

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1st Source			3,864	176,701	0.009%
3M			35,400	5,819,760	0.299%
AAON			8,345	383,369	0.020%
Abbott Laboratories			105,729	8,846,345	0.455%
AbbVie			100,300	7,594,716	0.391%
Abiomed			3,100	551,459	0.028%
Acadia Healthcare			9,600	298,368	0.015%
ACADIA Pharmaceuticals			26,300	946,537	0.049%
Accelaron Pharma			10,800	426,708	0.022%
Accenture			40,489	7,788,059	0.400%
Acco Brands			16,767	165,490	0.009%
Activision Blizzard			54,508	2,884,563	0.148%
Adobe			27,580	7,618,975	0.392%
Adtalem Global Education			6,700	255,203	0.013%
ADTRAN			12,900	146,351	0.008%
Advance Auto Parts			4,950	818,730	0.042%
Advanced Energy Industries			3,600	206,676	0.011%
Advanced Micro Devices			53,900	1,562,561	0.080%
AdvanSix			8,601	221,218	0.011%
Aegion			12,400	265,112	0.014%
Aerojet Rocketdyne Holdings			13,500	681,885	0.035%
AES			29,655	484,563	0.025%
Affiliated Managers Group			4,000	333,400	0.017%
Aflac			41,600	2,176,512	0.112%
AGCO			6,500	492,050	0.025%
Agilent Technologies			24,487	1,876,439	0.096%
Agios Pharmaceuticals			7,800	252,720	0.013%
Agree Realty, REIT			3,000	219,450	0.011%
A.H. Belo			15,280	57,300	0.003%
AIMCO, REIT			15,057	785,072	0.040%
Aimmune Therapeutics			10,700	224,058	0.012%
Air Products & Chemicals			13,800	3,061,668	0.157%
Akamai Technologies			14,500	1,325,010	0.068%
Akorn			76,300	289,940	0.015%
Alaska Air Group			12,400	804,884	0.041%
Albemarle			4,100	285,032	0.015%
Alexander & Baldwin, REIT			12,498	306,326	0.016%
Alexandria Real Estate, REIT			10,600	1,632,824	0.084%
Alexion Pharmaceuticals			14,080	1,378,995	0.071%
Alico			3,090	105,122	0.005%
Align Technology			6,300	1,139,796	0.059%
Alkermes			26,302	513,152	0.026%
Alleghany			46	36,697	0.002%
Allegheny Technologies			7,743	156,796	0.008%
Allegion			8,766	908,596	0.047%
Allergan			21,457	3,610,999	0.186%
ALLETE			5,333	466,158	0.024%
Alliance Data Systems			2,500	320,325	0.016%
Alliant Energy			18,400	992,312	0.051%
Allstate			20,200	2,195,336	0.113%
Ally Financial			45,500	1,508,780	0.078%
Alnylam Pharmaceuticals			12,150	977,103	0.050%
Alphabet Class A			19,245	23,500,839	1.208%
Alphabet Class C			19,685	23,996,015	1.234%
Altria Group			121,700	4,977,530	0.256%
Amazon.com			26,350	45,741,229	2.352%
AMC Networks			3,500	172,060	0.009%
Amcor			45,900	447,525	0.023%
Ameren			15,800	1,264,790	0.065%
American Airlines			32,200	868,434	0.045%
American Campus Communities, REIT			15,300	735,624	0.038%
American Eagle Outfitters			33,250	539,315	0.028%
American Electric Power			29,340	2,748,865	0.141%
American Express			40,300	4,766,684	0.245%
American Financial Group			7,350	792,698	0.041%

American International Group	61,100	3,403,270	0.175%
American States Water Company	6,500	584,090	0.030%
American Tower, REIT	26,020	5,753,803	0.296%
American Water Works	15,200	1,888,296	0.097%
Ameriprise Financial	10,900	1,603,390	0.082%
Ameris Bancorp	4,253	171,141	0.009%
AmerisourceBergen	10,064	828,569	0.043%
AMETEK	10,325	948,042	0.049%
Amgen	39,960	7,732,660	0.398%
Amkor Technology	1,300	11,830	0.001%
AMN Healthcare Services	11,252	647,665	0.033%
Ampco Pittsburgh	2,300	8,464	0.000%
Amphenol	15,000	1,447,500	0.074%
Analog Devices	21,605	2,413,927	0.124%
Anika Therapeutics	5,600	307,384	0.016%
Annaly Capital Management, REIT	42,400	373,120	0.019%
Ansys	6,441	1,425,780	0.073%
Anthem	15,804	3,794,540	0.195%
Aon	15,158	2,934,134	0.151%
A.O. Smith	13,100	625,001	0.032%
Apache	29,186	747,162	0.038%
Apergy	7,400	200,170	0.010%
Apollo Commercial Real Estate Finance, REIT	37,100	711,207	0.037%
Apple	274,955	61,581,671	3.167%
Applied Materials	67,078	3,347,192	0.172%
AptarGroup	3,200	379,040	0.019%
Aptiv	17,900	1,564,818	0.080%
Aqua America	14,646	656,580	0.034%
Aramark	14,700	640,626	0.033%
ARC Document Solutions	13,000	17,680	0.001%
Arch Capital Group	9,300	390,414	0.020%
Archer-Daniels-Midland	31,872	1,308,983	0.067%
Archrock	58,445	582,697	0.030%
Arconic	18,700	486,200	0.025%
Arcosa	3,700	126,577	0.007%
Arista Networks	4,100	979,572	0.050%
Armstrong Worldwide Industries	2,800	270,760	0.014%
Arrow Electronics	5,600	417,648	0.021%
Arthur J. Gallagher	9,200	824,044	0.042%
A. Schulman	5,500	2,877	0.000%
Aspen Technology	4,700	578,476	0.030%
Associated Banc-Corp	8,467	171,457	0.009%
Assurant	4,500	566,190	0.029%
Assured Guaranty	10,400	462,384	0.024%
Atmos Energy	7,900	899,731	0.046%
ATN International	2,000	116,740	0.006%
AT&T	450,513	17,047,412	0.877%
Autodesk	10,800	1,595,160	0.082%
Autoliv	6,600	520,608	0.027%
Automatic Data Processing	26,800	4,326,056	0.222%
Autonation	2,300	116,610	0.006%
AutoZone	2,400	2,603,088	0.134%
AvalonBay Communities, REIT	8,386	1,805,757	0.093%
Avanos Medical	2,831	106,049	0.005%
Avery Dennison	6,200	704,134	0.036%
Avis Budget Group	11,300	319,338	0.016%
Avista	14,000	678,160	0.035%
Avnet	9,748	433,640	0.022%
Avon	101,100	444,840	0.023%
AVX	2,700	41,040	0.002%
Axalta Coating Systems	10,100	304,515	0.016%
Axcelis Technologies	29,878	510,615	0.026%
Axis Capital Holdings	11,700	780,624	0.040%
Axon Enterprise	14,100	800,598	0.041%
AZZ	4,700	204,732	0.011%
Baker Hughes A Ge	33,723	782,374	0.040%
Ball	30,900	2,249,829	0.116%
BancorpSouth Bank	4,800	142,128	0.007%
Bank of America	555,944	16,216,886	0.834%
Bank of Hawaii	5,500	472,615	0.024%
Bank of New York Mellon	53,360	2,412,406	0.124%
Bank OZK	5,700	155,439	0.008%

BankUnited	17,200	578,264	0.030%
Barnes Group	3,000	154,620	0.008%
Barrett Business	2,500	222,050	0.011%
Baxter International	28,400	2,484,148	0.128%
BB&T	46,320	2,472,098	0.127%
Beacon Roofing Supply	6,400	214,592	0.011%
Becton, Dickinson & Company	18,102	4,579,082	0.235%
Bed Bath & Beyond	16,600	176,624	0.009%
Belden	3,500	186,690	0.010%
Benchmark Electronics	1,275	37,052	0.002%
Berkshire Hathaway	125,900	26,189,718	1.347%
Berkshire Hills Bancorp	8,900	260,681	0.013%
Berry Global	6,500	255,255	0.013%
Best Buy	8,800	607,112	0.031%
BGC Partners	53,500	294,250	0.015%
Big Lots	3,700	90,650	0.005%
Biogen	13,810	3,215,244	0.165%
BioMarin Pharmaceutical	10,500	707,700	0.036%
Bio-Rad Laboratories	1,600	532,384	0.027%
Bio-Techne	3,200	626,144	0.032%
Black Hills	9,900	759,627	0.039%
Black Knight	13,363	815,945	0.042%
BlackRock	7,600	3,386,864	0.174%
Blackstone	29,000	1,416,360	0.073%
Bluebird Bio	5,200	477,464	0.025%
Blueprint Medicines	11,000	808,170	0.042%
Boeing	35,400	13,468,638	0.693%
BOK Financial	1,115	88,252	0.005%
Booking Holdings	3,166	6,213,623	0.320%
Booz Allen Hamilton	17,000	1,207,340	0.062%
Borg-Warner	11,800	432,824	0.022%
Boston Beer	1,200	436,896	0.022%
Boston Properties, REIT	9,800	1,270,668	0.065%
Boston Scientific	81,939	3,334,098	0.171%
Boyd Gaming	8,400	201,180	0.010%
Brandywine Realty Trust, REIT	44,800	678,720	0.035%
Bridge Bancorp	2,400	70,944	0.004%
Briggs & Stratton	400	2,424	0.000%
Bright Horizons Family Solutions	3,047	464,668	0.024%
Brighthouse Financial	9,929	401,827	0.021%
Brinker	11,225	478,971	0.025%
Brinks Company	4,100	340,095	0.017%
Bristol-Myers Squibb	100,400	5,091,284	0.262%
Broadcom	24,949	6,887,670	0.354%
Broadridge Financial Solutions	6,125	762,134	0.039%
Brooks Automation	24,654	912,938	0.047%
Brown-Forman	20,400	1,280,712	0.066%
Bruker	15,300	672,129	0.035%
Brunswick	9,200	479,504	0.025%
Bunge Limited	23,900	1,353,218	0.070%
Burlington Stores	9,700	1,938,254	0.100%
BWX Technologies	17,450	998,315	0.051%
Cable One	670	840,649	0.043%
Cabot	2,600	117,832	0.006%
Cabot Microelectronics	3,244	458,085	0.024%
Cabot Oil & Gas	29,000	509,530	0.026%
CACI International	1,300	300,638	0.015%
Cadence Design Systems	23,100	1,526,448	0.078%
California Water Service Group	3,225	170,699	0.009%
Callon Petroleum	42,300	183,582	0.009%
Camden Property Trust, REIT	5,800	643,858	0.033%
Campbell Soup	10,800	506,736	0.026%
Cantel Medical	4,100	306,680	0.016%
Capital One Financial	27,627	2,513,504	0.129%
Capitol Federal Financial	18,400	253,552	0.013%
Capstead Mortgage, REIT	30,400	223,440	0.011%
Cara Therapeutics	15,700	286,996	0.015%
Cardinal Health	16,305	769,433	0.040%
Carlisle Companies	2,800	407,512	0.021%
CarMax	12,158	1,069,904	0.055%
Carnival	25,700	1,123,347	0.058%
Carpenter Technology	10,500	542,430	0.028%

Cars.com	14,333	128,710	0.007%
Carters	4,300	392,203	0.020%
Casey's General Stores	2,300	370,668	0.019%
Caterpillar	35,600	4,496,636	0.231%
Cavco Industries	2,140	411,073	0.021%
Cboe Global Markets	8,300	953,753	0.049%
CBRE Group	17,900	948,879	0.049%
CBS	12,629	509,833	0.026%
CDK Global	15,766	758,187	0.039%
CDW Corp/DE	6,100	751,764	0.039%
Celanese	10,700	1,308,503	0.067%
Celgene	41,800	4,150,740	0.213%
Centene	27,020	1,168,885	0.060%
Centennial Resource Development	28,000	126,420	0.007%
CenterPoint Energy	25,300	763,554	0.039%
CenterState Bank	14,190	340,347	0.018%
CenturyLink	49,461	617,273	0.032%
Cerner	20,500	1,397,485	0.072%
Cerus	14,400	74,232	0.004%
CF Industries	22,540	1,108,968	0.057%
Charles River Laboratories International	4,068	538,481	0.028%
Charles Schwab	77,119	3,225,888	0.166%
Charter Communications	13,047	5,376,930	0.277%
Chart Industries	6,000	374,160	0.019%
Chatham Lodging Trust, REIT	40,600	736,890	0.038%
Chemours	15,681	234,274	0.012%
Cheniere Energy	2,100	132,426	0.007%
Chevron	113,833	13,500,594	0.694%
Chipotle Mexican Grill	1,970	1,655,726	0.085%
C.H. Robinson Worldwide	8,547	724,615	0.037%
Chubb	32,466	5,241,311	0.270%
Church & Dwight	13,100	985,644	0.051%
Ciena	3,999	156,881	0.008%
Cigna	24,042	3,649,335	0.188%
Cimarex Energy	13,544	649,299	0.033%
CIM Commercial Trust, REIT	937	14,524	0.001%
Cincinnati Bell	17,309	87,757	0.005%
Cincinnati Financial	12,469	1,454,758	0.075%
Cintas	5,200	1,394,120	0.072%
Cirrus Logic	8,200	439,356	0.023%
Cisco Systems	286,032	14,132,841	0.727%
CIT Group	12,900	584,499	0.030%
Citigroup	161,125	11,130,515	0.572%
Citizens Financial	23,500	831,195	0.043%
Citrix Systems	7,670	740,308	0.038%
Clearwater Paper	6,964	147,080	0.008%
Cleveland-Cliffs	22,000	158,840	0.008%
Clorox	3,600	546,732	0.028%
CME Group	20,614	4,356,563	0.224%
CMS Energy	13,100	837,745	0.043%
CNA Financial	10,700	526,975	0.027%
CNO Financial Group	16,800	265,944	0.014%
CNX Resources	60,900	442,134	0.023%
Coca-Cola	249,200	13,566,448	0.698%
Coca-Cola Consolidated	2,500	759,675	0.039%
Cognex	11,200	550,256	0.028%
Cognizant Technology Solutions	36,600	2,205,699	0.113%
Coherent	1,494	229,658	0.012%
Cohu	30,327	409,566	0.021%
Colgate-Palmolive	52,200	3,837,222	0.197%
Columbia Banking System	12,100	446,490	0.023%
Columbia Sportswear	4,600	445,694	0.023%
Comcast	287,119	12,943,325	0.666%
Comerica	8,716	575,169	0.030%
Commercial Metals	15,200	264,176	0.014%
Community Bank System	1,838	113,386	0.006%
Commvault Systems	4,300	192,253	0.010%
Compass Minerals	9,000	508,410	0.026%
Conagra Brands	56,425	1,731,119	0.089%
Concho Resources	18,548	1,259,409	0.065%
Conduent	63,477	394,827	0.020%
Conns	10,200	253,572	0.013%

ConocoPhillips	64,049	3,649,512	0.188%
CONSOL Energy	7,225	112,927	0.006%
Consolidated Edison	12,600	1,190,322	0.061%
Consolidated-Tomoka Land	1,500	98,400	0.005%
Constellation Brands	14,500	3,005,560	0.155%
Cooper Companies	4,700	1,395,900	0.072%
Copart	23,500	1,887,755	0.097%
CoreCivic, REIT	10,798	186,589	0.010%
CoreLogic	12,485	577,681	0.030%
CoreSite Realty, REIT	6,900	840,765	0.043%
Cornerstone OnDemand	9,600	526,272	0.027%
Corning	62,710	1,788,489	0.092%
Corteva	48,155	1,348,340	0.069%
CorVel	4,650	352,005	0.018%
CoStar Group	2,600	1,542,320	0.079%
Costco Wholesale	27,400	7,894,214	0.406%
Coty	58,933	619,386	0.032%
Cousins Properties, REIT	20,060	754,055	0.039%
Covanta Holding	25,800	446,082	0.023%
Covetrus	9,560	113,668	0.006%
Cracker Barrel Old Country Store	800	130,120	0.007%
Credit Acceptance	1,200	553,572	0.028%
Cree	8,400	411,600	0.021%
Cross Country Healthcare	4,300	44,290	0.002%
Crown Castle International, REIT	27,037	3,758,413	0.193%
Crown Holdings	3,400	224,604	0.012%
CSG Systems International	9,800	506,464	0.026%
CSX	48,300	3,345,741	0.172%
CubeSmart, REIT	19,500	680,550	0.035%
Cullen/Frost Bankers	6,300	557,865	0.029%
Cummins	10,900	1,773,103	0.091%
Curtiss-Wright	4,000	517,480	0.027%
Customers Bancorp	5,100	105,774	0.005%
CVB Financial	15,539	324,299	0.017%
CVS Health	84,248	5,313,521	0.273%
Cyclerion therapeutics	3,180	38,542	0.002%
CytomX Therapeutics	36,700	270,846	0.014%
Daktronics	1,400	10,339	0.001%
Danaher	40,700	5,878,301	0.302%
Darden Restaurants	10,100	1,194,022	0.061%
DaVita	7,798	445,032	0.023%
Deere	16,100	2,715,748	0.140%
Delek US Holdings	9,800	355,740	0.018%
Dell Technologies	5,273	273,458	0.014%
Delphi Technologies	8,400	112,560	0.006%
Delta Air Lines	50,700	2,920,320	0.150%
Dentsply Sirona	13,133	700,120	0.036%
Devon Energy	33,200	798,792	0.041%
Dexcom	13,300	1,984,892	0.102%
Diamondback Energy	13,500	1,213,785	0.062%
Diamond Offshore Drilling	22,900	127,324	0.007%
Dick's Sporting Goods	3,600	146,916	0.008%
Digital Realty Trust, REIT	14,950	1,940,660	0.100%
Diodes	6,262	251,419	0.013%
Discover Financial	22,900	1,856,961	0.095%
Discovery Inc -	7,500	199,725	0.010%
Discovery Inc -	20,145	495,970	0.026%
DISH Network	2,130	72,569	0.004%
DMC Global	9,100	400,218	0.021%
Dolby Laboratories	5,400	349,056	0.018%
Dollar General	19,300	3,067,542	0.158%
Dollar Tree	13,893	1,586,025	0.082%
Dominion Energy	49,028	3,973,229	0.204%
Domino's Pizza	3,700	904,983	0.047%
Domtar	11,066	396,273	0.020%
Donnelley Financial Solutions	4,025	49,588	0.003%
Dover	3,400	338,504	0.017%
Dow	48,155	2,294,586	0.118%
D. R. Horton	24,900	1,312,479	0.067%
DSP Group	4,500	63,383	0.003%
DTE Energy	10,883	1,447,004	0.074%
Duke Energy	42,102	4,035,898	0.208%

Duke Realty, REIT	30,200	1,025,894	0.053%
Dunkin Brands	5,500	436,480	0.022%
DuPont de Nemours	48,155	3,433,933	0.177%
Dxc Technology	17,142	505,689	0.026%
Dycom Industries	7,700	393,085	0.020%
Eagle Materials	5,798	521,878	0.027%
Eagle Pharmaceuticals	8,400	475,188	0.024%
EastGroup Properties, REIT	4,900	612,598	0.032%
Eastman Chemical	7,700	568,491	0.029%
East West Bancorp	6,792	300,818	0.015%
Eaton	25,526	2,122,487	0.109%
Eaton Vance	9,100	408,863	0.021%
eBay	57,700	2,249,146	0.116%
Echostar	2,680	106,182	0.005%
Ecolab	13,600	2,693,344	0.139%
Edgewell Personal Care	19,584	636,284	0.033%
Edison International	15,100	1,138,842	0.059%
Edwards Lifesciences	14,240	3,131,518	0.161%
Elanco Animal Health	22,800	606,252	0.031%
Eldorado Resorts	22,910	913,422	0.047%
Electronic Arts	21,800	2,132,476	0.110%
Eli Lilly	59,900	6,698,617	0.344%
EMCOR Group	3,900	335,868	0.017%
Emerson Electric	34,300	2,293,298	0.118%
Encompass Health	10,300	651,784	0.034%
Endo International	20,700	66,447	0.003%
Energizer Holdings	6,700	291,986	0.015%
EnPro Industries	3,568	244,943	0.013%
Ensign	16,500	782,595	0.040%
Entegris	16,892	794,938	0.041%
Entergy	13,100	1,537,416	0.079%
EOG Resources	38,600	2,864,892	0.147%
EPAM Systems	6,500	1,185,080	0.061%
EQT	62,456	664,532	0.034%
Equifax	8,500	1,195,695	0.061%
Equinix, REIT	5,206	3,002,821	0.154%
Equitrans Midstream	16,124	234,604	0.012%
Equity Commonwealth, REIT	17,727	607,150	0.031%
Equity LifeStyle Properties, REIT	8,800	1,175,680	0.060%
Equity Residential, REIT	23,000	1,983,980	0.102%
Erie Indemnity	1,700	315,605	0.016%
ESCO Technologies	6,600	525,096	0.027%
Essex Property Trust, REIT	4,294	1,402,635	0.072%
Estee Lauder	14,700	2,924,565	0.150%
E*TRADE Financial	18,600	812,634	0.042%
Euronet Worldwide	8,800	1,287,440	0.066%
Everest Reinsurance Holdings	2,000	532,180	0.027%
Everygy	18,165	1,209,062	0.062%
Eversource Energy	19,224	1,643,075	0.084%
Exact Sciences	7,900	713,923	0.037%
Exelon	47,922	2,315,112	0.119%
Expedia	12,490	1,678,781	0.086%
Expeditors International of Washington	8,300	616,607	0.032%
Extra Space Storage, REIT	14,800	1,728,936	0.089%
Extreme Networks	64,400	468,510	0.024%
ExxonMobil	282,487	19,946,407	1.026%
F5 Networks	4,400	617,848	0.032%
Facebook	152,600	27,175,008	1.397%
FactSet Research Systems	3,550	862,544	0.044%
Fair Isaac	2,672	811,005	0.042%
FARO Technologies	7,300	352,955	0.018%
Fastenal	35,000	1,143,450	0.059%
FBL Financial	1,032	61,414	0.003%
Federal Realty Investment Trust, REIT	6,900	939,366	0.048%
FedEx	14,600	2,125,322	0.109%
Ferro	19,700	233,642	0.012%
Fidelity National Information Services	37,591	4,990,581	0.257%
Fifth Third Bancorp	71,190	1,949,182	0.100%
First American Financial	17,985	1,061,295	0.055%
First BanCorp-Puerto Rico	88,800	886,224	0.046%
First Business Financial Services	10,500	252,840	0.013%
FirstEnergy	11,995	578,519	0.030%

First Financial Bancorp	9,070	221,988	0.011%
First Horizon National	16,371	265,210	0.014%
First Industrial Realty, REIT	12,300	486,588	0.025%
First Merchants	8,330	313,500	0.016%
First Midwest Bancorp	6,000	116,880	0.006%
First Republic Bank	12,300	1,189,410	0.061%
First Solar	6,200	359,662	0.018%
Fiserv	39,796	4,122,468	0.212%
Five9	17,400	935,076	0.048%
FleetCor Technologies	8,200	2,351,596	0.121%
FLIR Systems	7,600	399,684	0.021%
Flowers Foods	8,533	197,368	0.010%
Flowserve	15,900	742,689	0.038%
Fluor	3,200	61,216	0.003%
Flushing Financial	2,450	49,502	0.003%
FMC	9,700	850,496	0.044%
FNF	18,796	834,730	0.043%
Foot Locker	12,700	548,132	0.028%
Ford Motor	194,461	1,781,263	0.092%
Forestar Group	439	8,025	0.000%
Forrester Research	1,800	57,852	0.003%
Fortinet	19,000	1,458,440	0.075%
Fortive	18,650	1,278,644	0.066%
Fortune Brands Home & Security	10,700	585,290	0.030%
Four Corners Property Trust, REIT	19,813	560,312	0.029%
Fox	25,661	809,220	0.042%
Fox	16,366	516,184	0.027%
Franklin Covey	5,200	182,000	0.009%
Franklin Resources	52,900	1,526,694	0.079%
FRD Acquisition	28,900	0	0.000%
Freeport-McMoRan	82,400	788,568	0.041%
Fresh Del Monte Produce	2,000	68,220	0.004%
frontdoor	10,850	526,985	0.027%
Fulton Financial	10,574	171,087	0.009%
Gaming & Leisure Properties, REIT	12,805	489,663	0.025%
Gannett	38,250	410,805	0.021%
Gap	11,450	198,772	0.010%
Garrett Motion	17,672	176,013	0.009%
Gartner	6,188	884,822	0.046%
GATX	2,300	178,319	0.009%
GCI Liberty	5,211	323,447	0.017%
GCP Applied Technologies	12,300	236,775	0.012%
GE	565,726	5,057,590	0.260%
General Dynamics	17,200	3,142,956	0.162%
General Mills	28,100	1,548,872	0.080%
General Motors	63,900	2,394,972	0.123%
Genesee & Wyoming	2,600	287,326	0.015%
Genpact	10,300	399,125	0.021%
Gentex	21,300	586,496	0.030%
Gentherm	11,600	476,586	0.025%
Genuine Parts	5,800	577,622	0.030%
Genworth Financial	120,600	530,640	0.027%
German American Bancorp	9,861	316,045	0.016%
Getty Realty, REIT	7,742	248,209	0.013%
Gilead Sciences	81,920	5,192,090	0.267%
Glacier Bancorp	3,700	149,702	0.008%
Gladstone Commercial, REIT	18,200	427,700	0.022%
Global Payments	19,439	3,090,801	0.159%
Globe Life	7,050	675,108	0.035%
GMS	26,251	753,929	0.039%
GNC Holdings	235,900	504,826	0.026%
GoDaddy	15,300	1,009,494	0.052%
Goldman Sachs	17,560	3,638,959	0.187%
Goodyear Tire & Rubber	14,300	205,992	0.011%
Graco	11,361	523,060	0.027%
Graham Holdings	270	179,132	0.009%
Granite Construction	6,450	207,239	0.011%
Gray Television	18,200	297,024	0.015%
Group One Automotive	1,600	147,696	0.008%
GrubHub	8,400	472,164	0.024%
Guidewire Software	7,800	821,964	0.042%
Hain Celestial Group	3,600	77,310	0.004%

Halliburton	42,000	791,700	0.041%
Hancock Whitney	5,200	199,134	0.010%
Hanover Insurance Group	6,000	813,240	0.042%
Harley-Davidson	12,500	449,625	0.023%
Harsco	6,000	113,760	0.006%
Hartford Financial Services	20,300	1,230,383	0.063%
Hasbro	6,500	771,485	0.040%
Hawaiian Electric Industries	23,400	1,067,274	0.055%
Hawkins	2,831	120,318	0.006%
H.B. Fuller	3,700	172,272	0.009%
HCA Healthcare	17,362	2,090,732	0.108%
HCP, REIT	9,600	342,048	0.018%
HD Supply Holdings	20,800	814,840	0.042%
HealthEquity	14,200	811,459	0.042%
Hecla Mining	181,300	319,088	0.016%
HEICO	6,475	630,082	0.032%
Helen of Troy Limited	1,400	220,724	0.011%
Helios Technologies	4,100	166,337	0.009%
Helmerich & Payne	4,800	192,336	0.010%
Henry Schein	10,400	660,400	0.034%
Herbalife Nutrition	11,000	416,460	0.021%
Herc Holdings	692	32,185	0.002%
Herman Miller	4,700	216,623	0.011%
Hershey Foods	9,200	1,425,908	0.073%
Hertz Global Holdings	1,350	18,684	0.001%
Hess	21,800	1,318,464	0.068%
Hewlett Packard Enterprise	100,999	1,532,155	0.079%
Hexcel	4,200	344,946	0.018%
Highwoods Properties, REIT	9,100	408,954	0.021%
Hillenbrand	10,800	333,504	0.017%
Hilton Grand Vacations	3,340	106,880	0.005%
Hilton Worldwide Holdings	13,533	1,260,058	0.065%
HMS Holdings	22,900	789,249	0.041%
HNI Corporation	6,900	244,950	0.013%
Hologic	19,844	1,001,924	0.052%
Home Bancshares	21,100	396,575	0.020%
Home Depot	71,150	16,508,223	0.849%
Honeywell International	45,725	7,736,670	0.398%
Horace Mann Educators	10,300	477,199	0.025%
Horizon Global	24,620	94,048	0.005%
Hormel Foods	17,100	747,783	0.038%
Host Hotels & Resorts, REIT	36,219	626,227	0.032%
Hovnanian Enterprises	543	10,453	0.001%
HP	103,318	1,954,777	0.101%
H&R Block	15,900	375,558	0.019%
Hubbell	3,105	407,997	0.021%
Humana	8,200	2,096,494	0.108%
Huntington Bancshares	53,806	767,812	0.039%
Huntington Ingalls Industries	2,300	487,117	0.025%
Huntsman	18,100	421,006	0.022%
Hyster-Yale Materials Handling	1,100	60,203	0.003%
IAA	3,500	146,055	0.008%
IAC/InterActiveCorp	5,300	1,155,241	0.059%
IBERIABANK	6,350	479,679	0.025%
IBM	56,390	8,200,234	0.422%
ICU Medical	2,600	414,960	0.021%
IdaCorp	5,500	619,685	0.032%
IDEX	5,600	917,728	0.047%
IDEXX Laboratories	5,000	1,359,650	0.070%
IHS Markit	18,137	1,213,003	0.062%
II-VI	1,427	50,248	0.003%
Illinois Tool Works	20,700	3,239,343	0.167%
Illumina	10,200	3,103,044	0.160%
Immunomedics	17,800	236,028	0.012%
Incyte	13,200	979,836	0.050%
Ingersoll-Rand	7,700	948,717	0.049%
Ingevity	5,312	450,670	0.023%
Ingredion	5,000	408,700	0.021%
Insight Enterprises	4,750	264,528	0.014%
Insmmed	20,700	365,148	0.019%
Insperty	2,900	285,998	0.015%
Insulet	7,200	1,187,496	0.061%

Integra LifeSciences Holdings	3,800	228,266	0.012%
Intel	282,220	14,542,797	0.748%
Interactive Brokers	9,000	484,020	0.025%
Intercontinental Exchange	36,345	3,353,553	0.172%
InterDigital	3,300	173,151	0.009%
International Flavors & Fragrances	4,800	588,912	0.030%
International Paper	21,984	919,371	0.047%
International Speedway	1,600	72,016	0.004%
Interpublic Group	15,739	339,333	0.017%
Intuit	16,700	4,441,198	0.228%
Intuitive Surgical	8,700	4,697,391	0.242%
Invesco	35,400	599,676	0.031%
Invesco Mortgage Capital, REIT	9,700	148,507	0.008%
Invitation Homes, REIT	32,383	958,861	0.049%
Ionis Pharmaceuticals	19,905	1,192,509	0.061%
IPG Photonics	2,500	339,000	0.017%
IQVIA Holdings	8,325	1,243,589	0.064%
iRobot	1,800	111,006	0.006%
Iron Mountain, REIT	20,533	665,064	0.034%
Ironwood Pharmaceuticals	31,800	273,003	0.014%
ITT	6,900	422,211	0.022%
j2 Global	8,200	744,724	0.038%
Jabil	11,500	411,355	0.021%
Jack Henry & Associates	4,000	583,880	0.030%
Jack in the Box	5,200	473,824	0.024%
Jacobs Engineering Group	3,800	347,700	0.018%
Janus Henderson	12,741	286,163	0.015%
Jazz Pharmaceuticals	3,500	448,490	0.023%
JBG SMITH Properties, REIT	11,082	434,525	0.022%
J.B. Hunt Transport Services	5,400	597,510	0.031%
J.M. Smucker	4,516	496,850	0.026%
John Bean Technologies	4,909	488,102	0.025%
John B Sanfilippo & Son	3,200	309,120	0.016%
Johnson Controls International	53,635	2,354,040	0.121%
Johnson & Johnson	174,275	22,547,700	1.159%
John Wiley & Sons	900	39,546	0.002%
Jones Lang LaSalle	1,100	152,966	0.008%
JPMorgan Chase	210,677	24,794,576	1.275%
Juniper Networks	25,380	628,155	0.032%
Kansas City Southern	11,100	1,476,411	0.076%
KAR Auction Services	3,500	85,925	0.004%
KB Home	3,200	108,800	0.006%
Kellogg	14,300	920,205	0.047%
Kemper	6,100	475,495	0.024%
Kennametal	10,700	328,918	0.017%
Keurig Dr Pepper	19,300	527,276	0.027%
KeyCorp	95,873	1,710,374	0.088%
Keysight Technologies	18,543	1,803,307	0.093%
Kilroy Realty, REIT	7,600	591,964	0.030%
Kimball International	3,700	71,410	0.004%
Kimberly-Clark	21,300	3,025,665	0.156%
Kimco Realty, REIT	40,300	841,464	0.043%
Kinder Morgan	91,692	1,889,772	0.097%
Kirby	4,400	361,504	0.019%
KKR	32,600	875,310	0.045%
KLA	9,500	1,514,775	0.078%
KLX Energy Services Holdings	1,080	9,337	0.000%
Knight-Swift Transportation Holdings	2,750	99,825	0.005%
Knowles	17,300	351,882	0.018%
Kohl's	12,500	620,750	0.032%
Kontoor Brands	2,985	104,774	0.005%
Korn Ferry	3,000	115,920	0.006%
Kosmos Energy	1,198	7,476	0.000%
Kraft Heinz	37,558	1,049,183	0.054%
Kroger	58,000	1,495,240	0.077%
Kulicke & Soffa	5,900	138,532	0.007%
L3Harris Technologies	15,801	3,296,721	0.170%
Laboratory Corporation of America	4,020	675,360	0.035%
Lamar Advertising, REIT	8,600	704,598	0.036%
Lamb Weston Holdings	15,002	1,090,945	0.056%
Lam Research	10,400	2,403,544	0.124%
Landstar System	4,000	450,320	0.023%

Las Vegas Sands	18,600	1,074,336	0.055%
Lattice Semiconductor	11,700	213,935	0.011%
Lazard	11,300	395,500	0.020%
La-Z-Boy	4,100	137,719	0.007%
L Brands	16,755	328,230	0.017%
Lear	4,900	577,710	0.030%
Leggett & Platt	5,900	241,546	0.012%
Leidos Holdings	9,000	772,920	0.040%
Lennar	22,493	1,256,234	0.065%
Lennar	293	13,000	0.001%
Lennox International	2,100	510,237	0.026%
Lexicon Pharmaceuticals	30,600	92,106	0.005%
Liberty Broadband	5,700	595,764	0.031%
Liberty Broadband	14,300	1,496,781	0.077%
Liberty Global	15,807	391,223	0.020%
Liberty Global	38,525	916,510	0.047%
Liberty Latin America	28,072	479,189	0.025%
Liberty Latin America	16,267	278,084	0.014%
Liberty Media Corp-Liberty Formula One	19,600	815,164	0.042%
Liberty Media Corp-Liberty Formula One	21,300	843,267	0.043%
Liberty Property Trust, REIT	13,200	677,556	0.035%
Liberty SiriusXM	1,100	46,156	0.002%
Ligand Pharmaceuticals	6,700	666,918	0.034%
Lincoln Electric Holdings	3,400	294,984	0.015%
Lincoln National	14,784	891,771	0.046%
Linde	33,600	6,508,992	0.335%
Lions Gate Entertainment	25,150	232,638	0.012%
Lithia Motors	1,400	185,332	0.010%
LivaNova	7,600	560,804	0.029%
Livent	9,072	60,692	0.003%
LiveRamp Holdings	4,800	206,208	0.011%
LKQ Corporation	19,300	606,985	0.031%
Lockheed Martin	13,100	5,109,786	0.263%
Loews	32,400	1,667,952	0.086%
LogMeIn	7,347	521,343	0.027%
Louisiana Pacific	18,700	459,646	0.024%
Lowe's	45,500	5,003,180	0.257%
lululemon athletica	7,300	1,405,469	0.072%
Lumber Liquidators	20,700	204,309	0.011%
Lumentum Holdings	6,748	361,423	0.019%
Lyondellbasell Industries	19,700	1,762,559	0.091%
Mack-Cali Realty, REIT	27,800	602,148	0.031%
Macy's	15,400	239,316	0.012%
Madison Square Garden	1,433	377,624	0.019%
Manhattan Associates	9,000	726,030	0.037%
Manitowoc	4,425	55,313	0.003%
ManpowerGroup	2,900	244,296	0.013%
Marathon Oil	16,000	196,320	0.010%
Marathon Petroleum	39,875	2,422,406	0.125%
Markel	580	685,502	0.035%
MarketAxess Holdings	2,700	884,250	0.045%
Marriott	20,356	2,531,676	0.130%
Marriott Vacations Worldwide	1,458	151,063	0.008%
Marsh & McLennan	35,364	3,538,168	0.182%
Martin Marietta Materials	4,200	1,151,220	0.059%
Marvell Technology Group	32,601	814,047	0.042%
Masco	22,000	916,960	0.047%
Mastec	7,250	470,743	0.024%
Mastech Digital	24,402	146,436	0.008%
MasterCard	56,905	15,453,691	0.795%
Matador Resources	34,100	563,673	0.029%
Matson	4,300	161,293	0.008%
Mattel	34,800	396,372	0.020%
Matthews International	2,200	77,858	0.004%
Maxim Integrated Products	17,921	1,037,805	0.053%
Maximus	3,600	278,136	0.014%
MBIA	21,100	194,753	0.010%
McCormick	6,900	1,078,470	0.055%
McDonald's	47,500	10,198,725	0.524%
McGrath RentCorp	3,200	222,688	0.011%
McKesson	11,051	1,510,230	0.078%
MDC Holdings	4,952	213,431	0.011%

Medicines Company	3,000	150,000	0.008%
Medidata Solutions	8,700	796,050	0.041%
Medtronic	90,616	9,842,710	0.506%
Merck	160,234	13,488,498	0.694%
Mercury General	2,500	139,700	0.007%
Meredith	5,900	216,294	0.011%
Meritage	6,100	429,135	0.022%
Meritor	24,600	455,100	0.023%
MetLife	64,120	3,023,899	0.155%
Mettler-Toledo International	1,200	845,280	0.043%
MGE Energy	5,700	455,259	0.023%
MGIC Investment	28,800	362,304	0.019%
MGM Resorts International	39,400	1,092,168	0.056%
Michaels	38,300	374,957	0.019%
Microchip Technology	18,294	1,699,696	0.087%
Micron Technology	75,169	3,220,992	0.166%
Microsoft	484,198	67,318,048	3.462%
Mid-America Apartment Communities, REIT	9,843	1,279,688	0.066%
Middleby	6,212	726,183	0.037%
Minerals Technologies	3,300	175,197	0.009%
Mobile Mini	9,100	335,426	0.017%
Modine Manufacturing	14,800	168,276	0.009%
Mohawk Industries	3,831	475,312	0.024%
Molina Healthcare	4,394	482,110	0.025%
Molson Coors Brewing	7,100	408,250	0.021%
Mondelez International	90,276	4,994,068	0.257%
Monmouth Real Estate Investment Trust, REIT	73,582	1,060,317	0.055%
Monotype Imaging Holdings	20,600	408,086	0.021%
Monster Beverage	25,800	1,497,948	0.077%
Moody's	10,200	2,089,266	0.107%
Morgan Stanley	93,100	3,972,577	0.204%
Morningstar	2,500	365,350	0.019%
Motorola Solutions	9,494	1,617,873	0.083%
Movado Group	15,500	385,330	0.020%
MSA Safety	1,800	196,398	0.010%
MSCI	5,400	1,175,850	0.060%
MSC Industrial Direct	5,400	391,662	0.020%
MSG Networks	4,300	69,746	0.004%
M&T Bank	9,069	1,432,630	0.074%
Mueller Water Products	34,704	390,073	0.020%
Murphy USA	2,000	170,600	0.009%
Myers Industries	18,360	324,054	0.017%
Mylan	32,375	640,378	0.033%
Nanometrics	13,500	440,370	0.023%
NAPCO Security Technologies	11,857	302,591	0.016%
Nasdaq	10,300	1,023,305	0.053%
National Bank Holdings	13,100	447,889	0.023%
National Fuel Gas Company	9,600	450,432	0.023%
National Instruments	12,550	526,975	0.027%
National Oilwell Varco	10,077	213,632	0.011%
National Retail Properties, REIT	17,300	975,720	0.050%
National Storage Affiliates Trust, REIT	36,000	1,201,320	0.062%
Navient	5,100	65,280	0.003%
Navistar	9,500	267,045	0.014%
NBT Bancorp	9,000	329,310	0.017%
NCR	18,800	593,328	0.031%
Neenah	2,954	192,364	0.010%
Nektar Therapeutics	12,200	222,223	0.011%
NetApp	18,600	976,686	0.050%
Netflix	28,300	7,573,646	0.389%
NetScout Systems	5,200	119,912	0.006%
Neurocrine Biosciences	12,500	1,126,375	0.058%
Newell Brands	53,627	1,003,897	0.052%
New Jersey Resources	22,400	1,012,928	0.052%
Newmark	24,818	224,851	0.012%
Newmont Goldcorp	38,800	1,471,296	0.076%
New Relic	9,100	559,195	0.029%
New Residential Investment, REIT	28,300	443,744	0.023%
News Corp	51,296	714,040	0.037%
New York Community Bancorp	8,387	105,257	0.005%
New York Times	21,200	603,776	0.031%
Nexstar Media	6,300	644,553	0.033%

NextEra Energy	30,700	7,152,793	0.368%
NextGen Healthcare	4,900	76,783	0.004%
Nielsen Holdings	26,200	556,750	0.029%
Nike	85,900	8,067,728	0.415%
NiSource	29,008	867,919	0.045%
Noble Energy	36,500	819,790	0.042%
Nordson	3,200	468,032	0.024%
Nordstrom	3,500	117,845	0.006%
Norfolk Southern	13,500	2,425,410	0.125%
Northern Trust	12,400	1,157,168	0.060%
Northfield Bancorp	13,400	215,204	0.011%
Northrop Grumman	11,295	4,233,253	0.218%
Northwest Bancshares	23,500	385,165	0.020%
Norwegian Cruise Line Holdings	12,400	641,948	0.033%
NOW	3,323	38,115	0.002%
Nuance Communications	26,700	435,477	0.022%
Nucor	15,700	799,287	0.041%
Nu Skin Enterprises	3,400	144,602	0.007%
nVent Electric	14,246	313,982	0.016%
NVIDIA	38,700	6,736,509	0.346%
NVR	350	1,301,073	0.067%
Occidental Petroleum	53,169	2,364,425	0.122%
Oceaneering International	28,300	383,465	0.020%
OGE Energy	15,700	712,466	0.037%
Oil States International	32,900	437,570	0.023%
Okta	12,179	1,199,144	0.062%
Old Dominion Freight Line	6,300	1,070,811	0.055%
Old National Bancorp	13,112	225,592	0.012%
Old Republic International	14,087	332,031	0.017%
Omnicell	7,400	534,798	0.028%
Omnicom	11,400	892,620	0.046%
OMNOVA Solutions	12,300	123,861	0.006%
ONE Gas	12,000	1,153,320	0.059%
One Liberty Properties, REIT	8,862	243,971	0.013%
OneMain Holdings	4,400	161,392	0.008%
ONEOK	32,200	2,372,818	0.122%
ON Semiconductor	37,230	715,188	0.037%
Optical Cable	12,869	45,942	0.002%
Option Care Health	25,000	80,000	0.004%
Oracle	145,700	8,017,871	0.412%
OraSure Technologies	22,300	166,581	0.009%
O'Reilly Automotive	6,600	2,630,166	0.135%
Otter Tail	8,100	435,375	0.022%
Owens Corning	5,700	360,240	0.019%
Owens-Illinois	3,700	37,999	0.002%
PACCAR	31,062	2,174,651	0.112%
Pacific Premier Bancorp	4,500	140,355	0.007%
Packaging Corporation of America	8,700	923,070	0.047%
Palo Alto Networks	6,800	1,386,044	0.071%
Papa John's International	4,400	230,340	0.012%
Paramount, REIT	27,522	367,419	0.019%
Park Aerospace	2,100	36,876	0.002%
Parker-Hannifin	6,178	1,115,809	0.057%
Park National	2,115	200,523	0.010%
Parsley Energy	18,500	310,800	0.016%
Patterson-UTI Energy	32,400	277,020	0.014%
Paychex	17,487	1,447,399	0.074%
Paycom Software	3,137	657,170	0.034%
PayPal Holdings	75,500	7,821,045	0.402%
PBF Energy	12,100	328,999	0.017%
Pebblebrook Hotel Trust, REIT	10,179	283,180	0.015%
Penn National Gaming	17,226	320,834	0.016%
Pennsylvania REIT, REIT	14,000	80,080	0.004%
PennyMac Financial Services	4,600	139,748	0.007%
Peoples Bancorp	2,645	84,137	0.004%
Peoples United Financial	27,077	423,349	0.022%
PepsiCo	88,380	12,116,898	0.623%
Performance Food	8,300	381,883	0.020%
PerkinElmer	4,635	394,763	0.020%
Perrigo	8,698	486,131	0.025%
Perspecta	23,971	626,123	0.032%
PetMed Express	10,200	183,804	0.009%

Pfizer	375,372	13,487,116	0.694%
PGT Innovations	22,700	392,029	0.020%
Phibro Animal Health	18,800	401,004	0.021%
Philip Morris International	98,600	7,486,698	0.385%
Phillips 66	23,474	2,403,738	0.124%
Photronics	9,500	103,360	0.005%
Pinnacle Financial Partners	4,500	255,375	0.013%
Pinnacle West Capital	16,300	1,582,241	0.081%
Pioneer Natural Resources	12,000	1,509,240	0.078%
Pitney Bowes	94,600	432,322	0.022%
Plantronics	12,700	473,964	0.024%
Plexus	4,900	306,299	0.016%
PNC Financial Services Group	29,593	4,147,755	0.213%
PNM Resources	11,150	580,692	0.030%
Polaris	3,200	281,632	0.014%
PolyOne	5,900	192,635	0.010%
Pool	3,605	727,129	0.037%
Popular	17,580	950,726	0.049%
Portola Pharmaceuticals	5,000	134,100	0.007%
Post Holdings	4,020	425,477	0.022%
Power Integrations	3,000	271,290	0.014%
PPG Industries	19,243	2,280,488	0.117%
PPL	42,800	1,347,772	0.069%
Prestige Consumer Healthcare	3,200	111,008	0.006%
Principal Financial Group	14,500	828,530	0.043%
Procter & Gamble	157,093	19,539,227	1.005%
Progressive	35,241	2,722,367	0.140%
Prologis, REIT	35,698	3,042,184	0.156%
Proofpoint	7,450	961,423	0.049%
Prosperity Bancshares	5,700	402,591	0.021%
Providence Service	8,000	475,680	0.024%
Prudential Financial	20,200	1,816,990	0.093%
Psychemedics	3,075	28,013	0.001%
PTC	10,880	741,798	0.038%
Public Service Enterprise	30,200	1,874,816	0.096%
Public Storage, REIT	8,094	1,985,215	0.102%
Pulte Group	11,840	432,752	0.022%
Puma Biotechnology	23,300	250,825	0.013%
PVH	4,900	432,327	0.022%
QEP Resources	94,800	350,760	0.018%
Qorvo	10,300	763,642	0.039%
Quad/Graphics	5,000	52,550	0.003%
Qualcomm	92,200	7,033,016	0.362%
Quanex Building Products	3,800	68,704	0.004%
Quanta Services	17,550	663,390	0.034%
Quest Diagnostics	8,500	909,755	0.047%
Quidel	6,200	380,370	0.020%
Qumu	5,400	17,982	0.001%
Qurate Retail	25,500	263,033	0.014%
Radian	11,000	251,240	0.013%
Raymond James Financial	7,825	645,250	0.033%
Rayonier Advanced Materials	23,630	102,318	0.005%
Rayonier, REIT	18,340	517,188	0.027%
Raytheon	18,700	3,668,753	0.189%
RBC Bearings	1,300	215,683	0.011%
RealPage	3,500	220,010	0.011%
Realty Income, REIT	21,800	1,671,624	0.086%
Regal Beloit	3,400	247,690	0.013%
Regency Centers, REIT	14,840	1,031,232	0.053%
Regeneron Pharmaceuticals	4,400	1,220,560	0.063%
Regions Financial	72,756	1,151,000	0.059%
Reinsurance Group of America	2,200	351,736	0.018%
REI - SECURITY LENDING COLLATERAL	4,056,648	40,566,478	2.086%
Reliance Steel & Aluminum	5,800	578,028	0.030%
RenaissanceRe Holdings	5,292	1,023,737	0.053%
Renasant	9,275	324,718	0.017%
Renewable Energy	26,768	401,654	0.021%
Rent-A-Center	27,500	709,225	0.036%
Republic Services	14,297	1,237,405	0.064%
Resideo Technologies	26,320	377,692	0.019%
ResMed	8,700	1,175,457	0.060%
Retail Opportunity Investments, REIT	45,700	833,111	0.043%

Rexnord	19,900	538,295	0.028%
RH	3,300	563,739	0.029%
Rite Aid	4,120	28,634	0.001%
RMR	4,631	210,618	0.011%
Robert Half International	8,600	478,676	0.025%
Rockwell Automation	9,200	1,516,160	0.078%
Rocky Brands	6,600	219,318	0.011%
Roku	6,700	681,792	0.035%
Rollins	12,150	413,951	0.021%
Roper Technologies	7,500	2,674,500	0.138%
Ross Stores	27,300	2,998,905	0.154%
Royal Caribbean Cruises	10,200	1,104,966	0.057%
Royal Gold	10,200	1,256,742	0.065%
RPM	14,000	963,340	0.050%
RR Donnelley & Sons	4,966	18,722	0.001%
RTI Surgical Holdings	37,700	107,445	0.006%
Ryder System	4,400	227,788	0.012%
Ryman Hospitality Properties, REIT	6,568	537,328	0.028%
Sabra Health Care REIT, REIT	23,351	536,139	0.028%
SAGE Therapeutics	7,300	1,024,117	0.053%
SAIC	5,400	471,690	0.024%
Salesforce.com	55,433	8,228,475	0.423%
Sally Beauty Supply	3,900	58,071	0.003%
Sangamo Therapeutics	21,500	194,575	0.010%
Sanmina	4,602	147,770	0.008%
Santander Consumer USA Holdings	26,700	681,117	0.035%
Sarepta Therapeutics	11,832	891,186	0.046%
SBA Communications, REIT	10,300	2,483,845	0.128%
Schlumberger	92,993	3,177,571	0.163%
Scholastic	3,800	143,488	0.007%
Scotts Miracle Gro	1,800	183,276	0.009%
Seacoast Banking	13,500	341,685	0.018%
Seagate Technology	17,500	941,325	0.048%
Sealed Air	11,500	477,365	0.025%
Seattle Genetics	11,300	965,020	0.050%
SEI Investments	7,400	438,487	0.023%
Sempra Energy	18,151	2,679,269	0.138%
Semtech	3,700	179,857	0.009%
Sensata Technologies Holding	4,200	210,252	0.011%
Sensient Technologies	3,500	240,275	0.012%
Seritage Growth Properties, REIT	22,900	973,021	0.050%
Service Corporation International	12,700	607,187	0.031%
ServiceMaster Global Holdings	6,900	385,710	0.020%
ServiceNow	11,000	2,792,350	0.144%
Service Properties Trust, REIT	21,100	544,169	0.028%
Seventy Seven Energy	23,614	0	0.000%
Shenandoah Telecommunications	12,400	393,948	0.020%
Sherwin-Williams	4,700	2,584,389	0.133%
Signature Bank	3,900	464,958	0.024%
Silgan Holdings	3,600	108,126	0.006%
Simmons First National	12,388	308,461	0.016%
Simon Property Group, REIT	17,701	2,755,161	0.142%
Sirius XM Holdings	122,500	766,238	0.039%
Six Flags Entertainment	5,100	259,029	0.013%
Skechers U.S.A.	13,300	496,755	0.026%
Skyworks Solutions	8,479	671,961	0.035%
Sleep Number	10,450	431,794	0.022%
SL Green Realty, REIT	6,770	553,448	0.028%
SLM Corporation	56,100	495,083	0.025%
SM Energy	15,800	153,102	0.008%
Snap-On	5,200	814,008	0.042%
SolarEdge Technologies	11,500	962,780	0.050%
Sonoco Products	3,600	209,556	0.011%
Sotheby's	4,252	242,279	0.012%
Southern Company	73,200	4,521,564	0.233%
South Jersey Industries	11,800	388,338	0.020%
South State	5,062	381,169	0.020%
Southwest Airlines	32,685	1,765,317	0.091%
Southwest Gas Holdings	2,291	208,573	0.011%
S&P Global	16,200	3,968,676	0.204%
Spire	2,300	200,652	0.010%
Spirit AeroSystems Holdings	10,100	830,624	0.043%

Splunk	15,900	1,873,974	0.096%
Square	7,500	464,625	0.024%
SS&C Technologies Holdings	17,070	880,300	0.045%
STAG Industrial, REIT	27,300	804,804	0.041%
Standard Motor Products	2,200	106,810	0.005%
Stanley Black & Decker	9,280	1,340,125	0.069%
Starbucks	79,200	7,002,864	0.360%
Startek	12,400	80,228	0.004%
Starwood Property Trust, REIT	33,800	818,636	0.042%
State Auto Financial	12,700	411,353	0.021%
State Street	27,130	1,605,825	0.083%
S&T Bancorp	8,400	306,852	0.016%
Steel Dynamics	12,900	384,420	0.020%
Stepan	3,100	300,886	0.015%
Stericycle	9,600	488,928	0.025%
STERIS	5,500	794,695	0.041%
St. Joe	10,900	186,717	0.010%
Strategic Education	2,200	298,936	0.015%
Stryker	20,920	4,524,996	0.233%
Sun Communities, REIT	3,786	562,032	0.029%
SunTrust	16,400	1,128,320	0.058%
Surmodics	4,900	224,126	0.012%
SVB Financial Group	3,500	731,325	0.038%
Sykes Enterprises	8,100	248,184	0.013%
Symantec	36,964	873,459	0.045%
Synchrony Financial	42,485	1,448,314	0.074%
Synopsys	13,319	1,828,033	0.094%
Synovus Financial	5,728	204,833	0.011%
Sysco	30,100	2,389,940	0.123%
Tailored Brands	14,500	63,800	0.003%
Take-Two Interactive Software	9,400	1,178,196	0.061%
Tapestry	23,400	609,570	0.031%
Targa Resources	20,000	803,400	0.041%
Target	29,400	3,143,154	0.162%
Taubman Centers, REIT	7,300	298,059	0.015%
TCF Financial	21,124	804,191	0.041%
TD Ameritrade Holding	21,800	1,018,060	0.052%
Team	28,700	518,035	0.027%
Tech Data	3,000	312,720	0.016%
TechnipFMC	37,300	900,422	0.046%
TE Connectivity	21,538	2,006,911	0.103%
TEGNA	5,100	79,203	0.004%
Teledyne Technologies	4,600	1,481,154	0.076%
Teleflex	6,200	2,106,450	0.108%
Telephone & Data Systems	15,735	405,963	0.021%
Tellurian	23,500	195,403	0.010%
Tempur Sealy International	400	30,880	0.002%
Terex	7,900	205,163	0.011%
Terreno Realty, REIT	12,200	623,298	0.032%
Tesla	9,331	2,247,558	0.116%
Tetra Tech	6,825	592,137	0.030%
Texas Capital Bancshares	5,600	306,040	0.016%
Texas Instruments	63,200	8,167,968	0.420%
Textron	24,000	1,175,040	0.060%
The Cheesecake Factory	7,400	308,432	0.016%
The GEO Group, REIT	10,215	177,128	0.009%
The Hackett Group	9,820	161,637	0.008%
Therapeutics MD	71,700	260,271	0.013%
Theravance Biopharma	11,171	217,611	0.011%
Thermo Fisher Scientific	26,178	7,624,866	0.392%
Thermon Group Holdings	13,400	307,932	0.016%
The Travelers Companies	12,423	1,847,176	0.095%
Third Point Reinsurance	10,516	105,055	0.005%
Thor Industries	3,900	220,896	0.011%
Tiffany	5,500	509,465	0.026%
TimkenSteel	19,300	121,397	0.006%
Tivity Health	107	1,779	0.000%
TiVo	32,500	247,488	0.013%
TJX	87,800	4,893,972	0.252%
T-Mobile US	19,200	1,512,384	0.078%
Tootsie Roll Industries	6,594	244,901	0.013%
TopBuild	7,033	678,192	0.035%

Toro			11,400	835,620	0.043%	
Towne Bank/Portsmouth VA			7,900	219,660	0.011%	
Tractor Supply			7,800	705,432	0.036%	
Transdigm Group			3,200	1,666,144	0.086%	
TransUnion			12,300	997,653	0.051%	
Tredegar			3,300	64,416	0.003%	
TreeHouse Foods			5,854	324,604	0.017%	
Trimble			11,100	430,791	0.022%	
Trinity Industries			11,100	218,448	0.011%	
Tri Pointe			27,300	410,592	0.021%	
Triumph Group			20,700	473,616	0.024%	
TRP Government Reserve		2	49,890,296	49,890,296	2.566%	
TrueBlue			11,000	232,100	0.012%	
TTEC Holdings			4,000	191,520	0.010%	
TTM Technologies			17,900	218,291	0.011%	
Tupperware Brands			2,800	44,436	0.002%	
Twilio			5,488	603,460	0.031%	
Twitter			26,600	1,095,920	0.056%	
Tyson Foods			19,554	1,684,382	0.087%	
UDR, REIT			7,079	343,190	0.018%	
UGI			17,700	889,779	0.046%	
Ulta Beauty			2,900	726,885	0.037%	
Ultragenyx Pharmaceutical			7,000	299,460	0.015%	
Ultralife			5,800	50,228	0.003%	
UMB Financial			7,896	509,924	0.026%	
Under Armour			15,543	281,795	0.014%	
Unifi			1,332	29,197	0.002%	
Union Pacific			44,300	7,175,714	0.369%	
Unisys			43,400	322,462	0.017%	
Unit			22,500	76,050	0.004%	
United Airlines Holdings			24,215	2,140,848	0.110%	
United Bankshares			3,800	143,906	0.007%	
United Fire Group			4,300	202,014	0.010%	
UnitedHealth Group			59,722	12,978,785	0.667%	
United Natural Foods			600	6,912	0.000%	
United Rentals			1,300	162,032	0.008%	
United Technologies			46,139	6,298,896	0.324%	
United Therapeutics			3,200	255,200	0.013%	
Univar Solutions			5,000	103,800	0.005%	
Universal			800	43,848	0.002%	
Universal Health Services			8,200	1,219,750	0.063%	
Universal Insurance Holdings			7,200	215,928	0.011%	
Unum Group			6,200	184,264	0.009%	
UPS			44,500	5,331,990	0.274%	
Urban Edge Properties, REIT			4,792	94,834	0.005%	
Urban Outfitters			8,800	247,192	0.013%	
USA Truck			4,300	34,529	0.002%	
U.S. Bancorp			81,855	4,529,856	0.233%	
U.S. Physical Therapy			3,800	496,090	0.026%	
U.S. Treasury Bill		2.05	11/7/19	2,650,000	2,645,329	0.136%
Vail Resorts			3,900	887,484	0.046%	
Valaris			40,725	195,887	0.010%	
Valero Energy			19,514	1,663,373	0.086%	
Valmont Industries			2,900	401,476	0.021%	
Valvoline			20,587	453,532	0.023%	
Varex Imaging			12,960	369,878	0.019%	
Varian Medical Systems			5,600	666,904	0.034%	
Vector Group			11,156	132,871	0.007%	
Vectrus			500	20,325	0.001%	
Veeva Systems			8,700	1,328,403	0.068%	
Ventas, REIT			25,718	1,878,186	0.097%	
Veoneer			17,500	262,325	0.013%	
VEREIT, REIT			84,776	829,109	0.043%	
VeriSign			7,400	1,395,862	0.072%	
Verisk Analytics			10,600	1,676,284	0.086%	
Veritiv			1,006	18,188	0.001%	
Verizon Communications			256,511	15,483,004	0.796%	
Versum Materials			5,900	312,287	0.016%	
Vertex Pharmaceuticals			16,900	2,863,198	0.147%	
V. F.			20,900	1,859,891	0.096%	
Viacom			10,829	260,221	0.013%	
Viad			8,900	597,635	0.031%	

Vicor	19,200	566,784	0.029%
Virtus Investment Partners	5,875	649,599	0.033%
Visa	111,860	19,241,039	0.989%
Vishay Intertechnology	11,020	186,569	0.010%
Visteon	2,300	189,842	0.010%
VMware	6,700	1,005,402	0.052%
Vornado Realty Trust, REIT	10,764	685,344	0.035%
Voya Financial	14,800	805,712	0.041%
VSE	4,600	156,814	0.008%
Vulcan Materials	9,166	1,386,266	0.071%
Wabtec	15,088	1,084,224	0.056%
Waddell & Reed Financial	6,451	110,828	0.006%
Walgreens Boots Alliance	53,000	2,931,430	0.151%
Wal-Mart	93,800	11,132,184	0.572%
Walt Disney	121,224	15,797,912	0.812%
Washington Federal	5,542	204,999	0.011%
Washington Real Estate Investment Trust, REIT	11,300	309,168	0.016%
Waste Management	20,360	2,341,400	0.120%
Waters	4,600	1,026,858	0.053%
Watsco	1,800	304,524	0.016%
Watts Water Technologies	1,900	178,087	0.009%
WaVe Life Sciences	17,600	361,328	0.019%
Webster Financial	10,803	506,337	0.026%
Wec Energy	20,208	1,921,781	0.099%
Weingarten Realty Investors, REIT	11,675	340,093	0.017%
Welbilt	17,700	298,422	0.015%
WellCare Health Plans	3,600	933,012	0.048%
Wells Fargo	275,334	13,887,847	0.714%
Welltower, REIT	25,600	2,320,640	0.119%
Wendy's	22,775	455,045	0.023%
Werner Enterprises	4,075	143,848	0.007%
WesBanco	10,600	396,122	0.020%
Western Alliance Bancorp	3,700	170,496	0.009%
Western Digital	14,775	881,181	0.045%
Western Union	31,951	740,305	0.038%
West Pharmaceutical Services	5,600	794,192	0.041%
Westrock	15,676	571,390	0.029%
Westwood Holdings Group	2,000	55,340	0.003%
WEX	1,400	282,898	0.015%
Weyerhaeuser, REIT	41,125	1,139,163	0.059%
Whirlpool	4,022	636,924	0.033%
White Mountains Insurance Group	200	216,000	0.011%
Whitestone REIT, REIT	16,900	232,544	0.012%
William Lyon Homes	7,600	154,736	0.008%
Williams Companies	78,685	1,893,161	0.097%
Williams-Sonoma	7,800	530,244	0.027%
Willis Towers Watson	11,606	2,239,610	0.115%
Winnebago	5,500	210,925	0.011%
Wintrust Financial	3,350	216,511	0.011%
Woodward	3,600	388,188	0.020%
Workday	15,900	2,702,364	0.139%
World Fuel Services	15,300	611,082	0.031%
Worthington Industries	3,400	122,570	0.006%
WP Carey, REIT	13,600	1,217,200	0.063%
WPX Energy	43,395	459,553	0.024%
W. R. Grace	4,200	280,392	0.014%
W. W. Grainger	3,000	891,450	0.046%
Wyndham destinations	7,730	355,735	0.018%
Wyndham Hotels & Resorts	7,730	399,950	0.021%
Wynn Resorts	4,700	510,984	0.026%
XCEL Energy	29,330	1,903,224	0.098%
Xencor	14,900	502,577	0.026%
Xerox Holdings	11,971	358,053	0.018%
Xilinx	15,900	1,524,810	0.078%
XPO Logistics	9,700	694,229	0.036%
Xylem	12,800	1,019,136	0.052%
YRC Worldwide	131,900	398,338	0.020%
Yum! Brands	22,200	2,518,146	0.129%
Zayo Group Holdings	9,500	322,050	0.017%
Zebra Technologies	1,650	340,511	0.018%
Zendesk	18,600	1,355,568	0.070%
Zillow	16,900	499,311	0.026%

Zillow	16,000	477,120	0.025%
Zimmer Biomet Holdings	11,860	1,628,022	0.084%
Zions Bancorporation	7,601	338,397	0.017%
Zoetis	29,000	3,613,110	0.186%
Zynga	69,900	406,818	0.021%
Total Investments in Securities		1,985,199,973	

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 12/19	56	12/20/2019	4,270,000	(159,984)	0.220%
S&P500 EMINI FUT 12/19	307	12/20/2019	45,719,975	(449,045)	2.351%
S&P MID 400 EMINI FUT 12/19	11	12/20/2019	2,131,800	(29,829)	0.110%

Total Futures Contracts (638,858)

NET ASSETS 1,944,633,185

NET ASSET VALUE PER SHARE

Total Equity Market Index Fund Shares 33.23
(\$1,944,633,185 / 58,519,298 Shares Outstanding)

- ADR American Depository Receipts
- ADS American Depository Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- ETC Equipment Trust Certificate
- FDR Fiduciary Depository Receipt
- FRN Floating Rate Note
- GDR Global Depository Receipts
- GDS Global Depository Shares
- GO General Obligation
- HDA Housing Development Authority
- HEFA Health & Education Facility Authority
- HFA Health Facility Authority
- HFC Housing Finance Corp
- HFFA Health Facility Financing Authority
- HHEFA Health & Higher Education Facility Authority
- IDA Industrial Development Authority/Agency
- IDB Industrial Development Bond
- IDC Industrial Development Corp
- IDRB Industrial Development Revenue Bond
- IO Interest Only security for which the fund receives interest on notional principal (par)
- PCR Pollution Control Revenue
- PFA Public Finance Authority
- PIK Payment-in-kind
- PTC Pass-Through Certificate
- RAC Revenue Anticipation Certificate
- RAN Revenue Anticipation Note
- RAW Revenue Anticipation Warrant
- REIT Real Estate Investment Trust
- RIB Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
- STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
- TAN Tax Anticipation Note
- TAW Tax Anticipation Warrant
- TBA To Be Announced purchase commitment
- TDFA Trade & Deposit Facility Agreement
- TECP Tax-Exempt Commercial Paper
- TRAN Tax Revenue Anticipation Note
- VR Variable Rate; rate shown is effective rate at period end
- VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.