

# VA U.S. Targeted Value Portfolio

**As of March 31, 2021 (Updated Monthly)**

Source: State Street

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Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
1	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		3,524,273.06	0.745%	0.745%
2	RELIANCE STEEL + ALUMINUM COMMON STOCK		3,323,272.38	0.703%	1.448%
3	DARLING INGREDIENTS INC COMMON STOCK USD.01		3,109,564.38	0.657%	2.105%
4	ARROW ELECTRONICS INC COMMON STOCK USD1.0		3,073,703.52	0.650%	2.755%
5	DEVON ENERGY CORP COMMON STOCK USD.1		2,759,196.15	0.583%	3.338%
6	STEEL DYNAMICS INC COMMON STOCK USD.005		2,680,381.80	0.567%	3.905%
7	ATHENE HOLDING LTD CLASS A COMMON STOCK USD.001		2,610,316.80	0.552%	4.457%
8	JONES LANG LASALLE INC COMMON STOCK USD.01		2,558,302.56	0.541%	4.998%
9	BORGWARNER INC COMMON STOCK USD.01		2,531,487.80	0.535%	5.533%
10	INVESCO LTD COMMON STOCK USD.2		2,483,615.16	0.525%	6.058%
11	AUTONATION INC COMMON STOCK USD.01		2,400,508.22	0.508%	6.565%
12	FIRST HORIZON CORP COMMON STOCK USD.625		2,396,130.09	0.507%	7.072%
13	FLEX LTD COMMON STOCK		2,389,491.62	0.505%	7.577%
14	LINCOLN NATIONAL CORP COMMON STOCK		2,365,699.57	0.500%	8.077%
15	TOLL BROTHERS INC COMMON STOCK USD.01		2,365,527.54	0.500%	8.577%
16	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01		2,332,690.88	0.493%	9.071%
17	ZIONS BANCORP NA COMMON STOCK USD.001		2,176,141.20	0.460%	9.531%
18	DXC TECHNOLOGY CO COMMON STOCK USD.01		2,161,378.92	0.457%	9.988%
19	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001		2,100,090.30	0.444%	10.432%
20	COMERICA INC COMMON STOCK USD5.0		2,088,064.44	0.441%	10.873%
21	SNAP ON INC COMMON STOCK USD1.0		2,078,505.92	0.439%	11.312%

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<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
22	JABIL INC COMMON STOCK USD.001		2,068,978.56	0.437%	11.750%
23	AGCO CORP COMMON STOCK USD.01		2,062,814.00	0.436%	12.186%
24	ALCOA CORP COMMON STOCK USD.01		2,032,249.50	0.430%	12.616%
25	AMERCO COMMON STOCK USD.25		2,031,381.60	0.429%	13.045%
26	CONCENTRIX CORP COMMON STOCK		1,988,730.76	0.420%	13.465%
27	POST HOLDINGS INC COMMON STOCK USD.01		1,910,148.96	0.404%	13.869%
28	AMKOR TECHNOLOGY INC COMMON STOCK USD.001		1,908,868.39	0.404%	14.273%
29	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		1,899,422.70	0.402%	14.674%
30	AIR LEASE CORP COMMON STOCK USD.01		1,892,331.00	0.400%	15.074%
31	VOYA FINANCIAL INC COMMON STOCK USD.01		1,843,396.24	0.390%	15.464%
32	KOHL S CORP COMMON STOCK USD.01		1,822,575.75	0.385%	15.850%
33	QUANTA SERVICES INC COMMON STOCK USD.00001		1,808,340.92	0.382%	16.232%
34	HUNTSMAN CORP COMMON STOCK USD.01		1,798,703.70	0.380%	16.612%
35	MARATHON OIL CORP COMMON STOCK USD1.0		1,712,142.84	0.362%	16.974%
36	ALLY FINANCIAL INC COMMON STOCK USD.1		1,709,073.63	0.361%	17.335%
37	POPULAR INC COMMON STOCK USD.01		1,690,985.04	0.357%	17.693%
38	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01		1,658,967.42	0.351%	18.044%
39	CARLISLE COS INC COMMON STOCK USD1.0		1,653,535.26	0.350%	18.393%
40	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01		1,638,546.64	0.346%	18.740%
41	EVEREST RE GROUP LTD COMMON STOCK USD.01		1,618,199.30	0.342%	19.082%
42	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		1,610,613.60	0.341%	19.422%
43	PVH CORP COMMON STOCK USD1.0		1,604,737.40	0.339%	19.762%
44	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		1,601,591.30	0.339%	20.100%
45	BUNGE LTD COMMON STOCK USD.01		1,595,942.91	0.337%	20.438%
46	BERRY GLOBAL GROUP INC COMMON STOCK USD.01		1,595,233.40	0.337%	20.775%
47	INGREDION INC COMMON STOCK USD.01		1,571,891.52	0.332%	21.107%
48	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		1,556,178.69	0.329%	21.436%
49	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		1,537,922.50	0.325%	21.761%
50	TCF FINANCIAL CORP COMMON STOCK USD1.0		1,532,064.96	0.324%	22.085%
51	LITHIA MOTORS INC CL A COMMON STOCK		1,526,422.17	0.323%	22.408%
52	SYNNEX CORP COMMON STOCK USD.001		1,525,419.72	0.322%	22.730%
53	HOLLYFRONTIER CORP COMMON STOCK USD.01		1,524,049.10	0.322%	23.053%
54	AVNET INC COMMON STOCK USD1.0		1,515,696.14	0.320%	23.373%
55	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01		1,509,655.45	0.319%	23.692%
56	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		1,492,983.86	0.316%	24.008%
57	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01		1,473,812.85	0.312%	24.319%
58	MDU RESOURCES GROUP INC COMMON STOCK USD1.0		1,433,070.96	0.303%	24.622%
59	UNUM GROUP COMMON STOCK USD.1		1,422,363.47	0.301%	24.923%

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<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
60	GOODYEAR TIRE + RUBBER CO COMMON STOCK		1,416,827.23	0.300%	25.223%
61	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		1,389,390.24	0.294%	25.516%
62	OLIN CORP COMMON STOCK USD1.0		1,388,752.75	0.294%	25.810%
63	OSHKOSH CORP COMMON STOCK USD.01		1,388,440.66	0.294%	26.103%
64	CAPRI HOLDINGS LTD COMMON STOCK		1,382,865.00	0.292%	26.396%
65	ELEMENT SOLUTIONS INC COMMON STOCK USD.01		1,372,701.08	0.290%	26.686%
66	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0		1,367,744.00	0.289%	26.975%
67	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		1,341,841.22	0.284%	27.259%
68	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01		1,332,117.36	0.282%	27.540%
69	TRITON INTERNATIONAL LTD COMMON STOCK USD.01		1,315,635.75	0.278%	27.819%
70	GATX CORP COMMON STOCK USD.625		1,315,238.68	0.278%	28.097%
71	EQT CORP COMMON STOCK		1,314,423.52	0.278%	28.375%
72	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001		1,296,116.72	0.274%	28.649%
73	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01		1,294,226.88	0.274%	28.922%
74	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01		1,288,765.79	0.272%	29.195%
75	VISTRA CORP COMMON STOCK USD.01		1,274,091.52	0.269%	29.464%
76	VALLEY NATIONAL BANCORP COMMON STOCK		1,255,753.56	0.265%	29.730%
77	COMMERCIAL METALS CO COMMON STOCK USD.01		1,241,371.68	0.262%	29.992%
78	DICK S SPORTING GOODS INC COMMON STOCK USD.01		1,241,168.85	0.262%	30.254%
79	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0		1,235,976.00	0.261%	30.516%
80	ASSURED GUARANTY LTD COMMON STOCK USD.01		1,225,993.16	0.259%	30.775%
81	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		1,223,403.04	0.259%	31.033%
82	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01		1,222,945.35	0.259%	31.292%
83	AUTOLIV INC COMMON STOCK USD1.0		1,209,740.80	0.256%	31.548%
84	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01		1,207,754.88	0.255%	31.803%
85	CIT GROUP INC COMMON STOCK USD.01		1,197,195.42	0.253%	32.056%
86	PDC ENERGY INC COMMON STOCK USD.01		1,195,159.20	0.253%	32.309%
87	JUNIPER NETWORKS INC COMMON STOCK USD.00001		1,191,953.81	0.252%	32.561%
88	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK		1,191,470.94	0.252%	32.813%
89	FIRST SOLAR INC COMMON STOCK USD.001		1,190,684.70	0.252%	33.065%
90	COLFAX CORP COMMON STOCK USD.001		1,187,951.96	0.251%	33.316%
91	MASTEC INC COMMON STOCK USD.1		1,183,712.10	0.250%	33.566%
92	TRINITY INDUSTRIES INC COMMON STOCK USD.01		1,182,990.27	0.250%	33.816%
93	CHART INDUSTRIES INC COMMON STOCK USD.01		1,180,081.50	0.249%	34.066%
94	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1		1,177,801.50	0.249%	34.315%
95	STERLING BANCORP/DE COMMON STOCK USD.01		1,157,123.32	0.245%	34.559%
96	FOOT LOCKER INC COMMON STOCK USD.01		1,156,218.75	0.244%	34.804%
97	PACWEST BANCORP COMMON STOCK		1,152,435.20	0.244%	35.047%

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<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
98	GLOBE LIFE INC COMMON STOCK USD1.0		1,137,624.99	0.241%	35.288%
99	ASSOCIATED BANC CORP COMMON STOCK USD.01		1,128,864.66	0.239%	35.526%
100	QURATE RETAIL INC SERIES A COMMON STOCK USD.01		1,128,136.80	0.239%	35.765%
101	UFP INDUSTRIES INC COMMON STOCK		1,126,982.40	0.238%	36.003%
102	US FOODS HOLDING CORP COMMON STOCK USD.01		1,125,340.52	0.238%	36.241%
103	KORN FERRY COMMON STOCK USD.01		1,115,799.30	0.236%	36.477%
104	WESCO INTERNATIONAL INC COMMON STOCK USD.01		1,109,574.19	0.235%	36.712%
105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01		1,102,941.60	0.233%	36.945%
106	UNITED BANKSHARES INC COMMON STOCK USD2.5		1,100,340.18	0.233%	37.177%
107	URBAN OUTFITTERS INC COMMON STOCK USD.0001		1,096,770.29	0.232%	37.409%
108	INVESTORS BANCORP INC COMMON STOCK USD.01		1,093,141.66	0.231%	37.640%
109	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01		1,076,948.70	0.228%	37.868%
110	AMERIS BANCORP COMMON STOCK USD1.0		1,076,822.57	0.228%	38.096%
111	REGAL BELOIT CORP COMMON STOCK USD.01		1,050,267.48	0.222%	38.318%
112	ARCOSA INC COMMON STOCK USD.01		1,045,931.21	0.221%	38.539%
113	STIFEL FINANCIAL CORP COMMON STOCK USD.15		1,043,409.28	0.221%	38.759%
114	TIMKEN CO COMMON STOCK		1,040,599.40	0.220%	38.979%
115	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0		1,036,169.42	0.219%	39.198%
116	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		1,034,560.80	0.219%	39.417%
117	KB HOME COMMON STOCK USD1.0		1,025,381.61	0.217%	39.634%
118	LEAR CORP COMMON STOCK USD.01		1,024,062.50	0.217%	39.850%
119	DANA INC COMMON STOCK USD.01		1,013,782.44	0.214%	40.065%
120	SIGNET JEWELERS LTD COMMON STOCK USD.18		1,012,794.64	0.214%	40.279%
121	BANK OZK COMMON STOCK		1,009,199.25	0.213%	40.492%
122	COOPER TIRE + RUBBER COMMON STOCK USD1.0		998,123.40	0.211%	40.703%
123	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		996,703.99	0.211%	40.914%
124	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001		993,241.60	0.210%	41.124%
125	ABM INDUSTRIES INC COMMON STOCK USD.01		990,206.12	0.209%	41.333%
126	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33		989,266.04	0.209%	41.542%
127	SANMINA CORP COMMON STOCK USD.01		986,375.06	0.209%	41.751%
128	ENVISTA HOLDINGS CORP COMMON STOCK USD.01		977,445.60	0.207%	41.958%
129	SONOCO PRODUCTS CO COMMON STOCK		975,516.30	0.206%	42.164%
130	CNX RESOURCES CORP COMMON STOCK USD.01		968,480.10	0.205%	42.369%
131	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001		961,857.39	0.203%	42.572%
132	DIODES INC COMMON STOCK USD.667		960,794.56	0.203%	42.775%
133	HANCOCK WHITNEY CORP COMMON STOCK USD3.33		960,222.57	0.203%	42.978%
134	NAVIENT CORP COMMON STOCK USD.01		952,502.22	0.201%	43.180%
135	ALLEGHANY CORP COMMON STOCK USD1.0		950,708.22	0.201%	43.381%

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<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
136	BANKUNITED INC COMMON STOCK USD.01		934,640.70	0.198%	43.578%
137	XEROX HOLDINGS CORP COMMON STOCK USD1.0		927,016.92	0.196%	43.774%
138	UNITED STATES STEEL CORP COMMON STOCK USD1.0		926,051.62	0.196%	43.970%
139	MURPHY OIL CORP COMMON STOCK USD1.0		925,409.13	0.196%	44.166%
140	RYDER SYSTEM INC COMMON STOCK USD.5		920,887.45	0.195%	44.360%
141	RANGE RESOURCES CORP COMMON STOCK USD.01		917,262.68	0.194%	44.554%
142	CATHAY GENERAL BANCORP COMMON STOCK USD.01		913,472.00	0.193%	44.747%
143	WORTHINGTON INDUSTRIES COMMON STOCK		910,142.94	0.192%	44.940%
144	TRI POINTE HOMES INC COMMON STOCK USD.01		909,949.48	0.192%	45.132%
145	UMPQUA HOLDINGS CORP COMMON STOCK		909,458.55	0.192%	45.324%
146	MDC HOLDINGS INC COMMON STOCK USD.01		906,859.80	0.192%	45.516%
147	MACY S INC COMMON STOCK USD.01		904,357.21	0.191%	45.707%
148	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0		902,311.96	0.191%	45.898%
149	CABOT OIL + GAS CORP COMMON STOCK USD.1		901,045.62	0.190%	46.088%
150	FNB CORP COMMON STOCK USD.01		899,210.80	0.190%	46.279%
151	INSIGHT ENTERPRISES INC COMMON STOCK USD.01		897,234.26	0.190%	46.468%
152	PERRIGO CO PLC COMMON STOCK EUR.001		894,913.11	0.189%	46.657%
153	MERITAGE HOMES CORP COMMON STOCK USD.01		890,796.72	0.188%	46.846%
154	KBR INC COMMON STOCK USD.001		885,388.57	0.187%	47.033%
155	BIG LOTS INC COMMON STOCK USD.01		883,802.00	0.187%	47.220%
156	ANTERO RESOURCES CORP COMMON STOCK USD.01		881,861.40	0.186%	47.406%
157	TARGA RESOURCES CORP COMMON STOCK USD.001		881,157.75	0.186%	47.593%
158	WILLSCOT MOBILE MINI HOLDING COMMON STOCK USD.0001		880,257.75	0.186%	47.779%
159	MATADOR RESOURCES CO COMMON STOCK USD.01		879,117.05	0.186%	47.965%
160	CLEAN HARBORS INC COMMON STOCK USD.01		872,290.62	0.184%	48.149%
161	TEXTRON INC COMMON STOCK USD.125		870,417.68	0.184%	48.333%
162	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01		869,337.36	0.184%	48.517%
163	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1		867,385.12	0.183%	48.700%
164	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01		865,651.92	0.183%	48.883%
165	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01		855,897.26	0.181%	49.064%
166	DYCOM INDUSTRIES INC COMMON STOCK USD.333		852,084.45	0.180%	49.244%
167	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01		846,455.61	0.179%	49.423%
168	H.B. FULLER CO. COMMON STOCK USD1.0		842,994.00	0.178%	49.601%
169	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		840,679.84	0.178%	49.779%
170	HARLEY DAVIDSON INC COMMON STOCK USD.01		834,882.00	0.177%	49.956%
171	WERNER ENTERPRISES INC COMMON STOCK USD.01		832,314.65	0.176%	50.132%
172	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1		829,989.44	0.175%	50.307%
173	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01		826,188.44	0.175%	50.482%

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<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
174	MOOG INC CLASS A COMMON STOCK USD1.0		809,964.15	0.171%	50.653%
175	HECLA MINING CO COMMON STOCK USD.25		806,022.64	0.170%	50.823%
176	NELNET INC CL A COMMON STOCK USD.01		798,612.46	0.169%	50.992%
177	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01		797,628.81	0.169%	51.161%
178	INTEGER HOLDINGS CORP COMMON STOCK USD.001		793,717.80	0.168%	51.329%
179	SOUTH STATE CORP COMMON STOCK USD2.5		785,021.49	0.166%	51.495%
180	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0		781,776.00	0.165%	51.660%
181	SKYWEST INC COMMON STOCK		773,561.52	0.164%	51.823%
182	ALAMO GROUP INC COMMON STOCK USD.1		772,630.20	0.163%	51.987%
183	OLD NATIONAL BANCORP COMMON STOCK		772,304.22	0.163%	52.150%
184	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01		772,250.76	0.163%	52.313%
185	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1		771,406.74	0.163%	52.476%
186	PLEXUS CORP COMMON STOCK USD.01		770,996.80	0.163%	52.639%
187	TEREX CORP COMMON STOCK USD.01		770,935.38	0.163%	52.802%
188	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01		760,021.92	0.161%	52.963%
189	FLAGSTAR BANCORP INC COMMON STOCK USD.01		756,146.60	0.160%	53.123%
190	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		752,312.00	0.159%	53.282%
191	OWENS + MINOR INC COMMON STOCK USD2.0		748,943.16	0.158%	53.440%
192	WSFS FINANCIAL CORP COMMON STOCK USD.01		745,754.62	0.158%	53.598%
193	SANDERSON FARMS INC COMMON STOCK USD1.0		739,955.00	0.156%	53.754%
194	WESBANCO INC COMMON STOCK USD2.0833		736,128.84	0.156%	53.910%
195	FULTON FINANCIAL CORP COMMON STOCK USD2.5		732,272.97	0.155%	54.065%
196	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01		728,050.02	0.154%	54.219%
197	FABRINET COMMON STOCK USD.01		723,933.51	0.153%	54.372%
198	STEPAN CO COMMON STOCK USD1.0		722,366.13	0.153%	54.525%
199	EMCOR GROUP INC COMMON STOCK USD.01		719,618.56	0.152%	54.677%
200	TRONOX HOLDINGS PLC A COMMON STOCK USD.01		719,501.10	0.152%	54.829%
201	HILLTOP HOLDINGS INC COMMON STOCK USD.01		718,675.41	0.152%	54.981%
202	MATSON INC COMMON STOCK		716,491.40	0.151%	55.132%
203	RENASANT CORP COMMON STOCK USD5.0		716,205.04	0.151%	55.284%
204	BOISE CASCADE CO COMMON STOCK USD.01		714,190.71	0.151%	55.435%
205	TECHNIPFMC PLC COMMON STOCK USD1.0		713,891.56	0.151%	55.586%
206	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0		705,299.76	0.149%	55.735%
207	WINTRUST FINANCIAL CORP COMMON STOCK		703,196.60	0.149%	55.883%
208	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01		702,156.23	0.148%	56.032%
209	PATTERSON COS INC COMMON STOCK USD.01		702,133.20	0.148%	56.180%
210	HUB GROUP INC CL A COMMON STOCK USD.01		700,653.92	0.148%	56.328%
211	DILLARDS INC CL A COMMON STOCK		698,780.52	0.148%	56.476%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
212	CHAMPIONX CORP COMMON STOCK USD.01		698,576.04	0.148%	56.624%
213	ROGERS CORP COMMON STOCK USD1.0		698,259.10	0.148%	56.771%
214	DOMTAR CORP COMMON STOCK USD.01		688,341.55	0.146%	56.917%
215	VISTA OUTDOOR INC COMMON STOCK USD.01		685,688.67	0.145%	57.062%
216	CENTURY COMMUNITIES INC COMMON STOCK USD.01		684,933.60	0.145%	57.207%
217	FTI CONSULTING INC COMMON STOCK USD.01		681,915.37	0.144%	57.351%
218	UNITED NATURAL FOODS INC COMMON STOCK USD.01		680,770.98	0.144%	57.495%
219	CNO FINANCIAL GROUP INC COMMON STOCK USD.01		680,751.54	0.144%	57.639%
220	TEGNA INC COMMON STOCK USD1.0		680,139.60	0.144%	57.782%
221	MANPOWERGROUP INC COMMON STOCK USD.01		677,069.40	0.143%	57.926%
222	INNOSPEC INC COMMON STOCK USD.01		676,316.34	0.143%	58.069%
223	ESCO TECHNOLOGIES INC COMMON STOCK USD.01		676,315.79	0.143%	58.212%
224	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001		672,886.75	0.142%	58.354%
225	TRUSTMARK CORP COMMON STOCK		661,217.04	0.140%	58.494%
226	FIRST FINANCIAL BANCORP COMMON STOCK		660,936.00	0.140%	58.633%
227	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001		656,868.18	0.139%	58.772%
228	ASTEC INDUSTRIES INC COMMON STOCK USD.2		655,248.96	0.139%	58.911%
229	WESTROCK CO COMMON STOCK		651,197.55	0.138%	59.048%
230	CABOT CORP COMMON STOCK USD1.0		650,832.84	0.138%	59.186%
231	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01		650,611.50	0.138%	59.324%
232	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001		649,467.60	0.137%	59.461%
233	PREMIER INC CLASS A COMMON STOCK USD.01		641,085.15	0.136%	59.596%
234	MAGELLAN HEALTH INC COMMON STOCK USD.01		640,279.08	0.135%	59.732%
235	GRAY TELEVISION INC COMMON STOCK		633,548.80	0.134%	59.866%
236	COLUMBIA BANKING SYSTEM INC COMMON STOCK		633,207.55	0.134%	60.000%
237	ASGN INC COMMON STOCK USD.01		633,053.52	0.134%	60.133%
238	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001		626,356.15	0.132%	60.266%
239	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1		626,326.24	0.132%	60.398%
240	BANNER CORPORATION COMMON STOCK USD.01		625,240.92	0.132%	60.530%
241	UNIVAR SOLUTIONS INC COMMON STOCK USD.01		624,121.50	0.132%	60.662%
242	AMC NETWORKS INC A COMMON STOCK		623,885.76	0.132%	60.794%
243	PRICESMART INC COMMON STOCK USD.0001		622,586.25	0.132%	60.926%
244	AXOS FINANCIAL INC COMMON STOCK USD.01		618,604.59	0.131%	61.057%
245	KULICKE + SOFFA INDUSTRIES COMMON STOCK		613,236.57	0.130%	61.186%
246	ENSTAR GROUP LTD COMMON STOCK USD1.0		612,383.86	0.129%	61.316%
247	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01		610,262.68	0.129%	61.445%
248	SYKES ENTERPRISES INC COMMON STOCK USD.01		610,111.28	0.129%	61.574%
249	SPIRIT AIRLINES INC COMMON STOCK USD.0001		609,182.10	0.129%	61.703%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
250	ODP CORP/THE COMMON STOCK USD.01		607,401.99	0.128%	61.831%
251	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01		606,373.76	0.128%	61.959%
252	HELMERICH + PAYNE COMMON STOCK USD.1		606,222.56	0.128%	62.087%
253	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01		602,196.35	0.127%	62.215%
254	BANCORPSOUTH BANK COMMON STOCK		600,360.32	0.127%	62.342%
255	WORLD FUEL SERVICES CORP COMMON STOCK USD.01		598,259.20	0.126%	62.468%
256	SM ENERGY CO COMMON STOCK USD.01		597,881.51	0.126%	62.594%
257	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01		597,694.30	0.126%	62.721%
258	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01		596,550.30	0.126%	62.847%
259	WASHINGTON FEDERAL INC COMMON STOCK USD1.0		596,226.40	0.126%	62.973%
260	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001		594,112.60	0.126%	63.099%
261	ARCBEST CORP COMMON STOCK USD.01		591,811.70	0.125%	63.224%
262	MR COOPER GROUP INC COMMON STOCK USD.01		591,302.36	0.125%	63.349%
263	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001		589,173.75	0.125%	63.473%
264	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0		585,322.50	0.124%	63.597%
265	BARNES GROUP INC COMMON STOCK USD.01		583,184.88	0.123%	63.720%
266	CBIZ INC COMMON STOCK USD.01		582,589.08	0.123%	63.843%
267	WINNEBAGO INDUSTRIES COMMON STOCK USD.5		573,944.22	0.121%	63.965%
268	AMERICAN NATIONAL GROUP INC COMMON STOCK USD.01		572,897.57	0.121%	64.086%
269	VALMONT INDUSTRIES COMMON STOCK USD1.0		571,121.01	0.121%	64.207%
270	CARPENTER TECHNOLOGY COMMON STOCK USD5.0		569,145.65	0.120%	64.327%
271	NVENT ELECTRIC PLC COMMON STOCK USD.01		568,777.89	0.120%	64.447%
272	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001		568,667.37	0.120%	64.567%
273	CADENCE BANCORP COMMON STOCK		565,700.97	0.120%	64.687%
274	GREENBRIER COMPANIES INC COMMON STOCK		563,098.50	0.119%	64.806%
275	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01		558,096.88	0.118%	64.924%
276	EXTENDED STAY AMERICA INC UNIT USD.01		554,639.25	0.117%	65.041%
277	NETSCOUT SYSTEMS INC COMMON STOCK USD.001		552,611.84	0.117%	65.158%
278	FIRST MERCHANTS CORP COMMON STOCK		548,514.00	0.116%	65.274%
279	HOPE BANCORP INC COMMON STOCK USD.001		543,801.54	0.115%	65.389%
280	WEIS MARKETS INC COMMON STOCK		542,987.64	0.115%	65.504%
281	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01		540,306.36	0.114%	65.618%
282	AZZ INC COMMON STOCK USD1.0		537,687.65	0.114%	65.732%
283	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01		535,614.56	0.113%	65.845%
284	CONDUENT INC COMMON STOCK USD.01		528,650.82	0.112%	65.957%
285	SPX FLOW INC COMMON STOCK USD.01		528,615.51	0.112%	66.069%
286	GMS INC COMMON STOCK USD.01		528,179.25	0.112%	66.180%
287	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01		528,105.60	0.112%	66.292%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
288	FEDERAL SIGNAL CORP COMMON STOCK USD1.0		526,854.80	0.111%	66.403%
289	CUBIC CORP COMMON STOCK		526,613.34	0.111%	66.515%
290	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01		526,591.59	0.111%	66.626%
291	ITT INC COMMON STOCK USD1.0		525,277.98	0.111%	66.737%
292	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		522,216.94	0.110%	66.847%
293	CURTISS WRIGHT CORP COMMON STOCK USD1.0		521,247.00	0.110%	66.958%
294	GREAT WESTERN BANCORP INC COMMON STOCK USD.01		520,624.52	0.110%	67.068%
295	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01		517,735.00	0.109%	67.177%
296	PRIMORIS SERVICES CORP COMMON STOCK USD.0001		517,689.38	0.109%	67.287%
297	PROG HOLDINGS INC COMMON STOCK USD.5		516,276.54	0.109%	67.396%
298	ADT INC COMMON STOCK USD.01		515,734.64	0.109%	67.505%
299	RADIAN GROUP INC COMMON STOCK USD.001		514,638.75	0.109%	67.614%
300	KIRBY CORP COMMON STOCK USD.1		511,053.84	0.108%	67.722%
301	XPERI HOLDING CORP COMMON STOCK		506,217.81	0.107%	67.829%
302	KNOWLES CORP COMMON STOCK USD.01		505,950.20	0.107%	67.936%
303	US CONCRETE INC COMMON STOCK USD.001		505,248.12	0.107%	68.042%
304	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01		503,592.45	0.106%	68.149%
305	KRATON CORP COMMON STOCK USD.01		503,551.58	0.106%	68.255%
306	MYRIAD GENETICS INC COMMON STOCK USD.01		503,003.55	0.106%	68.362%
307	GRANITE CONSTRUCTION INC COMMON STOCK USD.01		502,159.00	0.106%	68.468%
308	CUSTOMERS BANCORP INC COMMON STOCK USD1.0		498,523.94	0.105%	68.573%
309	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001		498,140.06	0.105%	68.679%
310	SUPER MICRO COMPUTER INC COMMON STOCK USD.001		497,780.64	0.105%	68.784%
311	ONEMAIN HOLDINGS INC COMMON STOCK USD.01		497,286.04	0.105%	68.889%
312	SEABOARD CORP COMMON STOCK USD1.0		494,458.66	0.105%	68.993%
313	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01		493,031.00	0.104%	69.098%
314	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5		491,453.55	0.104%	69.202%
315	MEDNAX INC COMMON STOCK USD.01		487,011.87	0.103%	69.305%
316	ONTO INNOVATION INC COMMON STOCK		486,911.10	0.103%	69.407%
317	ARCHROCK INC COMMON STOCK USD.01		485,982.90	0.103%	69.510%
318	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0		483,343.92	0.102%	69.612%
319	MCGRATH RENTCORP COMMON STOCK		483,335.45	0.102%	69.715%
320	LA Z BOY INC COMMON STOCK USD1.0		482,572.80	0.102%	69.817%
321	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1		481,650.00	0.102%	69.918%
322	OSI SYSTEMS INC COMMON STOCK		480,115.60	0.102%	70.020%
323	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0		476,960.00	0.101%	70.121%
324	COHU INC COMMON STOCK USD1.0		475,888.16	0.101%	70.221%
325	KENNAMETAL INC COMMON STOCK USD1.25		475,323.24	0.100%	70.322%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
326	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001		474,043.08	0.100%	70.422%
327	LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01		473,043.12	0.100%	70.522%
328	NUVASIVE INC COMMON STOCK USD.001		472,425.36	0.100%	70.622%
329	GRIFFON CORP COMMON STOCK USD.25		470,122.51	0.099%	70.721%
330	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001		464,744.43	0.098%	70.820%
331	DELEK US HOLDINGS INC COMMON STOCK USD.01		463,195.26	0.098%	70.918%
332	GREIF INC CL A COMMON STOCK		463,011.00	0.098%	71.015%
333	FORMFACTOR INC COMMON STOCK USD.001		462,738.38	0.098%	71.113%
334	LGI HOMES INC COMMON STOCK USD.01		462,263.76	0.098%	71.211%
335	SAIA INC COMMON STOCK USD.001		460,929.42	0.097%	71.308%
336	TREEHOUSE FOODS INC COMMON STOCK USD.01		455,114.88	0.096%	71.405%
337	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01		453,531.53	0.096%	71.501%
338	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1		450,411.15	0.095%	71.596%
339	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01		450,145.17	0.095%	71.691%
340	TAPESTRY INC COMMON STOCK USD.01		449,889.57	0.095%	71.786%
341	ADIENT PLC COMMON STOCK USD.001		449,646.60	0.095%	71.881%
342	ENLINK MIDSTREAM LLC COMMON STOCK USD.01		449,403.24	0.095%	71.976%
343	HIBBETT SPORTS INC COMMON STOCK USD.01		441,653.79	0.093%	72.070%
344	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1		441,121.76	0.093%	72.163%
345	MATERION CORP COMMON STOCK		438,906.24	0.093%	72.256%
346	TRIUMPH BANCORP INC COMMON STOCK USD.01		438,414.35	0.093%	72.348%
347	SANDY SPRING BANCORP INC COMMON STOCK USD1.0		435,602.90	0.092%	72.440%
348	HERC HOLDINGS INC COMMON STOCK USD.01		435,516.34	0.092%	72.532%
349	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01		434,314.98	0.092%	72.624%
350	REALOGY HOLDINGS CORP COMMON STOCK USD.01		432,944.95	0.092%	72.716%
351	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01		432,569.28	0.091%	72.807%
352	PBF ENERGY INC CLASS A COMMON STOCK USD.001		431,617.45	0.091%	72.898%
353	JELD WEN HOLDING INC COMMON STOCK USD.01		425,789.13	0.090%	72.988%
354	ANTERO MIDSTREAM CORP COMMON STOCK		424,238.43	0.090%	73.078%
355	PATTERSON UTI ENERGY INC COMMON STOCK USD.01		422,124.52	0.089%	73.167%
356	ALBANY INTL CORP CL A COMMON STOCK USD.001		421,940.85	0.089%	73.257%
357	EW SCRIPPS CO/THE A COMMON STOCK USD.01		420,683.37	0.089%	73.346%
358	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0		418,767.48	0.089%	73.434%
359	HORACE MANN EDUCATORS COMMON STOCK USD.001		418,575.27	0.088%	73.523%
360	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0		417,607.47	0.088%	73.611%
361	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01		417,595.88	0.088%	73.699%
362	OFB BANCORP COMMON STOCK USD1.0		415,936.56	0.088%	73.787%
363	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1		415,843.08	0.088%	73.875%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
364	MUELLER INDUSTRIES INC COMMON STOCK USD.01		412,673.00	0.087%	73.962%
365	METHODE ELECTRONICS INC COMMON STOCK USD.5		412,495.48	0.087%	74.049%
366	EAGLE BANCORP INC COMMON STOCK USD.01		411,792.19	0.087%	74.137%
367	UMB FINANCIAL CORP COMMON STOCK USD1.0		408,467.92	0.086%	74.223%
368	FIRST BUSEY CORP COMMON STOCK USD.001		408,142.80	0.086%	74.309%
369	FIRST INTERSTATE BANCSYS A COMMON STOCK		408,098.56	0.086%	74.395%
370	UNIVERSAL CORP/VA COMMON STOCK		408,033.83	0.086%	74.482%
371	NORTHWEST BANCSHARES INC COMMON STOCK USD.01		406,305.10	0.086%	74.568%
372	EQUITRANS MIDSTREAM CORP COMMON STOCK		405,911.04	0.086%	74.653%
373	NOW INC COMMON STOCK USD.01		405,486.83	0.086%	74.739%
374	BED BATH + BEYOND INC COMMON STOCK USD.01		404,223.05	0.085%	74.825%
375	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001		401,595.70	0.085%	74.909%
376	CAVCO INDUSTRIES INC COMMON STOCK USD.01		400,232.14	0.085%	74.994%
377	ZUMIEZ INC COMMON STOCK		400,214.10	0.085%	75.079%
378	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0		397,427.36	0.084%	75.163%
379	BROOKFIELD RENEWABLE COR A COMMON STOCK USD.01		395,553.60	0.084%	75.246%
380	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		394,567.81	0.083%	75.330%
381	AMERESCO INC CL A COMMON STOCK USD.0001		391,714.65	0.083%	75.413%
382	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0		390,520.20	0.083%	75.495%
383	APOGEE ENTERPRISES INC COMMON STOCK USD.333		390,444.88	0.083%	75.578%
384	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01		390,100.65	0.082%	75.660%
385	LIONS GATE ENTERTAINMENT B COMMON STOCK		389,115.60	0.082%	75.742%
386	COVETRUS INC COMMON STOCK		388,980.63	0.082%	75.825%
387	BRADY CORPORATION CL A COMMON STOCK USD.01		387,833.20	0.082%	75.907%
388	HOWARD HUGHES CORP/THE COMMON STOCK		387,749.88	0.082%	75.989%
389	ICF INTERNATIONAL INC COMMON STOCK USD.001		386,395.40	0.082%	76.070%
390	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001		385,885.83	0.082%	76.152%
391	APA CORP COMMON STOCK USD.625		384,760.50	0.081%	76.233%
392	TTM TECHNOLOGIES COMMON STOCK USD.001		384,598.00	0.081%	76.315%
393	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01		384,390.72	0.081%	76.396%
394	MERCURY GENERAL CORP COMMON STOCK		383,711.10	0.081%	76.477%
395	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01		383,371.96	0.081%	76.558%
396	AVANOS MEDICAL INC COMMON STOCK USD.01		382,768.74	0.081%	76.639%
397	GUESS? INC COMMON STOCK USD.01		382,509.50	0.081%	76.720%
398	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01		381,850.56	0.081%	76.801%
399	LIVE OAK BANCSHARES INC COMMON STOCK NPV		381,831.75	0.081%	76.881%
400	MAXAR TECHNOLOGIES INC COMMON STOCK		379,334.60	0.080%	76.961%
401	FIRST BANCORP/NC COMMON STOCK		377,884.50	0.080%	77.041%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
402	THOR INDUSTRIES INC COMMON STOCK USD.1		377,406.74	0.080%	77.121%
403	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001		371,700.14	0.079%	77.200%
404	MYR GROUP INC/DELAWARE COMMON STOCK USD.01		369,888.87	0.078%	77.278%
405	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001		367,305.40	0.078%	77.356%
406	PC CONNECTION INC COMMON STOCK USD.01		365,924.32	0.077%	77.433%
407	PREFERRED BANK/LOS ANGELES COMMON STOCK		365,459.52	0.077%	77.510%
408	FIVE PRIME THERAPEUTICS INC COMMON STOCK USD.001		365,172.98	0.077%	77.587%
409	STEWART INFORMATION SERVICES COMMON STOCK USD1.0		365,094.51	0.077%	77.665%
410	EPLUS INC COMMON STOCK USD.01		364,682.40	0.077%	77.742%
411	CONNECTONE BANCORP INC COMMON STOCK		364,583.70	0.077%	77.819%
412	MARINEMAX INC COMMON STOCK USD.001		363,190.88	0.077%	77.896%
413	ANGIODYNAMICS INC COMMON STOCK USD.01		362,770.20	0.077%	77.972%
414	MASONITE INTERNATIONAL CORP COMMON STOCK		362,199.32	0.077%	78.049%
415	MARTEN TRANSPORT LTD COMMON STOCK USD.01		361,868.28	0.077%	78.125%
416	CITI TRENDS INC COMMON STOCK USD.01		360,924.24	0.076%	78.202%
417	BRYN MAWR BANK CORP COMMON STOCK USD1.0		360,621.24	0.076%	78.278%
418	PILGRIM S PRIDE CORP COMMON STOCK USD.01		360,489.87	0.076%	78.354%
419	DRIL QUIP INC COMMON STOCK USD.01		360,146.74	0.076%	78.430%
420	STANDARD MOTOR PRODS COMMON STOCK USD2.0		359,583.84	0.076%	78.506%
421	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01		358,245.30	0.076%	78.582%
422	UNIFIRST CORP/MA COMMON STOCK USD.1		357,712.29	0.076%	78.658%
423	STRIDE INC COMMON STOCK USD.0001		357,285.26	0.076%	78.733%
424	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01		355,834.35	0.075%	78.808%
425	KAMAN CORP COMMON STOCK USD1.0		355,183.25	0.075%	78.883%
426	M/I HOMES INC COMMON STOCK USD.01		353,533.95	0.075%	78.958%
427	BANC OF CALIFORNIA INC COMMON STOCK USD.01		352,975.84	0.075%	79.033%
428	ANDERSONS INC/THE COMMON STOCK		352,681.78	0.075%	79.107%
429	BROOKLINE BANCORP INC COMMON STOCK USD.01		349,335.00	0.074%	79.181%
430	MERIDIAN BANCORP INC COMMON STOCK		349,077.42	0.074%	79.255%
431	COWEN INC A COMMON STOCK USD.01		347,422.60	0.073%	79.328%
432	NORTHFIELD BANCORP INC COMMON STOCK USD.01		346,514.72	0.073%	79.402%
433	PEOPLES BANCORP INC COMMON STOCK		344,901.66	0.073%	79.475%
434	ADDUS HOMECARE CORP COMMON STOCK USD.001		344,205.69	0.073%	79.547%
435	CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01		343,438.08	0.073%	79.620%
436	HERITAGE COMMERCE CORP COMMON STOCK		342,612.14	0.072%	79.692%
437	UNIVEST FINANCIAL CORP COMMON STOCK USD5.0		342,365.25	0.072%	79.765%
438	US SILICA HOLDINGS INC COMMON STOCK USD.01		342,030.70	0.072%	79.837%
439	US CELLULAR CORP COMMON STOCK USD1.0		341,306.88	0.072%	79.909%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
440	ENCORE WIRE CORP COMMON STOCK USD.01		340,214.84	0.072%	79.981%
441	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0		340,037.31	0.072%	80.053%
442	G III APPAREL GROUP LTD COMMON STOCK USD.01		338,351.64	0.072%	80.125%
443	PEAPACK GLADSTONE FINL CORP COMMON STOCK		338,197.76	0.071%	80.196%
444	STONEX GROUP INC COMMON STOCK USD.01		337,883.84	0.071%	80.268%
445	N B T BANCORP INC COMMON STOCK USD.01		337,155.00	0.071%	80.339%
446	ADTRAN INC COMMON STOCK USD.01		337,019.40	0.071%	80.410%
447	TOWNE BANK COMMON STOCK USD1.667		336,953.60	0.071%	80.481%
448	LAKELAND BANCORP INC COMMON STOCK		336,102.69	0.071%	80.552%
449	SCHNEIDER NATIONAL INC CL B COMMON STOCK		335,471.95	0.071%	80.623%
450	MODINE MANUFACTURING CO COMMON STOCK USD.625		335,057.45	0.071%	80.694%
451	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV		334,057.75	0.071%	80.765%
452	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01		333,951.60	0.071%	80.835%
453	AEGION CORP COMMON STOCK USD.01		333,586.25	0.071%	80.906%
454	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0		333,169.20	0.070%	80.976%
455	TRINSEO SA COMMON STOCK USD.01		332,612.08	0.070%	81.047%
456	ATN INTERNATIONAL INC COMMON STOCK USD.01		330,381.12	0.070%	81.117%
457	HOSTESS BRANDS INC COMMON STOCK USD.0001		328,859.22	0.070%	81.186%
458	WEBSTER FINANCIAL CORP COMMON STOCK USD.01		328,731.15	0.069%	81.256%
459	ENERSYS COMMON STOCK USD.01		328,060.40	0.069%	81.325%
460	PROPETRO HOLDING CORP COMMON STOCK		326,654.38	0.069%	81.394%
461	FLOWERS FOODS INC COMMON STOCK USD.01		326,583.60	0.069%	81.463%
462	HURON CONSULTING GROUP INC COMMON STOCK USD.01		325,757.08	0.069%	81.532%
463	WADDELL + REED FINANCIAL A COMMON STOCK USD.01		323,696.10	0.068%	81.600%
464	J2 GLOBAL INC COMMON STOCK USD.01		321,104.94	0.068%	81.668%
465	DHT HOLDINGS INC COMMON STOCK USD.01		319,715.95	0.068%	81.736%
466	VERITIV CORP COMMON STOCK USD.01		316,795.38	0.067%	81.803%
467	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01		316,388.61	0.067%	81.870%
468	MANITOWOC COMPANY INC COMMON STOCK USD.01		315,094.22	0.067%	81.936%
469	KADANT INC COMMON STOCK USD.01		314,887.02	0.067%	82.003%
470	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0		313,380.96	0.066%	82.069%
471	PREMIER FINANCIAL CORP COMMON STOCK USD.01		313,242.68	0.066%	82.135%
472	PROASSURANCE CORP COMMON STOCK USD.01		310,469.52	0.066%	82.201%
473	NETGEAR INC COMMON STOCK USD.001		310,469.40	0.066%	82.267%
474	GORMAN RUPP CO COMMON STOCK		310,273.81	0.066%	82.332%
475	CAI INTERNATIONAL INC COMMON STOCK USD.0001		310,264.32	0.066%	82.398%
476	EHOSTAR CORP A COMMON STOCK USD.001		309,792.00	0.065%	82.463%
477	SHOE CARNIVAL INC COMMON STOCK USD.01		309,276.24	0.065%	82.529%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
478	1ST SOURCE CORP COMMON STOCK		308,270.82	0.065%	82.594%
479	ENPRO INDUSTRIES INC COMMON STOCK USD.01		308,251.05	0.065%	82.659%
480	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0		307,725.67	0.065%	82.724%
481	HERITAGE FINANCIAL CORP COMMON STOCK		307,505.36	0.065%	82.789%
482	TRANSOCEAN LTD COMMON STOCK CHF.1		306,869.10	0.065%	82.854%
483	JOHNSON OUTDOORS INC A COMMON STOCK USD.05		306,627.00	0.065%	82.919%
484	MERCER INTERNATIONAL INC COMMON STOCK USD1.0		305,801.89	0.065%	82.983%
485	FBL FINANCIAL GROUP INC CL A COMMON STOCK		304,819.92	0.064%	83.048%
486	STEELCASE INC CL A COMMON STOCK		304,075.09	0.064%	83.112%
487	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01		304,060.90	0.064%	83.176%
488	GREEN PLAINS INC COMMON STOCK USD.001		303,400.56	0.064%	83.241%
489	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01		302,784.00	0.064%	83.305%
490	TRISTATE CAPITAL HLDGS INC COMMON STOCK		302,385.78	0.064%	83.369%
491	MARCUS + MILLICHAP INC COMMON STOCK USD.0001		301,850.90	0.064%	83.432%
492	SIRIUSPOINT LTD COMMON STOCK USD.1		300,401.46	0.064%	83.496%
493	SCORPIO TANKERS INC COMMON STOCK USD.01		300,233.44	0.063%	83.559%
494	BUCKLE INC/THE COMMON STOCK USD.01		298,056.64	0.063%	83.622%
495	VEECO INSTRUMENTS INC COMMON STOCK USD.01		295,275.38	0.062%	83.685%
496	MEREDITH CORP COMMON STOCK USD1.0		294,047.72	0.062%	83.747%
497	HOMESTREET INC COMMON STOCK		293,902.83	0.062%	83.809%
498	TUTOR PERINI CORP COMMON STOCK USD1.0		293,687.10	0.062%	83.871%
499	MONRO INC COMMON STOCK USD.01		291,757.20	0.062%	83.933%
500	S + T BANCORP INC COMMON STOCK USD2.5		291,081.50	0.062%	83.994%
501	ADVANSIX INC COMMON STOCK USD.01		290,997.00	0.062%	84.056%
502	NATIONAL BANK HOLD CL A COMMON STOCK		290,695.68	0.061%	84.117%
503	AMERICAN WOODMARK CORP COMMON STOCK		289,923.78	0.061%	84.179%
504	COMFORT SYSTEMS USA INC COMMON STOCK USD.01		289,883.29	0.061%	84.240%
505	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01		289,314.90	0.061%	84.301%
506	COEUR MINING INC COMMON STOCK USD.01		289,113.51	0.061%	84.362%
507	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0		288,563.72	0.061%	84.423%
508	INGLES MARKETS INC CLASS A COMMON STOCK USD.05		288,460.35	0.061%	84.484%
509	MOSAIC CO/THE COMMON STOCK USD.01		286,228.55	0.061%	84.545%
510	CALLON PETROLEUM CO COMMON STOCK USD.01		286,041.00	0.060%	84.605%
511	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01		285,381.14	0.060%	84.666%
512	TRUEBLUE INC COMMON STOCK		284,916.78	0.060%	84.726%
513	DUCOMMUN INC COMMON STOCK USD.01		284,340.00	0.060%	84.786%
514	CTS CORP COMMON STOCK		283,515.68	0.060%	84.846%
515	KAR AUCTION SERVICES INC COMMON STOCK USD.01		282,780.00	0.060%	84.906%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
516	REXNORD CORP COMMON STOCK USD.01		282,492.91	0.060%	84.965%
517	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001		282,375.76	0.060%	85.025%
518	STATE AUTO FINANCIAL CORP COMMON STOCK		282,030.39	0.060%	85.085%
519	FB FINANCIAL CORP COMMON STOCK USD1.0		279,742.32	0.059%	85.144%
520	HORIZON BANCORP INC/IN COMMON STOCK		279,331.72	0.059%	85.203%
521	FLUSHING FINANCIAL CORP COMMON STOCK USD.01		279,195.73	0.059%	85.262%
522	YELP INC COMMON STOCK USD.000001		278,577.00	0.059%	85.321%
523	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001		275,308.65	0.058%	85.379%
524	CHUY S HOLDINGS INC COMMON STOCK USD.01		274,784.00	0.058%	85.437%
525	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625		274,413.45	0.058%	85.495%
526	META FINANCIAL GROUP INC COMMON STOCK USD.01		273,627.09	0.058%	85.553%
527	AAR CORP COMMON STOCK USD1.0		273,265.65	0.058%	85.611%
528	KIMBALL ELECTRONICS INC COMMON STOCK		271,416.00	0.057%	85.668%
529	HNI CORP COMMON STOCK USD1.0		270,709.08	0.057%	85.725%
530	GLATFELTER CORP COMMON STOCK USD.01		269,855.25	0.057%	85.782%
531	GENESCO INC COMMON STOCK USD1.0		269,657.50	0.057%	85.839%
532	BANCORP INC/THE COMMON STOCK USD1.0		268,469.04	0.057%	85.896%
533	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001		268,442.85	0.057%	85.953%
534	SCHOLASTIC CORP COMMON STOCK USD.01		268,189.77	0.057%	86.010%
535	CARS.COM INC COMMON STOCK USD.01		266,029.92	0.056%	86.066%
536	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01		265,804.88	0.056%	86.122%
537	LUMINEX CORP COMMON STOCK USD.001		265,408.00	0.056%	86.178%
538	CORE MARK HOLDING CO INC COMMON STOCK USD.01		265,181.26	0.056%	86.234%
539	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001		265,035.24	0.056%	86.290%
540	ORBCOMM INC COMMON STOCK USD.001		264,341.35	0.056%	86.346%
541	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01		264,276.48	0.056%	86.402%
542	AMERICAN VANGUARD CORP COMMON STOCK USD.1		264,023.76	0.056%	86.458%
543	COPA HOLDINGS SA CLASS A COMMON STOCK		263,456.19	0.056%	86.513%
544	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01		263,401.66	0.056%	86.569%
545	PQ GROUP HOLDINGS INC COMMON STOCK		263,175.30	0.056%	86.625%
546	REPUBLIC BANCORP INC CLASS A COMMON STOCK		262,728.28	0.056%	86.680%
547	HAVERTY FURNITURE COMMON STOCK USD1.0		261,706.03	0.055%	86.736%
548	WHIRLPOOL CORP COMMON STOCK USD1.0		259,792.65	0.055%	86.791%
549	CLEARWATER PAPER CORP COMMON STOCK USD.0001		259,314.66	0.055%	86.845%
550	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001		258,667.84	0.055%	86.900%
551	COSTAMARE INC COMMON STOCK USD.0001		257,527.40	0.054%	86.955%
552	GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01		256,367.67	0.054%	87.009%
553	MIDDLEBY CORP COMMON STOCK USD.01		256,249.50	0.054%	87.063%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
554	HAWKINS INC COMMON STOCK USD.01		255,087.20	0.054%	87.117%
555	ACCO BRANDS CORP COMMON STOCK USD.01		253,478.52	0.054%	87.170%
556	PERFICIENT INC COMMON STOCK USD.001		250,675.68	0.053%	87.223%
557	MBIA INC COMMON STOCK USD1.0		250,649.10	0.053%	87.276%
558	HYSTER YALE MATERIALS COMMON STOCK USD.01		250,295.76	0.053%	87.329%
559	HARMONIC INC COMMON STOCK USD.001		250,041.12	0.053%	87.382%
560	OXFORD INDUSTRIES INC COMMON STOCK USD1.0		248,447.64	0.053%	87.435%
561	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01		248,296.73	0.052%	87.487%
562	SCANSOURCE INC COMMON STOCK		247,087.50	0.052%	87.539%
563	WARRIOR MET COAL INC COMMON STOCK USD.01		246,620.61	0.052%	87.592%
564	KELLY SERVICES INC A COMMON STOCK USD1.0		246,172.58	0.052%	87.644%
565	TRICO BANCSHARES COMMON STOCK		246,134.52	0.052%	87.696%
566	CARRIAGE SERVICES INC COMMON STOCK USD.01		245,626.20	0.052%	87.748%
567	ANIKA THERAPEUTICS INC COMMON STOCK USD.01		245,311.06	0.052%	87.799%
568	SEACOR HOLDINGS INC COMMON STOCK USD.01		244,907.50	0.052%	87.851%
569	QCR HOLDINGS INC COMMON STOCK USD1.0		244,646.82	0.052%	87.903%
570	INTERDIGITAL INC COMMON STOCK USD.01		244,536.30	0.052%	87.955%
571	STRATASYS LTD COMMON STOCK ILS.01		240,222.50	0.051%	88.005%
572	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01		240,028.25	0.051%	88.056%
573	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01		239,833.44	0.051%	88.107%
574	BELDEN INC COMMON STOCK USD.01		239,331.78	0.051%	88.158%
575	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01		239,105.79	0.051%	88.208%
576	HERMAN MILLER INC COMMON STOCK USD.2		237,353.20	0.050%	88.258%
577	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK		237,001.55	0.050%	88.308%
578	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001		235,578.30	0.050%	88.358%
579	BLUCORA INC COMMON STOCK USD.0001		235,189.76	0.050%	88.408%
580	BONANZA CREEK ENERGY INC COMMON STOCK		234,781.83	0.050%	88.458%
581	FIRST FOUNDATION INC COMMON STOCK USD.001		234,365.40	0.050%	88.507%
582	PGT INNOVATIONS INC COMMON STOCK USD.01		233,991.75	0.049%	88.557%
583	PRA GROUP INC COMMON STOCK USD.01		233,689.28	0.049%	88.606%
584	KRONOS WORLDWIDE INC COMMON STOCK USD.01		232,713.00	0.049%	88.655%
585	FIRST HAWAIIAN INC COMMON STOCK USD.01		232,207.08	0.049%	88.704%
586	PHOTRONICS INC COMMON STOCK USD.01		232,007.26	0.049%	88.753%
587	DENBURY INC COMMON STOCK USD.001		231,500.26	0.049%	88.802%
588	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001		230,492.34	0.049%	88.851%
589	NABORS INDUSTRIES LTD COMMON STOCK USD.001		229,606.65	0.049%	88.900%
590	CRANE CO COMMON STOCK USD1.0		228,670.85	0.048%	88.948%
591	TRUSTCO BANK CORP NY COMMON STOCK USD1.0		226,340.07	0.048%	88.996%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
592	SUNCOKE ENERGY INC COMMON STOCK USD.01		225,546.75	0.048%	89.043%
593	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01		225,395.38	0.048%	89.091%
594	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001		225,321.30	0.048%	89.139%
595	CRA INTERNATIONAL INC COMMON STOCK		224,666.40	0.047%	89.186%
596	ENNIS INC COMMON STOCK USD2.5		224,495.25	0.047%	89.234%
597	FUTUREFUEL CORP COMMON STOCK USD.0001		223,950.89	0.047%	89.281%
598	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001		223,603.44	0.047%	89.328%
599	NEENAH INC COMMON STOCK USD.01		223,297.48	0.047%	89.375%
600	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5		223,155.95	0.047%	89.423%
601	FERRO CORP COMMON STOCK USD1.0		222,535.14	0.047%	89.470%
602	SEACOAST BANKING CORP/FL COMMON STOCK USD.1		220,484.16	0.047%	89.516%
603	GENTHERM INC COMMON STOCK		220,329.03	0.047%	89.563%
604	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01		216,755.16	0.046%	89.609%
605	CIENA CORP COMMON STOCK USD.01		216,636.48	0.046%	89.654%
606	EBIX INC COMMON STOCK USD.1		215,722.05	0.046%	89.700%
607	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01		215,272.80	0.046%	89.746%
608	CAMDEN NATIONAL CORP COMMON STOCK		212,306.96	0.045%	89.791%
609	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001		211,425.39	0.045%	89.835%
610	UNITED FIRE GROUP INC COMMON STOCK USD.001		211,270.80	0.045%	89.880%
611	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01		210,903.54	0.045%	89.924%
612	WATERSTONE FINANCIAL INC COMMON STOCK USD.01		210,693.56	0.045%	89.969%
613	RYERSON HOLDING CORP COMMON STOCK USD.01		209,881.68	0.044%	90.013%
614	SFL CORP LTD COMMON STOCK USD.01		209,578.64	0.044%	90.058%
615	CENTENNIAL RESOURCE DEVELO A COMMON STOCK USD.0001		209,290.20	0.044%	90.102%
616	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01		208,516.62	0.044%	90.146%
617	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		208,063.50	0.044%	90.190%
618	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01		207,961.84	0.044%	90.234%
619	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0		206,701.95	0.044%	90.278%
620	RPC INC COMMON STOCK USD.1		206,139.60	0.044%	90.321%
621	FORWARD AIR CORP COMMON STOCK USD.01		205,772.77	0.044%	90.365%
622	TIMKENSTEEL CORP COMMON STOCK		204,685.00	0.043%	90.408%
623	TITAN MACHINERY INC COMMON STOCK USD.00001		203,974.50	0.043%	90.451%
624	MERCANTILE BANK CORP COMMON STOCK		203,879.13	0.043%	90.494%
625	CENTRAL GARDEN + PET CO COMMON STOCK USD.01		203,789.13	0.043%	90.537%
626	GREEN BRICK PARTNERS INC COMMON STOCK USD.01		203,439.60	0.043%	90.580%
627	NEXTier OILFIELD SOLUTIONS I COMMON STOCK USD.01		201,423.12	0.043%	90.623%
628	MIDLAND STATES BANCORP INC COMMON STOCK USD.01		201,225.96	0.043%	90.665%
629	HEARTLAND EXPRESS INC COMMON STOCK USD.01		200,871.22	0.042%	90.708%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
630	TRIMAS CORP COMMON STOCK USD.01		199,960.40	0.042%	90.750%
631	ARROW FINANCIAL CORP COMMON STOCK USD1.0		199,760.07	0.042%	90.792%
632	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01		199,605.00	0.042%	90.835%
633	FOSSIL GROUP INC COMMON STOCK USD.01		197,680.80	0.042%	90.876%
634	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1		196,732.80	0.042%	90.918%
635	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01		196,703.26	0.042%	90.960%
636	DIGI INTERNATIONAL INC COMMON STOCK USD.01		196,109.73	0.041%	91.001%
637	KNOLL INC COMMON STOCK USD.01		195,577.46	0.041%	91.042%
638	NATUS MEDICAL INC COMMON STOCK USD.001		195,301.86	0.041%	91.084%
639	MADISON SQUARE GARDEN ENTERT COMMON STOCK USD.01		193,538.80	0.041%	91.125%
640	STONERIDGE INC COMMON STOCK		193,532.04	0.041%	91.166%
641	CITY HOLDING CO COMMON STOCK USD2.5		193,491.48	0.041%	91.206%
642	FIRST MID BANCSHARES INC COMMON STOCK USD4.0		193,028.42	0.041%	91.247%
643	TALOS ENERGY INC COMMON STOCK		192,531.64	0.041%	91.288%
644	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK		192,374.10	0.041%	91.329%
645	FIRST COMMUNITY BANKSHARES COMMON STOCK USD1.0		192,235.90	0.041%	91.369%
646	UNIFI INC COMMON STOCK USD.1		191,817.60	0.041%	91.410%
647	MGIC INVESTMENT CORP COMMON STOCK USD1.0		191,254.65	0.040%	91.450%
648	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		190,995.48	0.040%	91.491%
649	CVB FINANCIAL CORP COMMON STOCK		190,415.80	0.040%	91.531%
650	MERCHANTS BANCORP/IN COMMON STOCK		189,694.62	0.040%	91.571%
651	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0		188,727.43	0.040%	91.611%
652	TECHNIP ENERGIES ADR SPON ADR		188,127.99	0.040%	91.651%
653	TEJON RANCH CO COMMON STOCK USD.5		187,906.50	0.040%	91.690%
654	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01		187,705.62	0.040%	91.730%
655	SPARTANNASH CO COMMON STOCK		187,564.65	0.040%	91.770%
656	NEOPHOTONICS CORP COMMON STOCK USD.0025		187,459.65	0.040%	91.809%
657	DXP ENTERPRISES INC COMMON STOCK USD.01		186,631.62	0.039%	91.849%
658	AXT INC COMMON STOCK USD.001		186,478.38	0.039%	91.888%
659	KIMBALL INTERNATIONAL B COMMON STOCK USD.05		185,570.00	0.039%	91.927%
660	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01		183,487.85	0.039%	91.966%
661	INSTEEL INDUSTRIES INC COMMON STOCK		183,312.96	0.039%	92.005%
662	KEMPER CORP COMMON STOCK USD.1		183,196.56	0.039%	92.044%
663	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1		182,903.98	0.039%	92.082%
664	OLYMPIC STEEL INC COMMON STOCK		182,383.85	0.039%	92.121%
665	BYLINE BANCORP INC COMMON STOCK USD.01		181,488.15	0.038%	92.159%
666	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01		180,995.60	0.038%	92.198%
667	ORTHOFIX MEDICAL INC COMMON STOCK USD.1		179,512.35	0.038%	92.236%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
668	HARSCO CORP COMMON STOCK USD1.25		178,771.60	0.038%	92.273%
669	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001		178,486.01	0.038%	92.311%
670	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01		177,935.38	0.038%	92.349%
671	CAL MAINE FOODS INC COMMON STOCK USD.01		177,730.92	0.038%	92.386%
672	HOME BANCSHARES INC COMMON STOCK USD.01		177,556.20	0.038%	92.424%
673	WESCO INTERNATIONAL INC PUBLIC VAR		175,045.86	0.037%	92.461%
674	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001		173,616.43	0.037%	92.498%
675	VIAD CORP COMMON STOCK USD1.5		172,135.25	0.036%	92.534%
676	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01		171,244.76	0.036%	92.570%
677	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01		170,901.73	0.036%	92.606%
678	FLUOR CORP COMMON STOCK USD.01		170,635.10	0.036%	92.642%
679	ATLANTIC CAPITAL BANCSHARES COMMON STOCK		169,808.60	0.036%	92.678%
680	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK		168,110.68	0.036%	92.714%
681	TIDEWATER INC COMMON STOCK		167,638.87	0.035%	92.749%
682	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0		166,288.72	0.035%	92.784%
683	UNITED STATES LIME + MINERAL COMMON STOCK USD.1		165,934.11	0.035%	92.819%
684	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001		165,565.46	0.035%	92.854%
685	XPO LOGISTICS INC COMMON STOCK USD.001		164,975.40	0.035%	92.889%
686	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01		164,706.60	0.035%	92.924%
687	ALLIED MOTION TECHNOLOGIES COMMON STOCK		163,896.69	0.035%	92.959%
688	LAUREATE EDUCATION INC A COMMON STOCK USD.001		163,528.47	0.035%	92.993%
689	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01		163,192.50	0.035%	93.028%
690	TOPBUILD CORP COMMON STOCK		163,145.97	0.034%	93.062%
691	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001		162,249.75	0.034%	93.097%
692	KOSMOS ENERGY LTD COMMON STOCK USD.01		162,228.01	0.034%	93.131%
693	NV5 GLOBAL INC COMMON STOCK USD.01		161,754.75	0.034%	93.165%
694	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001		160,695.05	0.034%	93.199%
695	HARBORONE BANCORP INC COMMON STOCK USD.01		159,700.32	0.034%	93.233%
696	ALTABANCORP COMMON STOCK USD.01		159,541.80	0.034%	93.267%
697	REV GROUP INC COMMON STOCK USD.001		159,008.84	0.034%	93.300%
698	STERLING CONSTRUCTION CO COMMON STOCK USD.01		157,736.80	0.033%	93.334%
699	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01		156,966.93	0.033%	93.367%
700	VOXX INTERNATIONAL CORP COMMON STOCK USD.01		156,082.34	0.033%	93.400%
701	COOPER STANDARD HOLDING COMMON STOCK USD.001		154,868.48	0.033%	93.433%
702	INTERNATIONAL SEAWAYS INC COMMON STOCK		154,807.44	0.033%	93.465%
703	AARON S CO INC/THE COMMON STOCK USD.5		153,129.84	0.032%	93.498%
704	MERIDIAN BIOSCIENCE INC COMMON STOCK		153,063.75	0.032%	93.530%
705	FORESTAR GROUP INC COMMON STOCK USD1.0		152,972.88	0.032%	93.562%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
706	SIERRA BANCORP COMMON STOCK		152,706.40	0.032%	93.595%
707	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0		152,587.86	0.032%	93.627%
708	B+G FOODS INC COMMON STOCK USD.01		151,355.38	0.032%	93.659%
709	SMITH + WESSON BRANDS INC COMMON STOCK USD.001		150,890.15	0.032%	93.691%
710	TITAN INTERNATIONAL INC COMMON STOCK		150,410.24	0.032%	93.723%
711	BERRY CORP COMMON STOCK USD.001		150,246.68	0.032%	93.754%
712	HAYNES INTERNATIONAL INC COMMON STOCK USD.001		149,774.16	0.032%	93.786%
713	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25		149,611.35	0.032%	93.818%
714	OLD SECOND BANCORP INC COMMON STOCK USD1.0		149,563.62	0.032%	93.849%
715	MTS SYSTEMS CORP COMMON STOCK USD.25		149,457.60	0.032%	93.881%
716	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0		148,981.25	0.031%	93.912%
717	ST JOE CO/THE COMMON STOCK		148,777.20	0.031%	93.944%
718	TEAM INC COMMON STOCK USD.3		148,344.98	0.031%	93.975%
719	GREIF INC CL B COMMON STOCK		148,308.84	0.031%	94.007%
720	TREDEGAR CORP COMMON STOCK		147,593.33	0.031%	94.038%
721	GANNETT CO INC COMMON STOCK USD.01		147,148.38	0.031%	94.069%
722	LIBERTY LATIN AMERIC CL A COMMON STOCK USD.01		147,057.46	0.031%	94.100%
723	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1		146,750.44	0.031%	94.131%
724	VERSO CORP A COMMON STOCK		146,512.78	0.031%	94.162%
725	RAMBUS INC COMMON STOCK USD.001		146,383.20	0.031%	94.193%
726	VSE CORP COMMON STOCK USD.05		145,636.50	0.031%	94.224%
727	RESOURCES CONNECTION INC COMMON STOCK USD.01		145,636.24	0.031%	94.254%
728	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01		143,854.50	0.030%	94.285%
729	PATRICK INDUSTRIES INC COMMON STOCK		143,650.00	0.030%	94.315%
730	LYDALL INC COMMON STOCK USD.1		143,563.70	0.030%	94.346%
731	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5		143,437.00	0.030%	94.376%
732	LANDS END INC COMMON STOCK USD.01		143,277.75	0.030%	94.406%
733	VECTRUS INC COMMON STOCK USD.01		143,165.76	0.030%	94.436%
734	HEALTHSTREAM INC COMMON STOCK		143,087.70	0.030%	94.467%
735	RENT A CENTER INC COMMON STOCK USD.01		142,708.50	0.030%	94.497%
736	NICOLET BANKSHARES INC COMMON STOCK		141,548.16	0.030%	94.527%
737	ASTRONICS CORP COMMON STOCK USD.01		138,529.16	0.029%	94.556%
738	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01		138,404.42	0.029%	94.585%
739	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01		137,987.20	0.029%	94.615%
740	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01		137,373.70	0.029%	94.644%
741	EAST WEST BANCORP INC COMMON STOCK USD.001		137,341.80	0.029%	94.673%
742	SENECA FOODS CORP CL A COMMON STOCK USD.25		137,220.26	0.029%	94.702%
743	POWELL INDUSTRIES INC COMMON STOCK USD.01		136,868.67	0.029%	94.731%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
744	CONN S INC COMMON STOCK USD.01		136,402.85	0.029%	94.759%
745	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5		135,398.52	0.029%	94.788%
746	VIASAT INC COMMON STOCK USD.0001		134,596.00	0.028%	94.816%
747	NORTHWEST PIPE CO COMMON STOCK USD.01		134,114.46	0.028%	94.845%
748	EZCORP INC CL A COMMON STOCK USD.01		133,951.44	0.028%	94.873%
749	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01		133,856.95	0.028%	94.901%
750	MOVADO GROUP INC COMMON STOCK USD.01		133,629.65	0.028%	94.930%
751	TRUECAR INC COMMON STOCK USD.0001		133,515.86	0.028%	94.958%
752	FIRST FINANCIAL CORP/INDIANA COMMON STOCK		133,499.66	0.028%	94.986%
753	FRANK S INTERNATIONAL NV COMMON STOCK EUR.01		132,841.00	0.028%	95.014%
754	MAXIMUS INC COMMON STOCK		131,779.20	0.028%	95.042%
755	US XPRESS ENTERPRISES INC A COMMON STOCK USD.01		131,306.25	0.028%	95.070%
756	SOLARIS OILFIELD INFRAST A COMMON STOCK USD.01		131,117.22	0.028%	95.098%
757	MISTRAS GROUP INC COMMON STOCK USD.01		130,849.88	0.028%	95.125%
758	PERDOCEO EDUCATION CORP COMMON STOCK USD.01		130,567.32	0.028%	95.153%
759	RAFAEL HOLDINGS INC CLASS B COMMON STOCK USD.01		130,338.80	0.028%	95.180%
760	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01		130,150.00	0.028%	95.208%
761	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01		130,074.00	0.027%	95.235%
762	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01		129,891.35	0.027%	95.263%
763	MGP INGREDIENTS INC COMMON STOCK		129,242.75	0.027%	95.290%
764	LENDINGCLUB CORP COMMON STOCK USD.01		128,789.92	0.027%	95.317%
765	BAR HARBOR BANKSHARES COMMON STOCK USD2.0		128,683.08	0.027%	95.345%
766	HOOVER FURNITURE CORP COMMON STOCK		128,448.58	0.027%	95.372%
767	INTERFACE INC COMMON STOCK USD.1		128,232.00	0.027%	95.399%
768	UFP TECHNOLOGIES INC COMMON STOCK USD.01		127,339.92	0.027%	95.426%
769	ICHOR HOLDINGS LTD COMMON STOCK USD.0001		127,021.80	0.027%	95.453%
770	DORIAN LPG LTD COMMON STOCK USD.01		126,914.58	0.027%	95.479%
771	SKYLINE CHAMPION CORP COMMON STOCK USD.028		126,320.66	0.027%	95.506%
772	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0		125,960.00	0.027%	95.533%
773	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0		125,791.96	0.027%	95.559%
774	CHIMERIX INC COMMON STOCK USD.001		125,724.88	0.027%	95.586%
775	LIQUIDITY SERVICES INC COMMON STOCK USD.001		125,266.36	0.026%	95.612%
776	SELECT ENERGY SERVICES INC A COMMON STOCK USD.01		124,908.36	0.026%	95.639%
777	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001		124,850.80	0.026%	95.665%
778	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		123,870.60	0.026%	95.691%
779	BASSETT FURNITURE INDS COMMON STOCK USD5.0		123,777.00	0.026%	95.718%
780	VAREX IMAGING CORP COMMON STOCK USD.01		123,493.23	0.026%	95.744%
781	FLEXSTEEL INDS COMMON STOCK USD1.0		123,159.90	0.026%	95.770%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
782	HACKETT GROUP INC/THE COMMON STOCK USD.001		122,925.00	0.026%	95.796%
783	PLAYA HOTELS + RESORTS NV COMMON STOCK USD.01		122,603.50	0.026%	95.822%
784	IROBOT CORP COMMON STOCK USD.01		122,546.54	0.026%	95.848%
785	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		122,265.78	0.026%	95.873%
786	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001		122,090.52	0.026%	95.899%
787	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01		121,577.70	0.026%	95.925%
788	TILLY S INC CLASS A SHRS COMMON STOCK USD.001		121,191.92	0.026%	95.951%
789	INTREPID POTASH INC COMMON STOCK USD.001		121,025.52	0.026%	95.976%
790	BRIGHTVIEW HOLDINGS INC COMMON STOCK USD.01		120,839.81	0.026%	96.002%
791	DEL TACO RESTAURANTS INC COMMON STOCK		120,439.76	0.025%	96.027%
792	HOMETRUST BANCSHARES INC COMMON STOCK		120,435.10	0.025%	96.053%
793	LANDEC CORP COMMON STOCK USD.001		120,320.60	0.025%	96.078%
794	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01		120,184.79	0.025%	96.103%
795	GLOBAL INDEMNITY GROUP LLC A COMMON STOCK NPV		120,012.36	0.025%	96.129%
796	FIRST INTERNET BANCORP COMMON STOCK		118,548.95	0.025%	96.154%
797	HILLENBRAND INC COMMON STOCK		117,700.57	0.025%	96.179%
798	VERA BRADLEY INC COMMON STOCK		117,634.70	0.025%	96.204%
799	FIESTA RESTAURANT GROUP COMMON STOCK USD.01		117,099.59	0.025%	96.228%
800	EARTHSTONE ENERGY INC A COMMON STOCK USD.001		116,645.10	0.025%	96.253%
801	MATRIX SERVICE CO COMMON STOCK USD.01		116,561.01	0.025%	96.278%
802	MACATAWA BANK CORP COMMON STOCK		115,240.90	0.024%	96.302%
803	PRIMIS FINANCIAL CORP COMMON STOCK USD.01		114,735.14	0.024%	96.326%
804	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1		114,240.00	0.024%	96.351%
805	CATO CORP CLASS A COMMON STOCK USD.033		114,096.00	0.024%	96.375%
806	AVIAT NETWORKS INC COMMON STOCK USD.01		113,664.00	0.024%	96.399%
807	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001		113,321.77	0.024%	96.423%
808	BANK OF MARIN BANCORP/CA COMMON STOCK		113,172.40	0.024%	96.447%
809	INVACARE CORP COMMON STOCK USD.25		112,897.54	0.024%	96.470%
810	OPTION CARE HEALTH INC COMMON STOCK USD.0001		112,276.46	0.024%	96.494%
811	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01		111,597.75	0.024%	96.518%
812	ARCONIC CORP COMMON STOCK USD.01		111,106.64	0.023%	96.541%
813	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01		111,093.20	0.023%	96.565%
814	DAKTRONICS INC COMMON STOCK		110,728.20	0.023%	96.588%
815	CONSOL ENERGY INC COMMON STOCK USD.01		110,535.84	0.023%	96.612%
816	VISHAY PRECISION GROUP COMMON STOCK		109,776.03	0.023%	96.635%
817	LCI INDUSTRIES COMMON STOCK USD.01		109,131.00	0.023%	96.658%
818	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01		108,411.48	0.023%	96.681%
819	MARCUS CORPORATION COMMON STOCK USD1.0		108,405.77	0.023%	96.704%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
820	MODIVCARE INC COMMON STOCK USD.001		108,127.60	0.023%	96.726%
821	DESIGNER BRANDS INC CLASS A COMMON STOCK		107,949.60	0.023%	96.749%
822	TRIBUNE PUBLISHING CO COMMON STOCK USD.01		107,886.03	0.023%	96.772%
823	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01		107,849.04	0.023%	96.795%
824	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01		107,697.33	0.023%	96.818%
825	APPLIED INDUSTRIAL TECH INC COMMON STOCK		106,942.41	0.023%	96.840%
826	TERRITORIAL BANCORP INC COMMON STOCK USD.01		106,157.52	0.022%	96.863%
827	HELIOS TECHNOLOGIES INC COMMON STOCK USD.001		105,078.54	0.022%	96.885%
828	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01		104,869.20	0.022%	96.907%
829	DONEGAL GROUP INC CL A COMMON STOCK USD.01		104,525.24	0.022%	96.929%
830	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01		103,703.16	0.022%	96.951%
831	ROCKY BRANDS INC COMMON STOCK		102,714.00	0.022%	96.973%
832	COVENANT LOGISTICS GROUP INC COMMON STOCK USD.01		102,414.66	0.022%	96.995%
833	CVR ENERGY INC COMMON STOCK USD.01		102,402.02	0.022%	97.016%
834	LAKELAND INDUSTRIES INC COMMON STOCK USD.01		102,190.48	0.022%	97.038%
835	FARMERS NATL BANC CORP COMMON STOCK		102,103.80	0.022%	97.059%
836	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01		102,063.00	0.022%	97.081%
837	VERITEX HOLDINGS INC COMMON STOCK USD.01		101,432.00	0.021%	97.102%
838	NEXA RESOURCES SA COMMON STOCK		101,259.75	0.021%	97.124%
839	ACHILLION PHARMACE COMMON STOCK		101,223.98	0.021%	97.145%
840	PROTECTIVE INSURANCE CORP B COMMON STOCK		100,262.08	0.021%	97.166%
841	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01		99,653.78	0.021%	97.187%
842	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK		99,241.32	0.021%	97.208%
843	OCEANEERING INTL INC COMMON STOCK USD.25		97,983.60	0.021%	97.229%
844	KVH INDUSTRIES INC COMMON STOCK USD.01		97,712.08	0.021%	97.250%
845	HMS HOLDINGS CORP COMMON STOCK USD.01		97,687.95	0.021%	97.270%
846	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001		97,267.04	0.021%	97.291%
847	NN INC COMMON STOCK USD.01		95,954.04	0.020%	97.311%
848	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001		94,982.40	0.020%	97.331%
849	J + J SNACK FOODS CORP COMMON STOCK		92,333.64	0.020%	97.351%
850	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01		92,091.48	0.019%	97.370%
851	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0		91,746.84	0.019%	97.390%
852	PDF SOLUTIONS INC COMMON STOCK USD.00015		91,069.16	0.019%	97.409%
853	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01		90,578.94	0.019%	97.428%
854	GP STRATEGIES CORP COMMON STOCK USD.01		89,989.65	0.019%	97.447%
855	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01		89,958.60	0.019%	97.466%
856	VILLAGE SUPER MARKET CLASS A COMMON STOCK		89,566.00	0.019%	97.485%
857	CNB FINANCIAL CORP/PA COMMON STOCK		89,457.35	0.019%	97.504%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
858	MESA AIR GROUP INC COMMON STOCK		87,640.20	0.019%	97.523%
859	PDL BIOPHARMA INC COMMON STOCK USD.01		87,252.75	0.018%	97.541%
860	MAGNITE INC COMMON STOCK USD.00001		87,172.95	0.018%	97.559%
861	TRAVELCENTERS OF AMERICA INC COMMON STOCK USD.00001		86,924.52	0.018%	97.578%
862	CTO REALTY GROWTH INC REIT USD.01		86,648.66	0.018%	97.596%
863	CIVISTA BANCSHARES INC COMMON STOCK		85,933.24	0.018%	97.614%
864	HURCO COMPANIES INC COMMON STOCK		85,779.00	0.018%	97.632%
865	BLUEGREEN VACATIONS HOLDING COMMON STOCK USD.01		85,302.54	0.018%	97.650%
866	RADIANT LOGISTICS INC COMMON STOCK USD.001		85,165.30	0.018%	97.668%
867	MYERS INDUSTRIES INC COMMON STOCK		84,968.00	0.018%	97.686%
868	FLUENT INC COMMON STOCK		84,788.00	0.018%	97.704%
869	MAGNACHIP SEMICONDUCTOR CORP COMMON STOCK USD.01		84,660.00	0.018%	97.722%
870	ALASKA AIR GROUP INC COMMON STOCK USD.01		84,505.41	0.018%	97.740%
871	VENATOR MATERIALS PLC COMMON STOCK USD.001		84,321.56	0.018%	97.758%
872	ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01		84,216.84	0.018%	97.776%
873	LSI INDUSTRIES INC COMMON STOCK		83,901.08	0.018%	97.794%
874	LAWSON PRODUCTS INC COMMON STOCK USD1.0		83,339.02	0.018%	97.811%
875	RITE AID CORP COMMON STOCK USD1.0		82,740.24	0.017%	97.829%
876	BIGLARI HOLDINGS INC B COMMON STOCK		82,709.48	0.017%	97.846%
877	WEST BANCORPORATION COMMON STOCK		82,532.34	0.017%	97.864%
878	AMERICAN OUTDOOR BRANDS INC COMMON STOCK		81,169.20	0.017%	97.881%
879	NORTHEAST BANK COMMON STOCK USD1.0		80,911.74	0.017%	97.898%
880	SUPERIOR GROUP OF COS INC COMMON STOCK		80,632.24	0.017%	97.915%
881	CHICO S FAS INC COMMON STOCK USD.01		80,300.60	0.017%	97.932%
882	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01		79,876.00	0.017%	97.949%
883	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01		79,679.95	0.017%	97.966%
884	TIMBERLAND BANCORP INC COMMON STOCK USD.01		78,980.40	0.017%	97.982%
885	ORION GROUP HOLDINGS INC COMMON STOCK USD.01		78,964.63	0.017%	97.999%
886	AMTECH SYSTEMS INC COMMON STOCK USD.01		77,480.10	0.016%	98.015%
887	GENCO SHIPPING + TRADING LTD COMMON STOCK USD.01		76,849.92	0.016%	98.032%
888	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01		76,742.56	0.016%	98.048%
889	VIDLER WATER RESOURCES INC COMMON STOCK USD.001		75,765.70	0.016%	98.064%
890	USA TRUCK INC COMMON STOCK USD.01		75,618.27	0.016%	98.080%
891	NORTHRIM BANCORP INC COMMON STOCK USD1.0		75,370.23	0.016%	98.096%
892	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001		74,487.50	0.016%	98.112%
893	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0		74,374.43	0.016%	98.127%
894	INOGEN INC COMMON STOCK USD.001		73,790.60	0.016%	98.143%
895	BEL FUSE INC CL B COMMON STOCK USD.1		72,777.51	0.015%	98.158%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
896	MERIT MEDICAL SYSTEMS INC COMMON STOCK		71,856.00	0.015%	98.173%
897	LIMONEIRA CO COMMON STOCK USD.01		71,452.50	0.015%	98.189%
898	TIPTREE INC COMMON STOCK USD.001		70,705.00	0.015%	98.203%
899	RBB BANCORP COMMON STOCK		70,640.95	0.015%	98.218%
900	CYBEROPTICS CORP COMMON STOCK		70,534.52	0.015%	98.233%
901	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01		70,386.12	0.015%	98.248%
902	BRISTOW GROUP INC COMMON STOCK USD.01		69,850.12	0.015%	98.263%
903	SHYFT GROUP INC/THE COMMON STOCK USD.01		69,229.20	0.015%	98.278%
904	SPOK HOLDINGS INC COMMON STOCK USD.0001		67,691.97	0.014%	98.292%
905	EAGLE BULK SHIPPING INC COMMON STOCK USD.01		67,508.28	0.014%	98.306%
906	FERROGLOBE PLC COMMON STOCK USD7.5		66,837.96	0.014%	98.320%
907	PEABODY ENERGY CORP COMMON STOCK		66,637.62	0.014%	98.334%
908	NEWPARK RESOURCES INC COMMON STOCK USD.01		66,583.70	0.014%	98.348%
909	ARDMORE SHIPPING CORP COMMON STOCK USD.01		66,470.14	0.014%	98.363%
910	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1		66,160.00	0.014%	98.377%
911	CULP INC COMMON STOCK USD.05		66,069.27	0.014%	98.390%
912	DHI GROUP INC COMMON STOCK USD.01		65,000.05	0.014%	98.404%
913	FOSTER (LB) CO A COMMON STOCK USD.01		64,977.00	0.014%	98.418%
914	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01		64,491.12	0.014%	98.432%
915	FRP HOLDINGS INC COMMON STOCK USD.1		63,986.00	0.014%	98.445%
916	QUAD GRAPHICS INC COMMON STOCK USD.025		63,829.46	0.013%	98.459%
917	MAIDEN HOLDINGS LTD COMMON STOCK USD.01		63,762.60	0.013%	98.472%
918	IES HOLDINGS INC COMMON STOCK USD.01		63,617.42	0.013%	98.486%
919	GASLOG LTD COMMON STOCK USD.01		62,985.32	0.013%	98.499%
920	COMSTOCK RESOURCES INC COMMON STOCK USD.5		62,075.70	0.013%	98.512%
921	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK		61,423.02	0.013%	98.525%
922	HARVARD BIOSCIENCE INC COMMON STOCK USD.01		61,042.80	0.013%	98.538%
923	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0		61,011.21	0.013%	98.551%
924	DELTA APPAREL INC COMMON STOCK USD.01		60,771.20	0.013%	98.564%
925	NCR CORPORATION COMMON STOCK USD.01		60,340.50	0.013%	98.576%
926	CENTURY BANCORP INC CL A COMMON STOCK USD1.0		59,158.54	0.013%	98.589%
927	WEYCO GROUP INC COMMON STOCK USD1.0		59,028.27	0.012%	98.601%
928	SMARTFINANCIAL INC COMMON STOCK USD1.0		58,281.80	0.012%	98.614%
929	ACACIA RESEARCH CORP COMMON STOCK USD.001		57,382.85	0.012%	98.626%
930	LIFETIME BRANDS INC COMMON STOCK USD.01		57,158.79	0.012%	98.638%
931	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001		57,122.48	0.012%	98.650%
932	STRATTEC SECURITY CORP COMMON STOCK USD.01		56,936.60	0.012%	98.662%
933	ONESPAN INC COMMON STOCK USD.001		56,472.50	0.012%	98.674%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
934	ALICO INC COMMON STOCK USD1.0		55,091.70	0.012%	98.686%
935	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001		54,760.70	0.012%	98.697%
936	INTEVAC INC COMMON STOCK		54,082.60	0.011%	98.709%
937	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01		53,792.70	0.011%	98.720%
938	CAPSTAR FINANCIAL HOLDINGS I COMMON STOCK USD1.0		53,475.00	0.011%	98.731%
939	FIRST BANCORP INC/ME COMMON STOCK USD.01		52,804.71	0.011%	98.742%
940	PENN VIRGINIA CORP COMMON STOCK		52,621.80	0.011%	98.754%
941	SURGALIGN HOLDINGS INC COMMON STOCK USD.001		52,457.34	0.011%	98.765%
942	SHORE BANCSHARES INC COMMON STOCK USD.01		52,353.52	0.011%	98.776%
943	INTEST CORP COMMON STOCK USD.01		52,082.10	0.011%	98.787%
944	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0		51,799.64	0.011%	98.798%
945	PREMIER FINANCIAL BANCORP COMMON STOCK		51,438.53	0.011%	98.809%
946	FONAR CORP COMMON STOCK USD.0001		51,248.97	0.011%	98.819%
947	BCB BANCORP INC COMMON STOCK		51,142.80	0.011%	98.830%
948	SANDRIDGE ENERGY INC COMMON STOCK USD.001		50,959.03	0.011%	98.841%
949	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01		50,942.70	0.011%	98.852%
950	GERMAN AMERICAN BANCORP COMMON STOCK		49,963.82	0.011%	98.862%
951	NAUTILUS INC COMMON STOCK		49,829.04	0.011%	98.873%
952	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01		48,967.60	0.010%	98.883%
953	GOLD RESOURCE CORP COMMON STOCK USD.001		48,668.40	0.010%	98.894%
954	BANK OF N.T. BUTTERFIELD+SON COMMON STOCK BMD1.0		48,118.98	0.010%	98.904%
955	MONARCH CASINO + RESORT INC COMMON STOCK USD.01		47,101.74	0.010%	98.914%
956	PENNYMAC FINANCIAL SERVICES COMMON STOCK USD.0001		47,009.61	0.010%	98.924%
957	COMSCORE INC COMMON STOCK USD.001		46,712.58	0.010%	98.933%
958	CENTRAL VALLEY COMM BANCORP COMMON STOCK		46,282.74	0.010%	98.943%
959	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001		45,712.29	0.010%	98.953%
960	HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001		45,668.00	0.010%	98.963%
961	LIVENT CORP COMMON STOCK USD.001		45,014.68	0.010%	98.972%
962	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01		44,888.64	0.009%	98.982%
963	CLARUS CORP COMMON STOCK USD.0001		44,568.70	0.009%	98.991%
964	BANKFINANCIAL CORP COMMON STOCK USD.01		44,489.52	0.009%	99.000%
965	HOME BANCORP INC COMMON STOCK USD.01		44,197.30	0.009%	99.010%
966	CONSTRUCTION PARTNERS INC A COMMON STOCK USD.001		44,192.52	0.009%	99.019%
967	PARK AEROSPACE CORP COMMON STOCK USD.1		43,758.20	0.009%	99.028%
968	GLYCOMIMETICS INC COMMON STOCK USD.001		43,654.03	0.009%	99.038%
969	FS BANCORP INC COMMON STOCK		43,344.00	0.009%	99.047%
970	RIVERVIEW BANCORP INC COMMON STOCK USD.01		43,208.55	0.009%	99.056%
971	ENETI INC COMMON STOCK USD.01		43,111.50	0.009%	99.065%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
972	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01		42,957.10	0.009%	99.074%
973	API GROUP CORP COMMON STOCK USD.0001		42,207.88	0.009%	99.083%
974	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01		42,023.25	0.009%	99.092%
975	NL INDUSTRIES COMMON STOCK USD.125		41,712.55	0.009%	99.101%
976	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01		41,376.00	0.009%	99.109%
977	NATURES SUNSHINE PRODS INC COMMON STOCK		41,277.28	0.009%	99.118%
978	ARMSTRONG FLOORING INC COMMON STOCK USD.0001		41,208.03	0.009%	99.127%
979	GUARANTY BANCSHARES INC COMMON STOCK USD1.0		40,682.25	0.009%	99.135%
980	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01		40,403.20	0.009%	99.144%
981	MRC GLOBAL INC COMMON STOCK USD.01		39,081.84	0.008%	99.152%
982	NOV INC COMMON STOCK USD.01		38,553.20	0.008%	99.160%
983	PFSWEB INC COMMON STOCK USD.001		38,475.00	0.008%	99.169%
984	OPKO HEALTH INC COMMON STOCK USD.01		38,395.50	0.008%	99.177%
985	FUNKO INC CLASS A COMMON STOCK USD.0001		38,257.92	0.008%	99.185%
986	CALEDONIA MINING CORP PLC COMMON STOCK		37,968.53	0.008%	99.193%
987	COMPUTER TASK GROUP INC COMMON STOCK USD.01		37,760.70	0.008%	99.201%
988	RALPH LAUREN CORP COMMON STOCK USD.01		37,440.64	0.008%	99.209%
989	LIBERTY MEDIA CORP BRAVES C TRACKING STK		37,139.70	0.008%	99.217%
990	EMCORE CORP COMMON STOCK		35,522.76	0.008%	99.224%
991	PARK NATIONAL CORP COMMON STOCK		35,428.20	0.007%	99.232%
992	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01		35,064.77	0.007%	99.239%
993	BGSF INC COMMON STOCK USD.01		35,000.00	0.007%	99.246%
994	J ALEXANDER S HOLDINGS COMMON STOCK USD.001		34,848.60	0.007%	99.254%
995	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01		34,724.95	0.007%	99.261%
996	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01		34,531.92	0.007%	99.268%
997	EXTERRAN CORP COMMON STOCK USD.01		34,322.40	0.007%	99.276%
998	FEDNAT HOLDING CO COMMON STOCK USD.01		34,072.17	0.007%	99.283%
999	ARGAN INC COMMON STOCK USD.15		33,663.85	0.007%	99.290%
1000	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001		33,467.76	0.007%	99.297%
1001	CIVEO CORP COMMON STOCK USD.01		33,391.11	0.007%	99.304%
1002	OCEAN BIO CHEM INC COMMON STOCK USD.01		33,307.42	0.007%	99.311%
1003	INNOVIVA INC COMMON STOCK USD.01		33,137.35	0.007%	99.318%
1004	LINCOLN EDUCATIONAL SERVICES COMMON STOCK		32,908.94	0.007%	99.325%
1005	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0		32,724.00	0.007%	99.332%
1006	FIRST NORTHWEST BANCORP COMMON STOCK		31,661.10	0.007%	99.339%
1007	BM TECHNOLOGIES INC COMMON STOCK USD.0001		31,594.80	0.007%	99.345%
1008	FREIGHTCAR AMERICA INC COMMON STOCK USD.01		31,484.53	0.007%	99.352%
1009	TOOTSIE ROLL INDS COMMON STOCK USD.694		31,291.62	0.007%	99.359%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
1010	READING INTERNATIONAL INC A COMMON STOCK USD.01		31,224.30	0.007%	99.365%
1011	QURATE RETAIL INC PREFERRED STOCK 03/31 8		31,206.55	0.007%	99.372%
1012	C + F FINANCIAL CORP COMMON STOCK USD1.0		31,135.87	0.007%	99.378%
1013	PARKE BANCORP INC COMMON STOCK USD.1		30,864.56	0.007%	99.385%
1014	BANCFIRST CORP COMMON STOCK USD1.0		30,396.70	0.006%	99.391%
1015	OIL DRI CORP OF AMERICA COMMON STOCK USD.1		30,376.08	0.006%	99.398%
1016	ZOVIO INC COMMON STOCK USD.01		30,307.90	0.006%	99.404%
1017	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01		30,190.44	0.006%	99.411%
1018	UNITY BANCORP INC COMMON STOCK		30,096.00	0.006%	99.417%
1019	IEC ELECTRONICS CORP COMMON STOCK USD.01		30,051.84	0.006%	99.423%
1020	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0		30,020.11	0.006%	99.430%
1021	PCTEL INC COMMON STOCK USD.001		29,759.90	0.006%	99.436%
1022	OWENS CORNING COMMON STOCK USD.001		29,745.07	0.006%	99.442%
1023	BBX CAPITAL INC COMMON STOCK		29,216.35	0.006%	99.448%
1024	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01		29,198.99	0.006%	99.455%
1025	SELECT INTERIOR CONCEPTS A COMMON STOCK USD.01		29,059.20	0.006%	99.461%
1026	OCWEN FINANCIAL CORP COMMON STOCK USD.01		29,055.46	0.006%	99.467%
1027	METROPOLITAN BANK HOLDING CO COMMON STOCK		28,705.20	0.006%	99.473%
1028	LIBERTY MEDIA CORP BRAVES A TRACKING STK		28,510.00	0.006%	99.479%
1029	BANK OF COMMERCE HOLDINGS COMMON STOCK		28,470.75	0.006%	99.485%
1030	SILGAN HOLDINGS INC COMMON STOCK USD.01		27,949.95	0.006%	99.491%
1031	ACUITY BRANDS INC COMMON STOCK USD.01		27,885.00	0.006%	99.497%
1032	CHEMUNG FINANCIAL CORP COMMON STOCK USD.01		27,810.30	0.006%	99.503%
1033	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01		27,770.88	0.006%	99.509%
1034	ACME UNITED CORP COMMON STOCK USD2.5		27,608.00	0.006%	99.514%
1035	GRAHAM CORP COMMON STOCK USD.1		27,440.48	0.006%	99.520%
1036	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001		27,357.30	0.006%	99.526%
1037	ESCALADE INC COMMON STOCK		27,057.54	0.006%	99.532%
1038	HILL INTERNATIONAL INC COMMON STOCK USD.0001		27,008.00	0.006%	99.537%
1039	CBTX INC COMMON STOCK USD.01		26,849.28	0.006%	99.543%
1040	HORIZON GLOBAL CORP COMMON STOCK USD.01		26,682.39	0.006%	99.549%
1041	SYNLOGIC INC COMMON STOCK USD.001		26,588.66	0.006%	99.554%
1042	PENNS WOODS BANCORP INC COMMON STOCK USD5.55		26,474.91	0.006%	99.560%
1043	PCSB FINANCIAL CORP COMMON STOCK USD.01		26,177.36	0.006%	99.565%
1044	GULF ISLAND FABRICATION INC COMMON STOCK		25,688.30	0.005%	99.571%
1045	LSB INDUSTRIES INC COMMON STOCK USD.1		25,665.39	0.005%	99.576%
1046	AMERISERV FINANCIAL INC COMMON STOCK USD.01		25,578.00	0.005%	99.582%
1047	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01		25,490.14	0.005%	99.587%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
1048	FARMER BROS CO COMMON STOCK USD1.0		25,149.96	0.005%	99.592%
1049	TRECORA RESOURCES COMMON STOCK USD.1		24,801.84	0.005%	99.598%
1050	TENNANT CO COMMON STOCK USD.375		24,686.01	0.005%	99.603%
1051	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0		24,683.64	0.005%	99.608%
1052	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01		24,666.68	0.005%	99.613%
1053	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002		24,589.18	0.005%	99.619%
1054	NEW HOME CO INC/THE COMMON STOCK USD.01		24,570.36	0.005%	99.624%
1055	GENCOR INDUSTRIES INC COMMON STOCK USD.1		24,433.02	0.005%	99.629%
1056	EASTERN CO/THE COMMON STOCK		24,388.00	0.005%	99.634%
1057	FORTITUDE GOLD CORP COMMON STOCK		24,333.54	0.005%	99.639%
1058	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01		24,278.34	0.005%	99.644%
1059	COMMUNITY BANKERS TRUST CORP COMMON STOCK USD.01		24,157.98	0.005%	99.649%
1060	LUTHER BURBANK CORP COMMON STOCK		23,896.60	0.005%	99.654%
1061	BEAZER HOMES USA INC COMMON STOCK USD.001		23,848.80	0.005%	99.660%
1062	LAZYDAYS HOLDINGS INC COMMON STOCK USD.0001		23,847.59	0.005%	99.665%
1063	AVIENT CORP COMMON STOCK USD.01		23,776.81	0.005%	99.670%
1064	ORIGIN BANCORP INC COMMON STOCK		23,579.96	0.005%	99.675%
1065	CUMULUS MEDIA INC CL A COMMON STOCK USD.01		23,485.58	0.005%	99.680%
1066	CHASE CORP COMMON STOCK USD.1		23,278.00	0.005%	99.684%
1067	PRUDENTIAL BANCORP INC COMMON STOCK USD.01		22,656.60	0.005%	99.689%
1068	CONSUMER PORTFOLIO SERVICES COMMON STOCK		22,652.63	0.005%	99.694%
1069	FIRST BANK/HAMILTON NJ COMMON STOCK USD.01		22,636.20	0.005%	99.699%
1070	LENSAR INC COMMON STOCK		22,455.18	0.005%	99.704%
1071	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01		22,281.27	0.005%	99.708%
1072	WORLD ACCEPTANCE CORP COMMON STOCK		22,059.20	0.005%	99.713%
1073	ENTERPRISE BANCORP INC COMMON STOCK USD.01		21,885.96	0.005%	99.718%
1074	WILLDAN GROUP INC COMMON STOCK USD.01		21,633.35	0.005%	99.722%
1075	AGROFRESH SOLUTIONS INC COMMON STOCK		21,592.00	0.005%	99.727%
1076	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01		21,435.05	0.005%	99.731%
1077	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001		21,240.18	0.004%	99.736%
1078	KEY TRONIC CORP COMMON STOCK		20,955.78	0.004%	99.740%
1079	ESSA BANCORP INC COMMON STOCK USD.01		20,928.00	0.004%	99.745%
1080	INVESTORS TITLE CO COMMON STOCK		20,750.00	0.004%	99.749%
1081	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1		20,672.94	0.004%	99.753%
1082	RICHARDSON ELEC LTD COMMON STOCK USD.05		20,536.88	0.004%	99.758%
1083	MACKINAC FINANCIAL CORP COMMON STOCK		20,300.96	0.004%	99.762%
1084	BIGLARI HOLDINGS INC A COMMON STOCK		20,265.60	0.004%	99.766%
1085	POTBELLY CORP COMMON STOCK USD.01		20,218.11	0.004%	99.771%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
1086	ORRSTOWN FINL SERVICES INC COMMON STOCK		20,047.70	0.004%	99.775%
1087	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5		19,845.98	0.004%	99.779%
1088	STRATUS PROPERTIES INC COMMON STOCK USD.01		19,825.00	0.004%	99.783%
1089	ASTRONOVA INC COMMON STOCK USD.05		19,765.00	0.004%	99.787%
1090	HALLMARK FINL SERVICES INC COMMON STOCK USD.18		19,652.20	0.004%	99.792%
1091	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001		19,623.00	0.004%	99.796%
1092	HOWARD BANCORP INC COMMON STOCK USD.01		19,349.88	0.004%	99.800%
1093	TWIN DISC INC COMMON STOCK		19,330.32	0.004%	99.804%
1094	KINGSTONE COS INC COMMON STOCK USD.01		18,634.28	0.004%	99.808%
1095	INTRICON CORP COMMON STOCK USD1.0		17,948.00	0.004%	99.812%
1096	NI HOLDINGS INC COMMON STOCK USD.01		17,851.68	0.004%	99.815%
1097	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01		17,320.00	0.004%	99.819%
1098	CNA FINANCIAL CORP COMMON STOCK USD2.5		17,227.18	0.004%	99.823%
1099	LIMBACH HOLDINGS INC COMMON STOCK USD.0001		17,223.36	0.004%	99.826%
1100	GENIE ENERGY LTD B COMMON STOCK		16,801.00	0.004%	99.830%
1101	LCNB CORPORATION COMMON STOCK		16,625.00	0.004%	99.833%
1102	BROADWIND INC COMMON STOCK USD.001		16,592.40	0.004%	99.837%
1103	COTY INC CL A COMMON STOCK USD.01		16,587.41	0.004%	99.840%
1104	NICHOLAS FINANCIAL INC COMMON STOCK		16,425.78	0.003%	99.844%
1105	BAYCOM CORP COMMON STOCK		15,803.54	0.003%	99.847%
1106	ACNB CORP COMMON STOCK USD2.5		15,792.70	0.003%	99.851%
1107	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001		15,652.50	0.003%	99.854%
1108	AWARE INC/MASS COMMON STOCK USD.01		15,592.80	0.003%	99.857%
1109	KLX ENERGY SERVICES HOLDING COMMON STOCK USD.01		15,565.13	0.003%	99.860%
1110	STERLING BANCORP INC/MI COMMON STOCK		15,485.76	0.003%	99.864%
1111	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0		15,411.45	0.003%	99.867%
1112	CLEARFIELD INC COMMON STOCK USD.01		15,125.26	0.003%	99.870%
1113	HMN FINANCIAL INC COMMON STOCK USD.01		15,082.50	0.003%	99.873%
1114	MAMMOTH ENERGY SERVICES INC COMMON STOCK USD.01		14,858.76	0.003%	99.876%
1115	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01		14,838.00	0.003%	99.880%
1116	RCM TECHNOLOGIES INC COMMON STOCK USD.05		14,828.35	0.003%	99.883%
1117	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01		14,646.45	0.003%	99.886%
1118	EAGLE BANCORP MONTANA INC COMMON STOCK USD.01		14,592.00	0.003%	99.889%
1119	CPI AEROSTRUCTURES INC COMMON STOCK USD.001		14,559.78	0.003%	99.892%
1120	BRIDGEWATER BANCSHARES INC COMMON STOCK USD.001		14,325.05	0.003%	99.895%
1121	CROSSFIRST BANKSHARES INC COMMON STOCK USD.01		14,314.02	0.003%	99.898%
1122	A H BELO CORP A COMMON STOCK USD.01		14,140.94	0.003%	99.901%
1123	LUBY S INC COMMON STOCK USD.32		13,998.60	0.003%	99.904%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
1124	ONESPAWORLD HOLDINGS LTD COMMON STOCK USD.0001		13,908.90	0.003%	99.907%
1125	MANNATECH INC COMMON STOCK USD.0001		13,899.16	0.003%	99.910%
1126	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05		13,708.00	0.003%	99.913%
1127	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1		13,696.89	0.003%	99.916%
1128	VIRCO MFG CORPORATION COMMON STOCK USD.01		13,640.00	0.003%	99.919%
1129	GAIA INC COMMON STOCK USD.0001		13,019.55	0.003%	99.921%
1130	AMERICAN RIVER BANKSHRS (CA) COMMON STOCK		12,656.56	0.003%	99.924%
1131	1ST CONSTITUTION BANCORP COMMON STOCK		12,555.93	0.003%	99.927%
1132	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01		12,516.05	0.003%	99.929%
1133	CROWN CRAFTS INC COMMON STOCK USD.01		12,368.00	0.003%	99.932%
1134	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001		12,261.76	0.003%	99.934%
1135	NATIONAL ENERGY SERVICES REU COMMON STOCK		11,664.91	0.002%	99.937%
1136	CSG SYSTEMS INTL INC COMMON STOCK USD.01		11,087.83	0.002%	99.939%
1137	NACCO INDUSTRIES CL A COMMON STOCK USD1.0		11,052.85	0.002%	99.942%
1138	ACI WORLDWIDE INC COMMON STOCK USD.005		10,882.30	0.002%	99.944%
1139	PLAYAGS INC COMMON STOCK USD.01		10,504.00	0.002%	99.946%
1140	SILVERBOW RESOURCES INC COMMON STOCK		10,440.76	0.002%	99.948%
1141	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001		9,793.94	0.002%	99.950%
1142	BALLANTYNE STRONG INC COMMON STOCK USD.01		9,406.44	0.002%	99.952%
1143	NETWORK 1 TECHNOLOGIES INC COMMON STOCK USD.01		9,360.00	0.002%	99.954%
1144	MALVERN BANCORP INC COMMON STOCK USD.01		9,235.52	0.002%	99.956%
1145	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01		9,120.00	0.002%	99.958%
1146	SMART SAND INC COMMON STOCK USD.001		8,786.69	0.002%	99.960%
1147	ARK RESTAURANTS CORP COMMON STOCK USD.01		8,277.54	0.002%	99.962%
1148	SIFCO INDUSTRIES COMMON STOCK USD1.0		8,263.86	0.002%	99.964%
1149	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001		8,176.00	0.002%	99.965%
1150	DONEGAL GROUP INC B COMMON STOCK USD.01		8,080.80	0.002%	99.967%
1151	ULTRALIFE CORP COMMON STOCK USD.1		8,023.32	0.002%	99.969%
1152	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5		7,860.58	0.002%	99.970%
1153	SYNALLOY CORP COMMON STOCK USD1.0		7,443.28	0.002%	99.972%
1154	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		7,051.00	0.001%	99.974%
1155	UNICO AMERICAN CORP COMMON STOCK		7,028.00	0.001%	99.975%
1156	ASTRONICS CORP CL B COMMON STOCK USD.01		6,949.25	0.001%	99.976%
1157	DOVER MOTORSPORTS INC COMMON STOCK USD.1		6,921.60	0.001%	99.978%
1158	BOSTON OMAHA CORP CL A COMMON STOCK		6,887.48	0.001%	99.979%
1159	NINE ENERGY SERVICE INC COMMON STOCK		6,791.90	0.001%	99.981%
1160	AMREP CORP COMMON STOCK USD.1		6,660.00	0.001%	99.982%
1161	CINCINNATI BELL INC COMMON STOCK USD.01		6,447.00	0.001%	99.984%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>473,005,909.01</b>		<b>100.000%</b>
1162	LANDMARK BANCORP INC COMMON STOCK USD.01		6,235.12	0.001%	99.985%
1163	PHX MINERALS INC COMMON STOCK USD.01666		5,998.30	0.001%	99.986%
1164	OPTICAL CABLE CORP COMMON STOCK		5,776.00	0.001%	99.987%
1165	ESSENT GROUP LTD COMMON STOCK USD.015		5,318.88	0.001%	99.989%
1166	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001		5,235.50	0.001%	99.990%
1167	OHIO VALLEY BANC CORP COMMON STOCK USD1.0		4,783.16	0.001%	99.991%
1168	RF INDUSTRIES LTD COMMON STOCK USD.01		4,126.86	0.001%	99.992%
1169	AEROVIRONMENT INC COMMON STOCK USD.0001		3,829.98	0.001%	99.992%
1170	COMPX INTERNATIONAL INC COMMON STOCK USD.01		3,602.00	0.001%	99.993%
1171	CITIZENS HOLDING COMPANY COMMON STOCK USD.2		3,402.90	0.001%	99.994%
1172	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0		3,154.05	0.001%	99.994%
1173	HUDSON GLOBAL INC COMMON STOCK USD.001		2,822.00	0.001%	99.995%
1174	ANAPTYSBIO INC COMMON STOCK USD.001		2,521.35	0.001%	99.996%
1175	STAR EQUITY HOLDINGS INC COMMON STOCK USD.0001		2,184.00	0.000%	99.996%
1176	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1		1,959.78	0.000%	99.996%
1177	GUARANTY FEDERAL BNC SHS INC COMMON STOCK USD.1		1,935.00	0.000%	99.997%
1178	NORWOOD FINANCIAL CORP COMMON STOCK USD.1		1,756.26	0.000%	99.997%
1179	AUBURN NATL BANCORPORATION COMMON STOCK USD.01		1,688.28	0.000%	99.998%
1180	MARCHEX INC CLASS B COMMON STOCK USD.01		1,388.14	0.000%	99.998%
1181	NEWSSTAR FINANCIAL INCCVR COMMON STOCK		1,374.55	0.000%	99.998%
1182	CONTRA ZAGG INC COMMON STOCK		1,281.87	0.000%	99.998%
1183	TEEKAY CORP COMMON STOCK USD.001		1,280.00	0.000%	99.999%
1184	MEDIA GEN INC CVR COMMON STOCK		1,108.34	0.000%	99.999%
1185	AMERICAN SHARED HOSPITAL SER COMMON STOCK		1,108.00	0.000%	99.999%
1186	LIGHTPATH TECHNOLOGIES INC A COMMON STOCK USD.01		930.00	0.000%	99.999%
1187	INDEPENDENCE CONTRACT DRILLI COMMON STOCK USD.01		848.10	0.000%	100.000%
1188	KENTUCKY FIRST FEDERAL BANCO COMMON STOCK USD.01		810.00	0.000%	100.000%
1189	PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0		598.20	0.000%	100.000%
1190	CSP INC COMMON STOCK USD.01		574.20	0.000%	100.000%
1191	CURATIVE HEALTH SVCS INC NEW COM		0.00	0.000%	100.000%
1192	FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI		0.00	0.000%	100.000%
1193	CALAMOS ASSET MANAGEMENT, INC.		0.00	0.000%	100.000%
1194	MEDCATH CORPORATION COMMON STOCK USD.01		0.00	0.000%	100.000%
1195	SILICON GRAPHICS INC COM		0.00	0.000%	100.000%
<b>Total</b>			<b>473,005,909.01</b>		<b>100.00%</b>