

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1-800-Flowers.com			22,468	332,414	0.038%
1st Source			7,052	322,488	0.037%
22nd Century			140,400	317,304	0.036%
2U			16,300	265,364	0.030%
3D Systems			12,650	103,098	0.012%
8x8			20,300	420,616	0.048%
AAON			7,990	367,061	0.042%
Aaron's			13,935	895,463	0.102%
Abercrombie & Fitch			18,800	293,280	0.033%
ABM Industries			9,350	339,592	0.039%
Abraxas Petroleum			77,800	39,484	0.004%
Acadia Healthcare			17,400	540,792	0.062%
ACADIA Pharmaceuticals			28,600	1,029,314	0.117%
Acadia Realty Trust, REIT			19,550	558,739	0.064%
Acceleron Pharma			10,900	430,659	0.049%
Acco Brands			5,000	49,350	0.006%
ACI Worldwide			30,900	967,943	0.110%
Aclaris Therapeutics			29,200	31,536	0.004%
Acorda Therapeutics			5,100	14,637	0.002%
Acuity Brands			5,700	768,303	0.087%
Adamas Pharmaceuticals			58,400	298,716	0.034%
Adams Resources & Energy			2,500	77,500	0.009%
Adient			27,900	640,584	0.073%
Adtalem Global Education			8,100	308,529	0.035%
ADTRAN			22,573	256,091	0.029%
Advanced Disposal Services			4,500	146,565	0.017%
Advanced Energy Industries			9,950	571,230	0.065%
AECOM			31,022	1,165,186	0.133%
Aegion			7,350	157,143	0.018%
Aerie Pharmaceuticals			13,500	259,470	0.030%
Aerojet Rocketdyne Holdings			12,510	631,880	0.072%
AeroVironment			6,300	337,428	0.038%
AGCO			12,750	965,175	0.110%
Agenus			61,800	159,444	0.018%
Agilysys			8,652	221,578	0.025%
Agios Pharmaceuticals			12,000	388,800	0.044%
AG Mortgage Investment Trust, REIT			24,500	371,175	0.042%
AGNC Investment, REIT			117,074	1,883,721	0.214%
Agree Realty, REIT			13,000	950,950	0.108%
AgroFresh Solutions			2,200	5,786	0.001%
Aimmune Therapeutics			19,800	414,612	0.047%
Aircastle			3,500	78,505	0.009%
Air Lease			9,200	384,744	0.044%
Akebia Therapeutics			18,212	71,391	0.008%
Akorn			116,100	441,180	0.050%
AK Steel			25,300	57,431	0.007%
Alarm.com Holdings			12,800	596,992	0.068%
Albany International			7,803	703,518	0.080%
Alcoa			26,200	525,834	0.060%
Alexander & Baldwin, REIT			3,350	82,109	0.009%
Alexander's, REIT			700	243,887	0.028%
Alico			1,888	64,230	0.007%
Alkermes			32,000	624,320	0.071%
Alleghany			2,618	2,088,536	0.238%
Allegheny Technologies			23,100	467,775	0.053%
Allegiant Travel			2,900	434,014	0.049%
ALLETE			11,682	1,021,124	0.116%
Allison Transmission Holdings			20,900	983,345	0.112%
Allscripts Healthcare Solutions			9,400	103,212	0.012%
Ally Financial			87,200	2,891,552	0.329%
Alnylam Pharmaceuticals			21,400	1,720,988	0.196%
Alteryx			5,191	557,669	0.063%
Altice USA			45,900	1,316,412	0.150%
Altisource Portfolio Solutions			8,900	179,958	0.020%
Altra Industrial Motion			4,900	135,706	0.015%

AMC Networks	9,000	442,440	0.050%
Amedisys	6,900	903,969	0.103%
AMERCO	1,300	507,052	0.058%
American Assets Trust, REIT	9,000	420,660	0.048%
American Campus Communities, REIT	22,526	1,083,050	0.123%
American Eagle Outfitters	48,780	791,212	0.090%
American Equity Investment Life	14,600	353,320	0.040%
American Financial Group	10,610	1,144,289	0.130%
American Homes 4 Rent, REIT	60,400	1,563,756	0.178%
American Public Education	9,200	205,528	0.023%
American States Water Company	9,800	880,628	0.100%
American Vanguard	5,066	79,536	0.009%
Americold Realty Trust, REIT	23,431	868,587	0.099%
Ameris Bancorp	9,100	366,184	0.042%
Amicus Therapeutics	12,400	99,448	0.011%
Amkor Technology	14,120	128,492	0.015%
Amneal Pharmaceuticals	13,100	37,990	0.004%
AMN Healthcare Services	13,005	748,568	0.085%
Anaplan	4,500	211,500	0.024%
Andersons	9,350	209,721	0.024%
Angiodynamics	20,000	368,400	0.042%
Anixter International	2,800	193,536	0.022%
Annaly Capital Management, REIT	239,020	2,103,376	0.239%
Antero Resources	16,300	49,226	0.006%
Anworth Mortgage Asset, REIT	103,400	341,220	0.039%
Apergy	15,300	413,865	0.047%
Apogee Enterprises	7,700	300,223	0.034%
Apollo Commercial Real Estate Finance, REIT	17,543	336,299	0.038%
Appian	13,300	631,750	0.072%
Apple Hospitality REIT, REIT	26,700	442,686	0.050%
Applied Industrial Technologies	2,762	156,882	0.018%
Approach Resources	28,400	3,970	0.000%
AptarGroup	10,460	1,238,987	0.141%
Aqua America	36,232	1,624,281	0.185%
AquaBounty Technologies	2,617	6,543	0.001%
Aramark	40,700	1,773,706	0.202%
ArcBest	4,200	127,890	0.015%
Arch Capital Group	59,700	2,506,206	0.285%
Arch Coal	3,900	289,380	0.033%
Archrock	10,367	103,359	0.012%
Arcosa	6,752	230,986	0.026%
Arena Pharmaceuticals	6,900	315,813	0.036%
Ares Commercial Real Estate, REIT	24,200	368,566	0.042%
Argo Group International Holdings	11,287	792,799	0.090%
Arlo Technologies	37,452	127,711	0.015%
ARMOUR Residential REIT, REIT	425	7,119	0.001%
Armstrong Flooring	22,849	146,005	0.017%
Armstrong Worldwide Industries	9,000	870,300	0.099%
Arrow Electronics	12,275	915,470	0.104%
Arrow Financial	7,005	233,898	0.027%
Arrowhead Pharmaceuticals	17,000	479,060	0.054%
Asbury Automotive Group	3,340	341,782	0.039%
A. Schulman	6,713	3,511	0.000%
ASGN	8,950	562,597	0.064%
Ashford	1,249	30,276	0.003%
Ashford Hospitality Trust, REIT	23,100	76,461	0.009%
Ashland Global Holdings	8,000	616,400	0.070%
Aspen Technology	14,500	1,784,660	0.203%
Associated Banc-Corp	30,627	620,197	0.071%
Assured Guaranty	17,500	778,050	0.088%
Asta Funding	4,330	30,310	0.003%
Astec Industries	5,700	177,270	0.020%
Asure Software	44,400	297,924	0.034%
Athene Holding	15,400	647,724	0.074%
Atlantic Capital Bancshares	2,379	41,252	0.005%
Atlantic Union Bankshares	10,729	399,602	0.045%
Atlantius Holdings	4,045	33,776	0.004%
Atlas Air Worldwide	7,500	189,225	0.022%
Autoliv	14,400	1,135,872	0.129%
Autonation	5,400	273,780	0.031%
Avalara	3,769	253,616	0.029%
Avangrid	12,000	627,000	0.071%

Avanos Medical	10,042	376,173	0.043%
Avantor	27,081	398,091	0.045%
Avaya Holdings	20,500	209,715	0.024%
Avis Budget Group	9,900	279,774	0.032%
Avista	12,890	624,392	0.071%
Avnet	12,750	567,184	0.065%
AVX	4,202	63,870	0.007%
Aware Inc/MA	12,000	35,160	0.004%
AXA Equitable Holdings	51,591	1,143,257	0.130%
Axalta Coating Systems	31,800	958,770	0.109%
Axis Capital Holdings	18,800	1,254,336	0.143%
Axon Enterprise	14,760	838,073	0.095%
Axos Financial	19,400	536,410	0.061%
AZZ	8,400	365,904	0.042%
Badger Meter	2,900	155,730	0.018%
Balchem	6,500	644,735	0.073%
Banc First	9,800	543,116	0.062%
Banc of California	36,900	521,766	0.059%
Bancorp	11,200	110,880	0.013%
BancorpSouth Bank	14,575	431,566	0.049%
Bank of Hawaii	6,266	538,437	0.061%
Bank OZK	14,200	387,234	0.044%
BankUnited	25,300	850,586	0.097%
Banner	9,373	526,481	0.060%
Bar Harbor Bankshares	4,021	100,244	0.011%
Barnes Group	8,900	458,706	0.052%
Beacon Roofing Supply	2,600	87,178	0.010%
Bed Bath & Beyond	26,500	281,960	0.032%
Belden	10,663	568,764	0.065%
Benchmark Electronics	7,900	229,574	0.026%
Benefitfocus	11,200	266,672	0.030%
Berry Global	24,600	966,042	0.110%
BGC Partners	77,700	427,350	0.049%
B&G Foods	19,700	372,527	0.042%
Big Lots	7,200	176,400	0.020%
Biohaven Pharmaceutical Holding	12,829	535,226	0.061%
BioMarin Pharmaceutical	35,990	2,425,726	0.276%
Bio-Rad Laboratories	3,000	998,220	0.114%
Bio-Techne	5,900	1,154,453	0.131%
BioTelemetry	2,600	105,898	0.012%
BJ's Restaurants	3,533	137,222	0.016%
BJ's Wholesale Club Holdings	11,500	297,505	0.034%
Blackbaud	9,100	822,094	0.094%
Black Hills	5,340	409,738	0.047%
Black Knight	22,052	1,346,495	0.153%
Blackline	3,504	167,526	0.019%
Blackstone	102,500	5,006,100	0.569%
Blackstone Mortgage Trust, REIT	23,700	849,645	0.097%
Bloomin Brands	3,700	70,041	0.008%
Blucora	13,100	283,484	0.032%
Bluebird Bio	7,400	679,468	0.077%
Blueprint Medicines	12,600	925,722	0.105%
Bluerock Residential Growth REIT, REIT	14,100	165,957	0.019%
Boise Cascade	9,200	299,828	0.034%
BOK Financial	6,560	519,224	0.059%
Bonanza Creek Energy	2,300	51,497	0.006%
Booz Allen Hamilton	26,900	1,910,438	0.217%
Boston Beer	1,500	546,120	0.062%
Boston Private Financial	27,599	321,666	0.037%
Bottomline Technologies	9,700	381,695	0.043%
Box	20,600	341,136	0.039%
Boyd Gaming	15,700	376,015	0.043%
Brady	9,700	514,585	0.059%
Brandywine Realty Trust, REIT	33,343	505,146	0.057%
Bright Horizons Family Solutions	9,100	1,387,750	0.158%
Brighthouse Financial	15,300	619,191	0.070%
Brinker	9,779	417,270	0.047%
Brinks Company	9,549	792,090	0.090%
Brixmor Property, REIT	25,400	515,366	0.059%
Brookdale Senior Living	39,000	295,620	0.034%
Brookline Bancorp	24,129	355,420	0.040%
Brooks Automation	20,600	762,818	0.087%

Brown & Brown	26,000	937,560	0.107%
Bruker	28,550	1,254,202	0.143%
Brunswick	16,200	844,344	0.096%
Builders FirstSource	24,900	512,318	0.058%
Bunge Limited	28,602	1,619,445	0.184%
Burlington Stores	14,400	2,877,408	0.327%
BWX Technologies	22,775	1,302,958	0.148%
Cable One	990	1,242,153	0.141%
Cabot	12,350	559,702	0.064%
Cabot Microelectronics	6,342	895,554	0.102%
CACI International	4,500	1,040,670	0.118%
Cadence BanCorp	26,818	470,388	0.053%
Caesars Entertainment	92,800	1,082,048	0.123%
CalAmp	15,000	172,800	0.020%
Caleres	3,830	89,660	0.010%
California Resources	10,300	105,060	0.012%
California Water Service Group	8,850	468,431	0.053%
Callon Petroleum	80,750	350,455	0.040%
Cal-Maine Foods	4,700	187,789	0.021%
Cambrex	10,310	613,445	0.070%
Camden National	4,800	207,936	0.024%
Camden Property Trust, REIT	14,700	1,631,847	0.186%
Cantel Medical	7,100	531,080	0.060%
Canterbury Park Holding	24,781	302,576	0.034%
Capital Senior Living	16,500	72,270	0.008%
Capitol Federal Financial	28,244	389,202	0.044%
Cara Therapeutics	11,100	202,908	0.023%
Cardiovascular Systems	13,200	627,264	0.071%
CareTrust REIT, REIT	15,200	357,276	0.041%
Carlisle Companies	9,420	1,370,987	0.156%
Carpenter Technology	8,200	423,612	0.048%
Carriage Services	7,200	147,168	0.017%
Carrizo Oil & Gas	22,600	194,021	0.022%
Cars.com	10,300	92,494	0.011%
Carters	7,200	656,712	0.075%
Carvana	2,884	190,344	0.022%
Casella Waste Systems	11,275	484,149	0.055%
Casey's General Stores	6,800	1,095,888	0.125%
CASI Pharmaceuticals	24,500	81,830	0.009%
Catalent	24,400	1,162,904	0.132%
Cathay Bancorp	13,056	453,500	0.052%
Cato	21,900	385,659	0.044%
Cavco Industries	1,100	211,299	0.024%
CBIZ	23,350	548,725	0.062%
CDK Global	29,600	1,423,464	0.162%
CDW Corp/DE	2,800	345,072	0.039%
Cedar Realty Trust, REIT	21,500	64,500	0.007%
Celsion	60,200	92,708	0.011%
Centennial Resource Development	48,900	220,784	0.025%
CenterState Bank	18,810	451,158	0.051%
Central Garden & Pet	13,800	382,605	0.044%
Century Aluminum	50,700	336,395	0.038%
Century Bancorp	4,050	354,780	0.040%
Ceridian HCM Holding	14,201	701,103	0.080%
Charles & Colvard	2,868	4,675	0.001%
Charles River Laboratories International	6,000	794,220	0.090%
Chart Industries	11,000	685,960	0.078%
Chase	2,550	278,945	0.032%
Chefs' Warehouse	8,400	338,688	0.039%
Chegg	13,000	389,350	0.044%
Chemed	2,600	1,085,682	0.123%
Chemours	32,500	485,550	0.055%
Cheniere Energy	36,600	2,307,996	0.262%
Cherry Hill Mortgage Investment, REIT	19,400	254,140	0.029%
Chesapeake Energy	155,197	218,828	0.025%
Chesapeake Utilities	7,600	724,432	0.082%
Chico's	36,600	147,498	0.017%
Children's Place	4,150	319,509	0.036%
Chimera Investment, REIT	48,420	947,095	0.108%
Choice Hotels International	6,700	596,032	0.068%
Churchill Downs	8,100	999,986	0.114%
Ciena	17,400	682,602	0.078%

CIM Commercial Trust, REIT	94	1,457	0.000%
Cincinnati Bell	16,300	82,641	0.009%
Cinemark Holdings	17,900	691,656	0.079%
Cirrus Logic	17,540	939,793	0.107%
CIT Group	7,700	348,887	0.040%
Citizens	15,133	103,964	0.012%
Citizens & Northern	2,222	58,394	0.007%
City Holding Company	8,250	629,063	0.072%
City Office REIT	34,100	490,699	0.056%
C&J Energy Services	19,100	204,943	0.023%
Clean Harbors	9,600	741,120	0.084%
Clear Channel Outdoor Holdings	117,000	294,840	0.034%
Clearwater Paper	9,388	198,275	0.023%
Clearway Energy	20,100	366,825	0.042%
Cleveland-Cliffs	56,200	405,764	0.046%
Cloudera	44,600	395,156	0.045%
Clovis Oncology	7,300	28,689	0.003%
CNA Financial	8,500	418,625	0.048%
CNO Financial Group	26,900	425,827	0.048%
CNX Resources	45,800	332,508	0.038%
Coca-Cola Consolidated	1,300	395,031	0.045%
Cogent Communications Holdings	9,500	523,450	0.060%
Cognex	36,000	1,768,680	0.201%
Cohen & Steers	7,700	422,961	0.048%
Coherent	3,900	599,508	0.068%
Coherus Biosciences	34,700	703,022	0.080%
Cohu	24,700	333,574	0.038%
Colfax	14,800	430,088	0.049%
Collegium Pharmaceutical	31,600	362,768	0.041%
Colony Capital, REIT	43,534	262,075	0.030%
Columbia Banking System	13,850	511,065	0.058%
Columbia Property Trust, REIT	9,700	205,155	0.023%
Columbia Sportswear	4,462	432,323	0.049%
Comfort Systems USA	9,406	416,027	0.047%
Commerce Bancshares	18,727	1,135,793	0.129%
Commercial Metals	27,700	481,426	0.055%
CommScope Holding	23,000	270,480	0.031%
Community Bank System	8,828	544,599	0.062%
Community Trust Bancorp	8,672	369,254	0.042%
Commvault Systems	8,900	397,919	0.045%
Compass Minerals	7,500	423,675	0.048%
Comtech Telecommunications	6,460	209,950	0.024%
Conduent	55,900	347,698	0.040%
ConMed	6,050	581,708	0.066%
Connecticut Water Service	6,350	444,881	0.051%
ConnectOne Bancorp	17,083	379,243	0.043%
Conns	7,500	186,450	0.021%
CONSOL Energy	7,800	121,914	0.014%
Consolidated Communications	40,725	193,851	0.022%
Continental Resources	20,600	634,274	0.072%
Cooper-Standard Holdings	2,700	110,376	0.013%
Cooper Tire	3,300	86,196	0.010%
Corbus Pharmaceuticals Holdings	46,800	227,916	0.026%
CoreCivic, REIT	21,291	367,908	0.042%
Core Laboratories	5,280	246,154	0.028%
CoreLogic	19,530	903,653	0.103%
Core-Mark Holding	12,990	417,174	0.047%
CorEnergy Infrastructure Trust, REIT	10,240	483,533	0.055%
CoreSite Realty, REIT	8,400	1,023,540	0.116%
Cornerstone Building Brands	17,600	106,480	0.012%
Cornerstone OnDemand	12,700	696,214	0.079%
Corporate Office Properties Trust, REIT	8,200	244,196	0.028%
CorVel	5,750	435,275	0.050%
CoStar Group	6,202	3,679,026	0.418%
Coupa Software	11,500	1,490,055	0.169%
Cousins Properties, REIT	25,231	948,433	0.108%
Covanta Holding	23,604	408,113	0.046%
Covetrus	17,401	206,898	0.024%
Cowen	18,924	291,240	0.033%
Cracker Barrel Old Country Store	4,400	715,660	0.081%
Craft Brew Alliance	10,300	84,357	0.010%
CRA International	5,050	211,949	0.024%

Crane	8,041	648,346	0.074%
Credit Acceptance	1,400	645,834	0.073%
Cree	15,200	744,800	0.085%
Crocs	18,200	505,232	0.057%
Cross Country Healthcare	18,000	185,400	0.021%
Crown Holdings	24,150	1,595,349	0.181%
CryoLife	11,450	310,868	0.035%
CSG Systems International	10,300	532,304	0.061%
CTS	13,250	428,770	0.049%
CubeSmart, REIT	47,000	1,640,300	0.187%
Cubic	5,100	359,193	0.041%
Cullen/Frost Bankers	9,950	881,073	0.100%
Curtiss-Wright	8,000	1,034,960	0.118%
CVB Financial	13,106	273,522	0.031%
CVR Energy	9,400	413,882	0.047%
Cyberoptics	5,000	71,600	0.008%
Cyclerion therapeutics	2,680	32,482	0.004%
Cypress Semiconductor	70,150	1,637,301	0.186%
CyrusOne, REIT	24,300	1,922,130	0.219%
Dana	22,600	326,344	0.037%
Darling Ingredients	31,600	604,508	0.069%
Dave & Buster's Entertainment	10,100	393,395	0.045%
Dawson Geophysical	369	790	0.000%
Deckers Outdoor	2,600	383,136	0.044%
Delek US Holdings	5,743	208,471	0.024%
Dell Technologies	31,597	1,638,620	0.186%
Delphi Technologies	8,200	109,880	0.012%
Deluxe	5,628	276,672	0.031%
Denny's	23,700	539,531	0.061%
Designer Brands	8,600	147,232	0.017%
Dexcom	18,200	2,716,168	0.309%
Diamond Offshore Drilling	27,028	150,276	0.017%
DiamondRock Hospitality, REIT	45,351	464,848	0.053%
Dick's Sporting Goods	8,800	359,128	0.041%
Digi International	9,060	123,397	0.014%
Digirad	3,960	18,097	0.002%
Dillard's	6,700	442,937	0.050%
Dine Brands Global	5,400	409,644	0.047%
Diodes	11,050	443,658	0.050%
Diplomat Pharmacy	12,100	59,290	0.007%
DMC Global	9,000	395,820	0.045%
DocuSign	22,700	1,405,584	0.160%
Dolby Laboratories	11,640	752,410	0.086%
Domino's Pizza	8,164	1,996,833	0.227%
Domtar	11,016	394,483	0.045%
Donaldson	14,142	736,515	0.084%
Donnelley Financial Solutions	15,275	188,188	0.021%
Dorman Products	4,900	389,746	0.044%
Douglas Dynamics	5,600	249,592	0.028%
Douglas Emmett, REIT	28,200	1,207,806	0.137%
Dril-Quip	8,200	411,476	0.047%
Dropbox	46,360	935,081	0.106%
DSP Group	21,490	302,687	0.034%
Ducommun	5,800	245,920	0.028%
Dunkin Brands	15,300	1,214,208	0.138%
DURECT	81,600	150,144	0.017%
DXP Enterprises	8,100	281,232	0.032%
Dycom Industries	7,763	396,301	0.045%
Dynavax Technologies	85,500	305,663	0.035%
Dynex Capital, REIT	21,899	323,667	0.037%
Eagle Bancorp	11,500	513,130	0.058%
Eagle Materials	9,870	888,399	0.101%
EastGroup Properties, REIT	8,750	1,093,925	0.124%
East West Bancorp	34,800	1,541,292	0.175%
Eaton Vance	18,966	852,142	0.097%
Echostar	11,344	449,449	0.051%
Ecology & Environment	205	3,114	0.000%
Edgewell Personal Care	10,250	333,023	0.038%
E-Health	6,300	420,777	0.048%
Elanco Animal Health	77,984	2,073,595	0.236%
Eldorado Resorts	13,600	542,232	0.062%
Element Solutions	45,600	464,208	0.053%

EMCOR Group	9,860	849,143	0.097%
Emergent BioSolutions	9,100	475,748	0.054%
Empire State Realty Trust, REIT	13,300	189,791	0.022%
Encompass Health	15,700	993,496	0.113%
Encore Capital	8,200	273,265	0.031%
Endo International	56,200	180,402	0.021%
Energizer Holdings	13,550	590,509	0.067%
Energous	93,900	311,279	0.035%
EnerSys	9,400	619,836	0.070%
Ennis Business Forms	11,357	229,525	0.026%
Enphase Energy	5,100	113,373	0.013%
EnPro Industries	5,350	367,278	0.042%
Ensign	17,100	811,053	0.092%
Enstar	1,400	265,888	0.030%
Entegris	25,977	1,222,478	0.139%
Investnet	8,500	481,950	0.055%
EPAM Systems	10,900	1,987,288	0.226%
ePlus	3,200	243,488	0.028%
EPR Properties, REIT	14,680	1,128,305	0.128%
EQT	41,400	440,496	0.050%
Equitrans Midstream	41,600	605,280	0.069%
Equity Commonwealth, REIT	22,176	759,528	0.086%
Equity LifeStyle Properties, REIT	18,340	2,450,224	0.279%
ESCO Technologies	9,140	727,178	0.083%
Esperion Therapeutics	11,800	432,588	0.049%
Essent	21,400	1,020,138	0.116%
Etsy	22,400	1,265,600	0.144%
Euronet Worldwide	11,350	1,660,505	0.189%
Everbridge	2,087	128,789	0.015%
Evercore	7,500	600,750	0.068%
Everi Holdings	36,700	310,482	0.035%
Everspin Technologies	10,200	62,526	0.007%
EVERTEC	3,000	93,660	0.011%
Evolent Health	17,100	122,949	0.014%
EW Scripps	21,245	282,134	0.032%
Exact Sciences	26,623	2,405,921	0.274%
Exelixis	58,490	1,034,396	0.118%
Exlservice Holdings	5,800	388,368	0.044%
Exponent	14,200	992,580	0.113%
Express	166,000	571,040	0.065%
Extended Stay America	36,900	540,216	0.061%
Exterran	14,083	183,924	0.021%
Extraction Oil & Gas	73,600	216,384	0.025%
EZCORP	26,100	168,476	0.019%
Fabrinet	13,800	721,740	0.082%
FactSet Research Systems	6,500	1,579,305	0.180%
Fair Isaac	3,785	1,148,823	0.131%
Farmer Bros.	7,000	90,650	0.010%
FARO Technologies	5,500	265,925	0.030%
FBL Financial	3,542	210,784	0.024%
Fdo Holdings	11,000	562,650	0.064%
Federal Agricultural Mortgage	1,700	138,822	0.016%
Federal Signal	10,600	347,044	0.039%
Federated Investors	6,400	207,424	0.024%
Ferro	25,760	305,514	0.035%
FibroGen	20,500	758,090	0.086%
Fiesta Restaurant	15,100	157,342	0.018%
FireEye	27,600	368,184	0.042%
First American Financial	24,630	1,453,416	0.165%
First Bancorp North Carolina	10,375	372,463	0.042%
First BanCorp-Puerto Rico	27,200	271,456	0.031%
First Busey	14,991	378,972	0.043%
FirstCash	9,438	865,181	0.098%
First Citizens BancShares	1,470	693,179	0.079%
First Commonwealth Financial	33,700	447,536	0.051%
First Community	11,200	362,544	0.041%
First Financial	5,350	232,565	0.026%
First Financial Bancorp	20,572	503,500	0.057%
First Financial Bankshares	20,376	679,132	0.077%
First Hawaiian	6,500	173,550	0.020%
First Horizon National	42,500	688,500	0.078%
First Industrial Realty, REIT	16,765	663,223	0.075%

First Merchants	11,813	444,582	0.051%
First Midwest Bancorp	17,893	348,556	0.040%
First Solar	15,500	899,155	0.102%
First United	4,211	92,642	0.011%
Five9	15,100	811,474	0.092%
Five Below	12,900	1,626,690	0.185%
Flexion Therapeutics	6,100	83,601	0.010%
Flowers Foods	24,183	559,353	0.064%
Fluor	27,109	518,595	0.059%
Flushing Financial	9,825	198,514	0.023%
FNB	57,567	663,748	0.075%
FNF	55,193	2,451,121	0.279%
Foot Locker	8,603	371,305	0.042%
Forestar Group	921	16,836	0.002%
Forrester Research	4,100	131,774	0.015%
Fox Factory Holding	7,500	466,800	0.053%
Franklin Electric	5,400	258,174	0.029%
Franklin Street Properties, REIT	21,400	181,044	0.021%
Freightcar America	15,700	76,145	0.009%
Fresh Del Monte Produce	6,500	221,715	0.025%
frontdoor	12,050	585,269	0.067%
FRP Holdings	2,300	110,446	0.013%
FTI Consulting	7,295	773,197	0.088%
Fulton Financial	19,102	309,070	0.035%
GAMCO Investors	900	17,595	0.002%
GameStop	10,600	58,512	0.007%
Gaming & Leisure Properties, REIT	46,657	1,784,164	0.203%
Gardner denver Holdings	17,200	486,588	0.055%
GATX	6,650	515,575	0.059%
GCI Liberty	23,762	1,474,907	0.168%
GCP Applied Technologies	14,800	284,900	0.032%
Generac Holdings	10,300	806,902	0.092%
Genesco	5,300	212,106	0.024%
Genesee & Wyoming	7,618	841,865	0.096%
Genie Energy	16,842	125,641	0.014%
GenMark Diagnostics	42,400	256,944	0.029%
Genomic Health	8,800	596,816	0.068%
Genpact	31,700	1,228,375	0.140%
Gentex	48,720	1,341,505	0.153%
Gentherm	10,200	419,067	0.048%
Genworth Financial	77,900	342,760	0.039%
German American Bancorp	6,733	215,793	0.025%
Getty Realty, REIT	7,643	245,035	0.028%
Glacier Bancorp	15,812	639,754	0.073%
Gladstone Land, REIT	32,000	380,640	0.043%
Glatfelter	13,800	212,382	0.024%
Glaukos	6,800	425,068	0.048%
Global Blood Therapeutics	16,900	819,988	0.093%
Global Net Lease, REIT	32,433	632,444	0.072%
Global Self Storage, REIT	31,400	149,464	0.017%
Globus Medical	21,100	1,078,632	0.123%
Glu Mobile	67,900	338,821	0.039%
GMS	13,085	375,801	0.043%
GoDaddy	31,700	2,091,566	0.238%
Gold Resource	105,600	322,080	0.037%
Goodyear Tire & Rubber	18,298	263,583	0.030%
GoPro	45,000	233,325	0.027%
Graco	29,054	1,337,646	0.152%
Graham	5,250	104,265	0.012%
Graham Holdings	890	590,471	0.067%
Grand Canyon Education	10,400	1,021,280	0.116%
Granite Construction	12,546	403,103	0.046%
Granite Point Mortgage Trust, REIT	15,292	286,572	0.033%
Graphic Packaging Holding	42,413	625,592	0.071%
Great Western Bancorp	11,600	382,800	0.044%
Greenbrier Companies	7,200	216,864	0.025%
Green Dot	7,100	179,275	0.020%
Greif	4,900	185,661	0.021%
Griffon	11,900	249,543	0.028%
Groupon	107,900	287,014	0.033%
Group One Automotive	4,200	387,702	0.044%
GrubHub	20,600	1,157,926	0.132%

GTT Communications	16,900	159,198	0.018%
Guardant Health	4,000	255,320	0.029%
Guess ?	11,620	215,319	0.024%
Guidewire Software	17,700	1,865,226	0.212%
Gulfport Energy	43,300	117,343	0.013%
Habit Restaurants	41,400	361,836	0.041%
Haemonetics	10,400	1,311,856	0.149%
Hain Celestial Group	11,000	236,225	0.027%
Halozyme Therapeutics	28,900	448,239	0.051%
Hancock Whitney	13,835	529,811	0.060%
Hanover Insurance Group	8,320	1,127,693	0.128%
Harsco	1,960	37,162	0.004%
Harvard Bioscience	4,800	14,760	0.002%
Hawaiian Airlines	15,600	409,656	0.047%
Hawaiian Electric Industries	27,800	1,267,958	0.144%
Haynes International	2,200	78,848	0.009%
H.B. Fuller	7,540	351,062	0.040%
HD Supply Holdings	37,000	1,449,475	0.165%
Healthcare Realty Trust, REIT	26,880	900,480	0.102%
Healthcare Services	15,250	370,423	0.042%
Healthcare Trust of America, REIT	35,473	1,042,197	0.119%
HealthEquity	11,800	674,311	0.077%
Health Insurance Innovations	7,200	179,496	0.020%
HealthStream	12,400	321,036	0.037%
Heartland Express	9,623	206,991	0.024%
Hecla Mining	204,200	359,392	0.041%
H&E Equipment Services	11,300	326,118	0.037%
HEICO	10,271	1,282,642	0.146%
HEICO	10,225	994,995	0.113%
Heidrick & Struggles International	10,658	290,963	0.033%
Helen of Troy Limited	5,100	804,066	0.091%
Helios Technologies	7,900	320,503	0.036%
Herbalife Nutrition	22,000	832,920	0.095%
Herc Holdings	3,855	179,296	0.020%
Herman Miller	9,950	458,596	0.052%
Heron Therapeutics	29,200	540,200	0.061%
Hersha Hospitality Trust, REIT	15,800	235,104	0.027%
Hertz Global Holdings	8,441	116,823	0.013%
Heska	3,300	233,871	0.027%
Hexcel	12,500	1,026,625	0.117%
HighPoint Resources	3,432	5,457	0.001%
Highwoods Properties, REIT	15,713	706,142	0.080%
Hillenbrand	14,850	458,568	0.052%
Hill-Rom Holdings	10,750	1,131,223	0.129%
Hilltop Holdings	22,798	544,644	0.062%
Hilton Grand Vacations	12,010	384,320	0.044%
HMS Holdings	22,400	772,016	0.088%
HNI Corporation	4,280	151,940	0.017%
Home Bancshares	29,476	554,001	0.063%
HomeStreet	14,600	398,872	0.045%
Hope Bancorp	30,600	438,804	0.050%
Horace Mann Educators	9,210	426,699	0.049%
Horizon Global	46,100	176,102	0.020%
Horizon therapeutics	18,400	501,032	0.057%
Hostess Brands	21,900	306,272	0.035%
Hovnanian Enterprises	7,484	144,067	0.016%
Howard Hughes	6,000	777,600	0.088%
Hubbell	8,333	1,094,956	0.125%
Hub Group	6,400	297,600	0.034%
HubSpot	4,300	651,923	0.074%
Hudson Pacific Properties, REIT	13,800	461,748	0.053%
Huntsman	44,700	1,039,722	0.118%
Hurco Companies	5,900	189,803	0.022%
Hyatt Hotels	7,800	574,626	0.065%
Hyster-Yale Materials Handling	4,600	251,758	0.029%
IAA	20,700	863,811	0.098%
IAC/InterActiveCorp	13,030	2,840,149	0.323%
IBERIABANK	6,655	502,719	0.057%
ICU Medical	4,300	686,280	0.078%
IdaCorp	9,710	1,094,026	0.124%
Idera Pharmaceuticals	10,200	29,478	0.003%
I.D. Systems	10,800	59,184	0.007%

IDT	10,442	109,954	0.013%
II-VI	17,562	618,371	0.070%
Immersion	24,200	185,130	0.021%
ImmunoGen	79,400	192,148	0.022%
Immunomedics	45,500	603,330	0.069%
Impinj	9,300	286,719	0.033%
Independence Realty Trust, REIT	10,300	147,393	0.017%
Independent Bank Group	3,000	157,830	0.018%
Independent Bank (MA)	10,050	750,233	0.085%
Infinera	54,600	297,570	0.034%
Ingevity	10,900	924,756	0.105%
Ingredion	10,700	874,618	0.099%
Innospec	1,900	169,366	0.019%
Innoviva	14,500	152,830	0.017%
Inogen	5,900	282,669	0.032%
Inovalon Holdings	29,400	481,866	0.055%
Inphi	10,600	647,130	0.074%
Insight Enterprises	8,950	498,426	0.057%
Insmad	34,421	607,186	0.069%
Insperty	11,000	1,084,820	0.123%
Instructure	15,200	588,848	0.067%
Insulet	11,400	1,880,202	0.214%
Integer Holdings	6,150	464,694	0.053%
Integra LifeSciences Holdings	10,100	606,707	0.069%
Interactive Brokers	18,800	1,011,064	0.115%
Intercept Pharmaceuticals	1,600	106,176	0.012%
InterDigital	8,060	422,908	0.048%
Interface	11,500	166,060	0.019%
Internap	53,200	137,256	0.016%
International Bancshares	10,302	397,863	0.045%
Inter Parfums	9,100	636,727	0.072%
Intevac	15,600	81,744	0.009%
INTL FCStone	7,181	294,852	0.034%
Intra-Cellular Therapies	18,200	135,954	0.015%
Invacare	67,800	508,500	0.058%
Investors Bancorp	50,135	569,534	0.065%
Invitation Homes, REIT	59,868	1,772,691	0.202%
Ionis Pharmaceuticals	27,180	1,628,354	0.185%
iovance Biotherapeutics	9,188	167,222	0.019%
Iridium Communications	14,918	317,455	0.036%
iRobot	6,400	394,688	0.045%
Ironwood Pharmaceuticals	35,000	300,475	0.034%
Ittron	3,500	258,860	0.029%
ITT	14,100	862,779	0.098%
j2 Global	11,200	1,017,184	0.116%
Jabil	26,600	951,482	0.108%
Jack in the Box	8,900	810,968	0.092%
James River Group Holdings	10,700	548,268	0.062%
Janus Henderson	23,728	532,931	0.061%
Jazz Pharmaceuticals	10,700	1,371,098	0.156%
JBG SMITH Properties, REIT	33,200	1,301,772	0.148%
Jefferies Financial	44,347	815,985	0.093%
JetBlue Airways	53,200	891,100	0.101%
J & J Snack Foods	2,240	430,080	0.049%
John Bean Technologies	6,672	663,397	0.075%
John B Sanfilippo & Son	3,300	318,780	0.036%
John Wiley & Sons	6,870	301,868	0.034%
Jones Lang LaSalle	9,310	1,294,649	0.147%
Kaiser Aluminum	2,836	280,679	0.032%
Kaman	5,361	318,765	0.036%
KAR Auction Services	20,700	508,185	0.058%
KB Home	12,300	418,200	0.048%
KBR	17,500	429,450	0.049%
Kearny Financial Corp.	31,484	410,551	0.047%
KEMET	34,200	621,756	0.071%
Kemper	13,450	1,048,428	0.119%
Kennametal	11,100	341,214	0.039%
Kennedy-Wilson Holdings	30,100	659,792	0.075%
Keurig Dr Pepper	44,400	1,213,008	0.138%
Kforce	12,156	459,922	0.052%
Kilroy Realty, REIT	18,520	1,442,523	0.164%
Kimball Electronics	6,517	94,562	0.011%

Kimball International	8,690	167,717	0.019%
Kirby	6,600	542,256	0.062%
Kirkland's	35,500	54,670	0.006%
Kite Realty Group Trust, REIT	35,100	566,865	0.064%
KKR	89,500	2,403,075	0.273%
KLX Energy Services Holdings	8,080	69,852	0.008%
Knight-Swift Transportation Holdings	26,092	947,140	0.108%
Knoll	9,700	245,895	0.028%
Knowles	9,300	189,162	0.022%
Koppers	4,300	125,603	0.014%
Korn Ferry	11,600	448,224	0.051%
Kosmos Energy	70,604	440,569	0.050%
Kraton	7,800	251,862	0.029%
Kratos Defense & Security Solutions	24,600	457,437	0.052%
Kulicke & Soffa	13,600	319,328	0.036%
KVH Industries	7,400	78,810	0.009%
Lamar Advertising, REIT	15,092	1,236,488	0.141%
Lancaster Colony	5,965	827,047	0.094%
Landstar System	7,400	833,092	0.095%
Las Vegas Sands	58,600	3,384,736	0.385%
Lattice Semiconductor	27,700	506,495	0.058%
Lawson Products	5,000	193,650	0.022%
Lazard	24,300	850,500	0.097%
La-Z-Boy	11,350	381,247	0.043%
LCI Industries	5,000	459,250	0.052%
Lear	10,200	1,202,580	0.137%
Legg Mason	7,300	278,787	0.032%
LeMaitre Vascular	14,700	502,446	0.057%
LendingClub	37,980	496,778	0.057%
LendingTree	1,325	411,320	0.047%
Lennox International	5,890	1,431,093	0.163%
Lexicon Pharmaceuticals	11,342	34,139	0.004%
Lexington Realty Trust, REIT	30,329	310,872	0.035%
LHC Group	4,800	545,088	0.062%
Liberty Broadband	6,675	697,671	0.079%
Liberty Broadband	28,750	3,009,263	0.342%
Liberty Global	27,234	674,042	0.077%
Liberty Global	74,034	1,761,269	0.200%
Liberty Latin America	18,329	312,876	0.036%
Liberty Latin America	31,015	530,201	0.060%
Liberty Media Corp-Liberty Formula One	39,100	1,626,169	0.185%
Liberty Media Corp-Liberty Formula One	7,400	292,966	0.033%
Liberty Property Trust, REIT	29,933	1,536,461	0.175%
Liberty SiriusXM	11,000	457,270	0.052%
Liberty SiriusXM	25,400	1,065,784	0.121%
Life Storage, REIT	12,100	1,275,461	0.145%
Lifevantage	4,500	61,650	0.007%
Ligand Pharmaceuticals	5,786	575,938	0.066%
Lincoln Electric Holdings	7,180	622,937	0.071%
Lions Gate Entertainment	9,249	85,553	0.010%
Lions Gate Entertainment	15,849	138,520	0.016%
Lithia Motors	3,500	463,330	0.053%
Littelfuse	4,839	858,003	0.098%
LivaNova	8,000	590,320	0.067%
Live Nation Entertainment	23,800	1,578,892	0.180%
LivePerson	15,100	539,070	0.061%
LiveRamp Holdings	18,500	794,760	0.090%
LogMeIn	8,600	610,256	0.069%
Louisiana Pacific	24,500	602,210	0.068%
LPL Financial Holdings	14,600	1,195,740	0.136%
LSI Industries	10,325	53,897	0.006%
LTC Properties, REIT	11,350	581,347	0.066%
lululemon athletica	20,600	3,966,118	0.451%
Lumentum Holdings	18,160	972,650	0.111%
Luminex	17,000	351,050	0.040%
Lyft	23,000	939,320	0.107%
Macatawa Bank	22,400	232,736	0.026%
Mack-Cali Realty, REIT	5,034	109,036	0.012%
Macquarie Infrastructure	11,400	449,958	0.051%
Madison Square Garden	3,321	875,150	0.100%
Madrigal Pharmaceuticals	3,500	301,770	0.034%
Magellan Health	5,900	366,390	0.042%

Malibu Boats	5,000	153,400	0.017%
Mallinckrodt	18,500	44,585	0.005%
Mammoth Energy Services	18,000	44,640	0.005%
Manhattan Associates	12,340	995,468	0.113%
ManpowerGroup	9,542	803,818	0.091%
Marine Products	8,600	121,776	0.014%
Markel	2,674	3,160,401	0.359%
Marriott Vacations Worldwide	4,079	422,625	0.048%
Marvell Technology Group	97,003	2,422,165	0.275%
Masimo	6,000	892,740	0.102%
Masonite International	5,300	307,400	0.035%
Mastec	11,850	769,421	0.088%
Mastech Digital	22,382	134,314	0.015%
Matador Resources	24,200	400,026	0.045%
Match	12,000	857,280	0.098%
Materion	6,500	398,840	0.045%
Matrix Service	14,700	251,958	0.029%
Matson	16,450	617,040	0.070%
Mattel	47,839	544,886	0.062%
Matthews International	9,000	318,510	0.036%
Maximus	10,600	818,956	0.093%
MaxLinear	22,370	500,641	0.057%
MBIA	26,100	240,903	0.027%
MDC Holdings	5,243	225,973	0.026%
MDU Resources	27,391	772,152	0.088%
Media General	21,600	1,955	0.000%
Medical Properties Trust, REIT	50,100	979,956	0.111%
Medicines Company	16,590	829,500	0.094%
Medidata Solutions	12,200	1,116,300	0.127%
Medifast	5,300	549,239	0.062%
MEDNAX	17,900	404,898	0.046%
Medpace Holdings	2,100	176,484	0.020%
Meet	8,600	28,165	0.003%
Mercury General	11,000	614,680	0.070%
Mercury Systems	8,000	649,360	0.074%
Meredith	4,600	168,636	0.019%
Meridian Bancorp	30,065	563,719	0.064%
Meridian Bioscience	14,875	141,164	0.016%
Meritage	7,300	513,555	0.058%
Merit Medical Systems	11,906	362,657	0.041%
Meritor	16,900	312,650	0.036%
Mesa Laboratories	1,400	332,878	0.038%
Methode Electronics	9,850	331,354	0.038%
MFA Financial, REIT	45,600	335,616	0.038%
MGE Energy	5,994	478,741	0.054%
MGIC Investment	52,100	655,418	0.075%
Michaels	36,900	361,251	0.041%
MicroStrategy	3,606	535,022	0.061%
Middleby	11,293	1,320,152	0.150%
Middlesex Water	8,800	571,648	0.065%
M/I Homes	10,070	379,136	0.043%
Milacron Holdings	12,100	201,707	0.023%
Minerals Technologies	7,110	377,470	0.043%
Mirati Therapeutics	3,827	298,162	0.034%
Mitek Systems	40,900	394,685	0.045%
MKS Instruments	10,500	968,940	0.110%
Mobile Iron	60,600	396,627	0.045%
Mobile Mini	15,400	567,644	0.065%
Moderna therapeutics	15,000	238,800	0.027%
Moelis	8,000	262,800	0.030%
Molina Healthcare	13,450	1,475,734	0.168%
Momenta Pharmaceuticals	41,900	543,024	0.062%
MongoDB	4,561	549,509	0.062%
Monmouth Real Estate Investment Trust, REIT	39,700	572,077	0.065%
Monolithic Power Systems	6,564	1,021,555	0.116%
Monotype Imaging Holdings	13,500	267,435	0.030%
Monro	6,500	513,565	0.058%
Moog	5,630	456,706	0.052%
Morningstar	5,700	832,998	0.095%
Motorcar Parts of America	9,700	163,930	0.019%
Movado Group	6,800	169,048	0.019%
MRC Global	25,200	305,676	0.035%

Mr Cooper	185	1,965	0.000%
MSA Safety	6,200	676,482	0.077%
MSC Industrial Direct	7,700	558,481	0.064%
MSG Networks	15,664	254,070	0.029%
MTBC	30,900	116,802	0.013%
Mueller Industries	12,500	358,500	0.041%
Mueller Water Products	51,643	580,467	0.066%
Murphy Oil	36,800	813,648	0.093%
Murphy USA	5,200	443,560	0.050%
Myers Industries	11,115	196,180	0.022%
MyoKardia	14,100	735,315	0.084%
MYR Group	9,300	290,997	0.033%
Myriad Genetics	9,680	277,138	0.032%
Nabors Industries	108,400	202,708	0.023%
Nanometrics	10,100	329,462	0.037%
Natera	18,600	610,080	0.069%
National Bank Holdings	16,500	564,135	0.064%
National Beverage	2,448	108,593	0.012%
National Fuel Gas Company	11,430	536,296	0.061%
National General Holdings	15,600	359,112	0.041%
National Health Investors, REIT	4,020	331,208	0.038%
National Instruments	30,925	1,298,541	0.148%
National Presto	1,700	151,453	0.017%
National Retail Properties, REIT	25,130	1,417,332	0.161%
National Vision Holdings	11,922	286,963	0.033%
National Western Life	1,110	297,891	0.034%
Navient	26,700	341,760	0.039%
Navigant Consulting	13,100	366,145	0.042%
Navistar	13,200	371,052	0.042%
NBT Bancorp	11,780	431,030	0.049%
NCR	21,100	665,916	0.076%
Nelnet	3,922	249,439	0.028%
Neogen	9,666	658,351	0.075%
NeoGenomics	10,000	191,200	0.022%
Netgear	7,500	241,650	0.027%
NetScout Systems	6,200	142,972	0.016%
NetSol Technologies	6,000	33,300	0.004%
Neurocrine Biosciences	17,500	1,576,925	0.179%
Nevro	11,300	971,461	0.110%
New Jersey Resources	18,150	820,743	0.093%
Newmark	16,004	144,996	0.016%
NewMarket	1,200	566,508	0.064%
New Media Investment	28,800	253,728	0.029%
New Relic	13,200	811,140	0.092%
New Residential Investment, REIT	77,350	1,212,848	0.138%
Newstar Financial	6,000	4,179	0.000%
New York Community Bancorp	87,437	1,097,334	0.125%
New York Times	17,200	489,856	0.056%
Nexstar Media	8,497	869,328	0.099%
NextGen Healthcare	20,600	322,802	0.037%
NN	43,300	308,729	0.035%
Nordson	7,820	1,143,753	0.130%
Northern Oil & Gas	85,700	167,972	0.019%
Northrim Bank	7,125	282,649	0.032%
Northwest Bancshares	20,579	337,290	0.038%
NorthWestern	9,700	727,985	0.083%
Northwest Natural Holding	9,990	712,687	0.081%
Novanta	5,620	459,266	0.052%
NOW	9,600	110,112	0.013%
Nuance Communications	42,311	690,092	0.078%
NuPathe	81,200	0	0.000%
Nu Skin Enterprises	7,800	331,734	0.038%
Nutanix	31,000	813,750	0.093%
NuVasive	11,300	716,194	0.081%
Nuvectra	35,483	48,257	0.005%
NVE	2,900	192,415	0.022%
nVent Electric	35,200	775,808	0.088%
Oasis Petroleum	13,100	45,326	0.005%
Oceaneering International	27,000	365,850	0.042%
OceanFirst Financial	18,114	427,490	0.049%
Ocwen Financial	101,930	191,628	0.022%
Office Depot	143,575	251,974	0.029%

OFG Bancorp	4,200	91,980	0.010%
OGE Energy	30,400	1,379,552	0.157%
Oil States International	13,630	181,279	0.021%
Okta	14,363	1,414,181	0.161%
Old Dominion Freight Line	10,227	1,738,283	0.198%
Old Line Bancshares	4,000	116,040	0.013%
Old National Bancorp	26,430	454,728	0.052%
Old Republic International	46,593	1,098,197	0.125%
Olin	19,130	358,114	0.041%
Ollies Bargain Outlet Holdings	14,700	862,008	0.098%
Olympic Steel	9,400	135,360	0.015%
Omega Healthcare Investors, REIT	45,250	1,890,998	0.215%
Omeros	17,000	277,610	0.032%
Omnicell	11,220	810,869	0.092%
OMNOVA Solutions	14,900	150,043	0.017%
OncoSec Medical	5,660	11,150	0.001%
OnDeck Capital	36,300	121,968	0.014%
ONE Gas	11,900	1,143,709	0.130%
OneMain Holdings	13,800	506,184	0.058%
OneSpan	28,100	407,450	0.046%
ON Semiconductor	66,160	1,270,934	0.145%
OPKO Health	176,000	367,840	0.042%
OraSure Technologies	32,975	246,323	0.028%
ORBCOMM	22,600	107,576	0.012%
Ormat Technologies	6,800	505,172	0.057%
Oshkosh	12,600	955,080	0.109%
OSI Systems	2,538	257,759	0.029%
Otonomy	18,700	44,693	0.005%
Otter Tail	7,250	389,688	0.044%
Outfront Media, REIT	7,494	208,183	0.024%
Owens Corning	23,100	1,459,920	0.166%
Owens-Illinois	12,600	129,402	0.015%
Oxford Industries	3,800	272,460	0.031%
Pacific Premier Bancorp	15,500	483,445	0.055%
Pacira BioSciences	7,300	277,911	0.032%
PacWest Bancorp	12,012	436,516	0.050%
Palo Alto Networks	18,900	3,852,387	0.438%
Papa John's International	4,940	258,609	0.029%
Paramount, REIT	56,858	759,054	0.086%
Park Aerospace	13,400	235,304	0.027%
Park Hotels & Resorts, REIT	44,900	1,121,153	0.128%
Park National	4,340	411,475	0.047%
Park Ohio Holdings	3,000	89,580	0.010%
Parsley Energy	51,800	870,240	0.099%
Patriot Transportation Holding	1,850	35,150	0.004%
Pattern Energy	21,600	581,688	0.066%
Patterson Companies	19,819	353,175	0.040%
Patterson-UTI Energy	53,737	459,451	0.052%
Paycom Software	10,500	2,199,645	0.250%
Paylocity Holding	8,100	790,398	0.090%
PBF Energy	10,600	288,214	0.033%
PC Connection	5,200	202,280	0.023%
PC-Tel	1,300	10,920	0.001%
PDC Energy	10,200	283,050	0.032%
PDF Solutions	25,701	335,912	0.038%
Peabody Energy	13,600	200,192	0.023%
Peapack-Gladstone Financial	10,157	284,701	0.032%
Pebblebrook Hotel Trust, REIT	26,580	739,456	0.084%
Pegasystems	11,600	789,380	0.090%
Penn National Gaming	23,004	428,450	0.049%
Pennsylvania REIT, REIT	72,431	414,305	0.047%
PennyMac Financial Services	4,665	141,723	0.016%
Penske Auto	4,016	189,876	0.022%
Penumbra	8,800	1,183,512	0.135%
Peoples Bancorp	3,550	112,926	0.013%
Performance Food	15,020	691,070	0.079%
Perspecta	33,400	872,408	0.099%
PGT Innovations	22,700	392,029	0.045%
Photronics	37,660	409,741	0.047%
Physicians Realty Trust, REIT	57,900	1,027,725	0.117%
Piedmont Office Realty Trust, REIT	29,400	613,872	0.070%
Pilgrim's Pride	10,300	330,064	0.038%

Pinnacle Financial Partners	12,649	717,831	0.082%
Pinterest	5,000	132,250	0.015%
Piper Jaffray	5,950	449,106	0.051%
Pitney Bowes	48,100	219,817	0.025%
Pixelworks	15,200	56,240	0.006%
Planet Fitness	7,909	457,694	0.052%
Plantronics	8,250	307,890	0.035%
Plexus	5,560	347,556	0.040%
Plug Power	76,900	202,247	0.023%
PNM Resources	18,219	948,846	0.108%
Polaris	6,740	593,187	0.067%
PolyOne	16,130	526,645	0.060%
Pool	7,277	1,467,771	0.167%
Popular	22,530	1,218,422	0.139%
Portland General Electric	8,400	473,508	0.054%
Portola Pharmaceuticals	15,600	418,392	0.048%
Post Holdings	11,585	1,226,156	0.139%
PotlatchDeltic, REIT	9,459	388,623	0.044%
Power Integrations	2,400	217,032	0.025%
Power REIT, REIT	7,138	72,379	0.008%
PRA Group	19,550	660,595	0.075%
PRA Health Sciences	15,100	1,498,373	0.170%
Preferred Bank	8,695	455,444	0.052%
Premier	10,100	292,092	0.033%
Premier Financial Bancorp	10,262	176,199	0.020%
Prestige Consumer Healthcare	8,600	298,334	0.034%
PRGX Global	27,100	139,565	0.016%
PriceSmart	3,350	238,185	0.027%
Primerica	7,500	954,225	0.109%
Primoris Services	13,800	270,618	0.031%
Primo Water	31,400	385,592	0.044%
ProAssurance	14,740	593,580	0.068%
Progenics Pharmaceuticals	87,100	440,291	0.050%
Proofpoint	10,300	1,329,215	0.151%
Pros Holdings	10,100	601,960	0.068%
Prosperity Bancshares	7,660	541,026	0.062%
Proto Labs	8,000	816,800	0.093%
Providence Service	6,000	356,760	0.041%
Provident Financial Services	10,118	248,195	0.028%
PS Business Parks, REIT	5,200	946,140	0.108%
PTC	21,500	1,465,870	0.167%
PTC Therapeutics	15,600	527,592	0.060%
Pulse Biosciences	13,000	200,720	0.023%
Puma Biotechnology	1,300	13,995	0.002%
Pure Storage	38,700	655,578	0.075%
Q2 Holdings	8,900	701,943	0.080%
QEP Resources	53,800	199,060	0.023%
QTS Realty Trust, REIT	10,500	539,805	0.061%
Quaker Chemical	2,200	347,908	0.040%
Qualys	2,600	196,482	0.022%
Quanex Building Products	25,340	458,147	0.052%
Quidel	7,800	478,530	0.054%
Qumu	15,350	51,116	0.006%
Quorum Health	22,800	27,588	0.003%
Quotient Technology	12,590	98,454	0.011%
Qurate Retail	79,450	819,527	0.093%
Radian	37,758	862,393	0.098%
RadNet	7,600	109,136	0.012%
Rafael Holdings	5,221	109,432	0.012%
Range Resources	30,300	115,746	0.013%
Rapid7	2,100	95,319	0.011%
Rayonier Advanced Materials	20,456	88,574	0.010%
Rayonier, REIT	32,351	912,298	0.104%
RBC Bearings	5,500	912,505	0.104%
Ready Capital, REIT	15,000	238,800	0.027%
Realogy Holdings	21,200	141,616	0.016%
RealPage	13,120	824,723	0.094%
Red Robin Gourmet Burgers	4,450	148,007	0.017%
Red Rock Resorts	24,900	505,595	0.058%
Redwood Trust, REIT	35,200	577,632	0.066%
Regal Beloit	7,400	539,090	0.061%
REGENXBIO	12,200	434,320	0.049%

Regis	7,000	141,540	0.016%
Reinsurance Group of America	12,420	1,985,710	0.226%
REI - SECURITY LENDING COLLATERAL	11,130,414	111,304,138	12.659%
Reliance Steel & Aluminum	7,000	697,620	0.079%
RE/MAX Holdings	9,200	295,872	0.034%
RenaissanceRe Holdings	8,595	1,662,703	0.189%
Renasant	8,352	292,404	0.033%
Renewable Energy	18,800	282,094	0.032%
Rent-A-Center	10,750	277,243	0.032%
Repligen	12,700	973,963	0.111%
Resideo Technologies	23,344	334,986	0.038%
Retail Opportunity Investments, REIT	43,500	793,005	0.090%
Retail Properties of America, REIT	33,300	410,256	0.047%
Retail Value, REIT	8,821	326,730	0.037%
Rev	26,800	306,324	0.035%
Revanche Therapeutics	13,400	174,200	0.020%
Rexford Industrial Realty, REIT	13,000	572,260	0.065%
Rexnord	18,200	492,310	0.056%
Rex Stores Resources	2,050	156,477	0.018%
RGC Resources	12,879	376,582	0.043%
RH	6,300	1,076,229	0.122%
Ribbon Communications	15,700	91,688	0.010%
RingCentral	9,779	1,228,829	0.140%
RLI	1,000	92,910	0.011%
RLJ Lodging Trust, REIT	19,496	331,237	0.038%
Rocket Pharmaceuticals	8,899	103,673	0.012%
Rockwell Medical	4,000	11,040	0.001%
Rogers	4,550	622,031	0.071%
Roku	13,914	1,415,889	0.161%
Royal Gold	8,550	1,053,446	0.120%
RPM	27,700	1,906,037	0.217%
RPT Realty, REIT	46,300	627,365	0.071%
RTI Surgical Holdings	33,300	94,905	0.011%
Ryder System	10,675	552,645	0.063%
Ryman Hospitality Properties, REIT	9,726	795,684	0.090%
Sabra Health Care REIT, REIT	19,146	439,592	0.050%
Sabre	51,800	1,160,061	0.132%
Safety Insurance Group	5,615	568,968	0.065%
SAGE Therapeutics	11,300	1,585,277	0.180%
Saia	6,100	571,570	0.065%
SAIC	6,671	582,712	0.066%
Salem Media	20,450	31,289	0.004%
Sally Beauty Supply	17,100	254,619	0.029%
Sanderson Farms	4,040	611,373	0.070%
Sandy Spring Bancorp	12,930	435,870	0.050%
Sangamo Therapeutics	46,200	418,110	0.048%
Sanmina	15,800	507,338	0.058%
Santander Consumer USA Holdings	17,700	451,527	0.051%
Sarepta Therapeutics	14,616	1,100,877	0.125%
Saul Centers, REIT	8,900	485,139	0.055%
ScanSource	7,000	213,850	0.024%
Scholastic	11,420	431,219	0.049%
Scientific Games	16,830	342,491	0.039%
Scotts Miracle Gro	7,100	722,922	0.082%
Seacoast Banking	21,539	545,152	0.062%
SEACOR Holdings	2,650	124,736	0.014%
SEACOR Marine Holdings	5,487	68,972	0.008%
SeaSpine Holdings	397	4,847	0.001%
Seattle Genetics	21,920	1,871,968	0.213%
SEI Investments	19,556	1,158,791	0.132%
Selective Insurance	10,200	766,938	0.087%
Select Medical Holdings	18,500	306,545	0.035%
SemGroup	27,900	455,886	0.052%
Semtech	13,100	636,791	0.072%
Senior Housing Properties, REIT	29,014	268,525	0.031%
Sensata Technologies Holding	23,400	1,171,404	0.133%
Sensient Technologies	7,380	506,637	0.058%
Seritage Growth Properties, REIT	12,100	514,129	0.058%
Service Corporation International	34,331	1,641,365	0.187%
ServiceMaster Global Holdings	24,100	1,347,190	0.153%
ServiceNow	31,600	8,021,660	0.912%
Service Properties Trust, REIT	20,550	529,985	0.060%

Shake Shack	1,700	166,668	0.019%
Shenandoah Telecommunications	14,500	460,665	0.052%
SigmaTron International	1,000	4,070	0.000%
Signature Bank	11,600	1,382,952	0.157%
Signet Jewelers	10,320	172,963	0.020%
Silgan Holdings	9,940	298,548	0.034%
Silicon Laboratories	6,500	723,775	0.082%
Simmons First National	9,210	229,329	0.026%
Simpson Manufacturing	7,600	527,212	0.060%
Sinclair Broadcasting	18,810	803,939	0.091%
Sirius XM Holdings	292,087	1,827,004	0.208%
SITE Centers, REIT	17,900	270,469	0.031%
SiteOne Landscape Supply	6,900	510,738	0.058%
Six Flags Entertainment	14,600	741,534	0.084%
Skechers U.S.A.	26,300	982,305	0.112%
SkyWest	2,530	145,222	0.017%
Sleep Number	10,600	437,992	0.050%
SLM Corporation	74,700	659,228	0.075%
Smartsheet	7,100	255,813	0.029%
SM Energy	31,400	304,266	0.035%
Snap Inc.	96,342	1,522,204	0.173%
SolarEdge Technologies	11,100	929,292	0.106%
Solaris Oilfield Infrastructure	28,300	379,786	0.043%
Sonic Automotive	5,120	160,819	0.018%
Sonoco Products	19,787	1,151,801	0.131%
Sorrento Therapeutics	36,296	77,673	0.009%
Sotheby's	7,813	445,185	0.051%
South Jersey Industries	14,140	465,347	0.053%
Southside Bancshares	15,890	542,008	0.062%
South State	8,204	617,761	0.070%
Southwestern Energy	26,100	50,373	0.006%
Southwest Gas Holdings	9,600	873,984	0.099%
Spark Energy	30,000	316,500	0.036%
Spark Therapeutics	6,050	586,729	0.067%
Spartan Motors	16,800	230,496	0.026%
Spartannash	3,700	43,771	0.005%
Spectrum Brands Holdings	4,609	242,969	0.028%
Spectrum Pharmaceuticals	48,300	400,649	0.046%
Spire	8,510	742,412	0.084%
Spirit AeroSystems Holdings	17,400	1,430,976	0.163%
Spirit Airlines	11,800	428,340	0.049%
Spirit MTA REIT, REIT	18,180	153,439	0.017%
Spirit Realty Capital, REIT	10,160	486,258	0.055%
Splunk	29,000	3,417,940	0.389%
Sportsman's Warehouse Holdings	45,900	237,762	0.027%
Sprint	136,000	839,120	0.095%
Sprouts Farmers Market	19,900	384,866	0.044%
SPS Commerce	8,200	385,974	0.044%
SPX	12,705	508,327	0.058%
SPX FLOW	3,405	134,361	0.015%
Square	47,987	2,972,795	0.338%
SRC Energy	67,900	316,414	0.036%
SS&C Technologies Holdings	47,100	2,428,947	0.276%
STAG Industrial, REIT	21,900	645,612	0.073%
Stamps.com	2,600	193,570	0.022%
Standard Motor Products	7,250	351,988	0.040%
Starwood Property Trust, REIT	53,000	1,283,660	0.146%
State Auto Financial	10,770	348,840	0.040%
S&T Bancorp	12,800	467,584	0.053%
Steelcase	12,059	221,886	0.025%
Steel Dynamics	43,028	1,282,234	0.146%
Stepan	5,000	485,300	0.055%
Stericycle	14,300	728,299	0.083%
STERIS	13,891	2,007,111	0.228%
Sterling Bancorp	39,495	792,270	0.090%
Sterling Construction	14,800	194,620	0.022%
Steven Madden	15,650	560,114	0.064%
Stewart Information Services	8,280	321,181	0.037%
Stifel Financial	13,086	750,875	0.085%
Stock Yards Bancorp	8,981	329,513	0.037%
Stoneridge	14,100	436,677	0.050%
STORE Capital, REIT	23,900	894,099	0.102%

Strategic Education	5,425	737,149	0.084%
Summit Hotel Properties, REIT	24,500	284,200	0.032%
Summit Materials	22,792	505,982	0.058%
SunCoke Energy	28,800	162,432	0.018%
Sun Communities, REIT	14,250	2,115,413	0.241%
Sunstone Hotel Investors, REIT	36,974	508,023	0.058%
Supernus Pharmaceuticals	15,400	423,192	0.048%
Surmodics	8,050	368,207	0.042%
Sykes Enterprises	10,740	329,074	0.037%
Synaptics	6,275	250,686	0.029%
Syneos Health	11,700	622,557	0.071%
Synnex	4,600	519,340	0.059%
Synovus Financial	24,932	891,568	0.101%
Tactile Systems Technology	11,100	469,752	0.053%
Tailored Brands	13,350	58,740	0.007%
Tandem Diabetes Care	9,900	583,902	0.066%
Tanger Factory Outlet Centers, REIT	12,680	196,286	0.022%
Targa Resources	46,300	1,859,871	0.212%
Taubman Centers, REIT	10,700	436,881	0.050%
Taylor Morrison Home	15,800	409,852	0.047%
TCF Financial	32,945	1,254,216	0.143%
TD Ameritrade Holding	54,268	2,534,316	0.288%
Team	25,847	466,538	0.053%
Tech Data	6,580	685,899	0.078%
TEGNA	8,010	124,395	0.014%
Teladoc Health	16,000	1,083,520	0.123%
Teledyne Technologies	7,500	2,414,925	0.275%
Telephone & Data Systems	22,685	585,273	0.067%
Teligent	35,300	33,535	0.004%
Tempur Sealy International	8,650	667,780	0.076%
Tenet Healthcare	17,400	384,888	0.044%
Tennant	2,500	176,750	0.020%
Tenneco	9,250	115,810	0.013%
Teradata	18,651	578,181	0.066%
Teradyne	29,900	1,731,509	0.197%
Terex	16,000	415,520	0.047%
Terreno Realty, REIT	16,200	827,658	0.094%
Tesla	25,408	6,120,025	0.696%
Tetraphase Pharmaceuticals	8,180	43,518	0.005%
Tetra Tech	9,850	854,586	0.097%
TETRA Technologies	63,800	128,238	0.015%
Texas Capital Bancshares	9,000	491,850	0.056%
Texas Roadhouse	9,600	504,192	0.057%
TFS Financial	14,100	254,082	0.029%
The Cheesecake Factory	7,540	314,267	0.036%
The GEO Group, REIT	17,266	299,392	0.034%
The Hackett Group	13,300	218,918	0.025%
Theravance Biopharma	14,200	276,616	0.031%
Thermon Group Holdings	19,300	443,514	0.050%
The Trade Desk	6,300	1,181,565	0.134%
Third Point Reinsurance	24,750	247,253	0.028%
Thor Industries	13,100	741,984	0.084%
Timken	11,200	487,312	0.055%
TimkenSteel	25,500	160,395	0.018%
Titan International	2,850	7,695	0.001%
Titan Machinery	12,400	177,816	0.020%
Tivity Health	14,348	238,607	0.027%
TiVo	32,500	247,488	0.028%
Toll Brothers	17,120	702,776	0.080%
Tompkins Financial	6,517	528,724	0.060%
TopBuild	6,100	588,223	0.067%
Toro	19,520	1,430,816	0.163%
Towne Bank/Portsmouth VA	15,678	435,927	0.050%
TransEnterix	141,300	87,578	0.010%
Transocean	88,000	393,360	0.045%
TransUnion	34,337	2,785,074	0.317%
Tredegar	6,900	134,688	0.015%
TreeHouse Foods	17,143	950,579	0.108%
Trex	12,600	1,145,718	0.130%
Tribune Publishing	12,900	110,682	0.013%
TriCo Bancshares	4,000	145,200	0.017%
Trimble	41,924	1,627,070	0.185%

Trinet			11,200	696,528	0.079%	
Trinity Industries			20,258	398,677	0.045%	
Trinseo			4,700	201,865	0.023%	
Tri Pointe			49,900	750,496	0.085%	
Triumph Group			15,100	345,488	0.039%	
TRP Government Reserve		2	28,118,612	28,118,612	3.198%	
TrueBlue			8,700	183,570	0.021%	
TrueCar			18,100	61,540	0.007%	
Trustco Bank			23,750	193,563	0.022%	
Trustmark			13,500	460,485	0.052%	
TTEC Holdings			3,490	167,101	0.019%	
TTM Technologies			21,050	256,705	0.029%	
Tupperware Brands			10,420	165,365	0.019%	
Tutor Perini			22,000	315,260	0.036%	
Twilio			18,800	2,067,248	0.235%	
Two Harbors Investment, REIT			30,572	401,410	0.046%	
Tyler Technologies			7,600	1,995,000	0.227%	
Uber Technologies			32,200	981,134	0.112%	
Ubiquiti			3,900	461,214	0.052%	
UGI			26,890	1,351,760	0.154%	
Ultragenyx Pharmaceutical			11,700	500,526	0.057%	
UMB Financial			7,712	498,041	0.057%	
UMH Properties, REIT			30,000	422,400	0.048%	
Umpqua Bank			41,864	689,081	0.078%	
UniFirst			2,200	429,264	0.049%	
Unisys			33,300	247,419	0.028%	
Unit			20,500	69,290	0.008%	
United Bankshares			12,800	484,736	0.055%	
United Community Banks			18,596	527,197	0.060%	
United Fire Group			12,400	582,552	0.066%	
United Natural Foods			3,300	38,016	0.004%	
United Therapeutics			9,100	725,725	0.083%	
Unitil			4,100	260,104	0.030%	
Uniti, REIT			29,700	230,621	0.026%	
Univar Solutions			17,700	367,452	0.042%	
Universal			4,640	254,318	0.029%	
Universal Display			8,400	1,410,360	0.160%	
Universal Electronics			7,400	376,660	0.043%	
Universal Forest Products			9,870	393,616	0.045%	
Universal Health Realty Income Trust, REIT			6,250	642,500	0.073%	
Universal Insurance Holdings			11,400	341,886	0.039%	
Univest Financial			11,500	293,365	0.033%	
Uranium Energy			65,500	63,856	0.007%	
Urban Edge Properties, REIT			6,000	118,740	0.014%	
Urban Outfitters			14,100	396,069	0.045%	
Urstadt Biddle Properties, REIT			13,700	324,690	0.037%	
USA Truck			16,300	130,889	0.015%	
U.S. Cellular			4,393	165,089	0.019%	
US Ecology			4,700	300,518	0.034%	
US Foods Holding			29,500	1,212,450	0.138%	
US Global Investors			56,500	113,000	0.013%	
US Silica Holdings			39,300	375,708	0.043%	
U.S. Steel			41,100	474,705	0.054%	
U.S. Treasury Bill		2.05	11/7/19	1,700,000	1,697,004	0.193%
Vail Resorts			8,400	1,911,504	0.217%	
Valaris			53,535	257,503	0.029%	
Valley National Bancorp			26,700	290,229	0.033%	
Valmont Industries			3,700	512,228	0.058%	
Valvoline			42,987	947,004	0.108%	
Vector Group			23,284	277,309	0.032%	
Vectrus			4,744	192,844	0.022%	
Veeva Systems			22,900	3,496,601	0.398%	
Veoneer			16,400	245,836	0.028%	
Verastem			258,300	312,543	0.036%	
VEREIT, REIT			110,140	1,077,169	0.123%	
Verint Systems			13,300	568,974	0.065%	
Verso			16,700	206,746	0.024%	
Versum Materials			9,100	481,663	0.055%	
Viad			8,677	582,661	0.066%	
ViaSat			8,100	610,092	0.069%	
Viavi Solutions			48,500	679,243	0.077%	
VICI Properties, REIT			57,200	1,295,580	0.147%	

Virtusa	3,700	133,274	0.015%
Virtus Investment Partners	4,734	523,438	0.060%
Vishay Intertechnology	23,778	402,562	0.046%
Vishay Precision	9,383	307,199	0.035%
Visteon	6,200	511,748	0.058%
Vistra Energy	63,930	1,708,849	0.194%
VMware	12,425	1,864,496	0.212%
Vonage Holdings	40,400	456,520	0.052%
Voya Financial	34,100	1,856,404	0.211%
Wabash National	6,300	91,413	0.010%
WABCO Holdings	6,000	802,500	0.091%
Waddell & Reed Financial	21,740	373,493	0.042%
Walker & Dunlop	7,900	441,847	0.050%
Washington Federal	17,968	664,636	0.076%
Washington Prime, REIT	69,759	288,802	0.033%
Washington Real Estate Investment Trust, REIT	15,400	421,344	0.048%
Watsco	5,800	981,244	0.112%
Watts Water Technologies	5,050	473,337	0.054%
WaVe Life Sciences	8,800	180,664	0.021%
Wayfair	12,500	1,401,500	0.159%
WD-40	2,800	513,912	0.058%
Webster Financial	18,410	862,877	0.098%
Weight Watchers	14,300	540,826	0.062%
Weingarten Realty Investors, REIT	22,940	668,242	0.076%
Welbilt	25,600	431,616	0.049%
Wendy's	35,040	700,099	0.080%
Werner Enterprises	2,853	100,711	0.011%
WesBanco	16,405	613,055	0.070%
WESCO International	5,451	260,394	0.030%
WestAmerica Bank	4,846	301,324	0.034%
West Bancorporation	13,000	282,620	0.032%
Western Alliance Bancorp	25,800	1,188,864	0.135%
Western Asset Mortgage Capital, REIT	38,422	370,772	0.042%
Western New England Bancorp	13,100	124,843	0.014%
Westlake Chemical	6,142	402,424	0.046%
West Pharmaceutical Services	13,148	1,864,649	0.212%
WEX	6,600	1,333,662	0.152%
White Mountains Insurance Group	857	925,560	0.105%
Whiting Petroleum	9,325	74,880	0.009%
Willamette Valley Vineyards	10,850	75,082	0.009%
Williams-Sonoma	16,000	1,087,680	0.124%
Willis Lease Finance	6,500	359,970	0.041%
Wingstop	5,200	453,856	0.052%
Winnebago	7,420	284,557	0.032%
Wintrust Financial	7,050	455,642	0.052%
Wolverine World Wide	9,300	262,818	0.030%
Woodward	8,700	938,121	0.107%
Workday	28,300	4,809,868	0.547%
World Fuel Services	12,200	487,268	0.055%
World Wrestling Entertainment	10,800	768,420	0.087%
Worthington Industries	10,963	395,216	0.045%
WP Carey, REIT	24,300	2,174,850	0.247%
WPX Energy	90,500	958,395	0.109%
W. R. Berkley	17,358	1,253,768	0.143%
W. R. Grace	8,200	547,432	0.062%
Wright Medical	19,525	402,801	0.046%
WSFS Financial	18,739	826,390	0.094%
W&T Offshore	43,200	188,784	0.021%
Wyndham destinations	8,800	404,976	0.046%
Wyndham Hotels & Resorts	9,800	507,052	0.058%
Xencor	19,200	647,616	0.074%
Xenia Hotels & Resorts, REIT	20,900	441,408	0.050%
XOMA	21,633	422,276	0.048%
Xperi	9,100	188,188	0.021%
XPO Logistics	20,300	1,452,871	0.165%
Yelp	18,000	625,500	0.071%
YRC Worldwide	111,988	338,204	0.038%
Zayo Group Holdings	30,100	1,020,390	0.116%
Zebra Technologies	8,325	1,718,030	0.195%
Zedge	4,980	8,317	0.001%
Zendesk	22,300	1,625,224	0.185%
Zillow	10,741	317,343	0.036%

Zillow	24,582	733,035	0.083%
Zoom Video Communications	1,900	144,780	0.016%
Zynerba Pharmaceuticals	9,500	71,820	0.008%
Zynga	137,537	800,465	0.091%
Total Investments in Securities		989,654,852	

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 12/19	308	12/20/2019	23,485,000	(880,156)	2.671%
S&P MID 400 EMINI FUT 12/19	35	12/20/2019	6,783,000	(95,366)	0.771%
Total Futures Contracts				(975,522)	

NET ASSETS **879,241,211**

NET ASSET VALUE PER SHARE

Extended Equity Market Index Fund Shares **28.18**
(\$879,241,211 / 31,205,150 Shares Outstanding)

ADR	American Depositary Receipts
ADS	American Depositary 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 Depositary Receipt
FRN	Floating Rate Note
GDR	Global Depositary Receipts
GDS	Global Depositary 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.