

U.S. Small Cap Value Portfolio- Institutional Class

As of October 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
Equity		14,525,165,684.04			100.017%
1	KEMPER CORP COMMON STOCK USD.1		141,821,723.82	0.977%	0.977%
2	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2		120,729,170.88	0.831%	1.808%
3	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1		118,517,962.90	0.816%	2.624%
4	DARLING INGREDIENTS INC COMMON STOCK USD.01		118,370,974.16	0.815%	3.439%
5	AARON S INC COMMON STOCK USD.5		112,002,936.84	0.771%	4.210%
6	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01		104,844,401.48	0.722%	4.932%
7	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01		99,708,659.52	0.687%	5.619%
8	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0		99,514,530.50	0.685%	6.304%
9	SKYWEST INC COMMON STOCK		98,340,519.31	0.677%	6.981%
10	GATX CORP COMMON STOCK USD.625		97,543,499.35	0.672%	7.653%
11	DOMTAR CORP COMMON STOCK USD.01		94,120,490.31	0.648%	8.301%
12	MB FINANCIAL INC COMMON STOCK USD.01		87,384,555.96	0.602%	8.903%
13	FULTON FINANCIAL CORP COMMON STOCK USD2.5		87,214,442.98	0.601%	9.503%
14	WORLD FUEL SERVICES CORP COMMON STOCK USD.01		85,469,696.00	0.589%	10.092%
15	CNO FINANCIAL GROUP INC COMMON STOCK USD.01		85,239,170.10	0.587%	10.679%
16	ASSOCIATED BANC CORP COMMON STOCK USD.01		84,839,727.20	0.584%	11.263%
17	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01		83,993,551.46	0.578%	11.841%
18	WASHINGTON FEDERAL INC COMMON STOCK USD1.0		83,648,857.60	0.576%	12.417%
19	PBF ENERGY INC CLASS A COMMON STOCK USD.001		83,381,019.30	0.574%	12.991%
20	OLD NATIONAL BANCORP COMMON STOCK		83,110,849.50	0.572%	13.564%
21	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0		81,723,710.60	0.563%	14.126%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
22	TECH DATA CORP COMMON STOCK USD.0015		79,237,134.76	0.546%	14.672%
23	LIFEPOINT HEALTH INC COMMON STOCK USD.01		79,133,545.62	0.545%	15.217%
24	COMMERCIAL METALS CO COMMON STOCK USD.01		78,712,082.00	0.542%	15.759%
25	BED BATH + BEYOND INC COMMON STOCK USD.01		78,619,909.02	0.541%	16.300%
26	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1		78,539,903.40	0.541%	16.841%
27	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0		76,748,008.27	0.528%	17.369%
28	OASIS PETROLEUM INC COMMON STOCK USD.01		76,560,986.16	0.527%	17.897%
29	CNX RESOURCES CORP COMMON STOCK USD.01		74,058,006.65	0.510%	18.407%
30	CREE INC COMMON STOCK USD.00125		73,187,151.90	0.504%	18.911%
31	NETSCOUT SYSTEMS INC COMMON STOCK USD.001		73,043,584.20	0.503%	19.414%
32	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01		72,904,170.50	0.502%	19.916%
33	SM ENERGY CO COMMON STOCK USD.01		72,844,046.14	0.502%	20.417%
34	FTI CONSULTING INC COMMON STOCK USD.01		70,973,827.59	0.489%	20.906%
35	SEABOARD CORP COMMON STOCK USD1.0		70,370,055.00	0.485%	21.390%
36	ENSCO PLC CL A COMMON STOCK USD.1		70,327,443.48	0.484%	21.875%
37	REGAL BELOIT CORP COMMON STOCK USD.01		68,169,922.20	0.469%	22.344%
38	CARPENTER TECHNOLOGY COMMON STOCK USD5.0		67,588,871.28	0.465%	22.809%
39	WESCO INTERNATIONAL INC COMMON STOCK USD.01		66,554,486.70	0.458%	23.268%
40	CALLON PETROLEUM CO COMMON STOCK USD.01		66,469,312.04	0.458%	23.725%
41	MALLINCKRODT PLC COMMON STOCK USD.2		65,318,915.06	0.450%	24.175%
42	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001		64,647,648.56	0.445%	24.620%
43	QEP RESOURCES INC COMMON STOCK USD.01		64,128,878.55	0.442%	25.062%
44	NAVIGATORS GROUP INC COMMON STOCK USD.1		63,179,519.85	0.435%	25.497%
45	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0		62,964,902.20	0.434%	25.930%
46	SIGNET JEWELERS LTD COMMON STOCK USD.18		62,900,262.85	0.433%	26.364%
47	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1		62,564,188.96	0.431%	26.794%
48	CARS.COM INC COMMON STOCK USD.01		62,354,022.08	0.429%	27.224%
49	SYNNEX CORP COMMON STOCK USD.001		62,296,926.12	0.429%	27.653%
50	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01		62,088,914.54	0.428%	28.080%
51	BARNES GROUP INC COMMON STOCK USD.01		60,547,170.80	0.417%	28.497%
52	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01		60,162,564.65	0.414%	28.911%
53	TCF FINANCIAL CORP COMMON STOCK USD.01		59,706,485.28	0.411%	29.323%
54	AIRCASTLE LTD COMMON STOCK USD.01		59,443,908.84	0.409%	29.732%
55	NABORS INDUSTRIES LTD COMMON STOCK USD.001		58,774,534.14	0.405%	30.137%
56	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01		58,495,436.37	0.403%	30.539%
57	INTEGER HOLDINGS CORP COMMON STOCK USD.001		58,366,383.79	0.402%	30.941%
58	SANMINA CORP COMMON STOCK USD.01		58,331,452.30	0.402%	31.343%
59	FINISAR CORPORATION COMMON STOCK USD.001		57,965,137.74	0.399%	31.742%

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Equity			14,525,165,684.04		100.017%
60	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01		57,922,474.36	0.399%	32.141%
61	SPIRIT AIRLINES INC COMMON STOCK USD.0001		56,865,532.50	0.392%	32.532%
62	INSIGHT ENTERPRISES INC COMMON STOCK USD.01		56,813,978.01	0.391%	32.924%
63	SEMGROUP CORP CLASS A COMMON STOCK		56,761,674.42	0.391%	33.315%
64	GUESS? INC COMMON STOCK USD.01		56,596,210.20	0.390%	33.704%
65	REALOGY HOLDINGS CORP COMMON STOCK USD.01		55,877,579.10	0.385%	34.089%
66	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0		55,658,804.40	0.383%	34.472%
67	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01		55,500,320.64	0.382%	34.854%
68	TRI POINTE GROUP INC COMMON STOCK USD.01		55,086,730.30	0.379%	35.234%
69	IBERIABANK CORP COMMON STOCK USD1.0		54,613,609.83	0.376%	35.610%
70	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01		54,565,646.80	0.376%	35.986%
71	SCHOLASTIC CORP COMMON STOCK USD.01		54,390,321.18	0.375%	36.360%
72	UNIVERSAL CORP/VA COMMON STOCK		54,329,733.90	0.374%	36.734%
73	UNION BANKSHARES CORP COMMON STOCK USD1.33		54,261,808.74	0.374%	37.108%
74	PLEXUS CORP COMMON STOCK USD.01		53,985,252.00	0.372%	37.480%
75	TRUSTMARK CORP COMMON STOCK		53,661,515.60	0.370%	37.849%
76	G III APPAREL GROUP LTD COMMON STOCK USD.01		53,482,314.44	0.368%	38.217%
77	MERITAGE HOMES CORP COMMON STOCK USD.01		53,133,958.75	0.366%	38.583%
78	ROWAN COMPANIES PLC A COMMON STOCK USD.125		52,801,201.13	0.364%	38.947%
79	BANNER CORPORATION COMMON STOCK USD.01		52,383,069.76	0.361%	39.307%
80	LIBERTY EXPEDIA HOLD A COMMON STOCK		52,089,888.50	0.359%	39.666%
81	FBL FINANCIAL GROUP INC CL A COMMON STOCK		52,064,034.60	0.359%	40.025%
82	NELNET INC CL A COMMON STOCK USD.01		51,977,735.68	0.358%	40.383%
83	MDC HOLDINGS INC COMMON STOCK USD.01		51,631,389.60	0.356%	40.738%
84	WERNER ENTERPRISES INC COMMON STOCK USD.01		51,621,751.02	0.355%	41.093%
85	MOBILE MINI INC COMMON STOCK USD.01		51,532,406.40	0.355%	41.448%
86	GREENBRIER COMPANIES INC COMMON STOCK		50,774,536.80	0.350%	41.798%
87	OFFICE DEPOT INC COMMON STOCK USD.01		50,755,694.08	0.349%	42.147%
88	DELEK US HOLDINGS INC COMMON STOCK USD.01		50,579,303.04	0.348%	42.496%
89	WESBANCO INC COMMON STOCK USD2.0833		50,081,852.40	0.345%	42.841%
90	MAGELLAN HEALTH INC COMMON STOCK USD.01		49,742,403.72	0.343%	43.183%
91	AAR CORP COMMON STOCK USD1.0		49,646,161.50	0.342%	43.525%
92	FLAGSTAR BANCORP INC COMMON STOCK USD.01		49,393,071.68	0.340%	43.865%
93	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456		49,010,991.36	0.337%	44.203%
94	PDC ENERGY INC COMMON STOCK USD.01		48,536,098.95	0.334%	44.537%
95	AVANOS MEDICAL INC COMMON STOCK USD.01		46,454,563.20	0.320%	44.857%
96	AMKOR TECHNOLOGY INC COMMON STOCK USD.001		46,352,141.55	0.319%	45.176%
97	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01		45,671,556.84	0.314%	45.490%

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Equity			14,525,165,684.04		100.017%
98	BELMOND LTD CLASS A COMMON STOCK USD.01		45,551,492.16	0.314%	45.804%
99	POPULAR INC COMMON STOCK USD.01		45,177,914.39	0.311%	46.115%
100	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01		44,983,931.52	0.310%	46.425%
101	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01		44,854,076.67	0.309%	46.734%
102	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01		44,812,372.78	0.309%	47.042%
103	DIODES INC COMMON STOCK USD.667		44,539,427.76	0.307%	47.349%
104	UNIVERSAL FOREST PRODUCTS COMMON STOCK		42,965,707.18	0.296%	47.645%
105	NORTHWEST BANCSHARES INC COMMON STOCK USD.01		42,961,161.48	0.296%	47.941%
106	UNITED FIRE GROUP INC COMMON STOCK USD.001		42,651,608.37	0.294%	48.234%
107	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01		41,947,325.50	0.289%	48.523%
108	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001		41,857,024.44	0.288%	48.811%
109	KULICKE + SOFFA INDUSTRIES COMMON STOCK		41,585,706.22	0.286%	49.098%
110	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01		41,299,045.58	0.284%	49.382%
111	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01		40,996,766.25	0.282%	49.664%
112	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01		40,695,199.44	0.280%	49.945%
113	SANDERSON FARMS INC COMMON STOCK USD1.0		40,645,794.51	0.280%	50.224%
114	HORACE MANN EDUCATORS COMMON STOCK USD.001		40,320,645.04	0.278%	50.502%
115	HUB GROUP INC CL A COMMON STOCK USD.01		40,160,405.24	0.277%	50.779%
116	ICF INTERNATIONAL INC COMMON STOCK USD.001		39,466,032.48	0.272%	51.050%
117	DICK S SPORTING GOODS INC COMMON STOCK USD.01		39,377,810.07	0.271%	51.322%
118	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1		38,457,234.27	0.265%	51.586%
119	TOPBUILD CORP COMMON STOCK		38,241,238.72	0.263%	51.850%
120	GRAY TELEVISION INC COMMON STOCK		38,104,624.17	0.262%	52.112%
121	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01		37,687,935.36	0.260%	52.372%
122	ABM INDUSTRIES INC COMMON STOCK USD.01		37,428,992.25	0.258%	52.629%
123	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01		37,350,308.66	0.257%	52.886%
124	TTM TECHNOLOGIES COMMON STOCK USD.001		36,169,298.10	0.249%	53.135%
125	FABRINET COMMON STOCK USD.01		35,997,013.92	0.248%	53.383%
126	COEUR MINING INC COMMON STOCK USD.01		35,817,429.08	0.247%	53.630%
127	WHITING PETROLEUM CORP COMMON STOCK USD.001		35,380,765.80	0.244%	53.874%
128	ARCHROCK INC COMMON STOCK USD.01		35,295,077.16	0.243%	54.117%
129	ATN INTERNATIONAL INC COMMON STOCK USD.01		35,284,629.31	0.243%	54.360%
130	UNITED BANKSHARES INC COMMON STOCK USD2.5		35,109,582.58	0.242%	54.601%
131	PATTERSON UTI ENERGY INC COMMON STOCK USD.01		35,090,531.84	0.242%	54.843%
132	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01		34,563,236.04	0.238%	55.081%
133	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01		34,329,764.04	0.236%	55.317%
134	ESCO TECHNOLOGIES INC COMMON STOCK USD.01		34,024,912.82	0.234%	55.552%
135	BLUCORA INC COMMON STOCK USD.0001		33,796,230.12	0.233%	55.784%

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Equity			14,525,165,684.04		100.017%
136	AVX CORP COMMON STOCK USD.01		33,721,555.68	0.232%	56.017%
137	DSW INC CLASS A COMMON STOCK		33,541,623.90	0.231%	56.248%
138	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0		33,235,829.88	0.229%	56.476%
139	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01		32,924,497.18	0.227%	56.703%
140	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0		32,896,106.82	0.227%	56.930%
141	HOPE BANCORP INC COMMON STOCK USD.001		32,858,624.16	0.226%	57.156%
142	RANGE RESOURCES CORP COMMON STOCK USD.01		32,703,415.95	0.225%	57.381%
143	UNITED NATURAL FOODS INC COMMON STOCK USD.01		32,623,661.87	0.225%	57.606%
144	HECLA MINING CO COMMON STOCK USD.25		32,494,492.80	0.224%	57.829%
145	VALLEY NATIONAL BANCORP COMMON STOCK		32,457,764.38	0.223%	58.053%
146	EW SCRIPPS CO/THE A COMMON STOCK USD.01		32,117,520.88	0.221%	58.274%
147	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01		31,756,854.93	0.219%	58.493%
148	HANCOCK WHITNEY CORP COMMON STOCK USD3.33		31,703,003.88	0.218%	58.711%
149	BROOKLINE BANCORP INC COMMON STOCK USD.01		31,499,627.00	0.217%	58.928%
150	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01		31,360,066.74	0.216%	59.144%
151	SYKES ENTERPRISES INC COMMON STOCK USD.01		31,342,807.79	0.216%	59.360%
152	DILLARDS INC CL A COMMON STOCK		31,097,824.10	0.214%	59.574%
153	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01		31,071,010.13	0.214%	59.788%
154	CBIZ INC COMMON STOCK USD.01		30,913,907.32	0.213%	60.001%
155	SRC ENERGY INC COMMON STOCK USD.001		30,895,463.28	0.213%	60.213%
156	CALERES INC COMMON STOCK USD.01		30,847,100.40	0.212%	60.426%
157	BOISE CASCADE CO COMMON STOCK USD.01		30,846,314.91	0.212%	60.638%
158	NAVIGANT CONSULTING INC COMMON STOCK USD.001		30,322,080.00	0.209%	60.847%
159	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001		30,184,122.12	0.208%	61.055%
160	STIFEL FINANCIAL CORP COMMON STOCK USD.15		30,141,870.12	0.208%	61.262%
161	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01		30,005,092.99	0.207%	61.469%
162	ARCBEST CORP COMMON STOCK USD.01		29,753,907.20	0.205%	61.674%
163	MATERION CORP COMMON STOCK		29,328,371.76	0.202%	61.876%
164	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01		29,327,416.28	0.202%	62.078%
165	DRIL QUIP INC COMMON STOCK USD.01		29,046,519.04	0.200%	62.278%
166	LHC GROUP INC COMMON STOCK USD.01		28,929,457.73	0.199%	62.477%
167	WEIS MARKETS INC COMMON STOCK		28,851,780.10	0.199%	62.676%
168	PC CONNECTION INC COMMON STOCK USD.01		28,803,631.00	0.198%	62.874%
169	NOW INC COMMON STOCK USD.01		28,797,128.28	0.198%	63.072%
170	GRANITE CONSTRUCTION INC COMMON STOCK USD.01		28,567,227.60	0.197%	63.269%
171	MARTEN TRANSPORT LTD COMMON STOCK USD.01		28,388,951.10	0.195%	63.464%
172	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01		28,308,974.28	0.195%	63.659%
173	UNIT CORP COMMON STOCK USD.2		28,123,651.35	0.194%	63.853%

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Equity		14,525,165,684.04			100.017%
174	KNOWLES CORP COMMON STOCK USD.01		28,040,134.16	0.193%	64.046%
175	GREIF INC CL A COMMON STOCK		27,973,834.90	0.193%	64.239%
176	1ST SOURCE CORP COMMON STOCK		27,938,718.48	0.192%	64.431%
177	UNIFIRST CORP/MA COMMON STOCK USD.1		27,755,915.10	0.191%	64.622%
178	VERSO CORP A COMMON STOCK		27,750,726.09	0.191%	64.813%
179	ACCO BRANDS CORP COMMON STOCK USD.01		27,372,140.73	0.188%	65.002%
180	TRIBUNE MEDIA CO A COMMON STOCK		27,332,154.78	0.188%	65.190%
181	SANDY SPRING BANCORP INC COMMON STOCK USD1.0		27,126,818.55	0.187%	65.377%
182	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001		26,986,912.85	0.186%	65.563%
183	STATE AUTO FINANCIAL CORP COMMON STOCK		26,716,920.01	0.184%	65.747%
184	HOSTESS BRANDS INC COMMON STOCK USD.0001		26,359,049.60	0.182%	65.928%
185	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01		26,303,426.95	0.181%	66.109%
186	HILLTOP HOLDINGS INC COMMON STOCK USD.01		26,023,966.30	0.179%	66.288%
187	SCANSOURCE INC COMMON STOCK		25,787,043.36	0.178%	66.466%
188	ONEMAIN HOLDINGS INC COMMON STOCK USD.01		25,457,522.40	0.175%	66.641%
189	US CELLULAR CORP COMMON STOCK USD1.0		25,424,244.94	0.175%	66.816%
190	BENEFICIAL BANCORP INC COMMON STOCK USD.01		25,383,229.41	0.175%	66.991%
191	TIVO CORP COMMON STOCK USD.001		25,341,899.00	0.174%	67.166%
192	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1		25,257,357.02	0.174%	67.340%
193	KELLY SERVICES INC A COMMON STOCK USD1.0		25,253,276.85	0.174%	67.513%
194	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0		25,147,516.50	0.173%	67.687%
195	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0		25,098,967.69	0.173%	67.859%
196	GASLOG LTD COMMON STOCK USD.01		24,840,035.88	0.171%	68.030%
197	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001		24,821,717.04	0.171%	68.201%
198	EXTERRAN CORP COMMON STOCK USD.01		24,772,782.52	0.171%	68.372%
199	SEACOR HOLDINGS INC COMMON STOCK USD.01		24,624,052.92	0.170%	68.542%
200	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK		24,603,459.60	0.169%	68.711%
201	AIR LEASE CORP COMMON STOCK USD.01		24,470,868.00	0.169%	68.879%
202	DECKERS OUTDOOR CORP COMMON STOCK USD.01		24,459,496.29	0.168%	69.048%
203	RENASANT CORP COMMON STOCK USD5.0		24,282,863.04	0.167%	69.215%
204	ENPRO INDUSTRIES INC COMMON STOCK USD.01		24,060,701.60	0.166%	69.381%
205	ENCORE WIRE CORP COMMON STOCK USD.01		24,028,976.40	0.165%	69.546%
206	CATHAY GENERAL BANCORP COMMON STOCK USD.01		23,940,904.81	0.165%	69.711%
207	FIRST FINANCIAL BANCORP COMMON STOCK		23,832,364.75	0.164%	69.875%
208	TUTOR PERINI CORP COMMON STOCK USD1.0		23,805,225.50	0.164%	70.039%
209	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01		23,775,123.24	0.164%	70.203%
210	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01		23,666,733.25	0.163%	70.366%
211	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01		23,586,061.40	0.162%	70.528%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
212	MARCUS CORPORATION COMMON STOCK USD1.0		23,125,749.28	0.159%	70.687%
213	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01		22,850,292.96	0.157%	70.845%
214	CONMED CORP COMMON STOCK USD.01		22,757,287.85	0.157%	71.001%
215	NETGEAR INC COMMON STOCK USD.001		22,663,635.48	0.156%	71.157%
216	MCGRATH RENTCORP COMMON STOCK		22,606,447.19	0.156%	71.313%
217	EXTRACTION OIL + GAS INC COMMON STOCK		22,461,152.42	0.155%	71.468%
218	KRATON CORP COMMON STOCK USD.01		22,345,350.12	0.154%	71.622%
219	ASTEC INDUSTRIES INC COMMON STOCK USD.2		22,173,765.31	0.153%	71.774%
220	MERCER INTERNATIONAL INC COMMON STOCK USD1.0		21,852,207.00	0.150%	71.925%
221	ANGIODYNAMICS INC COMMON STOCK USD.01		21,410,660.43	0.147%	72.072%
222	CALLAWAY GOLF COMPANY COMMON STOCK USD.01		21,362,122.00	0.147%	72.219%
223	PRA GROUP INC COMMON STOCK USD.01		21,235,406.28	0.146%	72.366%
224	VIAD CORP COMMON STOCK USD1.5		21,084,626.08	0.145%	72.511%
225	TREDEGAR CORP COMMON STOCK		20,917,020.60	0.144%	72.655%
226	GREAT WESTERN BANCORP INC COMMON STOCK USD.01		20,896,107.45	0.144%	72.799%
227	STERLING BANCORP/DE COMMON STOCK USD.01		20,726,858.54	0.143%	72.941%
228	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01		20,704,558.38	0.143%	73.084%
229	ANDERSONS INC/THE COMMON STOCK		20,594,736.00	0.142%	73.226%
230	NAVIENT CORP COMMON STOCK USD.01		20,535,520.38	0.141%	73.367%
231	UNITED FINANCIAL BANCORP INC COMMON STOCK		20,494,610.40	0.141%	73.508%
232	CORE MARK HOLDING CO INC COMMON STOCK USD.01		20,306,099.47	0.140%	73.648%
233	GLATFELTER COMMON STOCK USD.01		20,299,065.40	0.140%	73.788%
234	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001		20,288,494.52	0.140%	73.928%
235	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001		19,985,789.74	0.138%	74.065%
236	CTS CORP COMMON STOCK		19,951,922.67	0.137%	74.203%
237	REGIS CORP COMMON STOCK USD.05		19,655,109.12	0.135%	74.338%
238	K12 INC COMMON STOCK USD.0001		19,628,944.92	0.135%	74.473%
239	CENTURY COMMUNITIES INC COMMON STOCK USD.01		19,603,248.20	0.135%	74.608%
240	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01		19,578,962.40	0.135%	74.743%
241	ELECTRONICS FOR IMAGING COMMON STOCK USD.01		19,440,741.60	0.134%	74.877%
242	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001		19,296,247.32	0.133%	75.010%
243	AEGION CORP COMMON STOCK USD.01		19,246,356.80	0.133%	75.142%
244	EPLUS INC COMMON STOCK USD.01		19,162,763.44	0.132%	75.274%
245	MODINE MANUFACTURING CO COMMON STOCK USD.625		19,123,945.42	0.132%	75.406%
246	GANNETT CO INC COMMON STOCK USD.01		19,034,067.50	0.131%	75.537%
247	OFG BANCORP COMMON STOCK USD1.0		19,013,684.58	0.131%	75.668%
248	HYSTER YALE MATERIALS COMMON STOCK USD.01		18,999,797.70	0.131%	75.799%
249	BMC STOCK HOLDINGS INC COMMON STOCK USD.01		18,967,474.62	0.131%	75.929%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
250	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1		18,931,407.28	0.130%	76.060%
251	LITHIA MOTORS INC CL A COMMON STOCK		18,812,448.88	0.130%	76.189%
252	MBIA INC COMMON STOCK USD1.0		18,727,176.60	0.129%	76.318%
253	FORMFACTOR INC COMMON STOCK USD.001		18,555,644.16	0.128%	76.446%
254	MOVADO GROUP INC COMMON STOCK USD.01		18,502,283.54	0.127%	76.573%
255	OPUS BANK COMMON STOCK		18,496,601.82	0.127%	76.701%
256	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01		18,489,076.08	0.127%	76.828%
257	US SILICA HOLDINGS INC COMMON STOCK USD.01		18,467,260.00	0.127%	76.955%
258	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01		18,377,887.04	0.127%	77.082%
259	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001		18,364,290.00	0.126%	77.208%
260	ALAMO GROUP INC COMMON STOCK USD.1		17,934,767.00	0.123%	77.332%
261	CHICO S FAS INC COMMON STOCK USD.01		17,676,489.09	0.122%	77.453%
262	HOMESTREET INC COMMON STOCK		17,657,281.02	0.122%	77.575%
263	OCEANEERING INTL INC COMMON STOCK USD.25		17,647,856.38	0.122%	77.696%
264	PEOPLES BANCORP INC COMMON STOCK		17,645,120.01	0.122%	77.818%
265	MYRIAD GENETICS INC COMMON STOCK USD.01		17,644,960.47	0.121%	77.939%
266	ZYNGA INC CL A COMMON STOCK USD.00000625		17,528,336.28	0.121%	78.060%
267	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01		17,397,986.58	0.120%	78.180%
268	SHOE CARNIVAL INC COMMON STOCK USD.01		17,385,396.85	0.120%	78.300%
269	MULTI COLOR CORP COMMON STOCK		17,291,725.32	0.119%	78.419%
270	SCORPIO TANKERS INC COMMON STOCK USD.01		17,246,732.34	0.119%	78.537%
271	BROOKS AUTOMATION INC COMMON STOCK USD.01		17,206,631.48	0.118%	78.656%
272	WINTRUST FINANCIAL CORP COMMON STOCK		17,052,390.54	0.117%	78.773%
273	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01		17,039,437.38	0.117%	78.891%
274	GULFPORT ENERGY CORP COMMON STOCK USD.01		16,973,004.98	0.117%	79.008%
275	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01		16,865,145.16	0.116%	79.124%
276	M/I HOMES INC COMMON STOCK USD.01		16,747,634.70	0.115%	79.239%
277	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0		16,534,829.52	0.114%	79.353%
278	CONSOL ENERGY INC COMMON STOCK USD.01		16,480,732.32	0.113%	79.466%
279	TRIMAS CORP COMMON STOCK USD.01		16,366,189.60	0.113%	79.579%
280	BANC OF CALIFORNIA INC COMMON STOCK USD.01		16,204,163.25	0.112%	79.691%
281	MEREDITH CORP COMMON STOCK USD1.0		16,178,496.80	0.111%	79.802%
282	GREEN PLAINS INC COMMON STOCK USD.001		16,137,749.04	0.111%	79.913%
283	GRIFFON CORP COMMON STOCK USD.25		16,134,750.00	0.111%	80.024%
284	CUSTOMERS BANCORP INC COMMON STOCK USD1.0		16,071,515.91	0.111%	80.135%
285	CUBIC CORP COMMON STOCK		16,042,563.54	0.110%	80.245%
286	VERITIV CORP COMMON STOCK USD.01		16,003,366.70	0.110%	80.356%
287	CHART INDUSTRIES INC COMMON STOCK USD.01		15,848,096.45	0.109%	80.465%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		14,525,165,684.04			100.017%
288	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01		15,789,374.76	0.109%	80.573%
289	ZUMIEZ INC COMMON STOCK		15,769,907.84	0.109%	80.682%
290	II VI INC COMMON STOCK		15,751,268.40	0.108%	80.790%
291	TITAN INTERNATIONAL INC COMMON STOCK		15,531,491.68	0.107%	80.897%
292	COHU INC COMMON STOCK USD1.0		15,456,168.00	0.106%	81.004%
293	WABASH NATIONAL CORP COMMON STOCK USD.01		15,395,793.90	0.106%	81.110%
294	LAREDO PETROLEUM INC COMMON STOCK USD.01		15,272,760.76	0.105%	81.215%
295	DEAN FOODS CO COMMON STOCK USD.01		15,212,896.08	0.105%	81.320%
296	NATIONAL BANK HOLD CL A COMMON STOCK		15,143,081.76	0.104%	81.424%
297	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1		15,076,671.75	0.104%	81.528%
298	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001		14,829,417.96	0.102%	81.630%
299	ENNIS INC COMMON STOCK USD2.5		14,776,384.48	0.102%	81.732%
300	TRUEBLUE INC COMMON STOCK		14,757,298.18	0.102%	81.833%
301	KIMBALL ELECTRONICS INC COMMON STOCK		14,709,438.40	0.101%	81.935%
302	SPARTANNASH CO COMMON STOCK		14,612,920.35	0.101%	82.035%
303	PATTERSON COS INC COMMON STOCK USD.01		14,568,141.82	0.100%	82.136%
304	STEELCASE INC CL A COMMON STOCK		14,558,415.80	0.100%	82.236%
305	MARINEMAX INC COMMON STOCK USD.001		14,453,806.28	0.100%	82.335%
306	TRONOX LTD CL A COMMON STOCK USD.01		14,418,767.45	0.099%	82.435%
307	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01		14,324,038.86	0.099%	82.533%
308	AMERICAN VANGUARD CORP COMMON STOCK USD.1		14,060,741.80	0.097%	82.630%
309	MATSON INC COMMON STOCK		13,999,165.12	0.096%	82.726%
310	STEWART INFORMATION SERVICES COMMON STOCK USD1.0		13,979,059.20	0.096%	82.823%
311	SHIP FINANCE INTL LTD COMMON STOCK USD.01		13,955,137.50	0.096%	82.919%
312	WILLIAM LYON HOMES CL A COMMON STOCK USD.01		13,892,870.88	0.096%	83.014%
313	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0		13,763,035.30	0.095%	83.109%
314	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01		13,673,272.86	0.094%	83.203%
315	FLUSHING FINANCIAL CORP COMMON STOCK USD.01		13,582,778.56	0.094%	83.297%
316	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0		13,567,121.88	0.093%	83.390%
317	SOUTH STATE CORP COMMON STOCK USD2.5		13,557,346.15	0.093%	83.484%
318	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001		13,527,523.32	0.093%	83.577%
319	TEREX CORP COMMON STOCK USD.01		13,409,824.68	0.092%	83.669%
320	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01		13,208,562.44	0.091%	83.760%
321	EZCORP INC CL A COMMON STOCK USD.01		13,184,584.98	0.091%	83.851%
322	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01		13,141,366.43	0.090%	83.941%
323	SPX FLOW INC COMMON STOCK USD.01		13,090,339.29	0.090%	84.032%
324	ORITANI FINANCIAL CORP COMMON STOCK USD.01		12,985,981.62	0.089%	84.121%
325	NN INC COMMON STOCK USD.01		12,969,728.00	0.089%	84.210%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
326	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01		12,912,699.02	0.089%	84.299%
327	VERA BRADLEY INC COMMON STOCK		12,860,566.56	0.089%	84.388%
328	WORLD ACCEPTANCE CORP COMMON STOCK		12,823,667.46	0.088%	84.476%
329	CONN S INC COMMON STOCK USD.01		12,796,634.76	0.088%	84.564%
330	KAISER ALUMINUM CORP COMMON STOCK USD.01		12,796,174.38	0.088%	84.652%
331	KLX ENERGY SERVICES HOLDING COMMON STOCK USD.01		12,721,740.39	0.088%	84.740%
332	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0		12,669,128.00	0.087%	84.827%
333	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01		12,666,364.26	0.087%	84.914%
334	MATRIX SERVICE CO COMMON STOCK USD.01		12,664,553.17	0.087%	85.001%
335	CANNAE HOLDINGS INC COMMON STOCK		12,637,709.63	0.087%	85.089%
336	CIRRUS LOGIC INC COMMON STOCK USD.001		12,484,817.28	0.086%	85.174%
337	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01		12,408,350.13	0.085%	85.260%
338	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01		12,406,483.96	0.085%	85.345%
339	JOHNSON OUTDOORS INC A COMMON STOCK USD.05		12,324,556.81	0.085%	85.430%
340	ARGAN INC COMMON STOCK USD.15		12,258,381.46	0.084%	85.515%
341	CAI INTERNATIONAL INC COMMON STOCK USD.0001		12,129,102.47	0.084%	85.598%
342	WILDHORSE RESOURCE DEVELOPME COMMON STOCK USD.01		12,122,787.60	0.083%	85.682%
343	KIRBY CORP COMMON STOCK USD.1		12,111,602.58	0.083%	85.765%
344	BELDEN INC COMMON STOCK USD.01		12,109,686.30	0.083%	85.848%
345	DUCOMMUN INC COMMON STOCK USD.01		12,064,402.76	0.083%	85.931%
346	CATO CORP CLASS A COMMON STOCK USD.033		11,968,156.40	0.082%	86.014%
347	EMC INS GROUP INC COMMON STOCK USD1.0		11,939,720.67	0.082%	86.096%
348	CADENCE BANCORP COMMON STOCK		11,887,758.98	0.082%	86.178%
349	SUNCOKE ENERGY INC COMMON STOCK USD.01		11,848,916.80	0.082%	86.260%
350	STRATASYS LTD COMMON STOCK ILS.01		11,792,593.54	0.081%	86.341%
351	NORTHFIELD BANCORP INC COMMON STOCK USD.01		11,760,625.62	0.081%	86.422%
352	MYR GROUP INC/DELAWARE COMMON STOCK USD.01		11,749,640.49	0.081%	86.503%
353	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01		11,689,399.75	0.080%	86.583%
354	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01		11,663,932.50	0.080%	86.663%
355	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01		11,589,130.20	0.080%	86.743%
356	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01		11,338,072.73	0.078%	86.821%
357	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01		11,325,597.78	0.078%	86.899%
358	CONNECTONE BANCORP INC COMMON STOCK		11,146,500.27	0.077%	86.976%
359	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0		11,096,805.72	0.076%	87.052%
360	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01		11,070,089.54	0.076%	87.129%
361	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001		11,012,941.98	0.076%	87.205%
362	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01		10,957,227.66	0.075%	87.280%
363	MERCANTILE BANK CORP COMMON STOCK		10,797,415.44	0.074%	87.354%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
364	VISHAY PRECISION GROUP COMMON STOCK		10,792,318.35	0.074%	87.429%
365	HAVERTY FURNITURE COMMON STOCK USD1.0		10,746,169.20	0.074%	87.503%
366	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0		10,733,998.08	0.074%	87.577%
367	SUPER MICRO COMPUTER INC COMMON STOCK USD.001		10,695,442.60	0.074%	87.650%
368	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001		10,689,365.61	0.074%	87.724%
369	TETRA TECH INC COMMON STOCK USD.01		10,648,553.76	0.073%	87.797%
370	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001		10,624,845.64	0.073%	87.870%
371	BOOT BARN HOLDINGS INC COMMON STOCK		10,539,396.56	0.073%	87.943%
372	BASIC ENERGY SERVICES INC COMMON STOCK USD.01		10,520,137.11	0.072%	88.015%
373	FIRST INTERSTATE BANCYSYS A COMMON STOCK		10,466,577.00	0.072%	88.087%
374	FUTUREFUEL CORP COMMON STOCK USD.0001		10,456,869.60	0.072%	88.159%
375	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01		10,328,769.75	0.071%	88.230%
376	MKS INSTRUMENTS INC COMMON STOCK		10,115,278.92	0.070%	88.300%
377	LANDEC CORP COMMON STOCK USD.001		10,067,995.63	0.069%	88.369%
378	GLOBAL INDEMNITY LTD COMMON STOCK USD.0001		9,992,496.00	0.069%	88.438%
379	LEGG MASON INC COMMON STOCK USD.1		9,934,117.28	0.068%	88.507%
380	DORIAN LPG LTD COMMON STOCK USD.01		9,854,350.95	0.068%	88.575%
381	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001		9,794,404.47	0.067%	88.642%
382	PHOTRONICS INC COMMON STOCK USD.01		9,687,433.22	0.067%	88.709%
383	INGLES MARKETS INC CLASS A COMMON STOCK USD.05		9,658,996.20	0.067%	88.775%
384	S + T BANCORP INC COMMON STOCK USD2.5		9,608,390.61	0.066%	88.841%
385	FIRST COMMUNITY BANKSHARES COMMON STOCK USD1.0		9,308,321.16	0.064%	88.905%
386	BONANZA CREEK ENERGY INC COMMON STOCK		9,170,862.50	0.063%	88.969%
387	MTS SYSTEMS CORP COMMON STOCK USD.25		9,091,436.75	0.063%	89.031%
388	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0		9,045,112.50	0.062%	89.093%
389	BLUE HILLS BANCORP INC COMMON STOCK USD.01		8,992,900.18	0.062%	89.155%
390	TERRAFORM POWER INC A COMMON STOCK USD.01		8,965,239.92	0.062%	89.217%
391	DIGI INTERNATIONAL INC COMMON STOCK USD.01		8,946,186.80	0.062%	89.279%
392	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1		8,920,279.68	0.061%	89.340%
393	MCDERMOTT INTL INC COMMON STOCK USD1.0		8,877,858.62	0.061%	89.401%
394	FNB CORP COMMON STOCK USD.01		8,747,291.28	0.060%	89.462%
395	MR COOPER GROUP INC COMMON STOCK USD.01		8,714,807.64	0.060%	89.522%
396	STANDARD MOTOR PRODS COMMON STOCK USD2.0		8,702,727.74	0.060%	89.581%
397	NEWPARK RESOURCES INC COMMON STOCK USD.01		8,691,590.39	0.060%	89.641%
398	LAKELAND BANCORP INC COMMON STOCK		8,690,543.73	0.060%	89.701%
399	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01		8,653,926.78	0.060%	89.761%
400	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01		8,636,607.72	0.059%	89.820%
401	TITAN MACHINERY INC COMMON STOCK USD.00001		8,535,066.00	0.059%	89.879%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
402	ASSERTIO THERAPEUTICS INC COMMON STOCK		8,481,427.69	0.058%	89.937%
403	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01		8,436,190.84	0.058%	89.995%
404	WATERSTONE FINANCIAL INC COMMON STOCK USD.01		8,328,726.76	0.057%	90.053%
405	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01		8,309,642.82	0.057%	90.110%
406	KADANT INC COMMON STOCK USD.01		8,303,631.00	0.057%	90.167%
407	HURON CONSULTING GROUP INC COMMON STOCK USD.01		8,280,845.30	0.057%	90.224%
408	HALCON RESOURCES CORP COMMON STOCK USD.0001		8,279,512.28	0.057%	90.281%
409	CRA INTERNATIONAL INC COMMON STOCK		8,266,500.15	0.057%	90.338%
410	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01		8,257,596.07	0.057%	90.395%
411	COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01		8,245,032.18	0.057%	90.452%
412	PROASSURANCE CORP COMMON STOCK USD.01		8,182,691.28	0.056%	90.508%
413	PROTECTIVE INSURANCE CORP B COMMON STOCK		8,173,668.30	0.056%	90.564%
414	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01		8,157,451.94	0.056%	90.621%
415	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1		8,106,883.92	0.056%	90.676%
416	HOOKER FURNITURE CORP COMMON STOCK		8,089,759.68	0.056%	90.732%
417	ADIENT PLC COMMON STOCK USD.001		7,956,928.98	0.055%	90.787%
418	INNOSPEC INC COMMON STOCK USD.01		7,927,209.36	0.055%	90.841%
419	SIERRA BANCORP COMMON STOCK		7,908,790.12	0.054%	90.896%
420	RESOURCES CONNECTION INC COMMON STOCK USD.01		7,872,670.08	0.054%	90.950%
421	PDF SOLUTIONS INC COMMON STOCK USD.00015		7,787,416.00	0.054%	91.004%
422	CITI TRENDS INC COMMON STOCK USD.01		7,776,056.70	0.054%	91.057%
423	ESSENDANT INC COMMON STOCK USD.1		7,771,412.74	0.054%	91.111%
424	INVESTORS TITLE CO COMMON STOCK		7,726,992.00	0.053%	91.164%
425	UNIFI INC COMMON STOCK USD.1		7,694,725.29	0.053%	91.217%
426	CIENA CORP COMMON STOCK USD.01		7,685,489.82	0.053%	91.270%
427	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01		7,617,088.80	0.052%	91.322%
428	KB HOME COMMON STOCK USD1.0		7,566,293.51	0.052%	91.374%
429	MANITOWOC COMPANY INC COMMON STOCK USD.01		7,479,536.20	0.052%	91.426%
430	ARMSTRONG FLOORING INC COMMON STOCK USD.0001		7,439,057.80	0.051%	91.477%
431	KEMET CORP COMMON STOCK USD.01		7,377,909.66	0.051%	91.528%
432	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01		7,367,657.04	0.051%	91.579%
433	BANKFINANCIAL CORP COMMON STOCK USD.01		7,364,187.16	0.051%	91.629%
434	BANK OZK COMMON STOCK		7,354,696.32	0.051%	91.680%
435	FIDELITY SOUTHERN CORP COMMON STOCK		7,312,906.80	0.050%	91.730%
436	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01		7,303,086.35	0.050%	91.781%
437	TILLY S INC CLASS A SHRS COMMON STOCK USD.001		7,156,511.14	0.049%	91.830%
438	FEDERAL SIGNAL CORP COMMON STOCK USD1.0		7,114,820.52	0.049%	91.879%
439	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01		7,100,836.70	0.049%	91.928%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
440	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01		7,019,621.00	0.048%	91.976%
441	QUAD GRAPHICS INC COMMON STOCK USD.025		6,960,997.62	0.048%	92.024%
442	HURCO COMPANIES INC COMMON STOCK		6,926,451.84	0.048%	92.072%
443	FOSSIL GROUP INC COMMON STOCK USD.01		6,890,602.03	0.047%	92.119%
444	WINNEBAGO INDUSTRIES COMMON STOCK USD.5		6,877,956.28	0.047%	92.167%
445	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0		6,820,202.84	0.047%	92.214%
446	FIRST BUSEY CORP COMMON STOCK USD.001		6,802,819.68	0.047%	92.260%
447	ENLINK MIDSTREAM LLC COMMON STOCK USD.01		6,749,015.00	0.046%	92.307%
448	NORTHRIM BANCORP INC COMMON STOCK USD1.0		6,720,813.72	0.046%	92.353%
449	FIRST MERCHANTS CORP COMMON STOCK		6,709,903.77	0.046%	92.399%
450	HAYNES INTERNATIONAL INC COMMON STOCK USD.001		6,665,578.40	0.046%	92.445%
451	AMERESCO INC CL A COMMON STOCK USD.0001		6,612,726.98	0.046%	92.491%
452	INVACARE CORP COMMON STOCK USD.25		6,533,321.00	0.045%	92.536%
453	ELECTRO SCIENTIFIC INDS INC COMMON STOCK		6,481,848.00	0.045%	92.580%
454	RED LION HOTELS CORP COMMON STOCK USD.01		6,471,478.12	0.045%	92.625%
455	PDL BIOPHARMA INC COMMON STOCK USD.01		6,427,616.28	0.044%	92.669%
456	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001		6,389,024.60	0.044%	92.713%
457	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01		6,226,466.64	0.043%	92.756%
458	SENECA FOODS CORP CL A COMMON STOCK USD.25		6,177,149.22	0.043%	92.799%
459	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01		6,162,502.44	0.042%	92.841%
460	REV GROUP INC COMMON STOCK USD.001		6,146,312.15	0.042%	92.883%
461	COSTAMARE INC COMMON STOCK USD.0001		6,133,032.80	0.042%	92.926%
462	GMS INC COMMON STOCK USD.01		6,101,278.56	0.042%	92.968%
463	BANCORPSOUTH BANK COMMON STOCK		6,075,818.70	0.042%	93.010%
464	RING ENERGY INC COMMON STOCK USD.001		6,052,956.46	0.042%	93.051%
465	HOMETRUST BANCSHARES INC COMMON STOCK		6,032,338.14	0.042%	93.093%
466	FIRST FINANCIAL CORP/INDIANA COMMON STOCK		5,985,922.36	0.041%	93.134%
467	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01		5,909,537.92	0.041%	93.175%
468	PERFICIENT INC COMMON STOCK USD.001		5,906,946.78	0.041%	93.215%
469	SAIA INC COMMON STOCK USD.001		5,880,930.16	0.040%	93.256%
470	OWENS + MINOR INC COMMON STOCK USD2.0		5,863,696.00	0.040%	93.296%
471	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01		5,853,089.76	0.040%	93.337%
472	ALEXANDER + BALDWIN INC REIT		5,850,256.46	0.040%	93.377%
473	ROCKY BRANDS INC COMMON STOCK		5,840,700.24	0.040%	93.417%
474	COWEN INC COMMON STOCK USD.01		5,780,776.40	0.040%	93.457%
475	NOBLE CORP PLC COMMON STOCK USD.01		5,772,994.98	0.040%	93.497%
476	SPOK HOLDINGS INC COMMON STOCK USD.0001		5,623,562.20	0.039%	93.535%
477	VISTA OUTDOOR INC COMMON STOCK USD.01		5,617,212.50	0.039%	93.574%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
478	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01		5,548,899.36	0.038%	93.612%
479	COLFAX CORP COMMON STOCK USD.001		5,529,674.31	0.038%	93.650%
480	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001		5,480,846.07	0.038%	93.688%
481	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01		5,420,216.72	0.037%	93.725%
482	FLEXSTEEL INDS COMMON STOCK USD1.0		5,398,419.98	0.037%	93.762%
483	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0		5,394,546.00	0.037%	93.800%
484	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001		5,360,222.16	0.037%	93.837%
485	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01		5,336,302.68	0.037%	93.873%
486	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001		5,334,530.94	0.037%	93.910%
487	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK		5,327,014.77	0.037%	93.947%
488	BBX CAPITAL CORP COMMON STOCK USD.01		5,316,831.00	0.037%	93.983%
489	ASCENA RETAIL GROUP INC COMMON STOCK USD.01		5,313,939.40	0.037%	94.020%
490	VILLAGE SUPER MARKET CLASS A COMMON STOCK		5,308,959.04	0.037%	94.056%
491	RTI SURGICAL INC COMMON STOCK USD.001		5,300,475.22	0.036%	94.093%
492	AXT INC COMMON STOCK USD.001		5,285,397.47	0.036%	94.129%
493	RAMBUS INC COMMON STOCK USD.001		5,279,906.19	0.036%	94.166%
494	AZZ INC COMMON STOCK USD1.0		5,246,915.45	0.036%	94.202%
495	HALLMARK FINL SERVICES INC COMMON STOCK USD.18		5,209,754.68	0.036%	94.238%
496	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01		5,176,313.45	0.036%	94.273%
497	ENSTAR GROUP LTD COMMON STOCK USD1.0		5,142,730.40	0.035%	94.309%
498	AGILYSYS INC COMMON STOCK USD.3		5,086,782.96	0.035%	94.344%
499	MERCURY GENERAL CORP COMMON STOCK		5,080,435.29	0.035%	94.379%
500	BANKUNITED INC COMMON STOCK USD.01		5,070,953.10	0.035%	94.414%
501	COLUMBIA BANKING SYSTEM INC COMMON STOCK		5,070,648.08	0.035%	94.449%
502	TIPTREE INC COMMON STOCK USD.001		5,027,391.83	0.035%	94.483%
503	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0		5,017,621.98	0.035%	94.518%
504	NACCO INDUSTRIES CL A COMMON STOCK USD1.0		4,940,290.74	0.034%	94.552%
505	EMERALD EXPOSITIONS EVENTS I COMMON STOCK USD.01		4,936,837.74	0.034%	94.586%
506	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0		4,924,482.85	0.034%	94.620%
507	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01		4,912,754.90	0.034%	94.654%
508	PEAPACK GLADSTONE FINL CORP COMMON STOCK		4,878,631.43	0.034%	94.687%
509	PLAYA HOTELS + RESORTS NV COMMON STOCK USD.01		4,866,123.33	0.034%	94.721%
510	BOJANGLES INC COMMON STOCK USD.01		4,855,693.68	0.033%	94.754%
511	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001		4,846,754.22	0.033%	94.787%
512	REPUBLIC BANCORP INC CLASS A COMMON STOCK		4,840,440.99	0.033%	94.821%
513	PREMIER FINANCIAL BANCORP COMMON STOCK		4,835,072.48	0.033%	94.854%
514	INTERNATIONAL SEAWAYS INC COMMON STOCK		4,831,855.83	0.033%	94.887%
515	AMERICAN WOODMARK CORP COMMON STOCK		4,823,655.96	0.033%	94.921%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
516	EMCOR GROUP INC COMMON STOCK USD.01		4,776,741.06	0.033%	94.953%
517	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001		4,754,549.40	0.033%	94.986%
518	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01		4,733,514.60	0.033%	95.019%
519	HAMILTON BEACH BRAND A COMMON STOCK		4,720,324.14	0.033%	95.051%
520	DSP GROUP INC COMMON STOCK USD.001		4,708,073.03	0.032%	95.084%
521	LIFETIME BRANDS INC COMMON STOCK USD.01		4,675,415.85	0.032%	95.116%
522	PYXUS INTERNATIONAL INC COMMON STOCK		4,664,672.60	0.032%	95.148%
523	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1		4,602,749.40	0.032%	95.180%
524	GREEN BRICK PARTNERS INC COMMON STOCK USD.01		4,550,483.60	0.031%	95.211%
525	MIDLAND STATES BANCORP INC COMMON STOCK USD.01		4,532,038.80	0.031%	95.242%
526	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001		4,504,894.28	0.031%	95.273%
527	FERROGLOBE PLC COMMON STOCK USD7.5		4,474,182.93	0.031%	95.304%
528	NL INDUSTRIES COMMON STOCK USD.125		4,450,288.10	0.031%	95.335%
529	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001		4,426,969.68	0.030%	95.365%
530	COOPER STANDARD HOLDING COMMON STOCK USD.001		4,393,277.70	0.030%	95.395%
531	TIMBERLAND BANCORP INC COMMON STOCK USD.01		4,390,638.94	0.030%	95.426%
532	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01		4,377,863.64	0.030%	95.456%
533	CARRIAGE SERVICES INC COMMON STOCK USD.01		4,320,730.46	0.030%	95.486%
534	MOOG INC CLASS A COMMON STOCK USD1.0		4,307,596.20	0.030%	95.515%
535	SYNEOS HEALTH INC COMMON STOCK USD.01		4,304,597.31	0.030%	95.545%
536	DIPLOMAT PHARMACY INC COMMON STOCK		4,287,463.68	0.030%	95.574%
537	BEL FUSE INC CL B COMMON STOCK USD.1		4,279,440.00	0.029%	95.604%
538	BRIGGS + STRATTON COMMON STOCK USD.01		4,246,988.23	0.029%	95.633%
539	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0		4,246,471.20	0.029%	95.662%
540	PQ GROUP HOLDINGS INC COMMON STOCK		4,231,405.95	0.029%	95.691%
541	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK		4,213,675.90	0.029%	95.721%
542	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01		4,206,265.79	0.029%	95.749%
543	LAWSON PRODUCTS INC COMMON STOCK USD1.0		4,189,991.34	0.029%	95.778%
544	OLIN CORP COMMON STOCK USD1.0		4,189,924.40	0.029%	95.807%
545	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01		4,176,419.11	0.029%	95.836%
546	ASSURED GUARANTY LTD COMMON STOCK USD.01		4,173,432.24	0.029%	95.865%
547	ROGERS CORP COMMON STOCK USD1.0		4,158,689.64	0.029%	95.893%
548	LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01		4,138,770.04	0.028%	95.922%
549	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001		4,079,000.84	0.028%	95.950%
550	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001		4,039,563.32	0.028%	95.978%
551	RIVERVIEW BANCORP INC COMMON STOCK USD.01		4,021,928.68	0.028%	96.005%
552	FREIGHTCAR AMERICA INC COMMON STOCK USD.01		4,014,582.00	0.028%	96.033%
553	BASSETT FURNITURE INDS COMMON STOCK USD5.0		3,986,083.25	0.027%	96.060%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
554	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01		3,979,695.60	0.027%	96.088%
555	ARDMORE SHIPPING CORP COMMON STOCK USD.01		3,950,445.04	0.027%	96.115%
556	ADTRAN INC COMMON STOCK USD.01		3,947,247.36	0.027%	96.142%
557	LYDALL INC COMMON STOCK USD.1		3,945,020.51	0.027%	96.169%
558	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1		3,896,059.44	0.027%	96.196%
559	TRIUMPH GROUP INC COMMON STOCK USD.001		3,889,805.00	0.027%	96.223%
560	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001		3,888,367.86	0.027%	96.250%
561	VSE CORP COMMON STOCK USD.05		3,853,360.00	0.027%	96.276%
562	PCM INC COMMON STOCK USD.001		3,834,685.92	0.026%	96.303%
563	INTREPID POTASH INC COMMON STOCK USD.001		3,814,179.25	0.026%	96.329%
564	TETRA TECHNOLOGIES INC COMMON STOCK USD.01		3,779,440.83	0.026%	96.355%
565	SUPERIOR GROUP OF COS INC COMMON STOCK		3,779,038.29	0.026%	96.381%
566	INVESTORS BANCORP INC COMMON STOCK USD.01		3,777,967.96	0.026%	96.407%
567	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001		3,763,464.25	0.026%	96.433%
568	TOWER INTERNATIONAL INC COMMON STOCK USD.01		3,746,581.10	0.026%	96.459%
569	FEDNAT HOLDING CO COMMON STOCK USD.01		3,745,100.44	0.026%	96.485%
570	KVH INDUSTRIES INC COMMON STOCK USD.01		3,675,372.35	0.025%	96.510%
571	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01		3,634,632.00	0.025%	96.535%
572	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01		3,627,033.12	0.025%	96.560%
573	DELTA APPAREL INC COMMON STOCK USD.01		3,609,130.99	0.025%	96.585%
574	OLYMPIC STEEL INC COMMON STOCK		3,596,469.98	0.025%	96.610%
575	AMNEAL PHARMACEUTICALS INC COMMON STOCK USD.01		3,582,104.40	0.025%	96.634%
576	ORION GROUP HOLDINGS INC COMMON STOCK USD.01		3,570,274.08	0.025%	96.659%
577	CENTRAL GARDEN + PET CO COMMON STOCK USD.01		3,530,673.44	0.024%	96.683%
578	PRESIDIO INC COMMON STOCK USD.01		3,499,383.20	0.024%	96.707%
579	DONEGAL GROUP INC CL A COMMON STOCK USD.01		3,499,092.49	0.024%	96.731%
580	POWELL INDUSTRIES INC COMMON STOCK USD.01		3,497,946.12	0.024%	96.755%
581	VERITEX HOLDINGS INC COMMON STOCK USD.01		3,492,181.00	0.024%	96.779%
582	LAUREATE EDUCATION INC A COMMON STOCK USD.001		3,464,903.00	0.024%	96.803%
583	HANGER INC COMMON STOCK USD.01		3,457,698.00	0.024%	96.827%
584	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01		3,451,021.30	0.024%	96.851%
585	TRICO BANCSHARES COMMON STOCK		3,438,433.18	0.024%	96.875%
586	DHT HOLDINGS INC COMMON STOCK USD.01		3,421,853.67	0.024%	96.898%
587	LSC COMMUNICATIONS INC COMMON STOCK USD.01		3,419,270.85	0.024%	96.922%
588	MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01		3,392,980.50	0.023%	96.945%
589	STRATUS PROPERTIES INC COMMON STOCK USD.01		3,331,136.40	0.023%	96.968%
590	ASTRONOVA INC COMMON STOCK USD.05		3,319,929.48	0.023%	96.991%
591	DEL TACO RESTAURANTS INC COMMON STOCK		3,319,714.90	0.023%	97.014%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
592	TIMKENSTEEL CORP COMMON STOCK		3,300,814.97	0.023%	97.036%
593	VECTRUS INC COMMON STOCK USD.01		3,287,904.40	0.023%	97.059%
594	ENGLITY HOLDINGS INC COMMON STOCK USD.01		3,282,074.13	0.023%	97.082%
595	SPARTAN MOTORS INC COMMON STOCK USD.01		3,242,554.38	0.022%	97.104%
596	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01		3,209,114.48	0.022%	97.126%
597	SELECT ENERGY SERVICES INC A COMMON STOCK USD.01		3,196,338.20	0.022%	97.148%
598	FARO TECHNOLOGIES INC COMMON STOCK USD.001		3,178,915.46	0.022%	97.170%
599	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01		3,159,475.20	0.022%	97.192%
600	TERRITORIAL BANCORP INC COMMON STOCK USD.01		3,157,197.72	0.022%	97.213%
601	NEXEO SOLUTIONS INC COMMON STOCK		3,124,382.80	0.022%	97.235%
602	STRATTEC SECURITY CORP COMMON STOCK USD.01		3,093,828.50	0.021%	97.256%
603	MBT FINANCIAL CORP COMMON STOCK		3,083,735.06	0.021%	97.277%
604	SPARTON CORP COMMON STOCK USD1.25		3,078,509.84	0.021%	97.299%
605	CSS INDUSTRIES INC COMMON STOCK USD.1		2,984,015.16	0.021%	97.319%
606	ESSA BANCORP INC COMMON STOCK USD.01		2,955,256.20	0.020%	97.340%
607	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01		2,947,400.64	0.020%	97.360%
608	VEECO INSTRUMENTS INC COMMON STOCK USD.01		2,944,305.51	0.020%	97.380%
609	UFP TECHNOLOGIES INC COMMON STOCK USD.01		2,935,166.56	0.020%	97.400%
610	TEAM INC COMMON STOCK USD.3		2,927,787.50	0.020%	97.421%
611	GCI LIBERTY INC CLASS A COMMON STOCK USD.01		2,896,785.32	0.020%	97.440%
612	MERIDIAN BANCORP INC COMMON STOCK		2,893,857.12	0.020%	97.460%
613	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001		2,872,706.92	0.020%	97.480%
614	OSHKOSH CORP COMMON STOCK USD.01		2,842,480.48	0.020%	97.500%
615	FIRST HAWAIIAN INC COMMON STOCK USD.01		2,831,040.66	0.019%	97.519%
616	FIRST INTERNET BANCORP COMMON STOCK		2,817,356.79	0.019%	97.539%
617	TREEHOUSE FOODS INC COMMON STOCK USD.01		2,788,180.88	0.019%	97.558%
618	EASTERN CO/THE COMMON STOCK		2,783,106.90	0.019%	97.577%
619	AUTONATION INC COMMON STOCK USD.01		2,770,329.76	0.019%	97.596%
620	J.C. PENNEY CO INC COMMON STOCK USD.5		2,761,064.25	0.019%	97.615%
621	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01		2,755,109.50	0.019%	97.634%
622	AMTECH SYSTEMS INC COMMON STOCK USD.01		2,742,074.16	0.019%	97.653%
623	KBR INC COMMON STOCK USD.001		2,729,105.94	0.019%	97.672%
624	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01		2,712,519.12	0.019%	97.690%
625	INTEVAC INC COMMON STOCK		2,692,694.40	0.019%	97.709%
626	KEY TRONIC CORP COMMON STOCK		2,691,488.04	0.019%	97.727%
627	DAKTRONICS INC COMMON STOCK		2,660,591.46	0.018%	97.746%
628	GP STRATEGIES CORP COMMON STOCK USD.01		2,656,477.86	0.018%	97.764%
629	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01		2,649,576.80	0.018%	97.782%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
630	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01		2,627,737.05	0.018%	97.800%
631	VIRTUSA CORP COMMON STOCK USD.01		2,591,722.17	0.018%	97.818%
632	ACCESS NATIONAL CORP COMMON STOCK USD.835		2,543,761.50	0.018%	97.836%
633	RICHARDSON ELEC LTD COMMON STOCK USD.05		2,541,507.12	0.018%	97.853%
634	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001		2,539,192.20	0.017%	97.871%
635	AWARE INC/MASS COMMON STOCK USD.01		2,511,985.93	0.017%	97.888%
636	SANDRIDGE ENERGY INC COMMON STOCK USD.001		2,507,047.15	0.017%	97.905%
637	INNERWORKINGS INC COMMON STOCK USD.0001		2,499,768.87	0.017%	97.923%
638	WEYCO GROUP INC COMMON STOCK USD1.0		2,476,114.76	0.017%	97.940%
639	ERA GROUP INC COMMON STOCK USD.01		2,464,647.00	0.017%	97.957%
640	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001		2,446,538.00	0.017%	97.973%
641	OIL DRI CORP OF AMERICA COMMON STOCK USD.1		2,440,315.14	0.017%	97.990%
642	NEOPHOTONICS CORP COMMON STOCK USD.0025		2,335,248.00	0.016%	98.006%
643	DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001		2,326,839.75	0.016%	98.022%
644	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01		2,294,331.82	0.016%	98.038%
645	KEYW HOLDING CORP/THE COMMON STOCK		2,292,772.77	0.016%	98.054%
646	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0		2,258,195.10	0.016%	98.069%
647	BAR HARBOR BANKSHARES COMMON STOCK USD2.0		2,248,728.08	0.015%	98.085%
648	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK		2,246,130.10	0.015%	98.100%
649	TRAVELCENTERS OF AMERICA LLC COMMON STOCK USD.00001		2,243,030.42	0.015%	98.116%
650	DMC GLOBAL INC COMMON STOCK USD.05		2,241,219.90	0.015%	98.131%
651	MRC GLOBAL INC COMMON STOCK USD.01		2,193,974.68	0.015%	98.146%
652	NICHOLAS FINANCIAL INC COMMON STOCK		2,156,640.60	0.015%	98.161%
653	STEPAN CO COMMON STOCK USD1.0		2,146,431.51	0.015%	98.176%
654	MACKINAC FINANCIAL CORP COMMON STOCK		2,133,830.40	0.015%	98.191%
655	NORTHWEST PIPE CO COMMON STOCK USD.01		2,122,043.69	0.015%	98.205%
656	PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02		2,100,335.10	0.014%	98.220%
657	MEET GROUP INC/THE COMMON STOCK USD.001		2,097,276.93	0.014%	98.234%
658	HMN FINANCIAL INC COMMON STOCK USD.01		2,085,082.89	0.014%	98.249%
659	USA TRUCK INC COMMON STOCK USD.01		2,081,892.47	0.014%	98.263%
660	INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01		2,065,871.80	0.014%	98.277%
661	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01		2,065,178.07	0.014%	98.291%
662	CENTRAL VALLEY COMM BANCORP COMMON STOCK		2,049,583.36	0.014%	98.305%
663	NEXA RESOURCES SA COMMON STOCK		2,042,501.60	0.014%	98.320%
664	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01		2,042,412.19	0.014%	98.334%
665	FIRST FOUNDATION INC COMMON STOCK USD.001		2,037,418.69	0.014%	98.348%
666	AROTECH CORP COMMON STOCK USD.01		2,036,885.52	0.014%	98.362%
667	FRANKLIN FINANCIAL NETWORK COMMON STOCK		2,036,474.70	0.014%	98.376%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
668	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5		2,029,255.80	0.014%	98.390%
669	SHORE BANCSHARES INC COMMON STOCK USD.01		2,019,368.52	0.014%	98.404%
670	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001		2,017,004.96	0.014%	98.417%
671	C + F FINANCIAL CORP COMMON STOCK USD1.0		2,014,922.10	0.014%	98.431%
672	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		1,986,361.38	0.014%	98.445%
673	LIMBACH HOLDINGS INC COMMON STOCK USD.0001		1,980,069.52	0.014%	98.459%
674	NICOLET BANKSHARES INC COMMON STOCK		1,956,148.80	0.013%	98.472%
675	NEW HOME CO INC/THE COMMON STOCK USD.01		1,951,630.73	0.013%	98.486%
676	N B T BANCORP INC COMMON STOCK USD.01		1,934,955.23	0.013%	98.499%
677	AQUAVENTURE HOLDINGS LTD COMMON STOCK USD.001		1,911,309.00	0.013%	98.512%
678	LAKELAND INDUSTRIES INC COMMON STOCK USD.01		1,907,533.80	0.013%	98.525%
679	J. JILL INC COMMON STOCK USD.01		1,871,519.90	0.013%	98.538%
680	CAREER EDUCATION CORP COMMON STOCK USD.01		1,870,593.54	0.013%	98.551%
681	LIBERTY LATIN AMERIC CL A COMMON STOCK USD.01		1,801,506.10	0.012%	98.563%
682	ULTRALIFE CORP COMMON STOCK USD.1		1,797,665.18	0.012%	98.576%
683	NORTHEAST BANCORP COMMON STOCK USD1.0		1,788,435.99	0.012%	98.588%
684	J ALEXANDER S HOLDINGS COMMON STOCK USD.001		1,777,115.85	0.012%	98.600%
685	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01		1,757,806.74	0.012%	98.612%
686	MISONIX INC COMMON STOCK USD.01		1,753,142.60	0.012%	98.624%
687	KIRKLAND S INC COMMON STOCK		1,719,296.49	0.012%	98.636%
688	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0		1,713,331.52	0.012%	98.648%
689	EAGLE BULK SHIPPING INC COMMON STOCK USD.01		1,710,931.28	0.012%	98.660%
690	TUESDAY MORNING CORP COMMON STOCK USD.01		1,688,290.90	0.012%	98.671%
691	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01		1,668,337.68	0.011%	98.683%
692	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01		1,664,801.76	0.011%	98.694%
693	HOME BANCSHARES INC COMMON STOCK USD.01		1,659,202.72	0.011%	98.706%
694	LONESTAR RESOURCES US I CL A COMMON STOCK		1,655,264.81	0.011%	98.717%
695	MILACRON HOLDINGS CORP COMMON STOCK USD.01		1,652,000.00	0.011%	98.729%
696	CIVEO CORP COMMON STOCK USD.01		1,641,856.50	0.011%	98.740%
697	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01		1,641,491.70	0.011%	98.751%
698	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0		1,631,326.40	0.011%	98.762%
699	SYNAPTICS INC COMMON STOCK USD.001		1,628,109.80	0.011%	98.774%
700	ST JOE CO/THE COMMON STOCK		1,627,228.75	0.011%	98.785%
701	THOR INDUSTRIES INC COMMON STOCK USD.1		1,623,447.68	0.011%	98.796%
702	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01		1,620,063.50	0.011%	98.807%
703	CSP INC COMMON STOCK USD.01		1,601,637.50	0.011%	98.818%
704	CENTURY BANCORP INC CL A COMMON STOCK USD1.0		1,599,530.16	0.011%	98.829%
705	ALTA MESA RESOURCES INC A COMMON STOCK		1,593,824.40	0.011%	98.840%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		14,525,165,684.04			100.017%
706	HAWKINS INC COMMON STOCK USD.05		1,592,454.60	0.011%	98.851%
707	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01		1,585,135.00	0.011%	98.862%
708	SCHNEIDER NATIONAL INC CL B COMMON STOCK		1,580,041.89	0.011%	98.873%
709	PICO HOLDINGS INC COMMON STOCK USD.001		1,567,600.56	0.011%	98.884%
710	US CONCRETE INC COMMON STOCK USD.001		1,560,485.76	0.011%	98.895%
711	PERCEPTRON INC COMMON STOCK USD.01		1,546,728.15	0.011%	98.905%
712	UNITED COMMUNITY FINANCIAL COMMON STOCK		1,546,075.50	0.011%	98.916%
713	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01		1,538,142.55	0.011%	98.926%
714	SHILOH INDUSTRIES INC COMMON STOCK USD.01		1,531,110.51	0.011%	98.937%
715	FONAR CORP COMMON STOCK USD.0001		1,529,723.68	0.011%	98.948%
716	FIRST UNITED CORP COMMON STOCK USD.01		1,516,464.00	0.010%	98.958%
717	FRANKLIN COVEY CO COMMON STOCK USD.05		1,496,489.58	0.010%	98.968%
718	TOWNE BANK COMMON STOCK USD1.667		1,483,435.55	0.010%	98.978%
719	GENESCO INC COMMON STOCK USD1.0		1,482,288.39	0.010%	98.989%
720	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001		1,478,924.06	0.010%	98.999%
721	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001		1,460,450.88	0.010%	99.009%
722	FOSTER (LB) CO A COMMON STOCK USD.01		1,459,835.82	0.010%	99.019%
723	SYNALLOY CORP COMMON STOCK USD1.0		1,426,873.30	0.010%	99.029%
724	WADDELL + REED FINANCIAL A COMMON STOCK USD.01		1,418,121.48	0.010%	99.039%
725	DENBURY RESOURCES INC COMMON STOCK USD.001		1,407,579.30	0.010%	99.048%
726	UNITY BANCORP INC COMMON STOCK		1,404,057.91	0.010%	99.058%
727	AMERISERV FINANCIAL INC COMMON STOCK USD.01		1,393,972.08	0.010%	99.068%
728	FIRST NORTHWEST BANCORP COMMON STOCK		1,384,561.80	0.010%	99.077%
729	GAMESTOP CORP CLASS A COMMON STOCK USD.001		1,382,736.80	0.010%	99.087%
730	TRECORA RESOURCES COMMON STOCK USD.1		1,381,028.40	0.010%	99.096%
731	BCB BANCORP INC COMMON STOCK		1,364,294.80	0.009%	99.105%
732	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01		1,350,981.42	0.009%	99.115%
733	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1		1,346,984.10	0.009%	99.124%
734	TRIBUNE PUBLISHING CO COMMON STOCK USD.01		1,346,239.26	0.009%	99.133%
735	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01		1,344,358.50	0.009%	99.143%
736	UMB FINANCIAL CORP COMMON STOCK USD1.0		1,339,636.85	0.009%	99.152%
737	H.B. FULLER CO. COMMON STOCK USD1.0		1,336,111.92	0.009%	99.161%
738	SILVERBOW RESOURCES INC COMMON STOCK		1,334,244.34	0.009%	99.170%
739	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01		1,332,644.10	0.009%	99.179%
740	GENCOR INDUSTRIES INC COMMON STOCK USD.1		1,331,482.76	0.009%	99.189%
741	EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01		1,328,365.50	0.009%	99.198%
742	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5		1,318,534.88	0.009%	99.207%
743	BANK OF COMMERCE HOLDINGS COMMON STOCK		1,301,985.36	0.009%	99.216%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
744	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0		1,298,462.40	0.009%	99.225%
745	CENTERSTATE BANK CORP COMMON STOCK USD.01		1,295,292.26	0.009%	99.234%
746	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0		1,289,908.83	0.009%	99.242%
747	CAMDEN NATIONAL CORP COMMON STOCK		1,272,783.40	0.009%	99.251%
748	ACETO CORP COMMON STOCK USD.01		1,270,188.20	0.009%	99.260%
749	FIRST BANCORP/NC COMMON STOCK		1,267,023.94	0.009%	99.269%
750	LCNB CORPORATION COMMON STOCK		1,255,561.00	0.009%	99.277%
751	SI FINANCIAL GROUP INC COMMON STOCK USD.01		1,246,837.28	0.009%	99.286%
752	CIVISTA BANCSHARES INC COMMON STOCK		1,214,232.48	0.008%	99.294%
753	BRIDGE BANCORP INC COMMON STOCK USD.01		1,213,066.80	0.008%	99.303%
754	TRANSCAT INC COMMON STOCK USD.5		1,210,271.69	0.008%	99.311%
755	CONSUMER PORTFOLIO SERVICES COMMON STOCK		1,196,307.51	0.008%	99.319%
756	ATLANTIC CAPITAL BANCSHARES COMMON STOCK		1,194,674.25	0.008%	99.327%
757	RADIANT LOGISTICS INC COMMON STOCK USD.001		1,181,116.48	0.008%	99.336%
758	COPA HOLDINGS SA CLASS A COMMON STOCK		1,179,812.27	0.008%	99.344%
759	SCORPIO BULKERS INC COMMON STOCK USD.01		1,168,745.40	0.008%	99.352%
760	HOPFED BANCORP INC COMMON STOCK USD.01		1,154,596.30	0.008%	99.360%
761	SMART + FINAL STORES INC COMMON STOCK USD.001		1,142,335.25	0.008%	99.368%
762	CAROLINA FINANCIAL CORP COMMON STOCK		1,118,276.55	0.008%	99.375%
763	1ST CONSTITUTION BANCORP COMMON STOCK		1,099,644.48	0.008%	99.383%
764	BALLANTYNE STRONG INC COMMON STOCK USD.01		1,096,831.72	0.008%	99.390%
765	HALLADOR ENERGY CO COMMON STOCK USD.01		1,094,326.08	0.008%	99.398%
766	VOXX INTERNATIONAL CORP COMMON STOCK USD.01		1,086,198.00	0.007%	99.405%
767	Q.E.P. COMPANY INC COMMON STOCK USD.001		1,081,777.20	0.007%	99.413%
768	PEOPLES BANCORP OF NC COMMON STOCK		1,080,720.96	0.007%	99.420%
769	CONTANGO OIL + GAS COMMON STOCK USD.04		1,076,564.05	0.007%	99.428%
770	HOME BANCORP INC COMMON STOCK USD.01		1,072,185.20	0.007%	99.435%
771	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0		1,071,538.65	0.007%	99.442%
772	READING INTERNATIONAL INC A COMMON STOCK USD.01		1,047,487.32	0.007%	99.450%
773	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001		1,035,875.00	0.007%	99.457%
774	AGROFRESH SOLUTIONS INC COMMON STOCK		1,032,739.15	0.007%	99.464%
775	LSB INDUSTRIES INC COMMON STOCK USD.1		1,032,133.20	0.007%	99.471%
776	WEBCO INDUSTRIES INC COMMON STOCK USD.01		1,019,245.00	0.007%	99.478%
777	BANCORP INC/THE COMMON STOCK USD1.0		1,007,947.50	0.007%	99.485%
778	PROVIDENCE SERVICE CORP COMMON STOCK USD.001		994,654.50	0.007%	99.492%
779	RBB BANCORP COMMON STOCK		982,666.88	0.007%	99.499%
780	PCSB FINANCIAL CORP COMMON STOCK USD.01		978,475.68	0.007%	99.505%
781	COOPER TIRE + RUBBER COMMON STOCK USD1.0		964,262.24	0.007%	99.512%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
782	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0		963,237.92	0.007%	99.519%
783	FTD COS INC COMMON STOCK USD.0001		963,182.88	0.007%	99.525%
784	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001		947,601.03	0.007%	99.532%
785	HIBBETT SPORTS INC COMMON STOCK USD.01		933,334.75	0.006%	99.538%
786	UNICO AMERICAN CORP COMMON STOCK		917,768.24	0.006%	99.545%
787	TEJON RANCH CO COMMON STOCK USD.5		913,292.00	0.006%	99.551%
788	CONDUENT INC COMMON STOCK USD.01		898,731.40	0.006%	99.557%
789	BSQUARE CORP COMMON STOCK		865,250.80	0.006%	99.563%
790	RCM TECHNOLOGIES INC COMMON STOCK USD.05		860,648.49	0.006%	99.569%
791	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001		860,331.40	0.006%	99.575%
792	FRP HOLDINGS INC COMMON STOCK USD.1		859,809.33	0.006%	99.581%
793	LANDMARK BANCORP INC COMMON STOCK USD.01		847,747.50	0.006%	99.587%
794	COMPX INTERNATIONAL INC COMMON STOCK USD.01		835,968.32	0.006%	99.592%
795	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01		831,418.80	0.006%	99.598%
796	IES HOLDINGS INC COMMON STOCK USD.01		831,048.04	0.006%	99.604%
797	EXPRESS INC COMMON STOCK		814,977.86	0.006%	99.609%
798	BEAZER HOMES USA INC COMMON STOCK USD.001		810,520.00	0.006%	99.615%
799	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0		802,596.60	0.006%	99.620%
800	PARKE BANCORP INC COMMON STOCK USD.1		796,370.82	0.005%	99.626%
801	CINCINNATI BELL INC COMMON STOCK USD.01		788,140.98	0.005%	99.631%
802	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01		785,248.08	0.005%	99.637%
803	GUARANTY FEDERAL BNC SHS INC COMMON STOCK USD.1		782,742.24	0.005%	99.642%
804	FIRST ACCEPTANCE CORP COMMON STOCK USD.01		779,887.45	0.005%	99.648%
805	MIDSOUTH BANCORP INC COMMON STOCK USD.1		769,602.56	0.005%	99.653%
806	ECHOSTAR CORP A COMMON STOCK USD.001		765,421.80	0.005%	99.658%
807	SENECA FOODS CORP CL B COMMON STOCK USD.25		762,635.00	0.005%	99.663%
808	SURGERY PARTNERS INC COMMON STOCK USD.01		756,351.45	0.005%	99.669%
809	BIGLARI HOLDINGS INC A COMMON STOCK		753,750.00	0.005%	99.674%
810	OPTICAL CABLE CORP COMMON STOCK		738,910.00	0.005%	99.679%
811	BNCCORP COMMON STOCK USD.01		727,498.64	0.005%	99.684%
812	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001		708,710.22	0.005%	99.689%
813	SB FINANCIAL GROUP INC COMMON STOCK		701,540.35	0.005%	99.694%
814	UNITED STATES LIME + MINERAL COMMON STOCK USD.1		699,168.21	0.005%	99.698%
815	DONEGAL GROUP INC B COMMON STOCK USD.01		693,546.21	0.005%	99.703%
816	DOVER MOTORSPORTS INC COMMON STOCK USD.1		686,705.70	0.005%	99.708%
817	GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05		675,113.54	0.005%	99.713%
818	CENTURY CASINOS INC COMMON STOCK USD.01		671,567.52	0.005%	99.717%
819	INNPHOS HOLDINGS INC COMMON STOCK USD.001		656,320.00	0.005%	99.722%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
820	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0		651,582.75	0.004%	99.726%
821	A H BELO CORP A COMMON STOCK USD.01		649,428.99	0.004%	99.731%
822	SMARTFINANCIAL INC COMMON STOCK USD1.0		646,588.26	0.004%	99.735%
823	CROWN CRAFTS INC COMMON STOCK USD.01		635,013.92	0.004%	99.739%
824	GOLDFIELD CORP COMMON STOCK USD.1		632,515.00	0.004%	99.744%
825	TWO RIVER BANCORP COMMON STOCK		624,122.40	0.004%	99.748%
826	XPERI CORP COMMON STOCK USD.001		618,592.00	0.004%	99.752%
827	CCUR HOLDINGS INC COMMON STOCK USD.01		616,557.23	0.004%	99.757%
828	ORRSTOWN FINL SERVICES INC COMMON STOCK		599,230.02	0.004%	99.761%
829	BRIDGFORD FOODS CORP COMMON STOCK USD1.0		597,589.20	0.004%	99.765%
830	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK		595,150.40	0.004%	99.769%
831	KRONOS WORLDWIDE INC COMMON STOCK USD.01		582,245.00	0.004%	99.773%
832	SB ONE BANCORP COMMON STOCK		580,519.54	0.004%	99.777%
833	GULF ISLAND FABRICATION INC COMMON STOCK		580,286.50	0.004%	99.781%
834	DHI GROUP INC COMMON STOCK USD.01		574,515.07	0.004%	99.785%
835	CPI AEROSTRUCTURES INC COMMON STOCK USD.001		569,058.00	0.004%	99.789%
836	SALEM MEDIA GROUP INC COMMON STOCK USD.01		558,966.00	0.004%	99.793%
837	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1		549,954.52	0.004%	99.796%
838	NCS MULTISTAGE HOLDINGS INC COMMON STOCK USD.01		546,592.30	0.004%	99.800%
839	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01		542,257.50	0.004%	99.804%
840	ATLANTICUS HOLDINGS CORP COMMON STOCK		539,860.20	0.004%	99.808%
841	UNITED SECURITY BANCSHARE/CA COMMON STOCK		532,215.84	0.004%	99.811%
842	QUORUM HEALTH CORP COMMON STOCK USD.0001		527,278.36	0.004%	99.815%
843	FINJAN HOLDINGS INC COMMON STOCK USD.001		525,863.52	0.004%	99.819%
844	CAPSTAR FINANCIAL HOLDINGS I COMMON STOCK USD1.0		525,547.24	0.004%	99.822%
845	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01		523,191.90	0.004%	99.826%
846	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001		516,758.25	0.004%	99.829%
847	LIBERTY TAX INC COMMON STOCK USD.01		503,906.40	0.003%	99.833%
848	CULP INC COMMON STOCK USD.05		498,234.30	0.003%	99.836%
849	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01		489,328.68	0.003%	99.840%
850	PENNS WOODS BANCORP INC COMMON STOCK USD8.33		480,046.50	0.003%	99.843%
851	OLD LINE BANCSHARES INC COMMON STOCK USD.01		478,111.86	0.003%	99.846%
852	EARTHSTONE ENERGY INC A COMMON STOCK USD.001		477,636.28	0.003%	99.850%
853	BK TECHNOLOGIES INC COMMON STOCK USD.6		475,149.09	0.003%	99.853%
854	MAGYAR BANCORP INC COMMON STOCK USD.01		467,017.10	0.003%	99.856%
855	FIRST BANK/HAMILTON NJ COMMON STOCK USD.01		466,575.12	0.003%	99.859%
856	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0		457,801.84	0.003%	99.862%
857	BAYCOM CORP COMMON STOCK		456,078.26	0.003%	99.866%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		14,525,165,684.04			100.017%
858	ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01		453,910.45	0.003%	99.869%
859	PRUDENTIAL BANCORP INC COMMON STOCK USD.01		453,508.89	0.003%	99.872%
860	AEROCENTURY CORP COMMON STOCK USD.001		452,910.86	0.003%	99.875%
861	TWIN DISC INC COMMON STOCK		451,161.92	0.003%	99.878%
862	FLEX LTD COMMON STOCK		447,375.48	0.003%	99.881%
863	HARTE HANKS INC COMMON STOCK USD1.0		444,740.36	0.003%	99.884%
864	GCI LIBERTY INC PREFERRED STOCK 7		431,498.86	0.003%	99.887%
865	APOGEE ENTERPRISES INC COMMON STOCK USD.333		412,334.20	0.003%	99.890%
866	PARKER DRILLING CO COMMON STOCK USD.167		408,862.50	0.003%	99.893%
867	MITCHAM INDUSTRIES INC COMMON STOCK USD.01		405,092.00	0.003%	99.896%
868	ALTISOURCE ASSET MANAGEMENT COMMON STOCK		403,172.00	0.003%	99.898%
869	FS BANCORP INC COMMON STOCK		388,926.24	0.003%	99.901%
870	BROADWIND ENERGY INC COMMON STOCK USD.001		385,930.80	0.003%	99.904%
871	MISTRAS GROUP INC COMMON STOCK USD.01		385,482.90	0.003%	99.906%
872	ESCALADE INC COMMON STOCK		352,064.70	0.002%	99.909%
873	MIDDLEFIELD BANC CORP COMMON STOCK		350,888.78	0.002%	99.911%
874	CHEMUNG FINANCIAL CORP COMMON STOCK USD.01		343,065.24	0.002%	99.914%
875	DIGIRAD CORP COMMON STOCK USD.0001		335,328.30	0.002%	99.916%
876	ALPHA PRO TECH LTD COMMON STOCK USD.01		330,150.20	0.002%	99.918%
877	MCCLATCHY CO CLASS A COMMON STOCK USD.01		326,959.28	0.002%	99.920%
878	AMCON DISTRIBUTING CO COMMON STOCK USD.01		320,021.10	0.002%	99.923%
879	FULL HOUSE RESORTS INC COMMON STOCK USD.0001		317,352.28	0.002%	99.925%
880	VICTORY CAPITAL HOLDING A COMMON STOCK USD.01		314,207.40	0.002%	99.927%
881	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01		309,441.99	0.002%	99.929%
882	GRAY TELEVISION INC A COMMON STOCK		306,266.81	0.002%	99.931%
883	SIFCO INDUSTRIES COMMON STOCK USD1.0		290,450.19	0.002%	99.933%
884	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1		285,103.04	0.002%	99.935%
885	AMERICAN SHARED HOSPITAL SER COMMON STOCK		275,527.35	0.002%	99.937%
886	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6		263,158.50	0.002%	99.939%
887	ENTEGRA FINANCIAL CORP COMMON STOCK		262,568.68	0.002%	99.941%
888	COMMUNITY WEST BANCSHARES COMMON STOCK		261,835.68	0.002%	99.942%
889	BEL FUSE INC CL A COMMON STOCK USD.1		255,088.88	0.002%	99.944%
890	SUPERIOR INDUSTRIES INTL COMMON STOCK		253,122.50	0.002%	99.946%
891	FIRST BANCSHARES INC (MO) COMMON STOCK USD.01		249,962.54	0.002%	99.948%
892	MANNATECH INC COMMON STOCK USD.0001		246,142.80	0.002%	99.949%
893	BIGLARI HOLDINGS INC B COMMON STOCK		245,812.50	0.002%	99.951%
894	HOWARD BANCORP INC COMMON STOCK USD.01		240,145.54	0.002%	99.953%
895	CELADON GROUP INC COMMON STOCK USD.033		227,899.98	0.002%	99.954%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
896	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01		227,565.00	0.002%	99.956%
897	TRINITY PLACE HOLDINGS INC COMMON STOCK		224,824.68	0.002%	99.957%
898	ASURE SOFTWARE INC COMMON STOCK USD.01		222,800.00	0.002%	99.959%
899	GAMCO INVESTORS INC A COMMON STOCK USD.001		217,280.12	0.001%	99.960%
900	CONTINENTAL MATERIALS CORP COMMON STOCK USD.25		208,557.76	0.001%	99.962%
901	INTELLIGENT SYSTEMS CORP COMMON STOCK USD.01		205,985.78	0.001%	99.963%
902	VIRCO MFG CORPORATION COMMON STOCK USD.01		204,943.23	0.001%	99.965%
903	NEVADA GOLD + CASINOS INC COMMON STOCK USD.12		203,006.54	0.001%	99.966%
904	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01		201,295.16	0.001%	99.967%
905	COLONY BANKCORP COMMON STOCK USD1.0		200,054.94	0.001%	99.969%
906	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0		197,772.75	0.001%	99.970%
907	TRIO TECH INTERNATIONAL COMMON STOCK		196,740.82	0.001%	99.972%
908	JONES ENERGY INC A COMMON STOCK USD.001		193,192.78	0.001%	99.973%
909	LANNETT CO INC COMMON STOCK USD.001		186,294.00	0.001%	99.974%
910	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01		181,865.28	0.001%	99.975%
911	NEWSSTAR FINANCIAL INCCVR COMMON STOCK		173,127.90	0.001%	99.977%
912	MEDNAX INC COMMON STOCK USD.01		173,046.39	0.001%	99.978%
913	MASTECH DIGITAL INC COMMON STOCK USD.01		171,780.30	0.001%	99.979%
914	NETSOL TECHNOLOGIES INC COMMON STOCK USD.001		163,787.60	0.001%	99.980%
915	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0		160,882.50	0.001%	99.981%
916	PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0		156,712.80	0.001%	99.982%
917	SUMMIT STATE BANK COMMON STOCK		149,758.00	0.001%	99.983%
918	SERVOTRONICS INC COMMON STOCK USD.2		144,991.25	0.001%	99.984%
919	GUARANTY BANCSHARES INC COMMON STOCK USD1.0		141,973.02	0.001%	99.985%
920	NORTHEAST COMMUNITY BANCORP COMMON STOCK USD.01		139,458.70	0.001%	99.986%
921	P + F INDUSTRIES CL A COMMON STOCK USD1.0		138,175.89	0.001%	99.987%
922	CITIZENS FIRST CORP COMMON STOCK		135,441.56	0.001%	99.988%
923	MALVERN BANCORP INC COMMON STOCK USD.01		133,741.35	0.001%	99.989%
924	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1		130,350.00	0.001%	99.990%
925	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0		128,919.59	0.001%	99.991%
926	DATA I/O CORP COMMON STOCK		128,742.00	0.001%	99.992%
927	SALISBURY BANCORP INC COMMON STOCK USD.1		124,590.70	0.001%	99.993%
928	MCRAE INDUSTRIES CL A COMMON STOCK USD1.		121,742.50	0.001%	99.993%
929	APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001		121,028.16	0.001%	99.994%
930	HARLEYSVILLE FINANCIAL CORP COMMON STOCK USD.01		120,414.00	0.001%	99.995%
931	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0		115,587.78	0.001%	99.996%
932	REALNETWORKS INC COMMON STOCK USD.001		111,097.83	0.001%	99.997%
933	ASTA FUNDING INC COMMON STOCK USD.01		106,681.14	0.001%	99.997%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
934	BARNWELL INDUSTRIES INC COMMON STOCK USD.5		106,492.65	0.001%	99.998%
935	FIRST BANCORP OF INDIANA INC COMMON STOCK USD.01		105,857.85	0.001%	99.999%
936	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0		100,890.00	0.001%	100.000%
937	RAFAEL HOLDINGS INC CLASS B COMMON STOCK USD.01		99,462.66	0.001%	100.000%
938	EMERSON RADIO CORP COMMON STOCK USD.01		95,099.04	0.001%	100.001%
939	SIGMA DESIGNS INC COMMON STOCK		94,645.12	0.001%	100.002%
940	EMMIS COMMUNICATIONS CLASS A COMMON STOCK USD.01		84,522.66	0.001%	100.002%
941	LSI INDUSTRIES INC COMMON STOCK		83,885.76	0.001%	100.003%
942	SCHULMAN A INC CVR COM COMMON STOCK		80,655.48	0.001%	100.003%
943	ACME UNITED CORP COMMON STOCK USD2.5		77,199.92	0.001%	100.004%
944	EMCORE CORP COMMON STOCK		76,750.24	0.001%	100.004%
945	URBAN OUTFITTERS INC COMMON STOCK USD.0001		74,500.48	0.001%	100.005%
946	LIVANOVA PLC COMMON STOCK GBP1.0		72,121.56	0.000%	100.005%
947	CCA INDUSTRIES INC COMMON STOCK USD.01		69,303.60	0.000%	100.006%
948	BERKSHIRE BANCORP INC COMMON STOCK USD.1		61,031.25	0.000%	100.006%
949	PRIMORIS SERVICES CORP COMMON STOCK USD.0001		60,694.39	0.000%	100.007%
950	MEDIA GEN INC CVR COMMON STOCK		56,421.60	0.000%	100.007%
951	MSB FINANCIAL CORP/MD COMMON STOCK USD.01		54,712.50	0.000%	100.007%
952	AMREP CORP COMMON STOCK USD.1		51,475.14	0.000%	100.008%
953	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01		51,115.20	0.000%	100.008%
954	GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001		51,087.40	0.000%	100.008%
955	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001		49,179.60	0.000%	100.009%
956	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1		49,120.00	0.000%	100.009%
957	ASSOCIATED CAPITAL GROUP A COMMON STOCK USD.001		47,713.56	0.000%	100.010%
958	PROTECTIVE INSURANCE CORP A COMMON STOCK		45,688.94	0.000%	100.010%
959	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01		41,414.10	0.000%	100.010%
960	AVALON HOLDINGS CORP A COMMON STOCK USD.01		40,446.00	0.000%	100.010%
961	BANKWELL FINANCIAL GROUP INC COMMON STOCK NPV		38,597.36	0.000%	100.011%
962	SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0		38,450.30	0.000%	100.011%
963	NOBILITY HOMES INC COMMON STOCK USD.1		34,615.00	0.000%	100.011%
964	VOLT INFO SCIENCES INC COMMON STOCK USD.1		34,573.60	0.000%	100.011%
965	PB BANCORP INC COMMON STOCK USD.01		34,422.72	0.000%	100.012%
966	DESTINATION MATERNITY CORP COMMON STOCK USD.01		33,500.00	0.000%	100.012%
967	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001		32,727.72	0.000%	100.012%
968	STAGE STORES INC COMMON STOCK USD.01		28,582.65	0.000%	100.012%
969	PHI INC NON VOTING COMMON STOCK USD.1		27,374.06	0.000%	100.012%
970	INVESTAR HOLDING CORP COMMON STOCK USD1.0		26,637.89	0.000%	100.013%
971	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0		26,135.24	0.000%	100.013%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
972	NATURES SUNSHINE PRODS INC COMMON STOCK		23,541.00	0.000%	100.013%
973	WVS FINANCIAL CORP COMMON STOCK USD.01		23,490.00	0.000%	100.013%
974	CUMBERLAND PHARMACEUTICALS COMMON STOCK		21,513.60	0.000%	100.013%
975	LIONS GATE ENTERTAINMENT B COMMON STOCK		19,569.00	0.000%	100.013%
976	CEMTREX INC COMMON STOCK USD.001		16,012.60	0.000%	100.014%
977	WESTELL TECHNOLOGIES INC A COMMON STOCK USD.01		15,900.00	0.000%	100.014%
978	KELLY SERVICES INC CL B COMMON STOCK USD1.0		15,858.99	0.000%	100.014%
979	ANCHOR BANCORP COMMON STOCK USD.01		15,324.00	0.000%	100.014%
980	ACNB CORP COMMON STOCK USD2.5		14,035.00	0.000%	100.014%
981	PIER 1 IMPORTS INC COMMON STOCK USD.001		13,982.46	0.000%	100.014%
982	PHI INC VOTING COMMON STOCK USD.1		13,960.08	0.000%	100.014%
983	MAIDEN HOLDINGS LTD COMMON STOCK USD.01		13,650.39	0.000%	100.014%
984	AMERICAN BILTRITE INC COMMON STOCK USD.01		13,137.50	0.000%	100.014%
985	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001		12,261.20	0.000%	100.014%
986	URBAN ONE INC COMMON STOCK USD.001		11,876.01	0.000%	100.015%
987	EROS INTERNATIONAL PLC COMMON STOCK GBP.3		11,766.42	0.000%	100.015%
988	TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01		11,750.20	0.000%	100.015%
989	COMPUTER TASK GROUP INC COMMON STOCK USD.01		11,493.90	0.000%	100.015%
990	PACIFIC ETHANOL INC COMMON STOCK USD.001		11,453.76	0.000%	100.015%
991	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01		11,437.72	0.000%	100.015%
992	TEEKAY CORP COMMON STOCK USD.001		11,284.26	0.000%	100.015%
993	CLEARWATER PAPER CORP COMMON STOCK USD.0001		11,225.10	0.000%	100.015%
994	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01		10,900.89	0.000%	100.015%
995	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05		10,811.20	0.000%	100.015%
996	LAKE SHORE BANCORP INC COMMON STOCK USD.01		10,803.50	0.000%	100.015%
997	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01		10,755.52	0.000%	100.015%
998	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01		10,682.64	0.000%	100.015%
999	AVIAT NETWORKS INC COMMON STOCK USD.01		10,544.72	0.000%	100.016%
1000	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01		10,449.32	0.000%	100.016%
1001	HUDSON GLOBAL INC COMMON STOCK USD.001		10,445.76	0.000%	100.016%
1002	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001		10,241.60	0.000%	100.016%
1003	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01		10,208.83	0.000%	100.016%
1004	JAKKS PACIFIC INC COMMON STOCK USD.001		9,806.29	0.000%	100.016%
1005	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01		9,803.92	0.000%	100.016%
1006	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01		9,793.68	0.000%	100.016%
1007	SMART SAND INC COMMON STOCK USD.001		9,764.25	0.000%	100.016%
1008	LUBY S INC COMMON STOCK USD.32		9,665.52	0.000%	100.016%
1009	PARTY CITY HOLDCO INC COMMON STOCK USD.01		9,663.81	0.000%	100.016%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,525,165,684.04		100.017%
1010	ECLIPSE RESOURCES CORP COMMON STOCK USD.01		9,661.50	0.000%	100.016%
1011	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0		9,642.29	0.000%	100.016%
1012	SYPRIS SOLUTIONS INC COMMON STOCK USD.01		9,520.72	0.000%	100.016%
1013	CLOUD PEAK ENERGY INC COMMON STOCK USD.01		9,505.89	0.000%	100.016%
1014	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01		9,483.60	0.000%	100.017%
1015	PC TEL INC COMMON STOCK USD.001		9,476.48	0.000%	100.017%
1016	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001		9,423.96	0.000%	100.017%
1017	DIXIE GROUP INC COMMON STOCK USD3.0		9,370.00	0.000%	100.017%
1018	SIGMATRON INTERNATIONAL INC COMMON STOCK USD.01		9,350.00	0.000%	100.017%
1019	MIDSTATES PETROLEUM CO INC COMMON STOCK		9,214.38	0.000%	100.017%
1020	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01		8,055.45	0.000%	100.017%
1021	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01		7,484.40	0.000%	100.017%
1022	BANCORP OF NEW JERSEY INC COMMON STOCK		6,522.39	0.000%	100.017%
1023	TSR INC COMMON STOCK USD.01		6,113.25	0.000%	100.017%
1024	HARVARD BIOSCIENCE INC COMMON STOCK USD.01		6,035.04	0.000%	100.017%
1025	COFFEE HOLDING CO INC COMMON STOCK USD.001		4,824.15	0.000%	100.017%
1026	WIRELESS TELECOM GROUP INC COMMON STOCK USD.01		569.52	0.000%	100.017%
1027	ENRON TOPRS 8.125PCT ESCROW CUSIP		0.00	0.000%	100.017%
1028	U S DIAGNOSTIC INC COM		0.00	0.000%	100.017%
1029	CAPITAL BANK CORP CVR CAPITAL BANK CORP CVR		0.00	0.000%	100.017%
1030	IMPERIAL SUGAR CO NEW COM		0.00	0.000%	100.017%
1031	MEDCATH CORPORATION COMMON STOCK USD.01		0.00	0.000%	100.017%
1032	SUPERIOR TELECOM INC COM		0.00	0.000%	100.017%
1033	SILICON GRAPHICS INC COM		0.00	0.000%	100.017%
1034	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI		0.00	0.000%	100.017%
1035	OCA INC COM		0.00	0.000%	100.017%
1036	MIDWEST BANC HOLDINGS INC COMMON STOCK USD.01		0.00	0.000%	100.017%
1037	CURATIVE HEALTH SVCS INC NEW COM		0.00	0.000%	100.017%
Index Future			-2,486,640.13		-0.017%
1038	S+P500 EMINI FUT DEC18 XCME 20181221	196,825,860.00	-2,486,640.13	-0.017%	100.000%
Total			14,522,679,043.91		100.00%