



AQR Small Cap Momentum Style Fund

September 30, 2018

Portfolio Exposures

NAV: \$370,898,602

Asset Class	Security Description	Exposure	Quantity
Equity	1st Source Ord Shs	187,275	3,559
Equity	8x8 Ord Shs	512,444	24,115
Equity	Aaon Ord Shs	256,700	6,791
Equity	AAR Ord Shs	305,634	6,382
Equity	Aarons Ord Shs	121,174	2,225
Equity	Abeona Therapeutics Ord Shs	311,680	24,350
Equity	Abercrombie and Fitch Ord Class A	687,878	32,570
Equity	Abraxas Petroleum Ord Shs	163,995	70,384
Equity	Accelaron Pharma Ord Shs	372,911	6,516
Equity	Acorda Therapeutics Ord Shs	215,718	10,978
Equity	Acushnet Holdings Ord Shs	161,069	5,872
Equity	Adamas Pharmaceuticals Ord Shs	280,460	14,009
Equity	Addus HomeCare Ord Shs	493,014	7,028
Equity	Adesto Technologies Ord Shs	169,920	28,558
Equity	Adtalem Global Education Ord Shs	972,676	20,180
Equity	Advanced Drainage Systems Ord Shs	277,976	8,996
Equity	AdvanSix Ord Shs	148,463	4,373
Equity	Adverum Biotechnologies Ord Shs	188,857	31,216
Equity	Aegion Ord Shs Class A	172,279	6,788
Equity	Aeglea Biotherapeutics Ord Shs	235,030	24,559
Equity	Aerojet Rocketdyne Holdings Ord Shs	260,057	7,651
Equity	AeroVironment Ord Shs	1,279,860	11,410
Equity	Aimmune Therapeutics Ord Shs	388,003	14,223
Equity	Air Transport Services Group Ord Shs	215,709	10,047
Equity	Alamo Group Ord Shs	178,365	1,947
Equity	Albany International Ord Shs Class A	504,825	6,350
Equity	Alder Biopharmaceuticals Ord Shs	318,331	19,119
Equity	Allegheny Technologies Ord Shs	1,284,598	43,472
Equity	Allied Motion Technologies Ord Shs	274,001	5,034
Equity	Alpha and Omega Semiconductor Ord Shs	173,252	14,897
Equity	Alteryx Ord Shs Class A	1,569,785	27,439
Equity	Amedisys Ord Shs	512,961	4,105
Equity	Amer Vanguard Ord Shs	178,074	9,893
Equity	Ameresco Ord Shs Class A	165,397	12,117
Equity	America's Car-Mart Ord Shs	139,431	1,783
Equity	American Eagle Outfitters Ord Shs	1,729,112	69,638
Equity	American Equity Investment Life Holding Ord Shs	514,276	14,544
Equity	American Public Education Ord Shs	286,081	8,656



Equity	American States Water Ord Shs	408,293	6,678
Equity	AMERISAFE Ord Shs	187,647	3,029
Equity	Amicus Therapeutics Ord Shs	413,780	34,225
Equity	AMN Healthcare Ord Shs	727,018	13,291
Equity	Amphastar Pharmaceuticals Ord Shs	132,275	6,875
Equity	Amyris Ord Shs	300,735	37,876
Equity	AnaptysBio Ord Shs	1,070,432	10,729
Equity	ANI Pharmaceuticals Ord Shs	111,610	1,974
Equity	Antares Pharma Ord Shs	121,229	36,080
Equity	AppFolio Ord Shs Class A	1,343,933	17,142
Equity	Applied Industrial Technologies Ord Shs	331,389	4,235
Equity	Approach Resources Ord Shs	145,786	65,375
Equity	Apptio Ord Shs Class A	792,792	21,450
Equity	Arbutus Biopharma Ord Shs	375,420	39,727
Equity	ArcBest Ord Shs	561,821	11,572
Equity	ARENA PHARMACEUTICALS	914,463	19,871
Equity	ArQule Ord Shs	561,438	99,194
Equity	Array BioPharma Ord Shs	1,244,910	81,902
Equity	Arrowhead Pharmaceuticals Ord Shs	973,568	50,786
Equity	Artisan Partners Asset Management Ord Shs Class A	370,915	11,448
Equity	Asbury Automotive Group Ord Shs	109,175	1,588
Equity	Ascena Retail Group Ord Shs	283,436	62,021
Equity	ASGN Ord Shs	1,323,498	16,768
Equity	Assembly Biosciences Ord Shs	459,162	12,363
Equity	At Home Group Ord Shs	762,301	24,177
Equity	Atara Biotherapeutics Ord Shs	760,261	18,386
Equity	Athersys Ord Shs	198,362	94,458
Equity	Atlas Air Worldwide Holdings Ord Shs	423,746	6,647
Equity	AtriCure Ord Shs	254,003	7,251
Equity	ATRION Ord Shs	262,634	378
Equity	Audentes Therapeutics Ord Shs	675,603	17,065
Equity	Avanos Medical Ord Shs	898,172	13,112
Equity	AVEO Pharmaceuticals Ord Shs	179,319	54,175
Equity	Avid Bioservices Ord Shs	177,777	25,915
Equity	Avis Budget Group Ord Shs	351,001	10,921
Equity	AVX Ord Shs	223,640	12,390
Equity	AxoGen Ord Shs	637,763	17,307
Equity	Axon Enterprise Ord Shs	1,450,511	21,197
Equity	Axos Financial Ord Shs	584,596	16,999
Equity	AXT Ord Shs	143,736	20,103
Equity	B Riley Financial Ord Shs	277,916	12,270
Equity	Badger Meter Ord Shs	335,491	6,336
Equity	BancFirst Ord Shs	482,178	8,043
Equity	Bancorp Ord Shs	127,278	13,272



Equity	Barnes Group Ord Shs	371,061	5,224
Equity	Barrett Business Services Ord Shs	185,448	2,777
Equity	Bassett Furniture Industries Ord Shs	175,419	8,255
Equity	Bbx Capital Ord Shs Class A	172,025	23,184
Equity	Biohaven Pharmaceutical Holding Company Ord Shs	195,861	5,216
Equity	BioTelemetry Ord Shs	388,956	6,035
Equity	BJs Restaurants Ord Shs	716,441	9,923
Equity	Blackbaud Ord Shs	636,483	6,272
Equity	Blackline Ord Shs	339,272	6,008
Equity	Bloomin' Brands Ord Shs	142,765	7,214
Equity	Blucora Ord Shs	922,409	22,917
Equity	Bluelinx Holdings Ord Shs	305,422	9,699
Equity	Blueprint Medicines Ord Shs	1,034,529	13,253
Equity	Boingo Wireless Ord Shs	812,437	23,279
Equity	Boise Cascade Ord Shs	424,746	11,542
Equity	Boot Barn Holdings Ord Shs	764,257	26,901
Equity	Boston Beer Ord Shs Class A	607,488	2,113
Equity	Boston Private Financial Holdings Ord Shs	158,395	11,604
Equity	Bottomline Technologies Ord Shs	1,342,954	18,470
Equity	Boyd Gaming Ord Shs	1,320,150	39,000
Equity	Brady Nonvoting Ord Shs Class A	353,150	8,072
Equity	Brightcove Ord Shs	119,465	14,222
Equity	Brink's Ord Shs	107,834	1,546
Equity	Brinker International Ord Shs	275,333	5,892
Equity	Bristow Group Ord Shs	295,414	24,354
Equity	Bryn Mawr Bank Ord Shs	195,995	4,179
Equity	Buckle Ord Shs	357,621	15,515
Equity	Builders FirstSource Ord Shs	380,755	25,937
Equity	Cabot Microelectronics Ord Shs	774,600	7,508
Equity	CACI International Ord Shs Class A	1,336,561	7,258
Equity	Cadence Bancorporation Ord Shs Class A	253,312	9,698
Equity	CAI International Ord Shs	115,471	5,049
Equity	Cal Maine Foods Ord Shs	574,673	11,898
Equity	CalAmp Ord Shs	194,627	8,123
Equity	Calavo Growers Ord Shs	444,940	4,606
Equity	Caleres Ord Shs	358,492	9,997
Equity	California Resources Ord Shs	1,117,597	23,029
Equity	Callaway Golf Ord Shs	666,639	27,445
Equity	Cambium Learning Group Ord Shs	297,326	25,112
Equity	Camden National Ord Shs	171,023	3,937
Equity	Cannae Holdings Ord Shs	339,977	16,228
Equity	Carbonite Ord Shs	517,282	14,510
Equity	Care.com Ord Shs	266,116	12,036
Equity	Caredx Ord Shs	1,086,318	37,654



Equity	Career Education Ord Shs	531,493	35,599
Equity	Carolina Financial Ord Shs	162,234	4,301
Equity	Carpenter Technology Ord Shs	740,884	12,568
Equity	Carriage Services Ord Shs	161,905	7,513
Equity	Carrizo Oil and Gas Ord Shs	460,832	18,287
Equity	Carrols Restaurant Group Ord Shs	162,994	11,164
Equity	Carvana Ord Shs Class A	3,173,428	53,705
Equity	Casella Waste Systems Ord Shs Class A	881,296	28,374
Equity	CASI Pharmaceuticals Ord Shs	355,639	76,154
Equity	Castle Brands Ord Shs	35,313	33,003
Equity	Catalyst Biosciences Ord Shs	207,235	19,224
Equity	Catalyst Pharmaceuticals Ord Shs	219,716	58,126
Equity	Cato Ord Shs Class A	166,499	7,921
Equity	Cavco Industries Ord Shs	667,920	2,640
Equity	CBIZ Ord Shs	272,360	11,492
Equity	CenterState Banks Ord Shs	102,495	3,654
Equity	Central Garden and Pet Ord Shs Class A	578,227	17,448
Equity	Central Pacific Financial Ord Shs	152,554	5,772
Equity	Century Communities Ord Shs	162,514	6,191
Equity	Century Group 22 Ord Shs	146,404	52,101
Equity	Cerus Ord Shs	537,066	74,489
Equity	Ceva Ord Shs	138,000	4,800
Equity	Chart Industries Ord Shs	965,261	12,323
Equity	Chase Ord Shs	172,896	1,439
Equity	Chefs' Warehouse Ord Shs	433,437	11,924
Equity	Chegg Ord Shs	1,332,656	46,875
Equity	ChemoCentryx Ord Shs	238,226	18,847
Equity	Chesapeake Lodging Trust REIT Ord Shs	182,222	5,682
Equity	Chesapeake Utilities Ord Shs	179,546	2,140
Equity	Children's Place Ord Shs	112,464	880
Equity	Churchill Downs Ord Shs	1,130,517	4,071
Equity	Cimpress Ord Shs	1,398,613	10,238
Equity	Citi Trends Ord Shs	226,650	7,878
Equity	CNO Financial Group Ord Shs	132,307	6,235
Equity	Codexis Ord Shs	818,449	47,723
Equity	Cogent Communications Holdings Ord Shs	147,089	2,636
Equity	Cohu Ord Shs	130,118	5,184
Equity	Collegium Pharmaceutical Ord Shs	256,992	17,435
Equity	Columbus McKinnon Ord Shs	398,682	10,083
Equity	Comfort Systems USA Ord Shs	460,788	8,170
Equity	Commercial Metals Ord Shs	147,621	7,194
Equity	Commercial Vehicle Group Ord Shs	132,060	14,417
Equity	Community Healthcare Trust Ord Shs	199,914	6,453
Equity	Comtech Telecommunications Ord Shs	435,276	12,001



Equity	Concert Pharmaceuticals Ord Shs	174,563	11,763
Equity	CONMED Ord Shs	499,641	6,307
Equity	ConnectOne Bancorp Ord Shs	150,741	6,347
Equity	Conns Ord Shs	650,051	18,389
Equity	Container Store Group Ord Shs	261,105	23,523
Equity	Control4 Ord Shs	164,509	4,792
Equity	Cooper Standard Holdings Ord Shs	193,048	1,609
Equity	Corcept Therapeutics Ord Shs	218,207	15,564
Equity	CorePoint Lodging Ord Shs	185,145	9,519
Equity	Corium International Ord Shs	282,152	29,669
Equity	Cornerstone OnDemand Ord Shs	157,198	2,770
Equity	CorVel Ord Shs	304,986	5,062
Equity	Coupa Software Ord Shs	1,809,413	22,875
Equity	Covenant Transportation Group Ord Shs Class A	310,710	10,692
Equity	CRA International Ord Shs	403,970	8,044
Equity	Craft Brew Alliance Ord Shs	220,823	13,506
Equity	Cray Ord Shs	181,138	8,425
Equity	Cree Ord Shs	1,496,812	39,525
Equity	Crocs Ord Shs	818,047	38,424
Equity	Cross Country Healthcare Ord Shs	127,362	14,589
Equity	CryoLife Ord Shs	464,957	13,209
Equity	CryoPort Ord Shs	376,832	29,417
Equity	CSG Systems International Ord Shs	154,940	3,860
Equity	CTI Biopharma Ord Shs	16,632	7,700
Equity	CTS Ord Shs	418,460	12,200
Equity	Cubic Ord Shs	363,497	4,976
Equity	Culp Ord Shs	31,968	1,321
Equity	Cutera Ord Shs	275,080	8,451
Equity	CVR Energy Ord Shs	1,342,825	33,387
Equity	Cymabay Therapeutics Ord Shs	385,506	34,793
Equity	CytomX Therapeutics Ord Shs	350,575	18,950
Equity	Cytosorbents Ord Shs	355,292	27,542
Equity	Darling Ingredients Ord Shs	189,336	9,800
Equity	Deckers Outdoor Ord Shs	1,364,026	11,503
Equity	Del Taco Restaurants Ord Shs	144,980	12,276
Equity	Delek US Holdings Ord Shs	1,285,968	30,308
Equity	Denbury Resources Ord Shs	1,289,172	207,931
Equity	Dennys Ord Shs	243,616	16,550
Equity	Diamond Hill Investment Group Ord Shs Class A	213,353	1,290
Equity	Diamond Offshore Drilling Ord Shs	237,300	11,865
Equity	Dicerna Pharmaceuticals Ord Shs	559,508	36,665
Equity	Digimarc Ord Shs	143,003	4,547
Equity	Dillard's Ord Shs Class A	650,951	8,527
Equity	Dine Brands Global Ord Shs	702,112	8,635



Equity	Diodes Ord Shs	540,297	16,230
Equity	Diplomat Pharmacy Ord Shs	363,802	18,743
Equity	DMC Global Ord Shs	469,363	11,504
Equity	Douglas Dynamics Ord Shs	403,265	9,186
Equity	Drive Shack REIT Ord Shs	214,953	36,066
Equity	DSW Ord Shs Class A	961,718	28,386
Equity	Ducommun Ord Shs	321,002	7,860
Equity	Durect Ord Shs	113,320	103,018
Equity	DXP Enterprises Ord Shs	104,543	2,609
Equity	Dynavax Technologies Ord Shs	248,298	20,024
Equity	EastGroup Properties REIT Ord Shs	337,921	3,534
Equity	Ebix Ord Shs	819,044	10,348
Equity	Echo Global Logistics Ord Shs	436,612	14,107
Equity	Editas Medicine Ord Shs	540,081	16,973
Equity	Education Management Class B WTS	0	6,600
Equity	eGain Ord Shs	283,865	35,045
Equity	eHealth Ord Shs	119,285	4,221
Equity	Eldorado Resorts Ord Shs	1,448,086	29,796
Equity	Electro Scientific Industries Ord Shs	416,828	23,887
Equity	EMCOR Group Ord Shs	436,990	5,818
Equity	Emergent BioSolutions Ord Shs	1,101,468	16,732
Equity	Employers Holdings Ord Shs	132,185	2,918
Equity	Enanta Pharmaceuticals Ord Shs	668,041	7,817
Equity	Encore Capital Group Ord Shs	177,099	4,940
Equity	Endo International Ord Shs	238,330	14,161
Equity	Endocyte Ord Shs	765,971	43,129
Equity	Ennis Ord Shs	218,426	10,681
Equity	Enova International Ord Shs	480,269	16,676
Equity	Enphase Energy Ord Shs	403,821	83,262
Equity	Ensign Group Ord Shs	638,535	16,839
Equity	Enstar Group Ord Shs	151,163	725
Equity	Entegris Ord Shs	1,317,949	45,525
Equity	Enterprise Financial Services Ord Shs	131,193	2,473
Equity	Entravision Communications Ord Shs Class A	158,309	32,308
Equity	Investnet Ord Shs	826,116	13,554
Equity	ePlus Ord Shs	208,112	2,245
Equity	ESCO Technologies Ord Shs	121,129	1,780
Equity	Etsy Ord Shs	2,453,395	47,750
Equity	Everbridge Ord Shs	760,329	13,191
Equity	Everi Holdings Ord Shs	255,751	27,890
Equity	Evertec Ord Shs	332,556	13,799
Equity	ExlService Holdings Ord Shs	207,272	3,131
Equity	Exponent Ord Shs	827,638	15,441
Equity	Express Ord Shs	266,070	24,057



Equity	Exterran Ord Shs	207,252	7,812
Equity	EZCORP Non Voting Ord Shs Class A	254,243	23,761
Equity	FARO Technologies Ord Shs	386,872	6,012
Equity	Fate Therapeutics Ord Shs	664,176	40,772
Equity	FBL Financial Group Ord Shs Class A	463,615	6,161
Equity	Federal Agricultural Mortgage Ord Shs Class C	443,402	6,143
Equity	Federal Signal Ord Shs	373,768	13,957
Equity	Fennec Pharmaceuticals Ord Shs	149,355	18,214
Equity	Ferro Ord Shs	359,237	15,471
Equity	FibroGen Ord Shs	1,565,588	25,771
Equity	Fidelity Southern Ord Shs	198,042	7,992
Equity	First Bancorp Ord Shs	210,733	5,202
Equity	First Bancorp Ord Shs	344,672	37,876
Equity	First Commonwealth Financial Ord Shs	154,524	9,574
Equity	First Defiance Financial Ord Shs	180,660	6,000
Equity	First Financial Bankshares Ord Shs	304,956	5,160
Equity	First Industrial Realty Trust Ord Shs	187,395	5,968
Equity	First Merchants Ord Shs	175,506	3,901
Equity	FirstCash Ord Shs	1,058,538	12,909
Equity	Five Below Ord Shs	2,794,079	21,483
Equity	Five9 Ord Shs	1,103,522	25,258
Equity	Flagstar Bancorp Ord Shs	151,276	4,807
Equity	Fossil Group Ord Shs	512,579	22,018
Equity	Fox Factory Holding Ord Shs	504,010	7,195
Equity	Franklin Electric Ord Shs	147,893	3,130
Equity	Freshpet Ord Shs	599,605	16,338
Equity	FTI Consulting Ord Shs	1,184,653	16,186
Equity	G III Apparel Group Ord Shs	878,696	18,234
Equity	G1 Therapeutics Ord Shs	852,693	16,307
Equity	Gaia Ord Shs Class A	198,675	12,901
Equity	GAIN Capital Holdings Ord Shs	157,898	24,292
Equity	Gannett Ord Shs	316,817	31,650
Equity	GasLog Ord Shs	169,040	8,559
Equity	GATX Ord Shs	235,092	2,715
Equity	GCP Applied Technologies Ord Shs	146,105	5,503
Equity	Genco Shipping and Trading Ord Shs	243,698	17,407
Equity	Generac Holdings Ord Shs	759,899	13,471
Equity	Genomic Health Ord Shs	440,209	6,269
Equity	German American Bancorp Ord Shs	126,479	3,585
Equity	Geron Ord Shs	152,997	86,930
Equity	Gibraltar Industries Ord Shs	157,639	3,457
Equity	Global Blood Therapeutics Ord Shs	655,994	17,263
Equity	Global Brass and Copper Holdings Ord Shs	173,319	4,697
Equity	Globus Medical Ord Shs Class A	1,695,024	29,863



Equity	Glu Mobile Ord Shs	550,473	73,889
Equity	GlycoMimetics Ord Shs	110,304	7,660
Equity	Gold Resource Ord Shs	175,994	34,240
Equity	Golden Entertainment Ord Shs	350,210	14,586
Equity	Granite Construction Ord Shs	175,579	3,842
Equity	Great Southern Bancorp Ord Shs	167,434	3,025
Equity	Green Dot Ord Shs Class A	1,723,374	19,403
Equity	Greenbrier Ord Shs	144,000	2,396
Equity	Greenhill Ord Shs	150,116	5,697
Equity	Greif Ord Shs Class A	175,522	3,271
Equity	Griffon Ord Shs	114,907	7,115
Equity	Groupon Ord Shs	421,132	111,706
Equity	GTT Communications Ord Shs	695,528	16,026
Equity	GTX Ord Shs	30,488	19,419
Equity	Guess Ord Shs	878,146	38,856
Equity	H and E Equipment Services Ord Shs	479,466	12,691
Equity	Hackett Group Ord Shs	320,869	15,924
Equity	Haemonetics Ord Shs	2,375,014	20,728
Equity	Halozyme Therapeutics Ord Shs	803,278	44,209
Equity	Hamilton Lane Ord Shs Class A	1,091,236	24,644
Equity	Harmonic Ord Shs	204,721	37,222
Equity	Harsco Ord Shs	1,011,498	35,429
Equity	Haverty Furniture Companies Ord Shs	147,031	6,653
Equity	HC 2 Holdings Ord Shs	170,724	27,896
Equity	HCI Group Ord Shs	20,431	467
Equity	Health Insurance Innovations Ord Shs Class A	399,615	6,482
Equity	Healthequity Ord Shs	2,030,665	21,509
Equity	Heidrick and Struggles International Ord Shs	303,465	8,965
Equity	Helix Energy Solutions Group Ord Shs	451,842	45,733
Equity	Herc Holdings Ord Shs	409,088	7,990
Equity	Heritage Insurance Holdings Ord Shs	172,431	11,635
Equity	Hertz Global Holdings Ord Shs	129,121	7,907
Equity	HFF Ord Shs Class A	251,991	5,932
Equity	HighPoint Resources Ord Shs	467,504	95,800
Equity	Hillenbrand Ord Shs	563,166	10,768
Equity	Hooker Furniture Ord Shs	151,356	4,478
Equity	Horace Mann Educators Ord Shs	171,024	3,809
Equity	Horizon Pharma Ord Shs	997,601	50,950
Equity	Hortonworks Ord Shs	727,548	31,896
Equity	Houlihan Lokey Ord Shs Class A	959,300	21,351
Equity	HubSpot Ord Shs	2,088,242	13,834
Equity	ICF International Ord Shs	393,698	5,218
Equity	II VI Ord Shs	455,783	9,636
Equity	Immersion Ord Shs	134,715	12,745



Equity	ImmunoGen Ord Shs	574,242	60,638
Equity	Immunomedics Ord Shs	1,407,546	67,573
Equity	Independent Bank Group Ord Shs	107,738	1,625
Equity	Independent Bank Ord Shs	129,186	1,564
Equity	Independent Bank Ord Shs	253,835	10,733
Equity	Ingevity Ord Shs	1,498,451	14,708
Equity	Innophos Holdings Ord Shs	164,324	3,701
Equity	Innospec Ord Shs	213,288	2,779
Equity	Innovative Industrial Properties Ord Shs	610,284	12,651
Equity	Inogen Ord Shs	2,059,640	8,437
Equity	Insight Enterprises Ord Shs	135,928	2,513
Equity	Insmmed Ord Shs	548,407	27,122
Equity	Insperty Ord Shs	2,160,726	18,319
Equity	Insteel Industries Ord Shs	192,245	5,358
Equity	Instructure Ord Shs	467,811	13,215
Equity	Integer Holdings Ord Shs	878,772	10,594
Equity	Integrated Device Technology Ord Shs	1,170,925	24,908
Equity	Intellia Therapeutics Ord Shs	269,600	9,420
Equity	Intelsat Ord Shs	1,824,360	60,812
Equity	Inter Parfums Ord Shs	556,075	8,628
Equity	Interface Ord Shs	332,481	14,239
Equity	Internap Ord Shs	117,977	9,341
Equity	International Speedway Ord Shs Class A	156,235	3,567
Equity	Intersect ENT Ord Shs	196,305	6,828
Equity	Intra Cellular Therapies Ord Shs	486,840	22,435
Equity	Intrepid Potash Ord Shs	344,367	95,924
Equity	IntriCon Ord Shs	563,124	10,020
Equity	Invacare Ord Shs	176,870	12,156
Equity	ION Geophysical Ord Shs	356,717	22,940
Equity	Iovance Biotherapeutics Ord Shs	450,113	40,010
Equity	iRhythm Technologies Ord Shs	914,700	9,663
Equity	Iridium Communications Ord Shs	620,483	27,577
Equity	James River Group Holdings Ord Shs	208,710	4,897
Equity	Jernigan Capital Ord Shs	167,476	8,682
Equity	John B Sanfilippo and Son Ord Shs	156,750	2,196
Equity	Johnson Outdoors Ord Shs Class A	518,047	5,571
Equity	K12 Ord Shs	184,717	10,436
Equity	Kadant Ord Shs	467,530	4,335
Equity	Kaiser Aluminium Ord Shs	238,187	2,184
Equity	Kaman Ord Shs	189,388	2,836
Equity	Karyopharm Therapeutics Ord Shs	424,830	24,946
Equity	KB Home Ord Shs	259,376	10,848
Equity	Kelly Services Ord Shs Class A	274,975	11,443
Equity	Kemper Ord Shs	1,869,095	23,233



Equity	Kforce Ord Shs	390,476	10,385
Equity	Kimball International Ord Shs Class B	166,277	9,927
Equity	Kindred Biosciences Ord Shs	143,127	10,260
Equity	Kinsale Capital Group Ord Shs	537,765	8,421
Equity	Koppers Holdings Ord Shs	129,709	4,164
Equity	Korn Ferry International Ord Shs	1,026,408	20,845
Equity	Kraton Ord Shs	301,807	6,401
Equity	Kronos Worldwide Ord Shs	145,633	8,962
Equity	Kura Oncology Ord Shs	289,818	16,561
Equity	Lakeland Bancorp Ord Shs	222,123	12,306
Equity	Lakeland Financial Ord Shs	230,541	4,960
Equity	Lancaster Colony Ord Shs	108,028	724
Equity	Lands' End Ord Shs	181,467	10,340
Equity	Lattice Semiconductor Ord Shs	109,848	13,731
Equity	LeMaitre Vascular Ord Shs	163,599	4,223
Equity	Lendingtree Ord Shs	297,289	1,292
Equity	LGI Homes Ord Shs	185,111	3,902
Equity	LHC Group Ord Shs	397,438	3,859
Equity	Liberty Media Liberty Braves Ord Shs Series C	187,507	6,881
Equity	Liberty TripAdvisor Holdings Ord Shs Series A	177,532	11,955
Equity	Ligand Pharmaceuticals Ord Shs	2,168,745	7,901
Equity	Limelight Networks Ord Shs	349,763	69,674
Equity	LivaNova Ord Shs	2,086,911	16,834
Equity	Live Oak Bancshares Ord Shs	130,998	4,888
Equity	LivePerson Ord Shs	815,115	31,411
Equity	Louisiana Pacific Ord Shs	104,318	3,938
Equity	Loxo Oncology Ord Shs	1,714,450	10,036
Equity	Luminex Ord Shs	199,228	6,573
Equity	Madrigal Pharmaceuticals Ord Shs	1,221,826	5,706
Equity	Magellan Health Ord Shs	110,741	1,537
Equity	Malibu Boats Class A Ord Shs	686,681	12,549
Equity	Mammoth Energy Services Ord Shs	557,993	19,175
Equity	ManTech International Ord Shs Class A	795,491	12,567
Equity	Marcus & Millichap Ord Shs	316,278	9,112
Equity	Marinus Pharmaceuticals Ord Shs	574,540	57,454
Equity	Marten Transport Ord Shs	309,477	14,702
Equity	Matador Resources Ord Shs	486,893	14,732
Equity	Materion Ord Shs	430,821	7,121
Equity	Matrix Service Ord Shs	443,601	17,996
Equity	Maui Land and Pineapple Ord Shs	4,698	367
Equity	Maximus Ord Shs	165,057	2,537
Equity	MCBC Holdings Ord Shs	407,812	11,366
Equity	McGrath Rent Ord Shs	481,079	8,832
Equity	MedCath Ord Shs	1	10,300



Equity	Medifast Ord Shs	1,426,782	6,440
Equity	Medpace Holdings Ord Shs	762,235	12,723
Equity	Meridian Bancorp Ord Shs	210,052	12,356
Equity	Merit Medical Systems Ord Shs	850,714	13,844
Equity	Meritage Ord Shs	129,555	3,247
Equity	Meritor Ord Shs	448,513	23,167
Equity	Mesa Laboratories Ord Shs	235,181	1,267
Equity	Meta Financial Group Ord Shs	153,150	1,853
Equity	MGP Ingredients Ord Shs	575,448	7,286
Equity	Middlesex Water Ord Shs	144,776	2,990
Equity	MINDBODY Ord Shs Class A	602,880	14,831
Equity	Mirati Therapeutics Ord Shs	841,865	17,874
Equity	Mistras Group Ord Shs	177,066	8,171
Equity	Mitek Systems Ord Shs	130,601	18,525
Equity	Mobile Mini Ord Shs	511,379	11,662
Equity	MobileIron Ord Shs	181,387	34,224
Equity	Model N Ord Shs	191,183	12,062
Equity	Modine Manufacturing Ord Shs	253,538	17,016
Equity	Moelis Ord Shs Class A	1,240,179	22,631
Equity	Momenta Pharmaceuticals Ord Shs	392,791	14,935
Equity	Monarch Casino and Resort Ord Shs	334,012	7,349
Equity	Monmouth Real Estate Investment REIT Ord Shs	154,827	9,260
Equity	Moog Ord Shs Class A	194,980	2,268
Equity	Movado Group Ord Shs	478,372	11,417
Equity	MSA Safety Ord Shs	592,764	5,569
Equity	Mueller Water Products Ord Shs Series A	160,024	13,903
Equity	Multi Color Ord Shs	144,109	2,315
Equity	Myokardia Ord Shs	1,207,960	18,527
Equity	MYR Group Ord Shs	129,385	3,964
Equity	Myriad Genetics Ord Shs	1,293,244	28,114
Equity	Nanometrics Ord Shs	116,087	3,094
Equity	Natera Ord Shs	309,257	12,918
Equity	National Beverage Ord Shs	132,364	1,135
Equity	National General Holdings Ord Shs	342,827	12,773
Equity	National HealthCare Ord Shs	142,148	1,886
Equity	National Presto Industries Ord Shs	222,350	1,715
Equity	National Storage Affiliates Ord Shs	147,730	5,807
Equity	National Western Life Group Ord Shs Class A	168,538	528
Equity	Navigant Consulting Ord Shs	154,894	6,717
Equity	Navistar International Ord Shs	1,086,432	28,219
Equity	Neenah Ord Shs	160,863	1,864
Equity	Nelnet Ord Shs Class A	325,412	5,692
Equity	Neogen Ord Shs	1,022,235	14,291
Equity	NeoGenomics Ord Shs	385,761	25,131



Equity	Netgear Ord Shs	269,187	4,283
Equity	New Media Investment Group Ord Shs	192,061	12,241
Equity	New Relic Ord Shs	1,974,872	20,958
Equity	New York And Company Ord Shs	195,644	50,685
Equity	New York Times Ord Shs Class A	1,120,229	48,390
Equity	Newpark Resources Ord Shs	288,475	27,872
Equity	NexPoint Residential Trust Ord Shs	448,997	13,524
Equity	NextGen Healthcare Ord Shs	248,932	12,397
Equity	NII Holdings Ord Shs	607,295	103,634
Equity	NMI Holdings Ord Shs Class A	715,989	31,611
Equity	NN Ord Shs	97,282	6,236
Equity	Noble Ord Shs	919,883	130,851
Equity	Noodles Ord Shs Class A	491,708	40,637
Equity	Northern Oil and Gas Ord Shs	430,060	107,515
Equity	Northfield Bancorp Ord Shs	148,502	9,328
Equity	Novanta Ord Shs	1,129,489	16,513
Equity	Novavax Ord Shs	195,080	103,766
Equity	Novocure Ord Shs	1,999,374	38,156
Equity	Nuvectra Ord Shs	215,096	9,786
Equity	NV5 Global Ord Shs	566,151	6,530
Equity	NVE Ord Shs	177,243	1,674
Equity	Oasis Petroleum Ord Shs	1,038,983	73,271
Equity	Ocwen Financial Ord Shs	174,806	44,367
Equity	OFG Bancorp Ord Shs	340,620	21,091
Equity	Ohr Pharmaceutical Ord Shs	1,406	7,600
Equity	Oil States International Ord Shs	180,940	5,450
Equity	Ollie's Bargain Outlet Holdings Ord Shs	2,086,715	21,714
Equity	Omniceil Ord Shs	225,550	3,137
Equity	On Deck Capital Ord Shs	200,181	26,444
Equity	OneSpan Ord Shs	187,700	9,853
Equity	Ooma Ord Shs	134,377	8,095
Equity	Opus Bank Ord Shs	132,863	4,849
Equity	Orbcomm Ord Shs	129,180	11,895
Equity	Orthofix Medical Ord Shs	241,530	4,178
Equity	Otter Tail Ord Shs	166,548	3,477
Equity	Overstock Com Ord Shs	442,341	15,969
Equity	Oxford Industries Ord Shs	407,433	4,517
Equity	Par Technology Ord Shs	248,042	11,163
Equity	Patrick Industries Ord Shs	328,501	5,549
Equity	Paylocity Holding Ord Shs	1,054,602	13,130
Equity	PC Connection Ord Shs	192,622	4,953
Equity	PDC Energy Ord Shs	568,768	11,617
Equity	PDL BioPharma Ord Shs	180,912	68,788
Equity	Peabody Energy Ord Shs	1,445,630	40,562



Equity	Pebblebrook Hotel Trust REIT Ord Shs	328,130	9,022
Equity	Penn National Gaming Ord Shs	1,109,700	33,709
Equity	Penn VA Ord Shs	505,630	6,278
Equity	PennyMac Financial Services Ord Shs Class A	198,675	9,506
Equity	Perficient Ord Shs	197,077	7,395
Equity	Performance Food Group Ord Shs	729,070	21,894
Equity	PGT Innovations Ord Shs	447,336	20,710
Equity	Phibro Animal Health Ord Shs Class A	445,130	10,376
Equity	Photronics Ord Shs	170,277	17,287
Equity	Pieris Pharmaceuticals Ord Shs	154,521	27,593
Equity	Pioneer Energy Services Ord Shs	206,320	69,939
Equity	Piper Jaffray Ord Shs	229,126	3,001
Equity	PJT Partners Ord Shs Class A	754,992	14,422
Equity	Planet Fitness Ord Shs Class A	1,944,216	35,984
Equity	Plantronics Ord Shs	643,944	10,679
Equity	Plug Power Ord Shs	155,034	80,747
Equity	PolarityTE Ord Shs	108,679	5,690
Equity	PolyOne Ord Shs	319,856	7,316
Equity	Preferred Bank Ord Shs	136,656	2,336
Equity	Primerica Ord Shs	1,942,061	16,110
Equity	Primoris Services Ord Shs	143,062	5,764
Equity	Profire Energy Ord Shs	175,115	54,895
Equity	Progress Software Ord Shs	457,676	12,969
Equity	ProPetro Holding Ord Shs	253,385	15,366
Equity	PROS Holdings Ord Shs	252,529	7,211
Equity	Proto Labs Ord Shs	1,582,077	9,781
Equity	Providence Service Ord Shs	319,647	4,751
Equity	PTC Therapeutics Ord Shs	974,263	20,729
Equity	Pyxus International Ord Shs	282,164	12,268
Equity	Q2 Holdings Ord Shs	788,119	13,016
Equity	QCR Holdings Ord Shs	173,041	4,236
Equity	Quad Graphics Ord Shs Class A	126,666	6,078
Equity	Quaker Chemical Ord Shs	309,786	1,532
Equity	Qualys Ord Shs	1,484,673	16,663
Equity	Quidel Ord Shs	952,720	14,619
Equity	QuinStreet Ord Shs	584,555	43,077
Equity	Quorum Health Ord Shs	219,158	37,399
Equity	Quotient Technology Ord Shs	158,922	10,253
Equity	R1 RCM Ord Shs	666,394	65,590
Equity	RadNet Ord Shs	405,718	26,958
Equity	Rapid7 Ord Shs	695,167	18,829
Equity	Raven Industries Ord Shs	310,048	6,777
Equity	Rayonier Advanced Materials Ord Shs	183,415	9,952
Equity	RBC Bearings Ord Shs	612,717	4,075



Equity	RCI Hospitality Holdings Ord Shs	337,524	11,399
Equity	Reata Pharmaceuticals Ord Shs Class A	124,520	1,523
Equity	Red Lion Hotels Ord Shs	136,388	10,911
Equity	Red Rock Resorts Ors Shs Class A	943,677	35,410
Equity	Regenxbio Ord Shs	1,120,722	14,844
Equity	Regional Management Ord Shs	206,538	7,164
Equity	Regis Ord Shs	258,991	12,677
Equity	Remark Holdings Ord Shs	142,009	44,517
Equity	Renewable Energy Ord Shs	308,304	10,705
Equity	Republic First Bancorp Ord Shs	205,655	28,763
Equity	Retrophin Ord Shs	251,732	8,762
Equity	Revanche Therapeutics Ord Shs	180,933	7,281
Equity	REX American Resources Ord Shs	183,813	2,433
Equity	Rexford Industrial Realty REIT Ord Shs	388,729	12,163
Equity	Rexnord Ord Shs	702,148	22,797
Equity	RH Ord Shs	1,189,178	9,077
Equity	Rigel Pharmaceuticals Ord Shs	198,311	61,779
Equity	Ring Energy Ord Shs	101,587	10,251
Equity	RLI	547,938	6,973
Equity	RMR Group Ord Shs Class A	877,702	9,458
Equity	Rocky Brands Ord Shs	279,180	9,865
Equity	Rogers Ord Shs	129,642	880
Equity	Rudolph Technologies Ord Shs	155,135	6,345
Equity	Rush Enterprises Ord Shs Class A	143,875	3,660
Equity	Ruths Hospitality Group Ord Shs	304,174	9,641
Equity	Ryman Hospitality Properties REIT Ord Shs	935,979	10,862
Equity	Safe Bulkers Ord Shs	161,124	55,946
Equity	Safety Insurance Group Ord Shs	164,506	1,836
Equity	Saia Ord Shs	880,857	11,522
Equity	Sangamo Therapeutics Ord Shs	583,046	34,398
Equity	Savara Ord Shs	167,210	14,983
Equity	Schnitzer Steel Industries Ord Shs Class A	281,347	10,401
Equity	Scientific Games Ord Shs	650,977	25,629
Equity	SEACOR Holdings Ord Shs	335,000	6,780
Equity	SeaWorld Entertainment Ord Shs	535,913	17,051
Equity	Select Medical Holdings Ord Shs	471,426	25,621
Equity	Selective Insurance Group Ord Shs	607,124	9,561
Equity	Semtech Ord Shs	810,426	14,576
Equity	Senseonics Holdings Ord Shs	332,851	69,780
Equity	ServisFirst Bancshares Ord Shs	508,950	13,000
Equity	Shake Shack Ord Shs Class A	1,009,924	16,028
Equity	Shenandoah Telecommunications Ord Shs	214,365	5,532
Equity	Shoe Carnival Ord Shs	309,117	8,029
Equity	Shotspotter Ord Shs	562,091	9,171



Equity	Shutterfly Ord Shs	841,218	12,767
Equity	Shutterstock Ord Shs	118,057	2,163
Equity	Sientra Ord Shs	408,038	17,087
Equity	Silicon Laboratories Ord Shs	1,275,928	13,899
Equity	Simpson Manufacturing Ord Shs	747,715	10,319
Equity	SiteOne Landscape Supply Ord Shs	1,130,853	15,010
Equity	Skywest Ord Shs	1,056,372	17,935
Equity	SMART Global Holdings Ord Shs	398,825	13,877
Equity	Solaris Oilfield Infrastructure Ord Shs Class A	322,452	17,070
Equity	Sonic Ord Shs	134,181	3,096
Equity	Sorrento Therapeutics Ord Shs	323,585	73,542
Equity	Sothebys Ord Shs	154,063	3,132
Equity	Southside Bancshares Ord Shs	146,717	4,216
Equity	SP Plus Ord Shs	168,995	4,630
Equity	Spark Energy Ord Shs Class A	130,301	15,794
Equity	Spark Therapeutics Ord Shs	185,743	3,405
Equity	Spartan Motors Ord Shs	369,930	25,080
Equity	Spectrum Pharmaceuticals Ord Shs	740,074	44,052
Equity	SPS Commerce Ord Shs	200,564	2,021
Equity	SPX Flow Ord Shs	205,140	3,945
Equity	SPX Ord Shs	778,521	23,372
Equity	SRC Energy Ord Shs	688,157	77,408
Equity	Staar Surgical Ord Shs	1,087,248	22,651
Equity	STAG Industrial REIT Ord Shs	127,298	4,629
Equity	Stamps.com Ord Shs	1,002,066	4,430
Equity	Standex International Ord Shs	201,411	1,932
Equity	Stemline Therapeutics Ord Shs	204,114	12,296
Equity	Sterling Construction Ord Shs	233,072	16,276
Equity	STEVEN MADDEN	225,989	4,272
Equity	Stifel Financial Ord Shs	697,597	13,609
Equity	Stock Yards Bancorp Ord Shs	163,495	4,504
Equity	Stoneridge Ord Shs	411,741	13,854
Equity	Strategic Education Ord Shs	346,001	2,525
Equity	Sun Hydraulics Ord Shs	172,338	3,146
Equity	SunCoke Energy Ord Shs	127,774	10,996
Equity	Sunrun Ord Shs	604,858	48,622
Equity	SurModics Ord Shs	475,521	6,370
Equity	Systemax Ord Shs	659,722	20,028
Equity	T2 Biosystems Ord Shs	267,477	35,903
Equity	Tabula Rasa HealthCare Ord Shs	964,781	11,883
Equity	Tactile Systems Technology Ord Shs	704,745	9,919
Equity	Tailored Brands Ord Shs	618,490	24,553
Equity	Tandem Diabetes Care Ord Shs	1,228,051	28,666
Equity	TechTarget Ord Shs	435,163	22,408



Equity	Teladoc Health Ord Shs	1,993,994	23,092
Equity	Tenet Healthcare Ord Shs	1,068,844	37,556
Equity	Tennant Ord Shs	169,976	2,238
Equity	Terreno Realty REIT Ord Shs	423,333	11,229
Equity	Tetra Tech Ord Shs	233,791	3,423
Equity	Tetra Technologies Ord Shs	119,849	26,574
Equity	Texas Roadhouse Ord Shs	1,198,994	17,304
Equity	Textainer Group Holdings Ord Shs	150,029	11,721
Equity	TG Therapeutics Ord Shs	75,790	13,534
Equity	The Marcus Ord Shs	290,145	6,900
Equity	TherapeuticsMD Ord Shs	196,708	29,986
Equity	Third Point Reinsurance Ord Shs	173,875	13,375
Equity	Tilly's Ord Shs Class A	553,473	29,207
Equity	Titan Machinery Ord Shs	163,568	10,563
Equity	Tompkins Financial Ord Shs	138,591	1,707
Equity	TopBuild Ord Shs	613,088	10,790
Equity	Tower International Ord Shs	163,017	5,389
Equity	Town Sports International Holdings Ord Shs	200,438	23,172
Equity	TowneBank Ord Shs	269,012	8,720
Equity	TPI Composites Ord Shs	311,338	10,905
Equity	Trade Desk Ord Shs Class A	2,339,105	15,500
Equity	TransEnterix Ord Shs	801,792	138,240
Equity	Travelport Worldwide Ord Shs	525,382	31,143
Equity	Travelzoo Ord Shs	143,089	12,075
Equity	Trex Ord Shs	1,694,022	22,006
Equity	TRI Pointe Group Ord Shs	411,866	33,215
Equity	TriMas Ord Shs	132,757	4,367
Equity	TriNet Group Ordinary Shs	1,323,182	23,494
Equity	Triple S Management Ord Shs Class B	262,439	13,893
Equity	TriState Capital Holdings Ord Shs	194,856	7,060
Equity	Triumph Bancorp Ord Shs	364,008	9,529
Equity	Trupanion Ord Shs	605,373	16,943
Equity	TTEC Holdings Ord Shs	168,998	6,525
Equity	Tucows Ord Shs	124,267	2,229
Equity	Turning Point Brands Ord Shs	437,279	10,547
Equity	Ultragenyx Pharmaceutical Ord Shs	498,348	6,528
Equity	UMH Properties REIT Ord Shs	142,715	9,125
Equity	Unifi Ord Shs	166,467	5,876
Equity	Unifirst Ord Shs	358,935	2,067
Equity	Unisys Ord Shs	153,653	7,532
Equity	Unit Ord Shs	198,212	7,606
Equity	United Fire Group Ord Shs	260,856	5,138
Equity	United Insurance Holdings Ord Shs	193,632	8,652
Equity	Unitil Ord Shs	142,062	2,791



Equity	Universal Insurance Holdings Ord Shs	576,725	11,879
Equity	Universal Logistics Ord Shs	254,546	6,917
Equity	Upland Software Ord Shs	486,039	15,043
Equity	Uranium Energy Ord Shs	128,880	74,930
Equity	US Ecology Ord Shs	236,443	3,206
Equity	US Physical Therapy Ord Shs	383,552	3,234
Equity	USA Technologies Ord Shs	299,218	41,558
Equity	USA Truck Ord Shs	206,467	10,206
Equity	USANA Health Sciences Ord Shs	1,227,802	10,185
Equity	Valhi Ord Shs	109,187	47,889
Equity	Varonis Systems Ord Shs	893,211	12,194
Equity	Vectrus Ord Shs	137,985	4,424
Equity	Vera Bradley Ord Shs	306,711	20,099
Equity	Verastem Ord Shs	416,455	57,442
Equity	Vericel Ord Shs	461,488	32,614
Equity	Veritone Ord Shs	115,648	11,088
Equity	Verso Ord Shs Class A	915,319	27,185
Equity	Viad Ord Shs	503,921	8,505
Equity	Vicor Ord Shs	838,396	18,226
Equity	Viewray Ord Shs	111,805	11,945
Equity	Viking Therapeutics Ord Shs	850,427	48,819
Equity	Virtusa Ord Shs	597,900	11,132
Equity	Vishay Intertechnology Ord Shs	174,664	8,583
Equity	Vishay Precision Group Ord Shs	225,410	6,027
Equity	Vital Therapies Ord Shs	10,622	38,569
Equity	Vivint Solar Ord Shs	159,286	30,632
Equity	Vocera Communications Ord Shs	125,908	3,442
Equity	Vonage Holdings Ord Shs	1,260,183	88,996
Equity	Voyager Therapeutics Ord Shs	308,415	16,301
Equity	W and T Offshore Ord Shs	777,562	80,660
Equity	Walker & Dunlop Ord Shs	163,293	3,088
Equity	Warrior Met Coal Ord Shs	740,707	27,393
Equity	Washington Trust Bancorp Ord Shs	142,840	2,583
Equity	Waterstone Financial Ord Shs	366,753	21,385
Equity	Watts Water Technologies Ord Shs Class A	282,117	3,399
Equity	Wave Life Sciences Ord Shs	609,050	12,181
Equity	WD-40 Ord Shs	396,691	2,305
Equity	Weight Watchers International Ord Shs	1,429,577	19,858
Equity	Werner Enterprises Ord Shs	642,345	18,171
Equity	WildHorse Resource Development Ord Shs	955,694	40,427
Equity	Willdan Group Ord Shs	179,920	5,298
Equity	Wingstop Ord Shs	899,116	13,170
Equity	Winnebago Industries Ord Shs	133,164	4,017
Equity	Wolverine World Wide Ord Shs	1,015,573	26,007



Equity	Woodward Ord Shs	148,216	1,833
Equity	Workiva Ord Shs Class A	482,335	12,211
Equity	World Acceptance Ord Shs	425,076	3,717
Equity	World Wrestling Entertainment Ord Shs Class A	3,030,938	31,334
Equity	WSFS Financial Ord Shs	149,796	3,177
Equity	Xencor Ord Shs	815,447	20,925
Equity	Xenia Hotels Resorts REIT Ord Shs	434,824	18,347
Equity	XO Group Ord Shs	449,723	13,043
Equity	XOMA Ord Shs	185,170	10,539
Equity	Yelp Ord Shs	598,764	12,170
Equity	Yext Ord Shs	395,198	16,675
Equity	Zafgen Ord Shs	414,235	35,435
Equity	ZAGG Ord Shs	251,783	17,070
Equity	Zion Oil and Gas Ord Shs	17,452	13,634
Equity	Zix Ord Shs	188,794	34,017
Equity	Zogenix Ord Shs	862,494	17,389
Equity	Zumiez Ord Shs	400,151	15,186
Equity	Russell 2000 EMini CME	424,143	5

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