

U.S. Small Cap Value Portfolio- Institutional Class

As of November 30, 2022 (Updated Monthly)

Source: State Street

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Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		14,732,569,038.90			99.910%
1	AMKOR TECHNOLOGY INC COMMON STOCK USD.001		152,432,022.30	1.034%	1.034%
2	MURPHY OIL CORP COMMON STOCK USD1.0		144,631,184.00	0.981%	2.015%
3	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01		132,422,067.16	0.898%	2.913%
4	UNUM GROUP COMMON STOCK USD.1		127,433,498.94	0.864%	3.777%
5	COMMERCIAL METALS CO COMMON STOCK USD.01		126,272,334.96	0.856%	4.633%
6	PDC ENERGY INC COMMON STOCK USD.01		114,687,130.96	0.778%	5.411%
7	FNB CORP COMMON STOCK USD.01		113,783,221.20	0.772%	6.182%
8	WESCO INTERNATIONAL INC COMMON STOCK USD.01		106,802,871.56	0.724%	6.907%
9	BANK OZK COMMON STOCK		104,764,561.20	0.710%	7.617%
10	ELEMENT SOLUTIONS INC COMMON STOCK USD.01		102,560,864.88	0.696%	8.313%
11	TRITON INTERNATIONAL LTD COMMON STOCK USD.01		100,698,435.24	0.683%	8.996%
12	SANMINA CORP COMMON STOCK USD.01		98,190,904.35	0.666%	9.662%
13	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0		96,312,768.06	0.653%	10.315%
14	DILLARDS INC CL A COMMON STOCK		95,071,587.60	0.645%	10.959%
15	AVNET INC COMMON STOCK USD1.0		93,552,625.91	0.634%	11.594%
16	OLD NATIONAL BANCORP COMMON STOCK		90,876,324.63	0.616%	12.210%
17	ASSOCIATED BANC CORP COMMON STOCK USD.01		90,559,168.20	0.614%	12.824%
18	ASSURED GUARANTY LTD COMMON STOCK USD.01		90,459,842.76	0.613%	13.438%
19	POPULAR INC COMMON STOCK USD.01		90,156,114.54	0.611%	14.049%
20	GATX CORP COMMON STOCK USD.625		89,532,520.00	0.607%	14.656%
21	HF SINCLAIR CORP COMMON STOCK		89,197,755.18	0.605%	15.261%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
22	UNITED BANKSHARES INC COMMON STOCK USD2.5		88,917,231.94	0.603%	15.864%
23	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001		88,726,171.50	0.602%	16.466%
24	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001		88,490,787.21	0.600%	17.066%
25	MATADOR RESOURCES CO COMMON STOCK USD.01		84,905,297.40	0.576%	17.642%
26	CNX RESOURCES CORP COMMON STOCK USD.01		84,798,203.49	0.575%	18.217%
27	AIR LEASE CORP COMMON STOCK USD.01		78,837,863.88	0.535%	18.752%
28	HOSTESS BRANDS INC COMMON STOCK USD.0001		78,578,412.00	0.533%	19.284%
29	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01		78,477,092.68	0.532%	19.817%
30	HANCOCK WHITNEY CORP COMMON STOCK USD3.33		78,316,400.76	0.531%	20.348%
31	FOOT LOCKER INC COMMON STOCK USD.01		78,106,982.60	0.530%	20.877%
32	HELMERICH + PAYNE COMMON STOCK USD.1		76,459,762.04	0.519%	21.396%
33	FULTON FINANCIAL CORP COMMON STOCK USD2.5		75,770,088.68	0.514%	21.910%
34	UNITED STATES STEEL CORP COMMON STOCK USD1.0		74,543,349.54	0.506%	22.415%
35	GOODYEAR TIRE + RUBBER CO COMMON STOCK		73,249,040.70	0.497%	22.912%
36	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		73,052,565.30	0.495%	23.407%
37	PERRIGO CO PLC COMMON STOCK EUR.001		72,611,257.07	0.492%	23.900%
38	ENCORE WIRE CORP COMMON STOCK USD.01		72,551,943.27	0.492%	24.392%
39	NELNET INC CL A COMMON STOCK USD.01		72,060,528.28	0.489%	24.881%
40	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01		71,968,926.30	0.488%	25.369%
41	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1		71,509,432.32	0.485%	25.854%
42	VALLEY NATIONAL BANCORP COMMON STOCK		70,865,679.30	0.481%	26.334%
43	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0		70,683,284.64	0.479%	26.813%
44	PBF ENERGY INC CLASS A COMMON STOCK USD.001		69,728,422.84	0.473%	27.286%
45	PEABODY ENERGY CORP COMMON STOCK		68,588,946.14	0.465%	27.751%
46	THOR INDUSTRIES INC COMMON STOCK USD.1		68,456,147.12	0.464%	28.216%
47	NETSCOUT SYSTEMS INC COMMON STOCK USD.001		68,309,187.84	0.463%	28.679%
48	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01		68,249,677.01	0.463%	29.142%
49	SEABOARD CORP COMMON STOCK USD1.0		68,155,039.70	0.462%	29.604%
50	INGREDION INC COMMON STOCK USD.01		67,943,860.49	0.461%	30.065%
51	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01		66,619,628.46	0.452%	30.517%
52	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		65,903,206.88	0.447%	30.963%
53	ABM INDUSTRIES INC COMMON STOCK USD.01		65,345,243.60	0.443%	31.407%
54	UNITED NATURAL FOODS INC COMMON STOCK USD.01		65,307,772.80	0.443%	31.850%
55	UNIVAR SOLUTIONS INC COMMON STOCK USD.01		64,999,900.45	0.441%	32.290%
56	HUB GROUP INC CL A COMMON STOCK USD.01		64,945,791.90	0.440%	32.731%
57	XEROX HOLDINGS CORP COMMON STOCK USD1.0		64,410,065.65	0.437%	33.168%
58	HUNTSMAN CORP COMMON STOCK USD.01		64,166,077.32	0.435%	33.603%
59	ASHLAND INC COMMON STOCK		63,813,444.75	0.433%	34.035%

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Equity			14,732,569,038.90		99.910%
60	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1		63,461,048.28	0.430%	34.466%
61	WASHINGTON FEDERAL INC COMMON STOCK USD1.0		63,256,533.38	0.429%	34.895%
62	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0		62,417,649.60	0.423%	35.318%
63	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0		61,272,356.26	0.416%	35.734%
64	NAVIENT CORP COMMON STOCK USD.01		61,074,667.06	0.414%	36.148%
65	HECLA MINING CO COMMON STOCK USD.25		59,884,578.20	0.406%	36.554%
66	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01		59,697,848.70	0.405%	36.959%
67	MDC HOLDINGS INC COMMON STOCK USD.01		59,431,120.71	0.403%	37.362%
68	INSIGHT ENTERPRISES INC COMMON STOCK USD.01		59,128,842.49	0.401%	37.763%
69	NOV INC COMMON STOCK USD.01		58,088,589.98	0.394%	38.157%
70	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33		57,130,070.76	0.387%	38.544%
71	WESBANCO INC COMMON STOCK USD2.0833		57,074,181.45	0.387%	38.931%
72	WEIS MARKETS INC COMMON STOCK		56,944,990.44	0.386%	39.317%
73	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01		55,441,331.90	0.376%	39.693%
74	MGIC INVESTMENT CORP COMMON STOCK USD1.0		55,370,083.13	0.375%	40.069%
75	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01		54,794,438.40	0.372%	40.440%
76	TRINITY INDUSTRIES INC COMMON STOCK USD.01		54,065,135.52	0.367%	40.807%
77	ARCBEST CORP COMMON STOCK USD.01		52,823,069.07	0.358%	41.165%
78	WINTRUST FINANCIAL CORP COMMON STOCK		51,535,982.38	0.349%	41.515%
79	CARPENTER TECHNOLOGY COMMON STOCK USD5.0		50,440,074.88	0.342%	41.857%
80	ODP CORP/THE COMMON STOCK USD.01		50,217,398.10	0.341%	42.197%
81	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01		49,946,730.82	0.339%	42.536%
82	HOWARD HUGHES CORP/THE COMMON STOCK		49,863,533.00	0.338%	42.874%
83	MERITAGE HOMES CORP COMMON STOCK USD.01		49,767,493.86	0.338%	43.212%
84	TECHNIPFMC PLC COMMON STOCK USD1.0		49,137,095.60	0.333%	43.545%
85	ENVISTA HOLDINGS CORP COMMON STOCK USD.01		48,972,128.92	0.332%	43.877%
86	MACY S INC COMMON STOCK USD.01		48,945,800.00	0.332%	44.209%
87	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01		48,912,585.18	0.332%	44.541%
88	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01		48,831,750.89	0.331%	44.872%
89	CONSOL ENERGY INC COMMON STOCK USD.01		48,706,213.85	0.330%	45.202%
90	FIRST FINANCIAL BANCORP COMMON STOCK		48,405,461.37	0.328%	45.530%
91	PLEXUS CORP COMMON STOCK USD.01		48,205,157.88	0.327%	45.857%
92	BANKUNITED INC COMMON STOCK USD.01		47,926,356.48	0.325%	46.182%
93	KIRBY CORP COMMON STOCK USD.1		47,836,508.65	0.324%	46.507%
94	ENPRO INDUSTRIES INC COMMON STOCK USD.01		47,269,569.60	0.321%	46.827%
95	NVENT ELECTRIC PLC COMMON STOCK USD.01		47,076,806.26	0.319%	47.147%
96	BANNER CORPORATION COMMON STOCK USD.01		46,830,734.94	0.318%	47.464%
97	CBIZ INC COMMON STOCK USD.01		46,773,229.35	0.317%	47.781%

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Equity			14,732,569,038.90		99.910%
98	RENASANT CORP COMMON STOCK USD5.0		46,477,269.99	0.315%	48.097%
99	SKECHERS USA INC CL A COMMON STOCK USD.001		46,471,846.04	0.315%	48.412%
100	INTEGER HOLDINGS CORP COMMON STOCK USD.001		46,176,874.00	0.313%	48.725%
101	TRI POINTE HOMES INC COMMON STOCK USD.01		46,080,803.96	0.313%	49.037%
102	BARNES GROUP INC COMMON STOCK USD.01		45,774,070.99	0.310%	49.348%
103	FLAGSTAR BANCORP INC COMMON STOCK USD.01		45,468,185.22	0.308%	49.656%
104	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01		45,426,832.62	0.308%	49.964%
105	ENOVIS CORP COMMON STOCK USD.001		44,536,702.49	0.302%	50.266%
106	BOISE CASCADE CO COMMON STOCK USD.01		44,519,955.84	0.302%	50.568%
107	MANPOWERGROUP INC COMMON STOCK USD.01		44,189,460.64	0.300%	50.868%
108	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01		43,239,913.95	0.293%	51.161%
109	ICF INTERNATIONAL INC COMMON STOCK USD.001		42,827,390.52	0.290%	51.452%
110	DANA INC COMMON STOCK USD.01		42,508,673.34	0.288%	51.740%
111	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1		42,204,846.60	0.286%	52.026%
112	MARTEN TRANSPORT LTD COMMON STOCK USD.01		41,976,459.31	0.285%	52.311%
113	CNO FINANCIAL GROUP INC COMMON STOCK USD.01		41,634,829.92	0.282%	52.593%
114	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01		41,437,811.03	0.281%	52.874%
115	GREIF INC CL A COMMON STOCK		41,391,497.00	0.281%	53.155%
116	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01		41,288,574.25	0.280%	53.435%
117	AAR CORP COMMON STOCK USD1.0		41,082,309.12	0.279%	53.713%
118	WERNER ENTERPRISES INC COMMON STOCK USD.01		40,603,919.28	0.275%	53.989%
119	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01		40,319,276.76	0.273%	54.262%
120	WORLD FUEL SERVICES CORP COMMON STOCK USD.01		40,171,855.20	0.272%	54.535%
121	TTM TECHNOLOGIES COMMON STOCK USD.001		40,059,617.40	0.272%	54.806%
122	SCORPIO TANKERS INC COMMON STOCK USD.01		39,706,110.92	0.269%	55.075%
123	DHT HOLDINGS INC COMMON STOCK USD.01		39,676,799.06	0.269%	55.345%
124	PATTERSON UTI ENERGY INC COMMON STOCK USD.01		39,560,417.85	0.268%	55.613%
125	KORN FERRY COMMON STOCK USD.01		39,417,596.19	0.267%	55.880%
126	URBAN OUTFITTERS INC COMMON STOCK USD.0001		39,280,725.04	0.266%	56.147%
127	VERITIV CORP COMMON STOCK USD.01		39,149,121.90	0.265%	56.412%
128	COLUMBIA BANKING SYSTEM INC COMMON STOCK		39,035,382.62	0.265%	56.677%
129	SCHOLASTIC CORP COMMON STOCK USD.01		38,993,232.48	0.264%	56.941%
130	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01		38,921,796.39	0.264%	57.205%
131	GMS INC COMMON STOCK USD.01		38,859,360.30	0.264%	57.469%
132	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01		38,057,010.56	0.258%	57.727%
133	KEMPER CORP COMMON STOCK USD.1		37,741,944.40	0.256%	57.983%
134	PC CONNECTION INC COMMON STOCK USD.01		37,479,196.15	0.254%	58.237%
135	CENTURY COMMUNITIES INC COMMON STOCK USD.01		37,280,896.80	0.253%	58.490%

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Equity			14,732,569,038.90		99.910%
136	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001		37,210,073.87	0.252%	58.742%
137	HORACE MANN EDUCATORS COMMON STOCK USD.001		36,899,372.10	0.250%	58.992%
138	INGLES MARKETS INC CLASS A COMMON STOCK USD.05		36,625,395.90	0.248%	59.241%
139	MDU RESOURCES GROUP INC COMMON STOCK USD1.0		36,480,188.81	0.247%	59.488%
140	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		36,181,388.69	0.245%	59.733%
141	UNIVERSAL CORP/VA COMMON STOCK		35,871,283.56	0.243%	59.977%
142	OFG BANCORP COMMON STOCK USD1.0		35,403,367.90	0.240%	60.217%
143	NORTHWEST BANCSHARES INC COMMON STOCK USD.01		35,297,622.47	0.239%	60.456%
144	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1		34,992,557.16	0.237%	60.693%
145	PERMIAN RESOURCES CORP COMMON STOCK USD.0001		34,225,504.32	0.232%	60.926%
146	AMERIS BANCORP COMMON STOCK USD1.0		33,811,895.04	0.229%	61.155%
147	CADENCE BANK COMMON STOCK USD2.5		33,654,491.92	0.228%	61.383%
148	HILLTOP HOLDINGS INC COMMON STOCK USD.01		33,613,476.20	0.228%	61.611%
149	DIGI INTERNATIONAL INC COMMON STOCK USD.01		33,570,284.09	0.228%	61.839%
150	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		33,437,124.05	0.227%	62.065%
151	VIASAT INC COMMON STOCK USD.0001		33,312,748.00	0.226%	62.291%
152	ANTERO RESOURCES CORP COMMON STOCK USD.01		33,245,843.45	0.225%	62.517%
153	ALASKA AIR GROUP INC COMMON STOCK USD.01		33,013,448.56	0.224%	62.741%
154	GRIFFON CORP COMMON STOCK USD.25		32,922,020.01	0.223%	62.964%
155	STRIDE INC COMMON STOCK USD.0001		32,827,902.80	0.223%	63.187%
156	H.B. FULLER CO. COMMON STOCK USD1.0		32,418,336.15	0.220%	63.406%
157	ADIENT PLC COMMON STOCK USD.001		32,379,466.68	0.220%	63.626%
158	HOPE BANCORP INC COMMON STOCK USD.001		32,309,295.90	0.219%	63.845%
159	MATERION CORP COMMON STOCK		32,195,965.12	0.218%	64.063%
160	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01		32,188,647.84	0.218%	64.282%
161	SUPER MICRO COMPUTER INC COMMON STOCK USD.001		31,983,376.95	0.217%	64.499%
162	HURON CONSULTING GROUP INC COMMON STOCK USD.01		31,928,984.52	0.217%	64.715%
163	ANTERO MIDSTREAM CORP COMMON STOCK		31,858,283.16	0.216%	64.931%
164	RADIAN GROUP INC COMMON STOCK USD.001		31,128,042.00	0.211%	65.142%
165	ARCOSA INC COMMON STOCK USD.01		30,894,115.20	0.210%	65.352%
166	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		30,487,356.24	0.207%	65.559%
167	ANDERSONS INC/THE COMMON STOCK		30,452,268.00	0.207%	65.765%
168	ESAB CORP COMMON STOCK USD.001		30,152,266.20	0.204%	65.970%
169	TRONOX HOLDINGS PLC COMMON STOCK USD.01		29,930,886.63	0.203%	66.173%
170	TRUSTMARK CORP COMMON STOCK		29,187,657.54	0.198%	66.370%
171	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01		29,132,486.22	0.198%	66.568%
172	POST HOLDINGS INC COMMON STOCK USD.01		28,997,288.87	0.197%	66.765%
173	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001		28,965,236.00	0.196%	66.961%

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Equity		14,732,569,038.90			99.910%
174	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01		28,926,877.95	0.196%	67.157%
175	SPIRIT AIRLINES INC COMMON STOCK USD.0001		28,657,091.45	0.194%	67.352%
176	UFP INDUSTRIES INC COMMON STOCK		28,515,603.56	0.193%	67.545%
177	SPARTANNASH CO COMMON STOCK		28,340,154.90	0.192%	67.737%
178	MODINE MANUFACTURING CO COMMON STOCK USD.625		27,467,461.07	0.186%	67.923%
179	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01		27,399,196.56	0.186%	68.109%
180	TREEHOUSE FOODS INC COMMON STOCK USD.01		27,057,438.27	0.183%	68.293%
181	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01		26,898,518.30	0.182%	68.475%
182	EW SCRIPPS CO/THE A COMMON STOCK USD.01		26,873,835.38	0.182%	68.657%
183	AUTONATION INC COMMON STOCK USD.01		26,614,009.35	0.180%	68.838%
184	WSFS FINANCIAL CORP COMMON STOCK USD.01		26,592,987.96	0.180%	69.018%
185	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1		26,319,710.81	0.178%	69.197%
186	GREENBRIER COMPANIES INC COMMON STOCK		26,179,484.65	0.178%	69.374%
187	TITAN MACHINERY INC COMMON STOCK USD.00001		25,496,099.86	0.173%	69.547%
188	SOUTHSTATE CORP COMMON STOCK USD2.5		25,019,855.70	0.170%	69.717%
189	MCGRATH RENTCORP COMMON STOCK		24,921,695.04	0.169%	69.886%
190	WINNEBAGO INDUSTRIES COMMON STOCK USD.5		24,831,496.62	0.168%	70.054%
191	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01		24,674,646.08	0.167%	70.222%
192	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK		24,544,739.32	0.166%	70.388%
193	ESCO TECHNOLOGIES INC COMMON STOCK USD.01		24,432,822.96	0.166%	70.554%
194	CUSTOMERS BANCORP INC COMMON STOCK USD1.0		24,427,615.52	0.166%	70.719%
195	PREMIER INC CLASS A COMMON STOCK USD.01		24,135,728.50	0.164%	70.883%
196	CIVITAS RESOURCES INC COMMON STOCK		24,016,197.60	0.163%	71.046%
197	MYR GROUP INC/DELAWARE COMMON STOCK USD.01		24,002,008.03	0.163%	71.209%
198	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0		23,954,914.20	0.162%	71.371%
199	DXC TECHNOLOGY CO COMMON STOCK USD.01		23,901,884.97	0.162%	71.533%
200	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5		23,838,956.25	0.162%	71.695%
201	GRAY TELEVISION INC COMMON STOCK		23,547,712.50	0.160%	71.855%
202	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001		23,512,939.20	0.159%	72.014%
203	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01		23,244,891.85	0.158%	72.172%
204	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0		23,202,720.09	0.157%	72.329%
205	ENSTAR GROUP LTD COMMON STOCK USD1.0		23,177,568.76	0.157%	72.486%
206	PENNYMAC FINANCIAL SERVICES COMMON STOCK USD.0001		23,014,441.60	0.156%	72.642%
207	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0		22,821,284.48	0.155%	72.797%
208	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		22,750,797.60	0.154%	72.951%
209	LGI HOMES INC COMMON STOCK USD.01		22,653,692.28	0.154%	73.105%
210	OLIN CORP COMMON STOCK USD1.0		22,613,424.68	0.153%	73.258%
211	1ST SOURCE CORP COMMON STOCK		22,523,152.10	0.153%	73.411%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
212	JACKSON FINANCIAL INC A COMMON STOCK USD.01		22,478,350.50	0.152%	73.564%
213	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01		22,392,620.18	0.152%	73.715%
214	PHOTRONICS INC COMMON STOCK USD.01		22,162,586.80	0.150%	73.866%
215	KNOWLES CORP COMMON STOCK USD.01		21,707,337.60	0.147%	74.013%
216	WEBSTER FINANCIAL CORP COMMON STOCK USD.01		21,499,947.04	0.146%	74.159%
217	UNIFIRST CORP/MA COMMON STOCK USD.1		21,309,531.04	0.145%	74.303%
218	ENERSYS COMMON STOCK USD.01		21,252,491.36	0.144%	74.447%
219	TEGNA INC COMMON STOCK USD1.0		21,064,376.34	0.143%	74.590%
220	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001		20,997,566.76	0.142%	74.733%
221	PEOPLES BANCORP INC COMMON STOCK		20,952,690.00	0.142%	74.875%
222	GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01		20,752,785.48	0.141%	75.015%
223	MR COOPER GROUP INC COMMON STOCK USD.01		19,981,358.12	0.136%	75.151%
224	COHU INC COMMON STOCK USD1.0		19,879,598.52	0.135%	75.286%
225	CRA INTERNATIONAL INC COMMON STOCK		19,642,960.12	0.133%	75.419%
226	MERCER INTERNATIONAL INC COMMON STOCK USD1.0		19,630,817.40	0.133%	75.552%
227	M/I HOMES INC COMMON STOCK USD.01		19,627,457.04	0.133%	75.685%
228	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01		19,430,857.81	0.132%	75.817%
229	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01		19,209,708.00	0.130%	75.947%
230	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01		19,208,265.59	0.130%	76.077%
231	KAR AUCTION SERVICES INC COMMON STOCK USD.01		19,163,397.84	0.130%	76.207%
232	DTE MIDSTREAM LLC W/I COMMON STOCK		18,968,837.94	0.129%	76.336%
233	ONTO INNOVATION INC COMMON STOCK		18,904,417.35	0.128%	76.464%
234	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01		18,852,765.60	0.128%	76.592%
235	BROOKLINE BANCORP INC COMMON STOCK USD.01		18,796,195.08	0.127%	76.720%
236	G III APPAREL GROUP LTD COMMON STOCK USD.01		18,696,323.10	0.127%	76.846%
237	MATSON INC COMMON STOCK		18,632,329.76	0.126%	76.973%
238	SIGNET JEWELERS LTD COMMON STOCK USD.18		18,587,010.00	0.126%	77.099%
239	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5		18,376,624.44	0.125%	77.223%
240	ESSENT GROUP LTD COMMON STOCK USD.015		18,303,971.48	0.124%	77.348%
241	KENNAMETAL INC COMMON STOCK USD1.25		18,287,237.08	0.124%	77.472%
242	PREMIER FINANCIAL CORP COMMON STOCK USD.01		18,249,959.86	0.124%	77.595%
243	SKYWEST INC COMMON STOCK		18,226,681.20	0.124%	77.719%
244	UNIVEST FINANCIAL CORP COMMON STOCK USD5.0		18,146,985.22	0.123%	77.842%
245	AMERICAN VANGUARD CORP COMMON STOCK USD.1		18,094,376.00	0.123%	77.965%
246	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0		18,091,823.40	0.123%	78.087%
247	SUNCOKE ENERGY INC COMMON STOCK USD.01		17,999,665.20	0.122%	78.209%
248	SCHNEIDER NATIONAL INC CL B COMMON STOCK		17,930,067.68	0.122%	78.331%
249	COSTAMARE INC COMMON STOCK USD.0001		17,876,261.76	0.121%	78.452%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
250	SANDY SPRING BANCORP INC COMMON STOCK USD1.0		17,809,524.68	0.121%	78.573%
251	AVANOS MEDICAL INC COMMON STOCK USD.01		17,719,379.70	0.120%	78.693%
252	SHOE CARNIVAL INC COMMON STOCK USD.01		17,629,995.50	0.120%	78.813%
253	CHORD ENERGY CORP COMMON STOCK		17,618,282.71	0.119%	78.932%
254	MARINEMAX INC COMMON STOCK USD.001		17,605,650.60	0.119%	79.052%
255	STEELCASE INC CL A COMMON STOCK		17,539,185.43	0.119%	79.171%
256	KIMBALL ELECTRONICS INC COMMON STOCK		17,501,319.49	0.119%	79.289%
257	NORTHFIELD BANCORP INC COMMON STOCK USD.01		17,496,831.00	0.119%	79.408%
258	INTERNATIONAL SEAWAYS INC COMMON STOCK		17,398,504.20	0.118%	79.526%
259	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01		17,184,571.58	0.117%	79.642%
260	ARCONIC CORP COMMON STOCK USD.01		17,175,091.22	0.116%	79.759%
261	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01		17,078,903.01	0.116%	79.875%
262	TRIMAS CORP COMMON STOCK USD.01		17,075,699.00	0.116%	79.991%
263	US CELLULAR CORP COMMON STOCK USD1.0		17,065,869.72	0.116%	80.106%
264	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0		17,039,633.62	0.116%	80.222%
265	DELEK US HOLDINGS INC COMMON STOCK USD.01		16,999,376.58	0.115%	80.337%
266	LAKELAND BANCORP INC COMMON STOCK		16,951,520.92	0.115%	80.452%
267	MOOG INC CLASS A COMMON STOCK USD1.0		16,941,607.92	0.115%	80.567%
268	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01		16,580,895.60	0.112%	80.679%
269	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001		16,477,181.14	0.112%	80.791%
270	STRATEGIC EDUCATION INC COMMON STOCK USD.01		16,408,507.40	0.111%	80.902%
271	GRANITE CONSTRUCTION INC COMMON STOCK USD.01		16,407,362.14	0.111%	81.014%
272	COMSTOCK RESOURCES INC COMMON STOCK USD.5		16,269,513.70	0.110%	81.124%
273	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01		16,238,122.00	0.110%	81.234%
274	DORIAN LPG LTD COMMON STOCK USD.01		16,128,130.26	0.109%	81.344%
275	WABASH NATIONAL CORP COMMON STOCK USD.01		16,101,382.99	0.109%	81.453%
276	EQUITRANS MIDSTREAM CORP COMMON STOCK		16,014,815.22	0.109%	81.561%
277	HAYNES INTERNATIONAL INC COMMON STOCK USD.001		15,783,063.44	0.107%	81.668%
278	S + T BANCORP INC COMMON STOCK USD2.5		15,741,770.76	0.107%	81.775%
279	GUESS? INC COMMON STOCK USD.01		15,535,102.44	0.105%	81.880%
280	COWEN INC A COMMON STOCK USD.01		15,495,662.54	0.105%	81.986%
281	KULICKE + SOFFA INDUSTRIES COMMON STOCK		15,458,025.10	0.105%	82.090%
282	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001		15,447,795.15	0.105%	82.195%
283	ENNIS INC COMMON STOCK USD2.5		15,410,038.64	0.105%	82.300%
284	METHODE ELECTRONICS INC COMMON STOCK USD.5		15,260,408.96	0.103%	82.403%
285	CONNECTONE BANCORP INC COMMON STOCK		15,211,380.48	0.103%	82.506%
286	CATHAY GENERAL BANCORP COMMON STOCK USD.01		15,143,736.54	0.103%	82.609%
287	DUCOMMUN INC COMMON STOCK USD.01		14,986,342.80	0.102%	82.711%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		14,732,569,038.90			99.910%
288	LA Z BOY INC COMMON STOCK USD1.0		14,928,139.52	0.101%	82.812%
289	TIMKEN CO COMMON STOCK		14,891,852.06	0.101%	82.913%
290	FLUSHING FINANCIAL CORP COMMON STOCK USD.01		14,884,673.86	0.101%	83.014%
291	MASTEC INC COMMON STOCK USD.1		14,875,683.25	0.101%	83.115%
292	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001		14,867,234.58	0.101%	83.216%
293	TEREX CORP COMMON STOCK USD.01		14,801,246.27	0.100%	83.316%
294	SCANSOURCE INC COMMON STOCK		14,675,533.08	0.100%	83.415%
295	CONCENTRIX CORP COMMON STOCK		14,662,714.94	0.099%	83.515%
296	TRUEBLUE INC COMMON STOCK		14,532,597.82	0.099%	83.613%
297	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		14,499,628.70	0.098%	83.712%
298	BANC OF CALIFORNIA INC COMMON STOCK USD.01		14,499,507.40	0.098%	83.810%
299	ATN INTERNATIONAL INC COMMON STOCK USD.01		14,400,909.98	0.098%	83.908%
300	DIODES INC COMMON STOCK USD.667		14,305,241.92	0.097%	84.005%
301	PROASSURANCE CORP COMMON STOCK USD.01		14,292,909.97	0.097%	84.102%
302	FIRST BUSEY CORP COMMON STOCK USD.001		14,284,039.77	0.097%	84.199%
303	ECHOSTAR CORP A COMMON STOCK USD.001		14,278,213.80	0.097%	84.295%
304	FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25		14,267,689.35	0.097%	84.392%
305	RESOURCES CONNECTION INC COMMON STOCK USD.01		14,248,070.60	0.097%	84.489%
306	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01		14,128,992.32	0.096%	84.585%
307	GREEN BRICK PARTNERS INC COMMON STOCK USD.01		14,128,108.02	0.096%	84.680%
308	WARRIOR MET COAL INC COMMON STOCK USD.01		14,002,388.26	0.095%	84.775%
309	TIMKENSTEEL CORP COMMON STOCK		13,926,768.90	0.094%	84.870%
310	UNITED FIRE GROUP INC COMMON STOCK USD.001		13,862,306.90	0.094%	84.964%
311	HOMESTREET INC COMMON STOCK		13,629,279.30	0.092%	85.056%
312	TELADOC HEALTH INC COMMON STOCK USD.001		13,573,496.96	0.092%	85.148%
313	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01		13,488,559.71	0.091%	85.240%
314	TOWNE BANK COMMON STOCK USD1.667		13,326,172.50	0.090%	85.330%
315	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01		13,270,912.59	0.090%	85.420%
316	KYNDRYL HOLDINGS INC COMMON STOCK USD.01		13,003,627.12	0.088%	85.508%
317	PEAPACK GLADSTONE FINL CORP COMMON STOCK		12,999,468.96	0.088%	85.596%
318	ENLINK MIDSTREAM LLC COMMON STOCK USD.01		12,994,142.66	0.088%	85.685%
319	LAUREATE EDUCATION INC COMMON STOCK USD.001		12,963,550.40	0.088%	85.772%
320	AZEK CO INC/THE COMMON STOCK		12,946,524.78	0.088%	85.860%
321	KELLY SERVICES INC A COMMON STOCK USD1.0		12,906,759.32	0.088%	85.948%
322	VISTA OUTDOOR INC COMMON STOCK USD.01		12,847,488.07	0.087%	86.035%
323	MERCANTILE BANK CORP COMMON STOCK		12,833,472.32	0.087%	86.122%
324	GENESCO INC COMMON STOCK USD1.0		12,800,223.00	0.087%	86.209%
325	ADVANSIX INC COMMON STOCK USD.01		12,671,352.96	0.086%	86.295%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
326	GREEN PLAINS INC COMMON STOCK USD.001		12,635,205.12	0.086%	86.380%
327	TALOS ENERGY INC COMMON STOCK		12,590,206.95	0.085%	86.466%
328	ASTEC INDUSTRIES INC COMMON STOCK USD.2		12,549,162.64	0.085%	86.551%
329	MOVADO GROUP INC COMMON STOCK USD.01		12,527,285.73	0.085%	86.636%
330	SENECA FOODS CORP CL A COMMON STOCK USD.25		12,228,627.20	0.083%	86.719%
331	FIRST MERCHANTS CORP COMMON STOCK		12,162,171.00	0.082%	86.801%
332	HARLEY DAVIDSON INC COMMON STOCK USD.01		12,143,327.28	0.082%	86.884%
333	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01		12,129,546.87	0.082%	86.966%
334	ZUMIEZ INC COMMON STOCK		12,074,376.00	0.082%	87.048%
335	KAISER ALUMINUM CORP COMMON STOCK USD.01		12,043,359.20	0.082%	87.129%
336	VISHAY PRECISION GROUP COMMON STOCK		11,975,371.46	0.081%	87.211%
337	WORTHINGTON INDUSTRIES COMMON STOCK		11,893,214.66	0.081%	87.291%
338	KB HOME COMMON STOCK USD1.0		11,893,137.37	0.081%	87.372%
339	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01		11,876,370.04	0.081%	87.452%
340	RYDER SYSTEM INC COMMON STOCK USD.5		11,766,183.95	0.080%	87.532%
341	GENCO SHIPPING + TRADING LTD COMMON STOCK USD.01		11,728,839.38	0.080%	87.612%
342	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01		11,678,476.04	0.079%	87.691%
343	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01		11,546,448.00	0.078%	87.769%
344	AZZ INC COMMON STOCK USD1.0		11,422,189.62	0.077%	87.847%
345	LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01		11,332,276.59	0.077%	87.924%
346	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001		11,285,965.44	0.077%	88.000%
347	HAVERTY FURNITURE COMMON STOCK USD1.0		11,255,800.11	0.076%	88.076%
348	TIPTREE INC COMMON STOCK USD.001		11,217,279.28	0.076%	88.153%
349	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01		11,212,611.76	0.076%	88.229%
350	CHAMPIONX CORP COMMON STOCK USD.01		10,904,993.16	0.074%	88.303%
351	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001		10,848,434.50	0.074%	88.376%
352	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01		10,817,898.20	0.073%	88.449%
353	PROPETRO HOLDING CORP COMMON STOCK		10,745,796.60	0.073%	88.522%
354	NOW INC COMMON STOCK USD.01		10,731,564.48	0.073%	88.595%
355	US SILICA HOLDINGS INC COMMON STOCK USD.01		10,657,472.21	0.072%	88.667%
356	EAGLE BANCORP INC COMMON STOCK USD.01		10,648,350.72	0.072%	88.740%
357	ACCO BRANDS CORP COMMON STOCK USD.01		10,641,607.54	0.072%	88.812%
358	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01		10,640,750.37	0.072%	88.884%
359	EPLUS INC COMMON STOCK USD.01		10,528,267.62	0.071%	88.955%
360	COVENANT LOGISTICS GROUP INC COMMON STOCK USD.01		10,499,012.37	0.071%	89.027%
361	FIRST INTERSTATE BANCSYS A COMMON STOCK		10,472,594.94	0.071%	89.098%
362	AMERICAN WOODMARK CORP COMMON STOCK		10,229,816.40	0.069%	89.167%
363	LIBERTY ENERGY INC COMMON STOCK		10,108,359.48	0.069%	89.235%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
364	PRA GROUP INC COMMON STOCK USD.01		10,106,963.64	0.069%	89.304%
365	STELLAR BANCORP INC COMMON STOCK USD.01		10,025,476.44	0.068%	89.372%
366	PERDOCEO EDUCATION CORP COMMON STOCK USD.01		10,021,896.50	0.068%	89.440%
367	TUTOR PERINI CORP COMMON STOCK USD1.0		9,912,087.90	0.067%	89.507%
368	UMPQUA HOLDINGS CORP COMMON STOCK		9,899,381.52	0.067%	89.574%
369	BLUCORA INC COMMON STOCK USD.0001		9,697,456.20	0.066%	89.640%
370	NORTHRIM BANCORP INC COMMON STOCK USD1.0		9,684,703.94	0.066%	89.706%
371	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001		9,682,379.20	0.066%	89.771%
372	PATTERSON COS INC COMMON STOCK USD.01		9,614,227.32	0.065%	89.837%
373	COHERENT CORP COMMON STOCK		9,532,439.84	0.065%	89.901%
374	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01		9,516,353.04	0.065%	89.966%
375	APOGEE ENTERPRISES INC COMMON STOCK USD.333		9,407,785.00	0.064%	90.030%
376	VAREX IMAGING CORP COMMON STOCK USD.01		9,301,208.40	0.063%	90.093%
377	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0		9,279,093.72	0.063%	90.156%
378	ANYWHERE REAL ESTATE INC COMMON STOCK USD.01		9,226,379.35	0.063%	90.218%
379	GAP INC/THE COMMON STOCK USD.05		9,018,013.34	0.061%	90.279%
380	EAGLE BULK SHIPPING INC COMMON STOCK USD.01		9,000,457.20	0.061%	90.340%
381	VSE CORP COMMON STOCK USD.05		8,946,465.28	0.061%	90.401%
382	JOHNSON OUTDOORS INC A COMMON STOCK USD.05		8,813,688.24	0.060%	90.461%
383	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01		8,811,976.92	0.060%	90.521%
384	ADEIA INC COMMON STOCK		8,796,032.05	0.060%	90.580%
385	MERCURY SYSTEMS INC COMMON STOCK USD.01		8,765,484.42	0.059%	90.640%
386	CAL MAINE FOODS INC COMMON STOCK USD.01		8,749,634.68	0.059%	90.699%
387	PRIMORIS SERVICES CORP COMMON STOCK USD.0001		8,708,707.70	0.059%	90.758%
388	ANIKA THERAPEUTICS INC COMMON STOCK USD.01		8,645,145.54	0.059%	90.817%
389	OLYMPIC STEEL INC COMMON STOCK		8,577,645.23	0.058%	90.875%
390	PARSONS CORP COMMON STOCK USD1.0		8,536,968.00	0.058%	90.933%
391	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0		8,508,241.08	0.058%	90.990%
392	ANGIODYNAMICS INC COMMON STOCK USD.01		8,430,812.60	0.057%	91.048%
393	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5		8,390,868.75	0.057%	91.105%
394	HIBBETT INC COMMON STOCK USD.01		8,315,835.00	0.056%	91.161%
395	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01		8,301,913.77	0.056%	91.217%
396	ARDMORE SHIPPING CORP COMMON STOCK USD.01		8,160,526.92	0.055%	91.273%
397	TRAVELCENTERS OF AMERICA INC COMMON STOCK USD.00001		8,106,200.85	0.055%	91.328%
398	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001		8,046,539.58	0.055%	91.382%
399	WATERSTONE FINANCIAL INC COMMON STOCK USD.01		7,996,852.00	0.054%	91.436%
400	HERITAGE FINANCIAL CORP COMMON STOCK		7,989,468.90	0.054%	91.491%
401	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01		7,891,356.24	0.054%	91.544%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
402	MONRO INC COMMON STOCK USD.01		7,805,834.90	0.053%	91.597%
403	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01		7,757,283.42	0.053%	91.650%
404	EZCORP INC CL A COMMON STOCK USD.01		7,655,991.42	0.052%	91.701%
405	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01		7,607,981.70	0.052%	91.753%
406	MARCUS CORPORATION COMMON STOCK USD1.0		7,536,090.80	0.051%	91.804%
407	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01		7,534,381.05	0.051%	91.855%
408	RICHARDSON ELEC LTD COMMON STOCK USD.05		7,519,148.16	0.051%	91.906%
409	TREDEGAR CORP COMMON STOCK		7,510,365.94	0.051%	91.957%
410	WESCO INTERNATIONAL INC PUBLIC VAR		7,468,390.60	0.051%	92.008%
411	SUNNOVA ENERGY INTERNATIONAL COMMON STOCK USD.001		7,444,885.83	0.050%	92.058%
412	CTS CORP COMMON STOCK		7,380,592.50	0.050%	92.108%
413	SIERRA BANCORP COMMON STOCK		7,379,845.92	0.050%	92.158%
414	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0		7,375,951.88	0.050%	92.208%
415	FUTUREFUEL CORP COMMON STOCK USD.0001		7,344,316.20	0.050%	92.258%
416	CENTRAL GARDEN + PET CO COMMON STOCK USD.01		7,307,392.60	0.050%	92.308%
417	FIRST HAWAIIAN INC COMMON STOCK USD.01		7,287,125.40	0.049%	92.357%
418	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		7,245,287.52	0.049%	92.406%
419	FIRST FINANCIAL CORP/INDIANA COMMON STOCK		7,240,447.61	0.049%	92.455%
420	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001		7,220,901.84	0.049%	92.504%
421	BEL FUSE INC CL B COMMON STOCK USD.1		7,093,503.48	0.048%	92.553%
422	NORTHWEST PIPE CO COMMON STOCK USD.01		7,004,945.08	0.048%	92.600%
423	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01		6,969,583.20	0.047%	92.647%
424	INTREPID POTASH INC COMMON STOCK USD.001		6,966,121.75	0.047%	92.695%
425	INNOSPEC INC COMMON STOCK USD.01		6,892,257.06	0.047%	92.741%
426	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01		6,873,916.40	0.047%	92.788%
427	TEJON RANCH CO COMMON STOCK USD.5		6,788,401.20	0.046%	92.834%
428	ARCHROCK INC COMMON STOCK USD.01		6,702,196.93	0.045%	92.879%
429	MIDLAND STATES BANCORP INC COMMON STOCK USD.01		6,686,435.34	0.045%	92.925%
430	PATRICK INDUSTRIES INC COMMON STOCK		6,670,155.87	0.045%	92.970%
431	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001		6,662,167.44	0.045%	93.015%
432	ECOVYST INC COMMON STOCK		6,661,496.69	0.045%	93.060%
433	NETGEAR INC COMMON STOCK USD.001		6,629,319.46	0.045%	93.105%
434	AVIENT CORP COMMON STOCK USD.01		6,603,864.88	0.045%	93.150%
435	NACCO INDUSTRIES CL A COMMON STOCK USD1.0		6,568,538.54	0.045%	93.195%
436	BYLINE BANCORP INC COMMON STOCK USD.01		6,496,562.98	0.044%	93.239%
437	CALLON PETROLEUM CO COMMON STOCK USD.01		6,438,534.72	0.044%	93.282%
438	PACWEST BANCORP COMMON STOCK		6,432,703.00	0.044%	93.326%
439	PILGRIM S PRIDE CORP COMMON STOCK USD.01		6,368,390.40	0.043%	93.369%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
440	REGAL REXNORD CORP COMMON STOCK USD.01		6,355,295.03	0.043%	93.412%
441	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001		6,337,860.78	0.043%	93.455%
442	GREEN DOT CORP CLASS A COMMON STOCK USD.001		6,328,866.34	0.043%	93.498%
443	REPUBLIC BANCORP INC CLASS A COMMON STOCK		6,220,216.08	0.042%	93.540%
444	STANDARD MOTOR PRODS COMMON STOCK USD2.0		6,219,039.92	0.042%	93.583%
445	SYNEOS HEALTH INC COMMON STOCK USD.01		6,167,261.52	0.042%	93.624%
446	STEWART INFORMATION SERVICES COMMON STOCK USD1.0		6,144,173.20	0.042%	93.666%
447	UFP TECHNOLOGIES INC COMMON STOCK USD.01		6,123,270.30	0.042%	93.708%
448	HERITAGE COMMERCE CORP COMMON STOCK		6,077,332.80	0.041%	93.749%
449	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK		5,959,341.08	0.040%	93.789%
450	MATIV HOLDINGS INC COMMON STOCK USD.1		5,954,862.85	0.040%	93.830%
451	COEUR MINING INC COMMON STOCK USD.01		5,887,969.50	0.040%	93.869%
452	DONEGAL GROUP INC CL A COMMON STOCK USD.01		5,756,816.41	0.039%	93.909%
453	MRC GLOBAL INC COMMON STOCK USD.01		5,730,812.64	0.039%	93.947%
454	FIRST INTERNET BANCORP COMMON STOCK		5,719,377.40	0.039%	93.986%
455	ROCKY BRANDS INC COMMON STOCK		5,697,203.96	0.039%	94.025%
456	BIG LOTS INC COMMON STOCK USD.01		5,695,618.50	0.039%	94.063%
457	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1		5,689,397.76	0.039%	94.102%
458	CLEARWATER PAPER CORP COMMON STOCK USD.0001		5,667,741.45	0.038%	94.140%
459	VILLAGE SUPER MARKET CLASS A COMMON STOCK		5,613,789.86	0.038%	94.179%
460	NL INDUSTRIES COMMON STOCK USD.125		5,572,851.60	0.038%	94.216%
461	KRONOS WORLDWIDE INC COMMON STOCK USD.01		5,542,918.77	0.038%	94.254%
462	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01		5,535,975.44	0.038%	94.291%
463	FIRST COMMUNITY BANKSHARES COMMON STOCK USD1.0		5,438,559.65	0.037%	94.328%
464	SM ENERGY CO COMMON STOCK USD.01		5,429,359.62	0.037%	94.365%
465	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01		5,418,224.42	0.037%	94.402%
466	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01		5,411,076.37	0.037%	94.439%
467	NOBLE CORP PLC COMMON STOCK		5,355,891.11	0.036%	94.475%
468	HOMETRUST BANCSHARES INC COMMON STOCK		5,328,768.00	0.036%	94.511%
469	ZIFF DAVIS INC COMMON STOCK USD.01		5,315,098.60	0.036%	94.547%
470	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01		5,247,959.84	0.036%	94.583%
471	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001		5,184,628.19	0.035%	94.618%
472	CARS.COM INC COMMON STOCK USD.01		5,155,500.48	0.035%	94.653%
473	FULGENT GENETICS INC COMMON STOCK USD.0001		5,142,106.71	0.035%	94.688%
474	VERITEX HOLDINGS INC COMMON STOCK USD.01		5,091,498.04	0.035%	94.722%
475	REGENXBIO INC COMMON STOCK USD.0001		5,089,242.10	0.035%	94.757%
476	DUN + BRADSTREET HOLDINGS IN COMMON STOCK		5,078,875.26	0.034%	94.791%
477	AXT INC COMMON STOCK USD.001		5,075,616.60	0.034%	94.826%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
478	MUELLER INDUSTRIES INC COMMON STOCK USD.01		5,027,430.85	0.034%	94.860%
479	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01		5,008,250.16	0.034%	94.894%
480	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01		4,956,494.10	0.034%	94.927%
481	O I GLASS INC COMMON STOCK		4,934,011.11	0.033%	94.961%
482	SFL CORP LTD COMMON STOCK USD.01		4,906,679.47	0.033%	94.994%
483	TRUSTCO BANK CORP NY COMMON STOCK USD1.0		4,822,762.80	0.033%	95.027%
484	CONDUENT INC COMMON STOCK USD.01		4,819,756.36	0.033%	95.059%
485	TIMBERLAND BANCORP INC COMMON STOCK USD.01		4,811,779.60	0.033%	95.092%
486	LITHIA MOTORS INC COMMON STOCK		4,792,182.75	0.032%	95.124%
487	ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01		4,713,961.90	0.032%	95.156%
488	MBIA INC COMMON STOCK USD1.0		4,713,579.76	0.032%	95.188%
489	HOOKER FURNISHINGS CORP COMMON STOCK		4,699,063.53	0.032%	95.220%
490	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01		4,680,347.00	0.032%	95.252%
491	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01		4,669,385.60	0.032%	95.284%
492	LCI INDUSTRIES COMMON STOCK USD.01		4,655,712.84	0.032%	95.315%
493	PLAYA HOTELS + RESORTS NV COMMON STOCK USD.01		4,634,369.40	0.031%	95.347%
494	AMTECH SYSTEMS INC COMMON STOCK USD.01		4,628,604.60	0.031%	95.378%
495	MANITOWOC COMPANY INC COMMON STOCK USD.01		4,586,342.62	0.031%	95.409%
496	BCB BANCORP INC COMMON STOCK		4,527,110.25	0.031%	95.440%
497	BRIGHTVIEW HOLDINGS INC COMMON STOCK USD.01		4,518,668.70	0.031%	95.471%
498	REV GROUP INC COMMON STOCK USD.001		4,505,652.09	0.031%	95.501%
499	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01		4,498,144.70	0.031%	95.532%
500	MARCUS + MILLICHAP INC COMMON STOCK USD.0001		4,494,905.24	0.030%	95.562%
501	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1		4,486,088.04	0.030%	95.593%
502	PROTO LABS INC COMMON STOCK USD.001		4,429,025.64	0.030%	95.623%
503	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333		4,422,112.80	0.030%	95.653%
504	STEPAN CO COMMON STOCK USD1.0		4,418,729.85	0.030%	95.682%
505	BAR HARBOR BANKSHARES COMMON STOCK USD2.0		4,407,554.16	0.030%	95.712%
506	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001		4,303,327.20	0.029%	95.742%
507	CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01		4,295,564.48	0.029%	95.771%
508	RIVERVIEW BANCORP INC COMMON STOCK USD.01		4,271,568.51	0.029%	95.800%
509	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001		4,258,657.35	0.029%	95.829%
510	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001		4,239,070.72	0.029%	95.857%
511	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1		4,232,991.80	0.029%	95.886%
512	NORTHEAST BANK COMMON STOCK USD1.0		4,232,306.40	0.029%	95.915%
513	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01		4,230,148.50	0.029%	95.943%
514	QCR HOLDINGS INC COMMON STOCK USD1.0		4,215,428.86	0.029%	95.972%
515	STERLING INFRASTRUCTURE INC COMMON STOCK USD.01		4,146,150.00	0.028%	96.000%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
516	SHORE BANCSHARES INC COMMON STOCK USD.01		4,124,993.62	0.028%	96.028%
517	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01		4,044,655.50	0.027%	96.056%
518	HURCO COMPANIES INC COMMON STOCK		4,039,107.82	0.027%	96.083%
519	BELDEN INC COMMON STOCK USD.01		4,005,107.60	0.027%	96.110%
520	INSTEEL INDUSTRIES INC COMMON STOCK		3,984,010.53	0.027%	96.137%
521	GLOBAL INDEMNITY GROUP LLC A COMMON STOCK NPV		3,976,977.60	0.027%	96.164%
522	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01		3,949,077.00	0.027%	96.191%
523	GOPRO INC CLASS A COMMON STOCK USD.0001		3,944,980.76	0.027%	96.218%
524	ESSA BANCORP INC COMMON STOCK USD.01		3,914,113.32	0.027%	96.244%
525	BASSETT FURNITURE INDS COMMON STOCK USD5.0		3,838,733.55	0.026%	96.270%
526	LAREDO PETROLEUM INC COMMON STOCK USD.01		3,834,842.57	0.026%	96.296%
527	KIMBALL INTERNATIONAL B COMMON STOCK USD.05		3,832,619.12	0.026%	96.322%
528	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01		3,819,633.30	0.026%	96.348%
529	HORIZON BANCORP INC/IN COMMON STOCK		3,819,539.04	0.026%	96.374%
530	PVH CORP COMMON STOCK USD1.0		3,787,070.96	0.026%	96.400%
531	HYSTER YALE MATERIALS COMMON STOCK USD.01		3,776,505.12	0.026%	96.425%
532	RYERSON HOLDING CORP COMMON STOCK USD.01		3,766,610.25	0.026%	96.451%
533	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01		3,718,451.02	0.025%	96.476%
534	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01		3,705,503.50	0.025%	96.501%
535	ICHOR HOLDINGS LTD COMMON STOCK USD.0001		3,682,773.48	0.025%	96.526%
536	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0		3,646,425.60	0.025%	96.551%
537	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01		3,635,413.32	0.025%	96.575%
538	STIFEL FINANCIAL CORP COMMON STOCK USD.15		3,631,924.00	0.025%	96.600%
539	EBIX INC COMMON STOCK USD.1		3,580,925.31	0.024%	96.624%
540	AARON S CO INC/THE COMMON STOCK USD.5		3,551,349.27	0.024%	96.648%
541	BLUELINX HOLDINGS INC COMMON STOCK USD.01		3,544,258.00	0.024%	96.673%
542	BANK OF MARIN BANCORP/CA COMMON STOCK		3,538,861.67	0.024%	96.697%
543	SELECT ENERGY SERVICES INC A COMMON STOCK USD.01		3,538,849.86	0.024%	96.721%
544	HARBORONE BANCORP INC COMMON STOCK USD.01		3,469,753.21	0.024%	96.744%
545	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01		3,466,290.16	0.024%	96.768%
546	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001		3,465,436.80	0.024%	96.791%
547	INTERFACE INC COMMON STOCK USD.1		3,464,376.21	0.023%	96.815%
548	HOME BANCORP INC COMMON STOCK USD.01		3,455,506.04	0.023%	96.838%
549	RBB BANCORP COMMON STOCK		3,435,393.36	0.023%	96.861%
550	DRIL QUIP INC COMMON STOCK USD.01		3,427,941.88	0.023%	96.885%
551	HEARTLAND EXPRESS INC COMMON STOCK USD.01		3,419,245.44	0.023%	96.908%
552	NICOLET BANKSHARES INC COMMON STOCK USD.01		3,419,231.20	0.023%	96.931%
553	XPERI INC COMMON STOCK		3,410,149.68	0.023%	96.954%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
554	IROBOT CORP COMMON STOCK USD.01		3,373,452.58	0.023%	96.977%
555	ENERFLEX LTD COMMON STOCK		3,369,076.29	0.023%	97.000%
556	SMARTFINANCIAL INC COMMON STOCK USD1.0		3,354,911.90	0.023%	97.023%
557	NATIONAL BANK HOLD CL A COMMON STOCK		3,323,883.66	0.023%	97.045%
558	DHI GROUP INC COMMON STOCK USD.01		3,312,236.92	0.022%	97.068%
559	LIFECORE BIOMEDICAL INC COMMON STOCK USD.001		3,307,896.57	0.022%	97.090%
560	CONSUMER PORTFOLIO SERVICES COMMON STOCK		3,298,934.34	0.022%	97.112%
561	TERRITORIAL BANCORP INC COMMON STOCK USD.01		3,279,605.20	0.022%	97.135%
562	OVERSEAS SHIPHOLDING GROUP A COMMON STOCK		3,262,946.05	0.022%	97.157%
563	PDL BIOPHARMA INC COMMON STOCK USD.01		3,262,098.98	0.022%	97.179%
564	NEWMARK GROUP INC CLASS A COMMON STOCK USD.01		3,237,070.40	0.022%	97.201%
565	BRIGHAM MINERALS INC CL A COMMON STOCK USD.01		3,204,360.06	0.022%	97.222%
566	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001		3,180,754.08	0.022%	97.244%
567	LENDINGCLUB CORP COMMON STOCK USD.01		3,151,509.25	0.021%	97.265%
568	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01		3,136,118.58	0.021%	97.287%
569	EARTHSTONE ENERGY INC A COMMON STOCK USD.001		3,123,616.32	0.021%	97.308%
570	TIDEWATER INC COMMON STOCK		3,097,851.20	0.021%	97.329%
571	SANDRIDGE ENERGY INC COMMON STOCK USD.001		3,094,516.80	0.021%	97.350%
572	RADIANT LOGISTICS INC COMMON STOCK USD.001		3,092,078.94	0.021%	97.371%
573	C + F FINANCIAL CORP COMMON STOCK USD1.0		3,076,853.34	0.021%	97.392%
574	TILLY S INC CLASS A SHRS COMMON STOCK USD.001		3,071,739.50	0.021%	97.413%
575	INOGEN INC COMMON STOCK USD.001		3,040,519.68	0.021%	97.433%
576	OIL DRI CORP OF AMERICA COMMON STOCK USD.1		3,031,420.80	0.021%	97.454%
577	CONN S INC COMMON STOCK USD.01		3,018,178.80	0.020%	97.474%
578	CENTRAL VALLEY COMM BANCORP COMMON STOCK		3,014,385.60	0.020%	97.495%
579	ARGAN INC COMMON STOCK USD.15		3,011,749.95	0.020%	97.515%
580	CIVISTA BANCSHARES INC COMMON STOCK		2,991,642.48	0.020%	97.535%
581	FRP HOLDINGS INC COMMON STOCK USD.1		2,970,580.20	0.020%	97.555%
582	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01		2,958,442.65	0.020%	97.576%
583	MERIDIAN BIOSCIENCE INC COMMON STOCK		2,921,248.00	0.020%	97.595%
584	FIRST FOUNDATION INC COMMON STOCK USD.001		2,906,010.24	0.020%	97.615%
585	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01		2,842,992.50	0.019%	97.634%
586	MADISON SQUARE GARDEN ENTERT COMMON STOCK USD.01		2,828,108.64	0.019%	97.654%
587	FIRST BANCORP/NC COMMON STOCK		2,773,223.01	0.019%	97.672%
588	UNIFI INC COMMON STOCK USD.1		2,758,086.00	0.019%	97.691%
589	EASTERN CO/THE COMMON STOCK		2,726,282.00	0.018%	97.710%
590	QURATE RETAIL INC PREFERRED STOCK 03/31 8		2,723,524.54	0.018%	97.728%
591	STRATUS PROPERTIES INC COMMON STOCK USD.01		2,705,975.10	0.018%	97.746%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
592	FRANCHISE GROUP INC COMMON STOCK USD.01		2,638,083.50	0.018%	97.764%
593	WEYCO GROUP INC COMMON STOCK USD1.0		2,624,588.80	0.018%	97.782%
594	KOPPERS HOLDINGS INC COMMON STOCK USD.01		2,614,221.45	0.018%	97.800%
595	POWELL INDUSTRIES INC COMMON STOCK USD.01		2,612,470.56	0.018%	97.817%
596	INTEVAC INC COMMON STOCK		2,602,923.54	0.018%	97.835%
597	FORESTAR GROUP INC COMMON STOCK USD1.0		2,584,913.49	0.018%	97.853%
598	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01		2,578,133.75	0.017%	97.870%
599	ACUITY BRANDS INC COMMON STOCK USD.01		2,566,580.99	0.017%	97.888%
600	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01		2,556,867.88	0.017%	97.905%
601	DELTA APPAREL INC COMMON STOCK USD.01		2,509,570.80	0.017%	97.922%
602	BERRY CORP COMMON STOCK USD.001		2,483,651.55	0.017%	97.939%
603	OPKO HEALTH INC COMMON STOCK USD.01		2,479,713.00	0.017%	97.956%
604	CARRIAGE SERVICES INC COMMON STOCK USD.01		2,459,167.00	0.017%	97.972%
605	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001		2,452,772.70	0.017%	97.989%
606	PRICESMART INC COMMON STOCK USD.0001		2,445,480.96	0.017%	98.005%
607	LSI INDUSTRIES INC COMMON STOCK		2,428,542.65	0.016%	98.022%
608	CATO CORP CLASS A COMMON STOCK USD.033		2,392,894.40	0.016%	98.038%
609	FIRST BANCSHARES INC/MS COMMON STOCK USD1.0		2,366,050.57	0.016%	98.054%
610	V2X INC COMMON STOCK USD.01		2,341,678.68	0.016%	98.070%
611	ORRSTOWN FINL SERVICES INC COMMON STOCK		2,306,348.46	0.016%	98.086%
612	AMERICAN OUTDOOR BRANDS INC COMMON STOCK		2,298,032.66	0.016%	98.101%
613	VIAD CORP COMMON STOCK USD1.5		2,298,032.10	0.016%	98.117%
614	RPC INC COMMON STOCK USD.1		2,269,375.98	0.015%	98.132%
615	AMERANT BANCORP INC COMMON STOCK USD.1		2,266,947.00	0.015%	98.148%
616	SUPERIOR GROUP OF COS INC COMMON STOCK		2,255,640.00	0.015%	98.163%
617	BANKFINANCIAL CORP COMMON STOCK USD.01		2,251,452.12	0.015%	98.178%
618	CURTISS WRIGHT CORP COMMON STOCK USD1.0		2,223,316.90	0.015%	98.193%
619	HMN FINANCIAL INC COMMON STOCK USD.01		2,207,273.60	0.015%	98.208%
620	PARK AEROSPACE CORP COMMON STOCK USD.1		2,197,238.40	0.015%	98.223%
621	FIRST UNITED CORP COMMON STOCK USD.01		2,188,056.88	0.015%	98.238%
622	FIRST BANK/HAMILTON NJ COMMON STOCK USD.01		2,178,816.90	0.015%	98.253%
623	N B T BANCORP INC COMMON STOCK USD.01		2,170,397.04	0.015%	98.268%
624	DXP ENTERPRISES INC COMMON STOCK USD.01		2,170,365.75	0.015%	98.282%
625	KAMAN CORP COMMON STOCK USD1.0		2,165,819.88	0.015%	98.297%
626	QURATE RETAIL INC COMMON STOCK USD.01		2,165,729.45	0.015%	98.312%
627	LUTHER BURBANK CORP COMMON STOCK		2,161,485.00	0.015%	98.326%
628	MAXAR TECHNOLOGIES INC COMMON STOCK		2,154,816.40	0.015%	98.341%
629	STRATTEC SECURITY CORP COMMON STOCK USD.01		2,146,474.08	0.015%	98.355%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
630	SHENANDOAH TELECOMMUNICATION COMMON STOCK		2,144,698.38	0.015%	98.370%
631	SOLARIS OILFIELD INFRAST A COMMON STOCK USD.01		2,128,125.15	0.014%	98.384%
632	UNITED SECURITY BANCSHARE/CA COMMON STOCK		2,121,196.95	0.014%	98.399%
633	LIBERTY LATIN AMERIC CL A COMMON STOCK USD.01		2,111,920.92	0.014%	98.413%
634	ASTRONOVA INC COMMON STOCK USD.05		2,100,289.00	0.014%	98.427%
635	GREIF INC CL B COMMON STOCK		2,086,637.80	0.014%	98.442%
636	LCNB CORPORATION COMMON STOCK		2,044,156.80	0.014%	98.455%
637	TRICO BANCSHARES COMMON STOCK		2,021,187.00	0.014%	98.469%
638	THRYV HOLDINGS INC COMMON STOCK		2,009,987.28	0.014%	98.483%
639	ACI WORLDWIDE INC COMMON STOCK USD.005		2,005,166.90	0.014%	98.496%
640	NEWPARK RESOURCES INC COMMON STOCK USD.01		1,983,145.50	0.013%	98.510%
641	CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5		1,979,891.75	0.013%	98.523%
642	FIRST NORTHWEST BANCORP COMMON STOCK		1,961,546.51	0.013%	98.536%
643	LAKELAND INDUSTRIES INC COMMON STOCK USD.01		1,920,706.37	0.013%	98.550%
644	FLEXSTEEL INDS COMMON STOCK USD1.0		1,905,574.00	0.013%	98.562%
645	FIRST MID BANCSHARES INC COMMON STOCK USD4.0		1,894,765.95	0.013%	98.575%
646	SPOK HOLDINGS INC COMMON STOCK USD.0001		1,876,385.84	0.013%	98.588%
647	ALAMO GROUP INC COMMON STOCK USD.1		1,871,768.50	0.013%	98.601%
648	KOHL'S CORP COMMON STOCK USD.01		1,840,012.56	0.012%	98.613%
649	HAWKINS INC COMMON STOCK USD.01		1,825,075.20	0.012%	98.626%
650	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01		1,793,666.91	0.012%	98.638%
651	DISTRIBUTION SOLUTIONS GROUP COMMON STOCK USD1.0		1,784,056.70	0.012%	98.650%
652	PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01		1,768,492.48	0.012%	98.662%
653	KVH INDUSTRIES INC COMMON STOCK USD.01		1,761,748.25	0.012%	98.674%
654	KEY TRONIC CORP COMMON STOCK		1,740,885.08	0.012%	98.686%
655	VERA BRADLEY INC COMMON STOCK		1,731,804.40	0.012%	98.697%
656	GENCOR INDUSTRIES INC COMMON STOCK USD.1		1,728,050.00	0.012%	98.709%
657	STRATASYS LTD COMMON STOCK ILS.01		1,726,615.98	0.012%	98.721%
658	GANNETT CO INC COMMON STOCK USD.01		1,705,080.00	0.012%	98.732%
659	CROSSFIRST BANKSHARES INC COMMON STOCK USD.01		1,688,464.45	0.011%	98.744%
660	FIRST ADVANTAGE CORP COMMON STOCK USD.001		1,678,087.60	0.011%	98.755%
661	CIVEO CORP COMMON STOCK USD.01		1,638,101.83	0.011%	98.766%
662	MISTRAS GROUP INC COMMON STOCK USD.01		1,634,883.30	0.011%	98.777%
663	LIFETIME BRANDS INC COMMON STOCK USD.01		1,613,660.34	0.011%	98.788%
664	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01		1,608,787.44	0.011%	98.799%
665	OSHKOSH CORP COMMON STOCK USD.01		1,607,358.06	0.011%	98.810%
666	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01		1,604,261.10	0.011%	98.821%
667	SENECA FOODS CORP CL B COMMON STOCK USD.25		1,580,996.40	0.011%	98.832%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
668	OCWEN FINANCIAL CORP COMMON STOCK USD.01		1,578,863.30	0.011%	98.842%
669	PRIMIS FINANCIAL CORP COMMON STOCK USD.01		1,572,599.60	0.011%	98.853%
670	BRISTOW GROUP INC COMMON STOCK USD.01		1,572,584.00	0.011%	98.864%
671	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0		1,570,776.44	0.011%	98.874%
672	AMERISERV FINANCIAL INC COMMON STOCK USD.01		1,556,146.84	0.011%	98.885%
673	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001		1,546,866.40	0.010%	98.895%
674	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001		1,537,991.97	0.010%	98.906%
675	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01		1,520,431.30	0.010%	98.916%
676	CNB FINANCIAL CORP/PA COMMON STOCK		1,504,665.05	0.010%	98.926%
677	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1		1,481,856.60	0.010%	98.936%
678	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01		1,478,193.30	0.010%	98.946%
679	INTERDIGITAL INC COMMON STOCK USD.01		1,477,958.03	0.010%	98.956%
680	VOXX INTERNATIONAL CORP COMMON STOCK USD.01		1,466,681.44	0.010%	98.966%
681	NEXA RESOURCES SA COMMON STOCK		1,451,664.00	0.010%	98.976%
682	PGT INNOVATIONS INC COMMON STOCK USD.01		1,449,063.38	0.010%	98.986%
683	FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0		1,449,008.06	0.010%	98.996%
684	PEOPLES BANCORP OF NC COMMON STOCK		1,414,612.56	0.010%	99.005%
685	GLATFELTER CORP COMMON STOCK USD.01		1,411,953.41	0.010%	99.015%
686	FS BANCORP INC COMMON STOCK USD.01		1,403,773.20	0.010%	99.025%
687	HEALTHSTREAM INC COMMON STOCK		1,402,562.60	0.010%	99.034%
688	MID PENN BANCORP INC COMMON STOCK USD1.0		1,384,185.00	0.009%	99.043%
689	PCSB FINANCIAL CORP COMMON STOCK USD.01		1,367,291.34	0.009%	99.053%
690	COMPX INTERNATIONAL INC COMMON STOCK USD.01		1,348,076.76	0.009%	99.062%
691	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001		1,345,002.24	0.009%	99.071%
692	MAGNACHIP SEMICONDUCTOR CORP COMMON STOCK USD.01		1,337,712.20	0.009%	99.080%
693	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001		1,325,332.68	0.009%	99.089%
694	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0		1,308,687.15	0.009%	99.098%
695	LANDMARK BANCORP INC COMMON STOCK USD.01		1,305,727.90	0.009%	99.107%
696	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0		1,292,594.94	0.009%	99.116%
697	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0		1,281,871.44	0.009%	99.124%
698	INVESTAR HOLDING CORP COMMON STOCK USD1.0		1,278,075.78	0.009%	99.133%
699	NATURAL ALTERNATIVES INTL COMMON STOCK USD.01		1,266,287.40	0.009%	99.142%
700	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0		1,261,894.69	0.009%	99.150%
701	BAYCOM CORP COMMON STOCK		1,258,033.92	0.009%	99.159%
702	AWARE INC/MASS COMMON STOCK USD.01		1,254,918.60	0.009%	99.167%
703	ACNB CORP COMMON STOCK USD2.5		1,224,273.60	0.008%	99.175%
704	BJ S RESTAURANTS INC COMMON STOCK		1,216,601.92	0.008%	99.184%
705	FONAR CORP COMMON STOCK USD.0001		1,210,841.16	0.008%	99.192%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
706	ORION GROUP HOLDINGS INC COMMON STOCK USD.01		1,197,229.44	0.008%	99.200%
707	ARCH RESOURCES INC COMMON STOCK USD.01		1,196,836.50	0.008%	99.208%
708	NICHOLAS FINANCIAL INC COMMON STOCK		1,181,305.12	0.008%	99.216%
709	NABORS INDUSTRIES LTD COMMON STOCK USD.001		1,174,966.93	0.008%	99.224%
710	HARSCO CORP COMMON STOCK USD1.25		1,165,174.56	0.008%	99.232%
711	CARTER BANKSHARES INC COMMON STOCK USD1.0		1,163,125.44	0.008%	99.240%
712	ATLANTICUS HOLDINGS CORP COMMON STOCK		1,159,488.00	0.008%	99.248%
713	PANGAEA LOGISTICS SOLUTIONS COMMON STOCK USD.0001		1,146,955.14	0.008%	99.256%
714	NN INC COMMON STOCK USD.01		1,122,881.36	0.008%	99.263%
715	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5		1,111,914.04	0.008%	99.271%
716	KEWAUNEE SCIENTIFIC CP COMMON STOCK USD2.5		1,091,158.05	0.007%	99.278%
717	ADDUS HOMECARE CORP COMMON STOCK USD.001		1,090,338.36	0.007%	99.285%
718	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV		1,080,502.28	0.007%	99.293%
719	WEBCO INDUSTRIES INC COMMON STOCK USD.01		1,074,484.00	0.007%	99.300%
720	GXO LOGISTICS INC COMMON STOCK USD.01		1,056,364.98	0.007%	99.307%
721	FOSSIL GROUP INC COMMON STOCK USD.01		1,051,198.29	0.007%	99.314%
722	CUMULUS MEDIA INC CL A COMMON STOCK USD.01		1,045,039.80	0.007%	99.321%
723	CAPSTAR FINANCIAL HOLDINGS I COMMON STOCK USD1.0		1,044,286.00	0.007%	99.329%
724	CSP INC COMMON STOCK USD.01		1,035,189.51	0.007%	99.336%
725	LIMONEIRA CO COMMON STOCK USD.01		1,014,591.12	0.007%	99.342%
726	HAWTHORN BANCSHARES INC COMMON STOCK USD1.0		1,011,415.68	0.007%	99.349%
727	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001		1,005,862.62	0.007%	99.356%
728	DOUGLAS ELLIMAN INC COMMON STOCK		1,003,314.76	0.007%	99.363%
729	FOSTER (LB) CO A COMMON STOCK USD.01		1,002,514.08	0.007%	99.370%
730	MIDDLEFIELD BANC CORP COMMON STOCK		999,312.60	0.007%	99.377%
731	BUSINESS FIRST BANCSHARES COMMON STOCK USD1.0		980,619.36	0.007%	99.383%
732	PENNS WOODS BANCORP INC COMMON STOCK USD5.55		960,724.86	0.007%	99.390%
733	SB FINANCIAL GROUP INC COMMON STOCK		952,693.50	0.006%	99.396%
734	IES HOLDINGS INC COMMON STOCK USD.01		899,206.16	0.006%	99.402%
735	IPG PHOTONICS CORP COMMON STOCK USD.0001		894,733.87	0.006%	99.408%
736	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01		885,226.42	0.006%	99.414%
737	INNOVIVA INC COMMON STOCK USD.01		880,051.38	0.006%	99.420%
738	ASURE SOFTWARE INC COMMON STOCK USD.01		869,709.35	0.006%	99.426%
739	CROWN CRAFTS INC COMMON STOCK USD.01		859,009.38	0.006%	99.432%
740	HALLADOR ENERGY CO COMMON STOCK USD.01		855,780.00	0.006%	99.438%
741	DAKTRONICS INC COMMON STOCK		848,865.60	0.006%	99.444%
742	ONEMAIN HOLDINGS INC COMMON STOCK USD.01		847,184.64	0.006%	99.449%
743	NV5 GLOBAL INC COMMON STOCK USD.01		801,307.95	0.005%	99.455%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
744	MERCHANTS BANCORP/IN COMMON STOCK		795,158.07	0.005%	99.460%
745	BOSTON OMAHA CORP CL A COMMON STOCK		794,722.35	0.005%	99.466%
746	CHICAGO RIVET + MACHINE CO COMMON STOCK USD1.0		786,950.36	0.005%	99.471%
747	ADT INC COMMON STOCK USD.01		785,718.16	0.005%	99.476%
748	CAMDEN NATIONAL CORP COMMON STOCK		780,597.40	0.005%	99.481%
749	DONEGAL GROUP INC B COMMON STOCK USD.01		762,305.28	0.005%	99.487%
750	LANDS END INC COMMON STOCK USD.01		761,630.60	0.005%	99.492%
751	CITI TRENDS INC COMMON STOCK USD.01		748,821.38	0.005%	99.497%
752	ULTRALIFE CORP COMMON STOCK USD.1		747,643.16	0.005%	99.502%
753	BALLANTYNE STRONG INC COMMON STOCK USD.01		738,475.65	0.005%	99.507%
754	AMES NATIONAL CORP COMMON STOCK USD2.0		731,357.30	0.005%	99.512%
755	AMCON DISTRIBUTING CO COMMON STOCK USD.01		731,040.00	0.005%	99.517%
756	LIMBACH HOLDINGS INC COMMON STOCK USD.0001		722,250.60	0.005%	99.522%
757	BIGLARI HOLDINGS INC B COMMON STOCK		719,875.44	0.005%	99.527%
758	CHUY S HOLDINGS INC COMMON STOCK USD.01		718,285.54	0.005%	99.532%
759	CALIFORNIA FIRST LEASING COR COMMON STOCK USD.01		703,198.65	0.005%	99.536%
760	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01		699,078.90	0.005%	99.541%
761	CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01		692,685.60	0.005%	99.546%
762	PCB BANCORP COMMON STOCK		691,211.64	0.005%	99.550%
763	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01		675,308.66	0.005%	99.555%
764	FIESTA RESTAURANT GROUP COMMON STOCK USD.01		673,248.68	0.005%	99.560%
765	UNITY BANCORP INC COMMON STOCK		672,208.78	0.005%	99.564%
766	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001		671,759.76	0.005%	99.569%
767	MALIBU BOATS INC A COMMON STOCK USD.01		670,647.91	0.005%	99.573%
768	ATLANTIC AMERICAN CORP COMMON STOCK USD1.0		669,324.18	0.005%	99.578%
769	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001		668,131.36	0.005%	99.582%
770	AMALGAMATED FINANCIAL CORP COMMON STOCK USD.01		667,443.42	0.005%	99.587%
771	ALICO INC COMMON STOCK USD1.0		641,735.64	0.004%	99.591%
772	EVANS BANCORP INC COMMON STOCK USD.5		629,459.17	0.004%	99.595%
773	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01		617,571.75	0.004%	99.600%
774	AGROFRESH SOLUTIONS INC COMMON STOCK		617,078.05	0.004%	99.604%
775	OP BANCORP COMMON STOCK		610,412.40	0.004%	99.608%
776	CULP INC COMMON STOCK USD.05		606,012.03	0.004%	99.612%
777	SOUTH PLAINS FINANCIAL INC COMMON STOCK USD1.0		603,874.80	0.004%	99.616%
778	SUPERIOR INDUSTRIES INTL COMMON STOCK		600,617.25	0.004%	99.620%
779	ASCENT INDUSTRIES CO COMMON STOCK USD1.0		598,692.23	0.004%	99.624%
780	QUAD GRAPHICS INC COMMON STOCK USD.025		586,209.50	0.004%	99.628%
781	MAGYAR BANCORP INC COMMON STOCK USD.01		586,000.45	0.004%	99.632%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
782	BIGLARI HOLDINGS INC A COMMON STOCK		580,325.00	0.004%	99.636%
783	ASSOCIATED CAPITAL GROUP A COMMON STOCK USD.001		579,810.30	0.004%	99.640%
784	PARKE BANCORP INC COMMON STOCK USD.1		574,678.50	0.004%	99.644%
785	UNITED STATES LIME + MINERAL COMMON STOCK USD.1		555,642.04	0.004%	99.648%
786	THE BANK OF PRINCETON COMMON STOCK USD5.0		551,624.85	0.004%	99.652%
787	BEL FUSE INC CL A COMMON STOCK USD.1		547,073.40	0.004%	99.655%
788	ASTRONICS CORP COMMON STOCK USD.01		546,940.80	0.004%	99.659%
789	STONERIDGE INC COMMON STOCK		538,023.59	0.004%	99.663%
790	ALITHYA GROUP INC CLASS A COMMON STOCK		536,819.50	0.004%	99.666%
791	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK		532,263.46	0.004%	99.670%
792	BANKWELL FINANCIAL GROUP INC COMMON STOCK NPV		530,607.88	0.004%	99.673%
793	METROPOLITAN BANK HOLDING CO COMMON STOCK		510,925.14	0.003%	99.677%
794	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01		507,729.60	0.003%	99.680%
795	COMMUNITY FINANCIAL CORP/THE COMMON STOCK USD.01		503,188.20	0.003%	99.684%
796	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01		501,180.75	0.003%	99.687%
797	UNITED BANCSHARES INC/OHIO COMMON STOCK USD1.0		498,976.45	0.003%	99.691%
798	OPTICAL CABLE CORP COMMON STOCK		497,496.24	0.003%	99.694%
799	LSB INDUSTRIES INC COMMON STOCK USD.1		489,408.74	0.003%	99.697%
800	TWIN DISC INC COMMON STOCK		486,552.00	0.003%	99.701%
801	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001		456,273.30	0.003%	99.704%
802	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01		454,202.10	0.003%	99.707%
803	COMMUNITY WEST BANCSHARES COMMON STOCK		449,712.80	0.003%	99.710%
804	MERIDIAN CORP COMMON STOCK		448,743.92	0.003%	99.713%
805	ACME UNITED CORP COMMON STOCK USD2.5		448,380.80	0.003%	99.716%
806	ESCALADE INC COMMON STOCK		447,054.09	0.003%	99.719%
807	BM TECHNOLOGIES INC COMMON STOCK USD.0001		444,246.60	0.003%	99.722%
808	HILL INTERNATIONAL INC COMMON STOCK USD.0001		442,533.26	0.003%	99.725%
809	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001		437,454.60	0.003%	99.728%
810	CANTERBURY PARK HOLDING CORP COMMON STOCK USD.01		435,407.70	0.003%	99.731%
811	SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01		428,521.50	0.003%	99.734%
812	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5		424,974.60	0.003%	99.737%
813	BGSF INC COMMON STOCK USD.01		412,257.68	0.003%	99.739%
814	MAINSTREET BANCSHARES INC COMMON STOCK USD4.0		400,900.80	0.003%	99.742%
815	LIGAND PHARMACEUTICALS COMMON STOCK USD.001		390,233.70	0.003%	99.745%
816	ALTO INGREDIENTS INC COMMON STOCK USD.001		389,539.84	0.003%	99.747%
817	EASTERN BANKSHARES INC COMMON STOCK USD.01		389,278.11	0.003%	99.750%
818	CONCRETE PUMPING HOLDINGS IN COMMON STOCK USD.0001		388,885.98	0.003%	99.753%
819	STERLING BANCORP INC/MI COMMON STOCK		387,443.28	0.003%	99.755%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		14,732,569,038.90			99.910%
820	LEGACY HOUSING CORP COMMON STOCK USD.001		376,154.40	0.003%	99.758%
821	LINCOLN EDUCATIONAL SERVICES COMMON STOCK		371,997.58	0.003%	99.760%
822	REPAY HOLDINGS CORP COMMON STOCK USD.0001		366,334.42	0.002%	99.763%
823	DAILY JOURNAL CORP COMMON STOCK USD.01		361,075.00	0.002%	99.765%
824	LENSAR INC COMMON STOCK		353,772.80	0.002%	99.768%
825	URBAN ONE INC COMMON STOCK USD.001		353,636.31	0.002%	99.770%
826	CHEMUNG FINANCIAL CORP COMMON STOCK USD.01		343,805.00	0.002%	99.772%
827	HILLENBRAND INC COMMON STOCK		329,500.00	0.002%	99.775%
828	LIBERTY BROADBAND CORP PREFERRED STOCK 7		324,657.60	0.002%	99.777%
829	POTBELLY CORP COMMON STOCK USD.01		319,645.59	0.002%	99.779%
830	Q.E.P. COMPANY INC COMMON STOCK USD.001		318,631.95	0.002%	99.781%
831	URBAN ONE INC COMMON STOCK USD.001		311,229.60	0.002%	99.783%
832	AMERICAN SHARED HOSPITAL SER COMMON STOCK		307,994.21	0.002%	99.785%
833	NORTHEAST COMMUNITY BANCORP COMMON STOCK		298,146.85	0.002%	99.787%
834	NATIONAL BANKSHARES INC/V/A COMMON STOCK USD1.25		293,531.70	0.002%	99.789%
835	MATRIX SERVICE CO COMMON STOCK USD.01		290,037.76	0.002%	99.791%
836	TRINSEO PLC COMMON STOCK		286,926.00	0.002%	99.793%
837	RENT A CENTER INC COMMON STOCK USD.01		280,768.95	0.002%	99.795%
838	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01		280,270.90	0.002%	99.797%
839	DLH HOLDINGS CORP COMMON STOCK USD.001		279,230.00	0.002%	99.799%
840	SALISBURY BANCORP INC COMMON STOCK USD.1		277,013.52	0.002%	99.801%
841	WILLIAM PENN BANCORP COMMON STOCK USD.01		271,545.30	0.002%	99.803%
842	AVIAT NETWORKS INC COMMON STOCK USD.01		267,724.60	0.002%	99.805%
843	COMPUTER TASK GROUP INC COMMON STOCK USD.01		263,246.76	0.002%	99.806%
844	VAALCO ENERGY INC COMMON STOCK USD.1		260,802.64	0.002%	99.808%
845	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01		257,154.63	0.002%	99.810%
846	FORTITUDE GOLD CORP COMMON STOCK USD.01		256,114.50	0.002%	99.812%
847	TRIO TECH INTERNATIONAL COMMON STOCK		251,220.12	0.002%	99.813%
848	INVESTORS TITLE CO COMMON STOCK		250,423.74	0.002%	99.815%
849	RF INDUSTRIES LTD COMMON STOCK USD.01		245,596.82	0.002%	99.817%
850	GENIE ENERGY LTD B COMMON STOCK		245,052.63	0.002%	99.818%
851	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01		245,005.17	0.002%	99.820%
852	ELEVATE CREDIT INC COMMON STOCK		242,207.42	0.002%	99.822%
853	STARTEK INC COMMON STOCK USD.01		241,569.54	0.002%	99.823%
854	PONCE FINANCIAL GROUP INC COMMON STOCK USD.01		230,169.97	0.002%	99.825%
855	AMC NETWORKS INC A COMMON STOCK		229,779.52	0.002%	99.826%
856	CRYOPORT INC COMMON STOCK USD.001		228,369.25	0.002%	99.828%
857	SECUREWORKS CORP A COMMON STOCK USD.01		227,548.56	0.002%	99.829%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
858	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001		223,662.45	0.002%	99.831%
859	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01		222,815.78	0.002%	99.833%
860	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01		217,405.74	0.001%	99.834%
861	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0		217,280.00	0.001%	99.835%
862	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01		216,725.12	0.001%	99.837%
863	CALERES INC COMMON STOCK USD.01		213,308.64	0.001%	99.838%
864	FRANKLIN FINANCIAL SERVICES COMMON STOCK USD1.0		212,674.00	0.001%	99.840%
865	MACATAWA BANK CORP COMMON STOCK		211,234.43	0.001%	99.841%
866	CCUR HOLDINGS INC COMMON STOCK USD.01		208,687.50	0.001%	99.843%
867	CULLINAN ONCOLOGY INC COMMON STOCK USD.0001		208,488.39	0.001%	99.844%
868	SOLARWINDS CORP COMMON STOCK USD.001		206,368.88	0.001%	99.845%
869	NORWOOD FINANCIAL CORP COMMON STOCK USD.1		205,823.28	0.001%	99.847%
870	TILE SHOP HLDGS INC COMMON STOCK USD.0001		193,834.20	0.001%	99.848%
871	BLUE RIDGE BANKSHARES INC COMMON STOCK USD5.0		192,466.13	0.001%	99.850%
872	RCM TECHNOLOGIES INC COMMON STOCK USD.05		192,161.28	0.001%	99.851%
873	LIONS GATE ENTERTAINMENT B COMMON STOCK		190,694.96	0.001%	99.852%
874	CENTURY CASINOS INC COMMON STOCK USD.01		189,723.06	0.001%	99.853%
875	FIRST WESTERN FINANCIAL INC COMMON STOCK		188,084.80	0.001%	99.855%
876	LIVE VENTURES INC COMMON STOCK USD.001		187,257.00	0.001%	99.856%
877	EAGLE BANCORP MONTANA INC COMMON STOCK USD.01		187,006.80	0.001%	99.857%
878	TEEKAY CORP COMMON STOCK USD.001		186,935.60	0.001%	99.858%
879	PHX MINERALS INC COMMON STOCK USD.01666		186,387.91	0.001%	99.860%
880	VIRCO MFG CORPORATION COMMON STOCK USD.01		184,510.20	0.001%	99.861%
881	HBT FINANCIAL INC/DE COMMON STOCK USD.01		181,507.05	0.001%	99.862%
882	SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0		180,454.45	0.001%	99.863%
883	ACACIA RESEARCH CORP COMMON STOCK USD.001		176,681.40	0.001%	99.865%
884	HAVERTY FURNITURE COS CL A COMMON STOCK USD1.0		175,277.25	0.001%	99.866%
885	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01		174,871.92	0.001%	99.867%
886	ELECTROMED INC COMMON STOCK USD.01		168,171.66	0.001%	99.868%
887	SUMMIT STATE BANK COMMON STOCK		167,230.80	0.001%	99.869%
888	SERVOTRONICS INC COMMON STOCK USD.2		166,777.50	0.001%	99.870%
889	COMSCORE INC COMMON STOCK USD.001		162,463.05	0.001%	99.872%
890	UNICO AMERICAN CORP COMMON STOCK		155,409.93	0.001%	99.873%
891	INTEST CORP COMMON STOCK USD.01		151,942.45	0.001%	99.874%
892	BRIDGFORD FOODS CORP COMMON STOCK USD1.0		151,019.81	0.001%	99.875%
893	FIRST SAVINGS FINANCIAL GRP COMMON STOCK USD.01		145,408.65	0.001%	99.876%
894	FLANIGAN S ENTERPRISES INC COMMON STOCK USD.1		145,387.18	0.001%	99.877%
895	MAIDEN HOLDINGS LTD COMMON STOCK USD.01		139,070.69	0.001%	99.878%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
896	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01		137,008.14	0.001%	99.878%
897	SIFCO INDUSTRIES COMMON STOCK USD1.0		136,738.07	0.001%	99.879%
898	HF FOODS GROUP INC COMMON STOCK		133,803.84	0.001%	99.880%
899	AMMO INC COMMON STOCK		133,574.52	0.001%	99.881%
900	BALLY S CORP COMMON STOCK USD.01		127,950.00	0.001%	99.882%
901	CPI AEROSTRUCTURES INC COMMON STOCK USD.001		127,785.48	0.001%	99.883%
902	GRAY TELEVISION INC A COMMON STOCK		125,561.25	0.001%	99.884%
903	NETSOL TECHNOLOGIES INC COMMON STOCK USD.001		119,356.16	0.001%	99.885%
904	OSI SYSTEMS INC COMMON STOCK		117,943.84	0.001%	99.885%
905	FARMERS + MERCHANTS BANCO/OH COMMON STOCK		115,809.84	0.001%	99.886%
906	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01		111,108.95	0.001%	99.887%
907	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0		110,958.60	0.001%	99.888%
908	ARTIVION INC COMMON STOCK USD.01		108,267.35	0.001%	99.888%
909	READING INTERNATIONAL INC A COMMON STOCK USD.01		105,268.24	0.001%	99.889%
910	RANGER ENERGY SERVICES INC COMMON STOCK		94,482.18	0.001%	99.890%
911	RANGER OIL CORP A COMMON STOCK		93,631.93	0.001%	99.890%
912	OMNIAB INC COMMON STOCK USD.0001		92,854.20	0.001%	99.891%
913	BEAZER HOMES USA INC COMMON STOCK USD.001		92,410.50	0.001%	99.892%
914	FIRST COMMUNITY CORP COMMON STOCK USD1.0		91,581.00	0.001%	99.892%
915	INTEGRAL AD SCIENCE HOLDING COMMON STOCK USD.001		89,659.45	0.001%	99.893%
916	PCTEL INC COMMON STOCK USD.001		89,292.72	0.001%	99.894%
917	P + F INDUSTRIES CL A COMMON STOCK USD1.0		87,725.22	0.001%	99.894%
918	CUMBERLAND PHARMACEUTICALS COMMON STOCK		87,587.95	0.001%	99.895%
919	ENTERPRISE BANCORP INC COMMON STOCK USD.01		84,056.94	0.001%	99.895%
920	RICHMOND MUTUAL BANCORPORATI COMMON STOCK USD.01		81,848.20	0.001%	99.896%
921	SIRIUSPOINT LTD COMMON STOCK USD.1		78,050.92	0.001%	99.896%
922	STARRETT (L.S.) CO CL A COMMON STOCK USD1.0		73,922.28	0.001%	99.897%
923	NATIONAL ENERGY SERVICES REU COMMON STOCK		71,050.41	0.000%	99.897%
924	QUEST RESOURCE HOLDING CORP COMMON STOCK USD.001		69,305.60	0.000%	99.898%
925	RILEY EXPLORATION PERMIAN IN COMMON STOCK USD.001		67,328.21	0.000%	99.898%
926	CAMBRIDGE BANCORP COMMON STOCK USD1.0		66,949.23	0.000%	99.899%
927	IMMERSION CORPORATION COMMON STOCK USD.001		66,813.78	0.000%	99.899%
928	MEXCO ENERGY CORP COMMON STOCK USD.5		66,546.80	0.000%	99.900%
929	HALLMARK FINL SERVICES INC COMMON STOCK USD.18		65,978.01	0.000%	99.900%
930	WILLAMETTE VALLEY VINEYARDS COMMON STOCK		58,520.00	0.000%	99.900%
931	NATURES SUNSHINE PRODS INC COMMON STOCK		58,366.20	0.000%	99.901%
932	PROFESSIONAL HOLDING CORP A COMMON STOCK USD.01		57,392.55	0.000%	99.901%
933	SWK HOLDINGS CORP COMMON STOCK USD.001		56,813.45	0.000%	99.902%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
934	HAYWARD HOLDINGS INC COMMON STOCK USD.001		56,803.40	0.000%	99.902%
935	US XPRESS ENTERPRISES INC A COMMON STOCK USD.01		54,477.30	0.000%	99.902%
936	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01		53,607.45	0.000%	99.903%
937	A MARK PRECIOUS METALS INC COMMON STOCK USD.01		53,233.50	0.000%	99.903%
938	EPSILON ENERGY LTD COMMON STOCK		50,680.96	0.000%	99.903%
939	FVCBANKCORP INC COMMON STOCK USD.01		48,673.74	0.000%	99.904%
940	HAMILTON BEACH BRAND A COMMON STOCK		47,697.80	0.000%	99.904%
941	MAYVILLE ENGINEERING CO INC COMMON STOCK		44,269.92	0.000%	99.904%
942	AVALON HOLDINGS CORP A COMMON STOCK USD.01		44,011.97	0.000%	99.905%
943	ORTHOFIX MEDICAL INC COMMON STOCK USD.1		43,517.81	0.000%	99.905%
944	ADVANCED EMISSIONS SOLUTIONS COMMON STOCK		43,225.47	0.000%	99.905%
945	FARMER BROS CO COMMON STOCK USD1.0		42,529.24	0.000%	99.906%
946	PACTIV EVERGREEN INC COMMON STOCK		42,229.92	0.000%	99.906%
947	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001		41,670.72	0.000%	99.906%
948	BROADWIND INC COMMON STOCK USD.001		41,217.12	0.000%	99.906%
949	NOBILITY HOMES INC COMMON STOCK USD.1		37,700.25	0.000%	99.907%
950	FLUENT INC COMMON STOCK		36,309.63	0.000%	99.907%
951	HESKA CORP COMMON STOCK USD.001		34,427.25	0.000%	99.907%
952	SIGMATRON INTERNATIONAL INC COMMON STOCK USD.01		33,604.29	0.000%	99.907%
953	GRAHAM CORP COMMON STOCK USD.1		30,157.84	0.000%	99.908%
954	U.S. GLOBAL INVESTORS INC A COMMON STOCK USD.025		29,686.14	0.000%	99.908%
955	PROVIDENT BANCORP INC COMMON STOCK USD.01		27,426.88	0.000%	99.908%
956	TAITRON COMPONENTS INC CL A COMMON STOCK USD.001		26,618.40	0.000%	99.908%
957	CANTALOUPE INC COMMON STOCK		25,047.00	0.000%	99.908%
958	CB FINANCIAL SERVICES INC COMMON STOCK		25,020.24	0.000%	99.909%
959	WVS FINANCIAL CORP COMMON STOCK USD.01		24,977.70	0.000%	99.909%
960	FIVE POINT HOLDINGS LLC CL A COMMON STOCK		20,660.40	0.000%	99.909%
961	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1		20,433.92	0.000%	99.909%
962	CONTRA ZAGG INC COMMON STOCK		20,396.34	0.000%	99.909%
963	PENN ENTERTAINMENT INC COMMON STOCK USD.01		17,735.76	0.000%	99.909%
964	CHOICEONE FINANCIAL SVCS INC COMMON STOCK		15,912.70	0.000%	99.909%
965	VELOCITY FINANCIAL INC COMMON STOCK		15,671.97	0.000%	99.909%
966	ALLIED MOTION TECHNOLOGIES COMMON STOCK		15,026.56	0.000%	99.910%
967	HENNESSY ADVISORS INC COMMON STOCK		14,605.50	0.000%	99.910%
968	PATRIOT NATIONAL BANCORP INC COMMON STOCK USD2.0		12,578.76	0.000%	99.910%
969	AFFINITY BANCSHARES INC COMMON STOCK USD.01		10,487.25	0.000%	99.910%
970	OPTIMUMBANK HOLDINGS INC COMMON STOCK USD.01		5,563.32	0.000%	99.910%
971	WIDOPENWEST INC COMMON STOCK USD.01		5,190.00	0.000%	99.910%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			14,732,569,038.90		99.910%
972	AMERICAN BILTRITE INC COMMON STOCK USD.01		3,214.25	0.000%	99.910%
973	SILICON GRAPHICS INC COM		0.00	0.000%	99.910%
974	SUPERIOR TELECOM INC COM		0.00	0.000%	99.910%
975	U S DIAGNOSTIC INC COM		0.00	0.000%	99.910%
976	CURATIVE HEALTH SVCS INC NEW COM		0.00	0.000%	99.910%
977	OMNIAB INC 12.5 EARNOUT COMMON STOCK		0.00	0.000%	99.910%
978	OMNIAB INC 15.00 EARNOUT COMMON STOCK		0.00	0.000%	99.910%
979	OCA INC COM		0.00	0.000%	99.910%
980	MIDWEST BANC HOLDINGS INC COMMON STOCK USD.01		0.00	0.000%	99.910%
981	IMPERIAL SUGAR CO NEW COM		0.00	0.000%	99.910%
Index Future			13,287,132.91		0.090%
982	S+P500 EMINI FUT DEC22 XCME 20221216	175,493,750.00	13,287,132.91	0.090%	100.000%
Total			14,745,856,171.81		100.00%