

# U.S. Targeted 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>10,949,836,871.65</b>		<b>99.947%</b>	
1	HOLLYFRONTIER CORP COMMON STOCK USD.01		95,407,547.40	0.871%	0.871%
2	KOHL'S CORP COMMON STOCK USD.01		95,113,902.99	0.868%	1.739%
3	TOLL BROTHERS INC COMMON STOCK USD.01		82,912,726.06	0.757%	2.496%
4	ARROW ELECTRONICS INC COMMON STOCK USD1.0		82,303,309.62	0.751%	3.247%
5	PEOPLE'S UNITED FINANCIAL COMMON STOCK USD.01		74,623,613.26	0.681%	3.928%
6	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		74,292,123.82	0.678%	4.606%
7	OWENS CORNING COMMON STOCK USD.001		69,315,363.99	0.633%	5.239%
8	RELIANCE STEEL + ALUMINUM COMMON STOCK		67,075,721.28	0.612%	5.851%
9	AVNET INC COMMON STOCK USD1.0		66,255,162.50	0.605%	6.456%
10	QUANTA SERVICES INC COMMON STOCK USD.00001		63,747,753.84	0.582%	7.038%
11	PULTEGROUP INC COMMON STOCK USD.01		62,804,918.88	0.573%	7.611%
12	PACWEST BANCORP COMMON STOCK		60,495,464.19	0.552%	8.163%
13	HELMERICH + PAYNE COMMON STOCK USD.1		59,393,777.10	0.542%	8.706%
14	CALATLANTIC GROUP INC COMMON STOCK USD.01		57,512,369.64	0.525%	9.230%
15	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		57,137,876.32	0.522%	9.752%
16	AECOM COMMON STOCK USD.01		56,730,541.18	0.518%	10.270%
17	MURPHY OIL CORP COMMON STOCK USD1.0		56,019,732.30	0.511%	10.781%
18	TRINITY INDUSTRIES INC COMMON STOCK USD.01		55,044,557.01	0.502%	11.284%
19	AGCO CORP COMMON STOCK USD.01		54,779,807.70	0.500%	11.784%
20	UMPQUA HOLDINGS CORP COMMON STOCK		53,408,688.10	0.488%	12.271%
21	ASSURANT INC COMMON STOCK USD.01		53,345,098.32	0.487%	12.758%

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22	AIR LEASE CORP COMMON STOCK USD.01		50,717,758.52	0.463%	13.221%
23	ASSURED GUARANTY LTD COMMON STOCK USD.01		50,562,250.33	0.462%	13.682%
24	RSP PERMIAN INC COMMON STOCK USD.01		50,323,366.40	0.459%	14.142%
25	MACY S INC COMMON STOCK USD.01		50,196,304.65	0.458%	14.600%
26	XPO LOGISTICS INC COMMON STOCK USD.001		49,547,096.04	0.452%	15.052%
27	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		49,148,113.60	0.449%	15.501%
28	AUTONATION INC COMMON STOCK USD.01		47,847,138.58	0.437%	15.938%
29	INVESTORS BANCORP INC COMMON STOCK USD.01		47,292,091.31	0.432%	16.369%
30	RYDER SYSTEM INC COMMON STOCK USD.5		47,018,653.74	0.429%	16.798%
31	POST HOLDINGS INC COMMON STOCK USD.01		46,443,597.55	0.424%	17.222%
32	GENESEE + WYOMING INC CL A COMMON STOCK USD.01		46,259,500.50	0.422%	17.645%
33	PATTERSON UTI ENERGY INC COMMON STOCK USD.01		44,495,899.26	0.406%	18.051%
34	MANPOWERGROUP INC COMMON STOCK USD.01		44,379,468.91	0.405%	18.456%
35	TECH DATA CORP COMMON STOCK USD.0015		44,178,260.11	0.403%	18.859%
36	OLIN CORP COMMON STOCK USD1.0		43,637,209.28	0.398%	19.257%
37	LEGG MASON INC COMMON STOCK USD.1		42,838,001.30	0.391%	19.648%
38	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		42,414,791.51	0.387%	20.036%
39	CNX RESOURCES CORP COMMON STOCK USD.01		42,329,099.49	0.386%	20.422%
40	PBF ENERGY INC CLASS A COMMON STOCK USD.001		40,751,932.67	0.372%	20.794%
41	HANCOCK HOLDING CO COMMON STOCK USD3.33		40,204,277.10	0.367%	21.161%
42	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01		39,669,778.60	0.362%	21.523%
43	KLX INC COMMON STOCK USD.01		39,023,963.48	0.356%	21.879%
44	UNITED STATES STEEL CORP COMMON STOCK USD1.0		38,237,322.15	0.349%	22.228%
45	CREE INC COMMON STOCK USD.00125		38,232,179.58	0.349%	22.577%
46	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001		38,101,413.88	0.348%	22.925%
47	IBERIABANK CORP COMMON STOCK USD1.0		37,860,647.50	0.346%	23.271%
48	COLFAX CORP COMMON STOCK USD.001		37,552,486.86	0.343%	23.613%
49	JABIL INC COMMON STOCK USD.001		37,517,896.20	0.342%	23.956%
50	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01		36,976,514.80	0.338%	24.293%
51	NAVIENT CORP COMMON STOCK USD.01		36,426,135.00	0.332%	24.626%
52	TCF FINANCIAL CORP COMMON STOCK USD.01		36,012,169.05	0.329%	24.954%
53	SM ENERGY CO COMMON STOCK USD.01		35,653,044.95	0.325%	25.280%
54	CALPINE CORP COMMON STOCK USD.001		35,589,312.30	0.325%	25.605%
55	ASSOCIATED BANC CORP COMMON STOCK USD.01		35,510,928.75	0.324%	25.929%
56	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		35,212,058.70	0.321%	26.250%
57	KIRBY CORP COMMON STOCK USD.1		34,639,901.80	0.316%	26.566%
58	WESCO INTERNATIONAL INC COMMON STOCK USD.01		33,936,655.50	0.310%	26.876%
59	MASTEC INC COMMON STOCK USD.1		33,641,466.00	0.307%	27.183%

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<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
60	ON ASSIGNMENT INC COMMON STOCK USD.01		33,458,103.77	0.305%	27.489%
61	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		33,313,620.52	0.304%	27.793%
62	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001		32,812,151.12	0.300%	28.092%
63	MKS INSTRUMENTS INC COMMON STOCK		32,694,773.10	0.298%	28.391%
64	DECKERS OUTDOOR CORP COMMON STOCK USD.01		32,395,037.31	0.296%	28.686%
65	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001		31,430,847.80	0.287%	28.973%
66	DOMTAR CORP COMMON STOCK USD.01		31,140,287.04	0.284%	29.258%
67	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0		31,088,105.86	0.284%	29.541%
68	URBAN OUTFITTERS INC COMMON STOCK USD.0001		31,031,436.06	0.283%	29.825%
69	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		30,741,841.44	0.281%	30.105%
70	FULTON FINANCIAL CORP COMMON STOCK USD2.5		30,581,059.60	0.279%	30.384%
71	GRANITE CONSTRUCTION INC COMMON STOCK USD.01		30,355,620.75	0.277%	30.661%
72	HOPE BANCORP INC COMMON STOCK USD.001		30,186,968.00	0.276%	30.937%
73	TRUSTMARK CORP COMMON STOCK		29,978,955.49	0.274%	31.211%
74	ANTERO RESOURCES CORP COMMON STOCK USD.01		29,853,029.20	0.272%	31.483%
75	UNITED NATURAL FOODS INC COMMON STOCK USD.01		29,809,404.80	0.272%	31.755%
76	ECHOSTAR CORP A COMMON STOCK USD.001		29,702,453.82	0.271%	32.026%
77	MOSAIC CO/THE COMMON STOCK USD.01		29,670,267.90	0.271%	32.297%
78	VALIDUS HOLDINGS LTD COMMON STOCK USD.175		29,147,354.90	0.266%	32.563%
79	POPULAR INC COMMON STOCK USD.01		29,122,949.12	0.266%	32.829%
80	CNO FINANCIAL GROUP INC COMMON STOCK USD.01		28,869,594.42	0.264%	33.092%
81	WERNER ENTERPRISES INC COMMON STOCK USD.01		28,712,629.00	0.262%	33.355%
82	ROGERS CORP COMMON STOCK USD1.0		28,629,701.10	0.261%	33.616%
83	SANDERSON FARMS INC COMMON STOCK USD1.0		28,626,355.80	0.261%	33.877%
84	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0		28,212,239.50	0.258%	34.135%
85	TETRA TECH INC COMMON STOCK USD.01		28,028,513.80	0.256%	34.391%
86	TRI POINTE GROUP INC COMMON STOCK USD.01		27,996,881.57	0.256%	34.646%
87	FNB CORP COMMON STOCK USD.01		27,421,257.15	0.250%	34.896%
88	PDC ENERGY INC COMMON STOCK USD.01		27,399,147.35	0.250%	35.146%
89	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0		27,303,682.95	0.249%	35.396%
90	REGAL BELOIT CORP COMMON STOCK USD.01		27,225,738.40	0.249%	35.644%
91	SIGNET JEWELERS LTD COMMON STOCK USD.18		27,130,082.40	0.248%	35.892%
92	AMERCO COMMON STOCK USD.25		26,986,348.52	0.246%	36.138%
93	ENVISION HEALTHCARE CORP COMMON STOCK		26,869,018.31	0.245%	36.383%
94	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0		26,850,434.49	0.245%	36.628%
95	GREEN DOT CORP CLASS A COMMON STOCK USD.001		26,680,384.02	0.244%	36.872%
96	OLD NATIONAL BANCORP COMMON STOCK		26,561,883.70	0.242%	37.114%
97	SYNNEX CORP COMMON STOCK USD.001		26,315,521.14	0.240%	37.355%

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<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
98	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01		25,861,842.00	0.236%	37.591%
99	KEMPER CORP COMMON STOCK USD.1		25,851,414.90	0.236%	37.827%
100	WHITING PETROLEUM CORP COMMON STOCK USD.001		25,804,110.72	0.236%	38.062%
101	CALLON PETROLEUM CO COMMON STOCK USD.01		25,741,845.40	0.235%	38.297%
102	NETGEAR INC COMMON STOCK USD.001		25,630,293.10	0.234%	38.531%
103	DARLING INGREDIENTS INC COMMON STOCK USD.01		25,548,509.34	0.233%	38.764%
104	OVERSTOCK.COM INC COMMON STOCK USD.0001		25,237,632.00	0.230%	38.995%
105	ZYNGA INC CL A COMMON STOCK USD.00000625		25,179,772.48	0.230%	39.225%
106	HUNTSMAN CORP COMMON STOCK USD.01		25,098,718.82	0.229%	39.454%
107	H.B. FULLER CO. COMMON STOCK USD1.0		25,088,192.85	0.229%	39.683%
108	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01		24,992,444.00	0.228%	39.911%
109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01		24,792,245.76	0.226%	40.137%
110	COLUMBIA BANKING SYSTEM INC COMMON STOCK		24,778,926.72	0.226%	40.363%
111	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01		24,670,492.22	0.225%	40.588%
112	COMMERCIAL METALS CO COMMON STOCK USD.01		24,653,693.12	0.225%	40.813%
113	WASHINGTON FEDERAL INC COMMON STOCK USD1.0		24,545,189.00	0.224%	41.037%
114	VALLEY NATIONAL BANCORP COMMON STOCK		24,476,190.87	0.223%	41.261%
115	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01		24,406,763.70	0.223%	41.484%
116	BARNES GROUP INC COMMON STOCK USD.01		24,372,760.77	0.222%	41.706%
117	TRANSOCEAN LTD COMMON STOCK CHF.1		24,237,307.25	0.221%	41.927%
118	MCDERMOTT INTL INC COMMON STOCK USD1.0		24,191,305.72	0.221%	42.148%
119	COOPER TIRE + RUBBER COMMON STOCK USD1.0		24,059,911.30	0.220%	42.368%
120	DELEK US HOLDINGS INC COMMON STOCK USD.01		23,490,390.30	0.214%	42.582%
121	FINISAR CORPORATION COMMON STOCK USD.001		23,458,938.92	0.214%	42.796%
122	DRIL QUIP INC COMMON STOCK USD.01		23,437,995.25	0.214%	43.010%
123	WINTRUST FINANCIAL CORP COMMON STOCK		23,410,241.10	0.214%	43.224%
124	SPIRIT AIRLINES INC COMMON STOCK USD.0001		23,284,567.80	0.213%	43.437%
125	MOOG INC CLASS A COMMON STOCK USD1.0		23,278,888.92	0.212%	43.649%
126	CURTISS WRIGHT CORP COMMON STOCK USD1.0		23,130,217.16	0.211%	43.860%
127	MEDNAX INC COMMON STOCK USD.01		23,082,881.33	0.211%	44.071%
128	NABORS INDUSTRIES LTD COMMON STOCK USD.001		23,027,036.48	0.210%	44.281%
129	GAMESTOP CORP CLASS A COMMON STOCK USD.001		22,918,686.76	0.209%	44.490%
130	STERLING BANCORP/DE COMMON STOCK USD.01		22,889,468.25	0.209%	44.699%
131	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01		22,881,996.28	0.209%	44.908%
132	OASIS PETROLEUM INC COMMON STOCK USD.01		22,233,545.44	0.203%	45.111%
133	MEREDITH CORP COMMON STOCK USD1.0		22,221,320.36	0.203%	45.314%
134	KBR INC COMMON STOCK USD.001		22,041,502.02	0.201%	45.515%
135	COPA HOLDINGS SA CLASS A COMMON STOCK		22,022,136.00	0.201%	45.716%

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<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
136	HALYARD HEALTH INC COMMON STOCK USD.01		22,006,378.98	0.201%	45.917%
137	GOODYEAR TIRE + RUBBER CO COMMON STOCK		22,000,076.86	0.201%	46.118%
138	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0		21,923,253.00	0.200%	46.318%
139	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0		21,836,177.50	0.199%	46.517%
140	WPX ENERGY INC COMMON STOCK		21,740,699.31	0.198%	46.716%
141	CARPENTER TECHNOLOGY COMMON STOCK USD5.0		21,673,786.60	0.198%	46.913%
142	CIT GROUP INC COMMON STOCK USD.01		21,393,004.84	0.195%	47.109%
143	BED BATH + BEYOND INC COMMON STOCK USD.01		21,312,395.12	0.195%	47.303%
144	OSHKOSH CORP COMMON STOCK USD.01		21,276,924.48	0.194%	47.497%
145	II VI INC COMMON STOCK		21,274,587.70	0.194%	47.692%
146	HAEMONETICS CORP/MASS COMMON STOCK USD.01		21,270,949.05	0.194%	47.886%
147	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1		21,174,835.75	0.193%	48.079%
148	MERIT MEDICAL SYSTEMS INC COMMON STOCK		21,134,750.00	0.193%	48.272%
149	AMKOR TECHNOLOGY INC COMMON STOCK USD.001		21,109,260.16	0.193%	48.465%
150	ABM INDUSTRIES INC COMMON STOCK USD.01		20,903,303.59	0.191%	48.655%
151	COOPER STANDARD HOLDING COMMON STOCK USD.001		20,850,634.86	0.190%	48.846%
152	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01		20,840,102.40	0.190%	49.036%
153	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01		20,834,481.00	0.190%	49.226%
154	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456		20,727,046.35	0.189%	49.415%
155	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001		20,546,236.15	0.188%	49.603%
156	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1		20,511,445.35	0.187%	49.790%
157	AARON S INC COMMON STOCK USD.5		20,491,614.60	0.187%	49.977%
158	CHART INDUSTRIES INC COMMON STOCK USD.01		20,423,930.54	0.186%	50.163%
159	XEROX CORP COMMON STOCK USD1.0		20,310,865.39	0.185%	50.349%
160	STIFEL FINANCIAL CORP COMMON STOCK USD.15		20,168,088.96	0.184%	50.533%
161	EMCOR GROUP INC COMMON STOCK USD.01		20,080,955.52	0.183%	50.716%
162	ITT INC COMMON STOCK USD1.0		20,073,984.00	0.183%	50.900%
163	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01		19,977,999.70	0.182%	51.082%
164	WABASH NATIONAL CORP COMMON STOCK USD.01		19,716,039.00	0.180%	51.262%
165	MAGELLAN HEALTH INC COMMON STOCK USD.01		19,682,155.20	0.180%	51.441%
166	LIFEPOINT HEALTH INC COMMON STOCK USD.01		19,491,014.20	0.178%	51.619%
167	SEMGROUP CORP CLASS A COMMON STOCK		19,455,957.15	0.178%	51.797%
168	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01		19,440,458.56	0.177%	51.974%
169	UNITED BANKSHARES INC COMMON STOCK USD2.5		19,388,190.40	0.177%	52.151%
170	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001		19,256,339.62	0.176%	52.327%
171	HILLTOP HOLDINGS INC COMMON STOCK USD.01		19,236,135.96	0.176%	52.503%
172	ENSCO PLC CL A COMMON STOCK USD.1		19,200,399.50	0.175%	52.678%
173	UNIVERSAL FOREST PRODUCTS COMMON STOCK		19,181,759.19	0.175%	52.853%

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174	MB FINANCIAL INC COMMON STOCK USD.01		18,892,803.06	0.172%	53.026%
175	INNOSPEC INC COMMON STOCK USD.01		18,730,968.60	0.171%	53.197%
176	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01		18,668,043.90	0.170%	53.367%
177	SKYWEST INC COMMON STOCK		18,537,488.25	0.169%	53.536%
178	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0		18,507,744.00	0.169%	53.705%
179	PLEXUS CORP COMMON STOCK USD.01		18,504,216.50	0.169%	53.874%
180	DILLARDS INC CL A COMMON STOCK		18,476,714.16	0.169%	54.043%
181	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001		18,465,104.45	0.169%	54.211%
182	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01		18,365,532.60	0.168%	54.379%
183	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01		18,312,083.60	0.167%	54.546%
184	G III APPAREL GROUP LTD COMMON STOCK USD.01		18,190,421.10	0.166%	54.712%
185	MANITOWOC COMPANY INC COMMON STOCK USD.01		18,018,204.48	0.164%	54.876%
186	ACXIOM CORP COMMON STOCK USD.1		17,954,394.06	0.164%	55.040%
187	HUB GROUP INC CL A COMMON STOCK USD.01		17,925,581.05	0.164%	55.204%
188	HELEN OF TROY LTD COMMON STOCK USD.1		17,920,662.75	0.164%	55.368%
189	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01		17,700,666.00	0.162%	55.529%
190	SOUTH STATE CORP COMMON STOCK USD2.5		17,645,133.00	0.161%	55.690%
191	GATX CORP COMMON STOCK USD.625		17,423,964.50	0.159%	55.849%
192	RANGE RESOURCES CORP COMMON STOCK USD.01		17,358,024.75	0.158%	56.008%
193	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0		17,227,999.10	0.157%	56.165%
194	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01		17,225,478.27	0.157%	56.322%
195	LA Z BOY INC COMMON STOCK USD1.0		17,218,122.30	0.157%	56.479%
196	OCEANEERING INTL INC COMMON STOCK USD.25		17,146,284.32	0.157%	56.636%
197	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0		17,135,563.20	0.156%	56.792%
198	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1		17,094,293.73	0.156%	56.948%
199	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1		17,020,272.60	0.155%	57.104%
200	HECLA MINING CO COMMON STOCK USD.25		16,918,149.12	0.154%	57.258%
201	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01		16,778,747.25	0.153%	57.411%
202	CLEAN HARBORS INC COMMON STOCK USD.01		16,755,900.54	0.153%	57.564%
203	GULFPORT ENERGY CORP COMMON STOCK USD.01		16,641,618.48	0.152%	57.716%
204	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01		16,628,366.30	0.152%	57.868%
205	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001		16,585,696.50	0.151%	58.019%
206	SRC ENERGY INC COMMON STOCK USD.001		16,483,926.20	0.150%	58.170%
207	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		16,378,319.10	0.149%	58.319%
208	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01		16,375,788.78	0.149%	58.469%
209	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0		16,327,270.08	0.149%	58.618%
210	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01		16,305,203.20	0.149%	58.766%
211	NORTHWEST BANCSHARES INC COMMON STOCK USD.01		16,247,696.75	0.148%	58.915%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
212	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		16,222,748.52	0.148%	59.063%
213	DSW INC CLASS A COMMON STOCK		16,144,540.54	0.147%	59.210%
214	KAMAN CORP COMMON STOCK USD1.0		15,946,365.60	0.146%	59.356%
215	QEP RESOURCES INC COMMON STOCK USD.01		15,945,396.48	0.146%	59.501%
216	GREAT WESTERN BANCORP INC COMMON STOCK USD.01		15,922,584.00	0.145%	59.647%
217	USG CORP COMMON STOCK USD.1		15,910,716.30	0.145%	59.792%
218	BANCORPSOUTH BANK COMMON STOCK		15,904,612.35	0.145%	59.937%
219	CALLAWAY GOLF COMPANY COMMON STOCK USD.01		15,684,233.46	0.143%	60.080%
220	CAVCO INDUSTRIES INC COMMON STOCK USD.01		15,631,561.05	0.143%	60.223%
221	WINNEBAGO INDUSTRIES COMMON STOCK USD.5		15,405,095.70	0.141%	60.363%
222	RENASANT CORP COMMON STOCK USD5.0		15,327,493.18	0.140%	60.503%
223	ROWAN COMPANIES PLC A COMMON STOCK USD.125		15,304,722.56	0.140%	60.643%
224	ACORDA THERAPEUTICS INC COMMON STOCK USD.001		15,207,763.95	0.139%	60.782%
225	SANMINA CORP COMMON STOCK USD.01		15,191,947.10	0.139%	60.921%
226	ORBITAL ATK INC COMMON STOCK USD.01		15,101,758.60	0.138%	61.058%
227	ASTEC INDUSTRIES INC COMMON STOCK USD.2		15,077,587.20	0.138%	61.196%
228	MALLINCKRODT PLC COMMON STOCK USD.2		15,059,981.16	0.137%	61.334%
229	DICK S SPORTING GOODS INC COMMON STOCK USD.01		15,019,601.74	0.137%	61.471%
230	FLAGSTAR BANCORP INC COMMON STOCK USD.01		14,985,637.75	0.137%	61.607%
231	NETSCOUT SYSTEMS INC COMMON STOCK USD.001		14,961,787.50	0.137%	61.744%
232	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2		14,931,900.35	0.136%	61.880%
233	MERCURY SYSTEMS INC COMMON STOCK USD.01		14,911,122.38	0.136%	62.016%
234	OWENS + MINOR INC COMMON STOCK USD2.0		14,854,986.90	0.136%	62.152%
235	LITHIA MOTORS INC CL A COMMON STOCK		14,851,121.12	0.136%	62.287%
236	ELECTRONICS FOR IMAGING COMMON STOCK USD.01		14,808,071.68	0.135%	62.423%
237	HORIZON PHARMA PLC COMMON STOCK USD.0001		14,728,732.20	0.134%	62.557%
238	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01		14,677,337.15	0.134%	62.691%
239	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01		14,646,470.88	0.134%	62.825%
240	OSI SYSTEMS INC COMMON STOCK		14,628,327.84	0.134%	62.958%
241	KRATON CORP COMMON STOCK USD.01		14,551,828.06	0.133%	63.091%
242	FIRST INTERSTATE BANCSYS A COMMON STOCK		14,530,947.75	0.133%	63.224%
243	WESBANCO INC COMMON STOCK USD2.0833		14,512,167.69	0.132%	63.356%
244	FTI CONSULTING INC COMMON STOCK USD.01		14,480,639.46	0.132%	63.488%
245	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001		14,399,878.05	0.131%	63.620%
246	VERIFONE SYSTEMS INC COMMON STOCK USD.01		14,307,557.68	0.131%	63.750%
247	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01		14,262,141.30	0.130%	63.881%
248	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0		14,246,980.90	0.130%	64.011%
249	ILG INC COMMON STOCK USD.01		14,163,428.61	0.129%	64.140%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
250	FEDERAL SIGNAL CORP COMMON STOCK USD1.0		14,120,597.52	0.129%	64.269%
251	CARS.COM INC COMMON STOCK USD.01		14,058,630.66	0.128%	64.397%
252	NELNET INC CL A COMMON STOCK USD.01		13,998,569.85	0.128%	64.525%
253	TIVO CORP COMMON STOCK USD.001		13,989,673.80	0.128%	64.653%
254	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1		13,721,864.75	0.125%	64.778%
255	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01		13,684,922.09	0.125%	64.903%
256	FIRST MERCHANTS CORP COMMON STOCK		13,637,437.84	0.124%	65.027%
257	DYNEGY INC COMMON STOCK USD.01		13,582,697.60	0.124%	65.151%
258	FIRST FINANCIAL BANCORP COMMON STOCK		13,496,260.50	0.123%	65.274%
259	WALKER + DUNLOP INC COMMON STOCK		13,465,111.80	0.123%	65.397%
260	TTM TECHNOLOGIES COMMON STOCK USD.001		13,464,464.27	0.123%	65.520%
261	NRG ENERGY INC COMMON STOCK USD.01		13,333,922.46	0.122%	65.642%
262	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01		13,246,633.75	0.121%	65.763%
263	AIRCASTLE LTD COMMON STOCK USD.01		13,219,499.88	0.121%	65.884%
264	SAIA INC COMMON STOCK USD.001		13,206,215.55	0.121%	66.004%
265	SYKES ENTERPRISES INC COMMON STOCK USD.01		13,198,668.78	0.120%	66.125%
266	CONVERGYS CORP COMMON STOCK		13,180,197.81	0.120%	66.245%
267	US SILICA HOLDINGS INC COMMON STOCK USD.01		13,166,394.74	0.120%	66.365%
268	ALEXANDER + BALDWIN INC REIT		13,150,764.12	0.120%	66.485%
269	RALPH LAUREN CORP COMMON STOCK USD.01		13,092,838.78	0.120%	66.605%
270	ENERSYS COMMON STOCK USD.01		13,085,886.27	0.119%	66.724%
271	CROCS INC COMMON STOCK USD.001		13,004,901.63	0.119%	66.843%
272	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01		12,978,768.00	0.118%	66.961%
273	SUPER MICRO COMPUTER INC COMMON STOCK USD.001		12,957,935.10	0.118%	67.079%
274	CALERES INC COMMON STOCK USD.01		12,932,287.68	0.118%	67.197%
275	JANUS HENDERSON GROUP PLC COMMON STOCK		12,866,942.44	0.117%	67.315%
276	MOBILE MINI INC COMMON STOCK USD.01		12,859,083.30	0.117%	67.432%
277	NOW INC COMMON STOCK USD.01		12,830,290.65	0.117%	67.549%
278	NEW YORK TIMES CO A COMMON STOCK USD.1		12,798,753.00	0.117%	67.666%
279	ALBANY INTL CORP CL A COMMON STOCK USD.001		12,755,416.95	0.116%	67.783%
280	NEWS CORP CLASS A COMMON STOCK USD.01		12,754,101.98	0.116%	67.899%
281	SYNAPTICS INC COMMON STOCK USD.001		12,683,364.32	0.116%	68.015%
282	MERITAGE HOMES CORP COMMON STOCK USD.01		12,671,617.40	0.116%	68.131%
283	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0		12,636,470.00	0.115%	68.246%
284	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0		12,635,523.80	0.115%	68.361%
285	STEPAN CO COMMON STOCK USD1.0		12,615,739.08	0.115%	68.476%
286	CHICO S FAS INC COMMON STOCK USD.01		12,592,352.67	0.115%	68.591%
287	OFFICE DEPOT INC COMMON STOCK USD.01		12,560,967.25	0.115%	68.706%



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<b>Equity</b>		<b>10,949,836,871.65</b>			<b>99.947%</b>
288	TOPBUILD CORP COMMON STOCK		12,544,446.76	0.115%	68.820%
289	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		12,506,936.00	0.114%	68.935%
290	LA QUINTA HOLDINGS INC COMMON STOCK USD.01		12,468,865.69	0.114%	69.048%
291	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1		12,452,698.20	0.114%	69.162%
292	FOOT LOCKER INC COMMON STOCK USD.01		12,429,052.00	0.113%	69.276%
293	REALOGY HOLDINGS CORP COMMON STOCK USD.01		12,420,875.04	0.113%	69.389%
294	GUESS? INC COMMON STOCK USD.01		12,410,073.94	0.113%	69.502%
295	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01		12,409,248.00	0.113%	69.615%
296	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001		12,384,012.17	0.113%	69.728%
297	MDC HOLDINGS INC COMMON STOCK USD.01		12,325,791.82	0.113%	69.841%
298	UNION BANKSHARES CORP COMMON STOCK USD1.33		12,320,429.75	0.112%	69.953%
299	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01		12,314,714.50	0.112%	70.066%
300	LIVANOVA PLC COMMON STOCK GBP1.0		12,299,609.05	0.112%	70.178%
301	CONSOL ENERGY INC COMMON STOCK USD.01		12,247,773.24	0.112%	70.290%
302	FIRSTCASH INC COMMON STOCK USD.01		12,167,933.60	0.111%	70.401%
303	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1		12,141,333.92	0.111%	70.512%
304	TEGNA INC COMMON STOCK USD1.0		12,138,159.50	0.111%	70.623%
305	AVX CORP COMMON STOCK USD.01		12,070,247.28	0.110%	70.733%
306	TRIUMPH GROUP INC COMMON STOCK USD.001		11,969,339.80	0.109%	70.842%
307	INTEGER HOLDINGS CORP COMMON STOCK USD.001		11,940,715.00	0.109%	70.951%
308	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0		11,851,280.00	0.108%	71.059%
309	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01		11,800,824.30	0.108%	71.167%
310	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001		11,792,992.32	0.108%	71.275%
311	CABOT CORP COMMON STOCK USD1.0		11,689,274.24	0.107%	71.381%
312	DIODES INC COMMON STOCK USD.667		11,528,187.74	0.105%	71.486%
313	STANDARD MOTOR PRODS COMMON STOCK USD2.0		11,507,064.90	0.105%	71.592%
314	FABRINET COMMON STOCK USD.01		11,449,715.76	0.105%	71.696%
315	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01		11,444,101.00	0.104%	71.800%
316	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01		11,438,199.19	0.104%	71.905%
317	BROOKS AUTOMATION INC COMMON STOCK USD.01		11,409,063.30	0.104%	72.009%
318	LHC GROUP INC COMMON STOCK USD.01		11,390,287.20	0.104%	72.113%
319	ESCO TECHNOLOGIES INC COMMON STOCK USD.01		11,377,446.70	0.104%	72.217%
320	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0		11,268,098.40	0.103%	72.320%
321	UNIVERSAL CORP/VA COMMON STOCK		11,263,776.00	0.103%	72.423%
322	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001		11,145,333.60	0.102%	72.524%
323	BOISE CASCADE CO COMMON STOCK USD.01		11,117,478.40	0.101%	72.626%
324	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01		11,033,424.72	0.101%	72.726%
325	KNOWLES CORP COMMON STOCK USD.01		11,010,717.12	0.101%	72.827%

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<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
326	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01		10,998,889.55	0.100%	72.927%
327	TOWNE BANK COMMON STOCK USD1.667		10,972,573.24	0.100%	73.027%
328	PROVIDENCE SERVICE CORP COMMON STOCK USD.001		10,944,977.54	0.100%	73.127%
329	ARCH COAL INC A COMMON STOCK USD.01		10,886,889.52	0.099%	73.227%
330	GENTEX CORP COMMON STOCK USD.06		10,870,019.84	0.099%	73.326%
331	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01		10,824,423.20	0.099%	73.425%
332	METHODE ELECTRONICS INC COMMON STOCK USD.5		10,774,432.60	0.098%	73.523%
333	NOBLE CORP PLC COMMON STOCK USD.01		10,755,905.30	0.098%	73.621%
334	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		10,711,431.60	0.098%	73.719%
335	N B T BANCORP INC COMMON STOCK USD.01		10,680,646.70	0.097%	73.817%
336	KULICKE + SOFFA INDUSTRIES COMMON STOCK		10,668,977.67	0.097%	73.914%
337	ACTUANT CORP A COMMON STOCK USD.2		10,657,869.75	0.097%	74.011%
338	CONMED CORP COMMON STOCK USD.01		10,596,389.76	0.097%	74.108%
339	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0		10,567,660.95	0.096%	74.204%
340	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0		10,536,233.40	0.096%	74.301%
341	TREEHOUSE FOODS INC COMMON STOCK USD.01		10,480,319.64	0.096%	74.396%
342	SKECHERS USA INC CL A COMMON STOCK USD.001		10,468,685.64	0.096%	74.492%
343	ANALOGIC CORP COMMON STOCK USD.05		10,408,343.70	0.095%	74.587%
344	BANNER CORPORATION COMMON STOCK USD.01		10,392,144.62	0.095%	74.682%
345	UNIT CORP COMMON STOCK USD.2		10,382,240.01	0.095%	74.776%
346	GREIF INC CL A COMMON STOCK		10,320,874.00	0.094%	74.871%
347	CUBIC CORP COMMON STOCK		10,295,689.95	0.094%	74.965%
348	HORACE MANN EDUCATORS COMMON STOCK USD.001		10,282,997.90	0.094%	75.058%
349	TRONOX LTD CL A COMMON STOCK USD.01		10,279,524.32	0.094%	75.152%
350	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK		10,279,248.18	0.094%	75.246%
351	TITAN INTERNATIONAL INC COMMON STOCK		10,255,621.20	0.094%	75.340%
352	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0		10,253,262.36	0.094%	75.433%
353	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001		10,220,305.60	0.093%	75.527%
354	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01		10,213,376.00	0.093%	75.620%
355	EW SCRIPPS CO/THE A COMMON STOCK USD.01		10,185,161.75	0.093%	75.713%
356	WORLD FUEL SERVICES CORP COMMON STOCK USD.01		10,171,985.02	0.093%	75.806%
357	TRUEBLUE INC COMMON STOCK		10,123,876.00	0.092%	75.898%
358	FBL FINANCIAL GROUP INC CL A COMMON STOCK		10,041,331.20	0.092%	75.990%
359	KAISER ALUMINUM CORP COMMON STOCK USD.01		10,021,697.92	0.091%	76.081%
360	CUSTOMERS BANCORP INC COMMON STOCK USD1.0		9,970,874.10	0.091%	76.172%
361	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001		9,964,821.20	0.091%	76.263%
362	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1		9,923,355.92	0.091%	76.354%
363	STEELCASE INC CL A COMMON STOCK		9,864,033.65	0.090%	76.444%

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<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
364	VERINT SYSTEMS INC COMMON STOCK USD.001		9,810,248.00	0.090%	76.533%
365	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01		9,788,076.65	0.089%	76.623%
366	VISTA OUTDOOR INC COMMON STOCK USD.01		9,725,739.45	0.089%	76.711%
367	DEAN FOODS CO COMMON STOCK USD.01		9,714,937.47	0.089%	76.800%
368	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01		9,665,531.04	0.088%	76.888%
369	GORMAN RUPP CO COMMON STOCK		9,661,950.98	0.088%	76.977%
370	BROOKLINE BANCORP INC COMMON STOCK USD.01		9,639,712.00	0.088%	77.065%
371	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001		9,622,305.00	0.088%	77.152%
372	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01		9,597,675.34	0.088%	77.240%
373	ACCO BRANDS CORP COMMON STOCK USD.01		9,588,901.50	0.088%	77.327%
374	ENSTAR GROUP LTD COMMON STOCK USD1.0		9,514,930.80	0.087%	77.414%
375	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0		9,415,947.34	0.086%	77.500%
376	MCGRATH RENTCORP COMMON STOCK		9,388,876.00	0.086%	77.586%
377	INTER PARFUMS INC COMMON STOCK USD.001		9,380,832.00	0.086%	77.672%
378	UNIFIRST CORP/MA COMMON STOCK USD.1		9,367,881.60	0.086%	77.757%
379	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1		9,361,011.45	0.085%	77.843%
380	CALGON CARBON CORP COMMON STOCK USD.01		9,344,788.25	0.085%	77.928%
381	AAR CORP COMMON STOCK USD1.0		9,284,789.28	0.085%	78.013%
382	ORBCOMM INC COMMON STOCK USD.001		9,243,923.31	0.084%	78.097%
383	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		9,236,013.00	0.084%	78.181%
384	ADTRAN INC COMMON STOCK USD.01		9,047,568.00	0.083%	78.264%
385	GANNETT CO INC COMMON STOCK USD.01		9,018,598.40	0.082%	78.346%
386	PRA GROUP INC COMMON STOCK USD.01		9,001,456.75	0.082%	78.428%
387	HMS HOLDINGS CORP COMMON STOCK USD.01		8,970,724.05	0.082%	78.510%
388	ALMOST FAMILY INC COMMON STOCK USD.1		8,951,373.20	0.082%	78.592%
389	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01		8,935,354.56	0.082%	78.673%
390	STEWART INFORMATION SERVICES COMMON STOCK USD1.0		8,905,471.78	0.081%	78.755%
391	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01		8,903,579.68	0.081%	78.836%
392	KINDRED HEALTHCARE INC COMMON STOCK USD.25		8,897,596.00	0.081%	78.917%
393	VIAD CORP COMMON STOCK USD1.5		8,839,954.40	0.081%	78.998%
394	VEECO INSTRUMENTS INC COMMON STOCK USD.01		8,778,063.15	0.080%	79.078%
395	SCHOLASTIC CORP COMMON STOCK USD.01		8,748,426.10	0.080%	79.158%
396	SEABOARD CORP COMMON STOCK USD1.0		8,706,688.00	0.079%	79.237%
397	DANA INC COMMON STOCK USD.01		8,704,015.62	0.079%	79.317%
398	BELMOND LTD CLASS A COMMON STOCK USD.01		8,648,508.30	0.079%	79.396%
399	TIMKENSTEEL CORP COMMON STOCK		8,638,433.54	0.079%	79.475%
400	NEWPARK RESOURCES INC COMMON STOCK USD.01		8,625,544.20	0.079%	79.553%
401	META FINANCIAL GROUP INC COMMON STOCK USD.01		8,609,094.00	0.079%	79.632%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>10,949,836,871.65</b>			<b>99.947%</b>
402	CLEARWATER PAPER CORP COMMON STOCK USD.0001		8,593,164.95	0.078%	79.710%
403	ENTEGRIS INC COMMON STOCK USD.01		8,543,040.45	0.078%	79.788%
404	S + T BANCORP INC COMMON STOCK USD2.5		8,515,354.60	0.078%	79.866%
405	PRIMORIS SERVICES CORP COMMON STOCK USD.0001		8,487,440.00	0.077%	79.944%
406	BRADY CORPORATION CL A COMMON STOCK USD.01		8,346,953.25	0.076%	80.020%
407	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1		8,287,434.00	0.076%	80.095%
408	TUTOR PERINI CORP COMMON STOCK USD1.0		8,278,553.25	0.076%	80.171%
409	WEBSTER FINANCIAL CORP COMMON STOCK USD.01		8,253,327.54	0.075%	80.246%
410	US CELLULAR CORP COMMON STOCK USD1.0		8,228,276.06	0.075%	80.321%
411	INSIGHT ENTERPRISES INC COMMON STOCK USD.01		8,155,709.44	0.074%	80.396%
412	WORLD ACCEPTANCE CORP COMMON STOCK		8,126,680.05	0.074%	80.470%
413	MATSON INC COMMON STOCK		8,126,072.35	0.074%	80.544%
414	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01		8,113,324.80	0.074%	80.618%
415	1ST SOURCE CORP COMMON STOCK		8,035,979.49	0.073%	80.692%
416	RAMBUS INC COMMON STOCK USD.001		8,000,789.25	0.073%	80.765%
417	INNERWORKINGS INC COMMON STOCK USD.0001		7,971,063.10	0.073%	80.837%
418	MODINE MANUFACTURING CO COMMON STOCK USD.625		7,896,339.55	0.072%	80.909%
419	MATERION CORP COMMON STOCK		7,878,344.60	0.072%	80.981%
420	BENEFICIAL BANCORP INC COMMON STOCK USD.01		7,864,187.50	0.072%	81.053%
421	FORMFACTOR INC COMMON STOCK USD.001		7,849,794.40	0.072%	81.125%
422	WSFS FINANCIAL CORP COMMON STOCK USD.01		7,849,215.50	0.072%	81.196%
423	HYSTER YALE MATERIALS COMMON STOCK USD.01		7,743,206.70	0.071%	81.267%
424	NAVIGATORS GROUP INC COMMON STOCK USD.1		7,717,339.80	0.070%	81.338%
425	CVR ENERGY INC COMMON STOCK USD.01		7,693,740.51	0.070%	81.408%
426	GREENBRIER COMPANIES INC COMMON STOCK		7,664,073.45	0.070%	81.478%
427	HURON CONSULTING GROUP INC COMMON STOCK USD.01		7,588,912.10	0.069%	81.547%
428	HOMESTREET INC COMMON STOCK		7,480,329.45	0.068%	81.615%
429	ICF INTERNATIONAL INC COMMON STOCK USD.001		7,466,337.90	0.068%	81.683%
430	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01		7,428,286.25	0.068%	81.751%
431	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01		7,392,862.00	0.067%	81.819%
432	EPLUS INC COMMON STOCK USD.01		7,388,812.00	0.067%	81.886%
433	ORITANI FINANCIAL CORP COMMON STOCK USD.01		7,386,627.10	0.067%	81.954%
434	BLUCORA INC COMMON STOCK USD.0001		7,378,486.80	0.067%	82.021%
435	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01		7,347,230.35	0.067%	82.088%
436	ALAMO GROUP INC COMMON STOCK USD.1		7,342,479.93	0.067%	82.155%
437	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01		7,327,977.58	0.067%	82.222%
438	NATIONAL BANK HOLD CL A COMMON STOCK		7,311,337.44	0.067%	82.289%
439	NATIONAL GENERAL HLDGS COMMON STOCK USD.01		7,280,473.20	0.066%	82.355%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
440	SEACOR HOLDINGS INC COMMON STOCK USD.01		7,208,394.74	0.066%	82.421%
441	TIVITY HEALTH INC COMMON STOCK USD.001		7,194,325.00	0.066%	82.487%
442	ACTUA CORP COMMON STOCK USD.001		7,176,483.60	0.066%	82.552%
443	FARO TECHNOLOGIES INC COMMON STOCK USD.001		7,155,656.20	0.065%	82.617%
444	CRAY INC COMMON STOCK USD.01		7,114,877.25	0.065%	82.682%
445	ENCORE WIRE CORP COMMON STOCK USD.01		7,016,145.40	0.064%	82.746%
446	INNOPHOS HOLDINGS INC COMMON STOCK USD.001		7,008,840.79	0.064%	82.810%
447	SUNCOKE ENERGY INC COMMON STOCK USD.01		7,006,830.60	0.064%	82.874%
448	TRUSTCO BANK CORP NY COMMON STOCK USD1.0		6,962,431.00	0.064%	82.938%
449	ANDERSONS INC/THE COMMON STOCK		6,948,386.50	0.063%	83.001%
450	GENESCO INC COMMON STOCK USD1.0		6,925,531.40	0.063%	83.065%
451	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001		6,838,358.13	0.062%	83.127%
452	GLATFELTER COMMON STOCK USD.01		6,826,329.28	0.062%	83.189%
453	MARTEN TRANSPORT LTD COMMON STOCK USD.01		6,793,609.60	0.062%	83.251%
454	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01		6,768,011.25	0.062%	83.313%
455	UNITED FINANCIAL BANCORP INC COMMON STOCK		6,750,291.12	0.062%	83.375%
456	ATN INTERNATIONAL INC COMMON STOCK USD.01		6,746,857.60	0.062%	83.436%
457	AEROVIRONMENT INC COMMON STOCK USD.0001		6,703,918.08	0.061%	83.497%
458	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01		6,689,662.15	0.061%	83.558%
459	SP PLUS CORP COMMON STOCK USD.001		6,685,572.30	0.061%	83.620%
460	CBIZ INC COMMON STOCK USD.01		6,668,904.00	0.061%	83.680%
461	NOVANTA INC COMMON STOCK		6,657,110.40	0.061%	83.741%
462	STONERIDGE INC COMMON STOCK		6,645,209.44	0.061%	83.802%
463	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01		6,639,483.60	0.061%	83.862%
464	INVACARE CORP COMMON STOCK USD.25		6,634,856.00	0.061%	83.923%
465	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001		6,630,731.72	0.061%	83.983%
466	SCANSOURCE INC COMMON STOCK		6,621,940.80	0.060%	84.044%
467	BELDEN INC COMMON STOCK USD.01		6,584,679.29	0.060%	84.104%
468	NORTHFIELD BANCORP INC COMMON STOCK USD.01		6,565,997.22	0.060%	84.164%
469	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001		6,564,614.00	0.060%	84.224%
470	GRAY TELEVISION INC COMMON STOCK		6,563,952.75	0.060%	84.284%
471	NAVIGANT CONSULTING INC COMMON STOCK USD.001		6,541,550.28	0.060%	84.344%
472	ONEMAIN HOLDINGS INC COMMON STOCK USD.01		6,525,252.48	0.060%	84.403%
473	CRYOLIFE INC COMMON STOCK USD.01		6,505,135.00	0.059%	84.462%
474	MATADOR RESOURCES CO COMMON STOCK USD.01		6,504,460.13	0.059%	84.522%
475	BRYN MAWR BANK CORP COMMON STOCK USD1.0		6,491,642.00	0.059%	84.581%
476	TOWER INTERNATIONAL INC COMMON STOCK USD.01		6,461,018.20	0.059%	84.640%
477	COHERENT INC COMMON STOCK USD.01		6,436,615.04	0.059%	84.699%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>10,949,836,871.65</b>			<b>99.947%</b>
478	MUELLER INDUSTRIES INC COMMON STOCK USD.01		6,413,272.17	0.059%	84.757%
479	MAINSOURCE FINANCIAL GROUP I COMMON STOCK		6,398,310.00	0.058%	84.816%
480	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01		6,391,637.08	0.058%	84.874%
481	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0		6,388,754.60	0.058%	84.932%
482	OXFORD INDUSTRIES INC COMMON STOCK USD1.0		6,370,113.20	0.058%	84.991%
483	GASLOG LTD COMMON STOCK USD.01		6,329,973.00	0.058%	85.048%
484	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01		6,305,581.25	0.058%	85.106%
485	BRIGGS + STRATTON COMMON STOCK USD.01		6,277,369.80	0.057%	85.163%
486	ELECTRO SCIENTIFIC INDS INC COMMON STOCK		6,244,661.96	0.057%	85.220%
487	EVOLENT HEALTH INC A COMMON STOCK USD.01		6,221,709.60	0.057%	85.277%
488	PERFICIENT INC COMMON STOCK USD.001		6,219,590.78	0.057%	85.334%
489	SCORPIO TANKERS INC COMMON STOCK USD.01		6,209,762.02	0.057%	85.390%
490	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01		6,152,460.35	0.056%	85.447%
491	ARCBEST CORP COMMON STOCK USD.01		6,137,920.80	0.056%	85.503%
492	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01		6,134,696.75	0.056%	85.559%
493	RAVEN INDUSTRIES INC COMMON STOCK USD1.0		6,122,742.30	0.056%	85.614%
494	MAIDEN HOLDINGS LTD COMMON STOCK USD.01		6,116,389.65	0.056%	85.670%
495	CARDTRONICS PLC A COMMON STOCK		6,114,853.24	0.056%	85.726%
496	KELLY SERVICES INC A COMMON STOCK USD1.0		6,112,978.30	0.056%	85.782%
497	BJ S RESTAURANTS INC COMMON STOCK		6,102,929.25	0.056%	85.838%
498	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK		6,093,637.75	0.056%	85.893%
499	LUMINEX CORP COMMON STOCK USD.001		6,087,204.24	0.056%	85.949%
500	PHH CORP COMMON STOCK USD.01		6,075,084.99	0.055%	86.004%
501	NN INC COMMON STOCK USD.01		6,051,398.40	0.055%	86.059%
502	SUPERVALU INC COMMON STOCK USD.01		6,022,843.20	0.055%	86.114%
503	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01		6,018,466.95	0.055%	86.169%
504	WADDELL + REED FINANCIAL A COMMON STOCK USD.01		6,017,789.00	0.055%	86.224%
505	REGIS CORP COMMON STOCK USD.05		6,003,304.64	0.055%	86.279%
506	UNITED FIRE GROUP INC COMMON STOCK USD.001		5,963,000.92	0.054%	86.334%
507	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01		5,952,244.55	0.054%	86.388%
508	WR BERKLEY CORP COMMON STOCK USD.2		5,951,008.14	0.054%	86.442%
509	FIESTA RESTAURANT GROUP COMMON STOCK USD.01		5,932,646.40	0.054%	86.496%
510	MERCER INTERNATIONAL INC COMMON STOCK USD1.0		5,921,307.00	0.054%	86.550%
511	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0		5,918,996.60	0.054%	86.604%
512	K12 INC COMMON STOCK USD.0001		5,877,763.60	0.054%	86.658%
513	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01		5,872,601.25	0.054%	86.712%
514	NANOMETRICS INC COMMON STOCK		5,834,895.51	0.053%	86.765%
515	EXTERRAN CORP COMMON STOCK USD.01		5,825,818.00	0.053%	86.818%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>10,949,836,871.65</b>			<b>99.947%</b>
516	HOSTESS BRANDS INC COMMON STOCK USD.0001		5,793,074.40	0.053%	86.871%
517	WILLIAM LYON HOMES CL A COMMON STOCK USD.01		5,765,112.45	0.053%	86.924%
518	BANCFIRST CORP COMMON STOCK USD1.0		5,764,884.50	0.053%	86.976%
519	RESOURCES CONNECTION INC COMMON STOCK USD.01		5,757,799.65	0.053%	87.029%
520	ADDUS HOMECARE CORP COMMON STOCK USD.001		5,754,283.50	0.053%	87.081%
521	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01		5,746,758.48	0.052%	87.134%
522	MERIDIAN BANCORP INC COMMON STOCK		5,714,691.15	0.052%	87.186%
523	BANCORP INC/THE COMMON STOCK USD1.0		5,701,616.55	0.052%	87.238%
524	GRIFFON CORP COMMON STOCK USD.25		5,687,703.80	0.052%	87.290%
525	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01		5,607,492.00	0.051%	87.341%
526	SANDY SPRING BANCORP INC COMMON STOCK USD1.0		5,587,451.16	0.051%	87.392%
527	PIPER JAFFRAY COS COMMON STOCK USD.01		5,587,195.90	0.051%	87.443%
528	EZCORP INC CL A COMMON STOCK USD.01		5,584,904.60	0.051%	87.494%
529	MOLINA HEALTHCARE INC COMMON STOCK USD.001		5,580,816.96	0.051%	87.545%
530	GENERAL COMMUNICATION INC A COMMON STOCK		5,577,864.04	0.051%	87.596%
531	STATE BANK FINANCIAL CORP COMMON STOCK USD.01		5,538,876.93	0.051%	87.646%
532	AMERICAN VANGUARD CORP COMMON STOCK USD.1		5,519,134.80	0.050%	87.697%
533	TRICO BANCSHARES COMMON STOCK		5,484,170.98	0.050%	87.747%
534	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001		5,480,264.00	0.050%	87.797%
535	SYNEOS HEALTH INC COMMON STOCK USD.01		5,460,963.30	0.050%	87.847%
536	CONNECTONE BANCORP INC COMMON STOCK		5,421,841.70	0.049%	87.896%
537	GREEN PLAINS INC COMMON STOCK USD.001		5,409,442.50	0.049%	87.946%
538	FLUSHING FINANCIAL CORP COMMON STOCK USD.01		5,394,920.96	0.049%	87.995%
539	FIDELITY SOUTHERN CORP COMMON STOCK		5,389,226.96	0.049%	88.044%
540	BRISTOW GROUP INC COMMON STOCK USD.01		5,377,196.22	0.049%	88.093%
541	MARINEMAX INC COMMON STOCK USD.001		5,369,863.95	0.049%	88.142%
542	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001		5,334,708.60	0.049%	88.191%
543	CORE MARK HOLDING CO INC COMMON STOCK USD.01		5,334,226.93	0.049%	88.240%
544	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01		5,323,032.00	0.049%	88.288%
545	SPARTANNASH CO COMMON STOCK		5,307,493.56	0.048%	88.337%
546	JONES LANG LASALLE INC COMMON STOCK USD.01		5,280,877.60	0.048%	88.385%
547	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0		5,266,968.00	0.048%	88.433%
548	CTS CORP COMMON STOCK		5,203,577.50	0.047%	88.480%
549	RPX CORP COMMON STOCK USD.0001		5,178,288.96	0.047%	88.528%
550	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01		5,175,345.30	0.047%	88.575%
551	TEAM INC COMMON STOCK USD.3		5,141,514.00	0.047%	88.622%
552	SEACOAST BANKING CORP/FL COMMON STOCK USD.1		5,137,290.63	0.047%	88.669%
553	ARCHROCK INC COMMON STOCK USD.01		5,114,786.10	0.047%	88.715%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>10,949,836,871.65</b>			<b>99.947%</b>
554	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01		5,112,509.50	0.047%	88.762%
555	MYRIAD GENETICS INC COMMON STOCK USD.01		5,062,812.64	0.046%	88.808%
556	J.C. PENNEY CO INC COMMON STOCK USD.5		5,061,022.47	0.046%	88.854%
557	INSTEEL INDUSTRIES INC COMMON STOCK		5,020,632.50	0.046%	88.900%
558	M/I HOMES INC COMMON STOCK USD.01		5,011,826.82	0.046%	88.946%
559	STATE AUTO FINANCIAL CORP COMMON STOCK		5,008,832.27	0.046%	88.992%
560	TEREX CORP COMMON STOCK USD.01		4,995,875.00	0.046%	89.037%
561	CARRIAGE SERVICES INC COMMON STOCK USD.01		4,994,349.98	0.046%	89.083%
562	STRATASYS LTD COMMON STOCK ILS.01		4,993,987.47	0.046%	89.129%
563	COEUR MINING INC COMMON STOCK USD.01		4,982,026.20	0.045%	89.174%
564	ANIKA THERAPEUTICS INC COMMON STOCK USD.01		4,957,095.84	0.045%	89.219%
565	EXPRESS INC COMMON STOCK		4,949,336.52	0.045%	89.264%
566	MYR GROUP INC/DELAWARE COMMON STOCK USD.01		4,947,225.36	0.045%	89.310%
567	OPUS BANK COMMON STOCK		4,878,514.90	0.045%	89.354%
568	ADIENT PLC COMMON STOCK USD.001		4,828,766.40	0.044%	89.398%
569	MBIA INC COMMON STOCK USD1.0		4,817,821.86	0.044%	89.442%
570	CENTURY COMMUNITIES INC COMMON STOCK USD.01		4,764,110.80	0.043%	89.486%
571	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01		4,757,660.54	0.043%	89.529%
572	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625		4,724,991.90	0.043%	89.572%
573	AEGION CORP COMMON STOCK USD.01		4,724,645.64	0.043%	89.615%
574	HOME BANCSHARES INC COMMON STOCK USD.01		4,694,507.23	0.043%	89.658%
575	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0		4,684,355.50	0.043%	89.701%
576	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25		4,644,025.08	0.042%	89.743%
577	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01		4,642,305.50	0.042%	89.786%
578	CAI INTERNATIONAL INC COMMON STOCK USD.0001		4,636,816.02	0.042%	89.828%
579	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001		4,628,445.50	0.042%	89.870%
580	BANC OF CALIFORNIA INC COMMON STOCK USD.01		4,624,988.70	0.042%	89.912%
581	ALCOA CORP COMMON STOCK USD.01		4,607,515.44	0.042%	89.955%
582	AMERICA S CAR MART INC COMMON STOCK USD.01		4,584,414.50	0.042%	89.996%
583	INTL FCSTONE INC COMMON STOCK USD.01		4,577,809.50	0.042%	90.038%
584	MAXAR TECHNOLOGIES LTD COMMON STOCK		4,559,872.32	0.042%	90.080%
585	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01		4,541,776.80	0.041%	90.121%
586	PEOPLES BANCORP INC COMMON STOCK		4,512,036.27	0.041%	90.162%
587	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01		4,504,477.30	0.041%	90.204%
588	DXP ENTERPRISES INC COMMON STOCK USD.01		4,484,691.53	0.041%	90.244%
589	MATRIX SERVICE CO COMMON STOCK USD.01		4,484,146.90	0.041%	90.285%
590	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005		4,463,367.75	0.041%	90.326%
591	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1		4,456,991.28	0.041%	90.367%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
592	HCI GROUP INC COMMON STOCK		4,456,684.20	0.041%	90.408%
593	NATUS MEDICAL INC COMMON STOCK USD.001		4,440,181.05	0.041%	90.448%
594	COHU INC COMMON STOCK USD1.0		4,432,909.14	0.040%	90.489%
595	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1		4,419,663.36	0.040%	90.529%
596	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01		4,402,213.75	0.040%	90.569%
597	FIRST BUSEY CORP COMMON STOCK USD.001		4,391,074.22	0.040%	90.609%
598	PHOTRONICS INC COMMON STOCK USD.01		4,382,212.80	0.040%	90.649%
599	HIBBETT SPORTS INC COMMON STOCK USD.01		4,379,789.60	0.040%	90.689%
600	BASIC ENERGY SERVICES INC COMMON STOCK USD.01		4,356,931.03	0.040%	90.729%
601	QORVO INC COMMON STOCK USD.0001		4,305,769.38	0.039%	90.768%
602	ANGIODYNAMICS INC COMMON STOCK USD.01		4,300,548.56	0.039%	90.807%
603	DAKTRONICS INC COMMON STOCK		4,287,759.66	0.039%	90.847%
604	VIRTUSA CORP COMMON STOCK USD.01		4,263,262.52	0.039%	90.885%
605	DOUGLAS DYNAMICS INC COMMON STOCK USD.01		4,242,487.60	0.039%	90.924%
606	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001		4,233,218.56	0.039%	90.963%
607	HAYNES INTERNATIONAL INC COMMON STOCK USD.001		4,194,435.40	0.038%	91.001%
608	LAKELAND BANCORP INC COMMON STOCK		4,193,382.60	0.038%	91.039%
609	SPARTAN MOTORS INC COMMON STOCK USD.01		4,183,466.60	0.038%	91.078%
610	HARMONIC INC COMMON STOCK USD.001		4,159,394.00	0.038%	91.116%
611	SHIP FINANCE INTL LTD COMMON STOCK USD.01		4,156,979.40	0.038%	91.153%
612	ZUMIEZ INC COMMON STOCK		4,149,875.50	0.038%	91.191%
613	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01		4,107,942.00	0.037%	91.229%
614	TRISTATE CAPITAL HLDGS INC COMMON STOCK		4,098,817.45	0.037%	91.266%
615	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01		4,095,052.20	0.037%	91.304%
616	ENSGN GROUP INC/THE COMMON STOCK USD.001		4,094,618.85	0.037%	91.341%
617	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25		4,073,689.62	0.037%	91.378%
618	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001		4,072,051.80	0.037%	91.415%
619	UNIFI INC COMMON STOCK USD.1		4,014,315.30	0.037%	91.452%
620	CHUY S HOLDINGS INC COMMON STOCK USD.01		4,005,395.50	0.037%	91.489%
621	FIRST BANCORP/NC COMMON STOCK		4,001,925.20	0.037%	91.525%
622	MISTRAS GROUP INC COMMON STOCK USD.01		3,997,095.39	0.036%	91.562%
623	WEIS MARKETS INC COMMON STOCK		3,982,321.84	0.036%	91.598%
624	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01		3,964,515.75	0.036%	91.634%
625	INGLES MARKETS INC CLASS A COMMON STOCK USD.05		3,938,155.20	0.036%	91.670%
626	INFINERA CORP COMMON STOCK USD.001		3,931,100.83	0.036%	91.706%
627	EXACTECH INC COMMON STOCK USD.01		3,922,479.30	0.036%	91.742%
628	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001		3,910,609.00	0.036%	91.777%
629	PEAPACK GLADSTONE FINL CORP COMMON STOCK		3,904,429.44	0.036%	91.813%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
630	FARMER BROS CO COMMON STOCK USD1.0		3,902,600.00	0.036%	91.849%
631	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01		3,878,455.35	0.035%	91.884%
632	OFG BANCORP COMMON STOCK USD1.0		3,876,991.80	0.035%	91.920%
633	HORIZON BANCORP INDIANA COMMON STOCK		3,847,357.50	0.035%	91.955%
634	BARNES + NOBLE INC COMMON STOCK USD.001		3,844,078.30	0.035%	91.990%
635	CLOUD PEAK ENERGY INC COMMON STOCK USD.01		3,843,810.00	0.035%	92.025%
636	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001		3,832,743.20	0.035%	92.060%
637	XO GROUP INC COMMON STOCK USD.01		3,817,135.00	0.035%	92.095%
638	HALCON RESOURCES CORP COMMON STOCK USD.0001		3,800,139.88	0.035%	92.129%
639	KADANT INC COMMON STOCK USD.01		3,772,507.75	0.034%	92.164%
640	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001		3,758,925.03	0.034%	92.198%
641	LITTELFUSE INC COMMON STOCK USD.01		3,746,724.26	0.034%	92.232%
642	ENGILITY HOLDINGS INC COMMON STOCK USD.01		3,739,101.12	0.034%	92.266%
643	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001		3,707,446.05	0.034%	92.300%
644	VERA BRADLEY INC COMMON STOCK		3,690,926.29	0.034%	92.334%
645	DEPOMED INC COMMON STOCK		3,681,901.65	0.034%	92.368%
646	TITAN MACHINERY INC COMMON STOCK USD.00001		3,678,314.36	0.034%	92.401%
647	BMC STOCK HOLDINGS INC COMMON STOCK USD.01		3,673,420.80	0.034%	92.435%
648	HOWARD HUGHES CORP/THE COMMON STOCK		3,672,363.80	0.034%	92.468%
649	POTBELLY CORP COMMON STOCK USD.01		3,640,829.50	0.033%	92.501%
650	FRANKLIN COVEY CO COMMON STOCK USD.05		3,612,873.60	0.033%	92.534%
651	ESSENDANT INC COMMON STOCK USD.1		3,609,873.05	0.033%	92.567%
652	PIER 1 IMPORTS INC COMMON STOCK USD.001		3,597,037.40	0.033%	92.600%
653	BILL BARRETT CORP COMMON STOCK USD.001		3,592,836.54	0.033%	92.633%
654	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01		3,577,843.20	0.033%	92.666%
655	GENERAL CABLE CORP COMMON STOCK USD.01		3,574,187.10	0.033%	92.698%
656	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01		3,556,098.00	0.032%	92.731%
657	ASCENA RETAIL GROUP INC COMMON STOCK USD.01		3,545,873.28	0.032%	92.763%
658	PC CONNECTION INC COMMON STOCK USD.01		3,542,764.00	0.032%	92.795%
659	DEL TACO RESTAURANTS INC COMMON STOCK		3,531,281.04	0.032%	92.828%
660	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001		3,506,683.50	0.032%	92.860%
661	NV5 GLOBAL INC COMMON STOCK USD.01		3,473,827.50	0.032%	92.891%
662	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001		3,471,825.00	0.032%	92.923%
663	ENLINK MIDSTREAM LLC COMMON STOCK USD.01		3,424,315.80	0.031%	92.954%
664	KB HOME COMMON STOCK USD1.0		3,400,314.56	0.031%	92.985%
665	HERITAGE FINANCIAL CORP COMMON STOCK		3,394,652.80	0.031%	93.016%
666	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0		3,392,256.00	0.031%	93.047%
667	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01		3,383,048.40	0.031%	93.078%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
668	AMERIS BANCORP COMMON STOCK USD1.0		3,372,900.30	0.031%	93.109%
669	GP STRATEGIES CORP COMMON STOCK USD.01		3,354,402.75	0.031%	93.140%
670	CONN S INC COMMON STOCK USD.01		3,351,511.80	0.031%	93.170%
671	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01		3,351,452.85	0.031%	93.201%
672	FUTUREFUEL CORP COMMON STOCK USD.0001		3,338,248.20	0.030%	93.231%
673	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01		3,335,334.10	0.030%	93.262%
674	HERITAGE COMMERCE CORP COMMON STOCK		3,330,896.51	0.030%	93.292%
675	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0		3,280,937.10	0.030%	93.322%
676	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1		3,277,329.00	0.030%	93.352%
677	STERLING CONSTRUCTION CO COMMON STOCK USD.01		3,242,314.80	0.030%	93.382%
678	VECTRUS INC COMMON STOCK USD.01		3,242,129.60	0.030%	93.411%
679	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK		3,230,244.89	0.029%	93.441%
680	GREENHILL + CO INC COMMON STOCK USD.01		3,213,286.65	0.029%	93.470%
681	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01		3,212,280.76	0.029%	93.499%
682	ARGAN INC COMMON STOCK USD.15		3,206,387.60	0.029%	93.528%
683	CITY HOLDING CO COMMON STOCK USD2.5		3,191,632.00	0.029%	93.558%
684	MARCUS CORPORATION COMMON STOCK USD1.0		3,163,576.00	0.029%	93.587%
685	ACETO CORP COMMON STOCK USD.01		3,162,016.95	0.029%	93.615%
686	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1		3,160,190.40	0.029%	93.644%
687	XCERRA CORP COMMON STOCK USD.05		3,159,947.44	0.029%	93.673%
688	CITI TRENDS INC COMMON STOCK USD.01		3,147,989.00	0.029%	93.702%
689	LYDALL INC COMMON STOCK USD.1		3,134,963.00	0.029%	93.730%
690	CENTRAL GARDEN + PET CO COMMON STOCK USD.01		3,122,776.77	0.029%	93.759%
691	KIMBALL ELECTRONICS INC COMMON STOCK		3,111,404.00	0.028%	93.787%
692	ENNIS INC COMMON STOCK USD2.5		3,094,350.50	0.028%	93.816%
693	BANK MUTUAL CORP COMMON STOCK USD.01		3,084,692.00	0.028%	93.844%
694	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01		3,067,859.34	0.028%	93.872%
695	DHT HOLDINGS INC COMMON STOCK USD.01		3,057,429.00	0.028%	93.900%
696	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1		3,054,018.50	0.028%	93.927%
697	EMC INS GROUP INC COMMON STOCK USD1.0		3,048,881.25	0.028%	93.955%
698	IMAX CORP COMMON STOCK		3,003,066.80	0.027%	93.983%
699	HOOKER FURNITURE CORP COMMON STOCK		2,994,364.30	0.027%	94.010%
700	FINISH LINE/THE CL A COMMON STOCK USD.01		2,973,558.50	0.027%	94.037%
701	DINEEQUITY INC COMMON STOCK USD.01		2,955,298.32	0.027%	94.064%
702	MOVADO GROUP INC COMMON STOCK USD.01		2,944,332.00	0.027%	94.091%
703	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001		2,929,652.60	0.027%	94.118%
704	WATERSTONE FINANCIAL INC COMMON STOCK USD.01		2,928,460.50	0.027%	94.145%
705	SUPERIOR INDUSTRIES INTL COMMON STOCK		2,927,670.65	0.027%	94.171%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>10,949,836,871.65</b>			<b>99.947%</b>
706	MERCANTILE BANK CORP COMMON STOCK		2,895,904.89	0.026%	94.198%
707	PDL BIOPHARMA INC COMMON STOCK USD.01		2,868,931.68	0.026%	94.224%
708	FORWARD AIR CORP COMMON STOCK USD.01		2,867,636.85	0.026%	94.250%
709	CSW INDUSTRIALS INC COMMON STOCK USD.01		2,853,738.30	0.026%	94.276%
710	HAVERTY FURNITURE COMMON STOCK USD1.0		2,842,982.40	0.026%	94.302%
711	TRIUMPH BANCORP INC COMMON STOCK USD.01		2,837,681.00	0.026%	94.328%
712	HEALTHSTREAM INC COMMON STOCK		2,825,128.32	0.026%	94.354%
713	MEET GROUP INC/THE COMMON STOCK USD.001		2,818,117.32	0.026%	94.379%
714	ZAGG INC COMMON STOCK USD.001		2,817,106.30	0.026%	94.405%
715	ARMSTRONG FLOORING INC COMMON STOCK USD.0001		2,814,099.28	0.026%	94.431%
716	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001		2,811,306.68	0.026%	94.457%
717	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0		2,810,499.96	0.026%	94.482%
718	AXT INC COMMON STOCK USD.001		2,807,588.90	0.026%	94.508%
719	POWELL INDUSTRIES INC COMMON STOCK USD.01		2,803,619.93	0.026%	94.533%
720	CRA INTERNATIONAL INC COMMON STOCK		2,799,775.43	0.026%	94.559%
721	CAMDEN NATIONAL CORP COMMON STOCK		2,760,069.84	0.025%	94.584%
722	DST SYSTEMS INC COMMON STOCK USD.01		2,756,962.53	0.025%	94.609%
723	MICROSTRATEGY INC CL A COMMON STOCK USD.001		2,751,707.67	0.025%	94.634%
724	CENTERSTATE BANK CORP COMMON STOCK USD.01		2,746,025.43	0.025%	94.659%
725	VASCO DATA SECURITY INTL COMMON STOCK USD.001		2,738,707.20	0.025%	94.684%
726	VSE CORP COMMON STOCK USD.05		2,729,461.75	0.025%	94.709%
727	TETRA TECHNOLOGIES INC COMMON STOCK USD.01		2,697,888.00	0.025%	94.734%
728	RING ENERGY INC COMMON STOCK USD.001		2,652,084.00	0.024%	94.758%
729	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001		2,646,097.65	0.024%	94.782%
730	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01		2,637,345.75	0.024%	94.806%
731	BRIDGE BANCORP INC COMMON STOCK USD.01		2,632,490.70	0.024%	94.830%
732	NEOPHOTONICS CORP COMMON STOCK USD.0025		2,624,290.68	0.024%	94.854%
733	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01		2,612,716.92	0.024%	94.878%
734	IDT CORP CLASS B COMMON STOCK USD.01		2,599,995.30	0.024%	94.902%
735	LGI HOMES INC COMMON STOCK USD.01		2,591,331.84	0.024%	94.926%
736	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		2,537,326.80	0.023%	94.949%
737	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1		2,530,137.40	0.023%	94.972%
738	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001		2,511,624.95	0.023%	94.995%
739	UNITED STATES LIME + MINERAL COMMON STOCK USD.1		2,506,962.00	0.023%	95.018%
740	CAROLINA FINANCIAL CORP COMMON STOCK		2,501,865.84	0.023%	95.041%
741	SPOK HOLDINGS INC COMMON STOCK USD.0001		2,500,352.40	0.023%	95.063%
742	SHOE CARNIVAL INC COMMON STOCK USD.01		2,498,921.70	0.023%	95.086%
743	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01		2,498,230.35	0.023%	95.109%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>10,949,836,871.65</b>			<b>99.947%</b>
744	MONRO INC COMMON STOCK USD.01		2,491,367.50	0.023%	95.132%
745	VERITIV CORP COMMON STOCK USD.01		2,482,377.80	0.023%	95.154%
746	SYSTEMAX INC COMMON STOCK USD.01		2,477,075.85	0.023%	95.177%
747	COLUMBIA SPORTSWEAR CO COMMON STOCK		2,458,584.42	0.022%	95.199%
748	MASONITE INTERNATIONAL CORP COMMON STOCK		2,457,641.25	0.022%	95.222%
749	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01		2,454,018.00	0.022%	95.244%
750	SCHULMAN (A.) INC COMMON STOCK USD1.0		2,452,359.00	0.022%	95.267%
751	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0		2,450,759.52	0.022%	95.289%
752	BOOT BARN HOLDINGS INC COMMON STOCK		2,447,521.07	0.022%	95.311%
753	UNITED COMMUNITY FINANCIAL COMMON STOCK		2,436,661.50	0.022%	95.334%
754	INTREPID POTASH INC COMMON STOCK USD.001		2,430,615.93	0.022%	95.356%
755	DUCOMMUN INC COMMON STOCK USD.01		2,429,818.60	0.022%	95.378%
756	LIBERTY EXPEDIA HOLD A COMMON STOCK		2,417,648.40	0.022%	95.400%
757	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0		2,405,953.85	0.022%	95.422%
758	CATO CORP CLASS A COMMON STOCK USD.033		2,387,060.28	0.022%	95.444%
759	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01		2,380,243.25	0.022%	95.466%
760	MTS SYSTEMS CORP COMMON STOCK USD.25		2,374,522.60	0.022%	95.487%
761	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01		2,365,335.24	0.022%	95.509%
762	LSC COMMUNICATIONS INC COMMON STOCK USD.01		2,321,810.64	0.021%	95.530%
763	TRIMAS CORP COMMON STOCK USD.01		2,319,387.00	0.021%	95.551%
764	JOHNSON OUTDOORS INC A COMMON STOCK USD.05		2,316,055.56	0.021%	95.572%
765	TREDEGAR CORP COMMON STOCK		2,304,943.50	0.021%	95.593%
766	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01		2,295,221.50	0.021%	95.614%
767	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001		2,287,400.70	0.021%	95.635%
768	PDF SOLUTIONS INC COMMON STOCK USD.00015		2,275,681.68	0.021%	95.656%
769	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001		2,267,623.50	0.021%	95.677%
770	TRIBUNE MEDIA CO A COMMON STOCK		2,226,008.94	0.020%	95.697%
771	AMERICAN FINANCIAL GROUP INC COMMON STOCK		2,215,343.64	0.020%	95.717%
772	CULP INC COMMON STOCK USD.05		2,213,216.40	0.020%	95.737%
773	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01		2,212,302.18	0.020%	95.758%
774	FOSTER (LB) CO A COMMON STOCK USD.01		2,208,245.25	0.020%	95.778%
775	SIERRA BANCORP COMMON STOCK		2,192,097.56	0.020%	95.798%
776	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01		2,184,297.04	0.020%	95.818%
777	DONEGAL GROUP INC CL A COMMON STOCK USD.01		2,176,445.70	0.020%	95.838%
778	BASSETT FURNITURE INDS COMMON STOCK USD5.0		2,168,216.75	0.020%	95.857%
779	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01		2,165,378.60	0.020%	95.877%
780	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01		2,162,344.40	0.020%	95.897%
781	MACATAWA BANK CORP COMMON STOCK		2,157,117.76	0.020%	95.917%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
782	OLYMPIC STEEL INC COMMON STOCK		2,149,974.54	0.020%	95.936%
783	CALIX INC COMMON STOCK		2,149,580.80	0.020%	95.956%
784	LSI INDUSTRIES INC COMMON STOCK		2,149,223.02	0.020%	95.975%
785	SUN BANCORP INC NJ COMMON STOCK USD5.0		2,143,039.50	0.020%	95.995%
786	LANDEC CORP COMMON STOCK USD.001		2,137,874.40	0.020%	96.014%
787	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01		2,125,510.80	0.019%	96.034%
788	EAGLE BANCORP INC COMMON STOCK USD.01		2,107,854.00	0.019%	96.053%
789	TILLY S INC CLASS A SHRS COMMON STOCK USD.001		2,090,485.96	0.019%	96.072%
790	CIRRUS LOGIC INC COMMON STOCK USD.001		2,084,071.51	0.019%	96.091%
791	PEABODY ENERGY CORP COMMON STOCK		2,075,578.83	0.019%	96.110%
792	COWEN INC COMMON STOCK USD.01		2,073,942.50	0.019%	96.129%
793	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001		2,065,832.35	0.019%	96.148%
794	SIGMA DESIGNS INC COMMON STOCK		2,064,385.70	0.019%	96.167%
795	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0		2,063,796.12	0.019%	96.186%
796	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01		2,061,489.15	0.019%	96.204%
797	READING INTERNATIONAL INC A COMMON STOCK USD.01		2,059,798.88	0.019%	96.223%
798	FLEXSTEEL INDS COMMON STOCK USD1.0		2,045,739.96	0.019%	96.242%
799	HAMILTON BEACH BRAND A COMMON STOCK		2,037,723.18	0.019%	96.261%
800	DMC GLOBAL INC COMMON STOCK USD.05		2,035,054.30	0.019%	96.279%
801	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01		2,034,183.06	0.019%	96.298%
802	PICO HOLDINGS INC COMMON STOCK USD.001		2,001,693.10	0.018%	96.316%
803	BOYD GAMING CORP COMMON STOCK USD.01		2,001,681.58	0.018%	96.334%
804	HAWKINS INC COMMON STOCK USD.05		1,997,450.50	0.018%	96.352%
805	RTI SURGICAL INC COMMON STOCK USD.001		1,984,887.00	0.018%	96.371%
806	CLIFTON BANCORP INC COMMON STOCK USD.01		1,982,298.70	0.018%	96.389%
807	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001		1,967,251.32	0.018%	96.407%
808	FINANCIAL ENGINES INC COMMON STOCK USD.0001		1,966,890.75	0.018%	96.425%
809	FIRST FINANCIAL CORP/INDIANA COMMON STOCK		1,957,564.00	0.018%	96.442%
810	TECHTARGET COMMON STOCK USD.001		1,939,286.72	0.018%	96.460%
811	XPERI CORP COMMON STOCK USD.001		1,933,102.15	0.018%	96.478%
812	FRANKLIN FINANCIAL NETWORK COMMON STOCK		1,927,937.25	0.018%	96.495%
813	HURCO COMPANIES INC COMMON STOCK		1,925,918.40	0.018%	96.513%
814	GENTHERM INC COMMON STOCK		1,908,800.00	0.017%	96.530%
815	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001		1,905,293.50	0.017%	96.548%
816	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001		1,888,146.15	0.017%	96.565%
817	ESPERION THERAPEUTICS INC COMMON STOCK USD.001		1,884,824.94	0.017%	96.582%
818	BANKFINANCIAL CORP COMMON STOCK USD.01		1,856,991.32	0.017%	96.599%
819	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01		1,855,671.75	0.017%	96.616%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
820	USA TRUCK INC COMMON STOCK USD.01		1,854,498.24	0.017%	96.633%
821	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01		1,852,432.66	0.017%	96.650%
822	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01		1,848,485.35	0.017%	96.667%
823	TILE SHOP HLDGS INC COMMON STOCK USD.0001		1,845,241.20	0.017%	96.684%
824	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01		1,829,913.47	0.017%	96.700%
825	COSTAMARE INC COMMON STOCK USD.0001		1,823,748.32	0.017%	96.717%
826	KEMET CORP COMMON STOCK USD.01		1,819,552.84	0.017%	96.734%
827	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001		1,817,977.40	0.017%	96.750%
828	SENECA FOODS CORP CL A COMMON STOCK USD.25		1,817,059.15	0.017%	96.767%
829	ERA GROUP INC COMMON STOCK USD.01		1,810,423.47	0.017%	96.783%
830	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01		1,802,391.15	0.016%	96.800%
831	STEVEN MADDEN LTD COMMON STOCK USD.0001		1,801,938.60	0.016%	96.816%
832	GUARANTY BANCORP COMMON STOCK USD.001		1,801,897.65	0.016%	96.833%
833	NORTHRIM BANCORP INC COMMON STOCK USD1.0		1,790,210.55	0.016%	96.849%
834	NACCO INDUSTRIES CL A COMMON STOCK USD1.0		1,770,220.90	0.016%	96.865%
835	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK		1,767,929.45	0.016%	96.881%
836	SANDRIDGE ENERGY INC COMMON STOCK USD.001		1,759,070.03	0.016%	96.897%
837	HARDINGE INC COMMON STOCK USD.01		1,750,019.40	0.016%	96.913%
838	SHILOH INDUSTRIES INC COMMON STOCK USD.01		1,728,169.05	0.016%	96.929%
839	CHIMERIX INC COMMON STOCK USD.001		1,719,710.59	0.016%	96.945%
840	NORTHWEST PIPE CO COMMON STOCK USD.01		1,719,082.00	0.016%	96.960%
841	QCR HOLDINGS INC COMMON STOCK USD1.0		1,717,034.45	0.016%	96.976%
842	REIS INC COMMON STOCK USD.01		1,716,253.25	0.016%	96.992%
843	APOGEE ENTERPRISES INC COMMON STOCK USD.333		1,714,862.31	0.016%	97.007%
844	GULF ISLAND FABRICATION INC COMMON STOCK		1,713,739.20	0.016%	97.023%
845	RED LION HOTELS CORP COMMON STOCK USD.01		1,707,571.80	0.016%	97.039%
846	VERITEX HOLDINGS INC COMMON STOCK USD.01		1,699,680.67	0.016%	97.054%
847	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01		1,691,845.50	0.015%	97.070%
848	CAREER EDUCATION CORP COMMON STOCK USD.01		1,678,563.20	0.015%	97.085%
849	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001		1,678,152.96	0.015%	97.100%
850	OCWEN FINANCIAL CORP COMMON STOCK USD.01		1,677,879.19	0.015%	97.116%
851	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01		1,671,798.70	0.015%	97.131%
852	BOJANGLES INC COMMON STOCK USD.01		1,670,250.75	0.015%	97.146%
853	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001		1,669,662.50	0.015%	97.161%
854	DSP GROUP INC COMMON STOCK USD.001		1,667,695.50	0.015%	97.177%
855	DIGI INTERNATIONAL INC COMMON STOCK USD.01		1,662,137.55	0.015%	97.192%
856	QUORUM HEALTH CORP COMMON STOCK USD.0001		1,661,821.63	0.015%	97.207%
857	CONTROL4 CORP COMMON STOCK USD.0001		1,660,406.17	0.015%	97.222%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>10,949,836,871.65</b>			<b>99.947%</b>
858	FREIGHTCAR AMERICA INC COMMON STOCK USD.01		1,655,094.56	0.015%	97.237%
859	KIRKLAND S INC COMMON STOCK		1,642,470.44	0.015%	97.252%
860	INFINITY PROPERTY + CASUALTY COMMON STOCK		1,638,832.50	0.015%	97.267%
861	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001		1,634,987.50	0.015%	97.282%
862	VISHAY PRECISION GROUP COMMON STOCK		1,632,875.60	0.015%	97.297%
863	SMART + FINAL STORES INC COMMON STOCK USD.001		1,629,114.00	0.015%	97.312%
864	FTD COS INC COMMON STOCK USD.0001		1,628,687.38	0.015%	97.327%
865	TEJON RANCH CO COMMON STOCK USD.5		1,626,066.36	0.015%	97.342%
866	VISTRA ENERGY CORP COMMON STOCK		1,618,363.50	0.015%	97.356%
867	RADIANT LOGISTICS INC COMMON STOCK USD.001		1,610,796.85	0.015%	97.371%
868	SCORPIO BULKERS INC COMMON STOCK USD.01		1,602,475.20	0.015%	97.386%
869	BANK OF MARIN BANCORP/CA COMMON STOCK		1,593,565.20	0.015%	97.400%
870	REPUBLIC BANCORP INC CLASS A COMMON STOCK		1,590,699.96	0.015%	97.415%
871	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001		1,588,813.85	0.015%	97.429%
872	FIRST BANCORP INC/ME COMMON STOCK USD.01		1,587,040.70	0.014%	97.444%
873	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01		1,584,697.84	0.014%	97.458%
874	CNB FINANCIAL CORP/PA COMMON STOCK		1,566,410.38	0.014%	97.472%
875	OLD SECOND BANCORP INC COMMON STOCK USD1.0		1,551,320.40	0.014%	97.487%
876	BEL FUSE INC CL B COMMON STOCK USD.1		1,549,922.10	0.014%	97.501%
877	GREEN BANCORP INC COMMON STOCK USD.01		1,548,342.00	0.014%	97.515%
878	VERSO CORP A COMMON STOCK		1,545,180.78	0.014%	97.529%
879	ORION GROUP HOLDINGS INC COMMON STOCK USD.01		1,544,555.36	0.014%	97.543%
880	BONANZA CREEK ENERGY INC COMMON STOCK		1,523,295.84	0.014%	97.557%
881	AGILYSYS INC COMMON STOCK USD.3		1,513,716.00	0.014%	97.571%
882	NAUTILUS INC COMMON STOCK		1,511,070.05	0.014%	97.585%
883	NATIONAL COMMERCE CORP COMMON STOCK		1,507,932.85	0.014%	97.598%
884	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0		1,503,117.72	0.014%	97.612%
885	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01		1,498,587.45	0.014%	97.626%
886	CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01		1,496,817.27	0.014%	97.639%
887	LIBBEY INC COMMON STOCK USD.01		1,496,202.89	0.014%	97.653%
888	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01		1,475,106.40	0.013%	97.667%
889	AV HOMES INC COMMON STOCK USD1.0		1,474,153.20	0.013%	97.680%
890	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0		1,472,774.60	0.013%	97.693%
891	KVH INDUSTRIES INC COMMON STOCK USD.01		1,439,638.20	0.013%	97.707%
892	PACIFIC ETHANOL INC COMMON STOCK USD.001		1,434,346.20	0.013%	97.720%
893	CATALYST BIOSCIENCES INC COMMON STOCK USD.001		1,433,392.45	0.013%	97.733%
894	CASCADIAN THERAPEUTICS INC COMMON STOCK		1,433,087.24	0.013%	97.746%
895	TIPTREE INC COMMON STOCK USD.001		1,431,215.70	0.013%	97.759%



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<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
896	VITAMIN SHOPPE INC COMMON STOCK USD.01		1,428,493.00	0.013%	97.772%
897	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01		1,427,375.20	0.013%	97.785%
898	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001		1,425,478.30	0.013%	97.798%
899	INVESTORS TITLE CO COMMON STOCK		1,416,932.50	0.013%	97.811%
900	FIRST FOUNDATION INC COMMON STOCK USD.001		1,409,677.65	0.013%	97.824%
901	PARTY CITY HOLDCO INC COMMON STOCK USD.01		1,403,672.50	0.013%	97.837%
902	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001		1,391,696.88	0.013%	97.849%
903	PHI INC NON VOTING COMMON STOCK USD.1		1,390,703.64	0.013%	97.862%
904	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0		1,389,376.00	0.013%	97.875%
905	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01		1,384,336.29	0.013%	97.887%
906	CUTERA INC COMMON STOCK USD.001		1,381,508.80	0.013%	97.900%
907	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01		1,376,363.78	0.013%	97.912%
908	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001		1,371,146.94	0.013%	97.925%
909	NEWS CORP CLASS B COMMON STOCK		1,340,125.10	0.012%	97.937%
910	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01		1,331,723.24	0.012%	97.949%
911	OTONOMY INC COMMON STOCK USD.001		1,329,377.40	0.012%	97.962%
912	GOLDFIELD CORP COMMON STOCK USD.1		1,326,085.20	0.012%	97.974%
913	HOMETRUST BANCSHARES INC COMMON STOCK		1,321,825.05	0.012%	97.986%
914	CIENA CORP COMMON STOCK USD.01		1,312,720.64	0.012%	97.998%
915	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01		1,299,697.30	0.012%	98.010%
916	ALLIANCE ONE INTERNATIONAL COMMON STOCK		1,289,160.25	0.012%	98.021%
917	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001		1,288,139.22	0.012%	98.033%
918	DORIAN LPG LTD COMMON STOCK USD.01		1,273,664.40	0.012%	98.045%
919	BIGLARI HOLDINGS INC COMMON STOCK USD.5		1,273,561.34	0.012%	98.056%
920	PROASSURANCE CORP COMMON STOCK USD.01		1,271,337.40	0.012%	98.068%
921	EXTRACTION OIL + GAS INC COMMON STOCK		1,261,611.60	0.012%	98.079%
922	PCM INC COMMON STOCK USD.001		1,257,717.75	0.011%	98.091%
923	SUPERIOR UNIFORM GROUP INC COMMON STOCK		1,257,632.80	0.011%	98.102%
924	ARROW FINANCIAL CORP COMMON STOCK USD1.0		1,237,675.20	0.011%	98.114%
925	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001		1,232,280.00	0.011%	98.125%
926	FOSSIL GROUP INC COMMON STOCK USD.01		1,226,970.32	0.011%	98.136%
927	INTERNATIONAL SEAWAYS INC COMMON STOCK		1,220,506.32	0.011%	98.147%
928	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002		1,219,078.00	0.011%	98.158%
929	TRECORA RESOURCES COMMON STOCK USD.1		1,208,757.20	0.011%	98.169%
930	AZZ INC COMMON STOCK USD1.0		1,207,251.50	0.011%	98.180%
931	HALLMARK FINL SERVICES INC COMMON STOCK USD.18		1,201,488.91	0.011%	98.191%
932	LIQUIDITY SERVICES INC COMMON STOCK USD.001		1,201,272.00	0.011%	98.202%
933	OIL DRI CORP OF AMERICA COMMON STOCK USD.1		1,199,328.71	0.011%	98.213%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
934	LIFETIME BRANDS INC COMMON STOCK USD.01		1,196,424.35	0.011%	98.224%
935	PENN VIRGINIA CORP COMMON STOCK		1,194,082.56	0.011%	98.235%
936	TERRITORIAL BANCORP INC COMMON STOCK USD.01		1,193,455.92	0.011%	98.246%
937	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001		1,188,130.46	0.011%	98.257%
938	GRAHAM CORP COMMON STOCK USD.1		1,185,239.00	0.011%	98.268%
939	ACACIA RESEARCH CORP COMMON STOCK USD.001		1,176,533.70	0.011%	98.278%
940	RIVERVIEW BANCORP INC COMMON STOCK USD.01		1,172,419.56	0.011%	98.289%
941	LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01		1,167,842.79	0.011%	98.300%
942	LENNAR CORP B SHS COMMON STOCK USD.1		1,165,226.40	0.011%	98.310%
943	FITBIT INC A COMMON STOCK USD.0001		1,161,886.35	0.011%	98.321%
944	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01		1,161,237.00	0.011%	98.332%
945	DIPLOMAT PHARMACY INC COMMON STOCK		1,160,623.98	0.011%	98.342%
946	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01		1,160,119.20	0.011%	98.353%
947	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125		1,154,909.10	0.011%	98.363%
948	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01		1,153,418.89	0.011%	98.374%
949	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1		1,150,458.50	0.011%	98.384%
950	MRC GLOBAL INC COMMON STOCK USD.01		1,147,843.20	0.010%	98.395%
951	CARLISLE COS INC COMMON STOCK USD1.0		1,142,100.00	0.010%	98.405%
952	CONTANGO OIL + GAS COMMON STOCK USD.04		1,141,677.80	0.010%	98.416%
953	FARMERS NATL BANC CORP COMMON STOCK		1,141,209.00	0.010%	98.426%
954	FRP HOLDINGS INC COMMON STOCK USD.1		1,130,368.50	0.010%	98.436%
955	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001		1,126,063.75	0.010%	98.447%
956	HILL INTERNATIONAL INC COMMON STOCK USD.0001		1,121,936.70	0.010%	98.457%
957	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01		1,109,594.45	0.010%	98.467%
958	EMCORE CORP COMMON STOCK		1,109,133.00	0.010%	98.477%
959	ON DECK CAPITAL INC COMMON STOCK USD.005		1,098,504.00	0.010%	98.487%
960	WEYCO GROUP INC COMMON STOCK USD1.0		1,098,055.12	0.010%	98.497%
961	GENCOR INDUSTRIES INC COMMON STOCK USD.1		1,095,528.00	0.010%	98.507%
962	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01		1,094,254.05	0.010%	98.517%
963	VILLAGE SUPER MARKET CLASS A COMMON STOCK		1,090,246.84	0.010%	98.527%
964	CYBEROPTICS CORP COMMON STOCK		1,086,974.25	0.010%	98.537%
965	DHI GROUP INC COMMON STOCK USD.01		1,083,279.60	0.010%	98.547%
966	BLUE HILLS BANCORP INC COMMON STOCK USD.01		1,078,213.80	0.010%	98.557%
967	VOXX INTERNATIONAL CORP COMMON STOCK USD.01		1,073,826.25	0.010%	98.567%
968	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01		1,073,637.62	0.010%	98.576%
969	NUVECTRA CORP COMMON STOCK USD.001		1,072,010.52	0.010%	98.586%
970	MBT FINANCIAL CORP COMMON STOCK		1,069,245.00	0.010%	98.596%
971	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01		1,066,908.15	0.010%	98.606%

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<b>Equity</b>		<b>10,949,836,871.65</b>			<b>99.947%</b>
972	CELADON GROUP INC COMMON STOCK USD.033		1,059,911.25	0.010%	98.615%
973	LEAF GROUP LTD COMMON STOCK USD.0001		1,056,947.50	0.010%	98.625%
974	AMTECH SYSTEMS INC COMMON STOCK USD.01		1,053,370.66	0.010%	98.635%
975	ELDORADO RESORTS INC COMMON STOCK		1,033,010.45	0.009%	98.644%
976	KNOLL INC COMMON STOCK USD.01		1,022,940.48	0.009%	98.653%
977	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01		1,021,768.79	0.009%	98.663%
978	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01		1,020,716.80	0.009%	98.672%
979	DRIVE SHACK INC COMMON STOCK USD.01		1,010,348.64	0.009%	98.681%
980	STRATTEC SECURITY CORP COMMON STOCK USD.01		1,008,776.40	0.009%	98.691%
981	TUESDAY MORNING CORP COMMON STOCK USD.01		1,007,074.30	0.009%	98.700%
982	LSB INDUSTRIES INC COMMON STOCK USD.1		989,161.41	0.009%	98.709%
983	ASTRONICS CORP COMMON STOCK USD.01		984,366.60	0.009%	98.718%
984	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666		979,913.55	0.009%	98.727%
985	KEYW HOLDING CORP/THE COMMON STOCK		978,045.90	0.009%	98.736%
986	GSI TECHNOLOGY INC COMMON STOCK USD.001		977,620.38	0.009%	98.745%
987	KOSMOS ENERGY LTD COMMON STOCK USD.01		975,229.03	0.009%	98.753%
988	HORIZON GLOBAL CORP COMMON STOCK USD.01		956,996.30	0.009%	98.762%
989	GREEN BRICK PARTNERS INC COMMON STOCK USD.01		947,811.20	0.009%	98.771%
990	MARCHEX INC CLASS B COMMON STOCK USD.01		946,686.86	0.009%	98.779%
991	NL INDUSTRIES COMMON STOCK USD.125		942,929.00	0.009%	98.788%
992	SHUTTERFLY INC COMMON STOCK USD.0001		942,378.20	0.009%	98.797%
993	HANGER INC COMMON STOCK USD.01		926,804.44	0.008%	98.805%
994	SEASPINE HOLDINGS CORP COMMON STOCK USD.01		924,731.57	0.008%	98.814%
995	ZAFGEN INC COMMON STOCK USD.001		920,209.02	0.008%	98.822%
996	CENTURY BANCORP INC CL A COMMON STOCK USD1.0		920,041.85	0.008%	98.830%
997	CANNAE HOLDINGS INC COMMON STOCK		919,996.63	0.008%	98.839%
998	LIMONEIRA CO COMMON STOCK USD.01		916,219.80	0.008%	98.847%
999	CIVEO CORP COMMON STOCK USD.01		909,646.50	0.008%	98.855%
1000	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001		909,036.66	0.008%	98.864%
1001	BALDWIN + LYONS INC CL B COMMON STOCK		896,356.00	0.008%	98.872%
1002	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01		895,632.35	0.008%	98.880%
1003	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01		886,211.26	0.008%	98.888%
1004	HARVARD BIOSCIENCE INC COMMON STOCK USD.01		883,266.30	0.008%	98.896%
1005	FRED S INC CLASS A COMMON STOCK		883,058.35	0.008%	98.904%
1006	MIDSOUTH BANCORP INC COMMON STOCK USD.1		880,696.00	0.008%	98.912%
1007	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01		878,747.29	0.008%	98.920%
1008	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01		872,738.36	0.008%	98.928%
1009	INTEVAC INC COMMON STOCK		871,964.00	0.008%	98.936%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>10,949,836,871.65</b>			<b>99.947%</b>
1010	PARKER DRILLING CO COMMON STOCK USD.167		869,463.18	0.008%	98.944%
1011	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01		860,995.20	0.008%	98.952%
1012	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001		840,091.00	0.008%	98.960%
1013	FORESTAR GROUP INC COMMON STOCK USD1.0		838,042.40	0.008%	98.967%
1014	REXNORD CORP COMMON STOCK USD.01		834,051.81	0.008%	98.975%
1015	LENDINGCLUB CORP COMMON STOCK USD.01		826,739.10	0.008%	98.983%
1016	MIRATI THERAPEUTICS INC COMMON STOCK		819,890.40	0.007%	98.990%
1017	ROCKY BRANDS INC COMMON STOCK		811,650.80	0.007%	98.997%
1018	ICONIX BRAND GROUP INC COMMON STOCK USD.001		809,731.25	0.007%	99.005%
1019	CARRIZO OIL + GAS INC COMMON STOCK USD.01		804,822.31	0.007%	99.012%
1020	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001		804,388.20	0.007%	99.020%
1021	LAWSON PRODUCTS INC COMMON STOCK USD1.0		799,852.50	0.007%	99.027%
1022	TIMBERLAND BANCORP INC COMMON STOCK USD.01		799,307.10	0.007%	99.034%
1023	CONSUMER PORTFOLIO SERVICES COMMON STOCK		796,530.56	0.007%	99.041%
1024	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01		796,474.80	0.007%	99.049%
1025	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01		785,985.00	0.007%	99.056%
1026	A H BELO CORP A COMMON STOCK USD.01		784,142.10	0.007%	99.063%
1027	INTEST CORP COMMON STOCK USD.01		776,065.35	0.007%	99.070%
1028	ULTRALIFE CORP COMMON STOCK USD.1		760,586.80	0.007%	99.077%
1029	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001		756,009.90	0.007%	99.084%
1030	TWIN DISC INC COMMON STOCK		746,522.04	0.007%	99.091%
1031	LAKELAND INDUSTRIES INC COMMON STOCK USD.01		740,348.70	0.007%	99.098%
1032	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001		739,472.25	0.007%	99.104%
1033	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01		738,167.50	0.007%	99.111%
1034	CPI AEROSTRUCTURES INC COMMON STOCK USD.001		736,394.90	0.007%	99.118%
1035	ALICO INC COMMON STOCK USD1.0		735,230.80	0.007%	99.124%
1036	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02		730,785.00	0.007%	99.131%
1037	MERCURY GENERAL CORP COMMON STOCK		730,480.85	0.007%	99.138%
1038	EASTERN CO/THE COMMON STOCK		728,456.00	0.007%	99.144%
1039	LIMBACH HOLDINGS INC COMMON STOCK USD.0001		725,423.79	0.007%	99.151%
1040	CITIZENS INC COMMON STOCK		717,625.35	0.007%	99.158%
1041	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0		711,282.40	0.006%	99.164%
1042	KEY TECHNOLOGY INC COMMON STOCK		708,251.72	0.006%	99.171%
1043	BLACK BOX CORP COMMON STOCK USD.001		705,656.00	0.006%	99.177%
1044	C + F FINANCIAL CORP COMMON STOCK USD1.0		704,413.50	0.006%	99.183%
1045	RIGNET INC COMMON STOCK USD.001		704,253.00	0.006%	99.190%
1046	ASURE SOFTWARE INC COMMON STOCK USD.01		701,464.80	0.006%	99.196%
1047	OLD LINE BANCSHARES INC COMMON STOCK USD.01		700,983.78	0.006%	99.203%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>10,949,836,871.65</b>			<b>99.947%</b>
1048	CSS INDUSTRIES INC COMMON STOCK USD.1		695,097.36	0.006%	99.209%
1049	CUMBERLAND PHARMACEUTICALS COMMON STOCK		682,423.29	0.006%	99.215%
1050	FIRST INTERNET BANCORP COMMON STOCK		675,448.20	0.006%	99.221%
1051	VIAVI SOLUTIONS INC COMMON STOCK USD.001		671,831.16	0.006%	99.228%
1052	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001		662,660.08	0.006%	99.234%
1053	MELINTA THERAPEUTICS INC COMMON STOCK USD.001		660,951.00	0.006%	99.240%
1054	REALNETWORKS INC COMMON STOCK USD.001		660,637.90	0.006%	99.246%
1055	SKYLINE CORP COMMON STOCK USD.028		652,383.97	0.006%	99.252%
1056	STARTEK INC COMMON STOCK USD.01		649,825.00	0.006%	99.258%
1057	ATLANTIC CAPITAL BANCSHARES COMMON STOCK		645,973.65	0.006%	99.263%
1058	RUBICON PROJECT INC/THE COMMON STOCK USD.00001		645,233.28	0.006%	99.269%
1059	APTEVO THERAPEUTICS INC COMMON STOCK USD.001		644,903.43	0.006%	99.275%
1060	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001		643,661.44	0.006%	99.281%
1061	ECLIPSE RESOURCES CORP COMMON STOCK USD.01		639,496.20	0.006%	99.287%
1062	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01		638,774.80	0.006%	99.293%
1063	GREIF INC CL B COMMON STOCK		638,473.15	0.006%	99.299%
1064	DELTA APPAREL INC COMMON STOCK USD.01		637,033.74	0.006%	99.304%
1065	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01		634,273.75	0.006%	99.310%
1066	PENNS WOODS BANCORP INC COMMON STOCK USD8.33		633,661.47	0.006%	99.316%
1067	MIDLAND STATES BANCORP INC COMMON STOCK USD.01		632,173.00	0.006%	99.322%
1068	PREMIER FINANCIAL BANCORP COMMON STOCK		631,635.18	0.006%	99.327%
1069	NEW YORK + CO COMMON STOCK USD.001		630,870.24	0.006%	99.333%
1070	MONARCH CASINO + RESORT INC COMMON STOCK USD.01		629,320.28	0.006%	99.339%
1071	B+G FOODS INC COMMON STOCK USD.01		623,700.00	0.006%	99.345%
1072	ATLAS FINANCIAL HOLDINGS INC COMMON STOCK		619,164.05	0.006%	99.350%
1073	RICHARDSON ELEC LTD COMMON STOCK USD.05		600,715.81	0.005%	99.356%
1074	BEAZER HOMES USA INC COMMON STOCK USD.001		597,877.92	0.005%	99.361%
1075	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01		596,312.40	0.005%	99.367%
1076	WILLBROS GROUP INC COMMON STOCK USD.05		587,711.70	0.005%	99.372%
1077	DENBURY RESOURCES INC COMMON STOCK USD.001		586,393.02	0.005%	99.377%
1078	COMPUTER TASK GROUP INC COMMON STOCK USD.01		583,923.60	0.005%	99.383%
1079	ZOE S KITCHEN INC COMMON STOCK USD.01		583,191.68	0.005%	99.388%
1080	SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01		581,790.96	0.005%	99.393%
1081	ESSA BANCORP INC COMMON STOCK USD.01		574,882.70	0.005%	99.399%
1082	BALLANTYNE STRONG INC COMMON STOCK USD.01		571,443.60	0.005%	99.404%
1083	AMERESCO INC CL A COMMON STOCK USD.0001		570,876.60	0.005%	99.409%
1084	HOME BANCORP INC COMMON STOCK USD.01		567,980.72	0.005%	99.414%
1085	INOVALON HOLDINGS INC A COMMON STOCK USD.000005		567,567.00	0.005%	99.419%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>10,949,836,871.65</b>			<b>99.947%</b>
1086	AWARE INC/MASS COMMON STOCK USD.01		562,980.60	0.005%	99.425%
1087	CLEARFIELD INC COMMON STOCK USD.01		560,255.85	0.005%	99.430%
1088	MODUSLINK GLOBAL SOLUTIONS I COMMON STOCK USD.01		557,348.36	0.005%	99.435%
1089	ENTERPRISE BANCORP INC COMMON STOCK USD.01		555,051.20	0.005%	99.440%
1090	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0		553,200.00	0.005%	99.445%
1091	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024		548,604.00	0.005%	99.450%
1092	ASTRONOVA INC COMMON STOCK USD.05		548,475.40	0.005%	99.455%
1093	UNITY BANCORP INC COMMON STOCK		547,431.45	0.005%	99.460%
1094	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01		539,245.39	0.005%	99.465%
1095	AVIAT NETWORKS INC COMMON STOCK USD.01		529,669.50	0.005%	99.470%
1096	NICOLET BANKSHARES INC COMMON STOCK		524,495.69	0.005%	99.474%
1097	ALASKA AIR GROUP INC COMMON STOCK USD.01		524,262.48	0.005%	99.479%
1098	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01		514,060.96	0.005%	99.484%
1099	FONAR CORP COMMON STOCK USD.0001		510,149.00	0.005%	99.489%
1100	BSQUARE CORP COMMON STOCK		494,904.20	0.005%	99.493%
1101	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01		494,287.50	0.005%	99.498%
1102	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK		491,286.07	0.004%	99.502%
1103	ACME UNITED CORP COMMON STOCK USD2.5		488,783.00	0.004%	99.507%
1104	WEST BANCORPORATION COMMON STOCK		482,611.20	0.004%	99.511%
1105	ARDMORE SHIPPING CORP COMMON STOCK USD.01		476,907.00	0.004%	99.515%
1106	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6		475,860.80	0.004%	99.520%
1107	BSB BANCORP INC/MA COMMON STOCK USD.01		470,903.40	0.004%	99.524%
1108	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0		470,597.40	0.004%	99.528%
1109	FUELCELL ENERGY INC COMMON STOCK USD.0001		466,058.59	0.004%	99.533%
1110	QUAD GRAPHICS INC COMMON STOCK USD.025		462,883.12	0.004%	99.537%
1111	PERCEPTRON INC COMMON STOCK USD.01		462,648.00	0.004%	99.541%
1112	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01		460,912.95	0.004%	99.545%
1113	SYNALLOY CORP COMMON STOCK USD1.0		456,103.20	0.004%	99.549%
1114	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01		455,897.02	0.004%	99.553%
1115	NORTHEAST BANCORP COMMON STOCK USD1.0		452,118.15	0.004%	99.558%
1116	INTERDIGITAL INC COMMON STOCK USD.01		448,319.20	0.004%	99.562%
1117	A MARK PRECIOUS METALS INC COMMON STOCK USD.01		443,025.09	0.004%	99.566%
1118	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01		440,425.00	0.004%	99.570%
1119	AROTECH CORP COMMON STOCK USD.01		439,835.95	0.004%	99.574%
1120	LUBY S INC COMMON STOCK USD.32		438,819.30	0.004%	99.578%
1121	MACKINAC FINANCIAL CORP COMMON STOCK		436,921.80	0.004%	99.582%
1122	KEY TRONIC CORP COMMON STOCK		424,772.31	0.004%	99.586%
1123	AGROFRESH SOLUTIONS INC COMMON STOCK		422,948.76	0.004%	99.590%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>10,949,836,871.65</b>			<b>99.947%</b>
1124	APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001		421,957.80	0.004%	99.593%
1125	AMERISERV FINANCIAL INC COMMON STOCK USD.01		421,676.80	0.004%	99.597%
1126	MERRIMACK PHARMACEUTICALS IN COMMON STOCK USD.01		421,186.50	0.004%	99.601%
1127	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001		420,312.05	0.004%	99.605%
1128	INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01		412,482.00	0.004%	99.609%
1129	NICHOLAS FINANCIAL INC COMMON STOCK		409,786.02	0.004%	99.612%
1130	YUME INC COMMON STOCK USD.001		406,838.28	0.004%	99.616%
1131	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01		405,934.81	0.004%	99.620%
1132	PC TEL INC COMMON STOCK USD.001		405,886.08	0.004%	99.624%
1133	REPLIGEN CORP COMMON STOCK USD.01		401,308.02	0.004%	99.627%
1134	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01		399,975.10	0.004%	99.631%
1135	BCB BANCORP INC COMMON STOCK		397,399.65	0.004%	99.634%
1136	GERMAN AMERICAN BANCORP COMMON STOCK		391,892.93	0.004%	99.638%
1137	SALEM MEDIA GROUP INC COMMON STOCK USD.01		390,321.00	0.004%	99.642%
1138	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01		388,756.20	0.004%	99.645%
1139	TRAVELCENTERS OF AMERICA LLC COMMON STOCK USD.00001		384,344.40	0.004%	99.649%
1140	UFP TECHNOLOGIES INC COMMON STOCK USD.01		384,051.25	0.004%	99.652%
1141	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01		383,021.45	0.003%	99.656%
1142	SHORE BANCSHARES INC COMMON STOCK USD.01		382,036.96	0.003%	99.659%
1143	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001		373,665.40	0.003%	99.663%
1144	VERSARTIS INC COMMON STOCK USD.0001		373,186.00	0.003%	99.666%
1145	BANK OF COMMERCE HOLDINGS COMMON STOCK		370,596.80	0.003%	99.669%
1146	CHARTER FINANCIAL CORP COMMON STOCK USD.01		364,196.97	0.003%	99.673%
1147	HNI CORP COMMON STOCK USD1.0		350,010.00	0.003%	99.676%
1148	NEXEO SOLUTIONS INC COMMON STOCK		348,363.06	0.003%	99.679%
1149	PRGX GLOBAL INC COMMON STOCK USD.01		346,841.20	0.003%	99.682%
1150	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01		346,086.00	0.003%	99.685%
1151	HALLADOR ENERGY CO COMMON STOCK USD.01		343,534.66	0.003%	99.689%
1152	PATTERSON COS INC COMMON STOCK USD.01		342,534.16	0.003%	99.692%
1153	MITCHAM INDUSTRIES INC COMMON STOCK USD.01		341,062.08	0.003%	99.695%
1154	FRANK S INTERNATIONAL NV COMMON STOCK EUR.01		335,834.52	0.003%	99.698%
1155	ID SYSTEMS INC COMMON STOCK USD.01		334,294.74	0.003%	99.701%
1156	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0		330,324.48	0.003%	99.704%
1157	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0		329,872.68	0.003%	99.707%
1158	GOLD RESOURCE CORP COMMON STOCK USD.001		319,686.04	0.003%	99.710%
1159	EROS INTERNATIONAL PLC COMMON STOCK GBP.3		318,687.00	0.003%	99.713%
1160	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001		318,675.20	0.003%	99.716%
1161	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01		316,561.00	0.003%	99.719%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>10,949,836,871.65</b>			<b>99.947%</b>
1162	PEOPLE S UTAH BANCORP COMMON STOCK USD.01		312,018.40	0.003%	99.721%
1163	HOWARD BANCORP INC COMMON STOCK USD.01		309,939.00	0.003%	99.724%
1164	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01		309,596.56	0.003%	99.727%
1165	LIGHTPATH TECHNOLOGIES INC A COMMON STOCK USD.01		307,324.80	0.003%	99.730%
1166	NEW HOME CO INC/THE COMMON STOCK USD.01		303,585.15	0.003%	99.733%
1167	ARK RESTAURANTS CORP COMMON STOCK USD.01		300,645.00	0.003%	99.735%
1168	STAGE STORES INC COMMON STOCK USD.01		296,232.95	0.003%	99.738%
1169	SURGERY PARTNERS INC COMMON STOCK USD.01		295,869.85	0.003%	99.741%
1170	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0		294,332.50	0.003%	99.743%
1171	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1		293,195.40	0.003%	99.746%
1172	VOLT INFO SCIENCES INC COMMON STOCK USD.1		289,540.35	0.003%	99.749%
1173	LIBERTY TAX INC COMMON STOCK USD.01		281,488.70	0.003%	99.751%
1174	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5		279,357.00	0.003%	99.754%
1175	MILACRON HOLDINGS CORP COMMON STOCK USD.01		275,254.70	0.003%	99.756%
1176	HARTE HANKS INC COMMON STOCK USD1.0		274,307.12	0.003%	99.759%
1177	BANKUNITED INC COMMON STOCK USD.01		270,946.08	0.002%	99.761%
1178	BAR HARBOR BANKSHARES COMMON STOCK USD2.0		263,005.49	0.002%	99.764%
1179	RCM TECHNOLOGIES INC COMMON STOCK USD.05		260,840.31	0.002%	99.766%
1180	SILVERBOW RESOURCES INC COMMON STOCK		257,204.60	0.002%	99.768%
1181	HUTTIG BUILDING PRODUCTS INC COMMON STOCK USD.01		256,595.70	0.002%	99.771%
1182	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625		256,572.20	0.002%	99.773%
1183	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01		254,326.80	0.002%	99.775%
1184	HUDSON GLOBAL INC COMMON STOCK USD.001		254,096.22	0.002%	99.778%
1185	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0		252,441.80	0.002%	99.780%
1186	FS BANCORP INC COMMON STOCK		249,816.60	0.002%	99.782%
1187	CCUR HOLDINGS INC COMMON STOCK USD.01		248,694.16	0.002%	99.785%
1188	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01		244,185.44	0.002%	99.787%
1189	J ALEXANDER S HOLDINGS COMMON STOCK USD.001		242,456.25	0.002%	99.789%
1190	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5		234,668.20	0.002%	99.791%
1191	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01		231,142.50	0.002%	99.793%
1192	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0		231,128.00	0.002%	99.795%
1193	GSE SYSTEMS INC COMMON STOCK USD.01		231,112.20	0.002%	99.798%
1194	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01		230,031.10	0.002%	99.800%
1195	CENTRAL VALLEY COMM BANCORP COMMON STOCK		222,558.42	0.002%	99.802%
1196	BOWL AMERICA INC CLASS A COMMON STOCK USD.1		220,968.00	0.002%	99.804%
1197	WAYSIDE TECHNOLOGY GROUP INC COMMON STOCK USD.01		219,913.75	0.002%	99.806%
1198	DIGIRAD CORP COMMON STOCK USD.0001		217,076.55	0.002%	99.808%
1199	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5		211,228.30	0.002%	99.810%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
1200	LANDS END INC COMMON STOCK USD.01		211,159.20	0.002%	99.812%
1201	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333		210,379.20	0.002%	99.813%
1202	ELECTROMED INC COMMON STOCK USD.01		209,255.08	0.002%	99.815%
1203	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5		205,398.50	0.002%	99.817%
1204	MCCLATCHY CO CLASS A COMMON STOCK USD.01		204,200.55	0.002%	99.819%
1205	PFENEX INC COMMON STOCK USD.001		201,732.66	0.002%	99.821%
1206	TRINITY PLACE HOLDINGS INC COMMON STOCK		199,643.08	0.002%	99.823%
1207	SI FINANCIAL GROUP INC COMMON STOCK USD.01		198,311.80	0.002%	99.825%
1208	EP ENERGY CORP CL A COMMON STOCK USD.01		197,683.09	0.002%	99.826%
1209	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01		197,220.00	0.002%	99.828%
1210	HOPFED BANCORP INC COMMON STOCK USD.01		196,628.10	0.002%	99.830%
1211	TELARIA INC COMMON STOCK USD.0001		175,961.50	0.002%	99.832%
1212	ION GEOPHYSICAL CORP COMMON STOCK USD.01		175,342.05	0.002%	99.833%
1213	BBX CAPITAL CORP COMMON STOCK USD.01		169,455.11	0.002%	99.835%
1214	EAGLE BULK SHIPPING INC COMMON STOCK USD.01		168,990.48	0.002%	99.836%
1215	HARBORONE BANCORP INC COMMON STOCK		167,616.80	0.002%	99.838%
1216	INTRICON CORP COMMON STOCK USD1.0		166,803.65	0.002%	99.839%
1217	DIXIE GROUP INC COMMON STOCK USD3.0		165,487.00	0.002%	99.841%
1218	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK		163,949.76	0.001%	99.842%
1219	DESTINATION MATERNITY CORP COMMON STOCK USD.01		163,847.70	0.001%	99.844%
1220	CHEROKEE INC COMMON STOCK USD.02		160,724.15	0.001%	99.845%
1221	MEI PHARMA INC COMMON STOCK USD.00000002		158,237.48	0.001%	99.847%
1222	TELENAV INC COMMON STOCK USD.001		158,087.00	0.001%	99.848%
1223	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01		157,114.54	0.001%	99.850%
1224	NEWSSTAR FINANCIAL INCCVR COMMON STOCK		156,373.74	0.001%	99.851%
1225	ASSOCIATED CAPITAL GROUP A COMMON STOCK USD.001		155,197.35	0.001%	99.853%
1226	KINGSTONE COS INC COMMON STOCK USD.01		152,788.35	0.001%	99.854%
1227	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01		151,053.53	0.001%	99.855%
1228	ESCALADE INC COMMON STOCK		146,991.15	0.001%	99.857%
1229	ATLANTICUS HOLDINGS CORP COMMON STOCK		142,808.16	0.001%	99.858%
1230	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02		141,850.80	0.001%	99.859%
1231	JAKKS PACIFIC INC COMMON STOCK USD.001		138,618.00	0.001%	99.860%
1232	PEOPLES BANCORP OF NC COMMON STOCK		138,442.50	0.001%	99.862%
1233	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05		137,672.50	0.001%	99.863%
1234	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01		136,762.72	0.001%	99.864%
1235	BANKWELL FINANCIAL GROUP INC COMMON STOCK		135,904.60	0.001%	99.865%
1236	MCEWEN MINING INC COMMON STOCK		134,494.80	0.001%	99.867%
1237	BLUE CAPITAL REINSURANCE HOL COMMON STOCK USD1.0		133,880.85	0.001%	99.868%

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<b>Equity</b>		<b>10,949,836,871.65</b>			<b>99.947%</b>
1238	ACCESS NATIONAL CORP COMMON STOCK USD.835		131,364.10	0.001%	99.869%
1239	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01		130,334.27	0.001%	99.870%
1240	STRATUS PROPERTIES INC COMMON STOCK USD.01		123,318.00	0.001%	99.871%
1241	PAIN THERAPEUTICS INC COMMON STOCK USD.001		122,359.55	0.001%	99.873%
1242	EMERSON RADIO CORP COMMON STOCK USD.01		119,040.67	0.001%	99.874%
1243	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0		118,881.84	0.001%	99.875%
1244	SIERRA ONCOLOGY INC COMMON STOCK USD.001		117,870.30	0.001%	99.876%
1245	FIRST UNITED CORP COMMON STOCK USD.01		113,364.90	0.001%	99.877%
1246	OHIO VALLEY BANC CORP COMMON STOCK USD1.0		112,614.00	0.001%	99.878%
1247	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01		112,580.90	0.001%	99.879%
1248	GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05		109,760.73	0.001%	99.880%
1249	XPLORE TECHNOLOGIES CORP COMMON STOCK USD.001		108,675.00	0.001%	99.881%
1250	SIFCO INDUSTRIES COMMON STOCK USD1.0		108,101.20	0.001%	99.882%
1251	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0		105,216.30	0.001%	99.883%
1252	EVANS BANCORP INC COMMON STOCK USD.5		101,958.75	0.001%	99.884%
1253	FIRST ACCEPTANCE CORP COMMON STOCK USD.01		100,344.64	0.001%	99.885%
1254	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01		100,201.40	0.001%	99.886%
1255	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01		99,643.25	0.001%	99.887%
1256	NORTHEAST COMMUNITY BANCORP COMMON STOCK USD.01		99,485.49	0.001%	99.887%
1257	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01		96,913.60	0.001%	99.888%
1258	IES HOLDINGS INC COMMON STOCK USD.01		96,285.00	0.001%	99.889%
1259	APPROACH RESOURCES INC COMMON STOCK USD.01		96,192.00	0.001%	99.890%
1260	RF INDUSTRIES LTD COMMON STOCK USD.01		93,337.90	0.001%	99.891%
1261	TRANSCAT INC COMMON STOCK USD.5		92,788.80	0.001%	99.892%
1262	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25		92,170.40	0.001%	99.893%
1263	PRUDENTIAL BANCORP INC COMMON STOCK USD.01		92,019.96	0.001%	99.893%
1264	FIRST BANK/HAMILTON NJ COMMON STOCK USD.01		91,489.80	0.001%	99.894%
1265	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01		90,990.00	0.001%	99.895%
1266	VIRCO MFG CORPORATION COMMON STOCK USD.01		90,235.30	0.001%	99.896%
1267	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01		90,057.37	0.001%	99.897%
1268	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001		88,996.14	0.001%	99.898%
1269	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1		88,977.00	0.001%	99.898%
1270	HMN FINANCIAL INC COMMON STOCK USD.01		88,741.10	0.001%	99.899%
1271	WILLDAN GROUP INC COMMON STOCK USD.01		86,946.42	0.001%	99.900%
1272	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0		85,635.55	0.001%	99.901%
1273	PENDRELL CORP COMMON STOCK USD.01		85,569.21	0.001%	99.902%
1274	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001		85,534.20	0.001%	99.902%
1275	AAC HOLDINGS INC COMMON STOCK USD.001		82,313.15	0.001%	99.903%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>10,949,836,871.65</b>			<b>99.947%</b>
1276	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0		82,246.29	0.001%	99.904%
1277	OPHTHOTECH CORP COMMON STOCK USD.001		82,180.48	0.001%	99.905%
1278	ITERIS INC COMMON STOCK USD.1		81,133.52	0.001%	99.905%
1279	MULTI COLOR CORP COMMON STOCK		80,677.50	0.001%	99.906%
1280	SYPRIS SOLUTIONS INC COMMON STOCK USD.01		80,615.46	0.001%	99.907%
1281	QUINSTREET INC COMMON STOCK USD.001		79,734.18	0.001%	99.908%
1282	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01		79,230.54	0.001%	99.908%
1283	CHEMUNG FINANCIAL CORP COMMON STOCK USD.01		78,574.53	0.001%	99.909%
1284	INTERSECTIONS INC COMMON STOCK USD.01		75,455.64	0.001%	99.910%
1285	AMCON DISTRIBUTING CO COMMON STOCK USD.01		74,800.00	0.001%	99.910%
1286	MANNATECH INC COMMON STOCK USD.0001		73,900.80	0.001%	99.911%
1287	BROADVISION INC COMMON STOCK USD.0001		70,777.35	0.001%	99.912%
1288	BEAR STATE FINANCIAL INC COMMON STOCK USD.01		69,891.12	0.001%	99.912%
1289	COMPX INTERNATIONAL INC COMMON STOCK USD.01		69,011.25	0.001%	99.913%
1290	CSP INC COMMON STOCK USD.01		68,670.00	0.001%	99.914%
1291	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01		67,951.50	0.001%	99.914%
1292	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5		66,468.65	0.001%	99.915%
1293	OPTICAL CABLE CORP COMMON STOCK		65,950.40	0.001%	99.915%
1294	MEDIA GEN INC CVR COMMON STOCK		65,408.50	0.001%	99.916%
1295	GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001		64,172.45	0.001%	99.917%
1296	CCA INDUSTRIES INC COMMON STOCK USD.01		62,570.40	0.001%	99.917%
1297	SLM CORP COMMON STOCK USD.2		62,313.68	0.001%	99.918%
1298	ALPINE IMMUNE SCIENCES INC COMMON STOCK USD.001		60,417.30	0.001%	99.918%
1299	COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01		60,225.00	0.001%	99.919%
1300	COMMUNITY WEST BANCSHARES COMMON STOCK		59,976.00	0.001%	99.919%
1301	SAPIENS INTERNATIONAL CORP COMMON STOCK USD.01		59,712.00	0.001%	99.920%
1302	MINERVA NEUROSCIENCES INC COMMON STOCK USD.0001		59,436.80	0.001%	99.920%
1303	BEL FUSE INC CL A COMMON STOCK USD.1		58,939.95	0.001%	99.921%
1304	ALPHA PRO TECH LTD COMMON STOCK USD.01		57,532.00	0.001%	99.922%
1305	LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01		55,881.55	0.001%	99.922%
1306	PERMA FIX ENVIRONMENTAL SVCS COMMON STOCK USD.001		55,566.00	0.001%	99.923%
1307	AMREP CORP COMMON STOCK USD.1		54,974.37	0.001%	99.923%
1308	ZEDGE INC CL B COMMON STOCK		53,638.78	0.000%	99.924%
1309	VITAL THERAPIES INC COMMON STOCK USD.0001		53,062.10	0.000%	99.924%
1310	NATURES SUNSHINE PRODS INC COMMON STOCK		52,126.80	0.000%	99.924%
1311	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01		51,031.28	0.000%	99.925%
1312	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0		50,985.99	0.000%	99.925%
1313	BARNWELL INDUSTRIES INC COMMON STOCK USD.5		50,830.01	0.000%	99.926%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
1314	ASTA FUNDING INC COMMON STOCK USD.01		50,090.25	0.000%	99.926%
1315	URBAN ONE INC COMMON STOCK USD.001		49,877.85	0.000%	99.927%
1316	FNB BANCORP COMMON STOCK		49,648.05	0.000%	99.927%
1317	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1		49,568.60	0.000%	99.928%
1318	DESTINATION XL GROUP INC COMMON STOCK USD.01		49,329.80	0.000%	99.928%
1319	TONIX PHARMACEUTICALS HOLDIN COMMON STOCK USD.001		48,813.30	0.000%	99.929%
1320	QUALITY SYSTEMS INC COMMON STOCK USD.01		48,282.00	0.000%	99.929%
1321	EVINE LIVE INC COMMON STOCK USD.01		47,074.92	0.000%	99.929%
1322	LONESTAR RESOURCES US I CL A COMMON STOCK		45,813.04	0.000%	99.930%
1323	CENTURY CASINOS INC COMMON STOCK USD.01		45,649.35	0.000%	99.930%
1324	SUMMIT STATE BANK COMMON STOCK		44,042.95	0.000%	99.931%
1325	QUMU CORP COMMON STOCK USD.01		42,544.32	0.000%	99.931%
1326	INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001		40,822.70	0.000%	99.931%
1327	COMMUNITY FINANCIAL CORP/THE COMMON STOCK USD.01		40,560.84	0.000%	99.932%
1328	EASTMAN KODAK CO COMMON STOCK USD.01		40,044.15	0.000%	99.932%
1329	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0		38,768.00	0.000%	99.933%
1330	ANCHOR BANCORP COMMON STOCK USD.01		38,595.00	0.000%	99.933%
1331	SMTC CORPORATION COMMON STOCK USD.01		38,522.00	0.000%	99.933%
1332	LANTRONIX INC COMMON STOCK USD.0001		38,289.96	0.000%	99.934%
1333	PLAYA HOTELS + RESORTS NV COMMON STOCK USD.01		37,959.04	0.000%	99.934%
1334	HAMILTON BEACH BRANDS H COMMON STOCK		37,485.18	0.000%	99.934%
1335	LANDMARK BANCORP INC COMMON STOCK USD.01		37,065.60	0.000%	99.935%
1336	TIDEWATER INC COMMON STOCK		37,033.75	0.000%	99.935%
1337	TWO RIVER BANCORP COMMON STOCK		36,956.52	0.000%	99.935%
1338	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0		34,891.92	0.000%	99.936%
1339	CITIZENS HOLDING COMPANY COMMON STOCK USD.2		34,304.20	0.000%	99.936%
1340	DOVER MOTORSPORTS INC COMMON STOCK USD.1		33,580.00	0.000%	99.936%
1341	CARBO CERAMICS INC COMMON STOCK USD.01		33,543.44	0.000%	99.937%
1342	NANTHEALTH INC COMMON STOCK USD.0001		33,357.68	0.000%	99.937%
1343	UNITED COMMUNITY BANCORP COMMON STOCK USD.01		33,311.25	0.000%	99.937%
1344	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001		30,082.40	0.000%	99.937%
1345	RELM WIRELESS CORP COMMON STOCK USD.6		29,700.00	0.000%	99.938%
1346	REAL GOODS SOLAR INC CLASS A COMMON STOCK USD.0001		29,519.10	0.000%	99.938%
1347	STEIN MART INC COMMON STOCK USD.01		29,037.36	0.000%	99.938%
1348	PROTEOSTASIS THERAPEUTICS IN COMMON STOCK USD.001		26,654.91	0.000%	99.938%
1349	QUALSTAR CORP COMMON STOCK		26,285.64	0.000%	99.939%
1350	AUBURN NATL BANCORPORATION COMMON STOCK USD.01		26,019.20	0.000%	99.939%
1351	CALITHERA BIOSCIENCES INC COMMON STOCK USD.001		25,680.00	0.000%	99.939%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
1352	UNITED SECURITY BANCSHARE/CA COMMON STOCK		25,304.50	0.000%	99.939%
1353	EVOLVING SYSTEMS INC COMMON STOCK USD.001		24,958.80	0.000%	99.940%
1354	WIRELESS TELECOM GROUP INC COMMON STOCK USD.01		24,619.84	0.000%	99.940%
1355	STONE ENERGY CORP COMMON STOCK USD.01		24,322.22	0.000%	99.940%
1356	LUNA INNOVATIONS INC COMMON STOCK USD.001		24,280.84	0.000%	99.940%
1357	LCNB CORPORATION COMMON STOCK		23,536.50	0.000%	99.941%
1358	BROADWIND ENERGY INC COMMON STOCK USD.001		23,378.55	0.000%	99.941%
1359	XG TECHNOLOGY INC COMMON STOCK USD.0001		23,083.56	0.000%	99.941%
1360	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0		22,941.00	0.000%	99.941%
1361	SYNOLOGIC INC COMMON STOCK USD.001		22,731.60	0.000%	99.941%
1362	AIRGAIN INC COMMON STOCK USD.0001		22,005.00	0.000%	99.942%
1363	GENCO SHIPPING + TRADING LTD COMMON STOCK		21,518.54	0.000%	99.942%
1364	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01		21,175.00	0.000%	99.942%
1365	NEUROTROPE INC COMMON STOCK		21,130.78	0.000%	99.942%
1366	LINCOLN EDUCATIONAL SERVICES COMMON STOCK		20,955.22	0.000%	99.942%
1367	TRIO TECH INTERNATIONAL COMMON STOCK		20,747.37	0.000%	99.943%
1368	1ST CONSTITUTION BANCORP COMMON STOCK		20,549.70	0.000%	99.943%
1369	KONA GRILL INC COMMON STOCK USD.01		19,944.40	0.000%	99.943%
1370	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0		18,863.40	0.000%	99.943%
1371	IEC ELECTRONICS CORP COMMON STOCK USD.01		17,933.36	0.000%	99.943%
1372	BRIDGFORD FOODS CORP COMMON STOCK USD1.0		17,664.04	0.000%	99.943%
1373	ADVANTAGE TECHNOLOGIES GRP COMMON STOCK USD.01		17,592.76	0.000%	99.944%
1374	NORWOOD FINANCIAL CORP COMMON STOCK USD.1		17,338.32	0.000%	99.944%
1375	FLEXIBLE SOLUTIONS INTL INC COMMON STOCK USD.001		16,043.10	0.000%	99.944%
1376	ENGLOBAL CORP COMMON STOCK USD.001		15,958.20	0.000%	99.944%
1377	CIVISTA BANCSHARES INC COMMON STOCK		15,491.00	0.000%	99.944%
1378	ORRSTOWN FINL SERVICES INC COMMON STOCK		14,410.95	0.000%	99.944%
1379	CLARUS CORP COMMON STOCK USD.0001		13,849.55	0.000%	99.944%
1380	INVESTAR HOLDING CORP COMMON STOCK USD1.0		13,433.00	0.000%	99.945%
1381	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0		13,093.75	0.000%	99.945%
1382	EMMIS COMMUNICATIONS CLASS A COMMON STOCK USD.01		12,833.82	0.000%	99.945%
1383	JUNIPER PHARMACEUTICALS INC COMMON STOCK USD.01		12,640.00	0.000%	99.945%
1384	AEROCENTURY CORP COMMON STOCK USD.001		12,336.05	0.000%	99.945%
1385	AMERICAN SHARED HOSPITAL SER COMMON STOCK		12,279.60	0.000%	99.945%
1386	EAGLE BANCORP MONTANA INC COMMON STOCK USD.01		12,120.00	0.000%	99.945%
1387	MALVERN BANCORP INC COMMON STOCK USD.01		11,950.00	0.000%	99.945%
1388	PEAK RESORTS INC COMMON STOCK USD.01		11,760.00	0.000%	99.945%
1389	PAPA MURPHY S HOLDINGS INC COMMON STOCK USD.01		11,118.00	0.000%	99.946%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>10,949,836,871.65</b>		<b>99.947%</b>
1390	P + F INDUSTRIES CL A COMMON STOCK USD1.0		10,935.00	0.000%	99.946%
1391	SECUREWORKS CORP A COMMON STOCK USD.01		10,493.12	0.000%	99.946%
1392	COGINT INC COMMON STOCK		10,479.15	0.000%	99.946%
1393	BALDWIN + LYONS INC CL A COMMON STOCK		10,432.59	0.000%	99.946%
1394	AMEDICA CORP COMMON STOCK USD.01		10,376.85	0.000%	99.946%
1395	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0		10,252.00	0.000%	99.946%
1396	FIRST NORTHWEST BANCORP COMMON STOCK		10,170.00	0.000%	99.946%
1397	ECHELON CORP COMMON STOCK USD.01		9,447.41	0.000%	99.946%
1398	BANCORP OF NEW JERSEY INC COMMON STOCK		9,371.25	0.000%	99.946%
1399	SELECT BANCORP INC COMMON STOCK USD1.0		9,030.00	0.000%	99.946%
1400	DAVIDSTEA INC COMMON STOCK		9,006.00	0.000%	99.947%
1401	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01		8,636.22	0.000%	99.947%
1402	PRIMEENERGY CORP COMMON STOCK USD.1		7,562.80	0.000%	99.947%
1403	GUARANTY FEDERAL BNC SHS INC COMMON STOCK USD.1		7,541.16	0.000%	99.947%
1404	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001		6,781.32	0.000%	99.947%
1405	LAKE SHORE BANCORP INC COMMON STOCK USD.01		6,638.10	0.000%	99.947%
1406	VICAL INC COMMON STOCK USD.01		6,506.59	0.000%	99.947%
1407	SENECA FOODS CORP CL B COMMON STOCK USD.25		6,066.90	0.000%	99.947%
1408	INSIGNIA SYSTEMS INC COMMON STOCK USD.01		4,400.88	0.000%	99.947%
1409	AVALON HOLDINGS CORP A COMMON STOCK USD.01		4,177.25	0.000%	99.947%
1410	SPHERE 3D CORP COMMON STOCK		3,842.00	0.000%	99.947%
1411	MID PENN BANCORP INC COMMON STOCK USD1.0		3,482.10	0.000%	99.947%
1412	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0		3,240.00	0.000%	99.947%
1413	ALLIED HEALTHCARE PRODUCTS COMMON STOCK USD.01		2,686.86	0.000%	99.947%
1414	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25		2,418.75	0.000%	99.947%
1415	MICRON SOLUTIONS INC COMMON STOCK USD.01		2,100.00	0.000%	99.947%
1416	RUBICON TECHNOLOGY INC COMMON STOCK USD.001		2,004.30	0.000%	99.947%
1417	WVS FINANCIAL CORP COMMON STOCK USD.01		1,883.67	0.000%	99.947%
1418	CLEARONE INC COMMON STOCK USD.001		1,580.00	0.000%	99.947%
1419	NOVUS THERAPEUTICS INC COMMON STOCK USD.001		1,510.08	0.000%	99.947%
1420	NORDIC AMERICAN OFFSHORE LTD COMMON STOCK USD.01		150.68	0.000%	99.947%
1421	FRD ACQUISITION CO SHS COMMON STOCK		0.00	0.000%	99.947%
1422	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI		0.00	0.000%	99.947%
1423	MEDCATH CORPORATION COMMON STOCK USD.01		0.00	0.000%	99.947%
1424	GERBER SCIENTIFIC INC COM COMMON STOCK		0.00	0.000%	99.947%
1425	CAPITAL BANK CORP CVR CAPITAL BANK CORP CVR		0.00	0.000%	99.947%
<b>Index Future</b>			<b>5,773,890.75</b>		<b>0.053%</b>
1426	S+P500 EMINI FUT MAR18 XCME 20180316	92,544,950.00	5,773,890.75	0.053%	100.000%

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<b>Total</b>	<b>10,955,610,762.40</b>	<b>100.00%</b>
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