96.488%
551	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001		3,931,059.22	0.026%	96.513%
552	VEECO INSTRUMENTS INC COMMON STOCK USD.01		3,915,130.95	0.026%	96.539%
553	INTERNATIONAL SEAWAYS INC COMMON STOCK		3,914,989.99	0.026%	96.565%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>15,287,632,708.94</b>		<b>99.952%</b>	
554	VSE CORP COMMON STOCK USD.05		3,878,526.25	0.025%	96.590%
555	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01		3,877,821.31	0.025%	96.615%
556	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0		3,860,514.48	0.025%	96.640%
557	ENLINK MIDSTREAM LLC COMMON STOCK USD.01		3,856,468.20	0.025%	96.666%
558	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1		3,828,425.25	0.025%	96.691%
559	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01		3,806,833.21	0.025%	96.716%
560	BEL FUSE INC CL B COMMON STOCK USD.1		3,772,918.35	0.025%	96.740%
561	CAREER EDUCATION CORP COMMON STOCK USD.01		3,762,023.60	0.025%	96.765%
562	PARKER DRILLING CO COMMON STOCK USD.167		3,752,137.86	0.025%	96.789%
563	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001		3,741,595.00	0.024%	96.814%
564	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01		3,724,361.10	0.024%	96.838%
565	PREMIER FINANCIAL BANCORP COMMON STOCK		3,719,437.08	0.024%	96.863%
566	OLD SECOND BANCORP INC COMMON STOCK USD1.0		3,701,930.40	0.024%	96.887%
567	SHIP FINANCE INTL LTD COMMON STOCK USD.01		3,690,895.50	0.024%	96.911%
568	NORTHWEST PIPE CO COMMON STOCK USD.01		3,686,361.00	0.024%	96.935%
569	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01		3,682,775.25	0.024%	96.959%
570	STRATUS PROPERTIES INC COMMON STOCK USD.01		3,677,263.20	0.024%	96.983%
571	GREEN BRICK PARTNERS INC COMMON STOCK USD.01		3,641,366.40	0.024%	97.007%
572	STRATTEC SECURITY CORP COMMON STOCK USD.01		3,504,696.15	0.023%	97.030%
573	TITAN MACHINERY INC COMMON STOCK USD.00001		3,502,354.24	0.023%	97.053%
574	ROCKY BRANDS INC COMMON STOCK		3,497,912.40	0.023%	97.076%
575	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01		3,487,350.00	0.023%	97.098%
576	DELTA APPAREL INC COMMON STOCK USD.01		3,454,525.80	0.023%	97.121%
577	VOXX INTERNATIONAL CORP COMMON STOCK USD.01		3,429,377.70	0.022%	97.143%
578	INNERWORKINGS INC COMMON STOCK USD.0001		3,411,748.34	0.022%	97.166%
579	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01		3,408,080.00	0.022%	97.188%
580	USA TRUCK INC COMMON STOCK USD.01		3,401,657.28	0.022%	97.210%
581	J.C. PENNEY CO INC COMMON STOCK USD.5		3,388,250.25	0.022%	97.232%
582	TUESDAY MORNING CORP COMMON STOCK USD.01		3,373,323.50	0.022%	97.254%
583	DENBURY RESOURCES INC COMMON STOCK USD.001		3,369,561.93	0.022%	97.276%
584	MEET GROUP INC/THE COMMON STOCK USD.001		3,363,443.64	0.022%	97.298%
585	BELDEN INC COMMON STOCK USD.01		3,297,298.69	0.022%	97.320%
586	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01		3,219,946.30	0.021%	97.341%
587	LAWSON PRODUCTS INC COMMON STOCK USD1.0		3,211,926.25	0.021%	97.362%
588	KVH INDUSTRIES INC COMMON STOCK USD.01		3,171,681.50	0.021%	97.383%
589	REPUBLIC BANCORP INC CLASS A COMMON STOCK		3,165,136.04	0.021%	97.404%
590	UNITED COMMUNITY FINANCIAL COMMON STOCK		3,123,120.00	0.020%	97.424%
591	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125		3,102,459.90	0.020%	97.444%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
592	INFINERA CORP COMMON STOCK USD.001		2,998,146.24	0.020%	97.464%
593	AWARE INC/MASS COMMON STOCK USD.01		2,984,213.05	0.020%	97.483%
594	LSI INDUSTRIES INC COMMON STOCK		2,984,098.14	0.020%	97.503%
595	CONSUMER PORTFOLIO SERVICES COMMON STOCK		2,968,188.16	0.019%	97.522%
596	STEELCASE INC CL A COMMON STOCK		2,942,464.30	0.019%	97.541%
597	GENCOR INDUSTRIES INC COMMON STOCK USD.1		2,934,456.00	0.019%	97.561%
598	ELECTRONICS FOR IMAGING COMMON STOCK USD.01		2,899,116.76	0.019%	97.580%
599	EXTRACTION OIL + GAS INC COMMON STOCK		2,895,364.50	0.019%	97.599%
600	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01		2,873,613.85	0.019%	97.617%
601	DEPOMED INC COMMON STOCK		2,862,597.15	0.019%	97.636%
602	ESSA BANCORP INC COMMON STOCK USD.01		2,862,354.60	0.019%	97.655%
603	CALATLANTIC GROUP INC COMMON STOCK USD.01		2,840,570.91	0.019%	97.673%
604	OIL DRI CORP OF AMERICA COMMON STOCK USD.1		2,833,603.18	0.019%	97.692%
605	KIRKLAND S INC COMMON STOCK		2,829,230.77	0.018%	97.710%
606	GENTHERM INC COMMON STOCK		2,823,584.00	0.018%	97.729%
607	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01		2,775,906.20	0.018%	97.747%
608	NEOPHOTONICS CORP COMMON STOCK USD.0025		2,763,356.97	0.018%	97.765%
609	FOSSIL GROUP INC COMMON STOCK USD.01		2,748,532.28	0.018%	97.783%
610	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01		2,724,792.40	0.018%	97.801%
611	SHILOH INDUSTRIES INC COMMON STOCK USD.01		2,709,192.50	0.018%	97.819%
612	CHARTER FINANCIAL CORP COMMON STOCK USD.01		2,708,257.05	0.018%	97.836%
613	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01		2,707,871.65	0.018%	97.854%
614	RICHARDSON ELEC LTD COMMON STOCK USD.05		2,686,745.68	0.018%	97.872%
615	PLAYA HOTELS + RESORTS NV COMMON STOCK USD.01		2,685,581.36	0.018%	97.889%
616	PICO HOLDINGS INC COMMON STOCK USD.001		2,669,871.70	0.017%	97.907%
617	ENGILITY HOLDINGS INC COMMON STOCK USD.01		2,655,998.64	0.017%	97.924%
618	KEY TRONIC CORP COMMON STOCK		2,632,737.96	0.017%	97.941%
619	LAKELAND INDUSTRIES INC COMMON STOCK USD.01		2,574,180.60	0.017%	97.958%
620	TERRITORIAL BANCORP INC COMMON STOCK USD.01		2,566,563.08	0.017%	97.975%
621	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01		2,539,696.18	0.017%	97.991%
622	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01		2,537,829.48	0.017%	98.008%
623	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01		2,510,286.65	0.016%	98.024%
624	CENTURY BANCORP INC CL A COMMON STOCK USD1.0		2,459,002.00	0.016%	98.040%
625	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01		2,458,423.50	0.016%	98.056%
626	HALLADOR ENERGY CO COMMON STOCK USD.01		2,453,407.18	0.016%	98.073%
627	ECLIPSE RESOURCES CORP COMMON STOCK USD.01		2,429,499.20	0.016%	98.088%
628	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001		2,426,191.50	0.016%	98.104%
629	LIMBACH HOLDINGS INC COMMON STOCK USD.0001		2,421,614.49	0.016%	98.120%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
630	TRICO BANCSHARES COMMON STOCK		2,413,314.80	0.016%	98.136%
631	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01		2,385,898.00	0.016%	98.151%
632	ARDMORE SHIPPING CORP COMMON STOCK USD.01		2,356,362.20	0.015%	98.167%
633	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01		2,341,923.94	0.015%	98.182%
634	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0		2,338,751.80	0.015%	98.197%
635	RANGE RESOURCES CORP COMMON STOCK USD.01		2,335,133.25	0.015%	98.213%
636	ZAGG INC COMMON STOCK USD.001		2,334,793.60	0.015%	98.228%
637	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01		2,334,536.22	0.015%	98.243%
638	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01		2,271,100.65	0.015%	98.258%
639	NATIONAL GENERAL HLDGS COMMON STOCK USD.01		2,252,570.32	0.015%	98.273%
640	ASTRONOVA INC COMMON STOCK USD.05		2,249,994.00	0.015%	98.288%
641	CSP INC COMMON STOCK USD.01		2,242,292.50	0.015%	98.302%
642	LUBY S INC COMMON STOCK USD.32		2,226,706.92	0.015%	98.317%
643	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK		2,212,386.80	0.014%	98.331%
644	PEAPACK GLADSTONE FINL CORP COMMON STOCK		2,207,639.04	0.014%	98.346%
645	MACKINAC FINANCIAL CORP COMMON STOCK		2,184,641.20	0.014%	98.360%
646	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6		2,101,254.00	0.014%	98.374%
647	PERCEPTRON INC COMMON STOCK USD.01		2,096,285.18	0.014%	98.387%
648	FRED S INC CLASS A COMMON STOCK		2,086,614.07	0.014%	98.401%
649	AMERESCO INC CL A COMMON STOCK USD.0001		2,075,411.10	0.014%	98.415%
650	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01		2,057,310.19	0.013%	98.428%
651	EASTERN CO/THE COMMON STOCK		2,056,727.25	0.013%	98.442%
652	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5		2,034,379.00	0.013%	98.455%
653	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0		2,000,732.48	0.013%	98.468%
654	DMC GLOBAL INC COMMON STOCK USD.05		1,995,872.40	0.013%	98.481%
655	ALLIANCE ONE INTERNATIONAL COMMON STOCK		1,989,108.45	0.013%	98.494%
656	US SILICA HOLDINGS INC COMMON STOCK USD.01		1,979,623.14	0.013%	98.507%
657	HMN FINANCIAL INC COMMON STOCK USD.01		1,948,723.15	0.013%	98.520%
658	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01		1,942,941.25	0.013%	98.532%
659	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01		1,940,935.92	0.013%	98.545%
660	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01		1,940,902.80	0.013%	98.558%
661	NOBLE CORP PLC COMMON STOCK USD.01		1,906,217.67	0.012%	98.570%
662	TWIN DISC INC COMMON STOCK		1,890,788.24	0.012%	98.583%
663	TERRAFORM POWER INC A COMMON STOCK USD.01		1,889,951.00	0.012%	98.595%
664	CELADON GROUP INC COMMON STOCK USD.033		1,865,127.45	0.012%	98.607%
665	VOLT INFO SCIENCES INC COMMON STOCK USD.1		1,858,733.25	0.012%	98.619%
666	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01		1,856,381.80	0.012%	98.631%
667	CIVEO CORP COMMON STOCK USD.01		1,853,659.50	0.012%	98.644%

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<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
668	INTL FCSTONE INC COMMON STOCK USD.01		1,823,737.50	0.012%	98.655%
669	UFP TECHNOLOGIES INC COMMON STOCK USD.01		1,804,064.35	0.012%	98.667%
670	PCM INC COMMON STOCK USD.001		1,798,461.60	0.012%	98.679%
671	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01		1,792,768.12	0.012%	98.691%
672	SPIRIT AIRLINES INC COMMON STOCK USD.0001		1,768,660.92	0.012%	98.702%
673	CARDTRONICS PLC A COMMON STOCK		1,754,173.36	0.011%	98.714%
674	NICHOLAS FINANCIAL INC COMMON STOCK		1,748,728.27	0.011%	98.725%
675	C + F FINANCIAL CORP COMMON STOCK USD1.0		1,741,597.50	0.011%	98.737%
676	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01		1,664,933.91	0.011%	98.747%
677	A H BELO CORP A COMMON STOCK USD.01		1,650,143.60	0.011%	98.758%
678	SCHULMAN (A.) INC COMMON STOCK USD1.0		1,646,892.00	0.011%	98.769%
679	TRINITY PLACE HOLDINGS INC COMMON STOCK		1,635,892.96	0.011%	98.780%
680	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01		1,629,726.47	0.011%	98.790%
681	TEJON RANCH CO COMMON STOCK USD.5		1,617,996.66	0.011%	98.801%
682	NEW HOME CO INC/THE COMMON STOCK USD.01		1,592,628.15	0.010%	98.811%
683	AROTECH CORP COMMON STOCK USD.01		1,573,854.45	0.010%	98.822%
684	ULTRALIFE CORP COMMON STOCK USD.1		1,557,172.80	0.010%	98.832%
685	INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01		1,532,839.60	0.010%	98.842%
686	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001		1,510,564.20	0.010%	98.852%
687	WEYCO GROUP INC COMMON STOCK USD1.0		1,494,103.44	0.010%	98.861%
688	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02		1,478,881.80	0.010%	98.871%
689	MIDSOUTH BANCORP INC COMMON STOCK USD.1		1,476,156.30	0.010%	98.881%
690	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK		1,451,333.96	0.009%	98.890%
691	JAKKS PACIFIC INC COMMON STOCK USD.001		1,440,390.45	0.009%	98.900%
692	MTS SYSTEMS CORP COMMON STOCK USD.25		1,437,956.05	0.009%	98.909%
693	CAMDEN NATIONAL CORP COMMON STOCK		1,436,209.50	0.009%	98.918%
694	RUBICON PROJECT INC/THE COMMON STOCK USD.00001		1,429,718.40	0.009%	98.928%
695	ATLANTIC CAPITAL BANCSHARES COMMON STOCK		1,412,881.05	0.009%	98.937%
696	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1		1,410,033.30	0.009%	98.946%
697	BAR HARBOR BANKSHARES COMMON STOCK USD2.0		1,402,705.29	0.009%	98.955%
698	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002		1,400,262.00	0.009%	98.965%
699	UNITY BANCORP INC COMMON STOCK		1,387,597.65	0.009%	98.974%
700	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01		1,381,678.32	0.009%	98.983%
701	FIRST UNITED CORP COMMON STOCK USD.01		1,381,632.55	0.009%	98.992%
702	WEBSTER FINANCIAL CORP COMMON STOCK USD.01		1,362,786.78	0.009%	99.001%
703	AMERISERV FINANCIAL INC COMMON STOCK USD.01		1,347,944.70	0.009%	99.009%
704	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK		1,323,560.65	0.009%	99.018%
705	RCM TECHNOLOGIES INC COMMON STOCK USD.05		1,305,644.79	0.009%	99.027%

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<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
706	REALNETWORKS INC COMMON STOCK USD.001		1,292,870.50	0.008%	99.035%
707	BALLANTYNE STRONG INC COMMON STOCK USD.01		1,284,201.10	0.008%	99.044%
708	TRUEBLUE INC COMMON STOCK		1,279,433.00	0.008%	99.052%
709	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001		1,276,680.25	0.008%	99.060%
710	DIXIE GROUP INC COMMON STOCK USD3.0		1,250,126.50	0.008%	99.068%
711	CSW INDUSTRIALS INC COMMON STOCK USD.01		1,227,245.90	0.008%	99.076%
712	PEOPLES BANCORP OF NC COMMON STOCK		1,222,798.50	0.008%	99.084%
713	CENTRAL VALLEY COMM BANCORP COMMON STOCK		1,212,766.94	0.008%	99.092%
714	SHORE BANCSHARES INC COMMON STOCK USD.01		1,208,878.78	0.008%	99.100%
715	UNICO AMERICAN CORP COMMON STOCK		1,191,269.45	0.008%	99.108%
716	SPX FLOW INC COMMON STOCK USD.01		1,181,043.90	0.008%	99.116%
717	SALEM MEDIA GROUP INC COMMON STOCK USD.01		1,179,202.80	0.008%	99.123%
718	CNB FINANCIAL CORP/PA COMMON STOCK		1,167,792.52	0.008%	99.131%
719	BOJANGLES INC COMMON STOCK USD.01		1,157,686.25	0.008%	99.139%
720	Q.E.P. COMPANY INC COMMON STOCK USD.001		1,154,706.00	0.008%	99.146%
721	FIRST INTERNET BANCORP COMMON STOCK		1,153,235.30	0.008%	99.154%
722	FRANKLIN FINANCIAL NETWORK COMMON STOCK		1,146,681.00	0.007%	99.161%
723	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0		1,130,773.70	0.007%	99.169%
724	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001		1,123,727.00	0.007%	99.176%
725	HOPFED BANCORP INC COMMON STOCK USD.01		1,123,004.74	0.007%	99.183%
726	MITCHAM INDUSTRIES INC COMMON STOCK USD.01		1,118,818.08	0.007%	99.191%
727	ENSIGN GROUP INC/THE COMMON STOCK USD.001		1,114,605.94	0.007%	99.198%
728	NORTHEAST BANCORP COMMON STOCK USD1.0		1,107,397.80	0.007%	99.205%
729	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01		1,098,464.50	0.007%	99.212%
730	QUORUM HEALTH CORP COMMON STOCK USD.0001		1,090,035.39	0.007%	99.220%
731	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01		1,084,364.40	0.007%	99.227%
732	CORE MARK HOLDING CO INC COMMON STOCK USD.01		1,080,731.16	0.007%	99.234%
733	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01		1,078,571.52	0.007%	99.241%
734	MISONIX INC COMMON STOCK USD.01		1,077,098.10	0.007%	99.248%
735	DXP ENTERPRISES INC COMMON STOCK USD.01		1,049,391.75	0.007%	99.255%
736	STARTEK INC COMMON STOCK USD.01		1,046,375.00	0.007%	99.261%
737	HARVARD BIOSCIENCE INC COMMON STOCK USD.01		1,043,447.00	0.007%	99.268%
738	MIDLAND STATES BANCORP INC COMMON STOCK USD.01		1,038,945.84	0.007%	99.275%
739	CHUY S HOLDINGS INC COMMON STOCK USD.01		1,022,635.00	0.007%	99.282%
740	CENTURY CASINOS INC COMMON STOCK USD.01		1,020,435.45	0.007%	99.288%
741	1ST CONSTITUTION BANCORP COMMON STOCK		1,012,256.55	0.007%	99.295%
742	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0		1,007,095.76	0.007%	99.302%
743	BEAR STATE FINANCIAL INC COMMON STOCK USD.01		1,004,648.94	0.007%	99.308%

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<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
744	BONANZA CREEK ENERGY INC COMMON STOCK		1,000,657.25	0.007%	99.315%
745	FIRST NORTHWEST BANCORP COMMON STOCK		987,218.85	0.006%	99.321%
746	APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001		978,916.95	0.006%	99.328%
747	FIRST ACCEPTANCE CORP COMMON STOCK USD.01		960,332.68	0.006%	99.334%
748	TRAVELCENTERS OF AMERICA LLC COMMON STOCK USD.00001		958,245.20	0.006%	99.340%
749	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5		943,547.65	0.006%	99.346%
750	STAGE STORES INC COMMON STOCK USD.01		942,072.05	0.006%	99.352%
751	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01		928,795.00	0.006%	99.359%
752	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0		927,741.99	0.006%	99.365%
753	COMPX INTERNATIONAL INC COMMON STOCK USD.01		923,876.25	0.006%	99.371%
754	CCUR HOLDINGS INC COMMON STOCK USD.01		920,811.32	0.006%	99.377%
755	TRANSCAT INC COMMON STOCK USD.5		911,648.40	0.006%	99.383%
756	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0		895,031.25	0.006%	99.388%
757	LANDMARK BANCORP INC COMMON STOCK USD.01		889,746.00	0.006%	99.394%
758	CARS.COM INC COMMON STOCK USD.01		885,771.46	0.006%	99.400%
759	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01		883,857.36	0.006%	99.406%
760	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0		873,681.75	0.006%	99.412%
761	ALICO INC COMMON STOCK USD1.0		870,779.90	0.006%	99.417%
762	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01		869,025.60	0.006%	99.423%
763	HARTE HANKS INC COMMON STOCK USD1.0		867,099.27	0.006%	99.429%
764	GRAHAM CORP COMMON STOCK USD.1		862,141.80	0.006%	99.434%
765	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01		841,402.50	0.006%	99.440%
766	J ALEXANDER S HOLDINGS COMMON STOCK USD.001		833,586.30	0.005%	99.445%
767	CONTANGO OIL + GAS COMMON STOCK USD.04		828,142.60	0.005%	99.451%
768	STEPAN CO COMMON STOCK USD1.0		820,508.46	0.005%	99.456%
769	IES HOLDINGS INC COMMON STOCK USD.01		819,805.00	0.005%	99.461%
770	BNCCORP COMMON STOCK USD.01		818,150.90	0.005%	99.467%
771	SI FINANCIAL GROUP INC COMMON STOCK USD.01		817,003.00	0.005%	99.472%
772	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001		808,719.30	0.005%	99.477%
773	ELECTRO SCIENTIFIC INDS INC COMMON STOCK		807,170.30	0.005%	99.483%
774	FIESTA RESTAURANT GROUP COMMON STOCK USD.01		802,425.60	0.005%	99.488%
775	DONEGAL GROUP INC B COMMON STOCK USD.01		801,286.80	0.005%	99.493%
776	WEBCO INDUSTRIES INC COMMON STOCK USD.01		797,670.00	0.005%	99.498%
777	SUSSEX BANCORP COMMON STOCK		793,498.80	0.005%	99.503%
778	TOWER INTERNATIONAL INC COMMON STOCK USD.01		792,236.60	0.005%	99.509%
779	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01		789,822.25	0.005%	99.514%
780	URBAN ONE INC COMMON STOCK USD.001		783,863.50	0.005%	99.519%
781	BCB BANCORP INC COMMON STOCK		781,633.95	0.005%	99.524%

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<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
782	GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05		779,796.06	0.005%	99.529%
783	SENECA FOODS CORP CL B COMMON STOCK USD.25		771,042.00	0.005%	99.534%
784	BRISTOW GROUP INC COMMON STOCK USD.01		769,174.74	0.005%	99.539%
785	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01		767,302.20	0.005%	99.544%
786	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001		747,614.00	0.005%	99.549%
787	DAKTRONICS INC COMMON STOCK		746,939.38	0.005%	99.554%
788	HUDSON GLOBAL INC COMMON STOCK USD.001		733,897.89	0.005%	99.559%
789	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0		733,416.85	0.005%	99.564%
790	COMSCORE INC COMMON STOCK USD.001		731,051.40	0.005%	99.568%
791	LA Z BOY INC COMMON STOCK USD1.0		727,489.35	0.005%	99.573%
792	ALTISOURCE ASSET MANAGEMENT COMMON STOCK		725,788.80	0.005%	99.578%
793	ADTRAN INC COMMON STOCK USD.01		723,184.00	0.005%	99.583%
794	VERITEX HOLDINGS INC COMMON STOCK USD.01		717,682.23	0.005%	99.587%
795	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0		714,040.47	0.005%	99.592%
796	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1		703,234.84	0.005%	99.597%
797	LUMINEX CORP COMMON STOCK USD.001		695,161.89	0.005%	99.601%
798	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0		690,931.00	0.005%	99.606%
799	SUN BANCORP INC NJ COMMON STOCK USD5.0		677,106.50	0.004%	99.610%
800	SYNALLOY CORP COMMON STOCK USD1.0		672,805.60	0.004%	99.614%
801	LIBBEY INC COMMON STOCK USD.01		655,721.29	0.004%	99.619%
802	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK		650,835.70	0.004%	99.623%
803	MASTECH DIGITAL INC COMMON STOCK USD.01		650,544.42	0.004%	99.627%
804	SURGERY PARTNERS INC COMMON STOCK USD.01		640,628.90	0.004%	99.631%
805	DOVER MOTORSPORTS INC COMMON STOCK USD.1		638,796.00	0.004%	99.636%
806	NEW YORK + CO COMMON STOCK USD.001		636,801.36	0.004%	99.640%
807	BRIDGFORD FOODS CORP COMMON STOCK USD1.0		635,770.60	0.004%	99.644%
808	DIGIRAD CORP COMMON STOCK USD.0001		632,949.00	0.004%	99.648%
809	SB FINANCIAL GROUP INC COMMON STOCK		623,122.10	0.004%	99.652%
810	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0		619,017.60	0.004%	99.656%
811	LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01		613,540.88	0.004%	99.660%
812	NICOLET BANKSHARES INC COMMON STOCK		611,413.98	0.004%	99.664%
813	GOLD RESOURCE CORP COMMON STOCK USD.001		611,352.60	0.004%	99.668%
814	ICONIX BRAND GROUP INC COMMON STOCK USD.001		608,693.75	0.004%	99.672%
815	MANITEX INTERNATIONAL INC COMMON STOCK		598,661.50	0.004%	99.676%
816	LCNB CORPORATION COMMON STOCK		597,694.50	0.004%	99.680%
817	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01		583,870.00	0.004%	99.684%
818	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001		583,092.90	0.004%	99.688%
819	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01		578,833.30	0.004%	99.691%

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<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
820	SYNEOS HEALTH INC COMMON STOCK USD.01		570,839.75	0.004%	99.695%
821	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0		558,981.50	0.004%	99.699%
822	ATLANTICUS HOLDINGS CORP COMMON STOCK		557,450.88	0.004%	99.702%
823	INTRICON CORP COMMON STOCK USD1.0		554,246.55	0.004%	99.706%
824	BANK OF COMMERCE HOLDINGS COMMON STOCK		551,812.00	0.004%	99.710%
825	UNITED SECURITY BANCSHARE/CA COMMON STOCK		548,599.35	0.004%	99.713%
826	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01		545,438.88	0.004%	99.717%
827	MCCLATCHY CO CLASS A COMMON STOCK USD.01		529,272.60	0.003%	99.720%
828	BROADWIND ENERGY INC COMMON STOCK USD.001		509,620.28	0.003%	99.724%
829	AEROCENTURY CORP COMMON STOCK USD.001		496,502.35	0.003%	99.727%
830	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001		492,328.40	0.003%	99.730%
831	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0		488,099.92	0.003%	99.733%
832	IDT CORP CLASS B COMMON STOCK USD.01		487,758.64	0.003%	99.736%
833	MAGYAR BANCORP INC COMMON STOCK USD.01		465,546.18	0.003%	99.740%
834	RELM WIRELESS CORP COMMON STOCK USD.6		461,682.00	0.003%	99.743%
835	LIBERTY TAX INC COMMON STOCK USD.01		458,844.40	0.003%	99.746%
836	FIRST BANCORP/NC COMMON STOCK		457,802.80	0.003%	99.749%
837	FORESTAR GROUP INC COMMON STOCK USD1.0		453,669.20	0.003%	99.752%
838	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001		452,111.40	0.003%	99.754%
839	RADIANT LOGISTICS INC COMMON STOCK USD.001		440,523.85	0.003%	99.757%
840	HAWKINS INC COMMON STOCK USD.05		432,072.00	0.003%	99.760%
841	PARTY CITY HOLDCO INC COMMON STOCK USD.01		431,810.00	0.003%	99.763%
842	SIFCO INDUSTRIES COMMON STOCK USD1.0		429,365.60	0.003%	99.766%
843	HAMILTON BEACH BRANDS H COMMON STOCK		413,365.38	0.003%	99.769%
844	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625		400,556.34	0.003%	99.771%
845	OPTICAL CABLE CORP COMMON STOCK		399,135.75	0.003%	99.774%
846	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01		378,550.80	0.002%	99.776%
847	FULL HOUSE RESORTS INC COMMON STOCK USD.0001		378,117.60	0.002%	99.779%
848	SILVERBOW RESOURCES INC COMMON STOCK		368,522.80	0.002%	99.781%
849	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01		366,765.84	0.002%	99.783%
850	TRECORA RESOURCES COMMON STOCK USD.1		360,203.90	0.002%	99.786%
851	NEWSSTAR FINANCIAL INCCVR COMMON STOCK		360,196.74	0.002%	99.788%
852	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01		357,817.95	0.002%	99.791%
853	INTREPID POTASH INC COMMON STOCK USD.001		354,161.16	0.002%	99.793%
854	AUTOWEB INC COMMON STOCK USD.001		350,075.32	0.002%	99.795%
855	PFENEX INC COMMON STOCK USD.001		349,270.48	0.002%	99.797%
856	TEEKAY CORP COMMON STOCK USD.001		346,816.32	0.002%	99.800%
857	FONAR CORP COMMON STOCK USD.0001		345,443.05	0.002%	99.802%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>15,287,632,708.94</b>			<b>99.952%</b>
858	ESCALADE INC COMMON STOCK		344,932.55	0.002%	99.804%
859	FIRST FEDERAL OF NORTHERN MI COMMON STOCK USD.01		344,723.10	0.002%	99.806%
860	AMCON DISTRIBUTING CO COMMON STOCK USD.01		339,504.00	0.002%	99.809%
861	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01		337,683.17	0.002%	99.811%
862	GRAY TELEVISION INC A COMMON STOCK		332,738.00	0.002%	99.813%
863	YUME INC COMMON STOCK USD.001		331,731.42	0.002%	99.815%
864	ACCESS NATIONAL CORP COMMON STOCK USD.835		331,634.80	0.002%	99.817%
865	COLUMBIA BANKING SYSTEM INC COMMON STOCK		328,700.40	0.002%	99.820%
866	ASSOCIATED CAPITAL GROUP A COMMON STOCK USD.001		321,933.15	0.002%	99.822%
867	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		319,273.35	0.002%	99.824%
868	BSQUARE CORP COMMON STOCK		317,236.80	0.002%	99.826%
869	HOME BANCORP INC COMMON STOCK USD.01		313,906.64	0.002%	99.828%
870	KRONOS WORLDWIDE INC COMMON STOCK USD.01		311,777.10	0.002%	99.830%
871	ALPHA PRO TECH LTD COMMON STOCK USD.01		310,558.80	0.002%	99.832%
872	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05		307,884.50	0.002%	99.834%
873	ELDORADO RESORTS INC COMMON STOCK		307,253.15	0.002%	99.836%
874	SIEBERT FINANCIAL CORP COMMON STOCK USD.01		295,925.07	0.002%	99.838%
875	BRIDGE BANCORP INC COMMON STOCK USD.01		295,563.10	0.002%	99.840%
876	LIBERTY LATIN AMERIC CL A COMMON STOCK USD.01		291,064.25	0.002%	99.842%
877	AGROFRESH SOLUTIONS INC COMMON STOCK		290,116.58	0.002%	99.844%
878	VASCO DATA SECURITY INTL COMMON STOCK USD.001		283,622.40	0.002%	99.845%
879	COMMUNITY WEST BANCSHARES COMMON STOCK		282,232.30	0.002%	99.847%
880	TRIO TECH INTERNATIONAL COMMON STOCK		280,144.83	0.002%	99.849%
881	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001		278,672.91	0.002%	99.851%
882	NEXEO SOLUTIONS INC COMMON STOCK		278,458.47	0.002%	99.853%
883	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25		275,931.00	0.002%	99.855%
884	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0		274,680.24	0.002%	99.856%
885	BARNWELL INDUSTRIES INC COMMON STOCK USD.5		268,860.73	0.002%	99.858%
886	KEY TECHNOLOGY INC COMMON STOCK		268,835.38	0.002%	99.860%
887	HORIZON GLOBAL CORP COMMON STOCK USD.01		262,811.90	0.002%	99.862%
888	BEL FUSE INC CL A COMMON STOCK USD.1		261,758.76	0.002%	99.863%
889	TWO RIVER BANCORP COMMON STOCK		261,577.24	0.002%	99.865%
890	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0		261,180.20	0.002%	99.867%
891	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001		261,071.16	0.002%	99.868%
892	READING INTERNATIONAL INC A COMMON STOCK USD.01		255,875.33	0.002%	99.870%
893	WIRELESS TELECOM GROUP INC COMMON STOCK USD.01		251,077.12	0.002%	99.872%
894	UNITED STATES LIME + MINERAL COMMON STOCK USD.1		250,665.50	0.002%	99.873%
895	SELECT BANCORP INC COMMON STOCK USD1.0		245,048.40	0.002%	99.875%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>15,287,632,708.94</b>			<b>99.952%</b>
896	GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001		244,514.23	0.002%	99.877%
897	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001		244,272.60	0.002%	99.878%
898	CPI AEROSTRUCTURES INC COMMON STOCK USD.001		242,400.40	0.002%	99.880%
899	CIVISTA BANCSHARES INC COMMON STOCK		240,442.45	0.002%	99.881%
900	AMERICAN SHARED HOSPITAL SER COMMON STOCK		236,166.30	0.002%	99.883%
901	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01		227,565.00	0.001%	99.884%
902	GP STRATEGIES CORP COMMON STOCK USD.01		227,119.85	0.001%	99.886%
903	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01		226,775.56	0.001%	99.887%
904	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001		226,275.66	0.001%	99.889%
905	NEVADA GOLD + CASINOS INC COMMON STOCK USD.12		224,817.16	0.001%	99.890%
906	VIRCO MFG CORPORATION COMMON STOCK USD.01		222,455.70	0.001%	99.892%
907	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01		217,686.37	0.001%	99.893%
908	FOGO DE CHAO INC COMMON STOCK		214,526.00	0.001%	99.895%
909	EROS INTERNATIONAL PLC COMMON STOCK GBP.3		212,279.40	0.001%	99.896%
910	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0		210,677.60	0.001%	99.897%
911	FIRST BANCSHARES INC (MO) COMMON STOCK USD.01		204,893.13	0.001%	99.899%
912	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0		200,046.00	0.001%	99.900%
913	ASTA FUNDING INC COMMON STOCK USD.01		196,885.35	0.001%	99.901%
914	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01		193,247.34	0.001%	99.903%
915	INTERSECTIONS INC COMMON STOCK USD.01		182,826.54	0.001%	99.904%
916	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0		180,640.00	0.001%	99.905%
917	AVIAT NETWORKS INC COMMON STOCK USD.01		173,998.26	0.001%	99.906%
918	COLONY BANKCORP COMMON STOCK USD1.0		172,730.95	0.001%	99.907%
919	NAUTILUS INC COMMON STOCK		166,497.45	0.001%	99.908%
920	MCRAE INDUSTRIES CL A COMMON STOCK USD1.		159,651.60	0.001%	99.909%
921	SERVOTRONICS INC COMMON STOCK USD.2		157,011.25	0.001%	99.910%
922	MID PENN BANCORP INC COMMON STOCK USD1.0		153,212.40	0.001%	99.911%
923	CUMBERLAND PHARMACEUTICALS COMMON STOCK		150,596.34	0.001%	99.912%
924	SIGMATRON INTERNATIONAL INC COMMON STOCK USD.01		147,510.00	0.001%	99.913%
925	SYPRIS SOLUTIONS INC COMMON STOCK USD.01		147,368.82	0.001%	99.914%
926	RF INDUSTRIES LTD COMMON STOCK USD.01		146,239.40	0.001%	99.915%
927	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01		144,327.42	0.001%	99.916%
928	SUMMIT STATE BANK COMMON STOCK		138,526.15	0.001%	99.917%
929	SALISBURY BANCORP INC COMMON STOCK USD.1		137,329.40	0.001%	99.918%
930	PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0		137,123.70	0.001%	99.919%
931	INTELLIGENT SYSTEMS CORP COMMON STOCK USD.01		135,446.01	0.001%	99.920%
932	EMERSON RADIO CORP COMMON STOCK USD.01		135,387.51	0.001%	99.921%
933	CITIZENS FIRST CORP COMMON STOCK		133,381.20	0.001%	99.922%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
934	AAC HOLDINGS INC COMMON STOCK USD.001		132,630.05	0.001%	99.922%
935	P + F INDUSTRIES CL A COMMON STOCK USD1.0		130,027.50	0.001%	99.923%
936	TRIUMPH BANCORP INC COMMON STOCK USD.01		128,166.50	0.001%	99.924%
937	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0		127,417.35	0.001%	99.925%
938	HARLEYSVILLE FINANCIAL CORP COMMON STOCK USD.01		122,719.80	0.001%	99.926%
939	FIRST BANCORP OF INDIANA INC COMMON STOCK USD.01		119,052.75	0.001%	99.927%
940	REVOLUTION LIGHTING TECHNOLO COMMON STOCK USD.001		118,278.90	0.001%	99.927%
941	FARMERS NATL BANC CORP COMMON STOCK		114,040.60	0.001%	99.928%
942	PENNS WOODS BANCORP INC COMMON STOCK USD8.33		113,905.59	0.001%	99.929%
943	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1		113,286.00	0.001%	99.930%
944	NORTHEAST COMMUNITY BANCORP COMMON STOCK USD.01		112,774.87	0.001%	99.930%
945	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01		109,963.48	0.001%	99.931%
946	ACME UNITED CORP COMMON STOCK USD2.5		107,839.75	0.001%	99.932%
947	MANNATECH INC COMMON STOCK USD.0001		98,812.80	0.001%	99.932%
948	AVALON HOLDINGS CORP A COMMON STOCK USD.01		98,055.79	0.001%	99.933%
949	NATURES SUNSHINE PRODS INC COMMON STOCK		89,056.00	0.001%	99.934%
950	CCA INDUSTRIES INC COMMON STOCK USD.01		88,340.70	0.001%	99.934%
951	EP ENERGY CORP CL A COMMON STOCK USD.01		87,285.09	0.001%	99.935%
952	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01		85,022.58	0.001%	99.935%
953	LGL GROUP INC/THE COMMON STOCK USD.01		84,836.31	0.001%	99.936%
954	NATIONAL COMMERCE CORP COMMON STOCK		84,078.90	0.001%	99.936%
955	GENER8 MARITIME INC COMMON STOCK USD.01		83,888.17	0.001%	99.937%
956	FIRST BANK/HAMILTON NJ COMMON STOCK USD.01		82,579.90	0.001%	99.937%
957	PRUDENTIAL BANCORP INC COMMON STOCK USD.01		81,114.66	0.001%	99.938%
958	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0		77,883.96	0.001%	99.938%
959	DHI GROUP INC COMMON STOCK USD.01		77,558.40	0.001%	99.939%
960	PERFORMANT FINANCIAL CORP COMMON STOCK USD.01		77,448.60	0.001%	99.939%
961	BALDWIN + LYONS INC CL A COMMON STOCK		71,945.72	0.000%	99.940%
962	INTEST CORP COMMON STOCK USD.01		71,685.00	0.000%	99.940%
963	ALLIED HEALTHCARE PRODUCTS COMMON STOCK USD.01		71,626.14	0.000%	99.941%
964	US GEOTHERMAL INC COMMON STOCK USD.001		67,825.66	0.000%	99.941%
965	N B T BANCORP INC COMMON STOCK USD.01		66,438.00	0.000%	99.942%
966	EMMIS COMMUNICATIONS CLASS A COMMON STOCK USD.01		66,070.53	0.000%	99.942%
967	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01		61,747.50	0.000%	99.943%
968	MSB FINANCIAL CORP/MD COMMON STOCK USD.01		61,740.90	0.000%	99.943%
969	BERKSHIRE BANCORP INC COMMON STOCK USD.1		59,473.50	0.000%	99.943%
970	AMREP CORP COMMON STOCK USD.1		58,663.11	0.000%	99.944%
971	AMTECH SYSTEMS INC COMMON STOCK USD.01		58,174.00	0.000%	99.944%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
972	UNITED COMMUNITY BANCORP COMMON STOCK USD.01		57,003.75	0.000%	99.945%
973	MEDIA GEN INC CVR COMMON STOCK		56,421.60	0.000%	99.945%
974	RING ENERGY INC COMMON STOCK USD.001		54,744.60	0.000%	99.945%
975	WILLBROS GROUP INC COMMON STOCK USD.05		54,323.40	0.000%	99.946%
976	AMERICAN BILTRITE INC COMMON STOCK USD.01		52,800.00	0.000%	99.946%
977	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02		47,548.80	0.000%	99.946%
978	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1		46,664.00	0.000%	99.947%
979	STEIN MART INC COMMON STOCK USD.01		43,408.48	0.000%	99.947%
980	FIRST BANCORP INC/ME COMMON STOCK USD.01		42,450.20	0.000%	99.947%
981	RAMBUS INC COMMON STOCK USD.001		40,605.45	0.000%	99.947%
982	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001		39,773.46	0.000%	99.948%
983	CEMTREX INC COMMON STOCK USD.001		38,131.70	0.000%	99.948%
984	NOBILITY HOMES INC COMMON STOCK USD.1		37,975.73	0.000%	99.948%
985	ID SYSTEMS INC COMMON STOCK USD.01		37,420.50	0.000%	99.948%
986	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0		35,765.97	0.000%	99.949%
987	PB BANCORP INC COMMON STOCK		32,427.20	0.000%	99.949%
988	WVS FINANCIAL CORP COMMON STOCK USD.01		29,527.80	0.000%	99.949%
989	XPLORE TECHNOLOGIES CORP COMMON STOCK USD.001		28,761.96	0.000%	99.949%
990	INTEVAC INC COMMON STOCK		27,880.00	0.000%	99.949%
991	AIRGAIN INC COMMON STOCK USD.0001		26,797.20	0.000%	99.950%
992	INVESTAR HOLDING CORP COMMON STOCK USD1.0		25,780.25	0.000%	99.950%
993	PHI INC VOTING COMMON STOCK USD.1		20,940.12	0.000%	99.950%
994	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0		20,465.28	0.000%	99.950%
995	CUTERA INC COMMON STOCK USD.001		18,054.40	0.000%	99.950%
996	MIDSTATES PETROLEUM CO INC COMMON STOCK		17,575.11	0.000%	99.950%
997	DESTINATION MATERNITY CORP COMMON STOCK USD.01		17,085.00	0.000%	99.950%
998	VSB BANCORP INC COMMON STOCK USD.0001		16,676.66	0.000%	99.950%
999	KELLY SERVICES INC CL B COMMON STOCK USD1.0		16,610.27	0.000%	99.951%
1000	ANCHOR BANCORP COMMON STOCK USD.01		14,940.00	0.000%	99.951%
1001	CENTERSTATE BANK CORP COMMON STOCK USD.01		13,878.66	0.000%	99.951%
1002	HILL INTERNATIONAL INC COMMON STOCK USD.0001		12,716.70	0.000%	99.951%
1003	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001		11,682.00	0.000%	99.951%
1004	LAKE SHORE BANCORP INC COMMON STOCK USD.01		11,395.95	0.000%	99.951%
1005	MICRON SOLUTIONS INC COMMON STOCK USD.01		10,279.50	0.000%	99.951%
1006	NOVA LIFESTYLE INC COMMON STOCK USD.001		9,801.86	0.000%	99.951%
1007	PARKE BANCORP INC COMMON STOCK USD.1		9,752.60	0.000%	99.951%
1008	QUINSTREET INC COMMON STOCK USD.001		8,854.17	0.000%	99.951%
1009	IMPAC MORTGAGE HOLDINGS INC COMMON STOCK USD.01		8,280.00	0.000%	99.951%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>15,287,632,708.94</b>		<b>99.952%</b>
1010	VECTRUS INC COMMON STOCK USD.01		7,752.00	0.000%	99.951%
1011	TSR INC COMMON STOCK USD.01		7,499.75	0.000%	99.951%
1012	BANCORP OF NEW JERSEY INC COMMON STOCK		7,497.00	0.000%	99.951%
1013	ADVANTAGE TECHNOLOGIES GRP COMMON STOCK USD.01		6,694.04	0.000%	99.952%
1014	COFFEE HOLDING CO INC COMMON STOCK USD.001		4,724.34	0.000%	99.952%
1015	FUEL TECH INC COMMON STOCK USD.01		4,708.20	0.000%	99.952%
1016	COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01		2,475.00	0.000%	99.952%
1017	GAINSCO INC COMMON STOCK USD.1		1,950.00	0.000%	99.952%
1018	QUALSTAR CORP COMMON STOCK		323.34	0.000%	99.952%
1019	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI		0.00	0.000%	99.952%
1020	ENRON TOPRS 8.125PCT ESCROW CUSIP		0.00	0.000%	99.952%
1021	CAPITAL BANK CORP CVR CAPITAL BANK CORP CVR		0.00	0.000%	99.952%
1022	MEDCATH CORPORATION COMMON STOCK USD.01		0.00	0.000%	99.952%
1023	GERBER SCIENTIFIC INC COM COMMON STOCK		0.00	0.000%	99.952%
<b>Index Future</b>			<b>7,401,259.98</b>		<b>0.048%</b>
1024	S+P500 EMINI FUT MAR18 XCME 20180316	128,573,900.00	7,401,259.98	0.048%	100.000%
<b>Total</b>			<b>15,295,033,968.92</b>		<b>100.00%</b>