

U.S. Small Cap Value Portfolio- Institutional Class

As of September 30, 2020 (Updated Monthly)

Source: State Street

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Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		10,218,421,648.18			99.995%
1	MERITAGE HOMES CORP COMMON STOCK USD.01		157,461,951.85	1.541%	1.541%
2	DARLING INGREDIENTS INC COMMON STOCK USD.01		143,793,928.50	1.407%	2.948%
3	AUTONATION INC COMMON STOCK USD.01		94,256,526.61	0.922%	3.870%
4	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001		92,208,418.06	0.902%	4.773%
5	REGAL BELOIT CORP COMMON STOCK USD.01		91,389,297.51	0.894%	5.667%
6	MDC HOLDINGS INC COMMON STOCK USD.01		82,790,307.60	0.810%	6.477%
7	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01		76,030,734.85	0.744%	7.221%
8	CNO FINANCIAL GROUP INC COMMON STOCK USD.01		72,340,544.36	0.708%	7.929%
9	ELEMENT SOLUTIONS INC COMMON STOCK USD.01		70,418,734.15	0.689%	8.618%
10	AMKOR TECHNOLOGY INC COMMON STOCK USD.001		69,007,176.00	0.675%	9.294%
11	COLFAX CORP COMMON STOCK USD.001		68,319,861.12	0.669%	9.962%
12	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01		67,160,599.00	0.657%	10.619%
13	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0		66,696,197.76	0.653%	11.272%
14	COMMERCIAL METALS CO COMMON STOCK USD.01		62,563,074.30	0.612%	11.884%
15	OLD NATIONAL BANCORP COMMON STOCK		61,100,481.28	0.598%	12.482%
16	GATX CORP COMMON STOCK USD.625		58,947,330.00	0.577%	13.059%
17	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001		58,816,681.74	0.576%	13.635%
18	AIR LEASE CORP COMMON STOCK USD.01		57,247,995.54	0.560%	14.195%
19	VALLEY NATIONAL BANCORP COMMON STOCK		56,673,248.95	0.555%	14.749%
20	BANK OZK COMMON STOCK		56,597,777.60	0.554%	15.303%
21	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1		56,267,205.72	0.551%	15.854%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			10,218,421,648.18		99.995%
22	EQT CORP COMMON STOCK		56,213,149.14	0.550%	16.404%
23	ASSOCIATED BANC CORP COMMON STOCK USD.01		55,134,887.00	0.540%	16.943%
24	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625		54,855,243.57	0.537%	17.480%
25	MAGELLAN HEALTH INC COMMON STOCK USD.01		54,637,683.12	0.535%	18.015%
26	TRI POINTE GROUP INC COMMON STOCK USD.01		53,999,442.24	0.528%	18.543%
27	NELNET INC CL A COMMON STOCK USD.01		53,216,836.75	0.521%	19.064%
28	HECLA MINING CO COMMON STOCK USD.25		52,733,082.24	0.516%	19.580%
29	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01		52,645,923.40	0.515%	20.095%
30	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001		51,912,355.05	0.508%	20.603%
31	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1		50,841,561.78	0.498%	21.101%
32	SANMINA CORP COMMON STOCK USD.01		50,098,331.20	0.490%	21.591%
33	TOPBUILD CORP COMMON STOCK		49,279,227.14	0.482%	22.073%
34	FTI CONSULTING INC COMMON STOCK USD.01		48,793,144.71	0.477%	22.551%
35	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01		48,787,947.13	0.477%	23.028%
36	POPULAR INC COMMON STOCK USD.01		48,177,368.46	0.471%	23.500%
37	FLAGSTAR BANCORP INC COMMON STOCK USD.01		47,684,151.60	0.467%	23.966%
38	SEABOARD CORP COMMON STOCK USD1.0		47,528,740.95	0.465%	24.432%
39	ABM INDUSTRIES INC COMMON STOCK USD.01		47,489,693.94	0.465%	24.896%
40	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01		47,101,875.66	0.461%	25.357%
41	WASHINGTON FEDERAL INC COMMON STOCK USD1.0		46,838,313.90	0.458%	25.816%
42	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001		45,504,748.02	0.445%	26.261%
43	WERNER ENTERPRISES INC COMMON STOCK USD.01		45,359,697.50	0.444%	26.705%
44	INSIGHT ENTERPRISES INC COMMON STOCK USD.01		45,320,183.94	0.443%	27.148%
45	BROOKFIELD RENEWABLE COR A COMMON STOCK USD.01		45,295,456.00	0.443%	27.591%
46	UFP INDUSTRIES INC COMMON STOCK		44,806,835.51	0.438%	28.030%
47	AGCO CORP COMMON STOCK USD.01		44,470,647.90	0.435%	28.465%
48	SYNNEX CORP COMMON STOCK USD.001		44,434,455.18	0.435%	28.900%
49	HUNTSMAN CORP COMMON STOCK USD.01		43,858,442.36	0.429%	29.329%
50	CNX RESOURCES CORP COMMON STOCK USD.01		43,837,292.64	0.429%	29.758%
51	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01		43,013,121.90	0.421%	30.179%
52	FOOT LOCKER INC COMMON STOCK USD.01		43,005,126.06	0.421%	30.600%
53	FNB CORP COMMON STOCK USD.01		42,702,304.50	0.418%	31.018%
54	BMC STOCK HOLDINGS INC COMMON STOCK USD.01		42,233,849.23	0.413%	31.431%
55	WORLD FUEL SERVICES CORP COMMON STOCK USD.01		42,011,357.57	0.411%	31.842%
56	UMPQUA HOLDINGS CORP COMMON STOCK		41,877,272.52	0.410%	32.252%
57	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01		41,771,749.66	0.409%	32.661%
58	LITHIA MOTORS INC CL A COMMON STOCK		41,643,954.18	0.408%	33.068%
59	WILLSCOT MOBILE MINI HOLDING COMMON STOCK USD.0001		41,567,794.32	0.407%	33.475%

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Equity			10,218,421,648.18		99.995%
60	OLIN CORP COMMON STOCK USD1.0		40,977,453.36	0.401%	33.876%
61	CENTURY COMMUNITIES INC COMMON STOCK USD.01		40,882,271.67	0.400%	34.276%
62	WESCO INTERNATIONAL INC COMMON STOCK USD.01		40,590,093.66	0.397%	34.673%
63	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0		40,556,075.49	0.397%	35.070%
64	KEMPER CORP COMMON STOCK USD.1		40,428,875.33	0.396%	35.466%
65	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01		40,404,819.00	0.395%	35.861%
66	NAVIENT CORP COMMON STOCK USD.01		40,134,331.25	0.393%	36.254%
67	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0		39,735,375.90	0.389%	36.643%
68	UNITED BANKSHARES INC COMMON STOCK USD2.5		39,685,298.29	0.388%	37.031%
69	SKYWEST INC COMMON STOCK		39,552,167.82	0.387%	37.418%
70	HUB GROUP INC CL A COMMON STOCK USD.01		39,175,390.48	0.383%	37.802%
71	FULTON FINANCIAL CORP COMMON STOCK USD2.5		38,555,590.56	0.377%	38.179%
72	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01		38,110,684.08	0.373%	38.552%
73	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01		38,007,169.66	0.372%	38.924%
74	NETSCOUT SYSTEMS INC COMMON STOCK USD.001		37,741,777.85	0.369%	39.293%
75	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01		37,345,511.88	0.365%	39.658%
76	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01		37,146,948.24	0.364%	40.022%
77	TRINITY INDUSTRIES INC COMMON STOCK USD.01		37,087,108.50	0.363%	40.385%
78	MANPOWERGROUP INC COMMON STOCK USD.01		36,327,095.36	0.355%	40.740%
79	BARNES GROUP INC COMMON STOCK USD.01		36,013,160.82	0.352%	41.093%
80	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1		35,810,134.38	0.350%	41.443%
81	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01		35,611,184.64	0.348%	41.792%
82	DOMTAR CORP COMMON STOCK USD.01		35,426,855.09	0.347%	42.138%
83	MARTEN TRANSPORT LTD COMMON STOCK USD.01		35,204,116.80	0.345%	42.483%
84	STIFEL FINANCIAL CORP COMMON STOCK USD.15		35,104,819.20	0.344%	42.826%
85	STERLING BANCORP/DE COMMON STOCK USD.01		35,090,028.08	0.343%	43.170%
86	COOPER TIRE + RUBBER COMMON STOCK USD1.0		34,675,900.90	0.339%	43.509%
87	SYKES ENTERPRISES INC COMMON STOCK USD.01		34,383,478.91	0.336%	43.846%
88	DICK S SPORTING GOODS INC COMMON STOCK USD.01		34,016,654.80	0.333%	44.179%
89	HOSTESS BRANDS INC COMMON STOCK USD.0001		33,563,690.28	0.328%	44.507%
90	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01		33,041,182.02	0.323%	44.830%
91	FBL FINANCIAL GROUP INC CL A COMMON STOCK		32,681,817.20	0.320%	45.150%
92	AARON S INC COMMON STOCK USD.5		32,565,309.15	0.319%	45.469%
93	GOODYEAR TIRE + RUBBER CO COMMON STOCK		32,506,924.97	0.318%	45.787%
94	GRAY TELEVISION INC COMMON STOCK		32,252,810.04	0.316%	46.103%
95	M/I HOMES INC COMMON STOCK USD.01		31,908,505.50	0.312%	46.415%
96	BANKUNITED INC COMMON STOCK USD.01		31,871,710.15	0.312%	46.727%
97	SOUTH STATE CORP COMMON STOCK USD2.5		31,832,157.60	0.312%	47.038%

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Equity			10,218,421,648.18		99.995%
98	HORACE MANN EDUCATORS COMMON STOCK USD.001		31,796,633.00	0.311%	47.349%
99	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01		31,790,131.17	0.311%	47.660%
100	ALCOA CORP COMMON STOCK USD.01		31,692,005.86	0.310%	47.971%
101	PLEXUS CORP COMMON STOCK USD.01		31,183,145.00	0.305%	48.276%
102	PDC ENERGY INC COMMON STOCK USD.01		31,110,384.03	0.304%	48.580%
103	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33		31,044,946.95	0.304%	48.884%
104	DIODES INC COMMON STOCK USD.667		31,019,444.35	0.304%	49.187%
105	TCF FINANCIAL CORP COMMON STOCK USD1.0		30,806,303.68	0.301%	49.489%
106	TTM TECHNOLOGIES COMMON STOCK USD.001		30,707,242.37	0.300%	49.789%
107	WEIS MARKETS INC COMMON STOCK		30,650,736.00	0.300%	50.089%
108	PC CONNECTION INC COMMON STOCK USD.01		30,300,391.24	0.297%	50.386%
109	WESBANCO INC COMMON STOCK USD2.0833		30,270,024.96	0.296%	50.682%
110	ODP CORP/THE COMMON STOCK USD.01		29,975,173.00	0.293%	50.975%
111	UNIVERSAL CORP/VA COMMON STOCK		29,913,166.92	0.293%	51.268%
112	INVESTORS BANCORP INC COMMON STOCK USD.01		29,458,451.88	0.288%	51.556%
113	CBIZ INC COMMON STOCK USD.01		29,145,413.65	0.285%	51.842%
114	KNOWLES CORP COMMON STOCK USD.01		29,129,500.00	0.285%	52.127%
115	RANGE RESOURCES CORP COMMON STOCK USD.01		29,095,853.28	0.285%	52.411%
116	INTEGER HOLDINGS CORP COMMON STOCK USD.001		28,960,691.76	0.283%	52.695%
117	QURATE RETAIL INC SERIES A COMMON STOCK USD.01		28,955,159.36	0.283%	52.978%
118	WINTRUST FINANCIAL CORP COMMON STOCK		28,555,730.10	0.279%	53.258%
119	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001		28,305,762.24	0.277%	53.535%
120	TIMKEN CO COMMON STOCK		27,730,331.02	0.271%	53.806%
121	KORN FERRY COMMON STOCK USD.01		27,592,630.00	0.270%	54.076%
122	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01		27,570,154.28	0.270%	54.346%
123	BOISE CASCADE CO COMMON STOCK USD.01		27,114,901.52	0.265%	54.611%
124	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01		27,022,565.40	0.264%	54.876%
125	HILLTOP HOLDINGS INC COMMON STOCK USD.01		26,913,227.46	0.263%	55.139%
126	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5		26,508,478.08	0.259%	55.398%
127	ICF INTERNATIONAL INC COMMON STOCK USD.001		26,439,748.65	0.259%	55.657%
128	KULICKE + SOFFA INDUSTRIES COMMON STOCK		26,176,505.60	0.256%	55.913%
129	PATTERSON COS INC COMMON STOCK USD.01		26,150,960.09	0.256%	56.169%
130	UNIVAR SOLUTIONS INC COMMON STOCK USD.01		25,904,267.44	0.253%	56.423%
131	K12 INC COMMON STOCK USD.0001		25,880,525.04	0.253%	56.676%
132	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0		25,862,851.96	0.253%	56.929%
133	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01		25,774,149.94	0.252%	57.181%
134	CARPENTER TECHNOLOGY COMMON STOCK USD5.0		25,659,498.88	0.251%	57.432%
135	SPIRIT AIRLINES INC COMMON STOCK USD.0001		25,258,388.40	0.247%	57.680%

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Equity			10,218,421,648.18		99.995%
136	ENCORE WIRE CORP COMMON STOCK USD.01		25,241,756.98	0.247%	57.927%
137	ONEMAIN HOLDINGS INC COMMON STOCK USD.01		24,916,718.75	0.244%	58.170%
138	HOPE BANCORP INC COMMON STOCK USD.001		24,821,070.57	0.243%	58.413%
139	MURPHY OIL CORP COMMON STOCK USD1.0		24,755,658.16	0.242%	58.655%
140	HANCOCK WHITNEY CORP COMMON STOCK USD3.33		24,730,522.74	0.242%	58.898%
141	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01		24,622,882.98	0.241%	59.138%
142	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01		24,537,701.40	0.240%	59.379%
143	RENASANT CORP COMMON STOCK USD5.0		24,504,860.48	0.240%	59.618%
144	GREENBRIER COMPANIES INC COMMON STOCK		24,421,874.40	0.239%	59.857%
145	ESCO TECHNOLOGIES INC COMMON STOCK USD.01		24,392,842.96	0.239%	60.096%
146	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01		24,380,962.50	0.239%	60.335%
147	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1		24,294,830.70	0.238%	60.572%
148	ARCBEST CORP COMMON STOCK USD.01		24,149,025.76	0.236%	60.809%
149	ENPRO INDUSTRIES INC COMMON STOCK USD.01		23,950,106.52	0.234%	61.043%
150	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0		23,599,622.23	0.231%	61.274%
151	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0		23,534,369.00	0.230%	61.504%
152	SCHOLASTIC CORP COMMON STOCK USD.01		23,471,836.61	0.230%	61.734%
153	MATERION CORP COMMON STOCK		23,266,203.07	0.228%	61.962%
154	URBAN OUTFITTERS INC COMMON STOCK USD.0001		23,240,087.75	0.227%	62.189%
155	US CELLULAR CORP COMMON STOCK USD1.0		22,439,728.88	0.220%	62.409%
156	ENVISTA HOLDINGS CORP COMMON STOCK USD.01		21,747,423.68	0.213%	62.622%
157	MATADOR RESOURCES CO COMMON STOCK USD.01		21,716,589.02	0.213%	62.834%
158	DYCOM INDUSTRIES INC COMMON STOCK USD.333		21,536,668.34	0.211%	63.045%
159	GREIF INC CL A COMMON STOCK		21,320,556.63	0.209%	63.253%
160	GRIFFON CORP COMMON STOCK USD.25		21,293,558.68	0.208%	63.462%
161	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01		21,264,292.94	0.208%	63.670%
162	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01		20,992,920.19	0.205%	63.875%
163	SMITH + WESSON BRANDS INC COMMON STOCK USD.001		20,834,404.96	0.204%	64.079%
164	ATN INTERNATIONAL INC COMMON STOCK USD.01		20,653,367.96	0.202%	64.281%
165	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1		20,603,334.70	0.202%	64.483%
166	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1		20,397,379.28	0.200%	64.683%
167	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01		20,317,452.48	0.199%	64.881%
168	BIG LOTS INC COMMON STOCK USD.01		20,166,157.60	0.197%	65.079%
169	COVETRUS INC COMMON STOCK		20,032,766.00	0.196%	65.275%
170	SANDY SPRING BANCORP INC COMMON STOCK USD1.0		20,015,068.32	0.196%	65.471%
171	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		19,898,119.89	0.195%	65.665%
172	BANNER CORPORATION COMMON STOCK USD.01		19,739,377.84	0.193%	65.859%
173	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01		19,538,946.44	0.191%	66.050%

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Equity			10,218,421,648.18		99.995%
174	REALOGY HOLDINGS CORP COMMON STOCK USD.01		19,440,028.00	0.190%	66.240%
175	MEDNAX INC COMMON STOCK USD.01		19,170,009.32	0.188%	66.428%
176	MCGRATH RENTCORP COMMON STOCK		19,051,697.67	0.186%	66.614%
177	DANA INC COMMON STOCK USD.01		18,949,022.40	0.185%	66.799%
178	AAR CORP COMMON STOCK USD1.0		18,936,713.60	0.185%	66.985%
179	EW SCRIPPS CO/THE A COMMON STOCK USD.01		18,871,035.04	0.185%	67.169%
180	KELLY SERVICES INC A COMMON STOCK USD1.0		18,764,192.40	0.184%	67.353%
181	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01		18,669,083.51	0.183%	67.536%
182	ZUMIEZ INC COMMON STOCK		18,617,700.40	0.182%	67.718%
183	ARCHROCK INC COMMON STOCK USD.01		18,602,339.92	0.182%	67.900%
184	LAUREATE EDUCATION INC A COMMON STOCK USD.001		18,477,977.92	0.181%	68.081%
185	ASTEC INDUSTRIES INC COMMON STOCK USD.2		17,884,868.75	0.175%	68.256%
186	SPX FLOW INC COMMON STOCK USD.01		17,858,980.22	0.175%	68.431%
187	LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01		17,562,807.02	0.172%	68.602%
188	G III APPAREL GROUP LTD COMMON STOCK USD.01		17,513,045.94	0.171%	68.774%
189	GMS INC COMMON STOCK USD.01		17,449,846.00	0.171%	68.945%
190	NVENT ELECTRIC PLC COMMON STOCK USD.01		17,433,919.56	0.171%	69.115%
191	ACCO BRANDS CORP COMMON STOCK USD.01		17,208,397.00	0.168%	69.284%
192	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01		17,013,302.08	0.166%	69.450%
193	UNITED NATURAL FOODS INC COMMON STOCK USD.01		16,948,141.98	0.166%	69.616%
194	UNITED STATES STEEL CORP COMMON STOCK USD1.0		16,774,219.44	0.164%	69.780%
195	WPX ENERGY INC COMMON STOCK USD.01		16,631,717.20	0.163%	69.943%
196	FIRST FINANCIAL BANCORP COMMON STOCK		16,624,247.89	0.163%	70.105%
197	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01		16,523,699.50	0.162%	70.267%
198	OFG BANCORP COMMON STOCK USD1.0		16,277,569.56	0.159%	70.426%
199	NORTHWEST BANCSHARES INC COMMON STOCK USD.01		16,243,492.40	0.159%	70.585%
200	GLATFELTER COMMON STOCK USD.01		16,148,946.51	0.158%	70.743%
201	KB HOME COMMON STOCK USD1.0		16,133,397.50	0.158%	70.901%
202	DILLARDS INC CL A COMMON STOCK		16,127,414.60	0.158%	71.059%
203	KRATON CORP COMMON STOCK USD.01		16,109,903.70	0.158%	71.217%
204	THOR INDUSTRIES INC COMMON STOCK USD.1		16,049,881.10	0.157%	71.374%
205	AVNET INC COMMON STOCK USD1.0		16,001,600.88	0.157%	71.530%
206	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01		15,898,065.68	0.156%	71.686%
207	TAPESTRY INC COMMON STOCK USD.01		15,876,000.57	0.155%	71.841%
208	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01		15,875,920.80	0.155%	71.997%
209	GUESS? INC COMMON STOCK USD.01		15,818,213.04	0.155%	72.152%
210	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01		15,729,744.12	0.154%	72.305%
211	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		15,668,054.25	0.153%	72.459%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			10,218,421,648.18		99.995%
212	LHC GROUP INC COMMON STOCK USD.01		15,571,082.80	0.152%	72.611%
213	GREAT WESTERN BANCORP INC COMMON STOCK USD.01		15,550,747.20	0.152%	72.763%
214	DELEK US HOLDINGS INC COMMON STOCK USD.01		15,534,152.13	0.152%	72.915%
215	SEACOR HOLDINGS INC COMMON STOCK USD.01		15,446,278.20	0.151%	73.066%
216	PVH CORP COMMON STOCK USD1.0		15,362,786.88	0.150%	73.217%
217	UNUM GROUP COMMON STOCK USD.1		15,188,856.21	0.149%	73.365%
218	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01		15,151,663.59	0.148%	73.514%
219	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001		15,103,371.15	0.148%	73.662%
220	CIT GROUP INC COMMON STOCK USD.01		14,709,323.86	0.144%	73.805%
221	KIRBY CORP COMMON STOCK USD.1		14,692,941.23	0.144%	73.949%
222	HOMESTREET INC COMMON STOCK		14,659,629.60	0.143%	74.093%
223	ENSTAR GROUP LTD COMMON STOCK USD1.0		14,389,004.00	0.141%	74.234%
224	CIMAREX ENERGY CO COMMON STOCK USD.01		14,258,888.46	0.140%	74.373%
225	AMERICAN NATIONAL GROUP INC COMMON STOCK USD.01		14,201,288.88	0.139%	74.512%
226	WSFS FINANCIAL CORP COMMON STOCK USD.01		14,194,311.00	0.139%	74.651%
227	SPARTANNASH CO COMMON STOCK		14,186,388.15	0.139%	74.790%
228	MASTEC INC COMMON STOCK USD.1		14,169,283.00	0.139%	74.928%
229	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01		14,105,249.58	0.138%	75.066%
230	DHT HOLDINGS INC COMMON STOCK USD.01		14,042,031.84	0.137%	75.204%
231	TREEHOUSE FOODS INC COMMON STOCK USD.01		13,987,470.42	0.137%	75.341%
232	UNIFIRST CORP/MA COMMON STOCK USD.1		13,941,798.14	0.136%	75.477%
233	ANDERSONS INC/THE COMMON STOCK		13,850,305.83	0.136%	75.613%
234	MYR GROUP INC/DELAWARE COMMON STOCK USD.01		13,666,810.30	0.134%	75.746%
235	1ST SOURCE CORP COMMON STOCK		13,658,203.32	0.134%	75.880%
236	TRUSTMARK CORP COMMON STOCK		13,625,409.64	0.133%	76.013%
237	TREDEGAR CORP COMMON STOCK		13,599,477.46	0.133%	76.147%
238	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01		13,524,909.84	0.132%	76.279%
239	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01		13,430,027.10	0.131%	76.410%
240	SCANSOURCE INC COMMON STOCK		13,298,711.88	0.130%	76.540%
241	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0		13,283,039.70	0.130%	76.670%
242	AEGION CORP COMMON STOCK USD.01		13,249,036.89	0.130%	76.800%
243	SFL CORP LTD COMMON STOCK USD.01		13,161,982.26	0.129%	76.929%
244	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01		13,072,930.00	0.128%	77.057%
245	TEREX CORP COMMON STOCK USD.01		13,039,482.72	0.128%	77.184%
246	CHART INDUSTRIES INC COMMON STOCK USD.01		13,018,431.01	0.127%	77.312%
247	EXTENDED STAY AMERICA INC UNIT USD.01		12,979,659.80	0.127%	77.439%
248	TRIMAS CORP COMMON STOCK USD.01		12,925,206.00	0.126%	77.565%
249	ENNIS INC COMMON STOCK USD2.5		12,753,017.44	0.125%	77.690%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			10,218,421,648.18		99.995%
250	INVESCO LTD COMMON STOCK USD.2		12,667,575.97	0.124%	77.814%
251	EAST WEST BANCORP INC COMMON STOCK USD.001		12,555,560.82	0.123%	77.937%
252	AMERESCO INC CL A COMMON STOCK USD.0001		12,526,703.40	0.123%	78.060%
253	CADENCE BANCORP COMMON STOCK		12,504,488.77	0.122%	78.182%
254	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0		12,439,235.52	0.122%	78.304%
255	UNITED FIRE GROUP INC COMMON STOCK USD.001		12,432,466.88	0.122%	78.425%
256	VISTA OUTDOOR INC COMMON STOCK USD.01		12,398,127.86	0.121%	78.547%
257	DIGI INTERNATIONAL INC COMMON STOCK USD.01		12,315,861.69	0.121%	78.667%
258	PATTERSON UTI ENERGY INC COMMON STOCK USD.01		12,260,833.95	0.120%	78.787%
259	ACUITY BRANDS INC COMMON STOCK USD.01		12,252,523.20	0.120%	78.907%
260	OWENS + MINOR INC COMMON STOCK USD2.0		12,078,236.43	0.118%	79.025%
261	XPERI HOLDING CORP COMMON STOCK		12,044,197.17	0.118%	79.143%
262	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0		12,036,633.90	0.118%	79.261%
263	QURATE RETAIL INC PREFERRED STOCK 03/31 8		11,916,727.00	0.117%	79.377%
264	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01		11,848,129.54	0.116%	79.493%
265	JOHNSON OUTDOORS INC A COMMON STOCK USD.05		11,807,800.99	0.116%	79.609%
266	CAI INTERNATIONAL INC COMMON STOCK USD.0001		11,773,837.69	0.115%	79.724%
267	PHOTRONICS INC COMMON STOCK USD.01		11,765,777.88	0.115%	79.839%
268	INGLES MARKETS INC CLASS A COMMON STOCK USD.05		11,712,287.76	0.115%	79.954%
269	ANGIODYNAMICS INC COMMON STOCK USD.01		11,670,124.32	0.114%	80.068%
270	MATSON INC COMMON STOCK		11,645,182.84	0.114%	80.182%
271	KAR AUCTION SERVICES INC COMMON STOCK USD.01		11,592,460.80	0.113%	80.296%
272	WESCO INTERNATIONAL INC PUBLIC VAR		11,589,592.00	0.113%	80.409%
273	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001		11,560,714.00	0.113%	80.522%
274	MARINEMAX INC COMMON STOCK USD.001		11,559,303.68	0.113%	80.635%
275	SCHNEIDER NATIONAL INC CL B COMMON STOCK		11,531,772.11	0.113%	80.748%
276	WABASH NATIONAL CORP COMMON STOCK USD.01		11,488,285.64	0.112%	80.860%
277	GAMESTOP CORP CLASS A COMMON STOCK USD.001		11,439,330.60	0.112%	80.972%
278	CATHAY GENERAL BANCORP COMMON STOCK USD.01		11,084,875.60	0.108%	81.081%
279	AMERICAN VANGUARD CORP COMMON STOCK USD.1		11,050,004.16	0.108%	81.189%
280	CARS.COM INC COMMON STOCK USD.01		11,048,179.92	0.108%	81.297%
281	BLUCORA INC COMMON STOCK USD.0001		11,008,315.62	0.108%	81.405%
282	ASSURED GUARANTY LTD COMMON STOCK USD.01		10,996,621.56	0.108%	81.512%
283	DORIAN LPG LTD COMMON STOCK USD.01		10,945,296.54	0.107%	81.620%
284	EHOSTAR CORP A COMMON STOCK USD.001		10,848,903.86	0.106%	81.726%
285	TRUEBLUE INC COMMON STOCK		10,734,771.37	0.105%	81.831%
286	BONANZA CREEK ENERGY INC COMMON STOCK		10,679,058.00	0.105%	81.935%
287	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001		10,636,554.60	0.104%	82.039%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			10,218,421,648.18		99.995%
288	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001		10,628,888.04	0.104%	82.143%
289	AT HOME GROUP INC COMMON STOCK USD.01		10,616,221.76	0.104%	82.247%
290	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01		10,591,889.97	0.104%	82.351%
291	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01		10,506,436.22	0.103%	82.454%
292	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01		10,472,274.54	0.102%	82.556%
293	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0		10,413,946.40	0.102%	82.658%
294	DUCOMMUN INC COMMON STOCK USD.01		10,399,559.68	0.102%	82.760%
295	BANC OF CALIFORNIA INC COMMON STOCK USD.01		10,375,388.32	0.102%	82.861%
296	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01		10,348,496.16	0.101%	82.963%
297	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01		10,234,238.55	0.100%	83.063%
298	MERCER INTERNATIONAL INC COMMON STOCK USD1.0		10,122,974.40	0.099%	83.162%
299	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1		10,082,232.95	0.099%	83.261%
300	BROOKLINE BANCORP INC COMMON STOCK USD.01		10,021,690.32	0.098%	83.359%
301	PEOPLES BANCORP INC COMMON STOCK		9,978,858.43	0.098%	83.456%
302	COSTAMARE INC COMMON STOCK USD.0001		9,941,919.46	0.097%	83.554%
303	H.B. FULLER CO. COMMON STOCK USD1.0		9,900,749.04	0.097%	83.650%
304	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		9,895,475.00	0.097%	83.747%
305	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01		9,863,549.17	0.097%	83.844%
306	SHOE CARNIVAL INC COMMON STOCK USD.01		9,794,815.88	0.096%	83.940%
307	QUANTA SERVICES INC COMMON STOCK USD.00001		9,711,914.94	0.095%	84.035%
308	HELMERICH + PAYNE COMMON STOCK USD.1		9,649,061.35	0.094%	84.129%
309	MR COOPER GROUP INC COMMON STOCK USD.01		9,568,807.20	0.094%	84.223%
310	TRONOX HOLDINGS PLC A COMMON STOCK USD.01		9,548,324.72	0.093%	84.316%
311	FIRST HAWAIIAN INC COMMON STOCK USD.01		9,502,434.53	0.093%	84.409%
312	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01		9,500,850.30	0.093%	84.502%
313	KENNAMETAL INC COMMON STOCK USD1.25		9,491,336.04	0.093%	84.595%
314	MACY S INC COMMON STOCK USD.01		9,418,634.40	0.092%	84.687%
315	GREEN BRICK PARTNERS INC COMMON STOCK USD.01		9,380,310.80	0.092%	84.779%
316	EMCOR GROUP INC COMMON STOCK USD.01		9,308,296.83	0.091%	84.870%
317	MODINE MANUFACTURING CO COMMON STOCK USD.625		9,196,031.25	0.090%	84.960%
318	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01		9,184,172.10	0.090%	85.050%
319	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1		9,173,178.00	0.090%	85.140%
320	US FOODS HOLDING CORP COMMON STOCK USD.01		9,142,707.86	0.089%	85.229%
321	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001		9,127,199.44	0.089%	85.319%
322	KIMBALL ELECTRONICS INC COMMON STOCK		9,099,927.96	0.089%	85.408%
323	CUSTOMERS BANCORP INC COMMON STOCK USD1.0		8,974,100.80	0.088%	85.495%
324	HAVERTY FURNITURE COMMON STOCK USD1.0		8,967,952.86	0.088%	85.583%
325	TITAN MACHINERY INC COMMON STOCK USD.00001		8,775,194.40	0.086%	85.669%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		10,218,421,648.18			99.995%
326	WINNEBAGO INDUSTRIES COMMON STOCK USD.5		8,708,513.47	0.085%	85.754%
327	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK		8,658,977.40	0.085%	85.839%
328	NORTHFIELD BANCORP INC COMMON STOCK USD.01		8,631,432.48	0.084%	85.923%
329	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01		8,600,722.70	0.084%	86.008%
330	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01		8,590,998.96	0.084%	86.092%
331	GREEN PLAINS INC COMMON STOCK USD.001		8,569,635.12	0.084%	86.176%
332	MDU RESOURCES GROUP INC COMMON STOCK USD1.0		8,425,935.00	0.082%	86.258%
333	DEVON ENERGY CORP COMMON STOCK USD.1		8,168,984.34	0.080%	86.338%
334	CALLAWAY GOLF COMPANY COMMON STOCK USD.01		8,123,456.22	0.079%	86.417%
335	ASGN INC COMMON STOCK USD.01		8,083,878.60	0.079%	86.497%
336	COHU INC COMMON STOCK USD1.0		8,048,709.74	0.079%	86.575%
337	NOW INC COMMON STOCK USD.01		8,000,501.50	0.078%	86.654%
338	UNIVEST FINANCIAL CORP COMMON STOCK USD5.0		7,987,693.83	0.078%	86.732%
339	LA Z BOY INC COMMON STOCK USD1.0		7,946,531.42	0.078%	86.810%
340	ONTO INNOVATION INC COMMON STOCK		7,830,710.56	0.077%	86.886%
341	PREMIER FINANCIAL CORP COMMON STOCK USD.01		7,795,692.45	0.076%	86.962%
342	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01		7,775,059.50	0.076%	87.039%
343	MEREDITH CORP COMMON STOCK USD1.0		7,756,386.56	0.076%	87.114%
344	FUTUREFUEL CORP COMMON STOCK USD.0001		7,748,029.65	0.076%	87.190%
345	WEBSTER FINANCIAL CORP COMMON STOCK USD.01		7,724,185.52	0.076%	87.266%
346	STEWART INFORMATION SERVICES COMMON STOCK USD1.0		7,637,619.42	0.075%	87.341%
347	HOLLYFRONTIER CORP COMMON STOCK USD.01		7,551,452.88	0.074%	87.414%
348	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01		7,549,443.64	0.074%	87.488%
349	HOOVER FURNITURE CORP COMMON STOCK		7,517,149.92	0.074%	87.562%
350	PBF ENERGY INC CLASS A COMMON STOCK USD.001		7,484,836.53	0.073%	87.635%
351	VIAD CORP COMMON STOCK USD1.5		7,438,080.55	0.073%	87.708%
352	CRA INTERNATIONAL INC COMMON STOCK		7,414,638.54	0.073%	87.780%
353	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK		7,367,025.82	0.072%	87.853%
354	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		7,291,345.41	0.071%	87.924%
355	CONN S INC COMMON STOCK USD.01		7,193,744.04	0.070%	87.994%
356	KAISER ALUMINUM CORP COMMON STOCK USD.01		7,190,384.66	0.070%	88.065%
357	ARCOSA INC COMMON STOCK USD.01		7,144,740.41	0.070%	88.135%
358	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0		7,029,939.28	0.069%	88.203%
359	SENECA FOODS CORP CL A COMMON STOCK USD.25		6,977,854.62	0.068%	88.272%
360	WARRIOR MET COAL INC COMMON STOCK USD.01		6,940,560.48	0.068%	88.340%
361	EZCORP INC CL A COMMON STOCK USD.01		6,918,166.43	0.068%	88.407%
362	KOHL S CORP COMMON STOCK USD.01		6,854,358.18	0.067%	88.474%
363	ARCH RESOURCES INC COMMON STOCK USD.01		6,791,744.88	0.066%	88.541%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		10,218,421,648.18			99.995%
364	STRATASYS LTD COMMON STOCK ILS.01		6,787,932.27	0.066%	88.607%
365	MOOG INC CLASS A COMMON STOCK USD1.0		6,776,363.92	0.066%	88.674%
366	CENTRAL GARDEN + PET CO COMMON STOCK USD.01		6,640,638.51	0.065%	88.739%
367	CAPRI HOLDINGS LTD COMMON STOCK		6,585,876.00	0.064%	88.803%
368	VISHAY PRECISION GROUP COMMON STOCK		6,556,538.04	0.064%	88.867%
369	CALERES INC COMMON STOCK USD.01		6,532,673.04	0.064%	88.931%
370	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01		6,525,955.04	0.064%	88.995%
371	MERCANTILE BANK CORP COMMON STOCK		6,488,263.18	0.063%	89.058%
372	COMERICA INC COMMON STOCK USD5.0		6,484,675.50	0.063%	89.122%
373	WATERSTONE FINANCIAL INC COMMON STOCK USD.01		6,482,518.53	0.063%	89.185%
374	CARRIAGE SERVICES INC COMMON STOCK USD.01		6,482,125.88	0.063%	89.249%
375	FLUSHING FINANCIAL CORP COMMON STOCK USD.01		6,464,918.72	0.063%	89.312%
376	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0		6,406,512.07	0.063%	89.375%
377	CONNECTONE BANCORP INC COMMON STOCK		6,380,252.55	0.062%	89.437%
378	COWEN INC A COMMON STOCK USD.01		6,354,948.11	0.062%	89.499%
379	VERSO CORP A COMMON STOCK		6,322,178.10	0.062%	89.561%
380	CITI TRENDS INC COMMON STOCK USD.01		6,277,748.78	0.061%	89.623%
381	LANDEC CORP COMMON STOCK USD.001		6,275,533.32	0.061%	89.684%
382	MERIT MEDICAL SYSTEMS INC COMMON STOCK		6,271,612.50	0.061%	89.745%
383	LAKELAND BANCORP INC COMMON STOCK		6,269,067.15	0.061%	89.807%
384	FIRST MERCHANTS CORP COMMON STOCK		6,239,813.52	0.061%	89.868%
385	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1		6,235,055.52	0.061%	89.929%
386	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01		6,178,634.00	0.060%	89.989%
387	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001		6,174,157.00	0.060%	90.050%
388	FIRST BUSEY CORP COMMON STOCK USD.001		6,122,099.20	0.060%	90.110%
389	NATIONAL GENERAL HLDGS COMMON STOCK USD.01		6,113,171.25	0.060%	90.169%
390	RESOURCES CONNECTION INC COMMON STOCK USD.01		6,105,145.20	0.060%	90.229%
391	MBIA INC COMMON STOCK USD1.0		6,096,596.34	0.060%	90.289%
392	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01		6,094,956.06	0.060%	90.349%
393	COVENANT LOGISTICS GROUP INC COMMON STOCK USD.01		6,073,682.34	0.059%	90.408%
394	HOME BANCSHARES INC COMMON STOCK USD.01		5,991,050.08	0.059%	90.467%
395	VERA BRADLEY INC COMMON STOCK		5,957,396.64	0.058%	90.525%
396	LIBERTY LATIN AMERIC CL A COMMON STOCK USD.01		5,942,145.00	0.058%	90.583%
397	PACWEST BANCORP COMMON STOCK		5,900,781.32	0.058%	90.641%
398	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01		5,891,372.61	0.058%	90.698%
399	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01		5,888,464.16	0.058%	90.756%
400	MANITOWOC COMPANY INC COMMON STOCK USD.01		5,870,987.36	0.057%	90.814%
401	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01		5,819,976.30	0.057%	90.870%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		10,218,421,648.18			99.995%
402	VILLAGE SUPER MARKET CLASS A COMMON STOCK		5,814,087.89	0.057%	90.927%
403	STAMPS.COM INC COMMON STOCK USD.001		5,694,371.35	0.056%	90.983%
404	GRANITE CONSTRUCTION INC COMMON STOCK USD.01		5,681,091.66	0.056%	91.039%
405	HYSTER YALE MATERIALS COMMON STOCK USD.01		5,666,675.25	0.055%	91.094%
406	PQ GROUP HOLDINGS INC COMMON STOCK		5,634,556.02	0.055%	91.149%
407	HIBBETT SPORTS INC COMMON STOCK USD.01		5,602,420.12	0.055%	91.204%
408	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK		5,580,506.83	0.055%	91.259%
409	ZIONS BANCORP NA COMMON STOCK USD.001		5,450,669.58	0.053%	91.312%
410	SUPERIOR GROUP OF COS INC COMMON STOCK		5,407,293.56	0.053%	91.365%
411	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001		5,382,211.10	0.053%	91.418%
412	GLOBAL INDEMNITY GROUP LLC A COMMON STOCK NPV		5,353,570.53	0.052%	91.470%
413	ANTERO RESOURCES CORP COMMON STOCK USD.01		5,325,694.00	0.052%	91.522%
414	NETGEAR INC COMMON STOCK USD.001		5,295,369.12	0.052%	91.574%
415	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV		5,251,294.32	0.051%	91.625%
416	OSHKOSH CORP COMMON STOCK USD.01		5,219,749.50	0.051%	91.676%
417	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001		5,189,967.96	0.051%	91.727%
418	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		5,176,887.68	0.051%	91.778%
419	LGI HOMES INC COMMON STOCK USD.01		5,159,458.21	0.050%	91.828%
420	ROCKY BRANDS INC COMMON STOCK		5,129,207.59	0.050%	91.879%
421	OWENS CORNING COMMON STOCK USD.001		5,119,395.19	0.050%	91.929%
422	TUTOR PERINI CORP COMMON STOCK USD1.0		5,099,343.06	0.050%	91.979%
423	SIERRA BANCORP COMMON STOCK		5,089,149.74	0.050%	92.028%
424	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001		5,083,017.92	0.050%	92.078%
425	NATIONAL BANK HOLD CL A COMMON STOCK		5,082,761.25	0.050%	92.128%
426	REV GROUP INC COMMON STOCK USD.001		5,056,345.95	0.049%	92.177%
427	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01		5,011,808.96	0.049%	92.226%
428	LYDALL INC COMMON STOCK USD.1		4,992,863.64	0.049%	92.275%
429	AXT INC COMMON STOCK USD.001		4,978,821.96	0.049%	92.324%
430	HURCO COMPANIES INC COMMON STOCK		4,951,483.20	0.048%	92.372%
431	ALASKA AIR GROUP INC COMMON STOCK USD.01		4,943,987.73	0.048%	92.421%
432	EQUITRANS MIDSTREAM CORP COMMON STOCK		4,937,687.46	0.048%	92.469%
433	VSE CORP COMMON STOCK USD.05		4,921,121.04	0.048%	92.517%
434	HAYNES INTERNATIONAL INC COMMON STOCK USD.001		4,881,792.68	0.048%	92.565%
435	FIRST FINANCIAL CORP/INDIANA COMMON STOCK		4,769,879.80	0.047%	92.612%
436	COOPER STANDARD HOLDING COMMON STOCK USD.001		4,730,025.44	0.046%	92.658%
437	AZZ INC COMMON STOCK USD1.0		4,687,849.16	0.046%	92.704%
438	PROTECTIVE INSURANCE CORP B COMMON STOCK		4,655,976.78	0.046%	92.749%
439	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001		4,653,326.72	0.046%	92.795%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			10,218,421,648.18		99.995%
440	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1		4,650,672.32	0.046%	92.840%
441	UNIFI INC COMMON STOCK USD.1		4,608,365.88	0.045%	92.886%
442	GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01		4,578,704.48	0.045%	92.930%
443	NORTHRIM BANCORP INC COMMON STOCK USD1.0		4,522,588.74	0.044%	92.975%
444	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01		4,520,323.80	0.044%	93.019%
445	PDL BIOPHARMA INC COMMON STOCK USD.01		4,505,344.20	0.044%	93.063%
446	AMERICAN OUTDOOR BRANDS INC COMMON STOCK		4,372,933.15	0.043%	93.106%
447	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01		4,299,703.92	0.042%	93.148%
448	TIPTREE INC COMMON STOCK USD.001		4,291,709.40	0.042%	93.190%
449	MOVADO GROUP INC COMMON STOCK USD.01		4,271,854.16	0.042%	93.232%
450	STEELCASE INC CL A COMMON STOCK		4,269,574.32	0.042%	93.273%
451	CATO CORP CLASS A COMMON STOCK USD.033		4,251,726.18	0.042%	93.315%
452	DRIL QUIP INC COMMON STOCK USD.01		4,209,398.08	0.041%	93.356%
453	MARCUS CORPORATION COMMON STOCK USD1.0		4,133,215.54	0.040%	93.397%
454	HARSCO CORP COMMON STOCK USD1.25		4,113,701.67	0.040%	93.437%
455	STATE AUTO FINANCIAL CORP COMMON STOCK		4,098,209.60	0.040%	93.477%
456	SUPER MICRO COMPUTER INC COMMON STOCK USD.001		4,076,978.40	0.040%	93.517%
457	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01		4,056,114.40	0.040%	93.557%
458	PDF SOLUTIONS INC COMMON STOCK USD.00015		4,045,401.36	0.040%	93.596%
459	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0		4,039,653.96	0.040%	93.636%
460	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001		4,038,860.24	0.040%	93.675%
461	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001		4,029,460.16	0.039%	93.715%
462	EXTERRAN CORP COMMON STOCK USD.01		4,022,586.88	0.039%	93.754%
463	LIFETIME BRANDS INC COMMON STOCK USD.01		4,009,370.40	0.039%	93.793%
464	SIGNET JEWELERS LTD COMMON STOCK USD.18		3,985,736.70	0.039%	93.832%
465	DESIGNER BRANDS INC CLASS A COMMON STOCK		3,939,318.39	0.039%	93.871%
466	MAXAR TECHNOLOGIES INC COMMON STOCK		3,897,698.02	0.038%	93.909%
467	NORTHWEST PIPE CO COMMON STOCK USD.01		3,886,762.32	0.038%	93.947%
468	DONEGAL GROUP INC CL A COMMON STOCK USD.01		3,849,622.35	0.038%	93.985%
469	SPOK HOLDINGS INC COMMON STOCK USD.0001		3,841,241.16	0.038%	94.022%
470	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0		3,830,268.96	0.037%	94.060%
471	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0		3,829,400.65	0.037%	94.097%
472	FOSSIL GROUP INC COMMON STOCK USD.01		3,778,596.08	0.037%	94.134%
473	GANNETT CO INC COMMON STOCK USD.01		3,771,389.70	0.037%	94.171%
474	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01		3,767,407.20	0.037%	94.208%
475	TILLY S INC CLASS A SHRS COMMON STOCK USD.001		3,752,330.31	0.037%	94.245%
476	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001		3,742,130.42	0.037%	94.281%
477	NOBLE ENERGY INC COMMON STOCK USD.01		3,729,056.85	0.036%	94.318%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			10,218,421,648.18		99.995%
478	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5		3,728,120.00	0.036%	94.354%
479	STANDARD MOTOR PRODS COMMON STOCK USD2.0		3,717,692.95	0.036%	94.391%
480	EAGLE BANCORP INC COMMON STOCK USD.01		3,704,628.36	0.036%	94.427%
481	MIDLAND STATES BANCORP INC COMMON STOCK USD.01		3,699,964.75	0.036%	94.463%
482	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0		3,698,830.56	0.036%	94.499%
483	CORE MARK HOLDING CO INC COMMON STOCK USD.01		3,698,729.43	0.036%	94.536%
484	INGREDION INC COMMON STOCK USD.01		3,692,048.80	0.036%	94.572%
485	DXC TECHNOLOGY CO COMMON STOCK USD.01		3,645,219.90	0.036%	94.607%
486	VERITIV CORP COMMON STOCK USD.01		3,636,876.18	0.036%	94.643%
487	IMAX CORP COMMON STOCK		3,630,804.84	0.036%	94.678%
488	KEY TRONIC CORP COMMON STOCK		3,616,801.80	0.035%	94.714%
489	US CONCRETE INC COMMON STOCK USD.001		3,593,322.48	0.035%	94.749%
490	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01		3,592,328.47	0.035%	94.784%
491	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001		3,590,785.19	0.035%	94.819%
492	NL INDUSTRIES COMMON STOCK USD.125		3,566,561.75	0.035%	94.854%
493	ADT INC COMMON STOCK USD.01		3,545,649.28	0.035%	94.889%
494	REPUBLIC BANCORP INC CLASS A COMMON STOCK		3,471,705.60	0.034%	94.923%
495	PEAPACK GLADSTONE FINL CORP COMMON STOCK		3,405,174.60	0.033%	94.956%
496	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01		3,384,536.48	0.033%	94.989%
497	PLAYA HOTELS + RESORTS NV COMMON STOCK USD.01		3,354,032.15	0.033%	95.022%
498	BANCORPSOUTH BANK COMMON STOCK		3,347,294.22	0.033%	95.055%
499	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK		3,342,990.30	0.033%	95.088%
500	COLUMBIA BANKING SYSTEM INC COMMON STOCK		3,335,064.75	0.033%	95.120%
501	SCORPIO TANKERS INC COMMON STOCK USD.01		3,316,549.86	0.032%	95.153%
502	PROPETRO HOLDING CORP COMMON STOCK		3,309,115.18	0.032%	95.185%
503	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001		3,296,507.76	0.032%	95.217%
504	SUNCOKE ENERGY INC COMMON STOCK USD.01		3,284,544.06	0.032%	95.249%
505	PREMIER FINANCIAL BANCORP COMMON STOCK		3,279,236.40	0.032%	95.282%
506	POWELL INDUSTRIES INC COMMON STOCK USD.01		3,261,917.53	0.032%	95.313%
507	KRONOS WORLDWIDE INC COMMON STOCK USD.01		3,258,479.66	0.032%	95.345%
508	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01		3,255,131.32	0.032%	95.377%
509	TRINSEO SA COMMON STOCK USD.01		3,250,562.28	0.032%	95.409%
510	SELECT ENERGY SERVICES INC A COMMON STOCK USD.01		3,244,922.88	0.032%	95.441%
511	MERIDIAN BANCORP INC COMMON STOCK		3,215,941.65	0.031%	95.472%
512	MRC GLOBAL INC COMMON STOCK USD.01		3,212,889.00	0.031%	95.504%
513	TRAVELCENTERS OF AMERICA INC COMMON STOCK USD.00001		3,195,630.22	0.031%	95.535%
514	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01		3,180,452.04	0.031%	95.566%
515	TEGNA INC COMMON STOCK USD1.0		3,163,957.75	0.031%	95.597%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			10,218,421,648.18		99.995%
516	BANKFINANCIAL CORP COMMON STOCK USD.01		3,148,519.26	0.031%	95.628%
517	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0		3,134,501.25	0.031%	95.659%
518	INNOSPEC INC COMMON STOCK USD.01		3,115,597.28	0.030%	95.689%
519	METHODE ELECTRONICS INC COMMON STOCK USD.5		3,108,666.00	0.030%	95.719%
520	BRISTOW GROUP INC COMMON STOCK USD.01		3,100,013.75	0.030%	95.750%
521	CTS CORP COMMON STOCK		3,090,434.49	0.030%	95.780%
522	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0		3,087,219.36	0.030%	95.810%
523	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01		3,041,315.64	0.030%	95.840%
524	HOMETRUST BANCSHARES INC COMMON STOCK		3,005,104.62	0.029%	95.869%
525	BJ S RESTAURANTS INC COMMON STOCK		3,001,702.40	0.029%	95.899%
526	FLEX LTD COMMON STOCK		2,970,792.92	0.029%	95.928%
527	OIL DRI CORP OF AMERICA COMMON STOCK USD.1		2,967,550.74	0.029%	95.957%
528	MATRIX SERVICE CO COMMON STOCK USD.01		2,957,987.50	0.029%	95.986%
529	NAUTILUS INC COMMON STOCK		2,947,813.44	0.029%	96.015%
530	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001		2,927,690.36	0.029%	96.043%
531	INTERNATIONAL SEAWAYS INC COMMON STOCK		2,915,849.19	0.029%	96.072%
532	APOGEE ENTERPRISES INC COMMON STOCK USD.333		2,905,486.57	0.028%	96.100%
533	PEABODY ENERGY CORP COMMON STOCK		2,902,993.30	0.028%	96.129%
534	FLEXSTEEL INDS COMMON STOCK USD1.0		2,884,224.00	0.028%	96.157%
535	LIONS GATE ENTERTAINMENT B COMMON STOCK		2,875,951.92	0.028%	96.185%
536	LAKELAND INDUSTRIES INC COMMON STOCK USD.01		2,874,366.00	0.028%	96.213%
537	MTS SYSTEMS CORP COMMON STOCK USD.25		2,863,461.51	0.028%	96.241%
538	TRICO BANCSHARES COMMON STOCK		2,833,370.55	0.028%	96.269%
539	COPA HOLDINGS SA CLASS A COMMON STOCK		2,830,014.12	0.028%	96.297%
540	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01		2,829,178.30	0.028%	96.324%
541	LAWSON PRODUCTS INC COMMON STOCK USD1.0		2,817,530.10	0.028%	96.352%
542	BASSETT FURNITURE INDS COMMON STOCK USD5.0		2,817,136.08	0.028%	96.379%
543	S + T BANCORP INC COMMON STOCK USD2.5		2,816,460.28	0.028%	96.407%
544	FORMFACTOR INC COMMON STOCK USD.001		2,791,013.22	0.027%	96.434%
545	HERC HOLDINGS INC COMMON STOCK USD.01		2,774,284.40	0.027%	96.462%
546	FIRST INTERNET BANCORP COMMON STOCK		2,768,341.47	0.027%	96.489%
547	CLEARWATER PAPER CORP COMMON STOCK USD.0001		2,738,167.74	0.027%	96.515%
548	DELTA APPAREL INC COMMON STOCK USD.01		2,714,895.75	0.027%	96.542%
549	NACCO INDUSTRIES CL A COMMON STOCK USD1.0		2,712,306.66	0.027%	96.569%
550	EPLUS INC COMMON STOCK USD.01		2,669,677.20	0.026%	96.595%
551	KADANT INC COMMON STOCK USD.01		2,650,282.74	0.026%	96.621%
552	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01		2,615,451.90	0.026%	96.646%
553	OLYMPIC STEEL INC COMMON STOCK		2,604,904.80	0.025%	96.672%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		10,218,421,648.18			99.995%
554	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01		2,546,313.12	0.025%	96.697%
555	TERRITORIAL BANCORP INC COMMON STOCK USD.01		2,532,978.07	0.025%	96.721%
556	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001		2,532,287.37	0.025%	96.746%
557	CHAMPIONX CORP COMMON STOCK USD.01		2,510,218.30	0.025%	96.771%
558	INTEVAC INC COMMON STOCK		2,509,535.01	0.025%	96.795%
559	ADVANSIX INC COMMON STOCK USD.01		2,494,740.08	0.024%	96.820%
560	AMTECH SYSTEMS INC COMMON STOCK USD.01		2,491,313.19	0.024%	96.844%
561	TALOS ENERGY INC COMMON STOCK		2,487,403.80	0.024%	96.868%
562	QUAD GRAPHICS INC COMMON STOCK USD.025		2,481,682.11	0.024%	96.893%
563	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5		2,474,005.24	0.024%	96.917%
564	FIRST FOUNDATION INC COMMON STOCK USD.001		2,450,442.02	0.024%	96.941%
565	TARGA RESOURCES CORP COMMON STOCK USD.001		2,436,183.23	0.024%	96.965%
566	STRATUS PROPERTIES INC COMMON STOCK USD.01		2,423,322.44	0.024%	96.988%
567	NN INC COMMON STOCK USD.01		2,422,491.00	0.024%	97.012%
568	GASLOG LTD COMMON STOCK USD.01		2,350,247.50	0.023%	97.035%
569	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		2,347,131.12	0.023%	97.058%
570	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0		2,322,312.30	0.023%	97.081%
571	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1		2,306,410.00	0.023%	97.103%
572	UFP TECHNOLOGIES INC COMMON STOCK USD.01		2,304,898.74	0.023%	97.126%
573	TRIBUNE PUBLISHING CO COMMON STOCK USD.01		2,278,643.84	0.022%	97.148%
574	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01		2,275,530.30	0.022%	97.171%
575	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01		2,272,600.80	0.022%	97.193%
576	GP STRATEGIES CORP COMMON STOCK USD.01		2,264,754.12	0.022%	97.215%
577	ESSA BANCORP INC COMMON STOCK USD.01		2,256,242.04	0.022%	97.237%
578	BAR HARBOR BANKSHARES COMMON STOCK USD2.0		2,250,204.45	0.022%	97.259%
579	ALAMO GROUP INC COMMON STOCK USD.1		2,222,069.07	0.022%	97.281%
580	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01		2,206,396.96	0.022%	97.302%
581	VECTRUS INC COMMON STOCK USD.01		2,202,252.00	0.022%	97.324%
582	TIMBERLAND BANCORP INC COMMON STOCK USD.01		2,199,564.00	0.022%	97.345%
583	CTO REALTY GROWTH INC COMMON STOCK USD1.0		2,199,178.80	0.022%	97.367%
584	RIVERVIEW BANCORP INC COMMON STOCK USD.01		2,198,740.55	0.022%	97.388%
585	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01		2,176,244.34	0.021%	97.410%
586	NEXA RESOURCES SA COMMON STOCK		2,158,737.91	0.021%	97.431%
587	CINEMARK HOLDINGS INC COMMON STOCK USD.001		2,144,640.00	0.021%	97.452%
588	BLUEGREEN VACATIONS HOLDING COMMON STOCK USD.01		2,143,096.28	0.021%	97.473%
589	NORTHEAST BANK COMMON STOCK USD1.0		2,133,940.00	0.021%	97.494%
590	BEL FUSE INC CL B COMMON STOCK USD.1		2,123,931.60	0.021%	97.515%
591	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01		2,116,905.48	0.021%	97.535%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			10,218,421,648.18		99.995%
592	FONAR CORP COMMON STOCK USD.0001		2,107,961.28	0.021%	97.556%
593	ARDMORE SHIPPING CORP COMMON STOCK USD.01		2,097,797.64	0.021%	97.576%
594	FIRST COMMUNITY BANKSHARES COMMON STOCK USD1.0		2,083,980.80	0.020%	97.597%
595	LANDS END INC COMMON STOCK USD.01		2,077,607.44	0.020%	97.617%
596	PRIMORIS SERVICES CORP COMMON STOCK USD.0001		2,060,799.40	0.020%	97.637%
597	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0		2,056,788.51	0.020%	97.657%
598	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01		2,051,832.00	0.020%	97.677%
599	TOWNE BANK COMMON STOCK USD1.667		2,049,311.20	0.020%	97.698%
600	JONES LANG LASALLE INC COMMON STOCK USD.01		2,024,261.26	0.020%	97.717%
601	GENESCO INC COMMON STOCK USD1.0		2,003,478.48	0.020%	97.737%
602	EASTERN CO/THE COMMON STOCK		1,996,115.20	0.020%	97.756%
603	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01		1,990,679.60	0.019%	97.776%
604	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01		1,978,125.50	0.019%	97.795%
605	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01		1,957,281.47	0.019%	97.814%
606	CONSOL ENERGY INC COMMON STOCK USD.01		1,907,478.26	0.019%	97.833%
607	CANNAE HOLDINGS INC COMMON STOCK USD.0001		1,897,092.90	0.019%	97.852%
608	ADTRAN INC COMMON STOCK USD.01		1,894,447.17	0.019%	97.870%
609	STRATTEC SECURITY CORP COMMON STOCK USD.01		1,878,321.20	0.018%	97.889%
610	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		1,864,376.93	0.018%	97.907%
611	BANCORP INC/THE COMMON STOCK USD1.0		1,863,941.76	0.018%	97.925%
612	SURGALIGN HOLDINGS INC COMMON STOCK USD.0001		1,862,678.24	0.018%	97.943%
613	ANIKA THERAPEUTICS INC COMMON STOCK USD.01		1,837,342.63	0.018%	97.961%
614	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01		1,812,576.15	0.018%	97.979%
615	ATLANTICUS HOLDINGS CORP COMMON STOCK		1,808,954.70	0.018%	97.997%
616	CVR ENERGY INC COMMON STOCK USD.01		1,795,260.94	0.018%	98.014%
617	ADIANT PLC COMMON STOCK USD.001		1,786,948.29	0.017%	98.032%
618	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01		1,780,111.76	0.017%	98.049%
619	BOOT BARN HOLDINGS INC COMMON STOCK		1,779,742.44	0.017%	98.067%
620	GOLDFIELD CORP COMMON STOCK USD.1		1,761,566.58	0.017%	98.084%
621	SHORE BANCSHARES INC COMMON STOCK USD.01		1,761,521.40	0.017%	98.101%
622	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01		1,757,664.52	0.017%	98.118%
623	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001		1,750,780.08	0.017%	98.135%
624	FIRST INTERSTATE BANCSYS A COMMON STOCK		1,745,252.60	0.017%	98.153%
625	AWARE INC/MASS COMMON STOCK USD.01		1,737,579.60	0.017%	98.170%
626	AVIENT CORP COMMON STOCK USD.01		1,725,192.00	0.017%	98.186%
627	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01		1,718,772.62	0.017%	98.203%
628	TECHNIPFMC PLC COMMON STOCK USD1.0		1,715,013.83	0.017%	98.220%
629	REGIS CORP COMMON STOCK USD.05		1,705,630.60	0.017%	98.237%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			10,218,421,648.18		99.995%
630	VERITEX HOLDINGS INC COMMON STOCK USD.01		1,671,869.16	0.016%	98.253%
631	ULTRALIFE CORP COMMON STOCK USD.1		1,656,643.30	0.016%	98.269%
632	NEXTIER OILFIELD SOLUTIONS I COMMON STOCK USD.01		1,653,073.05	0.016%	98.285%
633	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01		1,627,057.65	0.016%	98.301%
634	WEYCO GROUP INC COMMON STOCK USD1.0		1,621,285.05	0.016%	98.317%
635	CENTRAL VALLEY COMM BANCORP COMMON STOCK		1,600,560.00	0.016%	98.333%
636	JELD WEN HOLDING INC COMMON STOCK USD.01		1,584,553.80	0.016%	98.348%
637	HARLEY DAVIDSON INC COMMON STOCK USD.01		1,583,468.04	0.015%	98.364%
638	SKECHERS USA INC CL A COMMON STOCK USD.001		1,565,849.30	0.015%	98.379%
639	MARATHON OIL CORP COMMON STOCK USD1.0		1,552,608.99	0.015%	98.394%
640	INSTEEL INDUSTRIES INC COMMON STOCK		1,529,921.80	0.015%	98.409%
641	BRIGHTVIEW HOLDINGS INC COMMON STOCK USD.01		1,528,295.40	0.015%	98.424%
642	MERIDIAN BIOSCIENCE INC COMMON STOCK		1,515,566.88	0.015%	98.439%
643	NABORS INDUSTRIES LTD COMMON STOCK USD.001		1,512,787.12	0.015%	98.454%
644	C + F FINANCIAL CORP COMMON STOCK USD1.0		1,511,848.80	0.015%	98.469%
645	IES HOLDINGS INC COMMON STOCK USD.01		1,488,297.42	0.015%	98.483%
646	CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01		1,485,122.13	0.015%	98.498%
647	AVANOS MEDICAL INC COMMON STOCK USD.01		1,483,040.46	0.015%	98.512%
648	LCNB CORPORATION COMMON STOCK		1,481,065.95	0.014%	98.527%
649	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK		1,461,231.60	0.014%	98.541%
650	BCB BANCORP INC COMMON STOCK		1,458,248.00	0.014%	98.555%
651	MALLINCKRODT PLC COMMON STOCK USD.2		1,446,831.86	0.014%	98.570%
652	DEL TACO RESTAURANTS INC COMMON STOCK		1,439,542.80	0.014%	98.584%
653	GENCOR INDUSTRIES INC COMMON STOCK USD.1		1,416,494.66	0.014%	98.598%
654	FB FINANCIAL CORP COMMON STOCK USD1.0		1,413,527.52	0.014%	98.611%
655	MACKINAC FINANCIAL CORP COMMON STOCK		1,409,845.70	0.014%	98.625%
656	USA TRUCK INC COMMON STOCK USD.01		1,399,809.60	0.014%	98.639%
657	ASTRONOVA INC COMMON STOCK USD.05		1,378,148.78	0.013%	98.652%
658	SHYFT GROUP INC/THE COMMON STOCK USD.01		1,358,397.12	0.013%	98.666%
659	PENN VIRGINIA CORP COMMON STOCK		1,346,179.80	0.013%	98.679%
660	DHI GROUP INC COMMON STOCK USD.01		1,331,967.16	0.013%	98.692%
661	ZOVIO INC COMMON STOCK USD.01		1,328,204.00	0.013%	98.705%
662	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01		1,325,870.60	0.013%	98.718%
663	NICHOLAS FINANCIAL INC COMMON STOCK		1,321,715.08	0.013%	98.731%
664	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01		1,300,534.40	0.013%	98.744%
665	HMN FINANCIAL INC COMMON STOCK USD.01		1,285,702.86	0.013%	98.756%
666	ORBCOMM INC COMMON STOCK USD.001		1,280,650.80	0.013%	98.769%
667	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001		1,245,381.48	0.012%	98.781%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			10,218,421,648.18		99.995%
668	BYLINE BANCORP INC COMMON STOCK USD.01		1,244,116.32	0.012%	98.793%
669	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		1,242,714.66	0.012%	98.805%
670	RICHARDSON ELEC LTD COMMON STOCK USD.05		1,231,567.80	0.012%	98.817%
671	PICO HOLDINGS INC COMMON STOCK USD.001		1,229,921.28	0.012%	98.829%
672	TRECORA RESOURCES COMMON STOCK USD.1		1,214,780.58	0.012%	98.841%
673	TOLL BROTHERS INC COMMON STOCK USD.01		1,205,308.20	0.012%	98.853%
674	OXFORD INDUSTRIES INC COMMON STOCK USD1.0		1,200,629.28	0.012%	98.865%
675	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01		1,195,088.55	0.012%	98.876%
676	COTY INC CL A COMMON STOCK USD.01		1,191,685.50	0.012%	98.888%
677	AMERICAN WOODMARK CORP COMMON STOCK		1,178,414.16	0.012%	98.900%
678	HOME BANCORP INC COMMON STOCK USD.01		1,170,115.80	0.011%	98.911%
679	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		1,167,632.52	0.011%	98.922%
680	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001		1,163,396.88	0.011%	98.934%
681	LIBERTY OILFIELD SERVICES A COMMON STOCK		1,159,772.47	0.011%	98.945%
682	KVH INDUSTRIES INC COMMON STOCK USD.01		1,133,962.56	0.011%	98.956%
683	RBB BANCORP COMMON STOCK		1,119,813.66	0.011%	98.967%
684	FIRST UNITED CORP COMMON STOCK USD.01		1,109,288.30	0.011%	98.978%
685	CSP INC COMMON STOCK USD.01		1,099,945.28	0.011%	98.989%
686	FRP HOLDINGS INC COMMON STOCK USD.1		1,094,212.53	0.011%	99.000%
687	CUBIC CORP COMMON STOCK		1,090,280.31	0.011%	99.010%
688	LIMBACH HOLDINGS INC COMMON STOCK USD.0001		1,086,285.40	0.011%	99.021%
689	RPC INC COMMON STOCK USD.1		1,081,510.32	0.011%	99.031%
690	FIRST NORTHWEST BANCORP COMMON STOCK		1,076,367.60	0.011%	99.042%
691	HALLMARK FINL SERVICES INC COMMON STOCK USD.18		1,066,767.06	0.010%	99.052%
692	BANK OF COMMERCE HOLDINGS COMMON STOCK		1,057,802.05	0.010%	99.063%
693	FEDNAT HOLDING CO COMMON STOCK USD.01		1,052,122.00	0.010%	99.073%
694	CONSUMER PORTFOLIO SERVICES COMMON STOCK		1,047,380.40	0.010%	99.083%
695	DAKTRONICS INC COMMON STOCK		1,029,762.36	0.010%	99.093%
696	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01		1,023,768.70	0.010%	99.103%
697	ORION GROUP HOLDINGS INC COMMON STOCK USD.01		1,021,163.00	0.010%	99.113%
698	COMPX INTERNATIONAL INC COMMON STOCK USD.01		993,666.70	0.010%	99.123%
699	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0		988,099.60	0.010%	99.133%
700	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5		976,591.90	0.010%	99.142%
701	PILGRIM S PRIDE CORP COMMON STOCK USD.01		972,769.90	0.010%	99.152%
702	PGT INNOVATIONS INC COMMON STOCK USD.01		968,663.28	0.009%	99.161%
703	VOXX INTERNATIONAL CORP COMMON STOCK USD.01		958,043.27	0.009%	99.171%
704	NEWPARK RESOURCES INC COMMON STOCK USD.01		954,933.00	0.009%	99.180%
705	SMARTFINANCIAL INC COMMON STOCK USD1.0		951,925.14	0.009%	99.189%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		10,218,421,648.18			99.995%
706	META FINANCIAL GROUP INC COMMON STOCK USD.01		940,530.70	0.009%	99.199%
707	FOSTER (LB) CO A COMMON STOCK USD.01		940,218.62	0.009%	99.208%
708	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01		939,365.70	0.009%	99.217%
709	TIMKENSTEEL CORP COMMON STOCK		938,549.00	0.009%	99.226%
710	AMERISERV FINANCIAL INC COMMON STOCK USD.01		931,422.27	0.009%	99.235%
711	VIASAT INC COMMON STOCK USD.0001		930,971.69	0.009%	99.244%
712	RED LION HOTELS CORP COMMON STOCK USD.01		924,242.00	0.009%	99.253%
713	J ALEXANDER S HOLDINGS COMMON STOCK USD.001		923,494.00	0.009%	99.262%
714	HERITAGE COMMERCE CORP COMMON STOCK		919,754.28	0.009%	99.271%
715	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0		863,213.70	0.008%	99.280%
716	PERCEPTRON INC COMMON STOCK USD.01		860,172.80	0.008%	99.288%
717	SENECA FOODS CORP CL B COMMON STOCK USD.25		855,112.00	0.008%	99.297%
718	CULP INC COMMON STOCK USD.05		850,856.94	0.008%	99.305%
719	BRYN MAWR BANK CORP COMMON STOCK USD1.0		845,157.21	0.008%	99.313%
720	BERRY CORP COMMON STOCK USD.001		842,893.49	0.008%	99.322%
721	US XPRESS ENTERPRISES INC A COMMON STOCK USD.01		831,889.38	0.008%	99.330%
722	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001		821,236.24	0.008%	99.338%
723	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01		792,081.04	0.008%	99.345%
724	CROWN CRAFTS INC COMMON STOCK USD.01		789,231.55	0.008%	99.353%
725	ESCALADE INC COMMON STOCK		788,811.12	0.008%	99.361%
726	INTERFACE INC COMMON STOCK USD.1		776,683.08	0.008%	99.369%
727	HORIZON BANCORP INC/IN COMMON STOCK		773,075.62	0.008%	99.376%
728	LANDMARK BANCORP INC COMMON STOCK USD.01		763,497.35	0.007%	99.384%
729	SP PLUS CORP COMMON STOCK USD.001		761,456.95	0.007%	99.391%
730	FIRST BANCORP/NC COMMON STOCK		744,877.77	0.007%	99.398%
731	UNICO AMERICAN CORP COMMON STOCK		740,849.90	0.007%	99.406%
732	POTBELLY CORP COMMON STOCK USD.01		726,918.21	0.007%	99.413%
733	TENNECO INC CLASS A COMMON STOCK USD.01		720,982.72	0.007%	99.420%
734	ARMSTRONG FLOORING INC COMMON STOCK USD.0001		690,003.45	0.007%	99.426%
735	NV5 GLOBAL INC COMMON STOCK USD.01		676,353.09	0.007%	99.433%
736	WEBCO INDUSTRIES INC COMMON STOCK USD.01		673,699.40	0.007%	99.440%
737	LUTHER BURBANK CORP COMMON STOCK		666,856.05	0.007%	99.446%
738	BNCCORP COMMON STOCK USD.01		657,954.88	0.006%	99.453%
739	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0		657,312.70	0.006%	99.459%
740	LSI INDUSTRIES INC COMMON STOCK		654,135.75	0.006%	99.465%
741	GOLD RESOURCE CORP COMMON STOCK USD.001		652,612.62	0.006%	99.472%
742	AMERIS BANCORP COMMON STOCK USD1.0		648,364.36	0.006%	99.478%
743	Q.E.P. COMPANY INC COMMON STOCK USD.001		647,892.00	0.006%	99.485%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		10,218,421,648.18			99.995%
744	ALITHYA GROUP INC CLASS A COMMON STOCK		638,048.32	0.006%	99.491%
745	QCR HOLDINGS INC COMMON STOCK USD1.0		635,117.11	0.006%	99.497%
746	ZAGG INC COMMON STOCK USD.001		634,552.80	0.006%	99.503%
747	DONEGAL GROUP INC B COMMON STOCK USD.01		622,621.50	0.006%	99.509%
748	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0		622,101.60	0.006%	99.515%
749	PEOPLES BANCORP OF NC COMMON STOCK		622,045.02	0.006%	99.521%
750	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01		620,438.00	0.006%	99.528%
751	AGROFRESH SOLUTIONS INC COMMON STOCK		619,846.83	0.006%	99.534%
752	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5		618,621.18	0.006%	99.540%
753	CABOT CORP COMMON STOCK USD1.0		617,229.93	0.006%	99.546%
754	HERITAGE FINANCIAL CORP COMMON STOCK		609,407.82	0.006%	99.552%
755	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01		596,394.90	0.006%	99.558%
756	ORRSTOWN FINL SERVICES INC COMMON STOCK		587,340.80	0.006%	99.563%
757	1ST CONSTITUTION BANCORP COMMON STOCK		586,348.70	0.006%	99.569%
758	HAWKINS INC COMMON STOCK USD.05		581,689.80	0.006%	99.575%
759	SCORPIO BULKERS INC COMMON STOCK USD.01		579,186.48	0.006%	99.580%
760	BRIDGE BANCORP INC COMMON STOCK USD.01		575,486.31	0.006%	99.586%
761	INNERWORKINGS INC COMMON STOCK USD.0001		571,756.77	0.006%	99.592%
762	FIRST BANK/HAMILTON NJ COMMON STOCK USD.01		571,199.80	0.006%	99.597%
763	FIRST MID BANCSHARES INC COMMON STOCK USD4.0		571,005.70	0.006%	99.603%
764	NEW HOME CO INC/THE COMMON STOCK USD.01		567,653.12	0.006%	99.608%
765	CIVISTA BANCSHARES INC COMMON STOCK		565,102.72	0.006%	99.614%
766	CONDUENT INC COMMON STOCK USD.01		563,934.84	0.006%	99.619%
767	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01		561,011.32	0.005%	99.625%
768	INVESTORS TITLE CO COMMON STOCK		552,494.88	0.005%	99.630%
769	HILLENBRAND INC COMMON STOCK		539,435.56	0.005%	99.636%
770	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001		536,296.56	0.005%	99.641%
771	EAGLE BULK SHIPPING INC COMMON STOCK USD.01		523,594.45	0.005%	99.646%
772	SB FINANCIAL GROUP INC COMMON STOCK		521,995.55	0.005%	99.651%
773	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0		511,143.75	0.005%	99.656%
774	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01		502,594.41	0.005%	99.661%
775	ASSERTIO HOLDINGS INC COMMON STOCK		498,165.94	0.005%	99.666%
776	DXP ENTERPRISES INC COMMON STOCK USD.01		493,529.61	0.005%	99.671%
777	ATLANTIC CAPITAL BANCSHARES COMMON STOCK		487,051.20	0.005%	99.675%
778	CCUR HOLDINGS INC COMMON STOCK USD.01		486,967.53	0.005%	99.680%
779	TEAM INC COMMON STOCK USD.3		481,123.50	0.005%	99.685%
780	INTREPID POTASH INC COMMON STOCK USD.001		479,771.80	0.005%	99.690%
781	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0		477,350.00	0.005%	99.694%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			10,218,421,648.18		99.995%
782	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001		474,474.11	0.005%	99.699%
783	OPTICAL CABLE CORP COMMON STOCK		463,682.31	0.005%	99.703%
784	MONTAGE RESOURCES CORP COMMON STOCK USD.01		462,789.41	0.005%	99.708%
785	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001		461,977.50	0.005%	99.712%
786	SILVERBOW RESOURCES INC COMMON STOCK		461,692.47	0.005%	99.717%
787	SYNALLOY CORP COMMON STOCK USD1.0		450,553.44	0.004%	99.721%
788	GUARANTY FEDERAL BNCSHS INC COMMON STOCK USD.1		449,784.72	0.004%	99.726%
789	LANNETT CO INC COMMON STOCK USD.001		446,378.27	0.004%	99.730%
790	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1		443,285.64	0.004%	99.735%
791	DOVER MOTORSPORTS INC COMMON STOCK USD.1		440,251.35	0.004%	99.739%
792	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001		435,886.00	0.004%	99.743%
793	SOLARIS OILFIELD INFRAST A COMMON STOCK USD.01		426,529.84	0.004%	99.747%
794	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01		409,205.00	0.004%	99.751%
795	MIDDLEFIELD BANC CORP COMMON STOCK		404,412.20	0.004%	99.755%
796	ON DECK CAPITAL INC COMMON STOCK USD.005		404,252.80	0.004%	99.759%
797	UNITED STATES LIME + MINERAL COMMON STOCK USD.1		403,738.10	0.004%	99.763%
798	PENNS WOODS BANCORP INC COMMON STOCK USD5.55		395,114.25	0.004%	99.767%
799	GREIF INC CL B COMMON STOCK		393,181.32	0.004%	99.771%
800	BIGLARI HOLDINGS INC A COMMON STOCK		393,164.38	0.004%	99.775%
801	GCI LIBERTY INC PREFERRED STOCK 7		380,352.00	0.004%	99.778%
802	NEWMARK GROUP INC CLASS A COMMON STOCK USD.01		378,362.88	0.004%	99.782%
803	ENLINK MIDSTREAM LLC COMMON STOCK USD.01		376,697.95	0.004%	99.786%
804	FS BANCORP INC COMMON STOCK		368,262.00	0.004%	99.789%
805	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01		364,046.64	0.004%	99.793%
806	FIRST ACCEPTANCE CORP COMMON STOCK USD.01		361,682.47	0.004%	99.797%
807	KNOLL INC COMMON STOCK USD.01		342,950.22	0.003%	99.800%
808	EBIX INC COMMON STOCK USD.1		325,521.20	0.003%	99.803%
809	EARTHSTONE ENERGY INC A COMMON STOCK USD.001		322,742.49	0.003%	99.806%
810	APACHE CORP COMMON STOCK USD.625		321,004.59	0.003%	99.809%
811	BALLANTYNE STRONG INC COMMON STOCK USD.01		319,146.36	0.003%	99.812%
812	CPI AEROSTRUCTURES INC COMMON STOCK USD.001		307,318.28	0.003%	99.815%
813	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001		302,319.84	0.003%	99.818%
814	CUMULUS MEDIA INC CL A COMMON STOCK USD.01		300,929.43	0.003%	99.821%
815	BAYCOM CORP COMMON STOCK		300,492.20	0.003%	99.824%
816	MESA AIR GROUP INC COMMON STOCK		297,489.80	0.003%	99.827%
817	CAPSTAR FINANCIAL HOLDINGS I COMMON STOCK USD1.0		293,780.07	0.003%	99.830%
818	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0		290,385.04	0.003%	99.833%
819	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01		290,243.36	0.003%	99.836%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			10,218,421,648.18		99.995%
820	RADIANT LOGISTICS INC COMMON STOCK USD.001		288,282.04	0.003%	99.839%
821	METROPOLITAN BANK HOLDING CO COMMON STOCK		286,916.00	0.003%	99.841%
822	PRUDENTIAL BANCORP INC COMMON STOCK USD.01		285,054.30	0.003%	99.844%
823	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001		272,976.00	0.003%	99.847%
824	MAGYAR BANCORP INC COMMON STOCK USD.01		272,333.91	0.003%	99.850%
825	MASTECH DIGITAL INC COMMON STOCK USD.01		271,662.84	0.003%	99.852%
826	MANNATECH INC COMMON STOCK USD.0001		268,930.96	0.003%	99.855%
827	COMSTOCK RESOURCES INC COMMON STOCK USD.5		268,778.70	0.003%	99.857%
828	READING INTERNATIONAL INC A COMMON STOCK USD.01		265,492.22	0.003%	99.860%
829	FLUOR CORP COMMON STOCK USD.01		264,326.43	0.003%	99.863%
830	NEOPHOTONICS CORP COMMON STOCK USD.0025		260,597.19	0.003%	99.865%
831	TRISTATE CAPITAL HLDGS INC COMMON STOCK		259,014.12	0.003%	99.868%
832	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01		252,268.04	0.002%	99.870%
833	AMCON DISTRIBUTING CO COMMON STOCK USD.01		249,188.22	0.002%	99.873%
834	FIRST BANCSHARES INC (MO) COMMON STOCK USD.01		245,712.38	0.002%	99.875%
835	GRAY TELEVISION INC A COMMON STOCK		243,542.25	0.002%	99.877%
836	BRIDGFORD FOODS CORP COMMON STOCK USD1.0		239,311.70	0.002%	99.880%
837	HUDSON LTD CLASS A COMMON STOCK USD.001		238,419.60	0.002%	99.882%
838	RCM TECHNOLOGIES INC COMMON STOCK USD.05		233,246.17	0.002%	99.884%
839	CBTX INC COMMON STOCK USD.01		226,750.18	0.002%	99.887%
840	FULL HOUSE RESORTS INC COMMON STOCK USD.0001		224,694.68	0.002%	99.889%
841	US SILICA HOLDINGS INC COMMON STOCK USD.01		219,300.00	0.002%	99.891%
842	MVB FINANCIAL CORP COMMON STOCK USD1.0		207,067.02	0.002%	99.893%
843	TEJON RANCH CO COMMON STOCK USD.5		198,269.80	0.002%	99.895%
844	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01		194,428.98	0.002%	99.897%
845	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01		193,188.71	0.002%	99.899%
846	RYERSON HOLDING CORP COMMON STOCK USD.01		191,364.81	0.002%	99.901%
847	COMMUNITY WEST BANCSHARES COMMON STOCK		190,447.51	0.002%	99.902%
848	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0		186,861.15	0.002%	99.904%
849	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01		184,782.78	0.002%	99.906%
850	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01		180,577.92	0.002%	99.908%
851	SUPERIOR INDUSTRIES INTL COMMON STOCK		178,935.00	0.002%	99.910%
852	ACME UNITED CORP COMMON STOCK USD2.5		178,122.35	0.002%	99.911%
853	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01		176,071.86	0.002%	99.913%
854	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001		170,982.00	0.002%	99.915%
855	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001		169,021.80	0.002%	99.916%
856	BROADWIND INC COMMON STOCK USD.001		168,078.68	0.002%	99.918%
857	A H BELO CORP A COMMON STOCK USD.01		162,695.67	0.002%	99.920%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			10,218,421,648.18		99.995%
858	TRIO TECH INTERNATIONAL COMMON STOCK		159,864.48	0.002%	99.921%
859	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01		156,368.87	0.002%	99.923%
860	FARMER BROS CO COMMON STOCK USD1.0		152,622.60	0.001%	99.924%
861	BEL FUSE INC CL A COMMON STOCK USD.1		151,773.80	0.001%	99.926%
862	SANDRIDGE ENERGY INC COMMON STOCK USD.001		150,339.75	0.001%	99.927%
863	AMERICAN SHARED HOSPITAL SER COMMON STOCK		147,169.29	0.001%	99.929%
864	FERROGLOBE PLC COMMON STOCK USD7.5		145,371.02	0.001%	99.930%
865	TITAN INTERNATIONAL INC COMMON STOCK		142,725.54	0.001%	99.931%
866	EXPRESS INC COMMON STOCK		136,880.34	0.001%	99.933%
867	SIFCO INDUSTRIES COMMON STOCK USD1.0		132,424.80	0.001%	99.934%
868	NATIONAL SECURITY GROUP INC COMMON STOCK USD1.0		129,947.90	0.001%	99.935%
869	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0		128,006.40	0.001%	99.937%
870	FLUENT INC COMMON STOCK		125,066.40	0.001%	99.938%
871	BANKWELL FINANCIAL GROUP INC COMMON STOCK NPV		123,741.75	0.001%	99.939%
872	ALTISOURCE PORTFOLIO SOL COMMON STOCK USD1.0		120,935.15	0.001%	99.940%
873	SELECT INTERIOR CONCEPTS A COMMON STOCK USD.01		120,094.50	0.001%	99.941%
874	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0		119,378.94	0.001%	99.943%
875	SUMMIT STATE BANK COMMON STOCK		119,271.55	0.001%	99.944%
876	HEALTHSTREAM INC COMMON STOCK		118,413.00	0.001%	99.945%
877	SERVOTRONICS INC COMMON STOCK USD.2		117,044.75	0.001%	99.946%
878	STERLING CONSTRUCTION CO COMMON STOCK USD.01		115,956.24	0.001%	99.947%
879	MERCHANTS BANCORP/IN COMMON STOCK		112,938.30	0.001%	99.948%
880	MIND TECHNOLOGY INC COMMON STOCK USD.01		112,860.80	0.001%	99.949%
881	SALISBURY BANCORP INC COMMON STOCK USD.1		110,856.27	0.001%	99.950%
882	CONTURA ENERGY INC COMMON STOCK USD.01		107,106.24	0.001%	99.952%
883	HARVARD BIOSCIENCE INC COMMON STOCK USD.01		106,271.06	0.001%	99.953%
884	UNITY BANCORP INC COMMON STOCK		105,053.76	0.001%	99.954%
885	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001		104,310.75	0.001%	99.955%
886	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001		104,208.36	0.001%	99.956%
887	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001		102,613.39	0.001%	99.957%
888	VIRCO MFG CORPORATION COMMON STOCK USD.01		101,761.65	0.001%	99.958%
889	PARKE BANCORP INC COMMON STOCK USD.1		101,239.26	0.001%	99.959%
890	ORTHOFIX MEDICAL INC COMMON STOCK USD.1		99,648.00	0.001%	99.960%
891	ASTRONICS CORP COMMON STOCK USD.01		97,472.72	0.001%	99.961%
892	FABRINET COMMON STOCK USD.01		96,940.14	0.001%	99.961%
893	FIRST CHOICE BANCORP COMMON STOCK		94,638.09	0.001%	99.962%
894	TECNOGLASS INC COMMON STOCK USD.0001		94,154.50	0.001%	99.963%
895	BG STAFFING INC COMMON STOCK USD.01		93,525.74	0.001%	99.964%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			10,218,421,648.18		99.995%
896	AVIAT NETWORKS INC COMMON STOCK USD.01		93,439.80	0.001%	99.965%
897	BSQUARE CORP COMMON STOCK		90,725.40	0.001%	99.966%
898	TWIN DISC INC COMMON STOCK		90,599.30	0.001%	99.967%
899	MISTRAS GROUP INC COMMON STOCK USD.01		88,209.60	0.001%	99.968%
900	OCEAN BIO CHEM INC COMMON STOCK USD.01		86,997.43	0.001%	99.969%
901	ALICO INC COMMON STOCK USD1.0		86,432.40	0.001%	99.969%
902	COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01		86,304.12	0.001%	99.970%
903	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1		84,561.60	0.001%	99.971%
904	TRIUMPH BANCORP INC COMMON STOCK USD.01		83,299.50	0.001%	99.972%
905	NEENAH INC COMMON STOCK USD.01		82,434.00	0.001%	99.973%
906	VEECO INSTRUMENTS INC COMMON STOCK USD.01		78,737.49	0.001%	99.974%
907	OLD SECOND BANCORP INC COMMON STOCK USD1.0		78,345.24	0.001%	99.974%
908	TETRA TECHNOLOGIES INC COMMON STOCK USD.01		78,209.61	0.001%	99.975%
909	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0		78,178.04	0.001%	99.976%
910	P + F INDUSTRIES CL A COMMON STOCK USD1.0		75,069.21	0.001%	99.977%
911	NETSOL TECHNOLOGIES INC COMMON STOCK USD.001		73,563.51	0.001%	99.977%
912	RING ENERGY INC COMMON STOCK USD.001		72,719.20	0.001%	99.978%
913	CNB FINANCIAL CORP/PA COMMON STOCK		70,320.23	0.001%	99.979%
914	ORIGIN BANCORP INC COMMON STOCK		69,740.40	0.001%	99.979%
915	NEWSSTAR FINANCIAL INCCVR COMMON STOCK		67,770.35	0.001%	99.980%
916	DIGIRAD CORP COMMON STOCK USD.0001		67,065.66	0.001%	99.981%
917	NATURES SUNSHINE PRODS INC COMMON STOCK		66,643.20	0.001%	99.981%
918	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001		66,301.92	0.001%	99.982%
919	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001		60,576.34	0.001%	99.983%
920	FORESTAR GROUP INC COMMON STOCK USD1.0		60,534.00	0.001%	99.983%
921	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01		57,500.00	0.001%	99.984%
922	HARLEYSVILLE FINANCIAL CORP COMMON STOCK USD.01		56,458.20	0.001%	99.984%
923	PCTEL INC COMMON STOCK USD.001		53,475.68	0.001%	99.985%
924	MEDIA GEN INC CVR COMMON STOCK		52,923.46	0.001%	99.985%
925	INVACARE CORP COMMON STOCK USD.25		52,640.00	0.001%	99.986%
926	KIMBALL INTERNATIONAL B COMMON STOCK USD.05		46,217.90	0.000%	99.986%
927	EVANS BANCORP INC COMMON STOCK USD.5		45,523.50	0.000%	99.987%
928	BOSTON OMAHA CORP CL A COMMON STOCK		43,792.00	0.000%	99.987%
929	ACNB CORP COMMON STOCK USD2.5		42,244.80	0.000%	99.988%
930	CHICO S FAS INC COMMON STOCK USD.01		42,155.93	0.000%	99.988%
931	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01		39,799.20	0.000%	99.988%
932	PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0		39,593.82	0.000%	99.989%
933	BK TECHNOLOGIES CORP COMMON STOCK USD.6		36,879.60	0.000%	99.989%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			10,218,421,648.18		99.995%
934	LEVEL ONE BANCORP INC COMMON STOCK		35,599.20	0.000%	99.990%
935	NOBILITY HOMES INC COMMON STOCK USD.1		34,615.00	0.000%	99.990%
936	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01		34,521.28	0.000%	99.990%
937	EAGLE BANCORP MONTANA INC COMMON STOCK USD.01		33,583.72	0.000%	99.991%
938	SECUREWORKS CORP A COMMON STOCK USD.01		33,042.39	0.000%	99.991%
939	PROTECTIVE INSURANCE CORP A COMMON STOCK		29,744.00	0.000%	99.991%
940	PCSB FINANCIAL CORP COMMON STOCK USD.01		27,447.18	0.000%	99.991%
941	BERKSHIRE BANCORP INC COMMON STOCK USD.1		26,343.72	0.000%	99.992%
942	FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0		25,737.75	0.000%	99.992%
943	WVS FINANCIAL CORP COMMON STOCK USD.01		23,142.00	0.000%	99.992%
944	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5		22,807.40	0.000%	99.992%
945	AVALON HOLDINGS CORP A COMMON STOCK USD.01		22,470.00	0.000%	99.993%
946	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1		21,563.68	0.000%	99.993%
947	FIRST BANCORP INC/ME COMMON STOCK USD.01		20,215.72	0.000%	99.993%
948	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01		19,184.12	0.000%	99.993%
949	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001		18,137.58	0.000%	99.993%
950	CAMDEN NATIONAL CORP COMMON STOCK		18,135.00	0.000%	99.994%
951	GOODRICH PETROLEUM CORP COMMON STOCK		18,040.74	0.000%	99.994%
952	SELECT BANCORP INC COMMON STOCK USD1.0		17,903.10	0.000%	99.994%
953	TEEKAY CORP COMMON STOCK USD.001		15,750.49	0.000%	99.994%
954	BIGLARI HOLDINGS INC B COMMON STOCK		14,241.60	0.000%	99.994%
955	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0		14,224.90	0.000%	99.994%
956	URBAN ONE INC COMMON STOCK USD.001		12,382.53	0.000%	99.994%
957	COMPUTER TASK GROUP INC COMMON STOCK USD.01		12,077.10	0.000%	99.995%
958	REALNETWORKS INC COMMON STOCK USD.001		12,070.68	0.000%	99.995%
959	VENATOR MATERIALS PLC COMMON STOCK USD.001		11,817.39	0.000%	99.995%
960	ONE STOP SYSTEMS INC COMMON STOCK USD.0001		11,365.20	0.000%	99.995%
961	COMSCORE INC COMMON STOCK USD.001		11,220.00	0.000%	99.995%
962	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001		8,594.41	0.000%	99.995%
963	COFFEE HOLDING CO INC COMMON STOCK USD.001		8,237.16	0.000%	99.995%
964	EMERSON RADIO CORP COMMON STOCK USD.01		7,399.35	0.000%	99.995%
965	HARTE HANKS INC COMMON STOCK USD1.0		6,711.48	0.000%	99.995%
966	MEDIACO HOLDING INC CL A WI COMMON STOCK USD.01		6,498.31	0.000%	99.995%
967	AMERICAN BILTRITE INC COMMON STOCK USD.01		5,100.00	0.000%	99.995%
968	MEXCO ENERGY CORP COMMON STOCK USD.5		3,916.17	0.000%	99.995%
969	UMB FINANCIAL CORP COMMON STOCK USD1.0		2,401.49	0.000%	99.995%
970	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0		368.48	0.000%	99.995%
971	SIGMATRON INTERNATIONAL INC COMMON STOCK USD.01		156.50	0.000%	99.995%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			10,218,421,648.18		99.995%
972	SILICON GRAPHICS INC COM		0.00	0.000%	99.995%
973	SUPERIOR TELECOM INC COM		0.00	0.000%	99.995%
974	MIDWEST BANC HOLDINGS INC COMMON STOCK USD.01		0.00	0.000%	99.995%
975	OCA INC COM		0.00	0.000%	99.995%
976	U S DIAGNOSTIC INC COM		0.00	0.000%	99.995%
977	PARKER DRILLING CO WTS EXP 16SEP24		0.00	0.000%	99.995%
978	CALAMOS ASSET MANAGEMENT, INC.		0.00	0.000%	99.995%
979	CURATIVE HEALTH SVCS INC NEW COM		0.00	0.000%	99.995%
980	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI		0.00	0.000%	99.995%
981	MEDCATH CORPORATION COMMON STOCK USD.01		0.00	0.000%	99.995%
982	IMPERIAL SUGAR CO NEW COM		0.00	0.000%	99.995%
Index Future			461,292.73		0.005%
983	S+P500 EMINI FUT DEC20 XCME 20201218	54,805,200.00	461,292.73	0.005%	100.000%
Total			10,218,882,940.91		100.00%