

U.S. Small Cap Portfolio-Institutional Class

As of May 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 | | 18,188,674,227.52 | | | 100.002% |
| 1 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | | 72,332,098.32 | 0.398% | 0.398% |
| 2 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | | 64,681,784.33 | 0.356% | 0.753% |
| 3 | CREE INC COMMON STOCK USD.00125 | | 58,900,034.34 | 0.324% | 1.077% |
| 4 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | | 57,930,104.54 | 0.319% | 1.396% |
| 5 | FIRSTCASH INC COMMON STOCK USD.01 | | 56,798,519.25 | 0.312% | 1.708% |
| 6 | TCF FINANCIAL CORP COMMON STOCK USD.01 | | 55,446,325.44 | 0.305% | 2.013% |
| 7 | STERLING BANCORP/DE COMMON STOCK USD.01 | | 55,283,236.65 | 0.304% | 2.317% |
| 8 | BANCORPSOUTH BANK COMMON STOCK | | 51,010,282.50 | 0.280% | 2.597% |
| 9 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | | 47,402,410.02 | 0.261% | 2.858% |
| 10 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | | 47,327,098.80 | 0.260% | 3.118% |
| 11 | ZYNGA INC CL A COMMON STOCK USD.00000625 | | 46,030,076.40 | 0.253% | 3.371% |
| 12 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | | 45,350,098.78 | 0.249% | 3.620% |
| 13 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | | 44,900,439.68 | 0.247% | 3.867% |
| 14 | TEREX CORP COMMON STOCK USD.01 | | 44,181,887.44 | 0.243% | 4.110% |
| 15 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | | 43,581,685.80 | 0.240% | 4.350% |
| 16 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | | 43,392,411.15 | 0.239% | 4.588% |
| 17 | PDC ENERGY INC COMMON STOCK USD.01 | | 42,687,309.08 | 0.235% | 4.823% |
| 18 | PRIMERICA INC COMMON STOCK | | 42,633,839.85 | 0.234% | 5.057% |
| 19 | ILG INC COMMON STOCK USD.01 | | 42,383,264.96 | 0.233% | 5.290% |
| 20 | SILICON LABORATORIES INC COMMON STOCK USD.0001 | | 41,879,904.00 | 0.230% | 5.521% |
| 21 | EVERCORE INC A COMMON STOCK USD.01 | | 41,685,876.00 | 0.229% | 5.750% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 22 | SRC ENERGY INC COMMON STOCK USD.001 | | 41,638,888.42 | 0.229% | 5.979% |
| 23 | KLX INC COMMON STOCK USD.01 | | 41,559,276.15 | 0.228% | 6.207% |
| 24 | INSPERITY INC COMMON STOCK USD.01 | | 41,321,248.00 | 0.227% | 6.435% |
| 25 | VISTEON CORP COMMON STOCK | | 41,286,409.12 | 0.227% | 6.662% |
| 26 | CIMPRESS NV COMMON STOCK USD.001 | | 40,827,526.74 | 0.224% | 6.886% |
| 27 | KEMPER CORP COMMON STOCK USD.1 | | 40,800,195.30 | 0.224% | 7.110% |
| 28 | MB FINANCIAL INC COMMON STOCK USD.01 | | 40,425,665.61 | 0.222% | 7.333% |
| 29 | ASSOCIATED BANC CORP COMMON STOCK USD.01 | | 40,386,583.20 | 0.222% | 7.555% |
| 30 | CHEMED CORP COMMON STOCK USD1.0 | | 40,339,566.00 | 0.222% | 7.776% |
| 31 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | | 40,269,306.00 | 0.221% | 7.998% |
| 32 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | | 39,824,286.31 | 0.219% | 8.217% |
| 33 | ENTEGRIS INC COMMON STOCK USD.01 | | 39,427,128.00 | 0.217% | 8.434% |
| 34 | WENDY S CO/THE COMMON STOCK USD.1 | | 39,333,306.06 | 0.216% | 8.650% |
| 35 | ASGN INC COMMON STOCK USD.01 | | 39,021,059.00 | 0.215% | 8.864% |
| 36 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | | 38,982,972.14 | 0.214% | 9.079% |
| 37 | HORIZON PHARMA PLC COMMON STOCK USD.0001 | | 38,846,078.50 | 0.214% | 9.292% |
| 38 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | | 38,601,177.79 | 0.212% | 9.504% |
| 39 | HAEMONETICS CORP/MASS COMMON STOCK USD.01 | | 38,476,360.65 | 0.212% | 9.716% |
| 40 | FIVE BELOW COMMON STOCK USD.01 | | 38,132,064.54 | 0.210% | 9.926% |
| 41 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | | 38,029,645.55 | 0.209% | 10.135% |
| 42 | OASIS PETROLEUM INC COMMON STOCK USD.01 | | 37,847,289.81 | 0.208% | 10.343% |
| 43 | ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456 | | 37,823,143.40 | 0.208% | 10.551% |
| 44 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | | 37,783,508.00 | 0.208% | 10.759% |
| 45 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | | 37,433,897.05 | 0.206% | 10.964% |
| 46 | CONDUENT INC COMMON STOCK USD.01 | | 37,400,748.00 | 0.206% | 11.170% |
| 47 | BRINK S CO/THE COMMON STOCK USD1.0 | | 37,376,281.25 | 0.205% | 11.375% |
| 48 | WGL HOLDINGS INC COMMON STOCK | | 37,160,600.40 | 0.204% | 11.580% |
| 49 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | | 37,156,737.60 | 0.204% | 11.784% |
| 50 | ELLIE MAE INC COMMON STOCK USD.0001 | | 37,100,630.79 | 0.204% | 11.988% |
| 51 | INOGEN INC COMMON STOCK USD.001 | | 36,721,968.83 | 0.202% | 12.190% |
| 52 | REGAL BELOIT CORP COMMON STOCK USD.01 | | 36,700,815.20 | 0.202% | 12.392% |
| 53 | TREX COMPANY INC COMMON STOCK USD.01 | | 36,562,177.68 | 0.201% | 12.593% |
| 54 | ALLETE INC COMMON STOCK | | 36,556,256.58 | 0.201% | 12.794% |
| 55 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0 | | 36,390,733.40 | 0.200% | 12.994% |
| 56 | GLACIER BANCORP INC COMMON STOCK USD.01 | | 36,365,427.14 | 0.200% | 13.194% |
| 57 | TETRA TECH INC COMMON STOCK USD.01 | | 36,276,231.60 | 0.199% | 13.393% |
| 58 | NEW YORK TIMES CO A COMMON STOCK USD.1 | | 36,245,550.25 | 0.199% | 13.593% |
| 59 | INTEGRATED DEVICE TECH INC COMMON STOCK USD.001 | | 36,192,509.76 | 0.199% | 13.791% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 60 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | | 36,048,858.90 | 0.198% | 13.990% |
| 61 | DOMTAR CORP COMMON STOCK USD.01 | | 35,978,039.57 | 0.198% | 14.187% |
| 62 | MKS INSTRUMENTS INC COMMON STOCK | | 35,919,932.40 | 0.197% | 14.385% |
| 63 | SHUTTERFLY INC COMMON STOCK USD.0001 | | 35,739,027.18 | 0.196% | 14.581% |
| 64 | CNX RESOURCES CORP COMMON STOCK USD.01 | | 35,539,976.96 | 0.195% | 14.777% |
| 65 | ENERSYS COMMON STOCK USD.01 | | 35,453,110.33 | 0.195% | 14.972% |
| 66 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | | 35,216,007.60 | 0.194% | 15.165% |
| 67 | KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001 | | 35,200,419.20 | 0.194% | 15.359% |
| 68 | SOTHEBY S COMMON STOCK USD.01 | | 35,158,971.46 | 0.193% | 15.552% |
| 69 | ENERGIZER HOLDINGS INC COMMON STOCK | | 34,614,754.16 | 0.190% | 15.743% |
| 70 | RANGE RESOURCES CORP COMMON STOCK USD.01 | | 34,456,086.72 | 0.189% | 15.932% |
| 71 | MASTEC INC COMMON STOCK USD.1 | | 34,450,092.00 | 0.189% | 16.121% |
| 72 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | | 34,269,158.96 | 0.188% | 16.310% |
| 73 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | | 34,220,544.48 | 0.188% | 16.498% |
| 74 | CHILDREN S PLACE INC/THE COMMON STOCK USD.1 | | 34,171,022.50 | 0.188% | 16.686% |
| 75 | NU SKIN ENTERPRISES INC A COMMON STOCK USD.001 | | 34,150,013.47 | 0.188% | 16.874% |
| 76 | MEDIFAST INC COMMON STOCK USD.001 | | 34,131,730.53 | 0.188% | 17.061% |
| 77 | GLOBUS MEDICAL INC A COMMON STOCK USD.001 | | 33,956,937.30 | 0.187% | 17.248% |
| 78 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | | 33,863,343.50 | 0.186% | 17.434% |
| 79 | MSA SAFETY INC COMMON STOCK | | 33,756,861.00 | 0.186% | 17.620% |
| 80 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | | 33,728,935.45 | 0.185% | 17.805% |
| 81 | POPULAR INC COMMON STOCK USD.01 | | 33,709,771.68 | 0.185% | 17.991% |
| 82 | SEMTECH CORP COMMON STOCK USD.01 | | 33,706,728.00 | 0.185% | 18.176% |
| 83 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | | 33,586,967.75 | 0.185% | 18.361% |
| 84 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | | 33,568,864.05 | 0.185% | 18.545% |
| 85 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | | 33,457,342.47 | 0.184% | 18.729% |
| 86 | FIRST FINANCIAL BANCORP COMMON STOCK | | 33,431,727.40 | 0.184% | 18.913% |
| 87 | TECH DATA CORP COMMON STOCK USD.0015 | | 33,342,505.66 | 0.183% | 19.096% |
| 88 | AVISTA CORP COMMON STOCK | | 33,236,891.52 | 0.183% | 19.279% |
| 89 | CIENA CORP COMMON STOCK USD.01 | | 33,164,524.40 | 0.182% | 19.461% |
| 90 | HOPE BANCORP INC COMMON STOCK USD.001 | | 32,900,058.03 | 0.181% | 19.642% |
| 91 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | | 32,698,792.56 | 0.180% | 19.822% |
| 92 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | | 32,502,449.29 | 0.179% | 20.001% |
| 93 | BANK OF HAWAII CORP COMMON STOCK USD.01 | | 32,360,538.18 | 0.178% | 20.179% |
| 94 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | | 32,277,651.45 | 0.177% | 20.356% |
| 95 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | | 32,254,070.40 | 0.177% | 20.533% |
| 96 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | | 32,211,356.40 | 0.177% | 20.710% |
| 97 | RBC BEARINGS INC COMMON STOCK USD.01 | | 32,126,070.47 | 0.177% | 20.887% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 98 | SPIRE INC COMMON STOCK USD1.0 | | 32,106,888.75 | 0.177% | 21.064% |
| 99 | ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01 | | 32,040,250.20 | 0.176% | 21.240% |
| 100 | SOUTH STATE CORP COMMON STOCK USD2.5 | | 32,020,854.38 | 0.176% | 21.416% |
| 101 | CHART INDUSTRIES INC COMMON STOCK USD.01 | | 32,009,210.58 | 0.176% | 21.592% |
| 102 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | | 31,914,854.40 | 0.175% | 21.767% |
| 103 | BARNES GROUP INC COMMON STOCK USD.01 | | 31,898,854.54 | 0.175% | 21.943% |
| 104 | AXON ENTERPRISE INC COMMON STOCK USD.00001 | | 31,518,416.00 | 0.173% | 22.116% |
| 105 | RLI CORP COMMON STOCK USD1.0 | | 31,489,028.08 | 0.173% | 22.289% |
| 106 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | | 31,426,452.60 | 0.173% | 22.462% |
| 107 | WELBILT INC COMMON STOCK USD.01 | | 31,305,306.78 | 0.172% | 22.634% |
| 108 | MATADOR RESOURCES CO COMMON STOCK USD.01 | | 31,279,467.66 | 0.172% | 22.806% |
| 109 | TIMKEN CO COMMON STOCK | | 31,264,827.00 | 0.172% | 22.978% |
| 110 | CVB FINANCIAL CORP COMMON STOCK | | 31,257,314.01 | 0.172% | 23.150% |
| 111 | VALLEY NATIONAL BANCORP COMMON STOCK | | 31,213,967.89 | 0.172% | 23.321% |
| 112 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | | 31,143,365.47 | 0.171% | 23.492% |
| 113 | SANDERSON FARMS INC COMMON STOCK USD1.0 | | 31,072,299.64 | 0.171% | 23.663% |
| 114 | POLYONE CORPORATION COMMON STOCK USD.01 | | 31,018,997.44 | 0.171% | 23.834% |
| 115 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | | 30,938,122.98 | 0.170% | 24.004% |
| 116 | PNM RESOURCES INC COMMON STOCK | | 30,723,747.25 | 0.169% | 24.173% |
| 117 | UNIFIRST CORP/MA COMMON STOCK USD.1 | | 30,721,780.80 | 0.169% | 24.342% |
| 118 | DYCOM INDUSTRIES INC COMMON STOCK USD.333 | | 30,681,034.92 | 0.169% | 24.510% |
| 119 | KBR INC COMMON STOCK USD.001 | | 30,615,789.90 | 0.168% | 24.679% |
| 120 | NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01 | | 30,547,459.80 | 0.168% | 24.847% |
| 121 | WORTHINGTON INDUSTRIES COMMON STOCK | | 30,488,288.25 | 0.168% | 25.014% |
| 122 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | | 30,431,977.42 | 0.167% | 25.182% |
| 123 | HELEN OF TROY LTD COMMON STOCK USD.1 | | 30,245,178.80 | 0.166% | 25.348% |
| 124 | DANA INC COMMON STOCK USD.01 | | 30,048,068.10 | 0.165% | 25.513% |
| 125 | WINTRUST FINANCIAL CORP COMMON STOCK | | 30,034,399.81 | 0.165% | 25.678% |
| 126 | LIVANOVA PLC COMMON STOCK GBP1.0 | | 29,970,537.30 | 0.165% | 25.843% |
| 127 | REXNORD CORP COMMON STOCK USD.01 | | 29,952,482.14 | 0.165% | 26.008% |
| 128 | JACK IN THE BOX INC COMMON STOCK USD.01 | | 29,900,012.82 | 0.164% | 26.172% |
| 129 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | | 29,859,902.60 | 0.164% | 26.336% |
| 130 | WESCO INTERNATIONAL INC COMMON STOCK USD.01 | | 29,816,965.20 | 0.164% | 26.500% |
| 131 | LENDINGTREE INC COMMON STOCK USD.01 | | 29,730,522.60 | 0.163% | 26.664% |
| 132 | BALCHEM CORP COMMON STOCK USD.0667 | | 29,563,316.54 | 0.163% | 26.826% |
| 133 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | | 29,552,750.10 | 0.162% | 26.989% |
| 134 | MERCURY GENERAL CORP COMMON STOCK | | 29,345,714.09 | 0.161% | 27.150% |
| 135 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | | 29,313,976.80 | 0.161% | 27.311% |

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|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 136 | OLD NATIONAL BANCORP COMMON STOCK | | 29,290,756.15 | 0.161% | 27.472% |
| 137 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | | 29,262,367.00 | 0.161% | 27.633% |
| 138 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | | 29,216,288.00 | 0.161% | 27.794% |
| 139 | ENSCO PLC CL A COMMON STOCK USD.1 | | 29,160,046.50 | 0.160% | 27.954% |
| 140 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | | 29,078,609.85 | 0.160% | 28.114% |
| 141 | TRUSTMARK CORP COMMON STOCK | | 29,072,093.34 | 0.160% | 28.274% |
| 142 | MYRIAD GENETICS INC COMMON STOCK USD.01 | | 29,071,963.74 | 0.160% | 28.434% |
| 143 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | | 29,008,062.76 | 0.159% | 28.593% |
| 144 | LHC GROUP INC COMMON STOCK USD.01 | | 28,999,371.14 | 0.159% | 28.753% |
| 145 | VECTOR GROUP LTD COMMON STOCK USD.1 | | 28,949,009.80 | 0.159% | 28.912% |
| 146 | STAMPS.COM INC COMMON STOCK USD.001 | | 28,823,691.60 | 0.158% | 29.070% |
| 147 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | | 28,807,616.64 | 0.158% | 29.229% |
| 148 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01 | | 28,675,522.00 | 0.158% | 29.386% |
| 149 | PLANET FITNESS INC CL A COMMON STOCK USD.0001 | | 28,657,205.97 | 0.158% | 29.544% |
| 150 | KENNAMETAL INC COMMON STOCK USD1.25 | | 28,551,054.09 | 0.157% | 29.701% |
| 151 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | | 28,516,491.00 | 0.157% | 29.858% |
| 152 | BRINKER INTERNATIONAL INC COMMON STOCK USD.1 | | 28,505,269.31 | 0.157% | 30.014% |
| 153 | HILLENBRAND INC COMMON STOCK | | 28,475,626.50 | 0.157% | 30.171% |
| 154 | KOSMOS ENERGY LTD COMMON STOCK USD.01 | | 28,392,085.05 | 0.156% | 30.327% |
| 155 | DELUXE CORP COMMON STOCK USD1.0 | | 28,370,859.42 | 0.156% | 30.483% |
| 156 | NABORS INDUSTRIES LTD COMMON STOCK USD.001 | | 28,339,334.91 | 0.156% | 30.639% |
| 157 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | | 28,318,709.25 | 0.156% | 30.795% |
| 158 | ACI WORLDWIDE INC COMMON STOCK USD.005 | | 28,296,941.40 | 0.156% | 30.950% |
| 159 | SM ENERGY CO COMMON STOCK USD.01 | | 28,272,262.80 | 0.155% | 31.106% |
| 160 | TRI POINTE GROUP INC COMMON STOCK USD.01 | | 28,147,953.20 | 0.155% | 31.260% |
| 161 | FEDERATED INVESTORS INC CL B COMMON STOCK | | 28,074,371.04 | 0.154% | 31.415% |
| 162 | AARON S INC COMMON STOCK USD.5 | | 27,850,733.82 | 0.153% | 31.568% |
| 163 | HOME BANCSHARES INC COMMON STOCK USD.01 | | 27,691,241.42 | 0.152% | 31.720% |
| 164 | CLEVELAND CLIFFS INC COMMON STOCK USD.125 | | 27,682,752.78 | 0.152% | 31.872% |
| 165 | MURPHY USA INC COMMON STOCK | | 27,615,006.96 | 0.152% | 32.024% |
| 166 | INTERDIGITAL INC COMMON STOCK USD.01 | | 27,496,177.75 | 0.151% | 32.175% |
| 167 | CLEAN HARBORS INC COMMON STOCK USD.01 | | 27,467,833.00 | 0.151% | 32.326% |
| 168 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | | 27,322,275.75 | 0.150% | 32.476% |
| 169 | ONE GAS INC COMMON STOCK | | 27,270,543.25 | 0.150% | 32.626% |
| 170 | GRANITE CONSTRUCTION INC COMMON STOCK USD.01 | | 27,202,570.23 | 0.150% | 32.776% |
| 171 | QEP RESOURCES INC COMMON STOCK USD.01 | | 27,185,380.56 | 0.149% | 32.925% |
| 172 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | | 27,136,936.80 | 0.149% | 33.075% |
| 173 | MERITOR INC COMMON STOCK USD1.0 | | 27,077,795.50 | 0.149% | 33.223% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 174 | SUPERMUS PHARMACEUTICALS INC COMMON STOCK USD.001 | | 26,944,372.35 | 0.148% | 33.372% |
| 175 | SPIRIT AIRLINES INC COMMON STOCK USD.0001 | | 26,892,265.71 | 0.148% | 33.519% |
| 176 | TOPBUILD CORP COMMON STOCK | | 26,830,839.75 | 0.148% | 33.667% |
| 177 | PROASSURANCE CORP COMMON STOCK USD.01 | | 26,823,744.00 | 0.147% | 33.814% |
| 178 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | | 26,813,090.88 | 0.147% | 33.962% |
| 179 | H.B. FULLER CO. COMMON STOCK USD1.0 | | 26,741,768.70 | 0.147% | 34.109% |
| 180 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | | 26,741,287.00 | 0.147% | 34.256% |
| 181 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | | 26,699,178.55 | 0.147% | 34.403% |
| 182 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | | 26,630,748.80 | 0.146% | 34.549% |
| 183 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | | 26,569,063.29 | 0.146% | 34.695% |
| 184 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | | 26,546,718.66 | 0.146% | 34.841% |
| 185 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | | 26,496,181.00 | 0.146% | 34.987% |
| 186 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | | 26,492,330.50 | 0.146% | 35.133% |
| 187 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001 | | 26,476,862.85 | 0.146% | 35.278% |
| 188 | HALYARD HEALTH INC COMMON STOCK USD.01 | | 26,432,538.30 | 0.145% | 35.423% |
| 189 | TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01 | | 26,319,492.90 | 0.145% | 35.568% |
| 190 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | | 26,301,042.84 | 0.145% | 35.713% |
| 191 | SKYWEST INC COMMON STOCK | | 26,265,201.00 | 0.144% | 35.857% |
| 192 | NORTHWESTERN CORP COMMON STOCK USD.01 | | 26,234,844.00 | 0.144% | 36.001% |
| 193 | MOOG INC CLASS A COMMON STOCK USD1.0 | | 26,148,627.72 | 0.144% | 36.145% |
| 194 | J + J SNACK FOODS CORP COMMON STOCK | | 26,021,966.90 | 0.143% | 36.288% |
| 195 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | | 25,908,390.00 | 0.142% | 36.431% |
| 196 | BED BATH + BEYOND INC COMMON STOCK USD.01 | | 25,901,208.48 | 0.142% | 36.573% |
| 197 | PROTO LABS INC COMMON STOCK USD.001 | | 25,817,324.40 | 0.142% | 36.715% |
| 198 | COMMERCIAL METALS CO COMMON STOCK USD.01 | | 25,774,195.56 | 0.142% | 36.857% |
| 199 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | | 25,751,207.30 | 0.142% | 36.998% |
| 200 | II VI INC COMMON STOCK | | 25,723,451.55 | 0.141% | 37.140% |
| 201 | MCDERMOTT INTL INC COMMON STOCK USD1.0 | | 25,520,233.52 | 0.140% | 37.280% |
| 202 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | | 25,508,256.75 | 0.140% | 37.420% |
| 203 | AMEDISYS INC COMMON STOCK USD.001 | | 25,452,723.15 | 0.140% | 37.560% |
| 204 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | | 25,234,515.90 | 0.139% | 37.699% |
| 205 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | | 25,233,184.90 | 0.139% | 37.838% |
| 206 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | | 25,224,519.72 | 0.139% | 37.976% |
| 207 | CALLAWAY GOLF COMPANY COMMON STOCK USD.01 | | 25,189,612.86 | 0.138% | 38.115% |
| 208 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | | 25,145,806.10 | 0.138% | 38.253% |
| 209 | FTI CONSULTING INC COMMON STOCK USD.01 | | 24,979,180.45 | 0.137% | 38.390% |
| 210 | EXPONENT INC COMMON STOCK USD.001 | | 24,945,296.10 | 0.137% | 38.528% |
| 211 | SIGNET JEWELERS LTD COMMON STOCK USD.18 | | 24,930,239.00 | 0.137% | 38.665% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 212 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | | 24,841,187.84 | 0.137% | 38.801% |
| 213 | LITHIA MOTORS INC CL A COMMON STOCK | | 24,839,643.50 | 0.137% | 38.938% |
| 214 | MRC GLOBAL INC COMMON STOCK USD.01 | | 24,773,928.90 | 0.136% | 39.074% |
| 215 | CARPENTER TECHNOLOGY COMMON STOCK USD5.0 | | 24,762,712.50 | 0.136% | 39.210% |
| 216 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | | 24,700,292.40 | 0.136% | 39.346% |
| 217 | VONAGE HOLDINGS CORP COMMON STOCK USD.001 | | 24,623,980.70 | 0.135% | 39.481% |
| 218 | CHESAPEAKE ENERGY CORP COMMON STOCK USD.01 | | 24,598,101.57 | 0.135% | 39.617% |
| 219 | BLACK HILLS CORP COMMON STOCK USD1.0 | | 24,496,468.56 | 0.135% | 39.751% |
| 220 | J2 GLOBAL INC COMMON STOCK USD.01 | | 24,486,080.08 | 0.135% | 39.886% |
| 221 | CALLON PETROLEUM CO COMMON STOCK USD.01 | | 24,468,544.00 | 0.135% | 40.020% |
| 222 | CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01 | | 24,433,439.65 | 0.134% | 40.155% |
| 223 | PRICESMART INC COMMON STOCK USD.0001 | | 24,429,058.85 | 0.134% | 40.289% |
| 224 | GATX CORP COMMON STOCK USD.625 | | 24,333,548.40 | 0.134% | 40.423% |
| 225 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | | 24,329,476.14 | 0.134% | 40.557% |
| 226 | RENASANT CORP COMMON STOCK USD5.0 | | 24,317,674.88 | 0.134% | 40.690% |
| 227 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | | 24,193,871.80 | 0.133% | 40.823% |
| 228 | PLANTRONICS INC COMMON STOCK USD.01 | | 24,152,179.05 | 0.133% | 40.956% |
| 229 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | | 24,125,397.40 | 0.133% | 41.089% |
| 230 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | | 24,122,469.10 | 0.133% | 41.221% |
| 231 | MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01 | | 24,121,811.31 | 0.133% | 41.354% |
| 232 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | | 24,072,660.00 | 0.132% | 41.486% |
| 233 | OCEANEERING INTL INC COMMON STOCK USD.25 | | 23,986,134.16 | 0.132% | 41.618% |
| 234 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | | 23,954,888.06 | 0.132% | 41.750% |
| 235 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | | 23,902,818.50 | 0.131% | 41.881% |
| 236 | LANCASTER COLONY CORP COMMON STOCK | | 23,863,290.10 | 0.131% | 42.013% |
| 237 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | | 23,835,088.55 | 0.131% | 42.144% |
| 238 | PAPA JOHN S INTL INC COMMON STOCK USD.01 | | 23,733,456.50 | 0.130% | 42.274% |
| 239 | NUVASIVE INC COMMON STOCK USD.001 | | 23,695,088.78 | 0.130% | 42.404% |
| 240 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | | 23,669,794.40 | 0.130% | 42.535% |
| 241 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | | 23,667,790.00 | 0.130% | 42.665% |
| 242 | AMERIS BANCORP COMMON STOCK USD1.0 | | 23,659,256.21 | 0.130% | 42.795% |
| 243 | MEREDITH CORP COMMON STOCK USD1.0 | | 23,638,418.70 | 0.130% | 42.925% |
| 244 | EL PASO ELECTRIC CO COMMON STOCK | | 23,593,825.00 | 0.130% | 43.054% |
| 245 | FIRST MERCHANTS CORP COMMON STOCK | | 23,575,101.52 | 0.130% | 43.184% |
| 246 | ACXIOM CORP COMMON STOCK USD.1 | | 23,538,000.51 | 0.129% | 43.313% |
| 247 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | | 23,534,383.15 | 0.129% | 43.443% |
| 248 | ALLEGIAN T TRAVEL CO COMMON STOCK USD.001 | | 23,419,142.25 | 0.129% | 43.572% |
| 249 | WEIGHT WATCHERS INTL INC COMMON STOCK | | 23,407,573.00 | 0.129% | 43.700% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|--------------------------|------------------|--------------|-------------------|
| Equity | | 18,188,674,227.52 | | | 100.002% |
| 250 | CARRIZO OIL + GAS INC COMMON STOCK USD.01 | | 23,386,541.58 | 0.129% | 43.829% |
| 251 | BELDEN INC COMMON STOCK USD.01 | | 23,291,205.84 | 0.128% | 43.957% |
| 252 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | | 23,260,849.42 | 0.128% | 44.085% |
| 253 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | | 23,112,079.36 | 0.127% | 44.212% |
| 254 | ROGERS CORP COMMON STOCK USD1.0 | | 23,077,811.68 | 0.127% | 44.339% |
| 255 | COVANTA HOLDING CORP COMMON STOCK USD.1 | | 23,035,257.80 | 0.127% | 44.465% |
| 256 | PEGASYSTEMS INC COMMON STOCK USD.01 | | 23,024,219.15 | 0.127% | 44.592% |
| 257 | PRA GROUP INC COMMON STOCK USD.01 | | 22,938,011.40 | 0.126% | 44.718% |
| 258 | VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1 | | 22,898,777.20 | 0.126% | 44.844% |
| 259 | NETGEAR INC COMMON STOCK USD.001 | | 22,875,730.80 | 0.126% | 44.970% |
| 260 | ITRON INC COMMON STOCK | | 22,653,397.20 | 0.125% | 45.094% |
| 261 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | | 22,604,634.00 | 0.124% | 45.219% |
| 262 | TRINSEO SA COMMON STOCK USD.01 | | 22,574,807.40 | 0.124% | 45.343% |
| 263 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001 | | 22,526,207.00 | 0.124% | 45.467% |
| 264 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | | 22,508,194.80 | 0.124% | 45.590% |
| 265 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | | 22,367,738.90 | 0.123% | 45.713% |
| 266 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | | 22,287,543.60 | 0.123% | 45.836% |
| 267 | NAVIENT CORP COMMON STOCK USD.01 | | 22,209,614.87 | 0.122% | 45.958% |
| 268 | CABOT CORP COMMON STOCK USD1.0 | | 22,175,374.00 | 0.122% | 46.080% |
| 269 | COOPER TIRE + RUBBER COMMON STOCK USD1.0 | | 22,166,943.90 | 0.122% | 46.202% |
| 270 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | | 22,123,106.07 | 0.122% | 46.323% |
| 271 | AMKOR TECHNOLOGY INC COMMON STOCK USD.001 | | 22,042,720.70 | 0.121% | 46.445% |
| 272 | SANMINA CORP COMMON STOCK USD.01 | | 21,945,715.20 | 0.121% | 46.565% |
| 273 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | | 21,846,922.29 | 0.120% | 46.685% |
| 274 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | | 21,806,787.60 | 0.120% | 46.805% |
| 275 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | | 21,798,529.68 | 0.120% | 46.925% |
| 276 | TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025 | | 21,725,324.64 | 0.119% | 47.045% |
| 277 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | | 21,665,897.40 | 0.119% | 47.164% |
| 278 | POWER INTEGRATIONS INC COMMON STOCK USD.001 | | 21,659,282.10 | 0.119% | 47.283% |
| 279 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | | 21,636,767.50 | 0.119% | 47.402% |
| 280 | TENNECO INC COMMON STOCK USD.01 | | 21,604,947.78 | 0.119% | 47.521% |
| 281 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | | 21,533,614.52 | 0.118% | 47.639% |
| 282 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | | 21,529,828.60 | 0.118% | 47.757% |
| 283 | BIG LOTS INC COMMON STOCK USD.01 | | 21,513,587.16 | 0.118% | 47.876% |
| 284 | PLEXUS CORP COMMON STOCK USD.01 | | 21,511,894.70 | 0.118% | 47.994% |
| 285 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | | 21,465,543.60 | 0.118% | 48.112% |
| 286 | BROOKS AUTOMATION INC COMMON STOCK USD.01 | | 21,452,197.76 | 0.118% | 48.230% |
| 287 | AEROVIRONMENT INC COMMON STOCK USD.0001 | | 21,441,353.78 | 0.118% | 48.348% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 288 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | | 21,422,223.00 | 0.118% | 48.465% |
| 289 | AMERICAN STATES WATER CO COMMON STOCK | | 21,408,855.72 | 0.118% | 48.583% |
| 290 | LIFEPOINT HEALTH INC COMMON STOCK USD.01 | | 21,327,564.65 | 0.117% | 48.700% |
| 291 | BOFI HOLDING INC COMMON STOCK USD.01 | | 21,287,355.18 | 0.117% | 48.817% |
| 292 | GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0 | | 21,277,697.20 | 0.117% | 48.934% |
| 293 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | | 21,155,685.60 | 0.116% | 49.051% |
| 294 | NEOGEN CORP COMMON STOCK USD.16 | | 21,130,585.29 | 0.116% | 49.167% |
| 295 | VERINT SYSTEMS INC COMMON STOCK USD.001 | | 21,107,131.80 | 0.116% | 49.283% |
| 296 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | | 21,088,188.00 | 0.116% | 49.399% |
| 297 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | | 21,049,441.65 | 0.116% | 49.515% |
| 298 | BANNER CORPORATION COMMON STOCK USD.01 | | 20,950,426.75 | 0.115% | 49.630% |
| 299 | LCI INDUSTRIES COMMON STOCK USD.01 | | 20,933,902.30 | 0.115% | 49.745% |
| 300 | EAGLE BANCORP INC COMMON STOCK USD.01 | | 20,850,695.25 | 0.115% | 49.860% |
| 301 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | | 20,796,250.86 | 0.114% | 49.974% |
| 302 | WALKER + DUNLOP INC COMMON STOCK | | 20,794,760.92 | 0.114% | 50.088% |
| 303 | INNOSPEC INC COMMON STOCK USD.01 | | 20,787,003.90 | 0.114% | 50.203% |
| 304 | KB HOME COMMON STOCK USD1.0 | | 20,783,840.40 | 0.114% | 50.317% |
| 305 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | | 20,736,349.60 | 0.114% | 50.431% |
| 306 | CIRRUS LOGIC INC COMMON STOCK USD.001 | | 20,729,288.48 | 0.114% | 50.545% |
| 307 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | | 20,722,177.00 | 0.114% | 50.659% |
| 308 | WESBANCO INC COMMON STOCK USD2.0833 | | 20,714,706.03 | 0.114% | 50.773% |
| 309 | NAVISTAR INTERNATIONAL CORP COMMON STOCK USD.1 | | 20,690,429.76 | 0.114% | 50.886% |
| 310 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | | 20,500,775.19 | 0.113% | 50.999% |
| 311 | ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0 | | 20,456,030.00 | 0.112% | 51.112% |
| 312 | SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01 | | 20,362,173.00 | 0.112% | 51.223% |
| 313 | HAWAIIAN ELECTRIC INDS COMMON STOCK | | 20,344,060.99 | 0.112% | 51.335% |
| 314 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | | 20,233,892.15 | 0.111% | 51.447% |
| 315 | MGE ENERGY INC COMMON STOCK USD1.0 | | 20,233,399.30 | 0.111% | 51.558% |
| 316 | CARBONITE INC COMMON STOCK USD.01 | | 20,140,071.20 | 0.111% | 51.669% |
| 317 | BLACKBAUD INC COMMON STOCK USD.001 | | 20,123,363.79 | 0.111% | 51.779% |
| 318 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0 | | 20,099,927.85 | 0.111% | 51.890% |
| 319 | SEMGROUP CORP CLASS A COMMON STOCK | | 20,085,543.50 | 0.110% | 52.000% |
| 320 | TRINET GROUP INC COMMON STOCK USD.000025 | | 20,036,095.56 | 0.110% | 52.110% |
| 321 | BOISE CASCADE CO COMMON STOCK USD.01 | | 20,005,284.60 | 0.110% | 52.220% |
| 322 | DRIL QUIP INC COMMON STOCK USD.01 | | 19,976,931.65 | 0.110% | 52.330% |
| 323 | FINANCIAL ENGINES INC COMMON STOCK USD.0001 | | 19,968,640.90 | 0.110% | 52.440% |
| 324 | KAMAN CORP COMMON STOCK USD1.0 | | 19,876,391.43 | 0.109% | 52.549% |
| 325 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | | 19,863,548.00 | 0.109% | 52.658% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 326 | CAL MAINE FOODS INC COMMON STOCK USD.01 | | 19,860,170.15 | 0.109% | 52.768% |
| 327 | ABM INDUSTRIES INC COMMON STOCK USD.01 | | 19,846,808.68 | 0.109% | 52.877% |
| 328 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | | 19,826,765.06 | 0.109% | 52.986% |
| 329 | SAIA INC COMMON STOCK USD.001 | | 19,802,780.00 | 0.109% | 53.095% |
| 330 | EXLSERVICE HOLDINGS INC COMMON STOCK USD.001 | | 19,794,107.16 | 0.109% | 53.203% |
| 331 | HEALTH EQUITY INC COMMON STOCK USD.0001 | | 19,737,033.24 | 0.109% | 53.312% |
| 332 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01 | | 19,727,798.86 | 0.108% | 53.420% |
| 333 | FINISAR CORPORATION COMMON STOCK USD.001 | | 19,715,444.92 | 0.108% | 53.529% |
| 334 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01 | | 19,653,916.68 | 0.108% | 53.637% |
| 335 | TIVO CORP COMMON STOCK USD.001 | | 19,588,665.60 | 0.108% | 53.745% |
| 336 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | | 19,582,928.70 | 0.108% | 53.852% |
| 337 | HERMAN MILLER INC COMMON STOCK USD.2 | | 19,555,843.75 | 0.108% | 53.960% |
| 338 | WD 40 CO COMMON STOCK USD.001 | | 19,479,968.55 | 0.107% | 54.067% |
| 339 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | | 19,448,169.94 | 0.107% | 54.174% |
| 340 | ICU MEDICAL INC COMMON STOCK USD.1 | | 19,410,997.65 | 0.107% | 54.280% |
| 341 | ROWAN COMPANIES PLC A COMMON STOCK USD.125 | | 19,381,486.80 | 0.107% | 54.387% |
| 342 | HMS HOLDINGS CORP COMMON STOCK USD.01 | | 19,257,946.05 | 0.106% | 54.493% |
| 343 | VIRTUSA CORP COMMON STOCK USD.01 | | 19,227,062.30 | 0.106% | 54.599% |
| 344 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | | 19,198,644.64 | 0.106% | 54.704% |
| 345 | FIRST INTERSTATE BANCSYS A COMMON STOCK | | 19,098,097.20 | 0.105% | 54.809% |
| 346 | CAREER EDUCATION CORP COMMON STOCK USD.01 | | 19,078,890.66 | 0.105% | 54.914% |
| 347 | EMCOR GROUP INC COMMON STOCK USD.01 | | 19,059,189.30 | 0.105% | 55.019% |
| 348 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | | 18,908,551.28 | 0.104% | 55.123% |
| 349 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | | 18,875,690.02 | 0.104% | 55.227% |
| 350 | CENTERSTATE BANK CORP COMMON STOCK USD.01 | | 18,861,435.00 | 0.104% | 55.330% |
| 351 | CUBIC CORP COMMON STOCK | | 18,858,969.35 | 0.104% | 55.434% |
| 352 | ENSGN GROUP INC/THE COMMON STOCK USD.001 | | 18,858,872.69 | 0.104% | 55.538% |
| 353 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | | 18,853,459.74 | 0.104% | 55.641% |
| 354 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | | 18,852,457.05 | 0.104% | 55.745% |
| 355 | CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01 | | 18,848,270.00 | 0.104% | 55.849% |
| 356 | HECLA MINING CO COMMON STOCK USD.25 | | 18,748,649.68 | 0.103% | 55.952% |
| 357 | OMNICELL INC COMMON STOCK USD.001 | | 18,746,103.95 | 0.103% | 56.055% |
| 358 | NELNET INC CL A COMMON STOCK USD.01 | | 18,691,153.92 | 0.103% | 56.158% |
| 359 | WADDELL + REED FINANCIAL A COMMON STOCK USD.01 | | 18,636,047.40 | 0.102% | 56.260% |
| 360 | PGT INNOVATIONS INC COMMON STOCK USD.01 | | 18,596,279.70 | 0.102% | 56.362% |
| 361 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | | 18,558,430.00 | 0.102% | 56.464% |
| 362 | FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01 | | 18,552,635.37 | 0.102% | 56.566% |
| 363 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | | 18,511,317.68 | 0.102% | 56.668% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 364 | REALPAGE INC COMMON STOCK USD.001 | | 18,500,198.75 | 0.102% | 56.770% |
| 365 | MOBILE MINI INC COMMON STOCK USD.01 | | 18,496,819.20 | 0.102% | 56.871% |
| 366 | FORWARD AIR CORP COMMON STOCK USD.01 | | 18,459,790.80 | 0.101% | 56.973% |
| 367 | KEMET CORP COMMON STOCK USD.01 | | 18,451,370.16 | 0.101% | 57.074% |
| 368 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | | 18,374,407.94 | 0.101% | 57.175% |
| 369 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | | 18,150,225.64 | 0.100% | 57.275% |
| 370 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | | 18,116,239.50 | 0.100% | 57.375% |
| 371 | VALIDUS HOLDINGS LTD COMMON STOCK USD.175 | | 18,106,556.16 | 0.100% | 57.474% |
| 372 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | | 18,099,315.54 | 0.100% | 57.574% |
| 373 | SCIENTIFIC GAMES CORP COMMON STOCK USD.001 | | 18,083,890.80 | 0.099% | 57.673% |
| 374 | VERIFONE SYSTEMS INC COMMON STOCK USD.01 | | 18,052,285.44 | 0.099% | 57.773% |
| 375 | BIOTELEMETRY INC COMMON STOCK USD.001 | | 18,030,694.50 | 0.099% | 57.872% |
| 376 | HUB GROUP INC CL A COMMON STOCK USD.01 | | 17,982,099.90 | 0.099% | 57.971% |
| 377 | MONRO INC COMMON STOCK USD.01 | | 17,979,881.70 | 0.099% | 58.069% |
| 378 | HEALTHCARE SERVICES GROUP COMMON STOCK USD.01 | | 17,911,999.65 | 0.098% | 58.168% |
| 379 | N B T BANCORP INC COMMON STOCK USD.01 | | 17,846,116.20 | 0.098% | 58.266% |
| 380 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | | 17,821,032.60 | 0.098% | 58.364% |
| 381 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | | 17,813,949.30 | 0.098% | 58.462% |
| 382 | BRADY CORPORATION CL A COMMON STOCK USD.01 | | 17,723,511.00 | 0.097% | 58.559% |
| 383 | NATIONAL GENERAL HLDGS COMMON STOCK USD.01 | | 17,721,841.90 | 0.097% | 58.657% |
| 384 | TOWNE BANK COMMON STOCK USD1.667 | | 17,677,221.30 | 0.097% | 58.754% |
| 385 | MGP INGREDIENTS INC COMMON STOCK | | 17,644,118.80 | 0.097% | 58.851% |
| 386 | ABAXIS INC COMMON STOCK | | 17,566,185.60 | 0.097% | 58.948% |
| 387 | MUELLER INDUSTRIES INC COMMON STOCK USD.01 | | 17,552,602.40 | 0.097% | 59.044% |
| 388 | FERRO CORP COMMON STOCK USD1.0 | | 17,523,826.32 | 0.096% | 59.140% |
| 389 | COMFORT SYSTEMS USA INC COMMON STOCK USD.01 | | 17,469,100.05 | 0.096% | 59.237% |
| 390 | NOW INC COMMON STOCK USD.01 | | 17,384,276.10 | 0.096% | 59.332% |
| 391 | NANOMETRICS INC COMMON STOCK | | 17,361,100.35 | 0.095% | 59.428% |
| 392 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | | 17,304,535.18 | 0.095% | 59.523% |
| 393 | CROCS INC COMMON STOCK USD.001 | | 17,273,526.48 | 0.095% | 59.618% |
| 394 | CNO FINANCIAL GROUP INC COMMON STOCK USD.01 | | 17,266,829.58 | 0.095% | 59.713% |
| 395 | OTTER TAIL CORP COMMON STOCK USD5.0 | | 17,263,923.60 | 0.095% | 59.807% |
| 396 | B+G FOODS INC COMMON STOCK USD.01 | | 17,246,744.95 | 0.095% | 59.902% |
| 397 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | | 17,218,034.60 | 0.095% | 59.997% |
| 398 | TRONOX LTD CL A COMMON STOCK USD.01 | | 17,161,915.32 | 0.094% | 60.091% |
| 399 | AMERICAN WOODMARK CORP COMMON STOCK | | 17,148,313.70 | 0.094% | 60.186% |
| 400 | SUMMIT MATERIALS INC CL A COMMON STOCK USD.01 | | 17,058,962.90 | 0.094% | 60.279% |
| 401 | EBIX INC COMMON STOCK USD.1 | | 17,041,922.40 | 0.094% | 60.373% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 402 | SERVIFIRST BANCSHARES INC COMMON STOCK USD.001 | | 17,000,774.84 | 0.093% | 60.467% |
| 403 | BOINGO WIRELESS INC COMMON STOCK | | 16,978,940.01 | 0.093% | 60.560% |
| 404 | DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01 | | 16,977,169.32 | 0.093% | 60.653% |
| 405 | HRG GROUP INC COMMON STOCK USD.01 | | 16,963,976.04 | 0.093% | 60.747% |
| 406 | HANCOCK WHITNEY CORP COMMON STOCK USD3.33 | | 16,959,676.50 | 0.093% | 60.840% |
| 407 | TTM TECHNOLOGIES COMMON STOCK USD.001 | | 16,925,175.69 | 0.093% | 60.933% |
| 408 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | | 16,909,076.25 | 0.093% | 61.026% |
| 409 | FEDERAL SIGNAL CORP COMMON STOCK USD1.0 | | 16,901,195.51 | 0.093% | 61.119% |
| 410 | CONMED CORP COMMON STOCK USD.01 | | 16,878,769.55 | 0.093% | 61.212% |
| 411 | ARCH COAL INC A COMMON STOCK USD.01 | | 16,815,440.72 | 0.092% | 61.304% |
| 412 | IROBOT CORP COMMON STOCK USD.01 | | 16,751,343.28 | 0.092% | 61.396% |
| 413 | MANHATTAN ASSOCIATES INC COMMON STOCK USD.01 | | 16,709,286.40 | 0.092% | 61.488% |
| 414 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | | 16,703,509.90 | 0.092% | 61.580% |
| 415 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | | 16,642,203.81 | 0.091% | 61.671% |
| 416 | SPX FLOW INC COMMON STOCK USD.01 | | 16,633,501.05 | 0.091% | 61.763% |
| 417 | CONVERGYS CORP COMMON STOCK | | 16,584,311.04 | 0.091% | 61.854% |
| 418 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | | 16,478,035.92 | 0.091% | 61.945% |
| 419 | LANDSTAR SYSTEM INC COMMON STOCK USD.01 | | 16,448,670.00 | 0.090% | 62.035% |
| 420 | KIRBY CORP COMMON STOCK USD.1 | | 16,406,269.50 | 0.090% | 62.125% |
| 421 | LA Z BOY INC COMMON STOCK USD1.0 | | 16,375,912.80 | 0.090% | 62.215% |
| 422 | INTER PARFUMS INC COMMON STOCK USD.001 | | 16,372,001.10 | 0.090% | 62.305% |
| 423 | RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01 | | 16,365,074.85 | 0.090% | 62.395% |
| 424 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | | 16,298,918.72 | 0.090% | 62.485% |
| 425 | STONERIDGE INC COMMON STOCK | | 16,284,519.81 | 0.090% | 62.574% |
| 426 | SILGAN HOLDINGS INC COMMON STOCK USD.01 | | 16,242,827.28 | 0.089% | 62.664% |
| 427 | AIRCASTLE LTD COMMON STOCK USD.01 | | 16,240,456.56 | 0.089% | 62.753% |
| 428 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | | 16,229,197.60 | 0.089% | 62.842% |
| 429 | DIODES INC COMMON STOCK USD.667 | | 16,203,395.20 | 0.089% | 62.931% |
| 430 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | | 16,202,993.95 | 0.089% | 63.020% |
| 431 | CALERES INC COMMON STOCK USD.01 | | 16,195,184.82 | 0.089% | 63.109% |
| 432 | ELECTRONICS FOR IMAGING COMMON STOCK USD.01 | | 16,171,495.06 | 0.089% | 63.198% |
| 433 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | | 16,120,948.44 | 0.089% | 63.287% |
| 434 | STEPAN CO COMMON STOCK USD1.0 | | 16,053,177.80 | 0.088% | 63.375% |
| 435 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | | 16,019,822.00 | 0.088% | 63.463% |
| 436 | OWENS ILLINOIS INC COMMON STOCK USD.01 | | 16,010,098.80 | 0.088% | 63.551% |
| 437 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | | 15,978,121.20 | 0.088% | 63.639% |
| 438 | CALAVO GROWERS INC COMMON STOCK USD.001 | | 15,975,080.00 | 0.088% | 63.727% |
| 439 | HARSCO CORP COMMON STOCK USD1.25 | | 15,929,802.00 | 0.088% | 63.815% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|--------------------------|------------------|--------------|-------------------|
| Equity | | 18,188,674,227.52 | | | 100.002% |
| 440 | HNI CORP COMMON STOCK USD1.0 | | 15,923,938.11 | 0.088% | 63.902% |
| 441 | QUIDEL CORP COMMON STOCK USD.001 | | 15,834,571.50 | 0.087% | 63.989% |
| 442 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | | 15,809,940.44 | 0.087% | 64.076% |
| 443 | BGC PARTNERS INC CL A COMMON STOCK USD.01 | | 15,791,169.48 | 0.087% | 64.163% |
| 444 | CAMBREX CORP COMMON STOCK USD.1 | | 15,789,179.10 | 0.087% | 64.250% |
| 445 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | | 15,769,442.37 | 0.087% | 64.336% |
| 446 | UNIVERSAL CORP/VA COMMON STOCK | | 15,759,112.95 | 0.087% | 64.423% |
| 447 | TTEC HOLDINGS INC COMMON STOCK USD.01 | | 15,718,701.70 | 0.086% | 64.509% |
| 448 | KFORCE INC COMMON STOCK USD.01 | | 15,716,838.20 | 0.086% | 64.596% |
| 449 | GREIF INC CL A COMMON STOCK | | 15,660,375.01 | 0.086% | 64.682% |
| 450 | PEABODY ENERGY CORP COMMON STOCK | | 15,640,157.85 | 0.086% | 64.768% |
| 451 | MOELIS + CO CLASS A COMMON STOCK USD.01 | | 15,599,991.75 | 0.086% | 64.854% |
| 452 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | | 15,577,734.00 | 0.086% | 64.939% |
| 453 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | | 15,551,660.40 | 0.086% | 65.025% |
| 454 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | | 15,543,217.90 | 0.085% | 65.110% |
| 455 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | | 15,525,805.95 | 0.085% | 65.196% |
| 456 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | | 15,524,106.50 | 0.085% | 65.281% |
| 457 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | | 15,523,864.50 | 0.085% | 65.366% |
| 458 | VERSUM MATERIALS INC COMMON STOCK USD1.0 | | 15,436,533.91 | 0.085% | 65.451% |
| 459 | METHODE ELECTRONICS INC COMMON STOCK USD.5 | | 15,412,340.35 | 0.085% | 65.536% |
| 460 | AAON INC COMMON STOCK USD.004 | | 15,344,580.50 | 0.084% | 65.620% |
| 461 | ENDO INTERNATIONAL PLC COMMON STOCK USD.0001 | | 15,266,106.76 | 0.084% | 65.704% |
| 462 | DSW INC CLASS A COMMON STOCK | | 15,254,567.88 | 0.084% | 65.788% |
| 463 | CORELOGIC INC COMMON STOCK USD1.0 | | 15,238,569.78 | 0.084% | 65.872% |
| 464 | H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01 | | 15,190,853.11 | 0.084% | 65.955% |
| 465 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | | 15,186,256.86 | 0.083% | 66.039% |
| 466 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | | 15,167,222.35 | 0.083% | 66.122% |
| 467 | OSI SYSTEMS INC COMMON STOCK | | 15,138,760.68 | 0.083% | 66.206% |
| 468 | NOVANTA INC COMMON STOCK | | 15,113,292.50 | 0.083% | 66.289% |
| 469 | RAMBUS INC COMMON STOCK USD.001 | | 15,107,907.80 | 0.083% | 66.372% |
| 470 | BJ S RESTAURANTS INC COMMON STOCK | | 15,091,272.00 | 0.083% | 66.455% |
| 471 | PATTERN ENERGY GROUP INC A COMMON STOCK USD.01 | | 15,049,781.42 | 0.083% | 66.537% |
| 472 | WABASH NATIONAL CORP COMMON STOCK USD.01 | | 15,036,574.53 | 0.083% | 66.620% |
| 473 | FABRINET COMMON STOCK USD.01 | | 15,018,918.12 | 0.083% | 66.703% |
| 474 | KMG CHEMICALS INC COMMON STOCK USD.01 | | 15,012,303.95 | 0.083% | 66.785% |
| 475 | OXFORD INDUSTRIES INC COMMON STOCK USD1.0 | | 14,967,807.68 | 0.082% | 66.868% |
| 476 | SONIC CORP COMMON STOCK USD.01 | | 14,960,316.24 | 0.082% | 66.950% |
| 477 | CALAMP CORP COMMON STOCK USD.01 | | 14,927,506.08 | 0.082% | 67.032% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|--------------------------|------------------|--------------|-------------------|
| Equity | | 18,188,674,227.52 | | | 100.002% |
| 478 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | | 14,926,005.75 | 0.082% | 67.114% |
| 479 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | | 14,871,528.00 | 0.082% | 67.196% |
| 480 | FIRST BUSEY CORP COMMON STOCK USD.001 | | 14,807,462.28 | 0.081% | 67.277% |
| 481 | MATSON INC COMMON STOCK | | 14,800,445.44 | 0.081% | 67.358% |
| 482 | MSG NETWORKS INC A COMMON STOCK USD.01 | | 14,670,431.80 | 0.081% | 67.439% |
| 483 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | | 14,635,895.75 | 0.080% | 67.520% |
| 484 | WINGSTOP INC COMMON STOCK USD.01 | | 14,588,686.77 | 0.080% | 67.600% |
| 485 | S + T BANCORP INC COMMON STOCK USD2.5 | | 14,568,273.57 | 0.080% | 67.680% |
| 486 | QUALYS INC COMMON STOCK USD.001 | | 14,523,619.95 | 0.080% | 67.760% |
| 487 | INTERFACE INC COMMON STOCK USD.1 | | 14,481,396.90 | 0.080% | 67.839% |
| 488 | PATRICK INDUSTRIES INC COMMON STOCK | | 14,459,887.20 | 0.080% | 67.919% |
| 489 | NOBLE CORP PLC COMMON STOCK USD.01 | | 14,443,417.72 | 0.079% | 67.998% |
| 490 | KRATON CORP COMMON STOCK USD.01 | | 14,418,494.32 | 0.079% | 68.078% |
| 491 | MERITAGE HOMES CORP COMMON STOCK USD.01 | | 14,355,472.00 | 0.079% | 68.157% |
| 492 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01 | | 14,315,297.50 | 0.079% | 68.235% |
| 493 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | | 14,263,649.40 | 0.078% | 68.314% |
| 494 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | | 14,246,169.00 | 0.078% | 68.392% |
| 495 | ASTEC INDUSTRIES INC COMMON STOCK USD.2 | | 14,243,440.36 | 0.078% | 68.470% |
| 496 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | | 14,208,589.35 | 0.078% | 68.548% |
| 497 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0 | | 14,205,844.80 | 0.078% | 68.626% |
| 498 | ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01 | | 14,205,489.30 | 0.078% | 68.705% |
| 499 | TIMKENSTEEL CORP COMMON STOCK | | 14,188,378.81 | 0.078% | 68.783% |
| 500 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01 | | 14,184,258.40 | 0.078% | 68.861% |
| 501 | TENNANT CO COMMON STOCK USD.375 | | 14,101,496.40 | 0.078% | 68.938% |
| 502 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | | 14,066,588.76 | 0.077% | 69.015% |
| 503 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | | 14,052,461.80 | 0.077% | 69.093% |
| 504 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | | 13,973,823.50 | 0.077% | 69.170% |
| 505 | AMERISAFE INC COMMON STOCK USD.01 | | 13,867,193.40 | 0.076% | 69.246% |
| 506 | SYNAPTICS INC COMMON STOCK USD.001 | | 13,864,876.08 | 0.076% | 69.322% |
| 507 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | | 13,852,093.25 | 0.076% | 69.398% |
| 508 | LUMINEX CORP COMMON STOCK USD.001 | | 13,838,001.60 | 0.076% | 69.474% |
| 509 | AMNEAL PHARMACEUTICALS INC COMMON STOCK USD.01 | | 13,825,974.96 | 0.076% | 69.550% |
| 510 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | | 13,752,266.50 | 0.076% | 69.626% |
| 511 | DENNY S CORP COMMON STOCK USD.01 | | 13,744,565.75 | 0.076% | 69.701% |
| 512 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | | 13,730,164.65 | 0.075% | 69.777% |
| 513 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | | 13,706,365.60 | 0.075% | 69.852% |
| 514 | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01 | | 13,703,931.96 | 0.075% | 69.928% |
| 515 | HFF INC CLASS A COMMON STOCK USD.01 | | 13,695,816.36 | 0.075% | 70.003% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 516 | VIASAT INC COMMON STOCK USD.0001 | | 13,687,297.32 | 0.075% | 70.078% |
| 517 | AK STEEL HOLDING CORP COMMON STOCK USD.01 | | 13,670,464.28 | 0.075% | 70.153% |
| 518 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | | 13,652,639.00 | 0.075% | 70.228% |
| 519 | SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1 | | 13,645,588.32 | 0.075% | 70.303% |
| 520 | ANALOGIC CORP COMMON STOCK USD.05 | | 13,589,444.40 | 0.075% | 70.378% |
| 521 | ACTUANT CORP A COMMON STOCK USD.2 | | 13,581,153.90 | 0.075% | 70.453% |
| 522 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | | 13,497,065.40 | 0.074% | 70.527% |
| 523 | MANITOWOC COMPANY INC COMMON STOCK USD.01 | | 13,496,071.65 | 0.074% | 70.601% |
| 524 | ACORDA THERAPEUTICS INC COMMON STOCK USD.001 | | 13,490,268.75 | 0.074% | 70.675% |
| 525 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | | 13,464,288.00 | 0.074% | 70.749% |
| 526 | NEENAH INC COMMON STOCK USD.01 | | 13,435,762.05 | 0.074% | 70.823% |
| 527 | MDC HOLDINGS INC COMMON STOCK USD.01 | | 13,431,826.66 | 0.074% | 70.897% |
| 528 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | | 13,412,253.40 | 0.074% | 70.971% |
| 529 | LIGAND PHARMACEUTICALS COMMON STOCK USD.001 | | 13,354,987.02 | 0.073% | 71.044% |
| 530 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | | 13,345,200.00 | 0.073% | 71.118% |
| 531 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | | 13,325,558.80 | 0.073% | 71.191% |
| 532 | GUESS? INC COMMON STOCK USD.01 | | 13,278,784.40 | 0.073% | 71.264% |
| 533 | JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01 | | 13,270,203.76 | 0.073% | 71.337% |
| 534 | COREPOINT LODGING INC REIT USD.01 | | 13,226,177.09 | 0.073% | 71.410% |
| 535 | SLEEP NUMBER CORP COMMON STOCK USD.01 | | 13,190,652.00 | 0.073% | 71.482% |
| 536 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | | 13,152,798.52 | 0.072% | 71.554% |
| 537 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | | 13,152,336.75 | 0.072% | 71.627% |
| 538 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | | 13,123,241.55 | 0.072% | 71.699% |
| 539 | CARS.COM INC COMMON STOCK USD.01 | | 13,108,124.88 | 0.072% | 71.771% |
| 540 | US ECOLOGY INC COMMON STOCK USD.01 | | 13,087,297.20 | 0.072% | 71.843% |
| 541 | NATUS MEDICAL INC COMMON STOCK USD.001 | | 13,045,552.20 | 0.072% | 71.915% |
| 542 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | | 13,039,858.62 | 0.072% | 71.986% |
| 543 | KULICKE + SOFFA INDUSTRIES COMMON STOCK | | 13,028,387.68 | 0.072% | 72.058% |
| 544 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | | 13,017,628.75 | 0.072% | 72.130% |
| 545 | LAKELAND FINANCIAL CORP COMMON STOCK | | 12,999,607.60 | 0.071% | 72.201% |
| 546 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | | 12,991,381.55 | 0.071% | 72.272% |
| 547 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | | 12,982,076.16 | 0.071% | 72.344% |
| 548 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | | 12,977,084.64 | 0.071% | 72.415% |
| 549 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | | 12,974,739.25 | 0.071% | 72.487% |
| 550 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | | 12,967,173.10 | 0.071% | 72.558% |
| 551 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | | 12,958,516.90 | 0.071% | 72.629% |
| 552 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | | 12,945,840.60 | 0.071% | 72.700% |
| 553 | UNIT CORP COMMON STOCK USD.2 | | 12,828,379.20 | 0.071% | 72.771% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 554 | IBERIABANK CORP COMMON STOCK USD1.0 | | 12,813,722.80 | 0.070% | 72.841% |
| 555 | GENTHERM INC COMMON STOCK | | 12,779,293.80 | 0.070% | 72.912% |
| 556 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | | 12,775,811.94 | 0.070% | 72.982% |
| 557 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | | 12,773,027.82 | 0.070% | 73.052% |
| 558 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | | 12,761,232.00 | 0.070% | 73.122% |
| 559 | SYNTEL INC COMMON STOCK | | 12,755,421.00 | 0.070% | 73.192% |
| 560 | CRYOLIFE INC COMMON STOCK USD.01 | | 12,737,494.55 | 0.070% | 73.262% |
| 561 | STRAYER EDUCATION INC COMMON STOCK USD.01 | | 12,734,433.70 | 0.070% | 73.332% |
| 562 | LEGG MASON INC COMMON STOCK USD.1 | | 12,721,779.07 | 0.070% | 73.402% |
| 563 | BADGER METER INC COMMON STOCK USD1.0 | | 12,671,050.00 | 0.070% | 73.472% |
| 564 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | | 12,637,209.75 | 0.069% | 73.541% |
| 565 | STEELCASE INC CL A COMMON STOCK | | 12,634,761.60 | 0.069% | 73.611% |
| 566 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | | 12,630,036.00 | 0.069% | 73.680% |
| 567 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | | 12,564,416.25 | 0.069% | 73.749% |
| 568 | SUN HYDRAULICS CORP COMMON STOCK USD.001 | | 12,554,049.92 | 0.069% | 73.818% |
| 569 | SJW GROUP COMMON STOCK USD.001 | | 12,541,847.71 | 0.069% | 73.887% |
| 570 | ACCO BRANDS CORP COMMON STOCK USD.01 | | 12,530,711.70 | 0.069% | 73.956% |
| 571 | COEUR MINING INC COMMON STOCK USD.01 | | 12,486,205.42 | 0.069% | 74.025% |
| 572 | GORMAN RUPP CO COMMON STOCK | | 12,477,610.29 | 0.069% | 74.094% |
| 573 | ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001 | | 12,438,025.80 | 0.068% | 74.162% |
| 574 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | | 12,422,161.95 | 0.068% | 74.230% |
| 575 | BANCFIRST CORP COMMON STOCK USD1.0 | | 12,405,773.00 | 0.068% | 74.298% |
| 576 | ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1 | | 12,344,615.25 | 0.068% | 74.366% |
| 577 | FBL FINANCIAL GROUP INC CL A COMMON STOCK | | 12,324,087.00 | 0.068% | 74.434% |
| 578 | NATIONAL BANK HOLD CL A COMMON STOCK | | 12,315,787.44 | 0.068% | 74.502% |
| 579 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | | 12,313,269.25 | 0.068% | 74.569% |
| 580 | PETMED EXPRESS INC COMMON STOCK USD.001 | | 12,275,445.93 | 0.067% | 74.637% |
| 581 | TRIMAS CORP COMMON STOCK USD.01 | | 12,214,888.40 | 0.067% | 74.704% |
| 582 | TIVITY HEALTH INC COMMON STOCK USD.001 | | 12,176,650.40 | 0.067% | 74.771% |
| 583 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | | 12,111,790.02 | 0.067% | 74.838% |
| 584 | INSTEEL INDUSTRIES INC COMMON STOCK | | 12,108,425.44 | 0.067% | 74.904% |
| 585 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | | 12,107,371.30 | 0.067% | 74.971% |
| 586 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | | 12,058,561.62 | 0.066% | 75.037% |
| 587 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | | 12,048,361.20 | 0.066% | 75.103% |
| 588 | PATTERSON COS INC COMMON STOCK USD.01 | | 12,045,003.80 | 0.066% | 75.170% |
| 589 | ENVISION HEALTHCARE CORP COMMON STOCK | | 12,040,532.48 | 0.066% | 75.236% |
| 590 | MAXLINEAR INC COMMON STOCK | | 12,014,680.85 | 0.066% | 75.302% |
| 591 | ENSTAR GROUP LTD COMMON STOCK USD1.0 | | 11,991,750.00 | 0.066% | 75.368% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 592 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | | 11,982,312.65 | 0.066% | 75.434% |
| 593 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01 | | 11,971,414.64 | 0.066% | 75.499% |
| 594 | QUALITY SYSTEMS INC COMMON STOCK USD.01 | | 11,966,152.00 | 0.066% | 75.565% |
| 595 | MCGRATH RENTCORP COMMON STOCK | | 11,960,988.12 | 0.066% | 75.631% |
| 596 | AAR CORP COMMON STOCK USD1.0 | | 11,944,564.44 | 0.066% | 75.697% |
| 597 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01 | | 11,855,805.95 | 0.065% | 75.762% |
| 598 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | | 11,852,189.37 | 0.065% | 75.827% |
| 599 | SYNEOS HEALTH INC COMMON STOCK USD.01 | | 11,841,555.00 | 0.065% | 75.892% |
| 600 | CARDTRONICS PLC A COMMON STOCK | | 11,835,392.74 | 0.065% | 75.957% |
| 601 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | | 11,830,087.50 | 0.065% | 76.022% |
| 602 | 1ST SOURCE CORP COMMON STOCK | | 11,756,236.70 | 0.065% | 76.087% |
| 603 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001 | | 11,744,250.30 | 0.065% | 76.151% |
| 604 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | | 11,741,470.10 | 0.065% | 76.216% |
| 605 | COHEN + STEERS INC COMMON STOCK USD.01 | | 11,734,397.39 | 0.065% | 76.280% |
| 606 | AZZ INC COMMON STOCK USD1.0 | | 11,719,063.25 | 0.064% | 76.345% |
| 607 | OFFICE DEPOT INC COMMON STOCK USD.01 | | 11,718,806.56 | 0.064% | 76.409% |
| 608 | FIRST BANCORP/NC COMMON STOCK | | 11,694,448.89 | 0.064% | 76.474% |
| 609 | CABLE ONE INC COMMON STOCK USD.01 | | 11,682,424.56 | 0.064% | 76.538% |
| 610 | FORMFACTOR INC COMMON STOCK USD.001 | | 11,630,195.35 | 0.064% | 76.602% |
| 611 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | | 11,588,171.72 | 0.064% | 76.666% |
| 612 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | | 11,574,905.55 | 0.064% | 76.729% |
| 613 | BLUCORA INC COMMON STOCK USD.0001 | | 11,553,270.30 | 0.064% | 76.793% |
| 614 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | | 11,474,811.75 | 0.063% | 76.856% |
| 615 | XO GROUP INC COMMON STOCK USD.01 | | 11,442,799.20 | 0.063% | 76.919% |
| 616 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | | 11,426,278.50 | 0.063% | 76.982% |
| 617 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | | 11,408,702.50 | 0.063% | 77.044% |
| 618 | WESTAMERICA BANCORPORATION COMMON STOCK | | 11,406,682.99 | 0.063% | 77.107% |
| 619 | ALEXANDER + BALDWIN INC REIT | | 11,403,385.89 | 0.063% | 77.170% |
| 620 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | | 11,383,111.9€ | 0.063% | 77.232% |
| 621 | ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0 | | 11,362,011.75 | 0.062% | 77.295% |
| 622 | MULTI COLOR CORP COMMON STOCK | | 11,356,616.00 | 0.062% | 77.357% |
| 623 | INFINERA CORP COMMON STOCK USD.001 | | 11,316,597.60 | 0.062% | 77.419% |
| 624 | TRUEBLUE INC COMMON STOCK | | 11,314,383.60 | 0.062% | 77.482% |
| 625 | AMC NETWORKS INC A COMMON STOCK | | 11,278,383.26 | 0.062% | 77.544% |
| 626 | COBIZ FINANCIAL INC COMMON STOCK USD.01 | | 11,195,042.40 | 0.062% | 77.605% |
| 627 | CITY HOLDING CO COMMON STOCK USD2.5 | | 11,180,793.58 | 0.061% | 77.667% |
| 628 | PITNEY BOWES INC COMMON STOCK USD1.0 | | 11,174,314.90 | 0.061% | 77.728% |
| 629 | KRONOS WORLDWIDE INC COMMON STOCK USD.01 | | 11,138,294.36 | 0.061% | 77.789% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|--------------------------|------------------|--------------|-------------------|
| Equity | | 18,188,674,227.52 | | | 100.002% |
| 630 | BENEFICIAL BANCORP INC COMMON STOCK USD.01 | | 11,127,319.50 | 0.061% | 77.850% |
| 631 | SCHULMAN (A.) INC COMMON STOCK USD1.0 | | 11,122,650.00 | 0.061% | 77.912% |
| 632 | MALIBU BOATS INC A COMMON STOCK USD.01 | | 11,083,622.40 | 0.061% | 77.973% |
| 633 | OWENS + MINOR INC COMMON STOCK USD2.0 | | 11,074,529.70 | 0.061% | 78.033% |
| 634 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | | 11,071,751.95 | 0.061% | 78.094% |
| 635 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | | 11,053,929.60 | 0.061% | 78.155% |
| 636 | NUTRISYSTEM INC COMMON STOCK USD.001 | | 11,038,748.50 | 0.061% | 78.216% |
| 637 | MICHAELS COS INC/THE COMMON STOCK USD.06775 | | 11,032,266.96 | 0.061% | 78.276% |
| 638 | LENDINGCLUB CORP COMMON STOCK USD.01 | | 10,975,186.67 | 0.060% | 78.337% |
| 639 | WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0 | | 10,909,755.52 | 0.060% | 78.397% |
| 640 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | | 10,906,656.25 | 0.060% | 78.457% |
| 641 | STURM RUGER + CO INC COMMON STOCK USD1.0 | | 10,905,317.50 | 0.060% | 78.517% |
| 642 | CAPELLA EDUCATION CO COMMON STOCK USD.01 | | 10,882,884.15 | 0.060% | 78.577% |
| 643 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625 | | 10,879,655.00 | 0.060% | 78.636% |
| 644 | DEAN FOODS CO COMMON STOCK USD.01 | | 10,869,232.77 | 0.060% | 78.696% |
| 645 | GANNETT CO INC COMMON STOCK USD.01 | | 10,864,670.46 | 0.060% | 78.756% |
| 646 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | | 10,810,615.90 | 0.059% | 78.815% |
| 647 | CONTROL4 CORP COMMON STOCK USD.0001 | | 10,808,018.57 | 0.059% | 78.875% |
| 648 | HERC HOLDINGS INC COMMON STOCK USD.01 | | 10,790,314.60 | 0.059% | 78.934% |
| 649 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | | 10,725,132.00 | 0.059% | 78.993% |
| 650 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | | 10,685,953.80 | 0.059% | 79.052% |
| 651 | GCI LIBERTY INC CLASS A COMMON STOCK USD.01 | | 10,673,504.60 | 0.059% | 79.110% |
| 652 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | | 10,666,577.61 | 0.059% | 79.169% |
| 653 | SOLAREGE TECHNOLOGIES INC COMMON STOCK USD.0001 | | 10,614,013.25 | 0.058% | 79.227% |
| 654 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | | 10,612,593.78 | 0.058% | 79.286% |
| 655 | MERIDIAN BANCORP INC COMMON STOCK | | 10,573,734.80 | 0.058% | 79.344% |
| 656 | COTIVITI HOLDINGS INC COMMON STOCK USD.001 | | 10,513,145.43 | 0.058% | 79.402% |
| 657 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | | 10,499,557.90 | 0.058% | 79.459% |
| 658 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | | 10,472,711.20 | 0.058% | 79.517% |
| 659 | MYERS INDUSTRIES INC COMMON STOCK | | 10,451,229.60 | 0.057% | 79.574% |
| 660 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | | 10,369,492.50 | 0.057% | 79.631% |
| 661 | CHURCHILL DOWNS INC COMMON STOCK | | 10,346,964.60 | 0.057% | 79.688% |
| 662 | CHICO S FAS INC COMMON STOCK USD.01 | | 10,338,280.74 | 0.057% | 79.745% |
| 663 | TRIUMPH GROUP INC COMMON STOCK USD.001 | | 10,288,656.80 | 0.057% | 79.802% |
| 664 | NIC INC COMMON STOCK | | 10,269,810.05 | 0.056% | 79.858% |
| 665 | KNOLL INC COMMON STOCK USD.01 | | 10,258,731.60 | 0.056% | 79.915% |
| 666 | US CONCRETE INC COMMON STOCK USD.001 | | 10,215,951.40 | 0.056% | 79.971% |
| 667 | NRG YIELD INC CLASS C COMMON STOCK | | 10,211,757.50 | 0.056% | 80.027% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 668 | DXP ENTERPRISES INC COMMON STOCK USD.01 | | 10,174,113.82 | 0.056% | 80.083% |
| 669 | AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001 | | 10,108,072.50 | 0.056% | 80.138% |
| 670 | BELMOND LTD CLASS A COMMON STOCK USD.01 | | 10,081,557.75 | 0.055% | 80.194% |
| 671 | GREENBRIER COMPANIES INC COMMON STOCK | | 10,055,900.40 | 0.055% | 80.249% |
| 672 | CONNECTICUT WATER SVC INC COMMON STOCK | | 10,006,406.80 | 0.055% | 80.304% |
| 673 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | | 9,994,361.16 | 0.055% | 80.359% |
| 674 | SURMODICS INC COMMON STOCK USD.05 | | 9,955,960.00 | 0.055% | 80.414% |
| 675 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | | 9,912,080.50 | 0.054% | 80.468% |
| 676 | PERFICIENT INC COMMON STOCK USD.001 | | 9,895,246.13 | 0.054% | 80.523% |
| 677 | XPERI CORP COMMON STOCK USD.001 | | 9,872,886.75 | 0.054% | 80.577% |
| 678 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | | 9,797,557.20 | 0.054% | 80.631% |
| 679 | CRAY INC COMMON STOCK USD.01 | | 9,792,771.60 | 0.054% | 80.685% |
| 680 | WEB.COM GROUP INC COMMON STOCK USD.001 | | 9,760,415.70 | 0.054% | 80.738% |
| 681 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | | 9,759,528.72 | 0.054% | 80.792% |
| 682 | MERIDIAN BIOSCIENCE INC COMMON STOCK | | 9,757,181.20 | 0.054% | 80.846% |
| 683 | ESSENT GROUP LTD COMMON STOCK USD.015 | | 9,695,443.80 | 0.053% | 80.899% |
| 684 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | | 9,687,123.60 | 0.053% | 80.952% |
| 685 | ORBCOMM INC COMMON STOCK USD.001 | | 9,684,294.90 | 0.053% | 81.006% |
| 686 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | | 9,680,096.25 | 0.053% | 81.059% |
| 687 | RETROPHIN INC COMMON STOCK USD.0001 | | 9,662,917.81 | 0.053% | 81.112% |
| 688 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | | 9,634,037.80 | 0.053% | 81.165% |
| 689 | ZAGG INC COMMON STOCK USD.001 | | 9,593,039.20 | 0.053% | 81.218% |
| 690 | INTL FCSTONE INC COMMON STOCK USD.01 | | 9,574,550.00 | 0.053% | 81.270% |
| 691 | PARK NATIONAL CORP COMMON STOCK | | 9,558,765.00 | 0.053% | 81.323% |
| 692 | KNOWLES CORP COMMON STOCK USD.01 | | 9,546,307.00 | 0.052% | 81.375% |
| 693 | INNOPHOS HOLDINGS INC COMMON STOCK USD.001 | | 9,540,601.84 | 0.052% | 81.428% |
| 694 | NAUTILUS INC COMMON STOCK | | 9,539,340.85 | 0.052% | 81.480% |
| 695 | GENESCO INC COMMON STOCK USD1.0 | | 9,491,115.60 | 0.052% | 81.532% |
| 696 | UNITIL CORP COMMON STOCK | | 9,459,616.71 | 0.052% | 81.584% |
| 697 | NAVIGANT CONSULTING INC COMMON STOCK USD.001 | | 9,436,138.32 | 0.052% | 81.636% |
| 698 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | | 9,413,782.80 | 0.052% | 81.688% |
| 699 | HESKA CORP COMMON STOCK USD.001 | | 9,400,346.82 | 0.052% | 81.740% |
| 700 | MATERION CORP COMMON STOCK | | 9,371,580.90 | 0.052% | 81.791% |
| 701 | UBIQUITI NETWORKS INC COMMON STOCK USD.001 | | 9,310,205.52 | 0.051% | 81.842% |
| 702 | W+T OFFSHORE INC COMMON STOCK USD.00001 | | 9,282,030.85 | 0.051% | 81.893% |
| 703 | HEALTHSTREAM INC COMMON STOCK | | 9,276,528.65 | 0.051% | 81.944% |
| 704 | HACKETT GROUP INC/THE COMMON STOCK USD.001 | | 9,257,000.90 | 0.051% | 81.995% |
| 705 | CORE MARK HOLDING CO INC COMMON STOCK USD.01 | | 9,238,698.88 | 0.051% | 82.046% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 706 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | | 9,226,426.50 | 0.051% | 82.097% |
| 707 | ARCBEST CORP COMMON STOCK USD.01 | | 9,188,550.15 | 0.051% | 82.147% |
| 708 | SHUTTERSTOCK INC COMMON STOCK USD.01 | | 9,187,831.03 | 0.051% | 82.198% |
| 709 | WORLD ACCEPTANCE CORP COMMON STOCK | | 9,151,827.45 | 0.050% | 82.248% |
| 710 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | | 9,150,451.20 | 0.050% | 82.299% |
| 711 | MIDDLESEX WATER CO COMMON STOCK | | 9,147,040.76 | 0.050% | 82.349% |
| 712 | VISTA OUTDOOR INC COMMON STOCK USD.01 | | 9,145,143.70 | 0.050% | 82.399% |
| 713 | PREFERRED BANK/LOS ANGELES COMMON STOCK | | 9,132,159.40 | 0.050% | 82.449% |
| 714 | INNOVIVA INC COMMON STOCK | | 9,126,169.50 | 0.050% | 82.499% |
| 715 | PHH CORP COMMON STOCK USD.01 | | 9,110,404.80 | 0.050% | 82.550% |
| 716 | FERROGLOBE PLC COMMON STOCK USD7.5 | | 9,103,513.32 | 0.050% | 82.600% |
| 717 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | | 9,099,827.80 | 0.050% | 82.650% |
| 718 | CORVEL CORP COMMON STOCK USD.0001 | | 9,069,244.50 | 0.050% | 82.700% |
| 719 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | | 9,046,899.84 | 0.050% | 82.749% |
| 720 | BRYN MAWR BANK CORP COMMON STOCK USD1.0 | | 9,035,433.60 | 0.050% | 82.799% |
| 721 | REPLIGEN CORP COMMON STOCK USD.01 | | 9,035,426.40 | 0.050% | 82.849% |
| 722 | CBIZ INC COMMON STOCK USD.01 | | 9,031,463.35 | 0.050% | 82.898% |
| 723 | SPX CORP COMMON STOCK USD.01 | | 8,975,160.72 | 0.049% | 82.948% |
| 724 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | | 8,955,386.70 | 0.049% | 82.997% |
| 725 | HERITAGE FINANCIAL CORP COMMON STOCK | | 8,946,187.60 | 0.049% | 83.046% |
| 726 | LAKELAND BANCORP INC COMMON STOCK | | 8,925,224.10 | 0.049% | 83.095% |
| 727 | CUTERA INC COMMON STOCK USD.001 | | 8,912,988.00 | 0.049% | 83.144% |
| 728 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | | 8,912,044.32 | 0.049% | 83.193% |
| 729 | TAILORED BRANDS INC COMMON STOCK USD.01 | | 8,874,776.90 | 0.049% | 83.242% |
| 730 | GASLOG LTD COMMON STOCK USD.01 | | 8,871,804.00 | 0.049% | 83.291% |
| 731 | COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0 | | 8,865,315.21 | 0.049% | 83.339% |
| 732 | SCANSOURCE INC COMMON STOCK | | 8,841,322.80 | 0.049% | 83.388% |
| 733 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01 | | 8,825,479.20 | 0.049% | 83.437% |
| 734 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | | 8,806,363.20 | 0.048% | 83.485% |
| 735 | WAGeworks INC COMMON STOCK USD.001 | | 8,783,706.75 | 0.048% | 83.533% |
| 736 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01 | | 8,772,352.05 | 0.048% | 83.581% |
| 737 | HCI GROUP INC COMMON STOCK | | 8,760,746.76 | 0.048% | 83.630% |
| 738 | SCORPIO TANKERS INC COMMON STOCK USD.01 | | 8,740,611.60 | 0.048% | 83.678% |
| 739 | JELD WEN HOLDING INC COMMON STOCK USD.01 | | 8,735,546.05 | 0.048% | 83.726% |
| 740 | HOULIHAN LOKEY INC COMMON STOCK USD.001 | | 8,718,064.80 | 0.048% | 83.774% |
| 741 | EW SCRIPPS CO/THE A COMMON STOCK USD.01 | | 8,712,074.76 | 0.048% | 83.822% |
| 742 | EVOLENT HEALTH INC A COMMON STOCK USD.01 | | 8,709,614.10 | 0.048% | 83.869% |
| 743 | GROUPON INC COMMON STOCK USD.0001 | | 8,615,748.96 | 0.047% | 83.917% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 744 | DINE BRANDS GLOBAL INC COMMON STOCK USD.01 | | 8,579,835.90 | 0.047% | 83.964% |
| 745 | SPARTAN MOTORS INC COMMON STOCK USD.01 | | 8,578,428.50 | 0.047% | 84.011% |
| 746 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | | 8,562,769.65 | 0.047% | 84.058% |
| 747 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | | 8,545,189.02 | 0.047% | 84.105% |
| 748 | TRICO BANCSHARES COMMON STOCK | | 8,474,362.96 | 0.047% | 84.152% |
| 749 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | | 8,392,508.62 | 0.046% | 84.198% |
| 750 | CTS CORP COMMON STOCK | | 8,369,302.50 | 0.046% | 84.244% |
| 751 | ALAMO GROUP INC COMMON STOCK USD.1 | | 8,362,248.27 | 0.046% | 84.290% |
| 752 | INNERWORKINGS INC COMMON STOCK USD.0001 | | 8,352,873.30 | 0.046% | 84.336% |
| 753 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | | 8,341,301.90 | 0.046% | 84.382% |
| 754 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | | 8,311,504.50 | 0.046% | 84.427% |
| 755 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | | 8,242,539.93 | 0.045% | 84.473% |
| 756 | UNITED FINANCIAL BANCORP INC COMMON STOCK | | 8,240,966.50 | 0.045% | 84.518% |
| 757 | VIAD CORP COMMON STOCK USD1.5 | | 8,212,777.90 | 0.045% | 84.563% |
| 758 | ADTRAN INC COMMON STOCK USD.01 | | 8,198,066.25 | 0.045% | 84.608% |
| 759 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | | 8,184,525.80 | 0.045% | 84.653% |
| 760 | MALLINCKRODT PLC COMMON STOCK USD.2 | | 8,183,927.05 | 0.045% | 84.698% |
| 761 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | | 8,182,351.80 | 0.045% | 84.743% |
| 762 | NV5 GLOBAL INC COMMON STOCK USD.01 | | 8,181,270.00 | 0.045% | 84.788% |
| 763 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1 | | 8,169,639.00 | 0.045% | 84.833% |
| 764 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | | 8,153,742.60 | 0.045% | 84.878% |
| 765 | SP PLUS CORP COMMON STOCK USD.001 | | 8,140,464.00 | 0.045% | 84.923% |
| 766 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | | 8,134,509.52 | 0.045% | 84.967% |
| 767 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | | 8,131,916.80 | 0.045% | 85.012% |
| 768 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01 | | 8,120,038.40 | 0.045% | 85.057% |
| 769 | STOCK YARDS BANCORP INC COMMON STOCK | | 8,106,303.30 | 0.045% | 85.101% |
| 770 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | | 8,089,951.80 | 0.044% | 85.146% |
| 771 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | | 8,082,533.50 | 0.044% | 85.190% |
| 772 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | | 8,078,237.60 | 0.044% | 85.235% |
| 773 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | | 8,069,152.00 | 0.044% | 85.279% |
| 774 | LINDSAY CORP COMMON STOCK USD1.0 | | 8,051,838.62 | 0.044% | 85.323% |
| 775 | MTS SYSTEMS CORP COMMON STOCK USD.25 | | 8,031,033.60 | 0.044% | 85.368% |
| 776 | PJT PARTNERS INC A COMMON STOCK | | 8,015,144.86 | 0.044% | 85.412% |
| 777 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | | 7,940,041.20 | 0.044% | 85.455% |
| 778 | WEIS MARKETS INC COMMON STOCK | | 7,891,527.07 | 0.043% | 85.499% |
| 779 | MERCER INTERNATIONAL INC COMMON STOCK USD1.0 | | 7,888,751.55 | 0.043% | 85.542% |
| 780 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | | 7,873,781.45 | 0.043% | 85.585% |
| 781 | TOWER INTERNATIONAL INC COMMON STOCK USD.01 | | 7,852,299.00 | 0.043% | 85.628% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 782 | AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01 | | 7,826,386.80 | 0.043% | 85.671% |
| 783 | ENCORE WIRE CORP COMMON STOCK USD.01 | | 7,794,916.80 | 0.043% | 85.714% |
| 784 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | | 7,759,229.80 | 0.043% | 85.757% |
| 785 | GRAY TELEVISION INC COMMON STOCK | | 7,749,863.00 | 0.043% | 85.800% |
| 786 | MBIA INC COMMON STOCK USD1.0 | | 7,740,848.52 | 0.043% | 85.842% |
| 787 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | | 7,736,229.00 | 0.043% | 85.885% |
| 788 | SUPERVALU INC COMMON STOCK USD.01 | | 7,725,954.05 | 0.042% | 85.927% |
| 789 | AMBARELLA INC COMMON STOCK USD.00045 | | 7,677,860.40 | 0.042% | 85.969% |
| 790 | SCHOLASTIC CORP COMMON STOCK USD.01 | | 7,677,678.47 | 0.042% | 86.012% |
| 791 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01 | | 7,661,321.35 | 0.042% | 86.054% |
| 792 | EXTERRAN CORP COMMON STOCK USD.01 | | 7,655,010.48 | 0.042% | 86.096% |
| 793 | HOMESTREET INC COMMON STOCK | | 7,641,350.00 | 0.042% | 86.138% |
| 794 | BOOT BARN HOLDINGS INC COMMON STOCK | | 7,627,043.84 | 0.042% | 86.180% |
| 795 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | | 7,613,136.00 | 0.042% | 86.222% |
| 796 | HOSTESS BRANDS INC COMMON STOCK USD.0001 | | 7,606,698.55 | 0.042% | 86.263% |
| 797 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | | 7,603,760.00 | 0.042% | 86.305% |
| 798 | MAIDEN HOLDINGS LTD COMMON STOCK USD.01 | | 7,600,162.50 | 0.042% | 86.347% |
| 799 | MODINE MANUFACTURING CO COMMON STOCK USD.625 | | 7,597,980.00 | 0.042% | 86.389% |
| 800 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | | 7,592,993.20 | 0.042% | 86.431% |
| 801 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | | 7,592,439.40 | 0.042% | 86.472% |
| 802 | GREENHILL + CO INC COMMON STOCK USD.01 | | 7,592,225.50 | 0.042% | 86.514% |
| 803 | CVR ENERGY INC COMMON STOCK USD.01 | | 7,569,732.17 | 0.042% | 86.556% |
| 804 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01 | | 7,557,380.26 | 0.042% | 86.597% |
| 805 | AMERICA S CAR MART INC COMMON STOCK USD.01 | | 7,547,342.40 | 0.041% | 86.639% |
| 806 | TITAN INTERNATIONAL INC COMMON STOCK | | 7,544,119.95 | 0.041% | 86.680% |
| 807 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | | 7,541,412.50 | 0.041% | 86.722% |
| 808 | XCERRA CORP COMMON STOCK USD.05 | | 7,532,024.76 | 0.041% | 86.763% |
| 809 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5 | | 7,508,830.43 | 0.041% | 86.804% |
| 810 | OVERSTOCK.COM INC COMMON STOCK USD.0001 | | 7,504,113.05 | 0.041% | 86.846% |
| 811 | MORNINGSTAR INC COMMON STOCK | | 7,487,903.94 | 0.041% | 86.887% |
| 812 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | | 7,457,995.25 | 0.041% | 86.928% |
| 813 | ANDERSONS INC/THE COMMON STOCK | | 7,454,064.80 | 0.041% | 86.969% |
| 814 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | | 7,453,139.40 | 0.041% | 87.010% |
| 815 | LIMELIGHT NETWORKS INC COMMON STOCK USD.001 | | 7,442,565.90 | 0.041% | 87.051% |
| 816 | SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0 | | 7,435,442.70 | 0.041% | 87.092% |
| 817 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | | 7,421,756.00 | 0.041% | 87.132% |
| 818 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | | 7,412,297.76 | 0.041% | 87.173% |
| 819 | YRC WORLDWIDE INC COMMON STOCK USD1.0 | | 7,410,714.56 | 0.041% | 87.214% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 820 | TUTOR PERINI CORP COMMON STOCK USD1.0 | | 7,363,065.60 | 0.040% | 87.254% |
| 821 | BANCORP INC/THE COMMON STOCK USD1.0 | | 7,349,453.40 | 0.040% | 87.295% |
| 822 | AVX CORP COMMON STOCK USD.01 | | 7,328,680.48 | 0.040% | 87.335% |
| 823 | FIVE PRIME THERAPEUTICS INC COMMON STOCK USD.001 | | 7,308,735.40 | 0.040% | 87.375% |
| 824 | RING ENERGY INC COMMON STOCK USD.001 | | 7,306,152.88 | 0.040% | 87.415% |
| 825 | TECHTARGET COMMON STOCK USD.001 | | 7,292,481.68 | 0.040% | 87.455% |
| 826 | PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001 | | 7,285,607.20 | 0.040% | 87.496% |
| 827 | AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0 | | 7,277,445.00 | 0.040% | 87.536% |
| 828 | ONESPAN INC COMMON STOCK USD.001 | | 7,270,632.90 | 0.040% | 87.576% |
| 829 | RADNET INC COMMON STOCK USD.0001 | | 7,260,247.10 | 0.040% | 87.615% |
| 830 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | | 7,234,482.85 | 0.040% | 87.655% |
| 831 | CHASE CORP COMMON STOCK USD.1 | | 7,203,255.15 | 0.040% | 87.695% |
| 832 | COLFAX CORP COMMON STOCK USD.001 | | 7,183,823.02 | 0.039% | 87.734% |
| 833 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | | 7,180,345.80 | 0.039% | 87.774% |
| 834 | SHIP FINANCE INTL LTD COMMON STOCK USD.01 | | 7,164,216.00 | 0.039% | 87.813% |
| 835 | BENCHMARK ELECTRONICS INC COMMON STOCK USD.1 | | 7,147,347.90 | 0.039% | 87.852% |
| 836 | SPARTANNASH CO COMMON STOCK | | 7,109,239.76 | 0.039% | 87.892% |
| 837 | ARCHROCK INC COMMON STOCK USD.01 | | 7,093,605.75 | 0.039% | 87.931% |
| 838 | RH COMMON STOCK USD.0001 | | 7,087,086.41 | 0.039% | 87.970% |
| 839 | COHU INC COMMON STOCK USD1.0 | | 7,066,900.18 | 0.039% | 88.008% |
| 840 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | | 7,037,016.70 | 0.039% | 88.047% |
| 841 | BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001 | | 7,034,980.08 | 0.039% | 88.086% |
| 842 | INVACARE CORP COMMON STOCK USD.25 | | 7,030,419.00 | 0.039% | 88.124% |
| 843 | COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1 | | 6,971,261.20 | 0.038% | 88.163% |
| 844 | FIDELITY SOUTHERN CORP COMMON STOCK | | 6,957,770.82 | 0.038% | 88.201% |
| 845 | CASEY S GENERAL STORES INC COMMON STOCK NPV | | 6,946,948.80 | 0.038% | 88.239% |
| 846 | ARGAN INC COMMON STOCK USD.15 | | 6,924,591.00 | 0.038% | 88.277% |
| 847 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | | 6,891,607.50 | 0.038% | 88.315% |
| 848 | REGIS CORP COMMON STOCK USD.05 | | 6,878,186.77 | 0.038% | 88.353% |
| 849 | HERITAGE COMMERCE CORP COMMON STOCK | | 6,875,845.34 | 0.038% | 88.391% |
| 850 | PENN VIRGINIA CORP COMMON STOCK | | 6,870,760.64 | 0.038% | 88.429% |
| 851 | CONNECTONE BANCORP INC COMMON STOCK | | 6,800,902.50 | 0.037% | 88.466% |
| 852 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | | 6,799,167.36 | 0.037% | 88.503% |
| 853 | INFINITY PROPERTY + CASUALTY COMMON STOCK | | 6,793,230.90 | 0.037% | 88.541% |
| 854 | CAMDEN NATIONAL CORP COMMON STOCK | | 6,792,117.48 | 0.037% | 88.578% |
| 855 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | | 6,749,593.90 | 0.037% | 88.615% |
| 856 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | | 6,735,057.75 | 0.037% | 88.652% |
| 857 | TEAM INC COMMON STOCK USD.3 | | 6,730,533.75 | 0.037% | 88.689% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 858 | LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01 | | 6,721,324.50 | 0.037% | 88.726% |
| 859 | CRAFT BREW ALLIANCE INC COMMON STOCK USD.005 | | 6,715,937.70 | 0.037% | 88.763% |
| 860 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | | 6,667,001.50 | 0.037% | 88.800% |
| 861 | CINCINNATI BELL INC COMMON STOCK USD.01 | | 6,663,721.80 | 0.037% | 88.836% |
| 862 | EPLUS INC COMMON STOCK USD.01 | | 6,657,449.05 | 0.037% | 88.873% |
| 863 | TEJON RANCH CO COMMON STOCK USD.5 | | 6,643,033.20 | 0.037% | 88.909% |
| 864 | ICHOR HOLDINGS LTD COMMON STOCK USD.0001 | | 6,619,174.72 | 0.036% | 88.946% |
| 865 | K12 INC COMMON STOCK USD.0001 | | 6,595,982.22 | 0.036% | 88.982% |
| 866 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01 | | 6,593,321.67 | 0.036% | 89.018% |
| 867 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | | 6,585,917.05 | 0.036% | 89.055% |
| 868 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01 | | 6,580,314.95 | 0.036% | 89.091% |
| 869 | JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002 | | 6,531,811.51 | 0.036% | 89.127% |
| 870 | CALIX INC COMMON STOCK | | 6,517,215.20 | 0.036% | 89.162% |
| 871 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | | 6,513,667.80 | 0.036% | 89.198% |
| 872 | SEABOARD CORP COMMON STOCK USD1.0 | | 6,511,865.98 | 0.036% | 89.234% |
| 873 | AEGION CORP COMMON STOCK USD.01 | | 6,506,854.50 | 0.036% | 89.270% |
| 874 | ASTRONICS CORP COMMON STOCK USD.01 | | 6,500,419.20 | 0.036% | 89.306% |
| 875 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | | 6,497,984.16 | 0.036% | 89.341% |
| 876 | QUINSTREET INC COMMON STOCK USD.001 | | 6,486,447.78 | 0.036% | 89.377% |
| 877 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | | 6,453,608.82 | 0.035% | 89.412% |
| 878 | MESA LABORATORIES INC COMMON STOCK | | 6,446,398.84 | 0.035% | 89.448% |
| 879 | DIAMOND HILL INVESTMENT GRP COMMON STOCK | | 6,432,906.14 | 0.035% | 89.483% |
| 880 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | | 6,429,060.00 | 0.035% | 89.519% |
| 881 | QAD INC A COMMON STOCK | | 6,424,007.60 | 0.035% | 89.554% |
| 882 | YELP INC COMMON STOCK USD.000001 | | 6,421,286.75 | 0.035% | 89.589% |
| 883 | ATRION CORPORATION COMMON STOCK USD.1 | | 6,416,250.00 | 0.035% | 89.625% |
| 884 | OCLARO INC COMMON STOCK USD.01 | | 6,385,109.44 | 0.035% | 89.660% |
| 885 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | | 6,362,812.87 | 0.035% | 89.695% |
| 886 | NCR CORPORATION COMMON STOCK USD.01 | | 6,361,785.50 | 0.035% | 89.730% |
| 887 | KADANT INC COMMON STOCK USD.01 | | 6,359,967.35 | 0.035% | 89.765% |
| 888 | AVON PRODUCTS INC COMMON STOCK USD.25 | | 6,355,593.00 | 0.035% | 89.800% |
| 889 | HIBBETT SPORTS INC COMMON STOCK USD.01 | | 6,330,304.95 | 0.035% | 89.834% |
| 890 | LYDALL INC COMMON STOCK USD.1 | | 6,330,126.30 | 0.035% | 89.869% |
| 891 | ANGIODYNAMICS INC COMMON STOCK USD.01 | | 6,320,440.32 | 0.035% | 89.904% |
| 892 | ESSENDANT INC COMMON STOCK USD.1 | | 6,313,854.88 | 0.035% | 89.939% |
| 893 | EXPRESS INC COMMON STOCK | | 6,301,331.62 | 0.035% | 89.973% |
| 894 | ALLIED MOTION TECHNOLOGIES COMMON STOCK | | 6,252,996.36 | 0.034% | 90.008% |
| 895 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | | 6,212,469.90 | 0.034% | 90.042% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 896 | GREEN PLAINS INC COMMON STOCK USD.001 | | 6,205,441.55 | 0.034% | 90.076% |
| 897 | DMC GLOBAL INC COMMON STOCK USD.05 | | 6,202,127.10 | 0.034% | 90.110% |
| 898 | LITTELFUSE INC COMMON STOCK USD.01 | | 6,182,669.25 | 0.034% | 90.144% |
| 899 | ZUMIEZ INC COMMON STOCK | | 6,180,718.75 | 0.034% | 90.178% |
| 900 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | | 6,155,453.76 | 0.034% | 90.212% |
| 901 | GRIFFON CORP COMMON STOCK USD.25 | | 6,099,444.60 | 0.034% | 90.245% |
| 902 | VISTRA ENERGY CORP COMMON STOCK | | 6,090,161.22 | 0.033% | 90.279% |
| 903 | OPUS BANK COMMON STOCK | | 6,046,836.00 | 0.033% | 90.312% |
| 904 | DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01 | | 6,045,191.60 | 0.033% | 90.345% |
| 905 | TRISTATE CAPITAL HLDGS INC COMMON STOCK | | 6,029,297.10 | 0.033% | 90.378% |
| 906 | FARMER BROS CO COMMON STOCK USD1.0 | | 6,028,661.20 | 0.033% | 90.412% |
| 907 | PEOPLES BANCORP INC COMMON STOCK | | 6,018,498.45 | 0.033% | 90.445% |
| 908 | ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001 | | 6,015,835.15 | 0.033% | 90.478% |
| 909 | UNITED COMMUNITY FINANCIAL COMMON STOCK | | 6,014,071.14 | 0.033% | 90.511% |
| 910 | HARMONIC INC COMMON STOCK USD.001 | | 5,988,921.40 | 0.033% | 90.544% |
| 911 | MARINEMAX INC COMMON STOCK USD.001 | | 5,960,943.10 | 0.033% | 90.577% |
| 912 | GUARANTY BANCORP COMMON STOCK USD.001 | | 5,940,804.50 | 0.033% | 90.609% |
| 913 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | | 5,939,154.90 | 0.033% | 90.642% |
| 914 | CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01 | | 5,903,204.62 | 0.032% | 90.674% |
| 915 | BRIGGS + STRATTON COMMON STOCK USD.01 | | 5,893,797.15 | 0.032% | 90.707% |
| 916 | RMR GROUP INC/THE A COMMON STOCK | | 5,875,707.60 | 0.032% | 90.739% |
| 917 | EXTRACTION OIL + GAS INC COMMON STOCK | | 5,871,280.64 | 0.032% | 90.771% |
| 918 | RYERSON HOLDING CORP COMMON STOCK USD.01 | | 5,867,769.05 | 0.032% | 90.804% |
| 919 | ZOGENIX INC COMMON STOCK USD.001 | | 5,862,921.95 | 0.032% | 90.836% |
| 920 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | | 5,861,958.48 | 0.032% | 90.868% |
| 921 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | | 5,855,992.80 | 0.032% | 90.900% |
| 922 | ENGLITY HOLDINGS INC COMMON STOCK USD.01 | | 5,851,675.68 | 0.032% | 90.932% |
| 923 | SYSTEMAX INC COMMON STOCK USD.01 | | 5,836,384.06 | 0.032% | 90.964% |
| 924 | WINMARK CORP COMMON STOCK | | 5,809,051.20 | 0.032% | 90.996% |
| 925 | HORIZON BANCORP INC/IN COMMON STOCK | | 5,800,846.29 | 0.032% | 91.028% |
| 926 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | | 5,782,135.90 | 0.032% | 91.060% |
| 927 | CEVA INC COMMON STOCK USD.001 | | 5,771,360.90 | 0.032% | 91.092% |
| 928 | MOVADO GROUP INC COMMON STOCK USD.01 | | 5,750,592.00 | 0.032% | 91.123% |
| 929 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | | 5,724,404.40 | 0.031% | 91.155% |
| 930 | TOOTSIE ROLL INDS COMMON STOCK USD.694 | | 5,721,671.10 | 0.031% | 91.186% |
| 931 | EZCORP INC CL A COMMON STOCK USD.01 | | 5,715,036.00 | 0.031% | 91.218% |
| 932 | LANTHEUS HOLDINGS INC COMMON STOCK USD.01 | | 5,685,036.00 | 0.031% | 91.249% |
| 933 | DIEBOLD NIXDORF INC COMMON STOCK USD1.25 | | 5,676,860.00 | 0.031% | 91.280% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 934 | NRG YIELD INC CLASS A COMMON STOCK USD.01 | | 5,657,397.45 | 0.031% | 91.311% |
| 935 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | | 5,633,187.84 | 0.031% | 91.342% |
| 936 | BUCKLE INC/THE COMMON STOCK USD.01 | | 5,616,408.00 | 0.031% | 91.373% |
| 937 | ITT INC COMMON STOCK USD1.0 | | 5,614,242.82 | 0.031% | 91.404% |
| 938 | STATE AUTO FINANCIAL CORP COMMON STOCK | | 5,584,654.68 | 0.031% | 91.435% |
| 939 | OFG BANCORP COMMON STOCK USD1.0 | | 5,580,342.90 | 0.031% | 91.465% |
| 940 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | | 5,579,343.56 | 0.031% | 91.496% |
| 941 | MISTRAS GROUP INC COMMON STOCK USD.01 | | 5,575,069.50 | 0.031% | 91.527% |
| 942 | NN INC COMMON STOCK USD.01 | | 5,561,546.40 | 0.031% | 91.557% |
| 943 | BRISTOW GROUP INC COMMON STOCK USD.01 | | 5,524,645.49 | 0.030% | 91.588% |
| 944 | REVLON INC CLASS A COMMON STOCK USD.01 | | 5,496,333.00 | 0.030% | 91.618% |
| 945 | PRIMO WATER CORP COMMON STOCK | | 5,487,579.42 | 0.030% | 91.648% |
| 946 | FRP HOLDINGS INC COMMON STOCK USD.1 | | 5,473,134.40 | 0.030% | 91.678% |
| 947 | US CELLULAR CORP COMMON STOCK USD1.0 | | 5,466,700.72 | 0.030% | 91.708% |
| 948 | HIGHPOINT RESOURCES CORP COMMON STOCK USD.001 | | 5,457,680.34 | 0.030% | 91.738% |
| 949 | KELLY SERVICES INC A COMMON STOCK USD1.0 | | 5,445,786.87 | 0.030% | 91.768% |
| 950 | MASONITE INTERNATIONAL CORP COMMON STOCK | | 5,445,648.50 | 0.030% | 91.798% |
| 951 | BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001 | | 5,414,292.84 | 0.030% | 91.828% |
| 952 | STERLING CONSTRUCTION CO COMMON STOCK USD.01 | | 5,413,379.65 | 0.030% | 91.858% |
| 953 | NATHAN S FAMOUS INC COMMON STOCK USD.01 | | 5,404,877.90 | 0.030% | 91.887% |
| 954 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | | 5,402,554.30 | 0.030% | 91.917% |
| 955 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | | 5,313,059.68 | 0.029% | 91.946% |
| 956 | WILLDAN GROUP INC COMMON STOCK USD.01 | | 5,287,890.00 | 0.029% | 91.975% |
| 957 | INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01 | | 5,271,370.22 | 0.029% | 92.004% |
| 958 | TPI COMPOSITES INC COMMON STOCK USD.01 | | 5,267,074.70 | 0.029% | 92.033% |
| 959 | COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01 | | 5,252,208.64 | 0.029% | 92.062% |
| 960 | PEAPACK GLADSTONE FINL CORP COMMON STOCK | | 5,250,486.00 | 0.029% | 92.091% |
| 961 | PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1 | | 5,231,184.27 | 0.029% | 92.120% |
| 962 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | | 5,227,049.03 | 0.029% | 92.149% |
| 963 | DENBURY RESOURCES INC COMMON STOCK USD.001 | | 5,219,756.50 | 0.029% | 92.177% |
| 964 | TRADE DESK INC/THE CLASS A COMMON STOCK | | 5,213,395.62 | 0.029% | 92.206% |
| 965 | ATLANTICA YIELD PLC COMMON STOCK | | 5,200,805.61 | 0.029% | 92.235% |
| 966 | DAKTRONICS INC COMMON STOCK | | 5,182,133.58 | 0.028% | 92.263% |
| 967 | M/I HOMES INC COMMON STOCK USD.01 | | 5,177,691.96 | 0.028% | 92.292% |
| 968 | ASSURED GUARANTY LTD COMMON STOCK USD.01 | | 5,145,127.26 | 0.028% | 92.320% |
| 969 | PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001 | | 5,128,876.80 | 0.028% | 92.348% |
| 970 | GENERAL CABLE CORP COMMON STOCK USD.01 | | 5,120,821.85 | 0.028% | 92.376% |
| 971 | IDACORP INC COMMON STOCK | | 5,111,941.28 | 0.028% | 92.404% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|--------------------------|------------------|--------------|-------------------|
| Equity | | 18,188,674,227.52 | | | 100.002% |
| 972 | HAYNES INTERNATIONAL INC COMMON STOCK USD.001 | | 5,056,076.94 | 0.028% | 92.432% |
| 973 | GERMAN AMERICAN BANCORP COMMON STOCK | | 5,034,001.34 | 0.028% | 92.460% |
| 974 | ZIX CORP COMMON STOCK USD.01 | | 5,028,952.06 | 0.028% | 92.487% |
| 975 | LUXOFT HOLDING INC COMMON STOCK | | 5,021,964.00 | 0.028% | 92.515% |
| 976 | INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001 | | 5,016,863.28 | 0.028% | 92.543% |
| 977 | DEPOMED INC COMMON STOCK | | 5,009,687.52 | 0.028% | 92.570% |
| 978 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | | 4,984,253.68 | 0.027% | 92.598% |
| 979 | AGILYSYS INC COMMON STOCK USD.3 | | 4,974,141.78 | 0.027% | 92.625% |
| 980 | CONN S INC COMMON STOCK USD.01 | | 4,954,933.40 | 0.027% | 92.652% |
| 981 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | | 4,936,773.92 | 0.027% | 92.679% |
| 982 | EHEALTH INC COMMON STOCK USD.001 | | 4,920,990.44 | 0.027% | 92.706% |
| 983 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01 | | 4,920,237.50 | 0.027% | 92.733% |
| 984 | CATO CORP CLASS A COMMON STOCK USD.033 | | 4,898,130.84 | 0.027% | 92.760% |
| 985 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | | 4,897,491.00 | 0.027% | 92.787% |
| 986 | IMAX CORP COMMON STOCK | | 4,887,527.70 | 0.027% | 92.814% |
| 987 | PIPER JAFFRAY COS COMMON STOCK USD.01 | | 4,873,668.80 | 0.027% | 92.841% |
| 988 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | | 4,864,178.78 | 0.027% | 92.868% |
| 989 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0 | | 4,851,679.35 | 0.027% | 92.894% |
| 990 | HALCON RESOURCES CORP COMMON STOCK USD.0001 | | 4,827,832.24 | 0.027% | 92.921% |
| 991 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | | 4,827,217.85 | 0.027% | 92.947% |
| 992 | STRATASYS LTD COMMON STOCK ILS.01 | | 4,815,763.20 | 0.026% | 92.974% |
| 993 | TALOS ENERGY INC COMMON STOCK | | 4,787,646.60 | 0.026% | 93.000% |
| 994 | YORK WATER CO COMMON STOCK | | 4,776,882.25 | 0.026% | 93.026% |
| 995 | BONANZA CREEK ENERGY INC COMMON STOCK | | 4,764,628.32 | 0.026% | 93.053% |
| 996 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001 | | 4,719,449.70 | 0.026% | 93.079% |
| 997 | COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01 | | 4,716,432.58 | 0.026% | 93.105% |
| 998 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | | 4,710,645.94 | 0.026% | 93.130% |
| 999 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | | 4,709,493.20 | 0.026% | 93.156% |
| 1000 | CULP INC COMMON STOCK USD.05 | | 4,707,707.85 | 0.026% | 93.182% |
| 1001 | VICOR CORP COMMON STOCK USD.01 | | 4,690,371.40 | 0.026% | 93.208% |
| 1002 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | | 4,678,895.65 | 0.026% | 93.234% |
| 1003 | NVE CORP COMMON STOCK USD.01 | | 4,671,843.00 | 0.026% | 93.259% |
| 1004 | SHOE CARNIVAL INC COMMON STOCK USD.01 | | 4,651,252.84 | 0.026% | 93.285% |
| 1005 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | | 4,649,868.86 | 0.026% | 93.311% |
| 1006 | CENTRAL GARDEN + PET CO COMMON STOCK USD.01 | | 4,649,148.78 | 0.026% | 93.336% |
| 1007 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | | 4,645,121.40 | 0.026% | 93.362% |
| 1008 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | | 4,607,975.20 | 0.025% | 93.387% |
| 1009 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1 | | 4,602,276.45 | 0.025% | 93.412% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1010 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | | 4,597,914.45 | 0.025% | 93.438% |
| 1011 | CITI TRENDS INC COMMON STOCK USD.01 | | 4,597,321.93 | 0.025% | 93.463% |
| 1012 | VECTRUS INC COMMON STOCK USD.01 | | 4,581,680.55 | 0.025% | 93.488% |
| 1013 | GREEN BANCORP INC COMMON STOCK USD.01 | | 4,577,420.30 | 0.025% | 93.513% |
| 1014 | PHOTRONICS INC COMMON STOCK USD.01 | | 4,567,917.60 | 0.025% | 93.538% |
| 1015 | MATRIX SERVICE CO COMMON STOCK USD.01 | | 4,559,795.40 | 0.025% | 93.563% |
| 1016 | MCBC HOLDINGS INC COMMON STOCK USD.01 | | 4,554,140.70 | 0.025% | 93.588% |
| 1017 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | | 4,552,857.40 | 0.025% | 93.613% |
| 1018 | EXTENDED STAY AMERICA INC UNIT USD.01 | | 4,548,147.20 | 0.025% | 93.638% |
| 1019 | OPKO HEALTH INC COMMON STOCK USD.01 | | 4,535,661.80 | 0.025% | 93.663% |
| 1020 | PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01 | | 4,519,016.15 | 0.025% | 93.688% |
| 1021 | AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01 | | 4,515,996.80 | 0.025% | 93.713% |
| 1022 | TRONC INC COMMON STOCK USD.01 | | 4,510,881.08 | 0.025% | 93.738% |
| 1023 | ENZO BIOCHEM INC COMMON STOCK USD.01 | | 4,500,697.50 | 0.025% | 93.763% |
| 1024 | RPC INC COMMON STOCK USD.1 | | 4,465,780.24 | 0.025% | 93.787% |
| 1025 | ACHILLION PHARMACEUTICALS COMMON STOCK USD.001 | | 4,465,050.36 | 0.025% | 93.812% |
| 1026 | LIBERTY EXPEDIA HOLD A COMMON STOCK | | 4,444,446.03 | 0.024% | 93.836% |
| 1027 | GLATFELTER COMMON STOCK USD.01 | | 4,416,837.15 | 0.024% | 93.860% |
| 1028 | MEET GROUP INC/THE COMMON STOCK USD.001 | | 4,402,330.70 | 0.024% | 93.885% |
| 1029 | VERA BRADLEY INC COMMON STOCK | | 4,401,789.40 | 0.024% | 93.909% |
| 1030 | SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01 | | 4,390,279.70 | 0.024% | 93.933% |
| 1031 | INPHI CORP COMMON STOCK | | 4,386,941.04 | 0.024% | 93.957% |
| 1032 | POTBELLY CORP COMMON STOCK USD.01 | | 4,386,499.60 | 0.024% | 93.981% |
| 1033 | VERSO CORP A COMMON STOCK | | 4,381,575.24 | 0.024% | 94.005% |
| 1034 | GLU MOBILE INC COMMON STOCK USD.0001 | | 4,352,314.68 | 0.024% | 94.029% |
| 1035 | NATIONAL RESEARCH CORP COMMON STOCK USD.001 | | 4,350,793.85 | 0.024% | 94.053% |
| 1036 | DEL TACO RESTAURANTS INC COMMON STOCK | | 4,335,555.84 | 0.024% | 94.077% |
| 1037 | ARROW FINANCIAL CORP COMMON STOCK USD1.0 | | 4,325,833.60 | 0.024% | 94.101% |
| 1038 | BLUELINX HOLDINGS INC COMMON STOCK USD.01 | | 4,276,646.30 | 0.024% | 94.124% |
| 1039 | TREDEGAR CORP COMMON STOCK | | 4,265,000.10 | 0.023% | 94.148% |
| 1040 | CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001 | | 4,232,074.50 | 0.023% | 94.171% |
| 1041 | BASIC ENERGY SERVICES INC COMMON STOCK USD.01 | | 4,217,596.33 | 0.023% | 94.194% |
| 1042 | FUTUREFUEL CORP COMMON STOCK USD.0001 | | 4,212,230.64 | 0.023% | 94.217% |
| 1043 | CALIFORNIA RESOURCES CORP COMMON STOCK USD.01 | | 4,210,991.84 | 0.023% | 94.241% |
| 1044 | RPX CORP COMMON STOCK USD.0001 | | 4,186,635.75 | 0.023% | 94.264% |
| 1045 | REGIONAL MANAGEMENT CORP COMMON STOCK USD.1 | | 4,165,058.69 | 0.023% | 94.286% |
| 1046 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001 | | 4,158,019.80 | 0.023% | 94.309% |
| 1047 | FOSSIL GROUP INC COMMON STOCK USD.01 | | 4,154,661.92 | 0.023% | 94.332% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|--------------------------|------------------|--------------|-------------------|
| Equity | | 18,188,674,227.52 | | | 100.002% |
| 1048 | QCR HOLDINGS INC COMMON STOCK USD1.0 | | 4,152,288.80 | 0.023% | 94.355% |
| 1049 | LANNETT CO INC COMMON STOCK USD.001 | | 4,150,127.65 | 0.023% | 94.378% |
| 1050 | TITAN MACHINERY INC COMMON STOCK USD.00001 | | 4,137,816.15 | 0.023% | 94.401% |
| 1051 | IES HOLDINGS INC COMMON STOCK USD.01 | | 4,123,640.10 | 0.023% | 94.423% |
| 1052 | BOJANGLES INC COMMON STOCK USD.01 | | 4,094,079.60 | 0.023% | 94.446% |
| 1053 | ST JOE CO/THE COMMON STOCK | | 4,089,710.20 | 0.022% | 94.468% |
| 1054 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | | 4,051,775.70 | 0.022% | 94.490% |
| 1055 | ELDORADO RESORTS INC COMMON STOCK | | 4,051,547.20 | 0.022% | 94.513% |
| 1056 | UNIFI INC COMMON STOCK USD.1 | | 4,048,404.80 | 0.022% | 94.535% |
| 1057 | HOOVER FURNITURE CORP COMMON STOCK | | 4,003,968.50 | 0.022% | 94.557% |
| 1058 | REPUBLIC BANCORP INC CLASS A COMMON STOCK | | 3,993,394.95 | 0.022% | 94.579% |
| 1059 | NEOPHOTONICS CORP COMMON STOCK USD.0025 | | 3,992,417.68 | 0.022% | 94.601% |
| 1060 | AMERICAN SOFTWARE INC CL A COMMON STOCK USD.1 | | 3,976,879.05 | 0.022% | 94.623% |
| 1061 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | | 3,966,875.64 | 0.022% | 94.645% |
| 1062 | INGEVITY CORP COMMON STOCK USD.01 | | 3,950,676.18 | 0.022% | 94.666% |
| 1063 | BARNES + NOBLE INC COMMON STOCK USD.001 | | 3,944,573.10 | 0.022% | 94.688% |
| 1064 | FRANKLIN COVEY CO COMMON STOCK USD.05 | | 3,942,876.30 | 0.022% | 94.710% |
| 1065 | ENVESTNET INC COMMON STOCK | | 3,931,845.40 | 0.022% | 94.731% |
| 1066 | SUPERIOR INDUSTRIES INTL COMMON STOCK | | 3,894,660.00 | 0.021% | 94.753% |
| 1067 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01 | | 3,889,212.60 | 0.021% | 94.774% |
| 1068 | CAROLINA FINANCIAL CORP COMMON STOCK | | 3,882,530.31 | 0.021% | 94.795% |
| 1069 | INTREPID POTASH INC COMMON STOCK USD.001 | | 3,876,727.68 | 0.021% | 94.817% |
| 1070 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | | 3,867,860.50 | 0.021% | 94.838% |
| 1071 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | | 3,862,961.55 | 0.021% | 94.859% |
| 1072 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | | 3,849,671.52 | 0.021% | 94.880% |
| 1073 | TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01 | | 3,837,344.40 | 0.021% | 94.902% |
| 1074 | UNISYS CORP COMMON STOCK USD.01 | | 3,823,019.15 | 0.021% | 94.923% |
| 1075 | OMEGA FLEX INC COMMON STOCK USD.01 | | 3,820,736.22 | 0.021% | 94.944% |
| 1076 | PDL BIOPHARMA INC COMMON STOCK USD.01 | | 3,810,514.53 | 0.021% | 94.964% |
| 1077 | MARCUS CORPORATION COMMON STOCK USD1.0 | | 3,801,680.35 | 0.021% | 94.985% |
| 1078 | MERCANTILE BANK CORP COMMON STOCK | | 3,786,673.40 | 0.021% | 95.006% |
| 1079 | TWIN DISC INC COMMON STOCK | | 3,747,882.60 | 0.021% | 95.027% |
| 1080 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | | 3,745,030.56 | 0.021% | 95.047% |
| 1081 | DRIVE SHACK INC COMMON STOCK USD.01 | | 3,744,680.74 | 0.021% | 95.068% |
| 1082 | SIERRA BANCORP COMMON STOCK | | 3,732,537.28 | 0.021% | 95.089% |
| 1083 | PAYLOCITY HOLDING CORP COMMON STOCK USD.001 | | 3,724,635.75 | 0.020% | 95.109% |
| 1084 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | | 3,713,077.10 | 0.020% | 95.129% |
| 1085 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | | 3,699,696.65 | 0.020% | 95.150% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1086 | VAREX IMAGING CORP COMMON STOCK USD.01 | | 3,698,735.04 | 0.020% | 95.170% |
| 1087 | GP STRATEGIES CORP COMMON STOCK USD.01 | | 3,696,750.75 | 0.020% | 95.190% |
| 1088 | CSW INDUSTRIALS INC COMMON STOCK USD.01 | | 3,684,025.80 | 0.020% | 95.211% |
| 1089 | ION GEOPHYSICAL CORP COMMON STOCK USD.01 | | 3,682,252.00 | 0.020% | 95.231% |
| 1090 | AVID TECHNOLOGY INC COMMON STOCK USD.01 | | 3,681,883.80 | 0.020% | 95.251% |
| 1091 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | | 3,680,314.20 | 0.020% | 95.271% |
| 1092 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | | 3,670,925.96 | 0.020% | 95.292% |
| 1093 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1 | | 3,670,776.00 | 0.020% | 95.312% |
| 1094 | BRIDGE BANCORP INC COMMON STOCK USD.01 | | 3,652,248.85 | 0.020% | 95.332% |
| 1095 | FINISH LINE/THE CL A COMMON STOCK USD.01 | | 3,634,210.25 | 0.020% | 95.352% |
| 1096 | SURGERY PARTNERS INC COMMON STOCK USD.01 | | 3,628,251.25 | 0.020% | 95.372% |
| 1097 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | | 3,627,278.45 | 0.020% | 95.392% |
| 1098 | QUAD GRAPHICS INC COMMON STOCK USD.025 | | 3,616,229.55 | 0.020% | 95.412% |
| 1099 | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 | | 3,613,901.08 | 0.020% | 95.431% |
| 1100 | SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01 | | 3,613,346.60 | 0.020% | 95.451% |
| 1101 | TILE SHOP HLDGS INC COMMON STOCK USD.0001 | | 3,552,033.60 | 0.020% | 95.471% |
| 1102 | DIPLOMAT PHARMACY INC COMMON STOCK | | 3,550,820.68 | 0.020% | 95.490% |
| 1103 | EVERTEC INC COMMON STOCK USD.01 | | 3,548,451.40 | 0.020% | 95.510% |
| 1104 | ACCURAY INC COMMON STOCK USD.001 | | 3,547,645.20 | 0.020% | 95.529% |
| 1105 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | | 3,534,232.80 | 0.019% | 95.549% |
| 1106 | AXT INC COMMON STOCK USD.001 | | 3,533,265.75 | 0.019% | 95.568% |
| 1107 | KIMBALL ELECTRONICS INC COMMON STOCK | | 3,468,644.30 | 0.019% | 95.587% |
| 1108 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | | 3,463,291.20 | 0.019% | 95.606% |
| 1109 | ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK | | 3,451,014.48 | 0.019% | 95.625% |
| 1110 | PIER 1 IMPORTS INC COMMON STOCK USD.001 | | 3,429,658.54 | 0.019% | 95.644% |
| 1111 | OCWEN FINANCIAL CORP COMMON STOCK USD.01 | | 3,411,436.13 | 0.019% | 95.663% |
| 1112 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01 | | 3,391,370.97 | 0.019% | 95.682% |
| 1113 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK | | 3,378,008.70 | 0.019% | 95.700% |
| 1114 | NL INDUSTRIES COMMON STOCK USD.125 | | 3,366,019.50 | 0.019% | 95.719% |
| 1115 | VISHAY PRECISION GROUP COMMON STOCK | | 3,363,916.75 | 0.018% | 95.737% |
| 1116 | HILL INTERNATIONAL INC COMMON STOCK USD.0001 | | 3,362,606.25 | 0.018% | 95.756% |
| 1117 | LANDEC CORP COMMON STOCK USD.001 | | 3,361,595.10 | 0.018% | 95.774% |
| 1118 | ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01 | | 3,354,004.80 | 0.018% | 95.793% |
| 1119 | VSE CORP COMMON STOCK USD.05 | | 3,335,767.92 | 0.018% | 95.811% |
| 1120 | HAVERTY FURNITURE COMMON STOCK USD1.0 | | 3,331,380.00 | 0.018% | 95.829% |
| 1121 | ALTISOURCE PORTFOLIO SOL COMMON STOCK USD1.0 | | 3,324,317.62 | 0.018% | 95.848% |
| 1122 | WEST BANCORPORATION COMMON STOCK | | 3,319,223.25 | 0.018% | 95.866% |
| 1123 | MACATAWA BANK CORP COMMON STOCK | | 3,312,974.34 | 0.018% | 95.884% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|--------------------------|------------------|--------------|-------------------|
| Equity | | 18,188,674,227.52 | | | 100.002% |
| 1124 | ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0 | | 3,310,905.00 | 0.018% | 95.902% |
| 1125 | LEAF GROUP LTD COMMON STOCK USD.0001 | | 3,306,147.60 | 0.018% | 95.920% |
| 1126 | CRA INTERNATIONAL INC COMMON STOCK | | 3,287,657.00 | 0.018% | 95.938% |
| 1127 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | | 3,282,936.00 | 0.018% | 95.956% |
| 1128 | DUCOMMUN INC COMMON STOCK USD.01 | | 3,274,179.84 | 0.018% | 95.974% |
| 1129 | TEGNA INC COMMON STOCK USD1.0 | | 3,231,292.00 | 0.018% | 95.992% |
| 1130 | SIMULATIONS PLUS INC COMMON STOCK USD.001 | | 3,217,171.20 | 0.018% | 96.010% |
| 1131 | RITE AID CORP COMMON STOCK USD1.0 | | 3,201,100.80 | 0.018% | 96.028% |
| 1132 | SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01 | | 3,199,384.80 | 0.018% | 96.045% |
| 1133 | PROPETRO HOLDING CORP COMMON STOCK | | 3,194,142.67 | 0.018% | 96.063% |
| 1134 | NUVECTRA CORP COMMON STOCK USD.001 | | 3,169,771.45 | 0.017% | 96.080% |
| 1135 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | | 3,163,726.67 | 0.017% | 96.098% |
| 1136 | TRIUMPH BANCORP INC COMMON STOCK USD.01 | | 3,153,419.95 | 0.017% | 96.115% |
| 1137 | VERITIV CORP COMMON STOCK USD.01 | | 3,123,571.50 | 0.017% | 96.132% |
| 1138 | REIS INC COMMON STOCK USD.01 | | 3,122,539.20 | 0.017% | 96.149% |
| 1139 | FIRST HAWAIIAN INC COMMON STOCK USD.01 | | 3,122,302.08 | 0.017% | 96.166% |
| 1140 | LIBBEY INC COMMON STOCK USD.01 | | 3,116,701.56 | 0.017% | 96.183% |
| 1141 | RIBBON COMMUNICATIONS INC COMMON STOCK USD.001 | | 3,105,362.16 | 0.017% | 96.201% |
| 1142 | MACROGENICS INC COMMON STOCK USD.01 | | 3,098,917.28 | 0.017% | 96.218% |
| 1143 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1 | | 3,086,056.00 | 0.017% | 96.235% |
| 1144 | FRANKLIN FINANCIAL NETWORK COMMON STOCK | | 3,077,948.60 | 0.017% | 96.251% |
| 1145 | DHT HOLDINGS INC COMMON STOCK USD.01 | | 3,076,214.58 | 0.017% | 96.268% |
| 1146 | ULTRA PETROLEUM CORP COMMON STOCK | | 3,066,580.44 | 0.017% | 96.285% |
| 1147 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | | 3,027,640.00 | 0.017% | 96.302% |
| 1148 | HAWKINS INC COMMON STOCK USD.05 | | 2,992,075.35 | 0.016% | 96.318% |
| 1149 | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | | 2,969,212.20 | 0.016% | 96.335% |
| 1150 | RTI SURGICAL INC COMMON STOCK USD.001 | | 2,963,292.15 | 0.016% | 96.351% |
| 1151 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | | 2,956,191.39 | 0.016% | 96.367% |
| 1152 | SKYLINE CHAMPION CORP COMMON STOCK USD.028 | | 2,953,280.04 | 0.016% | 96.383% |
| 1153 | ALARM.COM HOLDINGS INC COMMON STOCK | | 2,946,686.46 | 0.016% | 96.400% |
| 1154 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | | 2,923,703.10 | 0.016% | 96.416% |
| 1155 | LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001 | | 2,914,662.24 | 0.016% | 96.432% |
| 1156 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | | 2,903,272.41 | 0.016% | 96.448% |
| 1157 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | | 2,896,836.45 | 0.016% | 96.464% |
| 1158 | EMC INS GROUP INC COMMON STOCK USD1.0 | | 2,882,632.20 | 0.016% | 96.480% |
| 1159 | FIRST FOUNDATION INC COMMON STOCK USD.001 | | 2,864,562.26 | 0.016% | 96.495% |
| 1160 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | | 2,855,608.80 | 0.016% | 96.511% |
| 1161 | TOWN SPORTS INTERNATIONAL COMMON STOCK USD.001 | | 2,854,662.60 | 0.016% | 96.527% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1162 | DSP GROUP INC COMMON STOCK USD.001 | | 2,848,307.20 | 0.016% | 96.542% |
| 1163 | GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001 | | 2,840,079.75 | 0.016% | 96.558% |
| 1164 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | | 2,826,967.95 | 0.016% | 96.573% |
| 1165 | TRIBUNE MEDIA CO A COMMON STOCK | | 2,811,736.20 | 0.015% | 96.589% |
| 1166 | CLOUD PEAK ENERGY INC COMMON STOCK USD.01 | | 2,806,224.00 | 0.015% | 96.604% |
| 1167 | GMS INC COMMON STOCK USD.01 | | 2,770,704.45 | 0.015% | 96.620% |
| 1168 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | | 2,759,158.01 | 0.015% | 96.635% |
| 1169 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01 | | 2,745,814.00 | 0.015% | 96.650% |
| 1170 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01 | | 2,739,091.94 | 0.015% | 96.665% |
| 1171 | KEANE GROUP INC COMMON STOCK USD.01 | | 2,730,247.25 | 0.015% | 96.680% |
| 1172 | SUPERIOR GROUP OF COS INC COMMON STOCK | | 2,718,614.80 | 0.015% | 96.695% |
| 1173 | MILACRON HOLDINGS CORP COMMON STOCK USD.01 | | 2,710,952.82 | 0.015% | 96.710% |
| 1174 | KEYW HOLDING CORP/THE COMMON STOCK | | 2,694,790.35 | 0.015% | 96.725% |
| 1175 | DERMIRA INC COMMON STOCK USD.001 | | 2,680,444.76 | 0.015% | 96.739% |
| 1176 | GLOBAL INDEMNITY LTD COMMON STOCK USD.0001 | | 2,675,791.56 | 0.015% | 96.754% |
| 1177 | ENNIS INC COMMON STOCK USD2.5 | | 2,674,647.00 | 0.015% | 96.769% |
| 1178 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | | 2,672,448.81 | 0.015% | 96.783% |
| 1179 | ROSETTA STONE INC COMMON STOCK USD.00005 | | 2,669,893.10 | 0.015% | 96.798% |
| 1180 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | | 2,669,704.57 | 0.015% | 96.813% |
| 1181 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001 | | 2,669,427.39 | 0.015% | 96.827% |
| 1182 | NEOGENOMICS INC COMMON STOCK USD.001 | | 2,657,942.80 | 0.015% | 96.842% |
| 1183 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | | 2,654,382.72 | 0.015% | 96.857% |
| 1184 | HAMILTON BEACH BRAND A COMMON STOCK | | 2,628,597.34 | 0.014% | 96.871% |
| 1185 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001 | | 2,627,774.72 | 0.014% | 96.886% |
| 1186 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | | 2,607,188.00 | 0.014% | 96.900% |
| 1187 | CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001 | | 2,583,751.88 | 0.014% | 96.914% |
| 1188 | GRAHAM CORP COMMON STOCK USD.1 | | 2,577,504.89 | 0.014% | 96.928% |
| 1189 | ADVANSIX INC COMMON STOCK USD.01 | | 2,570,413.53 | 0.014% | 96.942% |
| 1190 | DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001 | | 2,564,113.50 | 0.014% | 96.957% |
| 1191 | USA TRUCK INC COMMON STOCK USD.01 | | 2,562,151.90 | 0.014% | 96.971% |
| 1192 | HORIZON GLOBAL CORP COMMON STOCK USD.01 | | 2,552,369.75 | 0.014% | 96.985% |
| 1193 | PEOPLE S UTAH BANCORP COMMON STOCK USD.01 | | 2,545,011.90 | 0.014% | 96.999% |
| 1194 | RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001 | | 2,541,816.00 | 0.014% | 97.013% |
| 1195 | R1 RCM INC COMMON STOCK USD.01 | | 2,526,315.61 | 0.014% | 97.027% |
| 1196 | INTERNAP CORP COMMON STOCK USD.001 | | 2,516,950.44 | 0.014% | 97.040% |
| 1197 | INTERNATIONAL SEAWAYS INC COMMON STOCK | | 2,515,001.50 | 0.014% | 97.054% |
| 1198 | APPFOLIO INC A COMMON STOCK USD.0001 | | 2,502,206.40 | 0.014% | 97.068% |
| 1199 | SPARTON CORP COMMON STOCK USD1.25 | | 2,500,354.50 | 0.014% | 97.082% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1200 | AKORN INC COMMON STOCK | | 2,499,149.18 | 0.014% | 97.095% |
| 1201 | PTC THERAPEUTICS INC COMMON STOCK USD.001 | | 2,488,158.30 | 0.014% | 97.109% |
| 1202 | ERA GROUP INC COMMON STOCK USD.01 | | 2,485,055.49 | 0.014% | 97.123% |
| 1203 | SHAKE SHACK INC CLASS A COMMON STOCK USD.01 | | 2,477,807.20 | 0.014% | 97.136% |
| 1204 | ROCKY BRANDS INC COMMON STOCK | | 2,476,326.60 | 0.014% | 97.150% |
| 1205 | CONSOL ENERGY INC COMMON STOCK USD.01 | | 2,467,492.18 | 0.014% | 97.164% |
| 1206 | IDT CORP CLASS B COMMON STOCK USD.01 | | 2,467,350.90 | 0.014% | 97.177% |
| 1207 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | | 2,461,897.55 | 0.014% | 97.191% |
| 1208 | FOSTER (LB) CO A COMMON STOCK USD.01 | | 2,461,566.40 | 0.014% | 97.204% |
| 1209 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | | 2,455,606.98 | 0.014% | 97.218% |
| 1210 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | | 2,447,940.00 | 0.013% | 97.231% |
| 1211 | NORTHWEST PIPE CO COMMON STOCK USD.01 | | 2,445,567.95 | 0.013% | 97.245% |
| 1212 | PFSWEB INC COMMON STOCK USD.001 | | 2,435,330.70 | 0.013% | 97.258% |
| 1213 | BEL FUSE INC CL B COMMON STOCK USD.1 | | 2,429,985.80 | 0.013% | 97.271% |
| 1214 | ALLIANCE ONE INTERNATIONAL COMMON STOCK | | 2,428,809.90 | 0.013% | 97.285% |
| 1215 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | | 2,426,830.35 | 0.013% | 97.298% |
| 1216 | SIGMA DESIGNS INC COMMON STOCK | | 2,423,989.20 | 0.013% | 97.311% |
| 1217 | CYBEROPTICS CORP COMMON STOCK | | 2,422,351.75 | 0.013% | 97.325% |
| 1218 | TRECORA RESOURCES COMMON STOCK USD.1 | | 2,419,767.00 | 0.013% | 97.338% |
| 1219 | BANKFINANCIAL CORP COMMON STOCK USD.01 | | 2,397,421.91 | 0.013% | 97.351% |
| 1220 | ABRAXAS PETROLEUM CORP COMMON STOCK USD.01 | | 2,387,996.10 | 0.013% | 97.364% |
| 1221 | ACCESS NATIONAL CORP COMMON STOCK USD.835 | | 2,377,606.98 | 0.013% | 97.377% |
| 1222 | INTELSAT SA COMMON STOCK USD.01 | | 2,358,092.10 | 0.013% | 97.390% |
| 1223 | HURCO COMPANIES INC COMMON STOCK | | 2,325,814.75 | 0.013% | 97.403% |
| 1224 | BANK OF NT BUTTERFIELD + SON COMMON STOCK BMD1.0 | | 2,318,167.00 | 0.013% | 97.416% |
| 1225 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001 | | 2,317,012.00 | 0.013% | 97.429% |
| 1226 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | | 2,315,508.72 | 0.013% | 97.441% |
| 1227 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01 | | 2,299,360.70 | 0.013% | 97.454% |
| 1228 | CNB FINANCIAL CORP/PA COMMON STOCK | | 2,275,177.74 | 0.013% | 97.467% |
| 1229 | PICO HOLDINGS INC COMMON STOCK USD.001 | | 2,273,648.00 | 0.013% | 97.479% |
| 1230 | ON DECK CAPITAL INC COMMON STOCK USD.005 | | 2,263,270.56 | 0.012% | 97.491% |
| 1231 | GOLDFIELD CORP COMMON STOCK USD.1 | | 2,260,612.35 | 0.012% | 97.504% |
| 1232 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | | 2,247,015.55 | 0.012% | 97.516% |
| 1233 | NORTHRIM BANCORP INC COMMON STOCK USD1.0 | | 2,245,511.40 | 0.012% | 97.529% |
| 1234 | MARINE PRODUCTS CORP COMMON STOCK USD.1 | | 2,236,587.31 | 0.012% | 97.541% |
| 1235 | BANK OF MARIN BANCORP/CA COMMON STOCK | | 2,210,067.50 | 0.012% | 97.553% |
| 1236 | TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001 | | 2,199,495.21 | 0.012% | 97.565% |
| 1237 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK | | 2,193,516.00 | 0.012% | 97.577% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1238 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | | 2,191,583.65 | 0.012% | 97.589% |
| 1239 | PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0 | | 2,170,113.25 | 0.012% | 97.601% |
| 1240 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01 | | 2,165,386.76 | 0.012% | 97.613% |
| 1241 | SCORPIO BULKERS INC COMMON STOCK USD.01 | | 2,154,490.80 | 0.012% | 97.625% |
| 1242 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | | 2,148,135.55 | 0.012% | 97.637% |
| 1243 | PC CONNECTION INC COMMON STOCK USD.01 | | 2,129,917.79 | 0.012% | 97.648% |
| 1244 | J.C. PENNEY CO INC COMMON STOCK USD.5 | | 2,114,717.00 | 0.012% | 97.660% |
| 1245 | GOLD RESOURCE CORP COMMON STOCK USD.001 | | 2,107,603.68 | 0.012% | 97.672% |
| 1246 | LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01 | | 2,102,998.08 | 0.012% | 97.683% |
| 1247 | RUSH ENTERPRISES INC CL B COMMON STOCK USD.01 | | 2,092,584.00 | 0.012% | 97.695% |
| 1248 | SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01 | | 2,086,213.80 | 0.011% | 97.706% |
| 1249 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | | 2,081,384.34 | 0.011% | 97.718% |
| 1250 | TELENAV INC COMMON STOCK USD.001 | | 2,079,571.75 | 0.011% | 97.729% |
| 1251 | SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01 | | 2,075,237.50 | 0.011% | 97.740% |
| 1252 | FLEXSTEEL INDS COMMON STOCK USD1.0 | | 2,072,249.27 | 0.011% | 97.752% |
| 1253 | TERRITORIAL BANCORP INC COMMON STOCK USD.01 | | 2,065,464.94 | 0.011% | 97.763% |
| 1254 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | | 2,058,109.90 | 0.011% | 97.775% |
| 1255 | RED LION HOTELS CORP COMMON STOCK USD.01 | | 2,051,303.70 | 0.011% | 97.786% |
| 1256 | WEYCO GROUP INC COMMON STOCK USD1.0 | | 2,044,524.57 | 0.011% | 97.797% |
| 1257 | VILLAGE SUPER MARKET CLASS A COMMON STOCK | | 2,041,802.40 | 0.011% | 97.808% |
| 1258 | CHIMERIX INC COMMON STOCK USD.001 | | 2,030,441.86 | 0.011% | 97.819% |
| 1259 | RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01 | | 2,021,283.60 | 0.011% | 97.831% |
| 1260 | FTD COS INC COMMON STOCK USD.0001 | | 2,007,038.40 | 0.011% | 97.842% |
| 1261 | TIPTREE INC COMMON STOCK USD.001 | | 2,002,169.40 | 0.011% | 97.853% |
| 1262 | FREIGHTCAR AMERICA INC COMMON STOCK USD.01 | | 1,997,698.56 | 0.011% | 97.864% |
| 1263 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01 | | 1,987,062.00 | 0.011% | 97.875% |
| 1264 | AV HOMES INC COMMON STOCK USD1.0 | | 1,982,130.30 | 0.011% | 97.885% |
| 1265 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | | 1,979,828.50 | 0.011% | 97.896% |
| 1266 | DILLARDS INC CL A COMMON STOCK | | 1,966,860.22 | 0.011% | 97.907% |
| 1267 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | | 1,960,621.90 | 0.011% | 97.918% |
| 1268 | FIRST BANCORP INC/ME COMMON STOCK USD.01 | | 1,956,265.92 | 0.011% | 97.929% |
| 1269 | KOPIN CORP COMMON STOCK USD.01 | | 1,950,600.34 | 0.011% | 97.939% |
| 1270 | WILDHORSE RESOURCE DEVELOPME COMMON STOCK USD.01 | | 1,949,552.52 | 0.011% | 97.950% |
| 1271 | LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001 | | 1,947,384.00 | 0.011% | 97.961% |
| 1272 | RAFAEL HOLDINGS INC CLASS B COMMON STOCK USD.01 | | 1,943,803.60 | 0.011% | 97.971% |
| 1273 | DIGI INTERNATIONAL INC COMMON STOCK USD.01 | | 1,941,381.00 | 0.011% | 97.982% |
| 1274 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01 | | 1,937,838.50 | 0.011% | 97.993% |
| 1275 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001 | | 1,921,638.46 | 0.011% | 98.003% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1276 | OLYMPIC STEEL INC COMMON STOCK | | 1,911,347.55 | 0.011% | 98.014% |
| 1277 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | | 1,900,664.80 | 0.010% | 98.024% |
| 1278 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | | 1,892,300.50 | 0.010% | 98.035% |
| 1279 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01 | | 1,886,223.20 | 0.010% | 98.045% |
| 1280 | KIRKLAND S INC COMMON STOCK | | 1,877,734.65 | 0.010% | 98.055% |
| 1281 | COWEN INC COMMON STOCK USD.01 | | 1,871,485.85 | 0.010% | 98.066% |
| 1282 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | | 1,863,431.47 | 0.010% | 98.076% |
| 1283 | URBAN ONE INC COMMON STOCK USD.001 | | 1,853,964.65 | 0.010% | 98.086% |
| 1284 | AT HOME GROUP INC COMMON STOCK USD.01 | | 1,841,078.95 | 0.010% | 98.096% |
| 1285 | NEW YORK + CO COMMON STOCK USD.001 | | 1,837,209.92 | 0.010% | 98.106% |
| 1286 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | | 1,833,634.38 | 0.010% | 98.116% |
| 1287 | PRGX GLOBAL INC COMMON STOCK USD.01 | | 1,832,872.75 | 0.010% | 98.127% |
| 1288 | UNIVAR INC COMMON STOCK USD.01 | | 1,828,126.26 | 0.010% | 98.137% |
| 1289 | COLLECTORS UNIVERSE COMMON STOCK USD.001 | | 1,827,514.80 | 0.010% | 98.147% |
| 1290 | OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001 | | 1,821,220.55 | 0.010% | 98.157% |
| 1291 | DORIAN LPG LTD COMMON STOCK USD.01 | | 1,820,787.60 | 0.010% | 98.167% |
| 1292 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | | 1,815,141.40 | 0.010% | 98.177% |
| 1293 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01 | | 1,812,976.00 | 0.010% | 98.187% |
| 1294 | STARTEK INC COMMON STOCK USD.01 | | 1,811,911.50 | 0.010% | 98.197% |
| 1295 | WATSCO INC CL B COMMON STOCK USD.5 | | 1,806,576.00 | 0.010% | 98.207% |
| 1296 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0 | | 1,798,193.15 | 0.010% | 98.216% |
| 1297 | KVH INDUSTRIES INC COMMON STOCK USD.01 | | 1,778,497.50 | 0.010% | 98.226% |
| 1298 | HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001 | | 1,772,268.30 | 0.010% | 98.236% |
| 1299 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | | 1,756,136.60 | 0.010% | 98.246% |
| 1300 | DHI GROUP INC COMMON STOCK USD.01 | | 1,746,672.90 | 0.010% | 98.255% |
| 1301 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | | 1,738,350.30 | 0.010% | 98.265% |
| 1302 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | | 1,729,115.50 | 0.010% | 98.274% |
| 1303 | INVESTORS TITLE CO COMMON STOCK | | 1,725,680.00 | 0.009% | 98.284% |
| 1304 | COSTAMARE INC COMMON STOCK USD.0001 | | 1,716,058.71 | 0.009% | 98.293% |
| 1305 | INTRICON CORP COMMON STOCK USD1.0 | | 1,706,682.25 | 0.009% | 98.303% |
| 1306 | OLD SECOND BANCORP INC COMMON STOCK USD1.0 | | 1,701,773.45 | 0.009% | 98.312% |
| 1307 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | | 1,691,581.92 | 0.009% | 98.321% |
| 1308 | GCI LIBERTY INC PREFERRED STOCK 5 | | 1,688,263.20 | 0.009% | 98.330% |
| 1309 | FNB CORP COMMON STOCK USD.01 | | 1,674,455.50 | 0.009% | 98.340% |
| 1310 | CHARTER FINANCIAL CORP COMMON STOCK USD.01 | | 1,672,185.57 | 0.009% | 98.349% |
| 1311 | AMTECH SYSTEMS INC COMMON STOCK USD.01 | | 1,669,712.12 | 0.009% | 98.358% |
| 1312 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01 | | 1,667,591.20 | 0.009% | 98.367% |
| 1313 | PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02 | | 1,644,549.84 | 0.009% | 98.376% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1314 | MIRATI THERAPEUTICS INC COMMON STOCK | | 1,640,117.50 | 0.009% | 98.385% |
| 1315 | SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01 | | 1,636,703.60 | 0.009% | 98.394% |
| 1316 | EVERI HOLDINGS INC COMMON STOCK USD.001 | | 1,635,771.06 | 0.009% | 98.403% |
| 1317 | HOUSTON WIRE + CABLE CO COMMON STOCK USD.001 | | 1,629,036.75 | 0.009% | 98.412% |
| 1318 | ARATANA THERAPEUTICS INC COMMON STOCK USD.001 | | 1,628,792.10 | 0.009% | 98.421% |
| 1319 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | | 1,626,019.14 | 0.009% | 98.430% |
| 1320 | EXTREME NETWORKS INC COMMON STOCK USD.001 | | 1,623,527.43 | 0.009% | 98.439% |
| 1321 | AMERESCO INC CL A COMMON STOCK USD.0001 | | 1,616,118.00 | 0.009% | 98.448% |
| 1322 | CRAWFORD + COMPANY CL A COMMON STOCK USD1.0 | | 1,605,269.27 | 0.009% | 98.457% |
| 1323 | ASURE SOFTWARE INC COMMON STOCK USD.01 | | 1,603,539.22 | 0.009% | 98.466% |
| 1324 | OLD LINE BANCSHARES INC COMMON STOCK USD.01 | | 1,599,529.50 | 0.009% | 98.474% |
| 1325 | LIMONEIRA CO COMMON STOCK USD.01 | | 1,580,742.52 | 0.009% | 98.483% |
| 1326 | PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01 | | 1,570,561.99 | 0.009% | 98.492% |
| 1327 | LSI INDUSTRIES INC COMMON STOCK | | 1,538,729.50 | 0.008% | 98.500% |
| 1328 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | | 1,534,482.00 | 0.008% | 98.509% |
| 1329 | GULF ISLAND FABRICATION INC COMMON STOCK | | 1,505,784.00 | 0.008% | 98.517% |
| 1330 | HOVNANIAN ENTERPRISES A COMMON STOCK USD.01 | | 1,503,149.48 | 0.008% | 98.525% |
| 1331 | TRAVELZOO COMMON STOCK USD.01 | | 1,502,076.40 | 0.008% | 98.533% |
| 1332 | CITIZENS INC COMMON STOCK | | 1,496,279.07 | 0.008% | 98.542% |
| 1333 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | | 1,486,537.60 | 0.008% | 98.550% |
| 1334 | EQUITY BANCSHARES INC CL A COMMON STOCK USD.01 | | 1,483,121.55 | 0.008% | 98.558% |
| 1335 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | | 1,449,386.40 | 0.008% | 98.566% |
| 1336 | RADIANT LOGISTICS INC COMMON STOCK USD.001 | | 1,448,591.85 | 0.008% | 98.574% |
| 1337 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | | 1,447,957.83 | 0.008% | 98.582% |
| 1338 | GAMCO INVESTORS INC A COMMON STOCK USD.001 | | 1,441,503.84 | 0.008% | 98.590% |
| 1339 | HAMILTON LANE INC CLASS A COMMON STOCK | | 1,440,208.00 | 0.008% | 98.598% |
| 1340 | FRANK S INTERNATIONAL NV COMMON STOCK EUR.01 | | 1,438,295.58 | 0.008% | 98.606% |
| 1341 | CONTANGO OIL + GAS COMMON STOCK USD.04 | | 1,433,619.00 | 0.008% | 98.613% |
| 1342 | CRAWFORD + CO CL B COMMON STOCK USD1.0 | | 1,431,582.12 | 0.008% | 98.621% |
| 1343 | GENIE ENERGY LTD B COMMON STOCK | | 1,430,070.30 | 0.008% | 98.629% |
| 1344 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | | 1,428,462.20 | 0.008% | 98.637% |
| 1345 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | | 1,426,550.40 | 0.008% | 98.645% |
| 1346 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | | 1,426,468.04 | 0.008% | 98.653% |
| 1347 | RIGNET INC COMMON STOCK USD.001 | | 1,415,529.90 | 0.008% | 98.661% |
| 1348 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01 | | 1,409,073.22 | 0.008% | 98.668% |
| 1349 | PCM INC COMMON STOCK USD.001 | | 1,408,624.20 | 0.008% | 98.676% |
| 1350 | ZAFGEN INC COMMON STOCK USD.001 | | 1,404,087.86 | 0.008% | 98.684% |
| 1351 | GAIA INC COMMON STOCK USD.0001 | | 1,396,861.00 | 0.008% | 98.691% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1352 | MAXWELL TECHNOLOGIES INC COMMON STOCK USD.1 | | 1,396,597.60 | 0.008% | 98.699% |
| 1353 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | | 1,392,685.56 | 0.008% | 98.707% |
| 1354 | STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001 | | 1,390,925.25 | 0.008% | 98.714% |
| 1355 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | | 1,383,334.80 | 0.008% | 98.722% |
| 1356 | HOMETRUST BANCSHARES INC COMMON STOCK | | 1,382,364.10 | 0.008% | 98.730% |
| 1357 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | | 1,368,876.50 | 0.008% | 98.737% |
| 1358 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | | 1,356,711.60 | 0.007% | 98.745% |
| 1359 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | | 1,354,006.35 | 0.007% | 98.752% |
| 1360 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01 | | 1,341,423.18 | 0.007% | 98.759% |
| 1361 | AMERICAN RENAL ASSOCIATES HO COMMON STOCK USD.01 | | 1,337,288.40 | 0.007% | 98.767% |
| 1362 | RIVERVIEW BANCORP INC COMMON STOCK USD.01 | | 1,336,833.75 | 0.007% | 98.774% |
| 1363 | MBT FINANCIAL CORP COMMON STOCK | | 1,319,657.60 | 0.007% | 98.781% |
| 1364 | GSI TECHNOLOGY INC COMMON STOCK USD.001 | | 1,316,278.80 | 0.007% | 98.789% |
| 1365 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | | 1,312,396.20 | 0.007% | 98.796% |
| 1366 | SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001 | | 1,311,734.88 | 0.007% | 98.803% |
| 1367 | RENT A CENTER INC COMMON STOCK USD.01 | | 1,311,024.52 | 0.007% | 98.810% |
| 1368 | MAGNACHIP SEMICONDUCT COMMON STOCK USD.01 | | 1,306,436.70 | 0.007% | 98.817% |
| 1369 | ALICO INC COMMON STOCK USD1.0 | | 1,285,233.40 | 0.007% | 98.825% |
| 1370 | MAUI LAND + PINEAPPLE CO COMMON STOCK | | 1,270,427.40 | 0.007% | 98.831% |
| 1371 | KINGSTONE COS INC COMMON STOCK USD.01 | | 1,268,510.30 | 0.007% | 98.838% |
| 1372 | PHI INC NON VOTING COMMON STOCK USD.1 | | 1,265,650.80 | 0.007% | 98.845% |
| 1373 | REALNETWORKS INC COMMON STOCK USD.001 | | 1,262,486.50 | 0.007% | 98.852% |
| 1374 | CLEARFIELD INC COMMON STOCK USD.01 | | 1,246,752.00 | 0.007% | 98.859% |
| 1375 | QUORUM HEALTH CORP COMMON STOCK USD.0001 | | 1,243,070.80 | 0.007% | 98.866% |
| 1376 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | | 1,229,695.90 | 0.007% | 98.873% |
| 1377 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | | 1,226,569.05 | 0.007% | 98.880% |
| 1378 | GENCOR INDUSTRIES INC COMMON STOCK USD.1 | | 1,214,549.55 | 0.007% | 98.886% |
| 1379 | CATALYST BIOSCIENCES INC COMMON STOCK USD.001 | | 1,212,775.20 | 0.007% | 98.893% |
| 1380 | SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001 | | 1,211,986.83 | 0.007% | 98.900% |
| 1381 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01 | | 1,208,952.80 | 0.007% | 98.906% |
| 1382 | AMERISERV FINANCIAL INC COMMON STOCK USD.01 | | 1,188,937.50 | 0.007% | 98.913% |
| 1383 | SYNNEX CORP COMMON STOCK USD.001 | | 1,187,517.94 | 0.007% | 98.919% |
| 1384 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | | 1,184,220.80 | 0.007% | 98.926% |
| 1385 | PREMIER FINANCIAL BANCORP COMMON STOCK | | 1,183,571.20 | 0.007% | 98.932% |
| 1386 | TURNING POINT BRANDS INC COMMON STOCK USD.01 | | 1,180,688.00 | 0.006% | 98.939% |
| 1387 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | | 1,179,936.00 | 0.006% | 98.945% |
| 1388 | ULTRALIFE CORP COMMON STOCK USD.1 | | 1,176,936.80 | 0.006% | 98.952% |
| 1389 | ARDELYX INC COMMON STOCK USD.000001 | | 1,173,165.60 | 0.006% | 98.958% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|--------------------------|------------------|--------------|-------------------|
| Equity | | 18,188,674,227.52 | | | 100.002% |
| 1390 | BIOSCRIP INC COMMON STOCK USD.0001 | | 1,172,871.45 | 0.006% | 98.965% |
| 1391 | EARTHSTONE ENERGY INC A COMMON STOCK USD.001 | | 1,171,432.60 | 0.006% | 98.971% |
| 1392 | MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01 | | 1,169,894.40 | 0.006% | 98.978% |
| 1393 | ACACIA RESEARCH CORP COMMON STOCK USD.001 | | 1,161,483.40 | 0.006% | 98.984% |
| 1394 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | | 1,149,532.86 | 0.006% | 98.990% |
| 1395 | OTONOMY INC COMMON STOCK USD.001 | | 1,135,635.60 | 0.006% | 98.996% |
| 1396 | ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01 | | 1,133,421.55 | 0.006% | 99.003% |
| 1397 | COMPUTER TASK GROUP INC COMMON STOCK USD.01 | | 1,119,452.88 | 0.006% | 99.009% |
| 1398 | MIDSOUTH BANCORP INC COMMON STOCK USD.1 | | 1,118,046.50 | 0.006% | 99.015% |
| 1399 | THIRD POINT REINSURANCE LTD COMMON STOCK USD.1 | | 1,113,056.25 | 0.006% | 99.021% |
| 1400 | PSYCHEMEDICS CORP COMMON STOCK USD.005 | | 1,110,778.20 | 0.006% | 99.027% |
| 1401 | CIVEO CORP COMMON STOCK USD.01 | | 1,110,395.90 | 0.006% | 99.033% |
| 1402 | REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01 | | 1,098,538.20 | 0.006% | 99.039% |
| 1403 | CENTURY BANCORP INC CL A COMMON STOCK USD1.0 | | 1,094,789.80 | 0.006% | 99.045% |
| 1404 | FARMERS NATL BANC CORP COMMON STOCK | | 1,089,046.60 | 0.006% | 99.051% |
| 1405 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | | 1,076,336.32 | 0.006% | 99.057% |
| 1406 | LIFETIME BRANDS INC COMMON STOCK USD.01 | | 1,076,320.50 | 0.006% | 99.063% |
| 1407 | A MARK PRECIOUS METALS INC COMMON STOCK USD.01 | | 1,075,813.06 | 0.006% | 99.069% |
| 1408 | ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001 | | 1,069,918.20 | 0.006% | 99.075% |
| 1409 | LPL FINANCIAL HOLDINGS INC COMMON STOCK | | 1,067,447.94 | 0.006% | 99.081% |
| 1410 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | | 1,059,654.40 | 0.006% | 99.087% |
| 1411 | FONAR CORP COMMON STOCK USD.0001 | | 1,054,463.10 | 0.006% | 99.093% |
| 1412 | TREVENA INC COMMON STOCK USD.001 | | 1,048,480.95 | 0.006% | 99.098% |
| 1413 | STRATTEC SECURITY CORP COMMON STOCK USD.01 | | 1,038,974.30 | 0.006% | 99.104% |
| 1414 | MISONIX INC COMMON STOCK USD.01 | | 1,036,560.80 | 0.006% | 99.110% |
| 1415 | GLOBANT SA COMMON STOCK USD1.2 | | 1,022,893.00 | 0.006% | 99.115% |
| 1416 | BLUE HILLS BANCORP INC COMMON STOCK USD.01 | | 1,016,797.20 | 0.006% | 99.121% |
| 1417 | EASTERN CO/THE COMMON STOCK | | 1,016,551.25 | 0.006% | 99.126% |
| 1418 | ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001 | | 1,014,425.00 | 0.006% | 99.132% |
| 1419 | ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0 | | 1,014,366.60 | 0.006% | 99.138% |
| 1420 | DATA I/O CORP COMMON STOCK | | 1,013,581.80 | 0.006% | 99.143% |
| 1421 | CITIZENS + NORTHERN CORP COMMON STOCK USD1.0 | | 996,283.91 | 0.005% | 99.149% |
| 1422 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33 | | 993,978.70 | 0.005% | 99.154% |
| 1423 | CPI AEROSTRUCTURES INC COMMON STOCK USD.001 | | 990,307.80 | 0.005% | 99.160% |
| 1424 | INTEVAC INC COMMON STOCK | | 988,504.00 | 0.005% | 99.165% |
| 1425 | EASTMAN KODAK CO COMMON STOCK USD.01 | | 987,186.60 | 0.005% | 99.170% |
| 1426 | SPARK ENERGY INC CLASS A COMMON STOCK USD.01 | | 985,200.00 | 0.005% | 99.176% |
| 1427 | PACIFIC MERCANTILE BANCORP COMMON STOCK | | 984,214.00 | 0.005% | 99.181% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|--------------------------|------------------|--------------|-------------------|
| Equity | | 18,188,674,227.52 | | | 100.002% |
| 1428 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | | 980,794.85 | 0.005% | 99.187% |
| 1429 | FLOWERS FOODS INC COMMON STOCK USD.01 | | 980,652.40 | 0.005% | 99.192% |
| 1430 | EMCORE CORP COMMON STOCK | | 973,758.30 | 0.005% | 99.197% |
| 1431 | PERCEPTRON INC COMMON STOCK USD.01 | | 973,560.27 | 0.005% | 99.203% |
| 1432 | MELINTA THERAPEUTICS INC COMMON STOCK USD.001 | | 965,103.20 | 0.005% | 99.208% |
| 1433 | BBX CAPITAL CORP COMMON STOCK USD.01 | | 961,565.22 | 0.005% | 99.213% |
| 1434 | MARCHEX INC CLASS B COMMON STOCK USD.01 | | 953,383.50 | 0.005% | 99.219% |
| 1435 | BLUE BIRD CORP COMMON STOCK USD.0001 | | 949,762.50 | 0.005% | 99.224% |
| 1436 | FINJAN HOLDINGS INC COMMON STOCK USD.001 | | 948,018.70 | 0.005% | 99.229% |
| 1437 | XERIUM TECHNOLOGIES INC COMMON STOCK USD.001 | | 940,315.32 | 0.005% | 99.234% |
| 1438 | LSB INDUSTRIES INC COMMON STOCK USD.1 | | 915,069.09 | 0.005% | 99.239% |
| 1439 | LAKELAND INDUSTRIES INC COMMON STOCK USD.01 | | 909,708.80 | 0.005% | 99.244% |
| 1440 | FORESTAR GROUP INC COMMON STOCK USD1.0 | | 897,413.40 | 0.005% | 99.249% |
| 1441 | PIXELWORKS INC COMMON STOCK USD.001 | | 878,065.30 | 0.005% | 99.254% |
| 1442 | BALDWIN + LYONS INC CL B COMMON STOCK | | 877,431.40 | 0.005% | 99.259% |
| 1443 | INTEST CORP COMMON STOCK USD.01 | | 873,840.30 | 0.005% | 99.264% |
| 1444 | GREIF INC CL B COMMON STOCK | | 869,985.55 | 0.005% | 99.268% |
| 1445 | STEEL CONNECT INC COMMON STOCK USD.01 | | 864,907.30 | 0.005% | 99.273% |
| 1446 | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 | | 864,419.40 | 0.005% | 99.278% |
| 1447 | PARTY CITY HOLDCO INC COMMON STOCK USD.01 | | 857,627.40 | 0.005% | 99.283% |
| 1448 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001 | | 854,521.10 | 0.005% | 99.287% |
| 1449 | MIRAGEN THERAPEUTICS INC COMMON STOCK USD.01 | | 847,650.58 | 0.005% | 99.292% |
| 1450 | MERRIMACK PHARMACEUTICALS IN COMMON STOCK USD.01 | | 842,218.18 | 0.005% | 99.297% |
| 1451 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01 | | 840,301.50 | 0.005% | 99.301% |
| 1452 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | | 839,578.70 | 0.005% | 99.306% |
| 1453 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | | 838,378.80 | 0.005% | 99.310% |
| 1454 | KINSALE CAPITAL GROUP INC COMMON STOCK USD.01 | | 832,901.92 | 0.005% | 99.315% |
| 1455 | CALITHERA BIOSCIENCES INC COMMON STOCK USD.001 | | 830,004.90 | 0.005% | 99.320% |
| 1456 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001 | | 824,158.25 | 0.005% | 99.324% |
| 1457 | BEAZER HOMES USA INC COMMON STOCK USD.001 | | 818,555.90 | 0.005% | 99.329% |
| 1458 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | | 817,382.55 | 0.004% | 99.333% |
| 1459 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01 | | 816,686.08 | 0.004% | 99.338% |
| 1460 | CONSUMER PORTFOLIO SERVICES COMMON STOCK | | 816,124.40 | 0.004% | 99.342% |
| 1461 | MINERVA NEUROSCIENCES INC COMMON STOCK USD.0001 | | 815,478.40 | 0.004% | 99.347% |
| 1462 | LIMBACH HOLDINGS INC COMMON STOCK USD.0001 | | 814,260.90 | 0.004% | 99.351% |
| 1463 | RR DONNELLEY + SONS CO COMMON STOCK USD1.25 | | 813,639.84 | 0.004% | 99.356% |
| 1464 | MCCLATCHY CO CLASS A COMMON STOCK USD.01 | | 807,483.72 | 0.004% | 99.360% |
| 1465 | DULUTH HOLDINGS INC CL B COMMON STOCK | | 795,628.56 | 0.004% | 99.364% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1466 | TUESDAY MORNING CORP COMMON STOCK USD.01 | | 795,328.60 | 0.004% | 99.369% |
| 1467 | VERASTEM INC COMMON STOCK USD.0001 | | 795,238.99 | 0.004% | 99.373% |
| 1468 | OVERSEAS SHIPHOLDING GROUP A COMMON STOCK | | 788,427.64 | 0.004% | 99.377% |
| 1469 | ACETO CORP COMMON STOCK USD.01 | | 786,458.64 | 0.004% | 99.382% |
| 1470 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | | 784,089.48 | 0.004% | 99.386% |
| 1471 | SYNALLOY CORP COMMON STOCK USD1.0 | | 781,798.00 | 0.004% | 99.390% |
| 1472 | A H BELO CORP A COMMON STOCK USD.01 | | 781,180.25 | 0.004% | 99.395% |
| 1473 | TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01 | | 780,201.80 | 0.004% | 99.399% |
| 1474 | SHORE BANCSHARES INC COMMON STOCK USD.01 | | 776,024.64 | 0.004% | 99.403% |
| 1475 | C + F FINANCIAL CORP COMMON STOCK USD1.0 | | 775,958.80 | 0.004% | 99.408% |
| 1476 | SMART + FINAL STORES INC COMMON STOCK USD.001 | | 772,491.80 | 0.004% | 99.412% |
| 1477 | FITBIT INC A COMMON STOCK USD.0001 | | 767,297.01 | 0.004% | 99.416% |
| 1478 | ESSA BANCORP INC COMMON STOCK USD.01 | | 763,859.76 | 0.004% | 99.420% |
| 1479 | CLEAR CHANNEL OUTDOOR CL A COMMON STOCK USD.01 | | 761,406.60 | 0.004% | 99.424% |
| 1480 | SALEM MEDIA GROUP INC COMMON STOCK USD.01 | | 760,684.00 | 0.004% | 99.429% |
| 1481 | RCM TECHNOLOGIES INC COMMON STOCK USD.05 | | 758,586.68 | 0.004% | 99.433% |
| 1482 | ATLAS FINANCIAL HOLDINGS INC COMMON STOCK | | 755,295.00 | 0.004% | 99.437% |
| 1483 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | | 752,137.50 | 0.004% | 99.441% |
| 1484 | LAUREATE EDUCATION INC A COMMON STOCK USD.001 | | 739,292.73 | 0.004% | 99.445% |
| 1485 | FIRST INTERNET BANCORP COMMON STOCK | | 738,334.80 | 0.004% | 99.449% |
| 1486 | NATIONAL COMMERCE CORP COMMON STOCK | | 721,741.65 | 0.004% | 99.453% |
| 1487 | HUTTIG BUILDING PRODUCTS INC COMMON STOCK USD.01 | | 720,273.30 | 0.004% | 99.457% |
| 1488 | HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01 | | 714,054.00 | 0.004% | 99.461% |
| 1489 | CARBO CERAMICS INC COMMON STOCK USD.01 | | 705,492.32 | 0.004% | 99.465% |
| 1490 | CHEMOCENTRYX INC COMMON STOCK USD.001 | | 702,931.90 | 0.004% | 99.469% |
| 1491 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | | 699,536.40 | 0.004% | 99.473% |
| 1492 | AROTECH CORP COMMON STOCK USD.01 | | 698,827.60 | 0.004% | 99.476% |
| 1493 | DESTINATION XL GROUP INC COMMON STOCK USD.01 | | 697,693.60 | 0.004% | 99.480% |
| 1494 | BLACK BOX CORP COMMON STOCK USD.001 | | 693,398.40 | 0.004% | 99.484% |
| 1495 | SANDRIDGE ENERGY INC COMMON STOCK USD.001 | | 686,288.00 | 0.004% | 99.488% |
| 1496 | CORVUS PHARMACEUTICALS INC COMMON STOCK USD.0001 | | 683,342.10 | 0.004% | 99.492% |
| 1497 | NATURES SUNSHINE PRODS INC COMMON STOCK | | 682,596.25 | 0.004% | 99.495% |
| 1498 | ALTISOURCE ASSET MANAGEMENT COMMON STOCK | | 670,672.60 | 0.004% | 99.499% |
| 1499 | LUBY S INC COMMON STOCK USD.32 | | 666,654.63 | 0.004% | 99.503% |
| 1500 | ASTRONOVA INC COMMON STOCK USD.05 | | 666,338.40 | 0.004% | 99.506% |
| 1501 | INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0 | | 665,781.90 | 0.004% | 99.510% |
| 1502 | RA PHARMACEUTICALS INC COMMON STOCK USD.0001 | | 659,150.10 | 0.004% | 99.514% |
| 1503 | ENTERPRISE BANCORP INC COMMON STOCK USD.01 | | 646,572.40 | 0.004% | 99.517% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1504 | MITEK SYSTEMS INC COMMON STOCK USD.001 | | 640,619.00 | 0.004% | 99.521% |
| 1505 | QAD INC B COMMON STOCK USD.001 | | 630,326.40 | 0.003% | 99.524% |
| 1506 | ATLANTIC CAPITAL BANCSHARES COMMON STOCK | | 628,572.00 | 0.003% | 99.528% |
| 1507 | ESCALADE INC COMMON STOCK | | 628,531.20 | 0.003% | 99.531% |
| 1508 | SANCHEZ ENERGY CORP COMMON STOCK USD.01 | | 627,823.24 | 0.003% | 99.535% |
| 1509 | ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001 | | 623,269.05 | 0.003% | 99.538% |
| 1510 | CSS INDUSTRIES INC COMMON STOCK USD.1 | | 622,098.00 | 0.003% | 99.541% |
| 1511 | TELARIA INC COMMON STOCK USD.0001 | | 621,716.81 | 0.003% | 99.545% |
| 1512 | SB ONE BANCORP COMMON STOCK | | 620,457.75 | 0.003% | 99.548% |
| 1513 | RESOLUTE ENERGY CORP COMMON STOCK USD.0001 | | 618,201.76 | 0.003% | 99.552% |
| 1514 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024 | | 618,039.45 | 0.003% | 99.555% |
| 1515 | NATURAL ALTERNATIVES INTL COMMON STOCK USD.01 | | 617,415.75 | 0.003% | 99.558% |
| 1516 | COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01 | | 608,107.50 | 0.003% | 99.562% |
| 1517 | UFP TECHNOLOGIES INC COMMON STOCK USD.01 | | 605,727.00 | 0.003% | 99.565% |
| 1518 | EVANS BANCORP INC COMMON STOCK USD.5 | | 603,334.55 | 0.003% | 99.568% |
| 1519 | WRIGHT MEDICAL GROUP NV COMMON STOCK USD.03 | | 602,135.04 | 0.003% | 99.572% |
| 1520 | US AUTO PARTS NETWORK INC COMMON STOCK USD.001 | | 600,415.20 | 0.003% | 99.575% |
| 1521 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | | 597,680.65 | 0.003% | 99.578% |
| 1522 | BCB BANCORP INC COMMON STOCK | | 596,310.00 | 0.003% | 99.582% |
| 1523 | HMN FINANCIAL INC COMMON STOCK USD.01 | | 592,645.50 | 0.003% | 99.585% |
| 1524 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | | 590,979.60 | 0.003% | 99.588% |
| 1525 | ACACIA COMMUNICATIONS INC COMMON STOCK USD.0001 | | 582,443.40 | 0.003% | 99.591% |
| 1526 | PERFORMANT FINANCIAL CORP COMMON STOCK USD.01 | | 578,738.46 | 0.003% | 99.594% |
| 1527 | MACKINAC FINANCIAL CORP COMMON STOCK | | 578,413.50 | 0.003% | 99.598% |
| 1528 | NORTHERN TECHNOLOGIES INTL COMMON STOCK USD.02 | | 573,312.50 | 0.003% | 99.601% |
| 1529 | CANNAE HOLDINGS INC COMMON STOCK | | 569,455.13 | 0.003% | 99.604% |
| 1530 | MANNING + NAPIER INC COMMON STOCK USD.01 | | 567,371.30 | 0.003% | 99.607% |
| 1531 | LIBERTY TAX INC COMMON STOCK USD.01 | | 553,717.50 | 0.003% | 99.610% |
| 1532 | LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01 | | 547,074.12 | 0.003% | 99.613% |
| 1533 | FB FINANCIAL CORP COMMON STOCK USD1.0 | | 546,118.32 | 0.003% | 99.616% |
| 1534 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | | 546,024.85 | 0.003% | 99.619% |
| 1535 | HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001 | | 545,790.15 | 0.003% | 99.622% |
| 1536 | MANITEX INTERNATIONAL INC COMMON STOCK | | 536,045.28 | 0.003% | 99.625% |
| 1537 | VALUE LINE INC COMMON STOCK USD.1 | | 534,807.55 | 0.003% | 99.628% |
| 1538 | UNITY BANCORP INC COMMON STOCK | | 520,296.25 | 0.003% | 99.631% |
| 1539 | STAGE STORES INC COMMON STOCK USD.01 | | 515,448.85 | 0.003% | 99.634% |
| 1540 | ENTEGRA FINANCIAL CORP COMMON STOCK | | 513,570.00 | 0.003% | 99.637% |
| 1541 | VOLT INFO SCIENCES INC COMMON STOCK USD.1 | | 512,577.00 | 0.003% | 99.639% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1542 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | | 511,471.00 | 0.003% | 99.642% |
| 1543 | ATLANTIC POWER CORP COMMON STOCK | | 511,144.95 | 0.003% | 99.645% |
| 1544 | PC TEL INC COMMON STOCK USD.001 | | 508,166.40 | 0.003% | 99.648% |
| 1545 | ACUSHNET HOLDINGS CORP COMMON STOCK USD.001 | | 500,436.30 | 0.003% | 99.651% |
| 1546 | ARDMORE SHIPPING CORP COMMON STOCK USD.01 | | 490,244.40 | 0.003% | 99.653% |
| 1547 | CADENCE BANCORP COMMON STOCK | | 488,099.10 | 0.003% | 99.656% |
| 1548 | LGI HOMES INC COMMON STOCK USD.01 | | 486,427.26 | 0.003% | 99.659% |
| 1549 | RGC RESOURCES INC COMMON STOCK USD5.0 | | 483,056.35 | 0.003% | 99.661% |
| 1550 | FIRST BANCSHARES INC/MS COMMON STOCK USD1.0 | | 481,655.70 | 0.003% | 99.664% |
| 1551 | AWARE INC/MASS COMMON STOCK USD.01 | | 476,962.20 | 0.003% | 99.666% |
| 1552 | VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001 | | 473,791.95 | 0.003% | 99.669% |
| 1553 | TRANS WORLD ENTERTAINMENT CP COMMON STOCK USD.01 | | 473,765.60 | 0.003% | 99.672% |
| 1554 | EDUCATIONAL DEVELOPMENT CORP COMMON STOCK USD.2 | | 472,114.00 | 0.003% | 99.674% |
| 1555 | NABRIVA THERAPEUTICS PLC COMMON STOCK | | 471,097.77 | 0.003% | 99.677% |
| 1556 | NICHOLAS FINANCIAL INC COMMON STOCK | | 470,817.90 | 0.003% | 99.679% |
| 1557 | KEY TRONIC CORP COMMON STOCK | | 467,066.17 | 0.003% | 99.682% |
| 1558 | ARK RESTAURANTS CORP COMMON STOCK USD.01 | | 455,685.16 | 0.003% | 99.685% |
| 1559 | REV GROUP INC COMMON STOCK USD.001 | | 453,764.80 | 0.002% | 99.687% |
| 1560 | MITCHAM INDUSTRIES INC COMMON STOCK USD.01 | | 452,753.06 | 0.002% | 99.690% |
| 1561 | LIFEVANTAGE CORP COMMON STOCK USD.0001 | | 451,571.38 | 0.002% | 99.692% |
| 1562 | HARTE HANKS INC COMMON STOCK USD1.0 | | 448,373.97 | 0.002% | 99.694% |
| 1563 | NORTHEAST BANCORP COMMON STOCK USD1.0 | | 447,074.40 | 0.002% | 99.697% |
| 1564 | BSQUARE CORP COMMON STOCK | | 446,701.20 | 0.002% | 99.699% |
| 1565 | INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001 | | 446,315.80 | 0.002% | 99.702% |
| 1566 | AVIAT NETWORKS INC COMMON STOCK USD.01 | | 441,429.18 | 0.002% | 99.704% |
| 1567 | CELLDEX THERAPEUTICS INC COMMON STOCK USD.001 | | 440,971.73 | 0.002% | 99.707% |
| 1568 | FORTERRA INC COMMON STOCK USD.001 | | 440,878.17 | 0.002% | 99.709% |
| 1569 | CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08 | | 437,383.80 | 0.002% | 99.712% |
| 1570 | PROTHENA CORP PLC COMMON STOCK USD.01 | | 436,995.06 | 0.002% | 99.714% |
| 1571 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0 | | 434,936.04 | 0.002% | 99.716% |
| 1572 | NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01 | | 431,850.60 | 0.002% | 99.719% |
| 1573 | SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01 | | 428,373.52 | 0.002% | 99.721% |
| 1574 | JOUNCE THERAPEUTICS INC COMMON STOCK USD.001 | | 426,431.25 | 0.002% | 99.723% |
| 1575 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01 | | 422,322.56 | 0.002% | 99.726% |
| 1576 | IMMUNE DESIGN CORP COMMON STOCK USD.001 | | 422,127.00 | 0.002% | 99.728% |
| 1577 | ROCKY MOUNTAIN CHOC FACT INC COMMON STOCK USD.001 | | 418,606.71 | 0.002% | 99.730% |
| 1578 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | | 418,280.14 | 0.002% | 99.733% |
| 1579 | UNITED SECURITY BANCSHARE/CA COMMON STOCK | | 415,331.20 | 0.002% | 99.735% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1580 | EGAIN CORP COMMON STOCK USD.001 | | 414,579.20 | 0.002% | 99.737% |
| 1581 | JUNIPER PHARMACEUTICALS INC COMMON STOCK USD.01 | | 413,937.10 | 0.002% | 99.739% |
| 1582 | BSB BANCORP INC/MA COMMON STOCK USD.01 | | 407,418.60 | 0.002% | 99.742% |
| 1583 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | | 405,760.68 | 0.002% | 99.744% |
| 1584 | FRED S INC CLASS A COMMON STOCK | | 397,191.36 | 0.002% | 99.746% |
| 1585 | KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5 | | 395,448.90 | 0.002% | 99.748% |
| 1586 | EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001 | | 394,348.50 | 0.002% | 99.750% |
| 1587 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | | 393,660.63 | 0.002% | 99.753% |
| 1588 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | | 393,002.72 | 0.002% | 99.755% |
| 1589 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | | 390,775.68 | 0.002% | 99.757% |
| 1590 | NEW HOME CO INC/THE COMMON STOCK USD.01 | | 388,071.49 | 0.002% | 99.759% |
| 1591 | PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01 | | 384,356.60 | 0.002% | 99.761% |
| 1592 | JAMBA INC COMMON STOCK USD.001 | | 382,796.40 | 0.002% | 99.763% |
| 1593 | FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0 | | 382,256.72 | 0.002% | 99.765% |
| 1594 | BIGLARI HOLDINGS INC B COMMON STOCK | | 380,455.92 | 0.002% | 99.767% |
| 1595 | ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333 | | 379,610.62 | 0.002% | 99.770% |
| 1596 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | | 379,188.00 | 0.002% | 99.772% |
| 1597 | FIRST NORTHWEST BANCORP COMMON STOCK | | 377,054.58 | 0.002% | 99.774% |
| 1598 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | | 375,267.01 | 0.002% | 99.776% |
| 1599 | UNITED GUARDIAN INC COMMON STOCK USD.1 | | 367,277.85 | 0.002% | 99.778% |
| 1600 | BLUE CAPITAL REINSURANCE HOL COMMON STOCK USD1.0 | | 363,935.70 | 0.002% | 99.780% |
| 1601 | OPHTHOTECH CORP COMMON STOCK USD.001 | | 360,381.48 | 0.002% | 99.782% |
| 1602 | IRIDEX CORP COMMON STOCK USD.01 | | 356,881.50 | 0.002% | 99.784% |
| 1603 | CELADON GROUP INC COMMON STOCK USD.033 | | 351,816.00 | 0.002% | 99.786% |
| 1604 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01 | | 351,075.06 | 0.002% | 99.788% |
| 1605 | HALLADOR ENERGY CO COMMON STOCK USD.01 | | 350,082.60 | 0.002% | 99.790% |
| 1606 | PFENEX INC COMMON STOCK USD.001 | | 347,676.50 | 0.002% | 99.791% |
| 1607 | PARKER DRILLING CO COMMON STOCK USD.167 | | 342,414.16 | 0.002% | 99.793% |
| 1608 | TRAVELCENTERS OF AMERICA LLC COMMON STOCK USD.00001 | | 339,140.75 | 0.002% | 99.795% |
| 1609 | RECRO PHARMA INC COMMON STOCK USD.01 | | 338,025.35 | 0.002% | 99.797% |
| 1610 | BG STAFFING INC COMMON STOCK USD.01 | | 337,742.42 | 0.002% | 99.799% |
| 1611 | FAMOUS DAVE S OF AMERICA COMMON STOCK USD.01 | | 336,972.05 | 0.002% | 99.801% |
| 1612 | FS BANCORP INC COMMON STOCK | | 336,921.90 | 0.002% | 99.803% |
| 1613 | MEDPACE HOLDINGS INC COMMON STOCK USD.01 | | 335,551.44 | 0.002% | 99.804% |
| 1614 | RF INDUSTRIES LTD COMMON STOCK USD.01 | | 335,276.20 | 0.002% | 99.806% |
| 1615 | CENTRAL VALLEY COMM BANCORP COMMON STOCK | | 334,003.44 | 0.002% | 99.808% |
| 1616 | SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01 | | 331,276.50 | 0.002% | 99.810% |
| 1617 | HOWARD BANCORP INC COMMON STOCK USD.01 | | 326,693.20 | 0.002% | 99.812% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1618 | CYTOKINETICS INC COMMON STOCK USD.001 | | 326,124.00 | 0.002% | 99.814% |
| 1619 | BANK OF COMMERCE HOLDINGS COMMON STOCK | | 325,286.50 | 0.002% | 99.815% |
| 1620 | SIERRA ONCOLOGY INC COMMON STOCK USD.001 | | 323,551.83 | 0.002% | 99.817% |
| 1621 | OHIO VALLEY BANC CORP COMMON STOCK USD1.0 | | 323,155.00 | 0.002% | 99.819% |
| 1622 | ACME UNITED CORP COMMON STOCK USD2.5 | | 317,710.80 | 0.002% | 99.821% |
| 1623 | AQUINOX PHARMACEUTICALS INC COMMON STOCK USD.000001 | | 315,695.10 | 0.002% | 99.822% |
| 1624 | GLOBALSCAPE INC COMMON STOCK USD.001 | | 313,515.04 | 0.002% | 99.824% |
| 1625 | TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01 | | 312,820.76 | 0.002% | 99.826% |
| 1626 | VOYAGER THERAPEUTICS INC COMMON STOCK USD.001 | | 310,349.53 | 0.002% | 99.828% |
| 1627 | AGROFRESH SOLUTIONS INC COMMON STOCK | | 306,321.89 | 0.002% | 99.829% |
| 1628 | LIFEWAY FOODS INC COMMON STOCK | | 304,169.10 | 0.002% | 99.831% |
| 1629 | SI FINANCIAL GROUP INC COMMON STOCK USD.01 | | 302,565.20 | 0.002% | 99.833% |
| 1630 | APPLIED GENETIC TECHNOLOGIES COMMON STOCK USD.001 | | 298,417.50 | 0.002% | 99.834% |
| 1631 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | | 296,748.80 | 0.002% | 99.836% |
| 1632 | SMARTFINANCIAL INC COMMON STOCK USD1.0 | | 295,601.15 | 0.002% | 99.837% |
| 1633 | FNB BANCORP COMMON STOCK | | 293,447.31 | 0.002% | 99.839% |
| 1634 | PENDRELL CORP COMMON STOCK USD.01 | | 291,110.00 | 0.002% | 99.841% |
| 1635 | DELTA APPAREL INC COMMON STOCK USD.01 | | 288,572.28 | 0.002% | 99.842% |
| 1636 | LONESTAR RESOURCES US I CL A COMMON STOCK | | 288,210.56 | 0.002% | 99.844% |
| 1637 | NICOLET BANKSHARES INC COMMON STOCK | | 287,843.95 | 0.002% | 99.845% |
| 1638 | ENVIROSTAR INC COMMON STOCK USD.025 | | 286,555.50 | 0.002% | 99.847% |
| 1639 | SYPRIS SOLUTIONS INC COMMON STOCK USD.01 | | 281,653.71 | 0.002% | 99.849% |
| 1640 | MIDLAND STATES BANCORP INC COMMON STOCK USD.01 | | 278,140.56 | 0.002% | 99.850% |
| 1641 | INTELLIGENT SYSTEMS CORP COMMON STOCK USD.01 | | 276,058.17 | 0.002% | 99.852% |
| 1642 | PRUDENTIAL BANCORP INC COMMON STOCK USD.01 | | 273,701.21 | 0.002% | 99.853% |
| 1643 | EDGEWATER TECHNOLOGY INC COMMON STOCK USD.01 | | 271,717.25 | 0.001% | 99.855% |
| 1644 | PLAYA HOTELS + RESORTS NV COMMON STOCK USD.01 | | 271,386.79 | 0.001% | 99.856% |
| 1645 | TURTLE BEACH CORP COMMON STOCK | | 266,237.40 | 0.001% | 99.858% |
| 1646 | DESTINATION MATERNITY CORP COMMON STOCK USD.01 | | 264,805.95 | 0.001% | 99.859% |
| 1647 | DIXIE GROUP INC COMMON STOCK USD3.0 | | 264,021.60 | 0.001% | 99.860% |
| 1648 | BRIDGFORD FOODS CORP COMMON STOCK USD1.0 | | 262,271.90 | 0.001% | 99.862% |
| 1649 | LIGHTPATH TECHNOLOGIES INC A COMMON STOCK USD.01 | | 259,650.27 | 0.001% | 99.863% |
| 1650 | KONA GRILL INC COMMON STOCK USD.01 | | 259,104.90 | 0.001% | 99.865% |
| 1651 | NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001 | | 258,992.04 | 0.001% | 99.866% |
| 1652 | CASTLIGHT HEALTH INC B COMMON STOCK USD.0001 | | 257,004.00 | 0.001% | 99.868% |
| 1653 | MCEWEN MINING INC COMMON STOCK | | 256,443.75 | 0.001% | 99.869% |
| 1654 | CCUR HOLDINGS INC COMMON STOCK USD.01 | | 253,556.28 | 0.001% | 99.870% |
| 1655 | CLARUS CORP COMMON STOCK USD.0001 | | 251,421.45 | 0.001% | 99.872% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|--------------------------|------------------|--------------|-------------------|
| Equity | | 18,188,674,227.52 | | | 100.002% |
| 1656 | AMCON DISTRIBUTING CO COMMON STOCK USD.01 | | 249,997.13 | 0.001% | 99.873% |
| 1657 | GRAY TELEVISION INC A COMMON STOCK | | 249,014.40 | 0.001% | 99.875% |
| 1658 | LIBERTY LATIN AMERIC CL A COMMON STOCK USD.01 | | 248,056.49 | 0.001% | 99.876% |
| 1659 | BELLICUM PHARMACEUTICALS INC COMMON STOCK USD.01 | | 247,102.56 | 0.001% | 99.877% |
| 1660 | PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1 | | 243,412.50 | 0.001% | 99.879% |
| 1661 | CISION LTD COMMON STOCK USD.0001 | | 242,443.52 | 0.001% | 99.880% |
| 1662 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | | 239,637.44 | 0.001% | 99.881% |
| 1663 | INTREXON CORP COMMON STOCK | | 238,072.22 | 0.001% | 99.883% |
| 1664 | INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01 | | 234,542.82 | 0.001% | 99.884% |
| 1665 | CAPSTAR FINANCIAL HOLDINGS I COMMON STOCK USD1.0 | | 227,954.25 | 0.001% | 99.885% |
| 1666 | INVITAE CORP COMMON STOCK USD.0001 | | 227,328.00 | 0.001% | 99.886% |
| 1667 | FIRST UNITED CORP COMMON STOCK USD.01 | | 226,525.00 | 0.001% | 99.888% |
| 1668 | GSE SYSTEMS INC COMMON STOCK USD.01 | | 226,207.00 | 0.001% | 99.889% |
| 1669 | ECLIPSE RESOURCES CORP COMMON STOCK USD.01 | | 225,633.60 | 0.001% | 99.890% |
| 1670 | LIVE OAK BANCSHARES INC COMMON STOCK | | 225,525.60 | 0.001% | 99.891% |
| 1671 | CENTURY CASINOS INC COMMON STOCK USD.01 | | 222,921.93 | 0.001% | 99.893% |
| 1672 | ID SYSTEMS INC COMMON STOCK USD.01 | | 220,626.12 | 0.001% | 99.894% |
| 1673 | IMPINJ INC COMMON STOCK USD.001 | | 220,170.00 | 0.001% | 99.895% |
| 1674 | STARRETT (L.S.) CO CL A COMMON STOCK USD1.0 | | 218,366.40 | 0.001% | 99.896% |
| 1675 | CIVISTA BANCSHARES INC COMMON STOCK | | 217,561.17 | 0.001% | 99.897% |
| 1676 | DAILY JOURNAL CORP COMMON STOCK USD.01 | | 214,926.00 | 0.001% | 99.899% |
| 1677 | AUTOWEB INC COMMON STOCK USD.001 | | 211,382.16 | 0.001% | 99.900% |
| 1678 | WAYSIDE TECHNOLOGY GROUP INC COMMON STOCK USD.01 | | 210,075.90 | 0.001% | 99.901% |
| 1679 | COLONY BANKCORP COMMON STOCK USD1.0 | | 209,695.50 | 0.001% | 99.902% |
| 1680 | DIGIRAD CORP COMMON STOCK USD.0001 | | 206,924.85 | 0.001% | 99.903% |
| 1681 | CALIFORNIA FIRST NATL BANCOR COMMON STOCK USD.01 | | 205,544.40 | 0.001% | 99.904% |
| 1682 | TRINITY PLACE HOLDINGS INC COMMON STOCK | | 201,701.06 | 0.001% | 99.905% |
| 1683 | INOVIO PHARMACEUTICALS INC COMMON STOCK USD.001 | | 197,739.92 | 0.001% | 99.906% |
| 1684 | ADAMIS PHARMACEUTICALS CORP COMMON STOCK USD.0001 | | 197,163.60 | 0.001% | 99.908% |
| 1685 | HALOZYME THERAPEUTICS INC COMMON STOCK USD.001 | | 196,861.60 | 0.001% | 99.909% |
| 1686 | HUDSON GLOBAL INC COMMON STOCK USD.001 | | 195,813.53 | 0.001% | 99.910% |
| 1687 | AFFIMED NV COMMON STOCK | | 192,569.05 | 0.001% | 99.911% |
| 1688 | SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5 | | 191,390.72 | 0.001% | 99.912% |
| 1689 | CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5 | | 190,890.00 | 0.001% | 99.913% |
| 1690 | BIGLARI HOLDINGS INC A COMMON STOCK | | 188,320.00 | 0.001% | 99.914% |
| 1691 | SYNLOGIC INC COMMON STOCK USD.001 | | 187,857.50 | 0.001% | 99.915% |
| 1692 | SMART SAND INC COMMON STOCK USD.001 | | 187,229.16 | 0.001% | 99.916% |
| 1693 | TEEKAY CORP COMMON STOCK USD.001 | | 187,107.06 | 0.001% | 99.917% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|--------------------------|------------------|--------------|-------------------|
| Equity | | 18,188,674,227.52 | | | 100.002% |
| 1694 | STEIN MART INC COMMON STOCK USD.01 | | 186,546.61 | 0.001% | 99.918% |
| 1695 | CAMBRIDGE BANCORP COMMON STOCK USD1.0 | | 184,532.70 | 0.001% | 99.919% |
| 1696 | HARBORONE BANCORP INC COMMON STOCK | | 183,485.25 | 0.001% | 99.920% |
| 1697 | FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0 | | 179,733.08 | 0.001% | 99.921% |
| 1698 | FEDERAL AGRIC MTG CORP CL A COMMON STOCK USD1.0 | | 177,303.88 | 0.001% | 99.922% |
| 1699 | FATE THERAPEUTICS INC COMMON STOCK USD.001 | | 173,010.00 | 0.001% | 99.923% |
| 1700 | TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001 | | 170,959.89 | 0.001% | 99.924% |
| 1701 | JAKKS PACIFIC INC COMMON STOCK USD.001 | | 169,538.40 | 0.001% | 99.925% |
| 1702 | BOWL AMERICA INC CLASS A COMMON STOCK USD.1 | | 169,246.05 | 0.001% | 99.926% |
| 1703 | EMERSON RADIO CORP COMMON STOCK USD.01 | | 168,334.24 | 0.001% | 99.927% |
| 1704 | TRANSCAT INC COMMON STOCK USD.5 | | 165,782.10 | 0.001% | 99.928% |
| 1705 | ELECTROMED INC COMMON STOCK USD.01 | | 164,763.62 | 0.001% | 99.929% |
| 1706 | LANDMARK BANCORP INC COMMON STOCK USD.01 | | 163,823.22 | 0.001% | 99.929% |
| 1707 | FUSION CONNECT INC COMMON STOCK USD.01 | | 163,391.08 | 0.001% | 99.930% |
| 1708 | ZYNERBA PHARMACEUTICALS INC COMMON STOCK USD.001 | | 161,362.41 | 0.001% | 99.931% |
| 1709 | BEL FUSE INC CL A COMMON STOCK USD.1 | | 160,187.06 | 0.001% | 99.932% |
| 1710 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | | 157,191.96 | 0.001% | 99.933% |
| 1711 | CSP INC COMMON STOCK USD.01 | | 152,480.00 | 0.001% | 99.934% |
| 1712 | CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0 | | 152,226.80 | 0.001% | 99.935% |
| 1713 | GENCO SHIPPING + TRADING LTD COMMON STOCK | | 151,845.72 | 0.001% | 99.935% |
| 1714 | PEOPLES BANCORP OF NC COMMON STOCK | | 149,446.08 | 0.001% | 99.936% |
| 1715 | ECOLOGY AND ENVIRON CL A COMMON STOCK USD.01 | | 148,847.30 | 0.001% | 99.937% |
| 1716 | VIRCO MFG CORPORATION COMMON STOCK USD.01 | | 147,641.90 | 0.001% | 99.938% |
| 1717 | MANNATECH INC COMMON STOCK USD.0001 | | 144,619.40 | 0.001% | 99.939% |
| 1718 | FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1 | | 141,736.10 | 0.001% | 99.939% |
| 1719 | SAVARA INC COMMON STOCK USD.001 | | 140,415.00 | 0.001% | 99.940% |
| 1720 | COMPX INTERNATIONAL INC COMMON STOCK USD.01 | | 139,358.80 | 0.001% | 99.941% |
| 1721 | NEXEO SOLUTIONS INC COMMON STOCK | | 139,179.04 | 0.001% | 99.942% |
| 1722 | AMERICAN RIVER BANKSHRS (CA) COMMON STOCK | | 138,652.80 | 0.001% | 99.943% |
| 1723 | PDVWIRELESS INC COMMON STOCK USD.0001 | | 138,258.90 | 0.001% | 99.943% |
| 1724 | SILVERBOW RESOURCES INC COMMON STOCK | | 137,300.24 | 0.001% | 99.944% |
| 1725 | NEWSSTAR FINANCIAL INCCVR COMMON STOCK | | 135,101.53 | 0.001% | 99.945% |
| 1726 | INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001 | | 133,449.30 | 0.001% | 99.946% |
| 1727 | IEC ELECTRONICS CORP COMMON STOCK USD.01 | | 132,150.80 | 0.001% | 99.946% |
| 1728 | COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05 | | 130,665.15 | 0.001% | 99.947% |
| 1729 | WIRELESS TELECOM GROUP INC COMMON STOCK USD.01 | | 130,351.38 | 0.001% | 99.948% |
| 1730 | NEUROTROPE INC COMMON STOCK | | 129,234.00 | 0.001% | 99.948% |
| 1731 | ZEDGE INC CL B COMMON STOCK | | 127,569.00 | 0.001% | 99.949% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|--------------------------|------------------|--------------|-------------------|
| Equity | | 18,188,674,227.52 | | | 100.002% |
| 1732 | MIDSTATES PETROLEUM CO INC COMMON STOCK | | 127,252.90 | 0.001% | 99.950% |
| 1733 | ATLANTICUS HOLDINGS CORP COMMON STOCK | | 126,199.84 | 0.001% | 99.950% |
| 1734 | ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001 | | 125,198.88 | 0.001% | 99.951% |
| 1735 | HOME BANCORP INC COMMON STOCK USD.01 | | 124,752.68 | 0.001% | 99.952% |
| 1736 | ITERIS INC COMMON STOCK USD.1 | | 124,525.62 | 0.001% | 99.953% |
| 1737 | HOPFED BANCORP INC COMMON STOCK USD.01 | | 123,826.56 | 0.001% | 99.953% |
| 1738 | EMMIS COMMUNICATIONS CLASS A COMMON STOCK USD.01 | | 120,486.11 | 0.001% | 99.954% |
| 1739 | BK TECHNOLOGIES INC COMMON STOCK | | 119,507.70 | 0.001% | 99.955% |
| 1740 | AUBURN NATL BANCORPORATION COMMON STOCK USD.01 | | 119,240.80 | 0.001% | 99.955% |
| 1741 | DATAWATCH CORP COMMON STOCK USD.01 | | 118,735.50 | 0.001% | 99.956% |
| 1742 | DOVER MOTORSPORTS INC COMMON STOCK USD.1 | | 118,255.20 | 0.001% | 99.957% |
| 1743 | SALISBURY BANCORP INC COMMON STOCK USD.1 | | 115,623.00 | 0.001% | 99.957% |
| 1744 | IMAGE SENSING SYSTEMS INC COMMON STOCK USD.01 | | 114,562.20 | 0.001% | 99.958% |
| 1745 | UNION BANKSHARES INC /VT COMMON STOCK USD2.0 | | 114,289.00 | 0.001% | 99.958% |
| 1746 | BERKSHIRE BANCORP INC COMMON STOCK USD.1 | | 110,110.00 | 0.001% | 99.959% |
| 1747 | J. JILL INC COMMON STOCK USD.01 | | 109,124.96 | 0.001% | 99.960% |
| 1748 | BOVIE MEDICAL CORP COMMON STOCK USD.001 | | 107,553.04 | 0.001% | 99.960% |
| 1749 | NEWLINK GENETICS CORP COMMON STOCK USD.01 | | 107,298.74 | 0.001% | 99.961% |
| 1750 | PARKE BANCORP INC COMMON STOCK USD.1 | | 107,028.20 | 0.001% | 99.961% |
| 1751 | LUNA INNOVATIONS INC COMMON STOCK USD.001 | | 105,786.30 | 0.001% | 99.962% |
| 1752 | AEGLEA BIOTHERAPEUTICS INC COMMON STOCK USD.0001 | | 104,290.20 | 0.001% | 99.963% |
| 1753 | INFORMATION SERVICES GROUP COMMON STOCK USD.0001 | | 104,131.17 | 0.001% | 99.963% |
| 1754 | PROTAGONIST THERAPEUTICS INC COMMON STOCK USD.00001 | | 99,277.36 | 0.001% | 99.964% |
| 1755 | SIFCO INDUSTRIES COMMON STOCK USD1.0 | | 98,258.10 | 0.001% | 99.964% |
| 1756 | TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01 | | 97,382.52 | 0.001% | 99.965% |
| 1757 | MID PENN BANCORP INC COMMON STOCK USD1.0 | | 95,099.10 | 0.001% | 99.965% |
| 1758 | KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01 | | 94,979.00 | 0.001% | 99.966% |
| 1759 | AVALON HOLDINGS CORP A COMMON STOCK USD.01 | | 93,006.00 | 0.001% | 99.966% |
| 1760 | NORWOOD FINANCIAL CORP COMMON STOCK USD.1 | | 91,911.68 | 0.001% | 99.967% |
| 1761 | UNICO AMERICAN CORP COMMON STOCK | | 91,640.00 | 0.001% | 99.967% |
| 1762 | MASTECH DIGITAL INC COMMON STOCK USD.01 | | 89,727.96 | 0.000% | 99.968% |
| 1763 | INNODATA INC COMMON STOCK USD.01 | | 89,175.00 | 0.000% | 99.968% |
| 1764 | DIVERSIFIED RESTAURANT HOLDI COMMON STOCK USD.0001 | | 89,123.76 | 0.000% | 99.969% |
| 1765 | QUMU CORP COMMON STOCK USD.01 | | 88,868.03 | 0.000% | 99.969% |
| 1766 | ESPERION THERAPEUTICS INC COMMON STOCK USD.001 | | 88,527.00 | 0.000% | 99.970% |
| 1767 | IMPAC MORTGAGE HOLDINGS INC COMMON STOCK USD.01 | | 86,750.94 | 0.000% | 99.970% |
| 1768 | ALDEYRA THERAPEUTICS INC COMMON STOCK USD.001 | | 86,587.20 | 0.000% | 99.971% |
| 1769 | VERSARTIS INC COMMON STOCK USD.0001 | | 85,145.20 | 0.000% | 99.971% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1770 | P + F INDUSTRIES CL A COMMON STOCK USD1.0 | | 84,800.00 | 0.000% | 99.972% |
| 1771 | SINO GLOBAL SHIPPING AMERICA COMMON STOCK | | 84,523.12 | 0.000% | 99.972% |
| 1772 | MEI PHARMA INC COMMON STOCK USD.00000002 | | 83,743.68 | 0.000% | 99.973% |
| 1773 | RHYTHMONE PLC COMMON STOCK GBP.1 | | 83,246.07 | 0.000% | 99.973% |
| 1774 | MALVERN BANCORP INC COMMON STOCK USD.01 | | 82,130.40 | 0.000% | 99.973% |
| 1775 | HC2 HOLDINGS INC COMMON STOCK USD.001 | | 81,727.35 | 0.000% | 99.974% |
| 1776 | LGL GROUP INC/THE COMMON STOCK USD.01 | | 78,115.35 | 0.000% | 99.974% |
| 1777 | SENECA FOODS CORP CL B COMMON STOCK USD.25 | | 77,882.75 | 0.000% | 99.975% |
| 1778 | HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0 | | 76,457.00 | 0.000% | 99.975% |
| 1779 | MOLECULAR TEMPLATES INC COMMON STOCK USD.001 | | 76,414.10 | 0.000% | 99.976% |
| 1780 | OPTICAL CABLE CORP COMMON STOCK | | 76,165.60 | 0.000% | 99.976% |
| 1781 | COMMUNITY WEST BANCSHARES COMMON STOCK | | 75,810.00 | 0.000% | 99.976% |
| 1782 | 1ST CONSTITUTION BANCORP COMMON STOCK | | 73,895.50 | 0.000% | 99.977% |
| 1783 | SAPIENS INTERNATIONAL CORP COMMON STOCK USD.01 | | 73,084.43 | 0.000% | 99.977% |
| 1784 | ALPHA PRO TECH LTD COMMON STOCK USD.01 | | 71,585.50 | 0.000% | 99.978% |
| 1785 | DONEGAL GROUP INC B COMMON STOCK USD.01 | | 70,577.80 | 0.000% | 99.978% |
| 1786 | READING INTERNATIONAL INC B COMMON STOCK USD.01 | | 70,324.50 | 0.000% | 99.978% |
| 1787 | WVS FINANCIAL CORP COMMON STOCK USD.01 | | 70,193.01 | 0.000% | 99.979% |
| 1788 | CIDARA THERAPEUTICS INC COMMON STOCK USD.0001 | | 68,252.80 | 0.000% | 99.979% |
| 1789 | GUARANTY FEDERAL BNC SHS INC COMMON STOCK USD.1 | | 68,247.90 | 0.000% | 99.980% |
| 1790 | INTERSECTIONS INC COMMON STOCK USD.01 | | 67,230.48 | 0.000% | 99.980% |
| 1791 | KEY ENERGY SERVICES INC COMMON STOCK USD.01 | | 66,975.08 | 0.000% | 99.980% |
| 1792 | CELLULAR BIOMEDICINE GROUP I COMMON STOCK USD.001 | | 66,895.00 | 0.000% | 99.981% |
| 1793 | MAMMOTH ENERGY SERVICES INC COMMON STOCK USD.01 | | 64,607.36 | 0.000% | 99.981% |
| 1794 | PAIN THERAPEUTICS INC COMMON STOCK USD.001 | | 62,350.47 | 0.000% | 99.981% |
| 1795 | CITIZENS HOLDING COMPANY COMMON STOCK USD.2 | | 61,132.50 | 0.000% | 99.982% |
| 1796 | ATLANTIC AMERICAN CORP COMMON STOCK USD1.0 | | 60,888.00 | 0.000% | 99.982% |
| 1797 | SCYNEXIS INC COMMON STOCK USD.001 | | 58,636.80 | 0.000% | 99.982% |
| 1798 | AMREP CORP COMMON STOCK USD.1 | | 58,463.40 | 0.000% | 99.983% |
| 1799 | ASSOCIATED CAPITAL GROUP A COMMON STOCK USD.001 | | 58,316.40 | 0.000% | 99.983% |
| 1800 | CVD EQUIPMENT CORP COMMON STOCK USD.01 | | 58,305.20 | 0.000% | 99.983% |
| 1801 | BANKWELL FINANCIAL GROUP INC COMMON STOCK | | 57,920.31 | 0.000% | 99.984% |
| 1802 | FIRST BANK/HAMILTON NJ COMMON STOCK USD.01 | | 56,752.80 | 0.000% | 99.984% |
| 1803 | INSPIRED ENTERTAINMENT INC COMMON STOCK | | 56,618.20 | 0.000% | 99.984% |
| 1804 | BROADWIND ENERGY INC COMMON STOCK USD.001 | | 55,820.80 | 0.000% | 99.985% |
| 1805 | FARMERS + MERCHANTS BANCO/OH COMMON STOCK | | 55,284.95 | 0.000% | 99.985% |
| 1806 | CYNERGISTEK INC/DE COMMON STOCK USD.001 | | 55,053.60 | 0.000% | 99.985% |
| 1807 | PHI INC VOTING COMMON STOCK USD.1 | | 54,795.60 | 0.000% | 99.985% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1808 | CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001 | | 53,983.50 | 0.000% | 99.986% |
| 1809 | CKX LANDS INC COMMON STOCK | | 53,623.50 | 0.000% | 99.986% |
| 1810 | INVESTORS BANCORP INC COMMON STOCK USD.01 | | 53,466.72 | 0.000% | 99.986% |
| 1811 | BARNWELL INDUSTRIES INC COMMON STOCK USD.5 | | 53,322.19 | 0.000% | 99.987% |
| 1812 | ORRSTOWN FINL SERVICES INC COMMON STOCK | | 52,341.15 | 0.000% | 99.987% |
| 1813 | CHF SOLUTIONS INC COMMON STOCK USD.0001 | | 52,195.00 | 0.000% | 99.987% |
| 1814 | LEAP THERAPEUTICS INC COMMON STOCK | | 51,410.40 | 0.000% | 99.988% |
| 1815 | TIDEWATER INC COMMON STOCK | | 51,305.87 | 0.000% | 99.988% |
| 1816 | SUNRUN INC COMMON STOCK USD.0001 | | 51,062.00 | 0.000% | 99.988% |
| 1817 | COFFEE HOLDING CO INC COMMON STOCK USD.001 | | 48,952.00 | 0.000% | 99.988% |
| 1818 | INTERGROUP CORP COMMON STOCK USD.01 | | 48,267.00 | 0.000% | 99.989% |
| 1819 | CCA INDUSTRIES INC COMMON STOCK USD.01 | | 48,192.00 | 0.000% | 99.989% |
| 1820 | OPIANT PHARMACEUTICALS INC COMMON STOCK USD.001 | | 47,239.92 | 0.000% | 99.989% |
| 1821 | SELECT BANCORP INC COMMON STOCK USD1.0 | | 45,955.00 | 0.000% | 99.989% |
| 1822 | PRESIDIO INC COMMON STOCK USD.01 | | 45,920.16 | 0.000% | 99.990% |
| 1823 | AEROCENTURY CORP COMMON STOCK USD.001 | | 45,208.63 | 0.000% | 99.990% |
| 1824 | CONFORMIS INC COMMON STOCK USD.00001 | | 44,941.48 | 0.000% | 99.990% |
| 1825 | CHEROKEE INC COMMON STOCK USD.02 | | 44,697.90 | 0.000% | 99.990% |
| 1826 | ENERGY XXI GULF COAST INC COMMON STOCK | | 43,262.56 | 0.000% | 99.991% |
| 1827 | ACTUA CORP COMMON STOCK USD.001 | | 41,860.00 | 0.000% | 99.991% |
| 1828 | FAIRMOUNT SANTROL HOLDINGS I COMMON STOCK USD.01 | | 41,521.25 | 0.000% | 99.991% |
| 1829 | TENAX THERAPEUTICS INC COMMON STOCK USD.0001 | | 40,674.72 | 0.000% | 99.991% |
| 1830 | SOUTHWEST GEORGIA FINL CORP COMMON STOCK USD1.0 | | 39,848.84 | 0.000% | 99.992% |
| 1831 | BLUE APRON HOLDINGS INC A COMMON STOCK USD.0001 | | 38,989.00 | 0.000% | 99.992% |
| 1832 | CUI GLOBAL INC COMMON STOCK USD.001 | | 38,427.94 | 0.000% | 99.992% |
| 1833 | PEGASUS COMPANIES INC/THE COMMON STOCK USD.01 | | 38,335.00 | 0.000% | 99.992% |
| 1834 | DASAN ZHONE SOLUTIONS INC COMMON STOCK USD.001 | | 36,659.65 | 0.000% | 99.992% |
| 1835 | LANTRONIX INC COMMON STOCK USD.0001 | | 34,556.00 | 0.000% | 99.993% |
| 1836 | NET ELEMENT INC COMMON STOCK | | 34,299.20 | 0.000% | 99.993% |
| 1837 | NETSOL TECHNOLOGIES INC COMMON STOCK USD.001 | | 34,118.75 | 0.000% | 99.993% |
| 1838 | BALDWIN + LYONS INC CL A COMMON STOCK | | 33,980.10 | 0.000% | 99.993% |
| 1839 | CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01 | | 33,818.40 | 0.000% | 99.993% |
| 1840 | EVINE LIVE INC COMMON STOCK USD.01 | | 33,188.68 | 0.000% | 99.993% |
| 1841 | BROADVISION INC COMMON STOCK USD.0001 | | 32,677.20 | 0.000% | 99.994% |
| 1842 | DOCUMENT SECURITY SYSTEMS COMMON STOCK USD.02 | | 32,295.00 | 0.000% | 99.994% |
| 1843 | EVOLVING SYSTEMS INC COMMON STOCK USD.001 | | 31,350.00 | 0.000% | 99.994% |
| 1844 | MEDICAL TRANSCRIPTION BILLIN COMMON STOCK USD.001 | | 30,966.28 | 0.000% | 99.994% |
| 1845 | ADURO BIOTECH INC COMMON STOCK USD.0001 | | 30,421.60 | 0.000% | 99.994% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1846 | MEDIA GEN INC CVR COMMON STOCK | | 29,845.00 | 0.000% | 99.995% |
| 1847 | SMTC CORPORATION COMMON STOCK USD.01 | | 29,610.00 | 0.000% | 99.995% |
| 1848 | MARINUS PHARMACEUTICALS INC COMMON STOCK USD.001 | | 29,356.25 | 0.000% | 99.995% |
| 1849 | PROFESSIONAL DIVERSITY NETWO COMMON STOCK USD.01 | | 29,239.48 | 0.000% | 99.995% |
| 1850 | INVESTAR HOLDING CORP COMMON STOCK USD1.0 | | 29,209.80 | 0.000% | 99.995% |
| 1851 | INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001 | | 28,379.00 | 0.000% | 99.995% |
| 1852 | AMERICAN SHARED HOSPITAL SER COMMON STOCK | | 28,274.48 | 0.000% | 99.995% |
| 1853 | OVID THERAPEUTICS INC COMMON STOCK USD.001 | | 27,851.70 | 0.000% | 99.996% |
| 1854 | OBALON THERAPEUTICS INC COMMON STOCK USD.001 | | 27,541.08 | 0.000% | 99.996% |
| 1855 | ASPEN AEROGELS INC COMMON STOCK USD.00001 | | 26,555.80 | 0.000% | 99.996% |
| 1856 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0 | | 26,005.00 | 0.000% | 99.996% |
| 1857 | MIMEDX GROUP INC COMMON STOCK USD.001 | | 25,782.04 | 0.000% | 99.996% |
| 1858 | EAGLE BULK SHIPPING INC COMMON STOCK USD.01 | | 25,555.33 | 0.000% | 99.996% |
| 1859 | INOVALON HOLDINGS INC A COMMON STOCK USD.000005 | | 25,428.00 | 0.000% | 99.996% |
| 1860 | TERRAFORM POWER INC A COMMON STOCK USD.01 | | 25,208.59 | 0.000% | 99.997% |
| 1861 | MICRON SOLUTIONS INC COMMON STOCK USD.01 | | 24,493.58 | 0.000% | 99.997% |
| 1862 | HEAT BIOLOGICS INC COMMON STOCK USD.0002 | | 24,260.80 | 0.000% | 99.997% |
| 1863 | CROWN CRAFTS INC COMMON STOCK USD.01 | | 23,810.75 | 0.000% | 99.997% |
| 1864 | ADVANCED EMISSIONS SOLUTIONS COMMON STOCK | | 23,532.98 | 0.000% | 99.997% |
| 1865 | MAGYAR BANCORP INC COMMON STOCK USD.01 | | 22,950.00 | 0.000% | 99.997% |
| 1866 | LIPOCINE INC COMMON STOCK USD.0001 | | 22,789.34 | 0.000% | 99.997% |
| 1867 | TOFUTTI BRANDS INC COMMON STOCK USD.01 | | 21,934.20 | 0.000% | 99.998% |
| 1868 | MSB FINANCIAL CORP/MD COMMON STOCK USD.01 | | 21,754.90 | 0.000% | 99.998% |
| 1869 | INSIGNIA SYSTEMS INC COMMON STOCK USD.01 | | 21,363.42 | 0.000% | 99.998% |
| 1870 | ASTA FUNDING INC COMMON STOCK USD.01 | | 20,903.55 | 0.000% | 99.998% |
| 1871 | IRADIMED CORP COMMON STOCK USD.0001 | | 20,405.00 | 0.000% | 99.998% |
| 1872 | NANTKWEST INC COMMON STOCK USD.0001 | | 20,137.32 | 0.000% | 99.998% |
| 1873 | UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0 | | 20,115.00 | 0.000% | 99.998% |
| 1874 | APPROACH RESOURCES INC COMMON STOCK USD.01 | | 19,881.05 | 0.000% | 99.998% |
| 1875 | AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01 | | 19,543.68 | 0.000% | 99.998% |
| 1876 | TELIGENT INC COMMON STOCK USD.01 | | 19,530.00 | 0.000% | 99.999% |
| 1877 | TOCAGEN INC COMMON STOCK USD.001 | | 19,501.02 | 0.000% | 99.999% |
| 1878 | MOLECULIN BIOTECH INC COMMON STOCK USD.001 | | 19,413.00 | 0.000% | 99.999% |
| 1879 | MOSYS INC COMMON STOCK USD.001 | | 18,767.64 | 0.000% | 99.999% |
| 1880 | HAWTHORN BANCSHARES INC COMMON STOCK USD1.0 | | 18,401.60 | 0.000% | 99.999% |
| 1881 | FLUENT INC COMMON STOCK | | 17,147.20 | 0.000% | 99.999% |
| 1882 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | | 16,638.62 | 0.000% | 99.999% |
| 1883 | ZOE S KITCHEN INC COMMON STOCK USD.01 | | 16,598.24 | 0.000% | 99.999% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1884 | ICAD INC COMMON STOCK USD.01 | | 16,247.66 | 0.000% | 99.999% |
| 1885 | FIRST ACCEPTANCE CORP COMMON STOCK USD.01 | | 15,084.36 | 0.000% | 99.999% |
| 1886 | SIGMATRON INTERNATIONAL INC COMMON STOCK USD.01 | | 15,048.00 | 0.000% | 99.999% |
| 1887 | TRIO TECH INTERNATIONAL COMMON STOCK | | 15,040.77 | 0.000% | 100.000% |
| 1888 | PEAK RESORTS INC COMMON STOCK USD.01 | | 15,005.00 | 0.000% | 100.000% |
| 1889 | SB FINANCIAL GROUP INC COMMON STOCK | | 14,745.35 | 0.000% | 100.000% |
| 1890 | LIVE VENTURES INC COMMON STOCK USD.001 | | 14,301.30 | 0.000% | 100.000% |
| 1891 | SUPPORT.COM INC COMMON STOCK USD.0001 | | 13,781.74 | 0.000% | 100.000% |
| 1892 | SERVOTRONICS INC COMMON STOCK USD.2 | | 13,500.00 | 0.000% | 100.000% |
| 1893 | GULFMARK OFFSHORE INC COMMON STOCK | | 13,474.80 | 0.000% | 100.000% |
| 1894 | PURE CYCLE CORP COMMON STOCK USD.0033 | | 13,090.00 | 0.000% | 100.000% |
| 1895 | DIGITAL TURBINE INC COMMON STOCK USD.0001 | | 12,649.86 | 0.000% | 100.000% |
| 1896 | INSEEGO CORP COMMON STOCK | | 12,581.25 | 0.000% | 100.000% |
| 1897 | PARK CITY GROUP INC COMMON STOCK USD.01 | | 11,884.95 | 0.000% | 100.000% |
| 1898 | AQUA METALS INC COMMON STOCK | | 11,877.81 | 0.000% | 100.000% |
| 1899 | SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0 | | 11,791.40 | 0.000% | 100.000% |
| 1900 | XPLORE TECHNOLOGIES CORP COMMON STOCK USD.001 | | 11,729.00 | 0.000% | 100.001% |
| 1901 | SUMMIT STATE BANK COMMON STOCK | | 11,553.65 | 0.000% | 100.001% |
| 1902 | NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25 | | 11,363.40 | 0.000% | 100.001% |
| 1903 | PORTER BANCORP INC COMMON STOCK | | 10,810.80 | 0.000% | 100.001% |
| 1904 | CITIZENS FIRST CORP COMMON STOCK | | 10,416.00 | 0.000% | 100.001% |
| 1905 | CHANTICLEER HOLDINGS INC COMMON STOCK USD.0001 | | 10,268.00 | 0.000% | 100.001% |
| 1906 | BANK OF SOUTH CAROLINA CORP COMMON STOCK | | 10,011.54 | 0.000% | 100.001% |
| 1907 | FIRST US BANCSHARES INC COMMON STOCK USD.01 | | 9,666.78 | 0.000% | 100.001% |
| 1908 | LAKE SHORE BANCORP INC COMMON STOCK USD.01 | | 9,290.10 | 0.000% | 100.001% |
| 1909 | FUELCELL ENERGY INC COMMON STOCK USD.0001 | | 9,176.09 | 0.000% | 100.001% |
| 1910 | UNIQUE FABRICATING INC COMMON STOCK USD.001 | | 9,175.32 | 0.000% | 100.001% |
| 1911 | NATIONAL HOLDINGS CORP COMMON STOCK USD.02 | | 9,100.00 | 0.000% | 100.001% |
| 1912 | KELLY SERVICES INC CL B COMMON STOCK USD1.0 | | 8,874.25 | 0.000% | 100.001% |
| 1913 | ADVAXIS INC COMMON STOCK USD.001 | | 8,856.12 | 0.000% | 100.001% |
| 1914 | FORWARD INDUSTRIES INC COMMON STOCK USD.01 | | 8,829.68 | 0.000% | 100.001% |
| 1915 | PROTEOSTASIS THERAPEUTICS IN COMMON STOCK USD.001 | | 8,731.36 | 0.000% | 100.001% |
| 1916 | PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0 | | 8,564.80 | 0.000% | 100.001% |
| 1917 | MAYS (J.W.) INC COMMON STOCK USD1.0 | | 8,000.00 | 0.000% | 100.001% |
| 1918 | TAYLOR DEVICES INC COMMON STOCK USD.025 | | 7,897.63 | 0.000% | 100.001% |
| 1919 | SONOMA PHARMACEUTICALS INC COMMON STOCK USD.0001 | | 7,741.92 | 0.000% | 100.001% |
| 1920 | SONIC FOUNDRY INC COMMON STOCK USD.01 | | 7,578.75 | 0.000% | 100.002% |
| 1921 | BIOTIME INC COMMON STOCK | | 7,474.88 | 0.000% | 100.002% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 18,188,674,227.52 | | 100.002% |
| 1922 | REVOLUTION LIGHTING TECHNOLO COMMON STOCK USD.001 | | 6,816.00 | 0.000% | 100.002% |
| 1923 | CONTINENTAL MATERIALS CORP COMMON STOCK USD.25 | | 6,768.85 | 0.000% | 100.002% |
| 1924 | GOOD TIMES RESTAURANTS INC COMMON STOCK USD.001 | | 6,144.60 | 0.000% | 100.002% |
| 1925 | RED VIOLET INC COMMON STOCK USD.001 | | 5,916.00 | 0.000% | 100.002% |
| 1926 | FULL HOUSE RESORTS INC COMMON STOCK USD.0001 | | 4,532.43 | 0.000% | 100.002% |
| 1927 | EAGLE BANCORP MONTANA INC COMMON STOCK USD.01 | | 4,398.75 | 0.000% | 100.002% |
| 1928 | GREAT ELM CAPITAL GROUP INC COMMON STOCK | | 4,162.50 | 0.000% | 100.002% |
| 1929 | SOUND FINANCIAL BANCORP INC COMMON STOCK USD.01 | | 3,780.00 | 0.000% | 100.002% |
| 1930 | INVIVO THERAPEUTICS HOLDINGS COMMON STOCK USD.00001 | | 3,245.00 | 0.000% | 100.002% |
| 1931 | AGILE THERAPEUTICS INC COMMON STOCK USD.0001 | | 3,218.32 | 0.000% | 100.002% |
| 1932 | TECHNICAL COMMUNICATIONS COMMON STOCK USD.1 | | 2,790.00 | 0.000% | 100.002% |
| 1933 | KOSS CORP COMMON STOCK USD.005 | | 1,952.52 | 0.000% | 100.002% |
| 1934 | FUEL TECH INC COMMON STOCK USD.01 | | 1,531.80 | 0.000% | 100.002% |
| 1935 | LAZARE KAPLAN INTERNATIONAL COMMON STOCK USD1.0 | | 1,349.76 | 0.000% | 100.002% |
| 1936 | ART S WAY MANUFACTURING CO COMMON STOCK USD.01 | | 1,120.00 | 0.000% | 100.002% |
| 1937 | PROPHASE LABS INC COMMON STOCK USD.0005 | | 885.78 | 0.000% | 100.002% |
| 1938 | NORDIC AMERICAN OFFSHORE LTD COMMON STOCK USD.01 | | 144.48 | 0.000% | 100.002% |
| 1939 | CAPITAL BANK CORP CVR CAPITAL BANK CORP CVR | | 0.00 | 0.000% | 100.002% |
| 1940 | SILICON GRAPHICS INC COM | | 0.00 | 0.000% | 100.002% |
| 1941 | SYNTROLEUM CORP COMMON STOCK USD.01 | | 0.00 | 0.000% | 100.002% |
| 1942 | ENRON TOPRS 8.125PCT ESCROW CUSIP | | 0.00 | 0.000% | 100.002% |
| 1943 | ORLEANS HOMEBUILDERS INC COMMON STOCK USD.1 | | 0.00 | 0.000% | 100.002% |
| 1944 | GERBER SCIENTIFIC INC COM COMMON STOCK | | 0.00 | 0.000% | 100.002% |
| 1945 | FRD ACQUISITION CO SHS COMMON STOCK | | 0.00 | 0.000% | 100.002% |
| 1946 | MEDCATH CORPORATION COMMON STOCK USD.01 | | 0.00 | 0.000% | 100.002% |
| 1947 | FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI | | 0.00 | 0.000% | 100.002% |
| Index Future | | | -343,344.97 | | -0.002% |
| 1948 | S+P500 EMINI FUT JUN18 XCME 20180615 | 140,686,000.00 | -343,344.97 | -0.002% | 100.000% |
| Total | | | 18,188,330,882.55 | | 100.00% |