

# Tax-Managed U.S. Marketwide Value Portfolio

As of January 31, 2018 (Updated Monthly)

Source: State Street

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Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

This fund operates as a feeder fund in a master-feeder structure and the holdings listed below are the investment holdings of the corresponding master fund.

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Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>7,261,205,798.15</b>		<b>100.000%</b>	
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0		317,872,148.65	4.378%	4.378%
2	COMCAST CORP CLASS A COMMON STOCK USD.01		303,492,804.10	4.180%	8.557%
3	EXXON MOBIL CORP COMMON STOCK		253,246,212.90	3.488%	12.045%
4	AT+T INC COMMON STOCK USD1.0		240,723,544.25	3.315%	15.360%
5	INTEL CORP COMMON STOCK USD.001		239,650,307.30	3.300%	18.661%
6	WELLS FARGO + CO COMMON STOCK USD1.666		239,011,169.54	3.292%	21.952%
7	CISCO SYSTEMS INC COMMON STOCK USD.001		195,892,961.18	2.698%	24.650%
8	BANK OF AMERICA CORP COMMON STOCK USD.01		189,732,384.00	2.613%	27.263%
9	CITIGROUP INC COMMON STOCK USD.01		146,783,184.48	2.021%	29.284%
10	TIME WARNER INC COMMON STOCK USD.01		146,348,901.00	2.015%	31.300%
11	CHEVRON CORP COMMON STOCK USD.75		140,522,865.40	1.935%	33.235%
12	PFIZER INC COMMON STOCK USD.05		136,935,361.36	1.886%	35.121%
13	WALMART INC COMMON STOCK USD.1		135,008,580.20	1.859%	36.980%
14	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		128,036,386.50	1.763%	38.744%
15	ANTHEM INC COMMON STOCK USD.01		125,075,024.00	1.723%	40.466%
16	CVS HEALTH CORP COMMON STOCK USD.01		118,880,524.05	1.637%	42.103%
17	AETNA INC COMMON STOCK USD.01		104,331,870.84	1.437%	43.540%
18	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		97,624,332.99	1.344%	44.885%
19	MONDELEZ INTERNATIONAL INC A COMMON STOCK		92,400,795.60	1.273%	46.157%
20	CONOCOPHILLIPS COMMON STOCK USD.01		87,586,085.86	1.206%	47.363%

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<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
21	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		82,264,151.52	1.133%	48.496%
22	PHILLIPS 66 COMMON STOCK		79,406,592.00	1.094%	49.590%
23	UNION PACIFIC CORP COMMON STOCK USD2.5		75,186,532.50	1.035%	50.625%
24	MEDTRONIC PLC COMMON STOCK USD.1		69,929,490.75	0.963%	51.588%
25	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001		62,976,177.81	0.867%	52.456%
26	MARATHON PETROLEUM CORP COMMON STOCK		62,615,646.72	0.862%	53.318%
27	MORGAN STANLEY COMMON STOCK USD.01		62,352,991.35	0.859%	54.177%
28	CSX CORP COMMON STOCK USD1.0		59,923,232.88	0.825%	55.002%
29	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		59,127,802.50	0.814%	55.816%
30	VALERO ENERGY CORP COMMON STOCK USD.01		58,148,127.03	0.801%	56.617%
31	ABBOTT LABORATORIES COMMON STOCK		56,894,861.52	0.784%	57.401%
32	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		56,030,532.95	0.772%	58.172%
33	HUMANA INC COMMON STOCK USD.166		55,822,349.93	0.769%	58.941%
34	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		54,603,989.88	0.752%	59.693%
35	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0		53,024,684.09	0.730%	60.423%
36	QUALCOMM INC COMMON STOCK USD.0001		46,996,745.25	0.647%	61.071%
37	GENERAL MOTORS CO COMMON STOCK USD.01		46,464,311.18	0.640%	61.710%
38	METLIFE INC COMMON STOCK USD.01		45,662,269.84	0.629%	62.339%
39	SCHLUMBERGER LTD COMMON STOCK USD.01		44,386,546.36	0.611%	62.951%
40	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		43,069,875.00	0.593%	63.544%
41	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		42,581,529.90	0.586%	64.130%
42	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		42,536,267.12	0.586%	64.716%
43	DANAHER CORP COMMON STOCK USD.01		41,041,188.00	0.565%	65.281%
44	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		39,054,664.02	0.538%	65.819%
45	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		38,763,773.12	0.534%	66.353%
46	MICRON TECHNOLOGY INC COMMON STOCK USD.1		36,837,772.48	0.507%	66.860%
47	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01		36,444,137.40	0.502%	67.362%
48	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		36,329,562.36	0.500%	67.862%
49	CARNIVAL CORP COMMON STOCK USD.01		35,063,764.89	0.483%	68.345%
50	ARCHER DANIELS MIDLAND CO COMMON STOCK		34,938,794.20	0.481%	68.827%
51	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		34,296,660.80	0.472%	69.299%
52	GENERAL ELECTRIC CO COMMON STOCK USD.06		34,289,843.28	0.472%	69.771%
53	FEDEX CORP COMMON STOCK USD.1		33,417,378.72	0.460%	70.231%
54	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		32,300,790.40	0.445%	70.676%
55	FORD MOTOR CO COMMON STOCK USD.01		31,472,589.93	0.433%	71.110%
56	TYSON FOODS INC CL A COMMON STOCK USD.1		30,826,833.30	0.425%	71.534%
57	REPUBLIC SERVICES INC COMMON STOCK USD.01		29,567,144.00	0.407%	71.941%
58	CIGNA CORP COMMON STOCK USD.25		28,492,695.90	0.392%	72.334%

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<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
59	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		27,751,864.40	0.382%	72.716%
60	TRAVELERS COS INC/THE COMMON STOCK		27,589,177.92	0.380%	73.096%
61	UNUM GROUP COMMON STOCK USD.1		27,522,899.55	0.379%	73.475%
62	REGIONS FINANCIAL CORP COMMON STOCK USD.01		25,048,132.65	0.345%	73.820%
63	CHUBB LTD COMMON STOCK		24,961,358.25	0.344%	74.164%
64	DELTA AIR LINES INC COMMON STOCK USD.0001		24,589,073.95	0.339%	74.502%
65	CORNING INC COMMON STOCK USD.5		24,537,515.10	0.338%	74.840%
66	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		24,056,113.90	0.331%	75.171%
67	ALLERGAN PLC COMMON STOCK USD.0033		23,740,422.26	0.327%	75.498%
68	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01		22,906,552.30	0.315%	75.814%
69	DXC TECHNOLOGY CO COMMON STOCK USD.01		22,790,578.80	0.314%	76.128%
70	EATON CORP PLC COMMON STOCK USD.01		22,274,721.90	0.307%	76.434%
71	SYNCHRONY FINANCIAL COMMON STOCK USD.001		21,607,704.32	0.298%	76.732%
72	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		21,593,277.00	0.297%	77.029%
73	L3 TECHNOLOGIES INC COMMON STOCK USD.01		21,345,856.20	0.294%	77.323%
74	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		21,242,954.48	0.293%	77.616%
75	TARGET CORP COMMON STOCK USD.0833		20,906,120.26	0.288%	77.904%
76	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		20,359,301.64	0.280%	78.184%
77	TE CONNECTIVITY LTD COMMON STOCK CHF.57		20,224,555.15	0.279%	78.463%
78	KINDER MORGAN INC COMMON STOCK USD.01		20,212,091.14	0.278%	78.741%
79	INGERSOLL RAND PLC COMMON STOCK USD1.0		20,166,504.67	0.278%	79.019%
80	ANDEAVOR COMMON STOCK USD.167		20,067,790.08	0.276%	79.295%
81	WESTERN DIGITAL CORP COMMON STOCK USD.01		19,211,404.86	0.265%	79.560%
82	AMERICAN FINANCIAL GROUP INC COMMON STOCK		19,139,159.10	0.264%	79.823%
83	AFLAC INC COMMON STOCK USD.1		18,907,875.00	0.260%	80.084%
84	SUNTRUST BANKS INC COMMON STOCK USD1.0		18,066,112.40	0.249%	80.333%
85	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01		17,807,915.20	0.245%	80.578%
86	CATERPILLAR INC COMMON STOCK USD1.0		17,564,287.56	0.242%	80.820%
87	ALLSTATE CORP COMMON STOCK USD.01		16,717,810.20	0.230%	81.050%
88	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		16,294,324.28	0.224%	81.274%
89	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		16,169,244.00	0.223%	81.497%
90	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01		15,687,926.76	0.216%	81.713%
91	MOLSON COORS BREWING CO B COMMON STOCK USD.01		15,673,931.00	0.216%	81.929%
92	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		15,548,866.60	0.214%	82.143%
93	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		14,787,770.40	0.204%	82.347%
94	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		14,671,702.40	0.202%	82.549%
95	BEST BUY CO INC COMMON STOCK USD.1		14,451,268.00	0.199%	82.748%
96	IAC/INTERACTIVECORP COMMON STOCK USD.001		14,428,139.25	0.199%	82.947%

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<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
97	ARROW ELECTRONICS INC COMMON STOCK USD1.0		14,276,878.14	0.197%	83.143%
98	KRAFT HEINZ CO/THE COMMON STOCK USD.01		14,182,005.24	0.195%	83.338%
99	LENNAR CORP A COMMON STOCK USD.1		14,042,106.00	0.193%	83.532%
100	OWENS CORNING COMMON STOCK USD.001		13,880,421.00	0.191%	83.723%
101	BB+T CORP COMMON STOCK USD5.0		13,777,962.74	0.190%	83.913%
102	JM SMUCKER CO/THE COMMON STOCK		13,730,005.56	0.189%	84.102%
103	WESTROCK CO COMMON STOCK		13,365,378.33	0.184%	84.286%
104	LOEWS CORP COMMON STOCK USD.01		12,592,166.70	0.173%	84.459%
105	MCKESSON CORP COMMON STOCK USD.01		11,833,252.72	0.163%	84.622%
106	CME GROUP INC COMMON STOCK USD.01		11,822,257.44	0.163%	84.785%
107	KEYCORP COMMON STOCK USD1.0		11,260,894.00	0.155%	84.940%
108	LINCOLN NATIONAL CORP COMMON STOCK		11,144,466.00	0.153%	85.094%
109	CNA FINANCIAL CORP COMMON STOCK USD2.5		10,799,395.68	0.149%	85.242%
110	AMERCO COMMON STOCK USD.25		10,744,669.48	0.148%	85.390%
111	TELEFLEX INC COMMON STOCK USD1.0		10,338,688.25	0.142%	85.533%
112	DR HORTON INC COMMON STOCK USD.01		10,208,531.25	0.141%	85.673%
113	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01		10,051,001.35	0.138%	85.812%
114	ARCONIC INC COMMON STOCK		9,972,435.06	0.137%	85.949%
115	BUNGE LTD COMMON STOCK USD.01		9,387,355.12	0.129%	86.078%
116	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		9,320,928.10	0.128%	86.207%
117	RAYTHEON COMPANY COMMON STOCK USD.01		9,267,533.70	0.128%	86.334%
118	INGREDION INC COMMON STOCK USD.01		8,922,485.88	0.123%	86.457%
119	XL GROUP LTD COMMON STOCK		8,869,819.44	0.122%	86.579%
120	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01		8,775,885.18	0.121%	86.700%
121	MARATHON OIL CORP COMMON STOCK USD1.0		8,495,075.61	0.117%	86.817%
122	PENTAIR PLC COMMON STOCK USD.01		8,432,281.00	0.116%	86.933%
123	TOLL BROTHERS INC COMMON STOCK USD.01		8,375,037.42	0.115%	87.049%
124	HESS CORP COMMON STOCK USD1.0		8,341,827.52	0.115%	87.164%
125	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		8,305,897.95	0.114%	87.278%
126	RELIANCE STEEL + ALUMINUM COMMON STOCK		8,216,029.59	0.113%	87.391%
127	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK		8,170,730.40	0.113%	87.504%
128	TECH DATA CORP COMMON STOCK USD.0015		8,154,457.75	0.112%	87.616%
129	DILLARDS INC CL A COMMON STOCK		8,127,468.00	0.112%	87.728%
130	EVEREST RE GROUP LTD COMMON STOCK USD.01		8,023,007.40	0.110%	87.838%
131	VULCAN MATERIALS CO COMMON STOCK USD1.0		7,886,508.40	0.109%	87.947%
132	SEABOARD CORP COMMON STOCK USD1.0		7,856,832.00	0.108%	88.055%
133	RYDER SYSTEM INC COMMON STOCK USD.5		7,819,123.32	0.108%	88.163%
134	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		7,817,168.24	0.108%	88.271%

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<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
135	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		7,785,464.72	0.107%	88.378%
136	XEROX CORP COMMON STOCK USD1.0		7,590,785.04	0.105%	88.482%
137	ORBITAL ATK INC COMMON STOCK USD.01		7,466,859.00	0.103%	88.585%
138	CNO FINANCIAL GROUP INC COMMON STOCK USD.01		7,408,081.76	0.102%	88.687%
139	T MOBILE US INC COMMON STOCK USD.0001		7,407,468.60	0.102%	88.789%
140	LIBERTY VENTURES SER A TRACKING STK USD.01		7,151,509.08	0.098%	88.888%
141	PACCAR INC COMMON STOCK USD1.0		6,958,610.24	0.096%	88.984%
142	NUCOR CORP COMMON STOCK USD.4		6,923,730.96	0.095%	89.079%
143	ALASKA AIR GROUP INC COMMON STOCK USD.01		6,918,213.96	0.095%	89.174%
144	HELMERICH + PAYNE COMMON STOCK USD.1		6,901,050.24	0.095%	89.269%
145	NEWS CORP CLASS A COMMON STOCK USD.01		6,882,446.17	0.095%	89.364%
146	SYNNEX CORP COMMON STOCK USD.001		6,860,607.00	0.094%	89.458%
147	WILLIAMS COS INC COMMON STOCK USD1.0		6,807,141.23	0.094%	89.552%
148	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		6,777,267.98	0.093%	89.646%
149	QUANTA SERVICES INC COMMON STOCK USD.00001		6,478,136.43	0.089%	89.735%
150	LIBERTY BROADBAND C COMMON STOCK USD.01		6,459,275.55	0.089%	89.824%
151	CONCHO RESOURCES INC COMMON STOCK USD.001		6,452,993.28	0.089%	89.913%
152	TRINITY INDUSTRIES INC COMMON STOCK USD.01		6,336,068.58	0.087%	90.000%
153	MKS INSTRUMENTS INC COMMON STOCK		6,260,760.00	0.086%	90.086%
154	VALVOLINE INC COMMON STOCK USD.01		6,252,447.85	0.086%	90.172%
155	PERKINELMER INC COMMON STOCK USD1.0		6,132,240.00	0.084%	90.257%
156	CURTISS WRIGHT CORP COMMON STOCK USD1.0		6,056,482.98	0.083%	90.340%
157	ASSURANT INC COMMON STOCK USD.01		6,021,213.60	0.083%	90.423%
158	AVNET INC COMMON STOCK USD1.0		5,924,500.00	0.082%	90.505%
159	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		5,915,595.14	0.081%	90.586%
160	ALCOA CORP COMMON STOCK USD.01		5,752,527.66	0.079%	90.665%
161	FIFTH THIRD BANCORP COMMON STOCK		5,743,379.60	0.079%	90.744%
162	HELEN OF TROY LTD COMMON STOCK USD.1		5,742,976.95	0.079%	90.823%
163	NEWMONT MINING CORP COMMON STOCK USD1.6		5,730,868.68	0.079%	90.902%
164	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		5,549,172.30	0.076%	90.979%
165	JUNIPER NETWORKS INC COMMON STOCK USD.00001		5,546,415.00	0.076%	91.055%
166	NEWELL BRANDS INC COMMON STOCK USD1.0		5,540,819.28	0.076%	91.131%
167	WHIRLPOOL CORP COMMON STOCK USD1.0		5,451,489.58	0.075%	91.207%
168	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		5,392,341.61	0.074%	91.281%
169	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0		5,136,061.77	0.071%	91.352%
170	PVH CORP COMMON STOCK USD1.0		4,956,977.12	0.068%	91.420%
171	E TRADE FINANCIAL CORP COMMON STOCK USD.01		4,727,137.30	0.065%	91.485%
172	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01		4,663,584.87	0.064%	91.549%

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<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
173	GATX CORP COMMON STOCK USD.625		4,655,757.30	0.064%	91.613%
174	CONVERGYS CORP COMMON STOCK		4,592,660.28	0.063%	91.676%
175	CORELOGIC INC COMMON STOCK USD1.0		4,572,371.20	0.063%	91.739%
176	PULTEGROUP INC COMMON STOCK USD.01		4,558,724.43	0.063%	91.802%
177	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01		4,545,079.20	0.063%	91.865%
178	ASSURED GUARANTY LTD COMMON STOCK USD.01		4,377,178.51	0.060%	91.925%
179	LITHIA MOTORS INC CL A COMMON STOCK		4,365,227.68	0.060%	91.985%
180	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		4,338,198.83	0.060%	92.045%
181	STEEL DYNAMICS INC COMMON STOCK USD.005		4,309,322.60	0.059%	92.104%
182	AGCO CORP COMMON STOCK USD.01		4,282,619.26	0.059%	92.163%
183	ON ASSIGNMENT INC COMMON STOCK USD.01		4,131,028.07	0.057%	92.220%
184	EMCOR GROUP INC COMMON STOCK USD.01		4,107,891.20	0.057%	92.277%
185	NOBLE ENERGY INC COMMON STOCK USD.01		4,083,392.88	0.056%	92.333%
186	LIFEPOINT HEALTH INC COMMON STOCK USD.01		4,065,185.60	0.056%	92.389%
187	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002		3,882,531.94	0.053%	92.442%
188	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01		3,865,732.50	0.053%	92.496%
189	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456		3,832,969.05	0.053%	92.548%
190	POST HOLDINGS INC COMMON STOCK USD.01		3,798,709.67	0.052%	92.601%
191	LIBERTY EXPEDIA HOLD A COMMON STOCK		3,793,588.56	0.052%	92.653%
192	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		3,716,115.27	0.051%	92.704%
193	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0		3,670,012.07	0.051%	92.755%
194	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		3,661,276.74	0.050%	92.805%
195	PATTERSON UTI ENERGY INC COMMON STOCK USD.01		3,597,916.50	0.050%	92.855%
196	RADIAN GROUP INC COMMON STOCK USD.001		3,574,126.15	0.049%	92.904%
197	UNIVERSAL FOREST PRODUCTS COMMON STOCK		3,561,282.00	0.049%	92.953%
198	WASHINGTON FEDERAL INC COMMON STOCK USD1.0		3,514,143.30	0.048%	93.001%
199	MURPHY OIL CORP COMMON STOCK USD1.0		3,498,675.30	0.048%	93.050%
200	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1		3,489,856.50	0.048%	93.098%
201	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0		3,435,921.00	0.047%	93.145%
202	COOPER COS INC/THE COMMON STOCK USD.1		3,414,614.52	0.047%	93.192%
203	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1		3,330,495.45	0.046%	93.238%
204	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01		3,329,316.88	0.046%	93.284%
205	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2		3,307,396.40	0.046%	93.329%
206	METHODE ELECTRONICS INC COMMON STOCK USD.5		3,238,261.20	0.045%	93.374%
207	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001		3,222,004.96	0.044%	93.418%
208	MOOG INC CLASS A COMMON STOCK USD1.0		3,182,630.34	0.044%	93.462%
209	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0		3,165,286.80	0.044%	93.506%
210	CABOT CORP COMMON STOCK USD1.0		3,130,379.20	0.043%	93.549%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
211	UNIFIRST CORP/MA COMMON STOCK USD.1		3,091,936.50	0.043%	93.591%
212	ANALOG DEVICES INC COMMON STOCK USD.167		3,074,764.20	0.042%	93.634%
213	ENERSYS COMMON STOCK USD.01		3,040,134.09	0.042%	93.676%
214	MANPOWERGROUP INC COMMON STOCK USD.01		3,006,991.54	0.041%	93.717%
215	KAISER ALUMINUM CORP COMMON STOCK USD.01		2,996,433.44	0.041%	93.758%
216	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0		2,945,139.78	0.041%	93.799%
217	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0		2,927,100.00	0.040%	93.839%
218	NABORS INDUSTRIES LTD COMMON STOCK USD.001		2,920,556.80	0.040%	93.879%
219	CONDUENT INC COMMON STOCK USD.01		2,917,986.40	0.040%	93.920%
220	ZIONS BANCORPORATION COMMON STOCK		2,881,149.75	0.040%	93.959%
221	WALT DISNEY CO/THE COMMON STOCK USD.01		2,849,327.40	0.039%	93.998%
222	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1		2,737,556.85	0.038%	94.036%
223	DELL TECHNOLOGIES INC CL V TRACKING STK		2,734,136.10	0.038%	94.074%
224	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0		2,632,900.00	0.036%	94.110%
225	MURPHY USA INC COMMON STOCK		2,625,671.18	0.036%	94.146%
226	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01		2,624,762.24	0.036%	94.182%
227	ALAMO GROUP INC COMMON STOCK USD.1		2,617,047.53	0.036%	94.218%
228	OLIN CORP COMMON STOCK USD1.0		2,602,181.28	0.036%	94.254%
229	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		2,593,744.08	0.036%	94.290%
230	CONSTELLATION BRANDS INC B COMMON STOCK USD.01		2,578,127.55	0.036%	94.325%
231	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1		2,576,142.00	0.035%	94.361%
232	KEMPER CORP COMMON STOCK USD.1		2,570,329.75	0.035%	94.396%
233	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01		2,535,437.19	0.035%	94.431%
234	DEVON ENERGY CORP COMMON STOCK USD.1		2,498,996.22	0.034%	94.466%
235	CONMED CORP COMMON STOCK USD.01		2,498,349.42	0.034%	94.500%
236	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01		2,487,100.00	0.034%	94.534%
237	ABM INDUSTRIES INC COMMON STOCK USD.01		2,452,935.00	0.034%	94.568%
238	DELEK US HOLDINGS INC COMMON STOCK USD.01		2,411,980.59	0.033%	94.601%
239	HORACE MANN EDUCATORS COMMON STOCK USD.001		2,403,907.80	0.033%	94.634%
240	BARNES GROUP INC COMMON STOCK USD.01		2,394,756.00	0.033%	94.667%
241	AARON S INC COMMON STOCK USD.5		2,389,202.70	0.033%	94.700%
242	DOWDUPONT INC COMMON STOCK USD.01		2,370,113.22	0.033%	94.733%
243	1ST SOURCE CORP COMMON STOCK		2,368,998.45	0.033%	94.766%
244	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5		2,344,687.95	0.032%	94.798%
245	CIT GROUP INC COMMON STOCK USD.01		2,327,025.83	0.032%	94.830%
246	POPULAR INC COMMON STOCK USD.01		2,297,623.04	0.032%	94.862%
247	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001		2,288,270.55	0.032%	94.893%
248	LIBERTY BROADBAND A COMMON STOCK USD.01		2,280,350.80	0.031%	94.924%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
249	MOLINA HEALTHCARE INC COMMON STOCK USD.001		2,278,609.76	0.031%	94.956%
250	ITRON INC COMMON STOCK		2,269,273.20	0.031%	94.987%
251	SPRINT CORP COMMON STOCK USD.01		2,252,458.00	0.031%	95.018%
252	TETRA TECH INC COMMON STOCK USD.01		2,247,533.40	0.031%	95.049%
253	CALERES INC COMMON STOCK USD.01		2,214,019.08	0.030%	95.080%
254	WORTHINGTON INDUSTRIES COMMON STOCK		2,212,683.20	0.030%	95.110%
255	AECOM COMMON STOCK USD.01		2,183,706.85	0.030%	95.140%
256	STERLING BANCORP/DE COMMON STOCK USD.01		2,165,080.50	0.030%	95.170%
257	NETGEAR INC COMMON STOCK USD.001		2,162,651.60	0.030%	95.200%
258	MEREDITH CORP COMMON STOCK USD1.0		2,161,190.64	0.030%	95.229%
259	CENTENE CORP COMMON STOCK USD.001		2,159,384.64	0.030%	95.259%
260	ALEXANDER + BALDWIN INC REIT		2,153,636.16	0.030%	95.289%
261	SKYWEST INC COMMON STOCK		2,146,709.50	0.030%	95.318%
262	MATSON INC COMMON STOCK		2,131,830.36	0.029%	95.348%
263	LAM RESEARCH CORP COMMON STOCK USD.001		2,127,978.72	0.029%	95.377%
264	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01		2,126,455.68	0.029%	95.406%
265	CORE MARK HOLDING CO INC COMMON STOCK USD.01		2,125,853.24	0.029%	95.436%
266	INTEGER HOLDINGS CORP COMMON STOCK USD.001		2,089,850.80	0.029%	95.464%
267	WINTRUST FINANCIAL CORP COMMON STOCK		2,080,841.60	0.029%	95.493%
268	MOBILE MINI INC COMMON STOCK USD.01		2,061,348.85	0.028%	95.522%
269	COMMERCIAL METALS CO COMMON STOCK USD.01		2,048,400.32	0.028%	95.550%
270	SANDERSON FARMS INC COMMON STOCK USD1.0		2,043,090.00	0.028%	95.578%
271	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01		2,034,197.05	0.028%	95.606%
272	CHURCHILL DOWNS INC COMMON STOCK		1,989,638.00	0.027%	95.633%
273	ALLEGHANY CORP COMMON STOCK USD1.0		1,955,285.50	0.027%	95.660%
274	FIRST SOLAR INC COMMON STOCK USD.001		1,898,627.22	0.026%	95.686%
275	COMFORT SYSTEMS USA INC COMMON STOCK USD.01		1,898,256.00	0.026%	95.712%
276	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01		1,865,764.47	0.026%	95.738%
277	LEGG MASON INC COMMON STOCK USD.1		1,849,708.00	0.025%	95.764%
278	MARTEN TRANSPORT LTD COMMON STOCK USD.01		1,847,555.20	0.025%	95.789%
279	CTS CORP COMMON STOCK		1,840,740.00	0.025%	95.814%
280	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01		1,815,124.12	0.025%	95.839%
281	RENASANT CORP COMMON STOCK USD5.0		1,813,333.14	0.025%	95.864%
282	GRANITE CONSTRUCTION INC COMMON STOCK USD.01		1,812,567.51	0.025%	95.889%
283	AEROVIRONMENT INC COMMON STOCK USD.0001		1,800,938.40	0.025%	95.914%
284	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1		1,796,723.85	0.025%	95.939%
285	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01		1,791,184.50	0.025%	95.964%
286	STANDARD MOTOR PRODS COMMON STOCK USD2.0		1,788,681.80	0.025%	95.988%



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<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
287	QORVO INC COMMON STOCK USD.0001		1,787,718.93	0.025%	96.013%
288	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001		1,784,231.90	0.025%	96.037%
289	MAGELLAN HEALTH INC COMMON STOCK USD.01		1,782,740.40	0.025%	96.062%
290	MAINSOURCE FINANCIAL GROUP I COMMON STOCK		1,770,750.00	0.024%	96.086%
291	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01		1,762,192.15	0.024%	96.111%
292	GAMESTOP CORP CLASS A COMMON STOCK USD.001		1,760,881.12	0.024%	96.135%
293	NEWS CORP CLASS B COMMON STOCK		1,743,307.35	0.024%	96.159%
294	ROWAN COMPANIES PLC A COMMON STOCK USD.125		1,742,524.16	0.024%	96.183%
295	HUNTSMAN CORP COMMON STOCK USD.01		1,736,865.94	0.024%	96.207%
296	OMNICELL INC COMMON STOCK USD.001		1,736,615.25	0.024%	96.231%
297	TEGNA INC COMMON STOCK USD1.0		1,731,176.33	0.024%	96.255%
298	FBL FINANCIAL GROUP INC CL A COMMON STOCK		1,716,336.00	0.024%	96.278%
299	ELECTRONICS FOR IMAGING COMMON STOCK USD.01		1,699,136.40	0.023%	96.302%
300	LA Z BOY INC COMMON STOCK USD1.0		1,698,409.80	0.023%	96.325%
301	ICF INTERNATIONAL INC COMMON STOCK USD.001		1,681,146.00	0.023%	96.348%
302	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		1,673,775.21	0.023%	96.371%
303	TRIUMPH GROUP INC COMMON STOCK USD.001		1,664,465.00	0.023%	96.394%
304	APOGEE ENTERPRISES INC COMMON STOCK USD.333		1,655,380.74	0.023%	96.417%
305	KULICKE + SOFFA INDUSTRIES COMMON STOCK		1,649,540.88	0.023%	96.440%
306	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001		1,641,363.75	0.023%	96.462%
307	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01		1,635,622.00	0.023%	96.485%
308	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		1,610,482.38	0.022%	96.507%
309	SNYDERS LANCE INC COMMON STOCK USD.833		1,607,006.94	0.022%	96.529%
310	INFINITY PROPERTY + CASUALTY COMMON STOCK		1,599,750.00	0.022%	96.551%
311	FTI CONSULTING INC COMMON STOCK USD.01		1,570,831.92	0.022%	96.573%
312	FIRST MERCHANTS CORP COMMON STOCK		1,567,225.92	0.022%	96.594%
313	INSIGHT ENTERPRISES INC COMMON STOCK USD.01		1,562,752.00	0.022%	96.616%
314	HOLLYFRONTIER CORP COMMON STOCK USD.01		1,544,791.60	0.021%	96.637%
315	ADIANT PLC COMMON STOCK USD.001		1,489,039.20	0.021%	96.658%
316	UNIFI INC COMMON STOCK USD.1		1,474,289.61	0.020%	96.678%
317	BRADY CORPORATION CL A COMMON STOCK USD.01		1,472,625.00	0.020%	96.698%
318	FEDERAL SIGNAL CORP COMMON STOCK USD1.0		1,462,913.82	0.020%	96.718%
319	NRG ENERGY INC COMMON STOCK USD.01		1,442,748.69	0.020%	96.738%
320	ECHOSTAR CORP A COMMON STOCK USD.001		1,438,024.06	0.020%	96.758%
321	AUTOLIV INC COMMON STOCK USD1.0		1,431,382.84	0.020%	96.778%
322	OVERSTOCK.COM INC COMMON STOCK USD.0001		1,431,021.00	0.020%	96.797%
323	ASTEC INDUSTRIES INC COMMON STOCK USD.2		1,430,520.00	0.020%	96.817%
324	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		1,422,000.50	0.020%	96.837%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
325	BROOKS AUTOMATION INC COMMON STOCK USD.01		1,418,631.30	0.020%	96.856%
326	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001		1,410,990.72	0.019%	96.876%
327	UNION BANKSHARES CORP COMMON STOCK USD1.33		1,398,335.50	0.019%	96.895%
328	BLUCORA INC COMMON STOCK USD.0001		1,393,898.80	0.019%	96.914%
329	WERNER ENTERPRISES INC COMMON STOCK USD.01		1,388,073.50	0.019%	96.933%
330	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		1,360,298.52	0.019%	96.952%
331	EPLUS INC COMMON STOCK USD.01		1,350,228.00	0.019%	96.971%
332	GRIFFON CORP COMMON STOCK USD.25		1,349,826.15	0.019%	96.989%
333	VIRTUSA CORP COMMON STOCK USD.01		1,341,455.68	0.018%	97.008%
334	MERITAGE HOMES CORP COMMON STOCK USD.01		1,336,002.20	0.018%	97.026%
335	AAR CORP COMMON STOCK USD1.0		1,331,705.82	0.018%	97.044%
336	VIAD CORP COMMON STOCK USD1.5		1,317,362.40	0.018%	97.063%
337	DECKERS OUTDOOR CORP COMMON STOCK USD.01		1,313,591.46	0.018%	97.081%
338	OSHKOSH CORP COMMON STOCK USD.01		1,312,355.52	0.018%	97.099%
339	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		1,312,132.64	0.018%	97.117%
340	AVX CORP COMMON STOCK USD.01		1,305,314.40	0.018%	97.135%
341	ALBANY INTL CORP CL A COMMON STOCK USD.001		1,303,960.95	0.018%	97.153%
342	EW SCRIPPS CO/THE A COMMON STOCK USD.01		1,301,052.65	0.018%	97.171%
343	WESBANCO INC COMMON STOCK USD2.0833		1,299,114.78	0.018%	97.189%
344	TEREX CORP COMMON STOCK USD.01		1,296,717.56	0.018%	97.206%
345	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0		1,281,672.00	0.018%	97.224%
346	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01		1,276,788.26	0.018%	97.242%
347	UNIT CORP COMMON STOCK USD.2		1,263,352.20	0.017%	97.259%
348	CENTURYLINK INC COMMON STOCK USD1.0		1,257,439.43	0.017%	97.276%
349	REGAL BELOIT CORP COMMON STOCK USD.01		1,251,853.00	0.017%	97.294%
350	PDC ENERGY INC COMMON STOCK USD.01		1,249,740.55	0.017%	97.311%
351	DOUGLAS DYNAMICS INC COMMON STOCK USD.01		1,245,640.80	0.017%	97.328%
352	ROGERS CORP COMMON STOCK USD1.0		1,242,935.54	0.017%	97.345%
353	MYLAN NV COMMON STOCK EUR.01		1,228,938.00	0.017%	97.362%
354	TERADYNE INC COMMON STOCK USD.125		1,228,007.76	0.017%	97.379%
355	M/I HOMES INC COMMON STOCK USD.01		1,226,656.20	0.017%	97.396%
356	SPIRIT AIRLINES INC COMMON STOCK USD.0001		1,200,967.56	0.017%	97.412%
357	SCHOLASTIC CORP COMMON STOCK USD.01		1,187,178.00	0.016%	97.429%
358	HYATT HOTELS CORP CL A COMMON STOCK USD.01		1,187,061.30	0.016%	97.445%
359	CARS.COM INC COMMON STOCK USD.01		1,184,007.51	0.016%	97.461%
360	GLATFELTER COMMON STOCK USD.01		1,182,016.00	0.016%	97.478%
361	MRC GLOBAL INC COMMON STOCK USD.01		1,179,434.06	0.016%	97.494%
362	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001		1,178,336.70	0.016%	97.510%

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<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
363	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01		1,166,848.65	0.016%	97.526%
364	REXNORD CORP COMMON STOCK USD.01		1,164,597.30	0.016%	97.542%
365	CAVCO INDUSTRIES INC COMMON STOCK USD.01		1,163,940.00	0.016%	97.558%
366	XPO LOGISTICS INC COMMON STOCK USD.001		1,153,679.04	0.016%	97.574%
367	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01		1,152,761.60	0.016%	97.590%
368	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0		1,148,690.44	0.016%	97.606%
369	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		1,146,304.46	0.016%	97.622%
370	TREEHOUSE FOODS INC COMMON STOCK USD.01		1,140,800.40	0.016%	97.637%
371	BEMIS COMPANY COMMON STOCK USD.1		1,126,060.08	0.016%	97.653%
372	GREENBRIER COMPANIES INC COMMON STOCK		1,125,917.65	0.016%	97.668%
373	ENVISION HEALTHCARE CORP COMMON STOCK		1,106,440.57	0.015%	97.684%
374	FINISAR CORPORATION COMMON STOCK USD.001		1,105,006.96	0.015%	97.699%
375	GUESS? INC COMMON STOCK USD.01		1,098,526.00	0.015%	97.714%
376	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		1,096,930.12	0.015%	97.729%
377	XPERI CORP COMMON STOCK USD.001		1,091,855.75	0.015%	97.744%
378	ESCO TECHNOLOGIES INC COMMON STOCK USD.01		1,076,301.15	0.015%	97.759%
379	UNIVERSAL CORP/VA COMMON STOCK		1,069,920.00	0.015%	97.774%
380	AEGION CORP COMMON STOCK USD.01		1,067,128.92	0.015%	97.788%
381	UNITED FIRE GROUP INC COMMON STOCK USD.001		1,059,974.31	0.015%	97.803%
382	VISTA OUTDOOR INC COMMON STOCK USD.01		1,057,863.90	0.015%	97.817%
383	SANMINA CORP COMMON STOCK USD.01		1,041,972.90	0.014%	97.832%
384	HYSTER YALE MATERIALS COMMON STOCK USD.01		1,037,113.74	0.014%	97.846%
385	MUELLER INDUSTRIES INC COMMON STOCK USD.01		1,022,878.08	0.014%	97.860%
386	EOG RESOURCES INC COMMON STOCK USD.01		1,020,510.00	0.014%	97.874%
387	ENCORE WIRE CORP COMMON STOCK USD.01		1,010,279.60	0.014%	97.888%
388	LIBERTY INTERACTIVE CORP B TRACKING STK USD.01		999,410.94	0.014%	97.902%
389	EXTERRAN CORP COMMON STOCK USD.01		999,248.00	0.014%	97.916%
390	BRIGGS + STRATTON COMMON STOCK USD.01		992,177.94	0.014%	97.929%
391	CALLON PETROLEUM CO COMMON STOCK USD.01		991,036.60	0.014%	97.943%
392	BELMOND LTD CLASS A COMMON STOCK USD.01		988,114.20	0.014%	97.957%
393	KAR AUCTION SERVICES INC COMMON STOCK USD.01		987,174.00	0.014%	97.970%
394	CENTRAL GARDEN + PET CO COMMON STOCK USD.01		986,960.96	0.014%	97.984%
395	ANIKA THERAPEUTICS INC COMMON STOCK USD.01		978,849.12	0.013%	97.997%
396	KB HOME COMMON STOCK USD1.0		970,816.00	0.013%	98.011%
397	INNERWORKINGS INC COMMON STOCK USD.0001		966,835.87	0.013%	98.024%
398	VONAGE HOLDINGS CORP COMMON STOCK USD.001		961,601.46	0.013%	98.037%
399	CALPINE CORP COMMON STOCK USD.001		949,477.89	0.013%	98.050%
400	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0		944,639.60	0.013%	98.063%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
401	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01		941,288.04	0.013%	98.076%
402	JOHNSON OUTDOORS INC A COMMON STOCK USD.05		939,488.76	0.013%	98.089%
403	KOHL'S CORP COMMON STOCK USD.01		929,643.81	0.013%	98.102%
404	PC CONNECTION INC COMMON STOCK USD.01		929,235.40	0.013%	98.115%
405	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01		928,445.80	0.013%	98.128%
406	MATERION CORP COMMON STOCK		919,300.90	0.013%	98.140%
407	TTM TECHNOLOGIES COMMON STOCK USD.001		910,924.09	0.013%	98.153%
408	FNB CORP COMMON STOCK USD.01		905,728.95	0.012%	98.165%
409	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01		899,460.38	0.012%	98.178%
410	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01		897,931.30	0.012%	98.190%
411	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01		872,461.70	0.012%	98.202%
412	STEELCASE INC CL A COMMON STOCK		862,542.95	0.012%	98.214%
413	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01		858,651.99	0.012%	98.226%
414	CBS CORP CLASS A VOTING COMMON STOCK USD.001		854,768.16	0.012%	98.237%
415	G III APPAREL GROUP LTD COMMON STOCK USD.01		851,131.80	0.012%	98.249%
416	OASIS PETROLEUM INC COMMON STOCK USD.01		850,602.52	0.012%	98.261%
417	CONN S INC COMMON STOCK USD.01		847,485.00	0.012%	98.273%
418	MB FINANCIAL INC COMMON STOCK USD.01		841,824.84	0.012%	98.284%
419	MCGRATH RENTCORP COMMON STOCK		838,985.60	0.012%	98.296%
420	TUTOR PERINI CORP COMMON STOCK USD1.0		837,639.00	0.012%	98.307%
421	SPARTANNASH CO COMMON STOCK		835,427.97	0.012%	98.319%
422	M + T BANK CORP COMMON STOCK USD.5		828,175.98	0.011%	98.330%
423	ANDERSONS INC/THE COMMON STOCK		806,806.00	0.011%	98.341%
424	WESCO INTERNATIONAL INC COMMON STOCK USD.01		796,469.05	0.011%	98.352%
425	CLEARWATER PAPER CORP COMMON STOCK USD.0001		791,475.10	0.011%	98.363%
426	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001		790,918.70	0.011%	98.374%
427	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01		784,517.66	0.011%	98.385%
428	NEWPARK RESOURCES INC COMMON STOCK USD.01		780,916.50	0.011%	98.396%
429	SRC ENERGY INC COMMON STOCK USD.001		779,293.95	0.011%	98.406%
430	ASSOCIATED BANC CORP COMMON STOCK USD.01		777,991.50	0.011%	98.417%
431	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK		775,665.30	0.011%	98.428%
432	CATHAY GENERAL BANCORP COMMON STOCK USD.01		775,510.20	0.011%	98.438%
433	GRAY TELEVISION INC COMMON STOCK		766,389.90	0.011%	98.449%
434	UMPQUA HOLDINGS CORP COMMON STOCK		756,277.80	0.010%	98.459%
435	SEACOR HOLDINGS INC COMMON STOCK USD.01		750,124.32	0.010%	98.470%
436	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001		747,010.80	0.010%	98.480%
437	HAVERTY FURNITURE COMMON STOCK USD1.0		746,581.70	0.010%	98.490%
438	VOYA FINANCIAL INC COMMON STOCK USD.01		746,102.43	0.010%	98.501%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
439	SHOE CARNIVAL INC COMMON STOCK USD.01		746,052.50	0.010%	98.511%
440	NOW INC COMMON STOCK USD.01		739,669.23	0.010%	98.521%
441	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		738,939.60	0.010%	98.531%
442	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0		738,300.00	0.010%	98.541%
443	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01		718,344.90	0.010%	98.551%
444	REGIS CORP COMMON STOCK USD.05		714,999.04	0.010%	98.561%
445	MSG NETWORKS INC A COMMON STOCK USD.01		709,392.00	0.010%	98.571%
446	GANNETT CO INC COMMON STOCK USD.01		705,864.20	0.010%	98.581%
447	APACHE CORP COMMON STOCK USD.625		704,817.96	0.010%	98.590%
448	DORMAN PRODUCTS INC COMMON STOCK USD.01		702,421.84	0.010%	98.600%
449	LYDALL INC COMMON STOCK USD.1		698,119.00	0.010%	98.610%
450	NEENAH INC COMMON STOCK USD.01		695,402.00	0.010%	98.619%
451	SUNCOKE ENERGY INC COMMON STOCK USD.01		690,531.00	0.010%	98.629%
452	HILLTOP HOLDINGS INC COMMON STOCK USD.01		685,418.49	0.009%	98.638%
453	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01		675,857.60	0.009%	98.647%
454	SAIA INC COMMON STOCK USD.001		674,283.75	0.009%	98.657%
455	MOVADO GROUP INC COMMON STOCK USD.01		673,138.80	0.009%	98.666%
456	PHOTRONICS INC COMMON STOCK USD.01		669,580.80	0.009%	98.675%
457	MARINEMAX INC COMMON STOCK USD.001		669,313.80	0.009%	98.684%
458	FORMFACTOR INC COMMON STOCK USD.001		664,333.25	0.009%	98.694%
459	MYR GROUP INC/DELAWARE COMMON STOCK USD.01		663,438.16	0.009%	98.703%
460	EMC INS GROUP INC COMMON STOCK USD1.0		662,462.50	0.009%	98.712%
461	COHU INC COMMON STOCK USD1.0		658,394.55	0.009%	98.721%
462	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01		653,001.36	0.009%	98.730%
463	GORMAN RUPP CO COMMON STOCK		646,874.14	0.009%	98.739%
464	COLUMBIA SPORTSWEAR CO COMMON STOCK		644,700.78	0.009%	98.748%
465	ARCHROCK INC COMMON STOCK USD.01		643,560.00	0.009%	98.757%
466	WILLIAM LYON HOMES CL A COMMON STOCK USD.01		640,740.00	0.009%	98.765%
467	ELDORADO RESORTS INC COMMON STOCK		639,589.60	0.009%	98.774%
468	PLEXUS CORP COMMON STOCK USD.01		634,903.50	0.009%	98.783%
469	LENNAR CORP B SHS COMMON STOCK USD.1		633,303.84	0.009%	98.792%
470	RENT A CENTER INC COMMON STOCK USD.01		631,508.13	0.009%	98.800%
471	CBIZ INC COMMON STOCK USD.01		629,458.50	0.009%	98.809%
472	SYKES ENTERPRISES INC COMMON STOCK USD.01		629,457.84	0.009%	98.818%
473	BJ S RESTAURANTS INC COMMON STOCK		628,839.50	0.009%	98.826%
474	MERIT MEDICAL SYSTEMS INC COMMON STOCK		622,197.75	0.009%	98.835%
475	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1		614,067.92	0.008%	98.843%
476	ENNIS INC COMMON STOCK USD2.5		613,616.50	0.008%	98.852%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
477	DSP GROUP INC COMMON STOCK USD.001		611,940.30	0.008%	98.860%
478	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		608,094.24	0.008%	98.869%
479	VALIDUS HOLDINGS LTD COMMON STOCK USD.175		606,456.60	0.008%	98.877%
480	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01		604,492.80	0.008%	98.885%
481	MBIA INC COMMON STOCK USD1.0		603,839.78	0.008%	98.894%
482	SPX FLOW INC COMMON STOCK USD.01		593,675.11	0.008%	98.902%
483	OFFICE DEPOT INC COMMON STOCK USD.01		590,229.25	0.008%	98.910%
484	FIRST BANCORP/NC COMMON STOCK		587,423.20	0.008%	98.918%
485	KADANT INC COMMON STOCK USD.01		580,046.50	0.008%	98.926%
486	CALLAWAY GOLF COMPANY COMMON STOCK USD.01		569,280.11	0.008%	98.934%
487	PEOPLES BANCORP INC COMMON STOCK		567,018.03	0.008%	98.942%
488	KIMBALL INTERNATIONAL B COMMON STOCK USD.05		563,488.08	0.008%	98.949%
489	CARRIAGE SERVICES INC COMMON STOCK USD.01		556,993.08	0.008%	98.957%
490	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01		554,062.29	0.008%	98.965%
491	INSTEEL INDUSTRIES INC COMMON STOCK		550,718.74	0.008%	98.972%
492	HOOVER FURNITURE CORP COMMON STOCK		550,340.10	0.008%	98.980%
493	VERINT SYSTEMS INC COMMON STOCK USD.001		549,012.50	0.008%	98.987%
494	STEWART INFORMATION SERVICES COMMON STOCK USD1.0		546,182.21	0.008%	98.995%
495	US SILICA HOLDINGS INC COMMON STOCK USD.01		544,757.56	0.008%	99.002%
496	HALYARD HEALTH INC COMMON STOCK USD.01		537,935.01	0.007%	99.010%
497	NN INC COMMON STOCK USD.01		529,804.80	0.007%	99.017%
498	COOPER STANDARD HOLDING COMMON STOCK USD.001		528,884.55	0.007%	99.024%
499	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01		523,578.95	0.007%	99.032%
500	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01		515,301.38	0.007%	99.039%
501	ORBCOMM INC COMMON STOCK USD.001		511,293.51	0.007%	99.046%
502	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01		505,740.72	0.007%	99.053%
503	SCANSOURCE INC COMMON STOCK		504,279.00	0.007%	99.060%
504	NL INDUSTRIES COMMON STOCK USD.125		504,010.00	0.007%	99.067%
505	BRISTOW GROUP INC COMMON STOCK USD.01		497,974.15	0.007%	99.074%
506	MARCUS CORPORATION COMMON STOCK USD1.0		491,374.00	0.007%	99.080%
507	MICROSEMI CORP COMMON STOCK USD.2		490,612.60	0.007%	99.087%
508	NATUS MEDICAL INC COMMON STOCK USD.001		487,422.90	0.007%	99.094%
509	LANDEC CORP COMMON STOCK USD.001		487,286.40	0.007%	99.100%
510	TREDEGAR CORP COMMON STOCK		487,100.75	0.007%	99.107%
511	CAI INTERNATIONAL INC COMMON STOCK USD.0001		482,737.32	0.007%	99.114%
512	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01		481,377.60	0.007%	99.120%
513	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0		475,318.32	0.007%	99.127%
514	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		472,300.71	0.007%	99.133%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
515	MOSAIC CO/THE COMMON STOCK USD.01		471,580.20	0.006%	99.140%
516	STONERIDGE INC COMMON STOCK		471,246.74	0.006%	99.146%
517	FREEMPORT MCMORAN INC COMMON STOCK USD.1		469,248.00	0.006%	99.153%
518	RPX CORP COMMON STOCK USD.0001		464,724.00	0.006%	99.159%
519	PHH CORP COMMON STOCK USD.01		464,493.51	0.006%	99.166%
520	GREEN PLAINS INC COMMON STOCK USD.001		464,345.00	0.006%	99.172%
521	GP STRATEGIES CORP COMMON STOCK USD.01		463,645.85	0.006%	99.179%
522	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01		462,140.25	0.006%	99.185%
523	JANUS HENDERSON GROUP PLC COMMON STOCK		461,572.98	0.006%	99.191%
524	WEIS MARKETS INC COMMON STOCK		461,295.52	0.006%	99.198%
525	VISHAY PRECISION GROUP COMMON STOCK		451,552.00	0.006%	99.204%
526	STATE AUTO FINANCIAL CORP COMMON STOCK		449,527.00	0.006%	99.210%
527	UNITED BANKSHARES INC COMMON STOCK USD2.5		446,052.80	0.006%	99.216%
528	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01		443,621.70	0.006%	99.222%
529	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01		442,111.95	0.006%	99.228%
530	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0		442,015.09	0.006%	99.234%
531	FINISH LINE/THE CL A COMMON STOCK USD.01		437,338.00	0.006%	99.240%
532	MAXAR TECHNOLOGIES LTD COMMON STOCK		433,778.24	0.006%	99.246%
533	KIMBALL ELECTRONICS INC COMMON STOCK		433,695.50	0.006%	99.252%
534	ARCBEST CORP COMMON STOCK USD.01		431,399.25	0.006%	99.258%
535	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		430,010.30	0.006%	99.264%
536	RESOURCES CONNECTION INC COMMON STOCK USD.01		424,364.25	0.006%	99.270%
537	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001		423,399.62	0.006%	99.276%
538	SUPERIOR UNIFORM GROUP INC COMMON STOCK		423,043.36	0.006%	99.282%
539	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001		421,741.40	0.006%	99.288%
540	SM ENERGY CO COMMON STOCK USD.01		419,739.60	0.006%	99.293%
541	DOMTAR CORP COMMON STOCK USD.01		416,375.52	0.006%	99.299%
542	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01		413,966.30	0.006%	99.305%
543	GENESCO INC COMMON STOCK USD1.0		413,181.60	0.006%	99.310%
544	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01		404,413.74	0.006%	99.316%
545	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01		404,407.08	0.006%	99.322%
546	LIBERTY MEDIA CORP BRAVES C TRACKING STK		397,342.51	0.005%	99.327%
547	SUPERIOR INDUSTRIES INTL COMMON STOCK		392,183.75	0.005%	99.332%
548	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01		389,822.40	0.005%	99.338%
549	WR BERKLEY CORP COMMON STOCK USD.2		387,158.90	0.005%	99.343%
550	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01		385,547.23	0.005%	99.349%
551	INGLES MARKETS INC CLASS A COMMON STOCK USD.05		384,283.20	0.005%	99.354%
552	NETSCOUT SYSTEMS INC COMMON STOCK USD.001		383,752.50	0.005%	99.359%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
553	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25		380,531.97	0.005%	99.364%
554	DUCOMMUN INC COMMON STOCK USD.01		368,981.10	0.005%	99.369%
555	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01		366,350.00	0.005%	99.374%
556	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01		361,906.16	0.005%	99.379%
557	NAVIGATORS GROUP INC COMMON STOCK USD.1		358,182.00	0.005%	99.384%
558	HURCO COMPANIES INC COMMON STOCK		357,136.50	0.005%	99.389%
559	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01		355,874.28	0.005%	99.394%
560	LIBERTY MEDIA COR SIRIUSXM B TRACKING STK USD.01		355,223.31	0.005%	99.399%
561	MYRIAD GENETICS INC COMMON STOCK USD.01		354,638.08	0.005%	99.404%
562	CRA INTERNATIONAL INC COMMON STOCK		353,471.59	0.005%	99.409%
563	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01		353,323.88	0.005%	99.414%
564	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01		352,039.50	0.005%	99.419%
565	OCEANEERING INTL INC COMMON STOCK USD.25		351,208.44	0.005%	99.423%
566	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001		350,742.70	0.005%	99.428%
567	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01		350,361.99	0.005%	99.433%
568	ACETO CORP COMMON STOCK USD.01		348,862.86	0.005%	99.438%
569	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK		346,898.19	0.005%	99.443%
570	SANDY SPRING BANCORP INC COMMON STOCK USD1.0		345,107.50	0.005%	99.447%
571	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01		344,242.80	0.005%	99.452%
572	OFG BANCORP COMMON STOCK USD1.0		344,177.40	0.005%	99.457%
573	MODINE MANUFACTURING CO COMMON STOCK USD.625		342,077.50	0.005%	99.462%
574	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01		337,511.70	0.005%	99.466%
575	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1		336,757.47	0.005%	99.471%
576	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01		330,682.50	0.005%	99.475%
577	CRYOLIFE INC COMMON STOCK USD.01		329,912.70	0.005%	99.480%
578	RTI SURGICAL INC COMMON STOCK USD.001		328,887.00	0.005%	99.484%
579	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001		328,154.00	0.005%	99.489%
580	TRUSTMARK CORP COMMON STOCK		326,165.40	0.004%	99.493%
581	ENSCO PLC CL A COMMON STOCK USD.1		322,877.50	0.004%	99.498%
582	LIBERTY VENTURES SER B TRACKING STK		321,272.70	0.004%	99.502%
583	MERCER INTERNATIONAL INC COMMON STOCK USD1.0		319,357.50	0.004%	99.507%
584	CULP INC COMMON STOCK USD.05		319,144.80	0.004%	99.511%
585	J.C. PENNEY CO INC COMMON STOCK USD.5		316,147.65	0.004%	99.516%
586	CRAY INC COMMON STOCK USD.01		312,000.50	0.004%	99.520%
587	BANKFINANCIAL CORP COMMON STOCK USD.01		310,422.24	0.004%	99.524%
588	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01		309,901.25	0.004%	99.528%
589	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01		291,510.00	0.004%	99.532%
590	GREIF INC CL A COMMON STOCK		288,801.20	0.004%	99.536%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
591	NACCO INDUSTRIES CL A COMMON STOCK USD1.0		287,285.60	0.004%	99.540%
592	LIFETIME BRANDS INC COMMON STOCK USD.01		286,720.95	0.004%	99.544%
593	LANDS END INC COMMON STOCK USD.01		283,315.20	0.004%	99.548%
594	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		281,368.36	0.004%	99.552%
595	REIS INC COMMON STOCK USD.01		280,353.25	0.004%	99.556%
596	US CELLULAR CORP COMMON STOCK USD1.0		276,084.67	0.004%	99.560%
597	MATRIX SERVICE CO COMMON STOCK USD.01		276,071.70	0.004%	99.563%
598	CSS INDUSTRIES INC COMMON STOCK USD.1		273,764.40	0.004%	99.567%
599	KRATON CORP COMMON STOCK USD.01		273,163.10	0.004%	99.571%
600	EASTERN CO/THE COMMON STOCK		272,662.75	0.004%	99.575%
601	VERITIV CORP COMMON STOCK USD.01		270,841.90	0.004%	99.578%
602	CANNAE HOLDINGS INC COMMON STOCK		268,775.58	0.004%	99.582%
603	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1		267,178.00	0.004%	99.586%
604	VEECO INSTRUMENTS INC COMMON STOCK USD.01		266,033.70	0.004%	99.590%
605	HAMILTON BEACH BRAND A COMMON STOCK		265,404.33	0.004%	99.593%
606	TIVO CORP COMMON STOCK USD.001		265,050.00	0.004%	99.597%
607	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001		264,885.66	0.004%	99.600%
608	DIGI INTERNATIONAL INC COMMON STOCK USD.01		263,283.30	0.004%	99.604%
609	BARNES + NOBLE INC COMMON STOCK USD.001		261,320.00	0.004%	99.608%
610	STARTEK INC COMMON STOCK USD.01		253,875.00	0.003%	99.611%
611	NAVIGANT CONSULTING INC COMMON STOCK USD.001		252,334.44	0.003%	99.615%
612	H.B. FULLER CO. COMMON STOCK USD1.0		251,316.95	0.003%	99.618%
613	ANGIODYNAMICS INC COMMON STOCK USD.01		249,903.14	0.003%	99.622%
614	ERA GROUP INC COMMON STOCK USD.01		247,759.54	0.003%	99.625%
615	ANALOGIC CORP COMMON STOCK USD.05		247,705.20	0.003%	99.628%
616	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01		246,417.60	0.003%	99.632%
617	POWELL INDUSTRIES INC COMMON STOCK USD.01		245,370.11	0.003%	99.635%
618	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0		242,227.80	0.003%	99.639%
619	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01		241,901.99	0.003%	99.642%
620	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1		241,351.50	0.003%	99.645%
621	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01		236,264.60	0.003%	99.648%
622	BEL FUSE INC CL B COMMON STOCK USD.1		233,879.55	0.003%	99.652%
623	OLYMPIC STEEL INC COMMON STOCK		232,773.66	0.003%	99.655%
624	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01		230,434.47	0.003%	99.658%
625	TIPTREE INC COMMON STOCK USD.001		227,986.65	0.003%	99.661%
626	SPARTAN MOTORS INC COMMON STOCK USD.01		225,388.00	0.003%	99.664%
627	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01		222,516.40	0.003%	99.667%
628	GENCOR INDUSTRIES INC COMMON STOCK USD.1		220,903.20	0.003%	99.670%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
629	LSI INDUSTRIES INC COMMON STOCK		220,057.10	0.003%	99.673%
630	KVH INDUSTRIES INC COMMON STOCK USD.01		219,430.90	0.003%	99.676%
631	ESSENDANT INC COMMON STOCK USD.1		217,390.05	0.003%	99.679%
632	DONEGAL GROUP INC CL A COMMON STOCK USD.01		217,374.30	0.003%	99.682%
633	SEMGROUP CORP CLASS A COMMON STOCK		211,522.95	0.003%	99.685%
634	ACXIOM CORP COMMON STOCK USD.1		210,306.83	0.003%	99.688%
635	LAWSON PRODUCTS INC COMMON STOCK USD1.0		210,116.25	0.003%	99.691%
636	KINDRED HEALTHCARE INC COMMON STOCK USD.25		209,787.60	0.003%	99.694%
637	ENGILITY HOLDINGS INC COMMON STOCK USD.01		208,966.08	0.003%	99.697%
638	INVESTORS TITLE CO COMMON STOCK		207,920.50	0.003%	99.700%
639	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01		207,656.40	0.003%	99.703%
640	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01		202,651.95	0.003%	99.705%
641	STRATTEC SECURITY CORP COMMON STOCK USD.01		201,385.20	0.003%	99.708%
642	XCERRA CORP COMMON STOCK USD.05		201,246.70	0.003%	99.711%
643	SENECA FOODS CORP CL A COMMON STOCK USD.25		198,796.55	0.003%	99.714%
644	SPARTON CORP COMMON STOCK USD1.25		197,034.63	0.003%	99.716%
645	OIL DRI CORP OF AMERICA COMMON STOCK USD.1		196,277.83	0.003%	99.719%
646	SPOK HOLDINGS INC COMMON STOCK USD.0001		195,343.20	0.003%	99.722%
647	GULF ISLAND FABRICATION INC COMMON STOCK		193,732.20	0.003%	99.724%
648	HALLMARK FINL SERVICES INC COMMON STOCK USD.18		192,105.32	0.003%	99.727%
649	COOPER TIRE + RUBBER COMMON STOCK USD1.0		191,981.00	0.003%	99.730%
650	NORTHRIM BANCORP INC COMMON STOCK USD1.0		191,802.30	0.003%	99.732%
651	SHIP FINANCE INTL LTD COMMON STOCK USD.01		190,959.30	0.003%	99.735%
652	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01		190,723.55	0.003%	99.738%
653	GREAT WESTERN BANCORP INC COMMON STOCK USD.01		189,801.45	0.003%	99.740%
654	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01		189,662.88	0.003%	99.743%
655	CRAFT BREW ALLIANCE INC COMMON STOCK USD.005		188,739.90	0.003%	99.745%
656	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001		187,960.00	0.003%	99.748%
657	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01		185,695.65	0.003%	99.751%
658	COMMERCEHUB INC SERIES C COMMON STOCK USD.01		182,001.15	0.003%	99.753%
659	LIBERTY BROADBAND B COMMON STOCK USD.01		181,689.38	0.003%	99.756%
660	FOSTER (LB) CO A COMMON STOCK USD.01		181,416.30	0.002%	99.758%
661	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01		181,251.00	0.002%	99.761%
662	LIBERTY MEDIA CORP BRAVES A TRACKING STK		179,666.80	0.002%	99.763%
663	AGILYSYS INC COMMON STOCK USD.3		177,492.00	0.002%	99.766%
664	LAKELAND BANCORP INC COMMON STOCK		175,674.00	0.002%	99.768%
665	TUESDAY MORNING CORP COMMON STOCK USD.01		175,450.00	0.002%	99.770%
666	FIDELITY SOUTHERN CORP COMMON STOCK		172,823.48	0.002%	99.773%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
667	EXACTECH INC COMMON STOCK USD.01		169,839.00	0.002%	99.775%
668	MOLSON COORS BREWING CO A COMMON STOCK USD.01		167,904.00	0.002%	99.777%
669	CLOUD PEAK ENERGY INC COMMON STOCK USD.01		165,575.00	0.002%	99.780%
670	LIBERTY EXPEDIA HOLD B COMMON STOCK		165,210.03	0.002%	99.782%
671	SURMODICS INC COMMON STOCK USD.05		163,874.90	0.002%	99.784%
672	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001		161,552.13	0.002%	99.786%
673	HURON CONSULTING GROUP INC COMMON STOCK USD.01		160,640.15	0.002%	99.789%
674	SAFEWAY CASA LEY CVR COMMON STOCK		160,158.32	0.002%	99.791%
675	PHI INC NON VOTING COMMON STOCK USD.1		159,366.30	0.002%	99.793%
676	AZZ INC COMMON STOCK USD1.0		159,250.00	0.002%	99.795%
677	PC TEL INC COMMON STOCK USD.001		159,066.56	0.002%	99.797%
678	CUMBERLAND PHARMACEUTICALS COMMON STOCK		158,802.39	0.002%	99.800%
679	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV		158,743.44	0.002%	99.802%
680	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01		156,816.88	0.002%	99.804%
681	FRED S INC CLASS A COMMON STOCK		156,480.25	0.002%	99.806%
682	MERCANTILE BANK CORP COMMON STOCK		154,283.58	0.002%	99.808%
683	UNITED FINANCIAL BANCORP INC COMMON STOCK		154,074.68	0.002%	99.810%
684	USA TRUCK INC COMMON STOCK USD.01		150,837.12	0.002%	99.812%
685	BALDWIN + LYONS INC CL B COMMON STOCK		150,788.00	0.002%	99.815%
686	BANK MUTUAL CORP COMMON STOCK USD.01		150,540.00	0.002%	99.817%
687	ROCKY BRANDS INC COMMON STOCK		150,138.80	0.002%	99.819%
688	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01		147,796.60	0.002%	99.821%
689	FREIGHTCAR AMERICA INC COMMON STOCK USD.01		146,514.32	0.002%	99.823%
690	SUNPOWER CORP COMMON STOCK USD.001		145,293.46	0.002%	99.825%
691	ELECTRO SCIENTIFIC INDS INC COMMON STOCK		142,510.70	0.002%	99.827%
692	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01		140,931.55	0.002%	99.829%
693	DELTA APPAREL INC COMMON STOCK USD.01		140,547.12	0.002%	99.831%
694	LAKELAND INDUSTRIES INC COMMON STOCK USD.01		139,406.70	0.002%	99.832%
695	VIAVI SOLUTIONS INC COMMON STOCK USD.001		139,021.74	0.002%	99.834%
696	BAKER HUGHES A GE CO COMMON STOCK USD.0001		138,405.75	0.002%	99.836%
697	CELADON GROUP INC COMMON STOCK USD.033		136,763.10	0.002%	99.838%
698	INVACARE CORP COMMON STOCK USD.25		134,872.00	0.002%	99.840%
699	SUPER MICRO COMPUTER INC COMMON STOCK USD.001		134,347.95	0.002%	99.842%
700	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01		133,041.58	0.002%	99.844%
701	DIODES INC COMMON STOCK USD.667		132,746.71	0.002%	99.846%
702	ESSA BANCORP INC COMMON STOCK USD.01		132,293.70	0.002%	99.847%
703	QEP RESOURCES INC COMMON STOCK USD.01		132,238.08	0.002%	99.849%
704	AXT INC COMMON STOCK USD.001		130,515.90	0.002%	99.851%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
705	NORTHWEST PIPE CO COMMON STOCK USD.01		127,110.00	0.002%	99.853%
706	AMERISERV FINANCIAL INC COMMON STOCK USD.01		126,968.80	0.002%	99.855%
707	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01		126,923.30	0.002%	99.856%
708	KEY TRONIC CORP COMMON STOCK		126,356.91	0.002%	99.858%
709	DISCOVERY COMMUNICATIONS B COMMON STOCK USD.01		125,650.80	0.002%	99.860%
710	RICHARDSON ELEC LTD COMMON STOCK USD.05		125,413.04	0.002%	99.861%
711	VECTRUS INC COMMON STOCK USD.01		123,697.60	0.002%	99.863%
712	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1		122,336.50	0.002%	99.865%
713	COMMERCEHUB INC SERIES A COMMON STOCK USD.01		121,158.24	0.002%	99.867%
714	XO GROUP INC COMMON STOCK USD.01		120,024.40	0.002%	99.868%
715	GENERAL COMMUNICATION INC A COMMON STOCK		119,081.20	0.002%	99.870%
716	VERIFONE SYSTEMS INC COMMON STOCK USD.01		118,968.72	0.002%	99.871%
717	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001		118,861.05	0.002%	99.873%
718	CONSUMER PORTFOLIO SERVICES COMMON STOCK		118,720.00	0.002%	99.875%
719	GULFPORT ENERGY CORP COMMON STOCK USD.01		118,694.07	0.002%	99.876%
720	PARKER DRILLING CO COMMON STOCK USD.167		118,301.22	0.002%	99.878%
721	SHILOH INDUSTRIES INC COMMON STOCK USD.01		115,184.45	0.002%	99.880%
722	TEAM INC COMMON STOCK USD.3		113,458.00	0.002%	99.881%
723	NUVECTRA CORP COMMON STOCK USD.001		112,786.80	0.002%	99.883%
724	WHITING PETROLEUM CORP COMMON STOCK USD.001		111,707.92	0.002%	99.884%
725	MACKINAC FINANCIAL CORP COMMON STOCK		110,977.30	0.002%	99.886%
726	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02		110,905.60	0.002%	99.887%
727	TEXTRON INC COMMON STOCK USD.125		108,187.48	0.001%	99.889%
728	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001		106,989.84	0.001%	99.890%
729	HUB GROUP INC CL A COMMON STOCK USD.01		106,719.05	0.001%	99.892%
730	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01		106,639.36	0.001%	99.893%
731	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001		106,405.95	0.001%	99.895%
732	MBT FINANCIAL CORP COMMON STOCK		105,705.00	0.001%	99.896%
733	FTD COS INC COMMON STOCK USD.0001		103,147.72	0.001%	99.898%
734	CALIX INC COMMON STOCK		102,572.80	0.001%	99.899%
735	HOPFED BANCORP INC COMMON STOCK USD.01		101,240.33	0.001%	99.900%
736	FABRINET COMMON STOCK USD.01		100,604.55	0.001%	99.902%
737	ACTUANT CORP A COMMON STOCK USD.2		100,410.75	0.001%	99.903%
738	RCM TECHNOLOGIES INC COMMON STOCK USD.05		99,665.85	0.001%	99.904%
739	MERCURY SYSTEMS INC COMMON STOCK USD.01		98,681.10	0.001%	99.906%
740	BASSETT FURNITURE INDS COMMON STOCK USD5.0		98,455.00	0.001%	99.907%
741	FIRST INTERSTATE BANCSYS A COMMON STOCK		98,263.80	0.001%	99.909%
742	GENESEE + WYOMING INC CL A COMMON STOCK USD.01		95,820.00	0.001%	99.910%

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<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
743	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01		95,490.65	0.001%	99.911%
744	STRATUS PROPERTIES INC COMMON STOCK USD.01		93,911.40	0.001%	99.912%
745	INNOSPEC INC COMMON STOCK USD.01		93,340.00	0.001%	99.914%
746	PREMIER FINANCIAL BANCORP COMMON STOCK		92,760.54	0.001%	99.915%
747	PCM INC COMMON STOCK USD.001		92,668.35	0.001%	99.916%
748	IMPAX LABORATORIES INC COMMON STOCK USD.01		91,415.00	0.001%	99.918%
749	TITAN INTERNATIONAL INC COMMON STOCK		90,508.00	0.001%	99.919%
750	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01		89,761.32	0.001%	99.920%
751	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6		89,190.40	0.001%	99.921%
752	FLEXSTEEL INDS COMMON STOCK USD1.0		89,089.44	0.001%	99.922%
753	LHC GROUP INC COMMON STOCK USD.01		89,050.40	0.001%	99.924%
754	FRANKLIN COVEY CO COMMON STOCK USD.05		87,724.80	0.001%	99.925%
755	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01		86,365.00	0.001%	99.926%
756	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001		85,167.50	0.001%	99.927%
757	KEY TECHNOLOGY INC COMMON STOCK		85,157.38	0.001%	99.928%
758	ASTRONOVA INC COMMON STOCK USD.05		84,219.00	0.001%	99.930%
759	HARMONIC INC COMMON STOCK USD.001		83,811.30	0.001%	99.931%
760	UNITY BANCORP INC COMMON STOCK		82,179.45	0.001%	99.932%
761	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01		82,012.00	0.001%	99.933%
762	SI FINANCIAL GROUP INC COMMON STOCK USD.01		81,801.45	0.001%	99.934%
763	FUTUREFUEL CORP COMMON STOCK USD.0001		81,793.60	0.001%	99.935%
764	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01		80,990.00	0.001%	99.936%
765	CITI TRENDS INC COMMON STOCK USD.01		80,286.65	0.001%	99.938%
766	BEAZER HOMES USA INC COMMON STOCK USD.001		80,204.04	0.001%	99.939%
767	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01		79,683.50	0.001%	99.940%
768	BAR HARBOR BANKSHARES COMMON STOCK USD2.0		76,605.99	0.001%	99.941%
769	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024		73,308.90	0.001%	99.942%
770	ADDUS HOMECARE CORP COMMON STOCK USD.001		73,277.40	0.001%	99.943%
771	KBR INC COMMON STOCK USD.001		73,224.00	0.001%	99.944%
772	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0		72,593.60	0.001%	99.945%
773	EVANS BANCORP INC COMMON STOCK USD.5		71,862.75	0.001%	99.946%
774	NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02		71,019.00	0.001%	99.947%
775	TIMBERLAND BANCORP INC COMMON STOCK USD.01		69,750.00	0.001%	99.948%
776	BEL FUSE INC CL A COMMON STOCK USD.1		68,728.02	0.001%	99.949%
777	LANDMARK BANCORP INC COMMON STOCK USD.01		68,354.00	0.001%	99.950%
778	CCUR HOLDINGS INC COMMON STOCK USD.01		67,152.80	0.001%	99.951%
779	HMN FINANCIAL INC COMMON STOCK USD.01		66,182.40	0.001%	99.951%
780	AWARE INC/MASS COMMON STOCK USD.01		65,183.30	0.001%	99.952%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
781	BLACK BOX CORP COMMON STOCK USD.001		65,138.50	0.001%	99.953%
782	AV HOMES INC COMMON STOCK USD1.0		65,098.80	0.001%	99.954%
783	CUTERA INC COMMON STOCK USD.001		63,934.40	0.001%	99.955%
784	DIGIRAD CORP COMMON STOCK USD.0001		62,770.85	0.001%	99.956%
785	TITAN MACHINERY INC COMMON STOCK USD.00001		61,955.67	0.001%	99.957%
786	VIRCO MFG CORPORATION COMMON STOCK USD.01		59,224.70	0.001%	99.958%
787	IBERIABANK CORP COMMON STOCK USD1.0		58,896.50	0.001%	99.958%
788	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0		58,042.15	0.001%	99.959%
789	CENTURY COMMUNITIES INC COMMON STOCK USD.01		57,164.40	0.001%	99.960%
790	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01		56,869.80	0.001%	99.961%
791	PACWEST BANCORP COMMON STOCK		56,414.68	0.001%	99.962%
792	TELENAV INC COMMON STOCK USD.001		55,737.25	0.001%	99.962%
793	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01		55,650.00	0.001%	99.963%
794	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0		54,495.20	0.001%	99.964%
795	INTRICON CORP COMMON STOCK USD1.0		53,439.75	0.001%	99.965%
796	COWEN INC COMMON STOCK USD.01		51,657.55	0.001%	99.965%
797	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01		51,271.50	0.001%	99.966%
798	SALEM MEDIA GROUP INC COMMON STOCK USD.01		50,787.30	0.001%	99.967%
799	MONARCH CASINO + RESORT INC COMMON STOCK USD.01		50,252.68	0.001%	99.967%
800	CYBEROPTICS CORP COMMON STOCK		50,035.25	0.001%	99.968%
801	HAMILTON BEACH BRANDS H COMMON STOCK		48,231.96	0.001%	99.969%
802	LIMELIGHT NETWORKS INC COMMON STOCK USD.001		47,934.72	0.001%	99.969%
803	CAROLINA FINANCIAL CORP COMMON STOCK		47,549.72	0.001%	99.970%
804	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5		47,299.00	0.001%	99.971%
805	ENZO BIOCHEM INC COMMON STOCK USD.01		46,272.32	0.001%	99.971%
806	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001		46,221.56	0.001%	99.972%
807	ALLIANCE ONE INTERNATIONAL COMMON STOCK		46,130.20	0.001%	99.973%
808	LITTELFUSE INC COMMON STOCK USD.01		44,554.70	0.001%	99.973%
809	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001		44,530.20	0.001%	99.974%
810	SIFCO INDUSTRIES COMMON STOCK USD1.0		43,380.65	0.001%	99.974%
811	CSP INC COMMON STOCK USD.01		42,245.00	0.001%	99.975%
812	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01		41,325.00	0.001%	99.976%
813	DIXIE GROUP INC COMMON STOCK USD3.0		41,300.00	0.001%	99.976%
814	ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333		41,106.60	0.001%	99.977%
815	BALLANTYNE STRONG INC COMMON STOCK USD.01		41,086.50	0.001%	99.977%
816	MAIDEN HOLDINGS LTD COMMON STOCK USD.01		40,833.60	0.001%	99.978%
817	LUBY S INC COMMON STOCK USD.32		40,015.62	0.001%	99.978%
818	CENTURY BANCORP INC CL A COMMON STOCK USD1.0		39,674.25	0.001%	99.979%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
819	ICONIX BRAND GROUP INC COMMON STOCK USD.001		36,795.00	0.001%	99.979%
820	LIBERTY TRIPADVISOR HDG B COMMON STOCK USD.01		36,681.75	0.001%	99.980%
821	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1		36,492.28	0.001%	99.980%
822	EDUCATIONAL DEVELOPMENT CORP COMMON STOCK USD.2		36,266.40	0.000%	99.981%
823	QUAD GRAPHICS INC COMMON STOCK USD.025		35,192.92	0.000%	99.981%
824	JAKKS PACIFIC INC COMMON STOCK USD.001		33,412.65	0.000%	99.982%
825	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0		33,200.00	0.000%	99.982%
826	DMC GLOBAL INC COMMON STOCK USD.05		32,884.40	0.000%	99.983%
827	FIRST ACCEPTANCE CORP COMMON STOCK USD.01		31,722.52	0.000%	99.983%
828	TRICO BANCSHARES COMMON STOCK		31,580.92	0.000%	99.984%
829	TRONOX LTD CL A COMMON STOCK USD.01		31,408.00	0.000%	99.984%
830	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001		30,932.51	0.000%	99.985%
831	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001		30,837.40	0.000%	99.985%
832	HOME BANCORP INC COMMON STOCK USD.01		30,816.34	0.000%	99.985%
833	VSE CORP COMMON STOCK USD.05		30,225.50	0.000%	99.986%
834	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1		30,048.60	0.000%	99.986%
835	PIPER JAFFRAY COS COMMON STOCK USD.01		28,797.60	0.000%	99.987%
836	ATLANTICUS HOLDINGS CORP COMMON STOCK		27,898.74	0.000%	99.987%
837	DORIAN LPG LTD COMMON STOCK USD.01		27,251.88	0.000%	99.987%
838	GSI TECHNOLOGY INC COMMON STOCK USD.001		27,004.89	0.000%	99.988%
839	TWIN DISC INC COMMON STOCK		26,532.00	0.000%	99.988%
840	ALICO INC COMMON STOCK USD1.0		25,824.00	0.000%	99.988%
841	CCA INDUSTRIES INC COMMON STOCK USD.01		25,801.30	0.000%	99.989%
842	J ALEXANDER S HOLDINGS COMMON STOCK USD.001		25,726.90	0.000%	99.989%
843	OPTICAL CABLE CORP COMMON STOCK		25,363.55	0.000%	99.989%
844	ACME UNITED CORP COMMON STOCK USD2.5		24,977.50	0.000%	99.990%
845	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0		24,714.75	0.000%	99.990%
846	WATERSTONE FINANCIAL INC COMMON STOCK USD.01		24,384.60	0.000%	99.991%
847	MULTI COLOR CORP COMMON STOCK		23,870.00	0.000%	99.991%
848	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01		23,589.08	0.000%	99.991%
849	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01		23,460.00	0.000%	99.991%
850	ULTRALIFE CORP COMMON STOCK USD.1		22,501.20	0.000%	99.992%
851	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0		22,393.00	0.000%	99.992%
852	VOXX INTERNATIONAL CORP COMMON STOCK USD.01		22,312.50	0.000%	99.992%
853	NEWSSTAR FINANCIAL INCCVR COMMON STOCK		22,229.64	0.000%	99.993%
854	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1		21,472.20	0.000%	99.993%
855	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01		21,211.40	0.000%	99.993%
856	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01		21,000.00	0.000%	99.994%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
857	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1		20,673.50	0.000%	99.994%
858	1ST CONSTITUTION BANCORP COMMON STOCK		19,253.25	0.000%	99.994%
859	LIBERTY MEDIA CORP BRAVES B TRACKING STK		18,623.28	0.000%	99.994%
860	ACTUA CORP COMMON STOCK USD.001		18,470.40	0.000%	99.995%
861	BSQUARE CORP COMMON STOCK		17,479.50	0.000%	99.995%
862	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01		17,091.69	0.000%	99.995%
863	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0		16,794.48	0.000%	99.995%
864	RIVERVIEW BANCORP INC COMMON STOCK USD.01		16,113.56	0.000%	99.996%
865	BCB BANCORP INC COMMON STOCK		16,043.85	0.000%	99.996%
866	UNICO AMERICAN CORP COMMON STOCK		15,865.00	0.000%	99.996%
867	APTEVO THERAPEUTICS INC COMMON STOCK USD.001		14,709.21	0.000%	99.996%
868	MAXWELL TECHNOLOGIES INC COMMON STOCK USD.1		14,596.59	0.000%	99.996%
869	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0		13,680.00	0.000%	99.997%
870	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0		13,535.19	0.000%	99.997%
871	RAMBUS INC COMMON STOCK USD.001		13,501.47	0.000%	99.997%
872	SYNALLOY CORP COMMON STOCK USD1.0		12,906.40	0.000%	99.997%
873	SOUTH STATE CORP COMMON STOCK USD2.5		12,226.80	0.000%	99.997%
874	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125		11,868.60	0.000%	99.998%
875	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01		11,445.68	0.000%	99.998%
876	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01		9,955.20	0.000%	99.998%
877	ENTEGRIS INC COMMON STOCK USD.01		9,765.00	0.000%	99.998%
878	VALLEY NATIONAL BANCORP COMMON STOCK		9,653.76	0.000%	99.998%
879	SENECA FOODS CORP CL B COMMON STOCK USD.25		9,630.00	0.000%	99.998%
880	PEOPLES BANCORP OF NC COMMON STOCK		8,662.50	0.000%	99.998%
881	AMERESCO INC CL A COMMON STOCK USD.0001		8,534.70	0.000%	99.998%
882	SELECT BANCORP INC COMMON STOCK USD1.0		7,740.00	0.000%	99.999%
883	PHI INC VOTING COMMON STOCK USD.1		7,166.34	0.000%	99.999%
884	BALDWIN + LYONS INC CL A COMMON STOCK		6,909.00	0.000%	99.999%
885	COMPX INTERNATIONAL INC COMMON STOCK USD.01		6,875.00	0.000%	99.999%
886	ASTA FUNDING INC COMMON STOCK USD.01		6,239.25	0.000%	99.999%
887	INSEEGO CORP COMMON STOCK		5,185.22	0.000%	99.999%
888	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0		5,065.44	0.000%	99.999%
889	EMCORE CORP COMMON STOCK		5,022.00	0.000%	99.999%
890	ATN INTERNATIONAL INC COMMON STOCK USD.01		4,986.24	0.000%	99.999%
891	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01		4,896.03	0.000%	99.999%
892	GAMING PARTNERS INTERNATIONAL COMMON STOCK USD.01		4,895.00	0.000%	99.999%
893	UNITED SECURITY BANCSHARE/CA COMMON STOCK		4,862.00	0.000%	99.999%
894	BANCORP INC/THE COMMON STOCK USD1.0		4,851.63	0.000%	99.999%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>7,261,205,798.15</b>		<b>100.000%</b>
895	COMMUNITY WEST BANCSHARES COMMON STOCK		4,760.00	0.000%	100.000%
896	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001		4,532.50	0.000%	100.000%
897	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0		4,368.00	0.000%	100.000%
898	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5		4,129.85	0.000%	100.000%
899	DOVER MOTORSPORTS INC COMMON STOCK USD.1		3,778.00	0.000%	100.000%
900	ESCALADE INC COMMON STOCK		3,559.45	0.000%	100.000%
901	BIGLARI HOLDINGS INC COMMON STOCK USD.5		3,301.52	0.000%	100.000%
902	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01		3,163.27	0.000%	100.000%
903	MACATAWA BANK CORP COMMON STOCK		3,014.76	0.000%	100.000%
904	MEDIA GEN INC CVR COMMON STOCK		2,519.60	0.000%	100.000%
905	ARGAN INC COMMON STOCK USD.15		915.60	0.000%	100.000%
906	DESTINATION MATERNITY CORP COMMON STOCK USD.01		510.00	0.000%	100.000%
907	INTERNATIONAL SEAWAYS INC COMMON STOCK		200.28	0.000%	100.000%
908	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01		113.40	0.000%	100.000%
909	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01		70.18	0.000%	100.000%
910	SAFEWAY PDC LLC CVR COMMON STOCK		47.34	0.000%	100.000%
911	LIONS GATE ENTERTAINMENT B COMMON STOCK		32.00	0.000%	100.000%
912	MEDCATH CORPORATION COMMON STOCK USD.01		0.00	0.000%	100.000%
913	GERBER SCIENTIFIC INC COM COMMON STOCK		0.00	0.000%	100.000%
<b>Total</b>			<b>7,261,205,798.15</b>		<b>100.00%</b>