

U.S. Small Cap Value Portfolio- Institutional Class

As of August 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 | | 16,634,428,014.58 | | | 99.961% |
| 1 | KEMPER CORP COMMON STOCK USD.1 | | 163,623,485.20 | 0.983% | 0.983% |
| 2 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | | 146,272,425.00 | 0.879% | 1.862% |
| 3 | AARON S INC COMMON STOCK USD.5 | | 126,308,141.08 | 0.759% | 2.621% |
| 4 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | | 124,726,474.54 | 0.750% | 3.371% |
| 5 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | | 121,487,256.72 | 0.730% | 4.101% |
| 6 | GATX CORP COMMON STOCK USD.625 | | 116,621,058.60 | 0.701% | 4.802% |
| 7 | SKYWEST INC COMMON STOCK | | 110,085,221.40 | 0.662% | 5.463% |
| 8 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | | 108,499,196.96 | 0.652% | 6.115% |
| 9 | OASIS PETROLEUM INC COMMON STOCK USD.01 | | 107,427,315.42 | 0.646% | 6.761% |
| 10 | DOMTAR CORP COMMON STOCK USD.01 | | 104,752,759.90 | 0.629% | 7.390% |
| 11 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | | 102,508,696.26 | 0.616% | 8.006% |
| 12 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | | 102,150,403.30 | 0.614% | 8.620% |
| 13 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | | 101,744,507.70 | 0.611% | 9.231% |
| 14 | VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1 | | 98,617,965.60 | 0.593% | 9.824% |
| 15 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | | 98,416,867.76 | 0.591% | 10.415% |
| 16 | OLD NATIONAL BANCORP COMMON STOCK | | 97,896,587.60 | 0.588% | 11.004% |
| 17 | CARPENTER TECHNOLOGY COMMON STOCK USD5.0 | | 97,788,866.76 | 0.588% | 11.591% |
| 18 | CNO FINANCIAL GROUP INC COMMON STOCK USD.01 | | 97,461,294.49 | 0.586% | 12.177% |
| 19 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | | 97,335,711.20 | 0.585% | 12.762% |
| 20 | ASSOCIATED BANC CORP COMMON STOCK USD.01 | | 96,696,189.00 | 0.581% | 13.343% |
| 21 | MB FINANCIAL INC COMMON STOCK USD.01 | | 95,396,611.44 | 0.573% | 13.916% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 22 | CREE INC COMMON STOCK USD.00125 | | 92,155,522.87 | 0.554% | 14.470% |
| 23 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | | 91,984,721.40 | 0.553% | 15.023% |
| 24 | TECH DATA CORP COMMON STOCK USD.0015 | | 91,716,288.75 | 0.551% | 15.574% |
| 25 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | | 89,201,874.09 | 0.536% | 16.110% |
| 26 | COMMERCIAL METALS CO COMMON STOCK USD.01 | | 88,329,031.20 | 0.531% | 16.641% |
| 27 | SM ENERGY CO COMMON STOCK USD.01 | | 87,401,911.47 | 0.525% | 17.166% |
| 28 | CONVERGYS CORP COMMON STOCK | | 86,323,057.33 | 0.519% | 17.685% |
| 29 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | | 86,142,918.00 | 0.518% | 18.202% |
| 30 | OCEANEERING INTL INC COMMON STOCK USD.25 | | 82,974,626.79 | 0.499% | 18.701% |
| 31 | CALLON PETROLEUM CO COMMON STOCK USD.01 | | 82,566,071.60 | 0.496% | 19.197% |
| 32 | KLX INC COMMON STOCK USD.01 | | 81,288,905.36 | 0.488% | 19.686% |
| 33 | CNX RESOURCES CORP COMMON STOCK USD.01 | | 80,083,213.54 | 0.481% | 20.167% |
| 34 | TRI POINTE GROUP INC COMMON STOCK USD.01 | | 79,570,922.13 | 0.478% | 20.645% |
| 35 | ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0 | | 79,351,535.90 | 0.477% | 21.122% |
| 36 | LIFEPOINT HEALTH INC COMMON STOCK USD.01 | | 78,572,314.80 | 0.472% | 21.594% |
| 37 | FTI CONSULTING INC COMMON STOCK USD.01 | | 78,275,577.18 | 0.470% | 22.065% |
| 38 | REGAL BELOIT CORP COMMON STOCK USD.01 | | 77,264,558.10 | 0.464% | 22.529% |
| 39 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01 | | 76,785,305.22 | 0.461% | 22.990% |
| 40 | PDC ENERGY INC COMMON STOCK USD.01 | | 75,020,601.59 | 0.451% | 23.441% |
| 41 | FINISAR CORPORATION COMMON STOCK USD.001 | | 74,710,593.60 | 0.449% | 23.890% |
| 42 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | | 73,538,292.31 | 0.442% | 24.332% |
| 43 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | | 73,363,758.00 | 0.441% | 24.773% |
| 44 | WESCO INTERNATIONAL INC COMMON STOCK USD.01 | | 72,843,836.80 | 0.438% | 25.211% |
| 45 | BARNES GROUP INC COMMON STOCK USD.01 | | 72,806,368.28 | 0.438% | 25.648% |
| 46 | TCF FINANCIAL CORP COMMON STOCK USD.01 | | 72,488,477.10 | 0.436% | 26.084% |
| 47 | SIGNET JEWELERS LTD COMMON STOCK USD.18 | | 72,046,331.40 | 0.433% | 26.517% |
| 48 | SANMINA CORP COMMON STOCK USD.01 | | 71,012,202.80 | 0.427% | 26.943% |
| 49 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | | 70,816,328.80 | 0.426% | 27.369% |
| 50 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | | 69,944,375.76 | 0.420% | 27.789% |
| 51 | AVANOS MEDICAL INC COMMON STOCK USD.01 | | 68,693,491.30 | 0.413% | 28.202% |
| 52 | BED BATH + BEYOND INC COMMON STOCK USD.01 | | 68,113,479.72 | 0.409% | 28.611% |
| 53 | SEABOARD CORP COMMON STOCK USD1.0 | | 67,560,441.30 | 0.406% | 29.017% |
| 54 | FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01 | | 67,417,421.76 | 0.405% | 29.422% |
| 55 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | | 66,505,542.46 | 0.400% | 29.822% |
| 56 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | | 66,118,665.60 | 0.397% | 30.219% |
| 57 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | | 65,538,090.20 | 0.394% | 30.613% |
| 58 | MALLINCKRODT PLC COMMON STOCK USD.2 | | 65,370,516.62 | 0.393% | 31.006% |
| 59 | GUESS? INC COMMON STOCK USD.01 | | 65,282,822.50 | 0.392% | 31.398% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 60 | ENSCO PLC CL A COMMON STOCK USD.1 | | 65,153,086.20 | 0.392% | 31.790% |
| 61 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | | 64,887,700.00 | 0.390% | 32.180% |
| 62 | QEP RESOURCES INC COMMON STOCK USD.01 | | 64,491,044.70 | 0.388% | 32.567% |
| 63 | DSW INC CLASS A COMMON STOCK | | 64,271,158.36 | 0.386% | 32.954% |
| 64 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | | 64,121,708.30 | 0.385% | 33.339% |
| 65 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | | 63,956,130.00 | 0.384% | 33.723% |
| 66 | IBERIABANK CORP COMMON STOCK USD1.0 | | 63,719,290.60 | 0.383% | 34.106% |
| 67 | TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01 | | 63,555,064.98 | 0.382% | 34.488% |
| 68 | OFFICE DEPOT INC COMMON STOCK USD.01 | | 62,126,450.15 | 0.373% | 34.861% |
| 69 | WESBANCO INC COMMON STOCK USD2.0833 | | 61,688,684.40 | 0.371% | 35.232% |
| 70 | MERITAGE HOMES CORP COMMON STOCK USD.01 | | 61,549,807.25 | 0.370% | 35.602% |
| 71 | FBL FINANCIAL GROUP INC CL A COMMON STOCK | | 60,948,884.30 | 0.366% | 35.968% |
| 72 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | | 60,605,973.06 | 0.364% | 36.332% |
| 73 | AIRCASTLE LTD COMMON STOCK USD.01 | | 60,412,545.88 | 0.363% | 36.695% |
| 74 | SEMGROUP CORP CLASS A COMMON STOCK | | 60,395,528.60 | 0.363% | 37.058% |
| 75 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01 | | 60,381,661.12 | 0.363% | 37.421% |
| 76 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | | 59,703,444.45 | 0.359% | 37.780% |
| 77 | MCDERMOTT INTL INC COMMON STOCK USD1.0 | | 59,665,717.96 | 0.359% | 38.139% |
| 78 | TRUSTMARK CORP COMMON STOCK | | 59,113,973.08 | 0.355% | 38.494% |
| 79 | PLEXUS CORP COMMON STOCK USD.01 | | 58,505,592.45 | 0.352% | 38.845% |
| 80 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | | 58,358,889.96 | 0.351% | 39.196% |
| 81 | GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0 | | 58,327,674.90 | 0.351% | 39.547% |
| 82 | BANNER CORPORATION COMMON STOCK USD.01 | | 58,280,921.44 | 0.350% | 39.897% |
| 83 | MDC HOLDINGS INC COMMON STOCK USD.01 | | 56,499,892.70 | 0.340% | 40.236% |
| 84 | TTM TECHNOLOGIES COMMON STOCK USD.001 | | 56,086,517.30 | 0.337% | 40.573% |
| 85 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | | 55,844,274.45 | 0.336% | 40.909% |
| 86 | NABORS INDUSTRIES LTD COMMON STOCK USD.001 | | 55,841,547.98 | 0.336% | 41.244% |
| 87 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | | 55,793,041.50 | 0.335% | 41.580% |
| 88 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | | 55,570,412.19 | 0.334% | 41.914% |
| 89 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | | 54,653,966.25 | 0.328% | 42.242% |
| 90 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | | 54,319,965.00 | 0.326% | 42.569% |
| 91 | MOBILE MINI INC COMMON STOCK USD.01 | | 53,763,138.00 | 0.323% | 42.892% |
| 92 | KULICKE + SOFFA INDUSTRIES COMMON STOCK | | 52,754,321.86 | 0.317% | 43.209% |
| 93 | SCHOLASTIC CORP COMMON STOCK USD.01 | | 52,710,214.44 | 0.317% | 43.525% |
| 94 | TOPBUILD CORP COMMON STOCK | | 52,206,583.68 | 0.314% | 43.839% |
| 95 | SPIRIT AIRLINES INC COMMON STOCK USD.0001 | | 52,066,476.00 | 0.313% | 44.152% |
| 96 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | | 51,747,572.72 | 0.311% | 44.463% |
| 97 | GREENBRIER COMPANIES INC COMMON STOCK | | 50,840,944.00 | 0.306% | 44.768% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 98 | NELNET INC CL A COMMON STOCK USD.01 | | 50,345,168.50 | 0.303% | 45.071% |
| 99 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | | 50,268,147.03 | 0.302% | 45.373% |
| 100 | DIODES INC COMMON STOCK USD.667 | | 49,955,201.28 | 0.300% | 45.673% |
| 101 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | | 49,409,103.18 | 0.297% | 45.970% |
| 102 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | | 48,978,652.03 | 0.294% | 46.265% |
| 103 | DRIL QUIP INC COMMON STOCK USD.01 | | 48,789,912.60 | 0.293% | 46.558% |
| 104 | AAR CORP COMMON STOCK USD1.0 | | 48,696,644.75 | 0.293% | 46.850% |
| 105 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | | 48,373,972.46 | 0.291% | 47.141% |
| 106 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | | 48,290,476.86 | 0.290% | 47.431% |
| 107 | ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456 | | 48,156,692.80 | 0.289% | 47.721% |
| 108 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | | 48,081,646.20 | 0.289% | 48.010% |
| 109 | UNIVERSAL CORP/VA COMMON STOCK | | 47,876,777.00 | 0.288% | 48.297% |
| 110 | LIBERTY EXPEDIA HOLD A COMMON STOCK | | 46,929,611.95 | 0.282% | 48.579% |
| 111 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | | 46,912,128.45 | 0.282% | 48.861% |
| 112 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | | 46,808,188.80 | 0.281% | 49.142% |
| 113 | CARS.COM INC COMMON STOCK USD.01 | | 46,779,186.87 | 0.281% | 49.424% |
| 114 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | | 46,332,794.70 | 0.278% | 49.702% |
| 115 | HOPE BANCORP INC COMMON STOCK USD.001 | | 46,032,126.55 | 0.277% | 49.979% |
| 116 | BENCHMARK ELECTRONICS INC COMMON STOCK USD.1 | | 45,539,143.65 | 0.274% | 50.252% |
| 117 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | | 45,362,128.56 | 0.273% | 50.525% |
| 118 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | | 45,338,599.84 | 0.272% | 50.797% |
| 119 | KNOWLES CORP COMMON STOCK USD.01 | | 45,210,762.87 | 0.272% | 51.069% |
| 120 | ROWAN COMPANIES PLC A COMMON STOCK USD.125 | | 45,082,285.56 | 0.271% | 51.340% |
| 121 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01 | | 45,025,096.46 | 0.271% | 51.610% |
| 122 | BELMOND LTD CLASS A COMMON STOCK USD.01 | | 44,567,026.50 | 0.268% | 51.878% |
| 123 | AMKOR TECHNOLOGY INC COMMON STOCK USD.001 | | 44,300,158.02 | 0.266% | 52.144% |
| 124 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | | 43,830,057.30 | 0.263% | 52.408% |
| 125 | POPULAR INC COMMON STOCK USD.01 | | 43,727,287.26 | 0.263% | 52.671% |
| 126 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | | 43,538,392.80 | 0.262% | 52.932% |
| 127 | PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01 | | 42,742,623.00 | 0.257% | 53.189% |
| 128 | BLUCORA INC COMMON STOCK USD.0001 | | 42,303,718.20 | 0.254% | 53.443% |
| 129 | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01 | | 42,231,597.98 | 0.254% | 53.697% |
| 130 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | | 42,121,716.00 | 0.253% | 53.950% |
| 131 | AVX CORP COMMON STOCK USD.01 | | 42,045,184.80 | 0.253% | 54.203% |
| 132 | ACCO BRANDS CORP COMMON STOCK USD.01 | | 41,623,563.60 | 0.250% | 54.453% |
| 133 | UNIFIRST CORP/MA COMMON STOCK USD.1 | | 40,193,956.00 | 0.242% | 54.695% |
| 134 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | | 39,786,714.00 | 0.239% | 54.934% |
| 135 | FABRINET COMMON STOCK USD.01 | | 39,777,863.72 | 0.239% | 55.173% |

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|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 136 | HUB GROUP INC CL A COMMON STOCK USD.01 | | 39,372,774.35 | 0.237% | 55.409% |
| 137 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | | 39,244,550.67 | 0.236% | 55.645% |
| 138 | ARCBEST CORP COMMON STOCK USD.01 | | 38,869,225.20 | 0.234% | 55.879% |
| 139 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | | 38,773,343.00 | 0.233% | 56.112% |
| 140 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | | 38,603,160.40 | 0.232% | 56.344% |
| 141 | CIENA CORP COMMON STOCK USD.01 | | 38,399,132.56 | 0.231% | 56.574% |
| 142 | ILG INC COMMON STOCK USD.01 | | 37,960,648.81 | 0.228% | 56.803% |
| 143 | ARCHROCK INC COMMON STOCK USD.01 | | 37,889,393.85 | 0.228% | 57.030% |
| 144 | GRAY TELEVISION INC COMMON STOCK | | 37,637,590.90 | 0.226% | 57.256% |
| 145 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | | 37,598,584.65 | 0.226% | 57.482% |
| 146 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0 | | 37,290,220.80 | 0.224% | 57.706% |
| 147 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | | 37,150,776.00 | 0.223% | 57.930% |
| 148 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | | 36,764,367.75 | 0.221% | 58.151% |
| 149 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | | 36,486,925.65 | 0.219% | 58.370% |
| 150 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | | 36,423,249.36 | 0.219% | 58.589% |
| 151 | STERLING BANCORP/DE COMMON STOCK USD.01 | | 36,365,203.75 | 0.219% | 58.807% |
| 152 | KRATON CORP COMMON STOCK USD.01 | | 36,150,267.92 | 0.217% | 59.024% |
| 153 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | | 36,046,177.20 | 0.217% | 59.241% |
| 154 | DILLARDS INC CL A COMMON STOCK | | 36,045,038.90 | 0.217% | 59.458% |
| 155 | RENASANT CORP COMMON STOCK USD5.0 | | 35,959,844.27 | 0.216% | 59.674% |
| 156 | VALLEY NATIONAL BANCORP COMMON STOCK | | 35,952,934.30 | 0.216% | 59.890% |
| 157 | CALERES INC COMMON STOCK USD.01 | | 35,461,815.84 | 0.213% | 60.103% |
| 158 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | | 35,151,169.20 | 0.211% | 60.314% |
| 159 | SYNNEX CORP COMMON STOCK USD.001 | | 35,086,364.19 | 0.211% | 60.525% |
| 160 | ZYNGA INC CL A COMMON STOCK USD.00000625 | | 34,882,307.20 | 0.210% | 60.735% |
| 161 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | | 34,715,244.69 | 0.209% | 60.943% |
| 162 | HANCOCK WHITNEY CORP COMMON STOCK USD3.33 | | 34,605,978.95 | 0.208% | 61.151% |
| 163 | ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0 | | 34,578,366.90 | 0.208% | 61.359% |
| 164 | NETGEAR INC COMMON STOCK USD.001 | | 34,545,397.25 | 0.208% | 61.567% |
| 165 | PC CONNECTION INC COMMON STOCK USD.01 | | 34,505,255.00 | 0.207% | 61.774% |
| 166 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001 | | 34,356,275.52 | 0.206% | 61.980% |
| 167 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | | 34,206,185.16 | 0.206% | 62.186% |
| 168 | COEUR MINING INC COMMON STOCK USD.01 | | 34,093,251.44 | 0.205% | 62.391% |
| 169 | RANGE RESOURCES CORP COMMON STOCK USD.01 | | 33,879,500.94 | 0.204% | 62.594% |
| 170 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | | 33,729,893.75 | 0.203% | 62.797% |
| 171 | 1ST SOURCE CORP COMMON STOCK | | 33,575,635.28 | 0.202% | 62.999% |
| 172 | NAVIGANT CONSULTING INC COMMON STOCK USD.001 | | 33,536,782.00 | 0.202% | 63.200% |
| 173 | CBIZ INC COMMON STOCK USD.01 | | 33,311,198.60 | 0.200% | 63.401% |

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|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 174 | BOISE CASCADE CO COMMON STOCK USD.01 | | 33,026,537.20 | 0.198% | 63.599% |
| 175 | MATERION CORP COMMON STOCK | | 32,925,393.60 | 0.198% | 63.797% |
| 176 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | | 32,829,354.00 | 0.197% | 63.994% |
| 177 | GREIF INC CL A COMMON STOCK | | 32,663,359.56 | 0.196% | 64.190% |
| 178 | EXTERRAN CORP COMMON STOCK USD.01 | | 32,480,924.52 | 0.195% | 64.386% |
| 179 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | | 32,251,216.29 | 0.194% | 64.579% |
| 180 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01 | | 31,628,477.60 | 0.190% | 64.770% |
| 181 | ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01 | | 31,618,285.27 | 0.190% | 64.960% |
| 182 | UNIT CORP COMMON STOCK USD.2 | | 31,564,878.18 | 0.190% | 65.149% |
| 183 | WINTRUST FINANCIAL CORP COMMON STOCK | | 31,460,486.75 | 0.189% | 65.338% |
| 184 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | | 31,450,135.50 | 0.189% | 65.527% |
| 185 | TIVO CORP COMMON STOCK USD.001 | | 31,446,992.85 | 0.189% | 65.716% |
| 186 | LHC GROUP INC COMMON STOCK USD.01 | | 31,302,540.23 | 0.188% | 65.904% |
| 187 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | | 30,749,423.04 | 0.185% | 66.089% |
| 188 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | | 30,705,099.43 | 0.185% | 66.274% |
| 189 | MYRIAD GENETICS INC COMMON STOCK USD.01 | | 30,500,557.36 | 0.183% | 66.457% |
| 190 | ANDERSONS INC/THE COMMON STOCK | | 30,493,544.60 | 0.183% | 66.640% |
| 191 | COOPER TIRE + RUBBER COMMON STOCK USD1.0 | | 30,339,121.60 | 0.182% | 66.822% |
| 192 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | | 30,285,931.40 | 0.182% | 67.004% |
| 193 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | | 30,214,376.00 | 0.182% | 67.186% |
| 194 | GANNETT CO INC COMMON STOCK USD.01 | | 29,943,758.76 | 0.180% | 67.366% |
| 195 | CHICO S FAS INC COMMON STOCK USD.01 | | 29,807,142.24 | 0.179% | 67.545% |
| 196 | AIR LEASE CORP COMMON STOCK USD.01 | | 29,679,758.80 | 0.178% | 67.723% |
| 197 | HECLA MINING CO COMMON STOCK USD.25 | | 29,464,412.12 | 0.177% | 67.900% |
| 198 | SRC ENERGY INC COMMON STOCK USD.001 | | 29,452,464.30 | 0.177% | 68.077% |
| 199 | ABM INDUSTRIES INC COMMON STOCK USD.01 | | 29,325,742.68 | 0.176% | 68.254% |
| 200 | SANDERSON FARMS INC COMMON STOCK USD1.0 | | 29,266,012.96 | 0.176% | 68.430% |
| 201 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | | 29,007,062.07 | 0.174% | 68.604% |
| 202 | BENEFICIAL BANCORP INC COMMON STOCK USD.01 | | 28,582,523.20 | 0.172% | 68.776% |
| 203 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | | 27,965,781.18 | 0.168% | 68.944% |
| 204 | LEGG MASON INC COMMON STOCK USD.1 | | 27,784,348.80 | 0.167% | 69.111% |
| 205 | EW SCRIPPS CO/THE A COMMON STOCK USD.01 | | 27,741,116.70 | 0.167% | 69.277% |
| 206 | CTS CORP COMMON STOCK | | 27,621,713.85 | 0.166% | 69.443% |
| 207 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | | 27,479,898.90 | 0.165% | 69.608% |
| 208 | ENCORE WIRE CORP COMMON STOCK USD.01 | | 27,240,977.25 | 0.164% | 69.772% |
| 209 | CONMED CORP COMMON STOCK USD.01 | | 27,144,722.85 | 0.163% | 69.935% |
| 210 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | | 27,135,542.75 | 0.163% | 70.098% |
| 211 | VIAD CORP COMMON STOCK USD1.5 | | 27,120,755.20 | 0.163% | 70.261% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|--------------------------|------------------|--------------|-------------------|
| Equity | | 16,634,428,014.58 | | | 99.961% |
| 212 | KELLY SERVICES INC A COMMON STOCK USD1.0 | | 26,862,893.65 | 0.161% | 70.423% |
| 213 | VISTA OUTDOOR INC COMMON STOCK USD.01 | | 26,851,870.70 | 0.161% | 70.584% |
| 214 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | | 26,734,939.92 | 0.161% | 70.745% |
| 215 | CUBIC CORP COMMON STOCK | | 26,653,591.50 | 0.160% | 70.905% |
| 216 | SCANSOURCE INC COMMON STOCK | | 26,562,620.55 | 0.160% | 71.065% |
| 217 | TRIBUNE MEDIA CO A COMMON STOCK | | 26,526,787.42 | 0.159% | 71.224% |
| 218 | SUPERVALU INC COMMON STOCK USD.01 | | 26,447,511.98 | 0.159% | 71.383% |
| 219 | FIRST FINANCIAL BANCORP COMMON STOCK | | 26,438,831.40 | 0.159% | 71.542% |
| 220 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | | 26,383,142.00 | 0.159% | 71.700% |
| 221 | STATE AUTO FINANCIAL CORP COMMON STOCK | | 26,276,443.44 | 0.158% | 71.858% |
| 222 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | | 26,268,312.00 | 0.158% | 72.016% |
| 223 | WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0 | | 26,267,480.65 | 0.158% | 72.174% |
| 224 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | | 25,886,949.00 | 0.156% | 72.330% |
| 225 | TUTOR PERINI CORP COMMON STOCK USD1.0 | | 25,701,927.90 | 0.154% | 72.484% |
| 226 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | | 25,474,800.00 | 0.153% | 72.637% |
| 227 | REGIS CORP COMMON STOCK USD.05 | | 24,965,723.52 | 0.150% | 72.787% |
| 228 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | | 24,951,069.00 | 0.150% | 72.937% |
| 229 | WEIS MARKETS INC COMMON STOCK | | 24,940,372.44 | 0.150% | 73.087% |
| 230 | BROOKS AUTOMATION INC COMMON STOCK USD.01 | | 24,878,271.88 | 0.149% | 73.236% |
| 231 | AEGION CORP COMMON STOCK USD.01 | | 24,813,484.80 | 0.149% | 73.385% |
| 232 | MCGRATH RENTCORP COMMON STOCK | | 24,558,418.00 | 0.148% | 73.533% |
| 233 | MERCER INTERNATIONAL INC COMMON STOCK USD1.0 | | 24,504,092.40 | 0.147% | 73.680% |
| 234 | MODINE MANUFACTURING CO COMMON STOCK USD.625 | | 24,388,976.45 | 0.147% | 73.827% |
| 235 | NAVIENT CORP COMMON STOCK USD.01 | | 24,188,644.04 | 0.145% | 73.972% |
| 236 | OWENS + MINOR INC COMMON STOCK USD2.0 | | 24,166,615.20 | 0.145% | 74.117% |
| 237 | MARCUS CORPORATION COMMON STOCK USD1.0 | | 24,062,158.40 | 0.145% | 74.262% |
| 238 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | | 23,990,006.88 | 0.144% | 74.406% |
| 239 | GRIFFON CORP COMMON STOCK USD.25 | | 23,924,563.75 | 0.144% | 74.550% |
| 240 | TEREX CORP COMMON STOCK USD.01 | | 23,832,877.50 | 0.143% | 74.693% |
| 241 | COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1 | | 23,805,869.85 | 0.143% | 74.836% |
| 242 | TREDEGAR CORP COMMON STOCK | | 23,662,056.10 | 0.142% | 74.978% |
| 243 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01 | | 23,653,841.70 | 0.142% | 75.121% |
| 244 | ANGIODYNAMICS INC COMMON STOCK USD.01 | | 23,496,182.42 | 0.141% | 75.262% |
| 245 | EPLUS INC COMMON STOCK USD.01 | | 23,400,334.95 | 0.141% | 75.402% |
| 246 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | | 23,262,775.78 | 0.140% | 75.542% |
| 247 | NOW INC COMMON STOCK USD.01 | | 23,090,536.26 | 0.139% | 75.681% |
| 248 | CALLAWAY GOLF COMPANY COMMON STOCK USD.01 | | 22,769,626.30 | 0.137% | 75.818% |
| 249 | US CELLULAR CORP COMMON STOCK USD1.0 | | 22,721,937.08 | 0.137% | 75.954% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 250 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | | 22,465,924.20 | 0.135% | 76.089% |
| 251 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01 | | 22,453,126.56 | 0.135% | 76.224% |
| 252 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | | 22,137,129.28 | 0.133% | 76.357% |
| 253 | THIRD POINT REINSURANCE LTD COMMON STOCK USD.1 | | 22,078,349.20 | 0.133% | 76.490% |
| 254 | GLATFELTER COMMON STOCK USD.01 | | 21,807,319.98 | 0.131% | 76.621% |
| 255 | UNITED FINANCIAL BANCORP INC COMMON STOCK | | 21,772,088.32 | 0.131% | 76.752% |
| 256 | BRIGGS + STRATTON COMMON STOCK USD.01 | | 21,764,554.56 | 0.131% | 76.883% |
| 257 | FORMFACTOR INC COMMON STOCK USD.001 | | 21,247,550.70 | 0.128% | 77.010% |
| 258 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | | 21,074,302.65 | 0.127% | 77.137% |
| 259 | II VI INC COMMON STOCK | | 21,048,230.00 | 0.126% | 77.263% |
| 260 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | | 20,984,467.24 | 0.126% | 77.390% |
| 261 | ZUMIEZ INC COMMON STOCK | | 20,972,796.60 | 0.126% | 77.516% |
| 262 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | | 20,964,380.85 | 0.126% | 77.642% |
| 263 | RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001 | | 20,958,272.50 | 0.126% | 77.767% |
| 264 | GRANITE CONSTRUCTION INC COMMON STOCK USD.01 | | 20,912,212.64 | 0.126% | 77.893% |
| 265 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | | 20,867,584.98 | 0.125% | 78.019% |
| 266 | OPUS BANK COMMON STOCK | | 20,456,878.05 | 0.123% | 78.141% |
| 267 | AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01 | | 20,364,378.26 | 0.122% | 78.264% |
| 268 | MBIA INC COMMON STOCK USD1.0 | | 20,335,329.17 | 0.122% | 78.386% |
| 269 | NATIONAL BANK HOLD CL A COMMON STOCK | | 20,289,160.10 | 0.122% | 78.508% |
| 270 | EXPRESS INC COMMON STOCK | | 20,104,063.32 | 0.121% | 78.629% |
| 271 | HOMESTREET INC COMMON STOCK | | 20,104,013.05 | 0.121% | 78.750% |
| 272 | HOSTESS BRANDS INC COMMON STOCK USD.0001 | | 20,009,792.88 | 0.120% | 78.870% |
| 273 | ELECTRONICS FOR IMAGING COMMON STOCK USD.01 | | 19,804,033.55 | 0.119% | 78.989% |
| 274 | COHU INC COMMON STOCK USD1.0 | | 19,601,843.66 | 0.118% | 79.107% |
| 275 | VERSO CORP A COMMON STOCK | | 19,329,585.32 | 0.116% | 79.223% |
| 276 | GASLOG LTD COMMON STOCK USD.01 | | 19,227,684.00 | 0.116% | 79.338% |
| 277 | ASTEC INDUSTRIES INC COMMON STOCK USD.2 | | 19,010,328.05 | 0.114% | 79.453% |
| 278 | SHOE CARNIVAL INC COMMON STOCK USD.01 | | 18,977,528.70 | 0.114% | 79.567% |
| 279 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | | 18,954,360.10 | 0.114% | 79.681% |
| 280 | PHOTRONICS INC COMMON STOCK USD.01 | | 18,934,752.10 | 0.114% | 79.794% |
| 281 | CORE MARK HOLDING CO INC COMMON STOCK USD.01 | | 18,910,418.59 | 0.114% | 79.908% |
| 282 | ALAMO GROUP INC COMMON STOCK USD.1 | | 18,805,072.50 | 0.113% | 80.021% |
| 283 | GREEN PLAINS INC COMMON STOCK USD.001 | | 18,586,930.25 | 0.112% | 80.133% |
| 284 | SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01 | | 18,576,809.70 | 0.112% | 80.244% |
| 285 | SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01 | | 18,342,133.97 | 0.110% | 80.354% |
| 286 | MOVADO GROUP INC COMMON STOCK USD.01 | | 18,332,185.80 | 0.110% | 80.465% |
| 287 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | | 18,105,556.50 | 0.109% | 80.573% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|--------------------------|------------------|--------------|-------------------|
| Equity | | 16,634,428,014.58 | | | 99.961% |
| 288 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | | 18,086,239.50 | 0.109% | 80.682% |
| 289 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01 | | 18,063,207.60 | 0.109% | 80.791% |
| 290 | OFG BANCORP COMMON STOCK USD1.0 | | 18,023,504.40 | 0.108% | 80.899% |
| 291 | KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001 | | 18,023,238.90 | 0.108% | 81.007% |
| 292 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | | 17,981,818.26 | 0.108% | 81.115% |
| 293 | M/I HOMES INC COMMON STOCK USD.01 | | 17,953,298.10 | 0.108% | 81.223% |
| 294 | SPARTANNASH CO COMMON STOCK | | 17,817,663.85 | 0.107% | 81.330% |
| 295 | CONSOL ENERGY INC COMMON STOCK USD.01 | | 17,746,571.70 | 0.107% | 81.437% |
| 296 | PEOPLES BANCORP INC COMMON STOCK | | 17,661,838.92 | 0.106% | 81.543% |
| 297 | CHART INDUSTRIES INC COMMON STOCK USD.01 | | 17,594,763.95 | 0.106% | 81.649% |
| 298 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | | 17,580,772.50 | 0.106% | 81.754% |
| 299 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | | 17,494,815.93 | 0.105% | 81.860% |
| 300 | K12 INC COMMON STOCK USD.0001 | | 17,252,406.72 | 0.104% | 81.963% |
| 301 | TRIMAS CORP COMMON STOCK USD.01 | | 17,060,849.60 | 0.103% | 82.066% |
| 302 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01 | | 16,884,910.08 | 0.101% | 82.167% |
| 303 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | | 16,816,323.24 | 0.101% | 82.268% |
| 304 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | | 16,745,307.46 | 0.101% | 82.369% |
| 305 | STRATASYS LTD COMMON STOCK ILS.01 | | 16,658,316.60 | 0.100% | 82.469% |
| 306 | ENDO INTERNATIONAL PLC COMMON STOCK USD.0001 | | 16,642,960.25 | 0.100% | 82.569% |
| 307 | EXTRACTION OIL + GAS INC COMMON STOCK | | 16,584,437.10 | 0.100% | 82.669% |
| 308 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | | 16,574,573.28 | 0.100% | 82.768% |
| 309 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | | 16,551,345.00 | 0.099% | 82.868% |
| 310 | PRA GROUP INC COMMON STOCK USD.01 | | 16,478,969.55 | 0.099% | 82.967% |
| 311 | WABASH NATIONAL CORP COMMON STOCK USD.01 | | 16,450,108.80 | 0.099% | 83.066% |
| 312 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | | 16,420,247.64 | 0.099% | 83.164% |
| 313 | VERITIV CORP COMMON STOCK USD.01 | | 16,263,077.00 | 0.098% | 83.262% |
| 314 | MEREDITH CORP COMMON STOCK USD1.0 | | 16,206,737.00 | 0.097% | 83.359% |
| 315 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01 | | 15,995,295.00 | 0.096% | 83.456% |
| 316 | KIMBALL ELECTRONICS INC COMMON STOCK | | 15,828,634.80 | 0.095% | 83.551% |
| 317 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | | 15,804,301.59 | 0.095% | 83.646% |
| 318 | DHT HOLDINGS INC COMMON STOCK USD.01 | | 15,640,508.52 | 0.094% | 83.740% |
| 319 | ENNIS INC COMMON STOCK USD2.5 | | 15,605,094.00 | 0.094% | 83.833% |
| 320 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | | 15,602,019.41 | 0.094% | 83.927% |
| 321 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | | 15,164,299.20 | 0.091% | 84.018% |
| 322 | MULTI COLOR CORP COMMON STOCK | | 14,989,874.25 | 0.090% | 84.108% |
| 323 | WORLD ACCEPTANCE CORP COMMON STOCK | | 14,986,847.94 | 0.090% | 84.198% |
| 324 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | | 14,971,645.00 | 0.090% | 84.288% |
| 325 | MATSON INC COMMON STOCK | | 14,909,031.04 | 0.090% | 84.378% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 326 | NN INC COMMON STOCK USD.01 | | 14,819,200.00 | 0.089% | 84.467% |
| 327 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | | 14,704,128.66 | 0.088% | 84.555% |
| 328 | KIRBY CORP COMMON STOCK USD.1 | | 14,697,566.10 | 0.088% | 84.644% |
| 329 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | | 14,594,253.87 | 0.088% | 84.731% |
| 330 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | | 14,533,771.85 | 0.087% | 84.819% |
| 331 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | | 14,488,865.22 | 0.087% | 84.906% |
| 332 | EZCORP INC CL A COMMON STOCK USD.01 | | 14,463,288.90 | 0.087% | 84.993% |
| 333 | SOUTH STATE CORP COMMON STOCK USD2.5 | | 14,418,443.75 | 0.087% | 85.079% |
| 334 | VISHAY PRECISION GROUP COMMON STOCK | | 14,400,843.90 | 0.087% | 85.166% |
| 335 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | | 14,277,083.82 | 0.086% | 85.252% |
| 336 | KADANT INC COMMON STOCK USD.01 | | 14,257,346.60 | 0.086% | 85.337% |
| 337 | WMIH CORP COMMON STOCK USD.00001 | | 14,191,189.92 | 0.085% | 85.423% |
| 338 | TRONOX LTD CL A COMMON STOCK USD.01 | | 14,174,231.67 | 0.085% | 85.508% |
| 339 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | | 14,171,872.40 | 0.085% | 85.593% |
| 340 | UNIFI INC COMMON STOCK USD.1 | | 14,160,635.03 | 0.085% | 85.678% |
| 341 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | | 14,119,694.80 | 0.085% | 85.763% |
| 342 | DEAN FOODS CO COMMON STOCK USD.01 | | 14,074,079.04 | 0.085% | 85.848% |
| 343 | BELDEN INC COMMON STOCK USD.01 | | 13,898,973.60 | 0.084% | 85.931% |
| 344 | MARINEMAX INC COMMON STOCK USD.001 | | 13,850,617.50 | 0.083% | 86.014% |
| 345 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | | 13,799,175.46 | 0.083% | 86.097% |
| 346 | SPX FLOW INC COMMON STOCK USD.01 | | 13,791,379.20 | 0.083% | 86.180% |
| 347 | HIGHPOINT RESOURCES CORP COMMON STOCK USD.001 | | 13,761,831.10 | 0.083% | 86.263% |
| 348 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | | 13,760,948.85 | 0.083% | 86.346% |
| 349 | SUPERIOR INDUSTRIES INTL COMMON STOCK | | 13,730,675.00 | 0.083% | 86.428% |
| 350 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | | 13,723,044.50 | 0.082% | 86.510% |
| 351 | CATO CORP CLASS A COMMON STOCK USD.033 | | 13,692,714.75 | 0.082% | 86.593% |
| 352 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | | 13,657,101.30 | 0.082% | 86.675% |
| 353 | FIRST MERCHANTS CORP COMMON STOCK | | 13,521,575.64 | 0.081% | 86.756% |
| 354 | FIRST INTERSTATE BANCSYS A COMMON STOCK | | 13,520,666.00 | 0.081% | 86.837% |
| 355 | RUSH ENTERPRISES INC CL B COMMON STOCK USD.01 | | 13,461,042.30 | 0.081% | 86.918% |
| 356 | AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0 | | 13,423,593.96 | 0.081% | 86.999% |
| 357 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | | 13,397,837.64 | 0.081% | 87.079% |
| 358 | CANNAE HOLDINGS INC COMMON STOCK | | 13,251,101.04 | 0.080% | 87.159% |
| 359 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | | 13,185,073.83 | 0.079% | 87.238% |
| 360 | DUCOMMUN INC COMMON STOCK USD.01 | | 13,174,160.61 | 0.079% | 87.317% |
| 361 | MATRIX SERVICE CO COMMON STOCK USD.01 | | 13,019,634.10 | 0.078% | 87.396% |
| 362 | ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001 | | 12,973,132.40 | 0.078% | 87.474% |
| 363 | CIRRUS LOGIC INC COMMON STOCK USD.001 | | 12,972,062.25 | 0.078% | 87.552% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 364 | XCERRA CORP COMMON STOCK USD.05 | | 12,909,716.40 | 0.078% | 87.629% |
| 365 | SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0 | | 12,908,443.40 | 0.078% | 87.707% |
| 366 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | | 12,858,842.15 | 0.077% | 87.784% |
| 367 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | | 12,796,590.20 | 0.077% | 87.861% |
| 368 | BOOT BARN HOLDINGS INC COMMON STOCK | | 12,781,367.06 | 0.077% | 87.938% |
| 369 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | | 12,759,439.22 | 0.077% | 88.014% |
| 370 | MKS INSTRUMENTS INC COMMON STOCK | | 12,752,197.20 | 0.077% | 88.091% |
| 371 | EMC INS GROUP INC COMMON STOCK USD1.0 | | 12,701,353.68 | 0.076% | 88.167% |
| 372 | KB HOME COMMON STOCK USD1.0 | | 12,668,107.55 | 0.076% | 88.243% |
| 373 | TRUEBLUE INC COMMON STOCK | | 12,547,256.20 | 0.075% | 88.319% |
| 374 | DEL TACO RESTAURANTS INC COMMON STOCK | | 12,544,181.73 | 0.075% | 88.394% |
| 375 | SYNAPTICS INC COMMON STOCK USD.001 | | 12,460,201.14 | 0.075% | 88.469% |
| 376 | CONN S INC COMMON STOCK USD.01 | | 12,396,801.00 | 0.074% | 88.544% |
| 377 | NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01 | | 12,393,890.00 | 0.074% | 88.618% |
| 378 | VERA BRADLEY INC COMMON STOCK | | 12,335,275.84 | 0.074% | 88.692% |
| 379 | STEELCASE INC CL A COMMON STOCK | | 12,127,592.20 | 0.073% | 88.765% |
| 380 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | | 12,055,350.09 | 0.072% | 88.838% |
| 381 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | | 11,990,538.00 | 0.072% | 88.910% |
| 382 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | | 11,862,253.75 | 0.071% | 88.981% |
| 383 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | | 11,815,533.80 | 0.071% | 89.052% |
| 384 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | | 11,738,082.60 | 0.071% | 89.122% |
| 385 | TETRA TECH INC COMMON STOCK USD.01 | | 11,715,371.60 | 0.070% | 89.193% |
| 386 | HAVERTY FURNITURE COMMON STOCK USD1.0 | | 11,710,569.00 | 0.070% | 89.263% |
| 387 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | | 11,525,771.52 | 0.069% | 89.332% |
| 388 | CONNECTONE BANCORP INC COMMON STOCK | | 11,381,595.20 | 0.068% | 89.401% |
| 389 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | | 11,373,393.65 | 0.068% | 89.469% |
| 390 | S + T BANCORP INC COMMON STOCK USD2.5 | | 11,327,181.60 | 0.068% | 89.537% |
| 391 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | | 11,291,667.80 | 0.068% | 89.605% |
| 392 | MERCANTILE BANK CORP COMMON STOCK | | 11,242,143.85 | 0.068% | 89.673% |
| 393 | CRA INTERNATIONAL INC COMMON STOCK | | 11,210,276.36 | 0.067% | 89.740% |
| 394 | GLOBAL INDEMNITY LTD COMMON STOCK USD.0001 | | 11,187,907.63 | 0.067% | 89.807% |
| 395 | TEAM INC COMMON STOCK USD.3 | | 10,991,192.50 | 0.066% | 89.873% |
| 396 | FEDERAL SIGNAL CORP COMMON STOCK USD1.0 | | 10,964,616.90 | 0.066% | 89.939% |
| 397 | HOOVER FURNITURE CORP COMMON STOCK | | 10,726,870.90 | 0.064% | 90.004% |
| 398 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | | 10,540,938.24 | 0.063% | 90.067% |
| 399 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | | 10,523,291.94 | 0.063% | 90.130% |
| 400 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | | 10,460,403.96 | 0.063% | 90.193% |
| 401 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | | 10,450,178.34 | 0.063% | 90.256% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 402 | AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01 | | 10,448,908.00 | 0.063% | 90.319% |
| 403 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01 | | 10,419,856.50 | 0.063% | 90.381% |
| 404 | PROASSURANCE CORP COMMON STOCK USD.01 | | 10,405,355.15 | 0.063% | 90.444% |
| 405 | DIGI INTERNATIONAL INC COMMON STOCK USD.01 | | 10,293,392.60 | 0.062% | 90.506% |
| 406 | REGIONAL MANAGEMENT CORP COMMON STOCK USD.1 | | 10,209,545.61 | 0.061% | 90.567% |
| 407 | LYDALL INC COMMON STOCK USD.1 | | 10,168,124.40 | 0.061% | 90.628% |
| 408 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | | 10,029,891.00 | 0.060% | 90.688% |
| 409 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | | 9,944,519.10 | 0.060% | 90.748% |
| 410 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | | 9,933,839.78 | 0.060% | 90.808% |
| 411 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | | 9,870,030.60 | 0.059% | 90.867% |
| 412 | COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01 | | 9,839,357.22 | 0.059% | 90.926% |
| 413 | SAIA INC COMMON STOCK USD.001 | | 9,811,070.75 | 0.059% | 90.985% |
| 414 | LANDEC CORP COMMON STOCK USD.001 | | 9,809,380.90 | 0.059% | 91.044% |
| 415 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | | 9,704,912.36 | 0.058% | 91.103% |
| 416 | CITI TRENDS INC COMMON STOCK USD.01 | | 9,498,270.60 | 0.057% | 91.160% |
| 417 | ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK | | 9,494,425.71 | 0.057% | 91.217% |
| 418 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001 | | 9,488,226.72 | 0.057% | 91.274% |
| 419 | SHIP FINANCE INTL LTD COMMON STOCK USD.01 | | 9,279,700.00 | 0.056% | 91.329% |
| 420 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | | 9,209,227.65 | 0.055% | 91.385% |
| 421 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | | 9,195,464.20 | 0.055% | 91.440% |
| 422 | INNOSPEC INC COMMON STOCK USD.01 | | 9,138,020.80 | 0.055% | 91.495% |
| 423 | AMNEAL PHARMACEUTICALS INC COMMON STOCK USD.01 | | 9,048,547.20 | 0.054% | 91.549% |
| 424 | AV HOMES INC COMMON STOCK USD1.0 | | 9,042,740.85 | 0.054% | 91.604% |
| 425 | TERRAFORM POWER INC A COMMON STOCK USD.01 | | 8,893,645.28 | 0.053% | 91.657% |
| 426 | PDL BIOPHARMA INC COMMON STOCK USD.01 | | 8,883,510.24 | 0.053% | 91.711% |
| 427 | ESSENDANT INC COMMON STOCK USD.1 | | 8,802,314.43 | 0.053% | 91.763% |
| 428 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | | 8,764,992.72 | 0.053% | 91.816% |
| 429 | MTS SYSTEMS CORP COMMON STOCK USD.25 | | 8,722,326.60 | 0.052% | 91.868% |
| 430 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | | 8,702,064.00 | 0.052% | 91.921% |
| 431 | TRIUMPH GROUP INC COMMON STOCK USD.001 | | 8,688,888.00 | 0.052% | 91.973% |
| 432 | HAYNES INTERNATIONAL INC COMMON STOCK USD.001 | | 8,674,658.60 | 0.052% | 92.025% |
| 433 | BLUE HILLS BANCORP INC COMMON STOCK USD.01 | | 8,633,740.00 | 0.052% | 92.077% |
| 434 | SIERRA BANCORP COMMON STOCK | | 8,568,963.03 | 0.051% | 92.128% |
| 435 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01 | | 8,568,937.32 | 0.051% | 92.180% |
| 436 | GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001 | | 8,548,692.38 | 0.051% | 92.231% |
| 437 | LAKELAND BANCORP INC COMMON STOCK | | 8,516,395.20 | 0.051% | 92.283% |
| 438 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | | 8,431,569.90 | 0.051% | 92.333% |
| 439 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01 | | 8,425,537.42 | 0.051% | 92.384% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|--------------------------|------------------|--------------|-------------------|
| Equity | | 16,634,428,014.58 | | | 99.961% |
| 440 | MERCURY GENERAL CORP COMMON STOCK | | 8,420,689.20 | 0.051% | 92.434% |
| 441 | BANKFINANCIAL CORP COMMON STOCK USD.01 | | 8,318,610.85 | 0.050% | 92.484% |
| 442 | PERFICIENT INC COMMON STOCK USD.001 | | 8,257,921.36 | 0.050% | 92.534% |
| 443 | INVESTORS TITLE CO COMMON STOCK | | 8,236,464.00 | 0.049% | 92.584% |
| 444 | DORIAN LPG LTD COMMON STOCK USD.01 | | 8,187,667.14 | 0.049% | 92.633% |
| 445 | BONANZA CREEK ENERGY INC COMMON STOCK | | 8,187,379.00 | 0.049% | 92.682% |
| 446 | PROTECTIVE INSURANCE CORP B COMMON STOCK | | 8,182,535.50 | 0.049% | 92.731% |
| 447 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | | 8,165,542.18 | 0.049% | 92.780% |
| 448 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | | 8,082,205.30 | 0.049% | 92.829% |
| 449 | RED LION HOTELS CORP COMMON STOCK USD.01 | | 8,081,946.60 | 0.049% | 92.877% |
| 450 | ALEXANDER + BALDWIN INC REIT | | 8,052,580.47 | 0.048% | 92.926% |
| 451 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | | 7,972,979.05 | 0.048% | 92.974% |
| 452 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | | 7,966,453.60 | 0.048% | 93.021% |
| 453 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | | 7,927,576.80 | 0.048% | 93.069% |
| 454 | NORTHRIM BANCORP INC COMMON STOCK USD1.0 | | 7,873,054.20 | 0.047% | 93.116% |
| 455 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | | 7,774,928.50 | 0.047% | 93.163% |
| 456 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0 | | 7,719,648.00 | 0.046% | 93.210% |
| 457 | QUAD GRAPHICS INC COMMON STOCK USD.025 | | 7,702,271.28 | 0.046% | 93.256% |
| 458 | FUTUREFUEL CORP COMMON STOCK USD.0001 | | 7,624,384.77 | 0.046% | 93.302% |
| 459 | VIRTUSA CORP COMMON STOCK USD.01 | | 7,579,975.56 | 0.046% | 93.347% |
| 460 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | | 7,522,515.00 | 0.045% | 93.392% |
| 461 | FIDELITY SOUTHERN CORP COMMON STOCK | | 7,456,284.90 | 0.045% | 93.437% |
| 462 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | | 7,430,695.74 | 0.045% | 93.482% |
| 463 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | | 7,331,358.58 | 0.044% | 93.526% |
| 464 | FLEXSTEEL INDS COMMON STOCK USD1.0 | | 7,318,396.16 | 0.044% | 93.570% |
| 465 | HURCO COMPANIES INC COMMON STOCK | | 7,293,686.40 | 0.044% | 93.614% |
| 466 | FOSSIL GROUP INC COMMON STOCK USD.01 | | 7,195,299.31 | 0.043% | 93.657% |
| 467 | HIBBETT SPORTS INC COMMON STOCK USD.01 | | 7,127,253.75 | 0.043% | 93.700% |
| 468 | TITAN MACHINERY INC COMMON STOCK USD.00001 | | 7,054,633.32 | 0.042% | 93.742% |
| 469 | NOBLE CORP PLC COMMON STOCK USD.01 | | 7,014,993.90 | 0.042% | 93.784% |
| 470 | SPARTAN MOTORS INC COMMON STOCK USD.01 | | 6,962,096.70 | 0.042% | 93.826% |
| 471 | COSTAMARE INC COMMON STOCK USD.0001 | | 6,775,717.87 | 0.041% | 93.867% |
| 472 | ARGAN INC COMMON STOCK USD.15 | | 6,757,323.60 | 0.041% | 93.908% |
| 473 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | | 6,748,771.35 | 0.041% | 93.948% |
| 474 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | | 6,742,786.50 | 0.041% | 93.989% |
| 475 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK | | 6,715,562.70 | 0.040% | 94.029% |
| 476 | INVACARE CORP COMMON STOCK USD.25 | | 6,553,860.00 | 0.039% | 94.068% |
| 477 | LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01 | | 6,530,979.52 | 0.039% | 94.108% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 478 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | | 6,442,776.00 | 0.039% | 94.146% |
| 479 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | | 6,394,977.60 | 0.038% | 94.185% |
| 480 | HOMETRUST BANCSHARES INC COMMON STOCK | | 6,373,123.20 | 0.038% | 94.223% |
| 481 | AZZ INC COMMON STOCK USD1.0 | | 6,283,751.25 | 0.038% | 94.261% |
| 482 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | | 6,217,241.00 | 0.037% | 94.298% |
| 483 | BANCORPSOUTH BANK COMMON STOCK | | 6,215,732.40 | 0.037% | 94.335% |
| 484 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01 | | 6,174,747.36 | 0.037% | 94.373% |
| 485 | AXT INC COMMON STOCK USD.001 | | 6,171,740.70 | 0.037% | 94.410% |
| 486 | NL INDUSTRIES COMMON STOCK USD.125 | | 6,167,348.30 | 0.037% | 94.447% |
| 487 | OLYMPIC STEEL INC COMMON STOCK | | 6,133,577.72 | 0.037% | 94.484% |
| 488 | ROCKY BRANDS INC COMMON STOCK | | 6,131,515.05 | 0.037% | 94.520% |
| 489 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | | 6,131,215.65 | 0.037% | 94.557% |
| 490 | WILDHORSE RESOURCE DEVELOPME COMMON STOCK USD.01 | | 6,113,570.62 | 0.037% | 94.594% |
| 491 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | | 6,075,654.47 | 0.037% | 94.631% |
| 492 | ACUSHNET HOLDINGS CORP COMMON STOCK USD.001 | | 6,068,640.45 | 0.036% | 94.667% |
| 493 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | | 6,046,473.30 | 0.036% | 94.703% |
| 494 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | | 5,968,052.00 | 0.036% | 94.739% |
| 495 | KEMET CORP COMMON STOCK USD.01 | | 5,967,127.84 | 0.036% | 94.775% |
| 496 | REV GROUP INC COMMON STOCK USD.001 | | 5,964,369.39 | 0.036% | 94.811% |
| 497 | COWEN INC COMMON STOCK USD.01 | | 5,937,013.60 | 0.036% | 94.847% |
| 498 | VILLAGE SUPER MARKET CLASS A COMMON STOCK | | 5,823,715.22 | 0.035% | 94.882% |
| 499 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | | 5,818,142.96 | 0.035% | 94.917% |
| 500 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | | 5,776,082.00 | 0.035% | 94.951% |
| 501 | TITAN INTERNATIONAL INC COMMON STOCK | | 5,719,432.40 | 0.034% | 94.986% |
| 502 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | | 5,641,215.06 | 0.034% | 95.020% |
| 503 | ROGERS CORP COMMON STOCK USD1.0 | | 5,592,939.56 | 0.034% | 95.053% |
| 504 | DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01 | | 5,578,336.92 | 0.034% | 95.087% |
| 505 | BEL FUSE INC CL B COMMON STOCK USD.1 | | 5,572,998.00 | 0.033% | 95.120% |
| 506 | FNB CORP COMMON STOCK USD.01 | | 5,568,004.10 | 0.033% | 95.154% |
| 507 | ADTRAN INC COMMON STOCK USD.01 | | 5,441,374.80 | 0.033% | 95.186% |
| 508 | ENSTAR GROUP LTD COMMON STOCK USD1.0 | | 5,404,752.50 | 0.032% | 95.219% |
| 509 | EMCOR GROUP INC COMMON STOCK USD.01 | | 5,390,489.70 | 0.032% | 95.251% |
| 510 | BBX CAPITAL CORP COMMON STOCK USD.01 | | 5,312,895.80 | 0.032% | 95.283% |
| 511 | SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01 | | 5,303,193.60 | 0.032% | 95.315% |
| 512 | ENVISION HEALTHCARE CORP COMMON STOCK | | 5,289,202.80 | 0.032% | 95.347% |
| 513 | TIPTREE INC COMMON STOCK USD.001 | | 5,269,238.00 | 0.032% | 95.378% |
| 514 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | | 5,251,844.26 | 0.032% | 95.410% |
| 515 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | | 5,222,384.00 | 0.031% | 95.441% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 516 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | | 5,210,017.20 | 0.031% | 95.473% |
| 517 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | | 5,104,498.75 | 0.031% | 95.503% |
| 518 | BASIC ENERGY SERVICES INC COMMON STOCK USD.01 | | 5,101,942.40 | 0.031% | 95.534% |
| 519 | DSP GROUP INC COMMON STOCK USD.001 | | 5,062,398.85 | 0.030% | 95.564% |
| 520 | FERROGLOBE PLC COMMON STOCK USD7.5 | | 5,042,511.72 | 0.030% | 95.595% |
| 521 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0 | | 5,027,539.65 | 0.030% | 95.625% |
| 522 | AGILYSYS INC COMMON STOCK USD.3 | | 5,024,253.36 | 0.030% | 95.655% |
| 523 | PREMIER FINANCIAL BANCORP COMMON STOCK | | 5,019,319.50 | 0.030% | 95.685% |
| 524 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | | 5,018,545.45 | 0.030% | 95.715% |
| 525 | HAMILTON BEACH BRAND A COMMON STOCK | | 5,004,266.05 | 0.030% | 95.746% |
| 526 | MOOG INC CLASS A COMMON STOCK USD1.0 | | 4,959,335.68 | 0.030% | 95.775% |
| 527 | REPUBLIC BANCORP INC CLASS A COMMON STOCK | | 4,933,963.61 | 0.030% | 95.805% |
| 528 | LIFETIME BRANDS INC COMMON STOCK USD.01 | | 4,930,746.00 | 0.030% | 95.835% |
| 529 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01 | | 4,899,687.10 | 0.029% | 95.864% |
| 530 | PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0 | | 4,884,679.60 | 0.029% | 95.893% |
| 531 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | | 4,809,968.10 | 0.029% | 95.922% |
| 532 | RING ENERGY INC COMMON STOCK USD.001 | | 4,798,411.00 | 0.029% | 95.951% |
| 533 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | | 4,763,650.50 | 0.029% | 95.980% |
| 534 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | | 4,747,376.27 | 0.029% | 96.008% |
| 535 | LSB INDUSTRIES INC COMMON STOCK USD.1 | | 4,743,941.60 | 0.029% | 96.037% |
| 536 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | | 4,742,134.74 | 0.028% | 96.065% |
| 537 | PLAYA HOTELS + RESORTS NV COMMON STOCK USD.01 | | 4,719,973.27 | 0.028% | 96.094% |
| 538 | RTI SURGICAL INC COMMON STOCK USD.001 | | 4,707,820.83 | 0.028% | 96.122% |
| 539 | CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001 | | 4,683,043.75 | 0.028% | 96.150% |
| 540 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | | 4,654,509.80 | 0.028% | 96.178% |
| 541 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | | 4,637,591.55 | 0.028% | 96.206% |
| 542 | PCM INC COMMON STOCK USD.001 | | 4,633,324.80 | 0.028% | 96.234% |
| 543 | INTERNATIONAL SEAWAYS INC COMMON STOCK | | 4,609,469.16 | 0.028% | 96.261% |
| 544 | FEDNAT HOLDING CO COMMON STOCK USD.01 | | 4,574,832.40 | 0.027% | 96.289% |
| 545 | RIVERVIEW BANCORP INC COMMON STOCK USD.01 | | 4,544,464.95 | 0.027% | 96.316% |
| 546 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | | 4,538,649.50 | 0.027% | 96.344% |
| 547 | OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001 | | 4,499,071.20 | 0.027% | 96.371% |
| 548 | AMERESCO INC CL A COMMON STOCK USD.0001 | | 4,445,472.15 | 0.027% | 96.397% |
| 549 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | | 4,321,884.50 | 0.026% | 96.423% |
| 550 | CENTRAL GARDEN + PET CO COMMON STOCK USD.01 | | 4,315,509.10 | 0.026% | 96.449% |
| 551 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | | 4,271,104.30 | 0.026% | 96.475% |
| 552 | ASSURED GUARANTY LTD COMMON STOCK USD.01 | | 4,252,767.12 | 0.026% | 96.500% |
| 553 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | | 4,239,226.55 | 0.025% | 96.526% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 554 | PEAPACK GLADSTONE FINL CORP COMMON STOCK | | 4,235,485.93 | 0.025% | 96.551% |
| 555 | ERA GROUP INC COMMON STOCK USD.01 | | 4,209,148.50 | 0.025% | 96.577% |
| 556 | COLFAX CORP COMMON STOCK USD.001 | | 4,170,914.64 | 0.025% | 96.602% |
| 557 | FIRST BUSEY CORP COMMON STOCK USD.001 | | 4,100,861.60 | 0.025% | 96.626% |
| 558 | LITHIA MOTORS INC CL A COMMON STOCK | | 4,076,524.80 | 0.024% | 96.651% |
| 559 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | | 4,068,441.40 | 0.024% | 96.675% |
| 560 | MIDLAND STATES BANCORP INC COMMON STOCK USD.01 | | 4,039,775.19 | 0.024% | 96.700% |
| 561 | COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01 | | 4,036,880.04 | 0.024% | 96.724% |
| 562 | SUPERIOR GROUP OF COS INC COMMON STOCK | | 4,020,109.85 | 0.024% | 96.748% |
| 563 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | | 4,011,347.45 | 0.024% | 96.772% |
| 564 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | | 3,958,243.20 | 0.024% | 96.796% |
| 565 | MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01 | | 3,953,900.00 | 0.024% | 96.820% |
| 566 | VSE CORP COMMON STOCK USD.05 | | 3,925,399.26 | 0.024% | 96.843% |
| 567 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | | 3,884,200.22 | 0.023% | 96.867% |
| 568 | CRAY INC COMMON STOCK USD.01 | | 3,852,162.30 | 0.023% | 96.890% |
| 569 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | | 3,809,876.40 | 0.023% | 96.913% |
| 570 | ASTRONOVA INC COMMON STOCK USD.05 | | 3,806,233.85 | 0.023% | 96.935% |
| 571 | HANGER INC COMMON STOCK USD.01 | | 3,805,396.56 | 0.023% | 96.958% |
| 572 | AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001 | | 3,771,037.00 | 0.023% | 96.981% |
| 573 | RAMBUS INC COMMON STOCK USD.001 | | 3,724,411.60 | 0.022% | 97.003% |
| 574 | KVH INDUSTRIES INC COMMON STOCK USD.01 | | 3,705,132.45 | 0.022% | 97.026% |
| 575 | FREIGHTCAR AMERICA INC COMMON STOCK USD.01 | | 3,703,966.40 | 0.022% | 97.048% |
| 576 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | | 3,670,450.40 | 0.022% | 97.070% |
| 577 | REIS INC COMMON STOCK USD.01 | | 3,666,817.05 | 0.022% | 97.092% |
| 578 | OVERSEAS SHIPHOLDING GROUP A COMMON STOCK | | 3,603,242.44 | 0.022% | 97.114% |
| 579 | CHARTER FINANCIAL CORP COMMON STOCK USD.01 | | 3,578,695.15 | 0.022% | 97.135% |
| 580 | TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01 | | 3,571,391.60 | 0.021% | 97.157% |
| 581 | ENGILITY HOLDINGS INC COMMON STOCK USD.01 | | 3,524,071.59 | 0.021% | 97.178% |
| 582 | BOJANGLES INC COMMON STOCK USD.01 | | 3,518,746.00 | 0.021% | 97.199% |
| 583 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | | 3,510,105.60 | 0.021% | 97.220% |
| 584 | DELTA APPAREL INC COMMON STOCK USD.01 | | 3,486,175.70 | 0.021% | 97.241% |
| 585 | DENBURY RESOURCES INC COMMON STOCK USD.001 | | 3,436,806.97 | 0.021% | 97.262% |
| 586 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | | 3,370,520.30 | 0.020% | 97.282% |
| 587 | ARDMORE SHIPPING CORP COMMON STOCK USD.01 | | 3,363,017.00 | 0.020% | 97.302% |
| 588 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | | 3,350,682.52 | 0.020% | 97.322% |
| 589 | TIMKENSTEEL CORP COMMON STOCK | | 3,336,607.59 | 0.020% | 97.342% |
| 590 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | | 3,336,336.90 | 0.020% | 97.362% |
| 591 | VECTRUS INC COMMON STOCK USD.01 | | 3,295,423.38 | 0.020% | 97.382% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 592 | SYNEOS HEALTH INC COMMON STOCK USD.01 | | 3,285,314.40 | 0.020% | 97.402% |
| 593 | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | | 3,281,519.02 | 0.020% | 97.422% |
| 594 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | | 3,263,907.20 | 0.020% | 97.441% |
| 595 | MBT FINANCIAL CORP COMMON STOCK | | 3,250,682.70 | 0.020% | 97.461% |
| 596 | INTL SPEEDWAY CORP CL A COMMON STOCK USD.01 | | 3,242,817.50 | 0.019% | 97.480% |
| 597 | PIER 1 IMPORTS INC COMMON STOCK USD.001 | | 3,226,044.40 | 0.019% | 97.500% |
| 598 | CLOUD PEAK ENERGY INC COMMON STOCK USD.01 | | 3,182,693.64 | 0.019% | 97.519% |
| 599 | EMERALD EXPOSITIONS EVENTS I COMMON STOCK USD.01 | | 3,170,969.34 | 0.019% | 97.538% |
| 600 | CSS INDUSTRIES INC COMMON STOCK USD.1 | | 3,152,064.72 | 0.019% | 97.557% |
| 601 | STRATTEC SECURITY CORP COMMON STOCK USD.01 | | 3,148,911.50 | 0.019% | 97.576% |
| 602 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | | 3,137,744.40 | 0.019% | 97.595% |
| 603 | TERRITORIAL BANCORP INC COMMON STOCK USD.01 | | 3,118,964.04 | 0.019% | 97.613% |
| 604 | TUESDAY MORNING CORP COMMON STOCK USD.01 | | 3,067,500.90 | 0.018% | 97.632% |
| 605 | HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01 | | 3,059,111.16 | 0.018% | 97.650% |
| 606 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01 | | 3,051,955.20 | 0.018% | 97.668% |
| 607 | PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02 | | 3,047,265.84 | 0.018% | 97.687% |
| 608 | PIPER JAFFRAY COS COMMON STOCK USD.01 | | 3,028,487.00 | 0.018% | 97.705% |
| 609 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | | 3,020,320.41 | 0.018% | 97.723% |
| 610 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | | 3,008,013.75 | 0.018% | 97.741% |
| 611 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | | 3,003,901.74 | 0.018% | 97.759% |
| 612 | GCI LIBERTY INC CLASS A COMMON STOCK USD.01 | | 3,003,892.32 | 0.018% | 97.777% |
| 613 | NEOPHOTONICS CORP COMMON STOCK USD.0025 | | 2,967,293.04 | 0.018% | 97.795% |
| 614 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | | 2,961,840.30 | 0.018% | 97.813% |
| 615 | ESSA BANCORP INC COMMON STOCK USD.01 | | 2,942,447.04 | 0.018% | 97.831% |
| 616 | KEY TRONIC CORP COMMON STOCK | | 2,937,504.00 | 0.018% | 97.848% |
| 617 | PATTERSON COS INC COMMON STOCK USD.01 | | 2,888,812.85 | 0.017% | 97.866% |
| 618 | DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001 | | 2,881,465.65 | 0.017% | 97.883% |
| 619 | ALLIANCE ONE INTERNATIONAL COMMON STOCK | | 2,863,683.00 | 0.017% | 97.900% |
| 620 | TRICO BANCSHARES COMMON STOCK | | 2,751,343.20 | 0.017% | 97.917% |
| 621 | NEXEO SOLUTIONS INC COMMON STOCK | | 2,745,722.98 | 0.016% | 97.933% |
| 622 | INNERWORKINGS INC COMMON STOCK USD.0001 | | 2,718,802.86 | 0.016% | 97.949% |
| 623 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | | 2,708,254.38 | 0.016% | 97.966% |
| 624 | UFP TECHNOLOGIES INC COMMON STOCK USD.01 | | 2,705,120.25 | 0.016% | 97.982% |
| 625 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | | 2,667,584.92 | 0.016% | 97.998% |
| 626 | XPERI CORP COMMON STOCK USD.001 | | 2,664,038.80 | 0.016% | 98.014% |
| 627 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | | 2,655,375.92 | 0.016% | 98.030% |
| 628 | EASTERN CO/THE COMMON STOCK | | 2,644,498.00 | 0.016% | 98.046% |
| 629 | GENCOR INDUSTRIES INC COMMON STOCK USD.1 | | 2,612,004.90 | 0.016% | 98.062% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 630 | HALLADOR ENERGY CO COMMON STOCK USD.01 | | 2,562,155.18 | 0.015% | 98.077% |
| 631 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | | 2,552,356.00 | 0.015% | 98.092% |
| 632 | LIBERTY LATIN AMERIC CL A COMMON STOCK USD.01 | | 2,536,578.45 | 0.015% | 98.108% |
| 633 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | | 2,494,525.20 | 0.015% | 98.123% |
| 634 | RIBBON COMMUNICATIONS INC COMMON STOCK USD.001 | | 2,489,712.20 | 0.015% | 98.138% |
| 635 | DAKTRONICS INC COMMON STOCK | | 2,488,375.08 | 0.015% | 98.152% |
| 636 | CIVEO CORP COMMON STOCK USD.01 | | 2,480,584.60 | 0.015% | 98.167% |
| 637 | KIRKLAND S INC COMMON STOCK | | 2,478,470.31 | 0.015% | 98.182% |
| 638 | LAUREATE EDUCATION INC A COMMON STOCK USD.001 | | 2,458,278.07 | 0.015% | 98.197% |
| 639 | LAKELAND INDUSTRIES INC COMMON STOCK USD.01 | | 2,453,484.00 | 0.015% | 98.212% |
| 640 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | | 2,449,456.35 | 0.015% | 98.227% |
| 641 | PQ GROUP HOLDINGS INC COMMON STOCK | | 2,447,375.40 | 0.015% | 98.241% |
| 642 | C + F FINANCIAL CORP COMMON STOCK USD1.0 | | 2,443,655.20 | 0.015% | 98.256% |
| 643 | MEET GROUP INC/THE COMMON STOCK USD.001 | | 2,425,422.30 | 0.015% | 98.270% |
| 644 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | | 2,402,033.15 | 0.014% | 98.285% |
| 645 | SPARTON CORP COMMON STOCK USD1.25 | | 2,375,296.62 | 0.014% | 98.299% |
| 646 | WEYCO GROUP INC COMMON STOCK USD1.0 | | 2,340,523.42 | 0.014% | 98.313% |
| 647 | AWARE INC/MASS COMMON STOCK USD.01 | | 2,328,342.05 | 0.014% | 98.327% |
| 648 | FRANKLIN FINANCIAL NETWORK COMMON STOCK | | 2,321,821.45 | 0.014% | 98.341% |
| 649 | USA TRUCK INC COMMON STOCK USD.01 | | 2,318,976.31 | 0.014% | 98.355% |
| 650 | STEPAN CO COMMON STOCK USD1.0 | | 2,318,478.69 | 0.014% | 98.369% |
| 651 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | | 2,305,287.50 | 0.014% | 98.383% |
| 652 | DMC GLOBAL INC COMMON STOCK USD.05 | | 2,281,916.50 | 0.014% | 98.397% |
| 653 | CAREER EDUCATION CORP COMMON STOCK USD.01 | | 2,281,232.80 | 0.014% | 98.410% |
| 654 | FIRST INTERNET BANCORP COMMON STOCK | | 2,262,733.15 | 0.014% | 98.424% |
| 655 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | | 2,257,614.45 | 0.014% | 98.438% |
| 656 | KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5 | | 2,254,104.45 | 0.014% | 98.451% |
| 657 | ULTRALIFE CORP COMMON STOCK USD.1 | | 2,246,638.55 | 0.014% | 98.465% |
| 658 | MACKINAC FINANCIAL CORP COMMON STOCK | | 2,236,418.40 | 0.013% | 98.478% |
| 659 | GULF ISLAND FABRICATION INC COMMON STOCK | | 2,232,742.05 | 0.013% | 98.491% |
| 660 | AMERICAN RIVER BANKSHRS (CA) COMMON STOCK | | 2,218,255.20 | 0.013% | 98.505% |
| 661 | NICHOLAS FINANCIAL INC COMMON STOCK | | 2,212,489.29 | 0.013% | 98.518% |
| 662 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | | 2,200,721.15 | 0.013% | 98.531% |
| 663 | PRESIDIO INC COMMON STOCK USD.01 | | 2,180,878.56 | 0.013% | 98.544% |
| 664 | INTREPID POTASH INC COMMON STOCK USD.001 | | 2,174,259.20 | 0.013% | 98.557% |
| 665 | SMART + FINAL STORES INC COMMON STOCK USD.001 | | 2,152,535.00 | 0.013% | 98.570% |
| 666 | N B T BANCORP INC COMMON STOCK USD.01 | | 2,146,532.96 | 0.013% | 98.583% |
| 667 | CONSUMER PORTFOLIO SERVICES COMMON STOCK | | 2,145,623.46 | 0.013% | 98.596% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 668 | ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001 | | 2,136,051.40 | 0.013% | 98.609% |
| 669 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | | 2,115,157.90 | 0.013% | 98.622% |
| 670 | HMN FINANCIAL INC COMMON STOCK USD.01 | | 2,106,452.70 | 0.013% | 98.634% |
| 671 | PERCEPTRON INC COMMON STOCK USD.01 | | 2,105,106.74 | 0.013% | 98.647% |
| 672 | PC TEL INC COMMON STOCK USD.001 | | 2,063,860.96 | 0.012% | 98.659% |
| 673 | ACETO CORP COMMON STOCK USD.01 | | 2,057,085.28 | 0.012% | 98.672% |
| 674 | PICO HOLDINGS INC COMMON STOCK USD.001 | | 2,056,093.10 | 0.012% | 98.684% |
| 675 | MISONIX INC COMMON STOCK USD.01 | | 2,017,170.10 | 0.012% | 98.696% |
| 676 | DIPLOMAT PHARMACY INC COMMON STOCK | | 2,016,953.16 | 0.012% | 98.708% |
| 677 | FRANKLIN COVEY CO COMMON STOCK USD.05 | | 2,014,745.60 | 0.012% | 98.720% |
| 678 | ACCESS NATIONAL CORP COMMON STOCK USD.835 | | 2,010,938.30 | 0.012% | 98.733% |
| 679 | CONTANGO OIL + GAS COMMON STOCK USD.04 | | 2,003,532.69 | 0.012% | 98.745% |
| 680 | NORTHWEST PIPE CO COMMON STOCK USD.01 | | 1,974,842.94 | 0.012% | 98.756% |
| 681 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0 | | 1,914,954.74 | 0.012% | 98.768% |
| 682 | TOWER INTERNATIONAL INC COMMON STOCK USD.01 | | 1,888,507.40 | 0.011% | 98.779% |
| 683 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | | 1,882,171.20 | 0.011% | 98.791% |
| 684 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | | 1,879,677.68 | 0.011% | 98.802% |
| 685 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | | 1,879,070.20 | 0.011% | 98.813% |
| 686 | HAWKINS INC COMMON STOCK USD.05 | | 1,873,491.90 | 0.011% | 98.824% |
| 687 | NEW HOME CO INC/THE COMMON STOCK USD.01 | | 1,848,119.76 | 0.011% | 98.836% |
| 688 | LIMBACH HOLDINGS INC COMMON STOCK USD.0001 | | 1,833,857.55 | 0.011% | 98.847% |
| 689 | SHORE BANCSHARES INC COMMON STOCK USD.01 | | 1,829,018.60 | 0.011% | 98.858% |
| 690 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | | 1,819,162.94 | 0.011% | 98.869% |
| 691 | AROTECH CORP COMMON STOCK USD.01 | | 1,802,621.60 | 0.011% | 98.879% |
| 692 | CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01 | | 1,778,070.00 | 0.011% | 98.890% |
| 693 | CENTRAL VALLEY COMM BANCORP COMMON STOCK | | 1,765,990.81 | 0.011% | 98.901% |
| 694 | GENESCO INC COMMON STOCK USD1.0 | | 1,761,494.85 | 0.011% | 98.911% |
| 695 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01 | | 1,751,900.25 | 0.011% | 98.922% |
| 696 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | | 1,735,452.00 | 0.010% | 98.932% |
| 697 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | | 1,726,019.01 | 0.010% | 98.943% |
| 698 | INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01 | | 1,724,528.73 | 0.010% | 98.953% |
| 699 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | | 1,703,026.50 | 0.010% | 98.963% |
| 700 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01 | | 1,700,821.20 | 0.010% | 98.973% |
| 701 | FIRST UNITED CORP COMMON STOCK USD.01 | | 1,697,597.20 | 0.010% | 98.984% |
| 702 | CSP INC COMMON STOCK USD.01 | | 1,695,173.13 | 0.010% | 98.994% |
| 703 | NORTHEAST BANCORP COMMON STOCK USD1.0 | | 1,694,099.80 | 0.010% | 99.004% |
| 704 | FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0 | | 1,688,560.30 | 0.010% | 99.014% |
| 705 | NATURAL ALTERNATIVES INTL COMMON STOCK USD.01 | | 1,668,314.00 | 0.010% | 99.024% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 706 | PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01 | | 1,659,431.50 | 0.010% | 99.034% |
| 707 | PHI INC NON VOTING COMMON STOCK USD.1 | | 1,652,999.30 | 0.010% | 99.044% |
| 708 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | | 1,621,492.72 | 0.010% | 99.054% |
| 709 | UNITY BANCORP INC COMMON STOCK | | 1,618,281.20 | 0.010% | 99.064% |
| 710 | TRAVELCENTERS OF AMERICA LLC COMMON STOCK USD.00001 | | 1,610,813.70 | 0.010% | 99.073% |
| 711 | NICOLET BANKSHARES INC COMMON STOCK | | 1,592,873.28 | 0.010% | 99.083% |
| 712 | CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01 | | 1,589,684.00 | 0.010% | 99.092% |
| 713 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | | 1,537,996.80 | 0.009% | 99.102% |
| 714 | AMERISERV FINANCIAL INC COMMON STOCK USD.01 | | 1,495,889.85 | 0.009% | 99.111% |
| 715 | VOLT INFO SCIENCES INC COMMON STOCK USD.1 | | 1,495,532.50 | 0.009% | 99.120% |
| 716 | WADDELL + REED FINANCIAL A COMMON STOCK USD.01 | | 1,488,767.28 | 0.009% | 99.128% |
| 717 | FIRST NORTHWEST BANCORP COMMON STOCK | | 1,462,239.00 | 0.009% | 99.137% |
| 718 | LUBY S INC COMMON STOCK USD.32 | | 1,451,984.08 | 0.009% | 99.146% |
| 719 | SYNALLOY CORP COMMON STOCK USD1.0 | | 1,441,719.00 | 0.009% | 99.155% |
| 720 | MERIDIAN BANCORP INC COMMON STOCK | | 1,434,416.50 | 0.009% | 99.163% |
| 721 | TRANSCAT INC COMMON STOCK USD.5 | | 1,422,989.65 | 0.009% | 99.172% |
| 722 | PARTY CITY HOLDCO INC COMMON STOCK USD.01 | | 1,391,063.05 | 0.008% | 99.180% |
| 723 | AMTECH SYSTEMS INC COMMON STOCK USD.01 | | 1,380,647.16 | 0.008% | 99.188% |
| 724 | NEXA RESOURCES SA COMMON STOCK | | 1,379,014.05 | 0.008% | 99.197% |
| 725 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | | 1,366,320.15 | 0.008% | 99.205% |
| 726 | EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01 | | 1,356,932.50 | 0.008% | 99.213% |
| 727 | CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5 | | 1,350,382.53 | 0.008% | 99.221% |
| 728 | CAMDEN NATIONAL CORP COMMON STOCK | | 1,349,970.36 | 0.008% | 99.229% |
| 729 | CENTURY BANCORP INC CL A COMMON STOCK USD1.0 | | 1,341,851.25 | 0.008% | 99.237% |
| 730 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | | 1,334,640.02 | 0.008% | 99.245% |
| 731 | BCB BANCORP INC COMMON STOCK | | 1,333,470.60 | 0.008% | 99.253% |
| 732 | JAKKS PACIFIC INC COMMON STOCK USD.001 | | 1,331,020.95 | 0.008% | 99.261% |
| 733 | GMS INC COMMON STOCK USD.01 | | 1,316,304.50 | 0.008% | 99.269% |
| 734 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | | 1,285,729.60 | 0.008% | 99.277% |
| 735 | HOPFED BANCORP INC COMMON STOCK USD.01 | | 1,278,706.00 | 0.008% | 99.285% |
| 736 | TRECORA RESOURCES COMMON STOCK USD.1 | | 1,246,686.00 | 0.007% | 99.292% |
| 737 | FONAR CORP COMMON STOCK USD.0001 | | 1,192,283.40 | 0.007% | 99.299% |
| 738 | PEOPLES BANCORP OF NC COMMON STOCK | | 1,184,755.88 | 0.007% | 99.307% |
| 739 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | | 1,180,994.55 | 0.007% | 99.314% |
| 740 | EQUITY BANCSHARES INC CL A COMMON STOCK USD.01 | | 1,175,973.48 | 0.007% | 99.321% |
| 741 | Q.E.P. COMPANY INC COMMON STOCK USD.001 | | 1,154,706.00 | 0.007% | 99.328% |
| 742 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | | 1,139,697.00 | 0.007% | 99.335% |
| 743 | A H BELO CORP A COMMON STOCK USD.01 | | 1,137,430.80 | 0.007% | 99.341% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 744 | INTEVAC INC COMMON STOCK | | 1,135,884.75 | 0.007% | 99.348% |
| 745 | ECLIPSE RESOURCES CORP COMMON STOCK USD.01 | | 1,134,955.25 | 0.007% | 99.355% |
| 746 | UNITED COMMUNITY FINANCIAL COMMON STOCK | | 1,117,955.25 | 0.007% | 99.362% |
| 747 | MITCHAM INDUSTRIES INC COMMON STOCK USD.01 | | 1,105,092.00 | 0.007% | 99.368% |
| 748 | CONDUENT INC COMMON STOCK USD.01 | | 1,090,711.72 | 0.007% | 99.375% |
| 749 | GP STRATEGIES CORP COMMON STOCK USD.01 | | 1,082,230.50 | 0.007% | 99.381% |
| 750 | SALEM MEDIA GROUP INC COMMON STOCK USD.01 | | 1,081,815.35 | 0.007% | 99.388% |
| 751 | HOUSTON WIRE + CABLE CO COMMON STOCK USD.001 | | 1,073,478.40 | 0.006% | 99.394% |
| 752 | J. JILL INC COMMON STOCK USD.01 | | 1,072,631.52 | 0.006% | 99.401% |
| 753 | SI FINANCIAL GROUP INC COMMON STOCK USD.01 | | 1,061,727.15 | 0.006% | 99.407% |
| 754 | TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01 | | 1,053,025.92 | 0.006% | 99.414% |
| 755 | 1ST CONSTITUTION BANCORP COMMON STOCK | | 1,052,297.10 | 0.006% | 99.420% |
| 756 | LCNB CORPORATION COMMON STOCK | | 1,028,263.80 | 0.006% | 99.426% |
| 757 | KEYW HOLDING CORP/THE COMMON STOCK | | 1,027,548.46 | 0.006% | 99.432% |
| 758 | SILVERBOW RESOURCES INC COMMON STOCK | | 1,015,448.30 | 0.006% | 99.438% |
| 759 | UNICO AMERICAN CORP COMMON STOCK | | 1,013,486.40 | 0.006% | 99.444% |
| 760 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | | 1,010,457.00 | 0.006% | 99.450% |
| 761 | BANK OF COMMERCE HOLDINGS COMMON STOCK | | 1,002,123.60 | 0.006% | 99.456% |
| 762 | RCM TECHNOLOGIES INC COMMON STOCK USD.05 | | 996,968.70 | 0.006% | 99.462% |
| 763 | CIVISTA BANCSHARES INC COMMON STOCK | | 992,261.76 | 0.006% | 99.468% |
| 764 | CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001 | | 991,664.91 | 0.006% | 99.474% |
| 765 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0 | | 987,564.00 | 0.006% | 99.480% |
| 766 | WEBCO INDUSTRIES INC COMMON STOCK USD.01 | | 981,577.25 | 0.006% | 99.486% |
| 767 | J.C. PENNEY CO INC COMMON STOCK USD.5 | | 974,163.75 | 0.006% | 99.492% |
| 768 | SURGERY PARTNERS INC COMMON STOCK USD.01 | | 965,614.25 | 0.006% | 99.498% |
| 769 | HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001 | | 963,781.30 | 0.006% | 99.504% |
| 770 | BIGLARI HOLDINGS INC A COMMON STOCK | | 960,994.36 | 0.006% | 99.509% |
| 771 | SMART SAND INC COMMON STOCK USD.001 | | 920,428.50 | 0.006% | 99.515% |
| 772 | CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0 | | 911,119.64 | 0.005% | 99.520% |
| 773 | LANDMARK BANCORP INC COMMON STOCK USD.01 | | 908,412.00 | 0.005% | 99.526% |
| 774 | AQUAVENTURE HOLDINGS LTD COMMON STOCK USD.001 | | 906,709.32 | 0.005% | 99.531% |
| 775 | IES HOLDINGS INC COMMON STOCK USD.01 | | 897,100.90 | 0.005% | 99.537% |
| 776 | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 | | 896,595.90 | 0.005% | 99.542% |
| 777 | SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1 | | 894,935.86 | 0.005% | 99.548% |
| 778 | CENTURY CASINOS INC COMMON STOCK USD.01 | | 892,184.00 | 0.005% | 99.553% |
| 779 | MIDSOUTH BANCORP INC COMMON STOCK USD.1 | | 889,563.20 | 0.005% | 99.558% |
| 780 | STARRETT (L.S.) CO CL A COMMON STOCK USD1.0 | | 866,700.80 | 0.005% | 99.563% |
| 781 | COMPX INTERNATIONAL INC COMMON STOCK USD.01 | | 865,458.00 | 0.005% | 99.569% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 782 | RADIANT LOGISTICS INC COMMON STOCK USD.001 | | 863,631.60 | 0.005% | 99.574% |
| 783 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | | 861,398.30 | 0.005% | 99.579% |
| 784 | PARKER DRILLING CO COMMON STOCK USD.167 | | 855,531.60 | 0.005% | 99.584% |
| 785 | FOSTER (LB) CO A COMMON STOCK USD.01 | | 821,184.00 | 0.005% | 99.589% |
| 786 | GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05 | | 820,604.50 | 0.005% | 99.594% |
| 787 | GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1 | | 808,054.80 | 0.005% | 99.599% |
| 788 | QUORUM HEALTH CORP COMMON STOCK USD.0001 | | 793,492.70 | 0.005% | 99.604% |
| 789 | FIRST ACCEPTANCE CORP COMMON STOCK USD.01 | | 793,450.71 | 0.005% | 99.608% |
| 790 | EAGLE BULK SHIPPING INC COMMON STOCK USD.01 | | 790,668.18 | 0.005% | 99.613% |
| 791 | CCUR HOLDINGS INC COMMON STOCK USD.01 | | 788,806.90 | 0.005% | 99.618% |
| 792 | FTD COS INC COMMON STOCK USD.0001 | | 785,652.48 | 0.005% | 99.623% |
| 793 | SB FINANCIAL GROUP INC COMMON STOCK | | 777,769.50 | 0.005% | 99.627% |
| 794 | DONEGAL GROUP INC B COMMON STOCK USD.01 | | 776,923.35 | 0.005% | 99.632% |
| 795 | URBAN ONE INC COMMON STOCK USD.001 | | 772,413.40 | 0.005% | 99.637% |
| 796 | BNCCORP COMMON STOCK USD.01 | | 769,689.00 | 0.005% | 99.641% |
| 797 | SENECA FOODS CORP CL B COMMON STOCK USD.25 | | 761,434.00 | 0.005% | 99.646% |
| 798 | HAWTHORN BANCSHARES INC COMMON STOCK USD1.0 | | 759,722.85 | 0.005% | 99.650% |
| 799 | FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0 | | 756,877.80 | 0.005% | 99.655% |
| 800 | HOME BANCORP INC COMMON STOCK USD.01 | | 756,339.00 | 0.005% | 99.659% |
| 801 | HARTE HANKS INC COMMON STOCK USD1.0 | | 732,847.26 | 0.004% | 99.664% |
| 802 | LONESTAR RESOURCES US I CL A COMMON STOCK | | 726,291.00 | 0.004% | 99.668% |
| 803 | CINCINNATI BELL INC COMMON STOCK USD.01 | | 722,046.00 | 0.004% | 99.673% |
| 804 | MAIDEN HOLDINGS LTD COMMON STOCK USD.01 | | 720,438.20 | 0.004% | 99.677% |
| 805 | FINJAN HOLDINGS INC COMMON STOCK USD.001 | | 714,551.52 | 0.004% | 99.681% |
| 806 | STAGE STORES INC COMMON STOCK USD.01 | | 714,031.50 | 0.004% | 99.685% |
| 807 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | | 705,736.25 | 0.004% | 99.690% |
| 808 | FRED S INC CLASS A COMMON STOCK | | 705,460.50 | 0.004% | 99.694% |
| 809 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | | 693,873.00 | 0.004% | 99.698% |
| 810 | DOVER MOTORSPORTS INC COMMON STOCK USD.1 | | 654,765.90 | 0.004% | 99.702% |
| 811 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | | 623,543.30 | 0.004% | 99.706% |
| 812 | PARKE BANCORP INC COMMON STOCK USD.1 | | 622,211.70 | 0.004% | 99.710% |
| 813 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1 | | 622,146.22 | 0.004% | 99.713% |
| 814 | LSI INDUSTRIES INC COMMON STOCK | | 617,908.06 | 0.004% | 99.717% |
| 815 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | | 617,159.80 | 0.004% | 99.721% |
| 816 | REALNETWORKS INC COMMON STOCK USD.001 | | 613,609.60 | 0.004% | 99.724% |
| 817 | ATLANTIC AMERICAN CORP COMMON STOCK USD1.0 | | 608,621.25 | 0.004% | 99.728% |
| 818 | DIXIE GROUP INC COMMON STOCK USD3.0 | | 607,204.30 | 0.004% | 99.732% |
| 819 | TWO RIVER BANCORP COMMON STOCK | | 603,924.00 | 0.004% | 99.735% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 820 | CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01 | | 599,673.00 | 0.004% | 99.739% |
| 821 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | | 597,329.00 | 0.004% | 99.743% |
| 822 | DHI GROUP INC COMMON STOCK USD.01 | | 591,327.40 | 0.004% | 99.746% |
| 823 | ALTISOURCE ASSET MANAGEMENT COMMON STOCK | | 560,435.60 | 0.003% | 99.749% |
| 824 | OPTICAL CABLE CORP COMMON STOCK | | 555,016.00 | 0.003% | 99.753% |
| 825 | UNITED SECURITY BANCSHARE/CA COMMON STOCK | | 551,081.70 | 0.003% | 99.756% |
| 826 | AEROCENTURY CORP COMMON STOCK USD.001 | | 539,779.10 | 0.003% | 99.759% |
| 827 | LIBERTY TAX INC COMMON STOCK USD.01 | | 536,567.00 | 0.003% | 99.763% |
| 828 | PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1 | | 533,751.70 | 0.003% | 99.766% |
| 829 | TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01 | | 515,731.15 | 0.003% | 99.769% |
| 830 | CPI AEROSTRUCTURES INC COMMON STOCK USD.001 | | 512,539.70 | 0.003% | 99.772% |
| 831 | NCS MULTISTAGE HOLDINGS INC COMMON STOCK USD.01 | | 512,114.52 | 0.003% | 99.775% |
| 832 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | | 511,286.00 | 0.003% | 99.778% |
| 833 | BRIDGFORD FOODS CORP COMMON STOCK USD1.0 | | 495,699.36 | 0.003% | 99.781% |
| 834 | PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0 | | 494,009.12 | 0.003% | 99.784% |
| 835 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01 | | 489,363.76 | 0.003% | 99.787% |
| 836 | AGROFRESH SOLUTIONS INC COMMON STOCK | | 480,376.05 | 0.003% | 99.790% |
| 837 | PFENEX INC COMMON STOCK USD.001 | | 479,651.04 | 0.003% | 99.793% |
| 838 | BANCORP INC/THE COMMON STOCK USD1.0 | | 478,290.58 | 0.003% | 99.796% |
| 839 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33 | | 478,202.08 | 0.003% | 99.798% |
| 840 | ATLANTICUS HOLDINGS CORP COMMON STOCK | | 471,447.60 | 0.003% | 99.801% |
| 841 | ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01 | | 467,930.85 | 0.003% | 99.804% |
| 842 | BROADWIND ENERGY INC COMMON STOCK USD.001 | | 457,244.10 | 0.003% | 99.807% |
| 843 | CENTERSTATE BANK CORP COMMON STOCK USD.01 | | 456,176.76 | 0.003% | 99.810% |
| 844 | MAGYAR BANCORP INC COMMON STOCK USD.01 | | 453,778.82 | 0.003% | 99.812% |
| 845 | GOLDFIELD CORP COMMON STOCK USD.1 | | 451,943.50 | 0.003% | 99.815% |
| 846 | BK TECHNOLOGIES INC COMMON STOCK USD.6 | | 448,031.40 | 0.003% | 99.818% |
| 847 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | | 445,949.47 | 0.003% | 99.820% |
| 848 | DIGIRAD CORP COMMON STOCK USD.0001 | | 444,411.00 | 0.003% | 99.823% |
| 849 | PCSB FINANCIAL CORP COMMON STOCK USD.01 | | 436,973.40 | 0.003% | 99.826% |
| 850 | GCI LIBERTY INC PREFERRED STOCK 5 | | 436,967.57 | 0.003% | 99.828% |
| 851 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01 | | 419,022.80 | 0.003% | 99.831% |
| 852 | BSQUARE CORP COMMON STOCK | | 407,320.80 | 0.002% | 99.833% |
| 853 | HUDSON GLOBAL INC COMMON STOCK USD.001 | | 393,049.08 | 0.002% | 99.836% |
| 854 | ESCALADE INC COMMON STOCK | | 387,987.60 | 0.002% | 99.838% |
| 855 | SMARTFINANCIAL INC COMMON STOCK USD1.0 | | 385,217.76 | 0.002% | 99.840% |
| 856 | FRP HOLDINGS INC COMMON STOCK USD.1 | | 385,204.70 | 0.002% | 99.843% |
| 857 | MCCLATCHY CO CLASS A COMMON STOCK USD.01 | | 382,941.00 | 0.002% | 99.845% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 858 | ATLANTIC CAPITAL BANCSHARES COMMON STOCK | | 380,476.00 | 0.002% | 99.847% |
| 859 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | | 376,534.48 | 0.002% | 99.850% |
| 860 | MIDDLEFIELD BANC CORP COMMON STOCK | | 374,926.40 | 0.002% | 99.852% |
| 861 | FIRST FOUNDATION INC COMMON STOCK USD.001 | | 357,755.98 | 0.002% | 99.854% |
| 862 | COMPUTER TASK GROUP INC COMMON STOCK USD.01 | | 357,583.20 | 0.002% | 99.856% |
| 863 | ALPHA PRO TECH LTD COMMON STOCK USD.01 | | 354,425.95 | 0.002% | 99.858% |
| 864 | FULL HOUSE RESORTS INC COMMON STOCK USD.0001 | | 353,257.10 | 0.002% | 99.860% |
| 865 | LIVANOVA PLC COMMON STOCK GBP1.0 | | 337,603.95 | 0.002% | 99.862% |
| 866 | CELADON GROUP INC COMMON STOCK USD.033 | | 334,401.29 | 0.002% | 99.864% |
| 867 | AMCON DISTRIBUTING CO COMMON STOCK USD.01 | | 331,884.45 | 0.002% | 99.866% |
| 868 | BEL FUSE INC CL A COMMON STOCK USD.1 | | 330,091.00 | 0.002% | 99.868% |
| 869 | NEWSSTAR FINANCIAL INCCVR COMMON STOCK | | 328,359.35 | 0.002% | 99.870% |
| 870 | PRUDENTIAL BANCORP INC COMMON STOCK USD.01 | | 321,999.22 | 0.002% | 99.872% |
| 871 | GRAY TELEVISION INC A COMMON STOCK | | 318,096.00 | 0.002% | 99.874% |
| 872 | BRIDGE BANCORP INC COMMON STOCK USD.01 | | 316,015.00 | 0.002% | 99.876% |
| 873 | TRINITY PLACE HOLDINGS INC COMMON STOCK | | 314,339.10 | 0.002% | 99.878% |
| 874 | SIFCO INDUSTRIES COMMON STOCK USD1.0 | | 306,009.60 | 0.002% | 99.880% |
| 875 | TEEKAY CORP COMMON STOCK USD.001 | | 288,163.56 | 0.002% | 99.882% |
| 876 | COMMUNITY WEST BANCSHARES COMMON STOCK | | 286,975.70 | 0.002% | 99.883% |
| 877 | MANNATECH INC COMMON STOCK USD.0001 | | 286,406.90 | 0.002% | 99.885% |
| 878 | MASTECH DIGITAL INC COMMON STOCK USD.01 | | 275,373.00 | 0.002% | 99.887% |
| 879 | INTELLIGENT SYSTEMS CORP COMMON STOCK USD.01 | | 272,452.72 | 0.002% | 99.888% |
| 880 | AMERICAN SHARED HOSPITAL SER COMMON STOCK | | 271,153.90 | 0.002% | 99.890% |
| 881 | CAPSTAR FINANCIAL HOLDINGS I COMMON STOCK USD1.0 | | 264,775.32 | 0.002% | 99.891% |
| 882 | MEDNAX INC COMMON STOCK USD.01 | | 256,968.45 | 0.002% | 99.893% |
| 883 | FIRST BANK/HAMILTON NJ COMMON STOCK USD.01 | | 251,865.90 | 0.002% | 99.895% |
| 884 | SANDRIDGE ENERGY INC COMMON STOCK USD.001 | | 247,304.98 | 0.001% | 99.896% |
| 885 | EROS INTERNATIONAL PLC COMMON STOCK GBP.3 | | 244,972.70 | 0.001% | 99.897% |
| 886 | FIRST BANCSHARES INC (MO) COMMON STOCK USD.01 | | 243,498.75 | 0.001% | 99.899% |
| 887 | HOWARD BANCORP INC COMMON STOCK USD.01 | | 242,450.30 | 0.001% | 99.900% |
| 888 | VIRCO MFG CORPORATION COMMON STOCK USD.01 | | 234,288.45 | 0.001% | 99.902% |
| 889 | CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01 | | 233,633.40 | 0.001% | 99.903% |
| 890 | NATIONAL COMMERCE CORP COMMON STOCK | | 233,508.00 | 0.001% | 99.905% |
| 891 | CONTINENTAL MATERIALS CORP COMMON STOCK USD.25 | | 228,667.00 | 0.001% | 99.906% |
| 892 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01 | | 218,793.74 | 0.001% | 99.907% |
| 893 | ORRSTOWN FINL SERVICES INC COMMON STOCK | | 217,908.25 | 0.001% | 99.909% |
| 894 | COLONY BANCORP COMMON STOCK USD1.0 | | 211,851.20 | 0.001% | 99.910% |
| 895 | UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0 | | 207,320.40 | 0.001% | 99.911% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|--------------------------|------------------|--------------|-------------------|
| Equity | | 16,634,428,014.58 | | | 99.961% |
| 896 | GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001 | | 206,700.62 | 0.001% | 99.912% |
| 897 | GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01 | | 201,526.80 | 0.001% | 99.914% |
| 898 | TRIO TECH INTERNATIONAL COMMON STOCK | | 201,466.64 | 0.001% | 99.915% |
| 899 | AVIAT NETWORKS INC COMMON STOCK USD.01 | | 201,157.80 | 0.001% | 99.916% |
| 900 | SB ONE BANCORP COMMON STOCK | | 199,631.80 | 0.001% | 99.917% |
| 901 | NEVADA GOLD + CASINOS INC COMMON STOCK USD.12 | | 195,456.71 | 0.001% | 99.918% |
| 902 | COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05 | | 186,827.76 | 0.001% | 99.920% |
| 903 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1 | | 182,335.20 | 0.001% | 99.921% |
| 904 | NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0 | | 179,398.10 | 0.001% | 99.922% |
| 905 | CHEMUNG FINANCIAL CORP COMMON STOCK USD.01 | | 172,284.00 | 0.001% | 99.923% |
| 906 | WIRELESS TELECOM GROUP INC COMMON STOCK USD.01 | | 170,504.10 | 0.001% | 99.924% |
| 907 | CULP INC COMMON STOCK USD.05 | | 169,895.70 | 0.001% | 99.925% |
| 908 | ENTEGRA FINANCIAL CORP COMMON STOCK | | 168,300.00 | 0.001% | 99.926% |
| 909 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01 | | 168,248.52 | 0.001% | 99.927% |
| 910 | SUMMIT STATE BANK COMMON STOCK | | 164,198.95 | 0.001% | 99.928% |
| 911 | SERVOTRONICS INC COMMON STOCK USD.2 | | 161,669.00 | 0.001% | 99.929% |
| 912 | TOWNE BANK COMMON STOCK USD1.667 | | 159,740.00 | 0.001% | 99.930% |
| 913 | PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0 | | 150,567.20 | 0.001% | 99.931% |
| 914 | SIGMA DESIGNS INC COMMON STOCK | | 150,530.63 | 0.001% | 99.932% |
| 915 | FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0 | | 147,553.21 | 0.001% | 99.932% |
| 916 | SELECT ENERGY SERVICES INC A COMMON STOCK USD.01 | | 144,771.90 | 0.001% | 99.933% |
| 917 | CITIZENS FIRST CORP COMMON STOCK | | 141,785.30 | 0.001% | 99.934% |
| 918 | AVALON HOLDINGS CORP A COMMON STOCK USD.01 | | 140,851.20 | 0.001% | 99.935% |
| 919 | P + F INDUSTRIES CL A COMMON STOCK USD1.0 | | 139,216.11 | 0.001% | 99.936% |
| 920 | ASSERTIO THERAPEUTICS INC COMMON STOCK | | 136,289.56 | 0.001% | 99.937% |
| 921 | MCRAE INDUSTRIES CL A COMMON STOCK USD1. | | 132,763.40 | 0.001% | 99.937% |
| 922 | FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1 | | 132,250.74 | 0.001% | 99.938% |
| 923 | NORTHEAST COMMUNITY BANCORP COMMON STOCK USD.01 | | 131,881.81 | 0.001% | 99.939% |
| 924 | SALISBURY BANCORP INC COMMON STOCK USD.1 | | 130,494.00 | 0.001% | 99.940% |
| 925 | HARLEYSVILLE FINANCIAL CORP COMMON STOCK USD.01 | | 128,740.50 | 0.001% | 99.941% |
| 926 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | | 127,112.86 | 0.001% | 99.941% |
| 927 | BARNWELL INDUSTRIES INC COMMON STOCK USD.5 | | 125,854.95 | 0.001% | 99.942% |
| 928 | HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0 | | 125,707.05 | 0.001% | 99.943% |
| 929 | SIGMATRON INTERNATIONAL INC COMMON STOCK USD.01 | | 116,655.00 | 0.001% | 99.944% |
| 930 | SYPRIS SOLUTIONS INC COMMON STOCK USD.01 | | 115,392.00 | 0.001% | 99.944% |
| 931 | RAFAEL HOLDINGS INC CLASS B COMMON STOCK USD.01 | | 115,102.98 | 0.001% | 99.945% |
| 932 | EARTHSTONE ENERGY INC A COMMON STOCK USD.001 | | 113,842.30 | 0.001% | 99.946% |
| 933 | FIRST BANCORP OF INDIANA INC COMMON STOCK USD.01 | | 104,527.50 | 0.001% | 99.946% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 934 | ASTA FUNDING INC COMMON STOCK USD.01 | | 103,329.90 | 0.001% | 99.947% |
| 935 | EMMIS COMMUNICATIONS CLASS A COMMON STOCK USD.01 | | 100,792.28 | 0.001% | 99.947% |
| 936 | ACME UNITED CORP COMMON STOCK USD2.5 | | 97,478.24 | 0.001% | 99.948% |
| 937 | EMERSON RADIO CORP COMMON STOCK USD.01 | | 96,419.86 | 0.001% | 99.949% |
| 938 | RBB BANCORP COMMON STOCK | | 96,178.05 | 0.001% | 99.949% |
| 939 | SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0 | | 92,925.00 | 0.001% | 99.950% |
| 940 | SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001 | | 88,434.00 | 0.001% | 99.950% |
| 941 | APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001 | | 85,760.40 | 0.001% | 99.951% |
| 942 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | | 84,769.30 | 0.001% | 99.951% |
| 943 | SCHULMAN A INC CVR COM COMMON STOCK | | 80,655.48 | 0.000% | 99.952% |
| 944 | EMCORE CORP COMMON STOCK | | 75,504.80 | 0.000% | 99.952% |
| 945 | UNITED COMMUNITY BANCORP COMMON STOCK USD.01 | | 75,301.25 | 0.000% | 99.953% |
| 946 | MID PENN BANCORP INC COMMON STOCK USD1.0 | | 73,871.70 | 0.000% | 99.953% |
| 947 | NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01 | | 71,627.10 | 0.000% | 99.954% |
| 948 | CCA INDUSTRIES INC COMMON STOCK USD.01 | | 70,794.00 | 0.000% | 99.954% |
| 949 | NATURES SUNSHINE PRODS INC COMMON STOCK | | 66,240.00 | 0.000% | 99.954% |
| 950 | TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01 | | 66,153.44 | 0.000% | 99.955% |
| 951 | SCORPIO TANKERS INC COMMON STOCK USD.01 | | 64,408.32 | 0.000% | 99.955% |
| 952 | BERKSHIRE BANCORP INC COMMON STOCK USD.1 | | 61,426.50 | 0.000% | 99.956% |
| 953 | MSB FINANCIAL CORP/MD COMMON STOCK USD.01 | | 61,278.00 | 0.000% | 99.956% |
| 954 | AMREP CORP COMMON STOCK USD.1 | | 57,040.02 | 0.000% | 99.956% |
| 955 | MEDIA GEN INC CVR COMMON STOCK | | 56,421.60 | 0.000% | 99.957% |
| 956 | PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1 | | 49,832.24 | 0.000% | 99.957% |
| 957 | PROTECTIVE INSURANCE CORP A COMMON STOCK | | 48,548.50 | 0.000% | 99.957% |
| 958 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | | 39,510.00 | 0.000% | 99.957% |
| 959 | MIDSTATES PETROLEUM CO INC COMMON STOCK | | 36,960.14 | 0.000% | 99.958% |
| 960 | PB BANCORP INC COMMON STOCK USD.01 | | 36,792.40 | 0.000% | 99.958% |
| 961 | SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0 | | 36,707.44 | 0.000% | 99.958% |
| 962 | TEJON RANCH CO COMMON STOCK USD.5 | | 36,145.98 | 0.000% | 99.958% |
| 963 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | | 33,847.68 | 0.000% | 99.959% |
| 964 | DESTINATION MATERNITY CORP COMMON STOCK USD.01 | | 33,634.00 | 0.000% | 99.959% |
| 965 | NOBILITY HOMES INC COMMON STOCK USD.1 | | 31,680.25 | 0.000% | 99.959% |
| 966 | INVESTAR HOLDING CORP COMMON STOCK USD1.0 | | 28,026.45 | 0.000% | 99.959% |
| 967 | WVS FINANCIAL CORP COMMON STOCK USD.01 | | 27,840.00 | 0.000% | 99.959% |
| 968 | RHYTHMONE PLC COMMON STOCK GBP.1 | | 25,429.70 | 0.000% | 99.959% |
| 969 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | | 23,545.44 | 0.000% | 99.960% |
| 970 | CEMTREX INC COMMON STOCK USD.001 | | 22,390.50 | 0.000% | 99.960% |
| 971 | ANCHOR BANCORP COMMON STOCK USD.01 | | 17,190.00 | 0.000% | 99.960% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 16,634,428,014.58 | | 99.961% |
| 972 | BIGLARI HOLDINGS INC B COMMON STOCK | | 16,791.75 | 0.000% | 99.960% |
| 973 | KELLY SERVICES INC CL B COMMON STOCK USD1.0 | | 14,713.65 | 0.000% | 99.960% |
| 974 | PHI INC VOTING COMMON STOCK USD.1 | | 14,668.20 | 0.000% | 99.960% |
| 975 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | | 14,027.40 | 0.000% | 99.960% |
| 976 | AMERICAN BILTRITE INC COMMON STOCK USD.01 | | 12,750.00 | 0.000% | 99.960% |
| 977 | ACNB CORP COMMON STOCK USD2.5 | | 12,530.00 | 0.000% | 99.960% |
| 978 | LAKE SHORE BANCORP INC COMMON STOCK USD.01 | | 11,918.70 | 0.000% | 99.960% |
| 979 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | | 9,692.47 | 0.000% | 99.960% |
| 980 | TSR INC COMMON STOCK USD.01 | | 7,837.50 | 0.000% | 99.960% |
| 981 | BANCORP OF NEW JERSEY INC COMMON STOCK | | 7,607.25 | 0.000% | 99.961% |
| 982 | COFFEE HOLDING CO INC COMMON STOCK USD.001 | | 5,666.99 | 0.000% | 99.961% |
| 983 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | | 12.00 | 0.000% | 99.961% |
| 984 | ENRON TOPRS 8.125PCT ESCROW CUSIP | | 0.00 | 0.000% | 99.961% |
| 985 | CAPITAL BANK CORP CVR CAPITAL BANK CORP CVR | | 0.00 | 0.000% | 99.961% |
| 986 | SUPERIOR TELECOM INC COM | | 0.00 | 0.000% | 99.961% |
| 987 | OCA INC COM | | 0.00 | 0.000% | 99.961% |
| 988 | MEDCATH CORPORATION COMMON STOCK USD.01 | | 0.00 | 0.000% | 99.961% |
| 989 | U S DIAGNOSTIC INC COM | | 0.00 | 0.000% | 99.961% |
| 990 | MIDWEST BANC HOLDINGS INC COMMON STOCK USD.01 | | 0.00 | 0.000% | 99.961% |
| 991 | SILICON GRAPHICS INC COM | | 0.00 | 0.000% | 99.961% |
| 992 | IMPERIAL SUGAR CO NEW COM | | 0.00 | 0.000% | 99.961% |
| 993 | FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI | | 0.00 | 0.000% | 99.961% |
| 994 | CURATIVE HEALTH SVCS INC NEW COM | | 0.00 | 0.000% | 99.961% |
| Index Future | | | 6,564,196.83 | | 0.039% |
| 995 | S+P500 EMINI FUT SEP18 XCME 20180921 | 155,697,665.00 | 6,564,196.83 | 0.039% | 100.000% |
| Total | | | 16,640,992,211.41 | | 100.00% |