

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1st Source			3,864	119,166	0.006%
3M			31,600	5,061,688	0.239%
AAON			8,345	502,786	0.024%
Abbott Laboratories			103,029	11,212,646	0.529%
AbbVie			114,898	10,063,916	0.475%
Abiomed			3,100	858,886	0.040%
Acadia Healthcare			9,600	283,008	0.013%
ACADIA Pharmaceuticals			26,100	1,076,625	0.051%
Accelaron Pharma			10,800	1,215,324	0.057%
Accenture			40,489	9,150,109	0.431%
Acco Brands			46,267	268,349	0.013%
Activision Blizzard			43,108	3,489,593	0.165%
Adobe			28,580	14,016,489	0.661%
Adtalem Global Education			6,700	164,418	0.008%
ADTRAN			12,900	132,290	0.006%
Advance Auto Parts			4,950	759,825	0.036%
Advanced Energy Industries			500	31,470	0.001%
Advanced Micro Devices			81,700	6,698,583	0.316%
Aegion			12,400	175,212	0.008%
Aerojet Rocketdyne Holdings			13,500	538,515	0.025%
AES			29,655	537,052	0.025%
Affiliated Managers Group			4,000	273,520	0.013%
Aflac			27,300	992,355	0.047%
AGCO			6,500	482,755	0.023%
Agilent Technologies			24,487	2,471,718	0.117%
Agree Realty, REIT			14,000	890,960	0.042%
A.H. Belo			15,280	21,545	0.001%
AIMCO, REIT			17,357	585,278	0.028%
Air Products & Chemicals			13,800	4,110,468	0.194%
Akamai Technologies			9,300	1,028,022	0.048%
Alaska Air Group			12,400	454,212	0.021%
Alexander & Baldwin, REIT			12,498	140,103	0.007%
Alexandria Real Estate, REIT			10,000	1,600,000	0.075%
Alexion Pharmaceuticals			20,480	2,343,526	0.110%
Alico			3,090	88,436	0.004%
Align Technology			7,000	2,291,520	0.108%
Alkermes			47,402	785,451	0.037%
Alleghany			396	206,098	0.010%
Allegheny Technologies			7,743	67,519	0.003%
Allegion			8,766	867,045	0.041%
ALLETE			11,733	607,065	0.029%
Alliance Data Systems			2,500	104,950	0.005%
Alliant Energy			8,100	418,365	0.020%
Allstate			14,100	1,327,374	0.063%
Ally Financial			45,500	1,140,685	0.054%
Alnylam Pharmaceuticals			12,150	1,769,040	0.083%
Alphabet Class A			18,980	27,817,088	1.312%
Alphabet Class C			18,641	27,394,814	1.292%
Altria Group			115,600	4,466,784	0.211%
Amazon.com			26,559	83,627,120	3.943%
AMC Networks			3,500	86,485	0.004%
Amcor			83,800	925,990	0.044%
Amedisys			600	141,858	0.007%
Ameren			15,800	1,249,464	0.059%
American Airlines			32,200	395,738	0.019%
American Campus Communities, REIT			19,700	687,924	0.032%
American Eagle Outfitters			33,250	492,433	0.023%
American Electric Power			29,340	2,397,958	0.113%
American Express			38,600	3,869,650	0.182%
American Financial Group			7,350	492,303	0.023%
American International Group			68,100	1,874,793	0.088%
American States Water Company			6,500	487,175	0.023%
American Tower, REIT			24,520	5,927,220	0.279%
American Water Works			10,300	1,492,264	0.070%
Ameriprise Financial			10,900	1,679,799	0.079%

Ameris Bancorp	4,253	96,883	0.005%
AmerisourceBergen	4,764	461,727	0.022%
AMETEK	10,325	1,026,305	0.048%
Amgen	39,460	10,029,154	0.473%
AMN Healthcare Services	11,252	657,792	0.031%
Ampco Pittsburgh	2,300	7,567	0.000%
Amphenol	19,300	2,089,611	0.099%
Analog Devices	21,605	2,522,168	0.119%
Anika Therapeutics	5,600	198,184	0.009%
Annaly Capital Management, REIT	118,900	846,568	0.040%
Ansys	5,741	1,878,627	0.089%
Anthem	15,804	4,244,796	0.200%
Aon	15,158	3,127,095	0.147%
A.O. Smith	14,700	776,160	0.037%
Apache	21,486	203,472	0.010%
Apollo Commercial Real Estate Finance, REIT	37,100	334,271	0.016%
Apple	1,008,636	116,810,135	5.508%
Applied Materials	67,078	3,987,787	0.188%
AptarGroup	2,500	283,000	0.013%
Aptiv	17,900	1,641,072	0.077%
Aramark	14,700	388,815	0.018%
ARC Document Solutions	13,000	11,700	0.001%
Arch Capital Group	17,300	506,025	0.024%
Archer-Daniels-Midland	22,472	1,044,723	0.049%
Archrock	14,845	79,866	0.004%
Arconic	4,675	89,059	0.004%
Arcosa	4,300	189,587	0.009%
Arista Networks	4,100	848,413	0.040%
Armstrong Worldwide Industries	4,747	326,641	0.015%
Arrow Electronics	2,700	212,382	0.010%
Arthur J. Gallagher	9,200	971,336	0.046%
Aspen Technology	4,700	594,973	0.028%
Associated Banc-Corp	8,467	106,854	0.005%
Assurant	4,500	545,895	0.026%
Atmos Energy	7,900	755,161	0.036%
ATN International	1,700	85,238	0.004%
AT&T	415,613	11,849,127	0.559%
Autodesk	14,600	3,372,746	0.159%
Autoliv	5,200	378,976	0.018%
Automatic Data Processing	27,600	3,849,924	0.182%
Autonation	2,300	121,739	0.006%
AutoZone	2,100	2,473,044	0.117%
Avalara	6,000	764,040	0.036%
AvalonBay Communities, REIT	8,886	1,327,035	0.063%
Avanos Medical	8,131	270,112	0.013%
Avantor	18,482	415,660	0.020%
Avery Dennison	6,200	792,608	0.037%
Avient	12,100	320,166	0.015%
Avis Budget Group	8,700	228,984	0.011%
Avista	14,000	477,680	0.023%
Avnet	9,748	251,888	0.012%
Axalta Coating Systems	14,400	319,248	0.015%
Axcelis Technologies	11,678	256,916	0.012%
Axis Capital Holdings	11,700	515,268	0.024%
Axon Enterprise	9,300	843,510	0.040%
AZZ	4,700	160,364	0.008%
Baker Hughes	47,323	628,923	0.030%
Ball	18,700	1,554,344	0.073%
BancorpSouth Bank	8,500	164,730	0.008%
Bank of America	507,231	12,219,195	0.576%
Bank of Hawaii	5,500	277,860	0.013%
Bank of New York Mellon	43,360	1,488,982	0.070%
Bank OZK	5,700	121,524	0.006%
BankUnited	17,200	376,852	0.018%
Barnes Group	3,000	107,220	0.005%
Barrett Business	2,500	131,100	0.006%
Baxter International	23,400	1,881,828	0.089%
Beacon Roofing Supply	6,400	198,848	0.009%
Becton, Dickinson & Company	18,102	4,211,973	0.199%
Bed Bath & Beyond	39,400	590,212	0.028%
Belden	3,500	108,920	0.005%
Benchmark Electronics	1,275	25,691	0.001%

Berkshire Hathaway	119,900	25,531,506	1.204%
Berkshire Hills Bancorp	8,900	89,979	0.004%
Berry Global	6,500	314,080	0.015%
Best Buy	7,700	856,933	0.040%
BGC Partners	53,500	128,400	0.006%
Big Lots	3,700	165,020	0.008%
Biogen	12,334	3,498,909	0.165%
BioMarin Pharmaceutical	18,700	1,422,696	0.067%
Bio-Rad Laboratories	1,100	567,006	0.027%
Bio-Techne	3,200	792,736	0.037%
Black Hills	9,900	529,551	0.025%
Black Knight	13,363	1,163,249	0.055%
BlackRock	8,341	4,700,571	0.222%
Blackstone	32,968	1,720,930	0.081%
Bluebird Bio	10,700	577,265	0.027%
Blueprint Medicines	13,500	1,251,450	0.059%
Boeing	35,400	5,850,204	0.276%
BOK Financial	1,115	57,434	0.003%
Booking Holdings	2,966	5,073,877	0.239%
Booz Allen Hamilton	12,466	1,034,429	0.049%
Borg-Warner	11,800	457,132	0.022%
Boston Beer	1,200	1,060,032	0.050%
Boston Properties, REIT	10,800	867,240	0.041%
Boston Scientific	79,639	3,043,006	0.143%
Boyd Gaming	8,400	257,796	0.012%
Brandywine Realty Trust, REIT	44,800	463,232	0.022%
Bridge Bancorp	2,400	41,832	0.002%
Bright Horizons Family Solutions	5,984	909,807	0.043%
Brinks Company	4,100	168,469	0.008%
Bristol-Myers Squibb	133,962	8,076,569	0.381%
Broadcom	23,149	8,433,644	0.398%
Broadridge Financial Solutions	4,525	597,300	0.028%
Brooks Automation	11,854	548,366	0.026%
Brown & Brown	14,700	665,469	0.031%
Brown-Forman	13,600	1,024,352	0.048%
Bruker	24,900	989,775	0.047%
Brunswick	9,200	541,972	0.026%
Burlington Stores	8,000	1,648,720	0.078%
BWX Technologies	15,875	893,921	0.042%
Cable One	670	1,263,238	0.060%
Cabot	2,600	93,678	0.004%
Cabot Microelectronics	3,244	463,276	0.022%
Cabot Oil & Gas	13,100	227,416	0.011%
CACI International	700	149,212	0.007%
Cadence Design Systems	24,200	2,580,446	0.122%
Cadiz	7,100	70,503	0.003%
Caesars Entertainment	17,310	970,399	0.046%
California Water Service Group	10,425	452,966	0.021%
Callon Petroleum	35,750	172,315	0.008%
Camden Property Trust, REIT	5,800	516,084	0.024%
Campbell Soup	3,600	174,132	0.008%
Cantel Medical	16,800	738,192	0.035%
Capital One Financial	33,255	2,389,704	0.113%
Capitol Federal Financial	18,400	170,476	0.008%
Capstead Mortgage, REIT	30,400	170,848	0.008%
Cara Therapeutics	48,600	618,435	0.029%
Cardinal Health	16,305	765,520	0.036%
Carlisle Companies	3,400	416,058	0.020%
CarMax	12,158	1,117,442	0.053%
Carnival	25,700	390,126	0.018%
Carpenter Technology	10,500	190,680	0.009%
Carrier Global	46,139	1,409,085	0.066%
Cars.com	47,333	382,451	0.018%
Carters	4,300	372,294	0.018%
Carvana	2,000	446,120	0.021%
Casey's General Stores	3,800	675,070	0.032%
Catalent	10,400	890,864	0.042%
Caterpillar	37,252	5,556,136	0.262%
Cboe Global Markets	8,300	728,242	0.034%
CBRE Group	12,500	587,125	0.028%
CDK Global	15,766	687,240	0.032%
CDW Corp/DE	6,100	729,133	0.034%

Celanese	12,800	1,375,360	0.065%
Centene	39,188	2,285,836	0.108%
CenterPoint Energy	35,000	677,250	0.032%
CenturyLink	23,710	239,234	0.011%
Cerence	15,937	778,841	0.037%
Ceridian HCM Holding	7,700	636,405	0.030%
Cerner	9,400	679,526	0.032%
Cerus	14,400	90,144	0.004%
CF Industries	22,540	692,203	0.033%
ChampionX	18,900	151,011	0.007%
Charles River Laboratories International	3,468	785,329	0.037%
Charles Schwab	73,119	2,649,101	0.125%
Charter Communications	10,547	6,584,914	0.310%
Chart Industries	6,000	421,620	0.020%
Chatham Lodging Trust, REIT	64,000	487,680	0.023%
Chemours	4,381	91,607	0.004%
Cheniere Energy	11,500	532,105	0.025%
Chevron	115,833	8,339,976	0.393%
Chipotle Mexican Grill	1,770	2,201,367	0.104%
C.H. Robinson Worldwide	8,547	873,418	0.041%
Chubb	33,166	3,851,236	0.182%
Church & Dwight	23,900	2,239,669	0.106%
Ciena	16,499	654,845	0.031%
Cigna	24,042	4,072,955	0.192%
Cimarex Energy	9,844	239,505	0.011%
CIM Commercial Trust, REIT	937	9,239	0.000%
Cincinnati Bell	5,809	87,135	0.004%
Cincinnati Financial	12,469	972,208	0.046%
Cintas	7,657	2,548,479	0.120%
Cirrus Logic	8,287	558,958	0.026%
Cisco Systems	271,832	10,707,462	0.505%
CIT Group	12,900	228,459	0.011%
Citigroup	133,184	5,741,562	0.271%
Citizens Financial	23,500	594,080	0.028%
Citrix Systems	11,670	1,607,076	0.076%
Clearwater Paper	4,164	157,982	0.007%
Cleveland-Cliffs	150,500	966,210	0.046%
Clorox	7,800	1,639,326	0.077%
CME Group	23,408	3,916,392	0.185%
CMS Energy	11,500	706,215	0.033%
CNA Financial	13,300	398,867	0.019%
CNX Resources	47,600	449,344	0.021%
Coca-Cola	254,203	12,550,002	0.592%
Coca-Cola Consolidated	3,100	746,108	0.035%
Cognex	11,200	729,120	0.034%
Cognizant Technology Solutions	36,600	2,540,772	0.120%
Coherent	1,494	165,729	0.008%
Cohu	24,927	428,246	0.020%
Colgate-Palmolive	46,900	3,618,335	0.171%
Columbia Banking System	12,100	288,585	0.014%
Columbia Sportswear	4,600	400,108	0.019%
Comcast	299,019	13,832,619	0.652%
Comerica	8,716	333,387	0.016%
Commercial Metals	15,200	303,696	0.014%
Commvault Systems	4,300	175,440	0.008%
Compass Minerals	9,000	534,150	0.025%
Conagra Brands	54,425	1,943,517	0.092%
Concho Resources	18,548	818,338	0.039%
Conns	34,800	368,184	0.017%
ConocoPhillips	59,149	1,942,453	0.092%
CONSOL Energy	7,225	32,007	0.002%
Consolidated Edison	16,400	1,275,920	0.060%
Constellation Brands	10,300	1,951,953	0.092%
Cooper Companies	4,700	1,584,464	0.075%
Copart	18,000	1,892,880	0.089%
CoreCivic, REIT	10,798	86,384	0.004%
CoreLogic	6,353	429,908	0.020%
CoreSite Realty, REIT	2,800	332,864	0.016%
Cornerstone OnDemand	12,500	454,500	0.021%
Corning	54,410	1,763,428	0.083%
Corteva	48,155	1,387,346	0.065%
CorVel	8,050	687,712	0.032%

CoStar Group	2,600	2,206,126	0.104%
Costco Wholesale	27,400	9,727,000	0.459%
Coty	104,733	282,779	0.013%
Coupa Software	1,500	411,360	0.019%
Cousins Properties, REIT	20,060	573,515	0.027%
Covanta Holding	25,800	199,950	0.009%
Covetrus	29,260	713,944	0.034%
Cracker Barrel Old Country Store	800	91,728	0.004%
Credit Acceptance	700	237,048	0.011%
Cree	5,900	376,066	0.018%
CrowdStrike Holdings	10,192	1,399,565	0.066%
Crown Castle International, REIT	25,137	4,185,311	0.197%
Crown Holdings	3,400	261,324	0.012%
CSG Systems International	6,300	257,985	0.012%
CSX	48,300	3,751,461	0.177%
CTO Realty Growth	1,500	66,150	0.003%
CubeSmart, REIT	32,700	1,056,537	0.050%
Cullen/Frost Bankers	6,300	402,885	0.019%
Cummins	10,900	2,301,644	0.109%
Curtiss-Wright	1,500	139,890	0.007%
Customers Bancorp	5,100	57,120	0.003%
CVB Financial	15,539	258,414	0.012%
CVS Health	84,248	4,920,083	0.232%
Daktronics	1,400	5,544	0.000%
Danaher	40,700	8,763,931	0.413%
Darden Restaurants	10,100	1,017,474	0.048%
Datadog	11,000	1,123,760	0.053%
DaVita	5,698	488,034	0.023%
Deere	19,800	4,388,274	0.207%
Dell Technologies	9,073	614,151	0.029%
Delphi Technologies	8,400	140,364	0.007%
Delta Air Lines	47,200	1,443,376	0.068%
Dentsply Sirona	13,133	574,306	0.027%
Devon Energy	48,300	456,918	0.022%
Dexcom	7,800	3,215,394	0.152%
Diamondback Energy	24,900	749,988	0.035%
Dick's Sporting Goods	3,600	208,368	0.010%
Digital Realty Trust, REIT	14,350	2,106,006	0.099%
Diodes	6,262	353,490	0.017%
Discover Financial	22,900	1,323,162	0.062%
Discovery Inc -	7,500	163,275	0.008%
Discovery Inc -	6,345	124,362	0.006%
DISH Network	8,230	238,917	0.011%
DMC Global	9,100	299,754	0.014%
DocuSign	7,900	1,700,396	0.080%
Dolby Laboratories	5,400	357,912	0.017%
Dollar General	19,300	4,045,666	0.191%
Dollar Tree	14,793	1,351,193	0.064%
Dominion Energy	47,628	3,759,278	0.177%
Domino's Pizza	3,500	1,488,480	0.070%
Domtar	11,066	290,704	0.014%
Donnelley Financial Solutions	18,225	243,486	0.011%
Dover	3,400	368,356	0.017%
Dow	36,355	1,710,503	0.081%
DraftKings	1,300	76,492	0.004%
D. R. Horton	23,900	1,807,557	0.085%
DSP Group	4,500	59,310	0.003%
DTE Energy	7,183	826,332	0.039%
Duke Energy	47,802	4,233,345	0.200%
Duke Realty, REIT	30,200	1,114,380	0.053%
Dunkin Brands	11,199	917,310	0.043%
DuPont de Nemours	48,155	2,671,639	0.126%
Dxc Technology	17,142	305,985	0.014%
Dycom Industries	5,900	311,638	0.015%
Dynatrace Holdings	2,000	82,040	0.004%
Eagle Materials	5,798	500,483	0.024%
Eagle Pharmaceuticals	15,600	662,688	0.031%
EastGroup Properties, REIT	4,200	543,186	0.026%
Eastman Chemical	4,500	351,540	0.017%
East West Bancorp	6,792	222,370	0.010%
Eaton	16,926	1,726,960	0.081%
Eaton Vance	9,100	347,165	0.016%

eBay	49,100	2,558,110	0.121%
Echostar	8,880	221,023	0.010%
Ecolab	13,100	2,617,904	0.123%
Edgewell Personal Care	1,884	52,526	0.002%
Edison International	15,100	767,684	0.036%
Edwards Lifesciences	35,220	2,811,260	0.133%
Elanco Animal Health	56,400	1,575,252	0.074%
Electronic Arts	21,800	2,842,938	0.134%
Eli Lilly And	54,450	8,059,689	0.380%
Emerson Electric	33,000	2,163,810	0.102%
Encompass Health	10,300	669,294	0.032%
Endo International	117,400	387,420	0.018%
Energizer Holdings	6,700	262,238	0.012%
Enphase Energy	6,600	545,094	0.026%
EnPro Industries	3,568	201,271	0.009%
Ensign	16,500	941,490	0.044%
Entegris	16,892	1,255,751	0.059%
Entergy	13,100	1,290,743	0.061%
EOG Resources	48,781	1,753,189	0.083%
EPAM Systems	6,000	1,939,680	0.091%
EQT	7,700	99,561	0.005%
Equifax	8,500	1,333,650	0.063%
Equinix, REIT	5,856	4,451,321	0.210%
Equitable Holdings	33,703	614,743	0.029%
Equitrans Midstream	33,024	279,383	0.013%
Equity Commonwealth, REIT	15,327	408,158	0.019%
Equity LifeStyle Properties, REIT	11,800	723,340	0.034%
Equity Residential, REIT	24,500	1,257,585	0.059%
Erie Indemnity	1,700	357,476	0.017%
ESCO Technologies	2,200	177,232	0.008%
Essential Utilities	7,046	283,602	0.013%
Essex Property Trust, REIT	4,694	942,508	0.044%
Estee Lauder	16,400	3,579,300	0.169%
E*TRADE Financial	18,600	930,930	0.044%
Etsy	8,200	997,366	0.047%
Euronet Worldwide	8,800	801,680	0.038%
Everest Reinsurance Holdings	2,000	395,080	0.019%
Evergy	15,365	780,849	0.037%
Eversource Energy	18,024	1,505,905	0.071%
Exact Sciences	14,000	1,427,300	0.067%
Exelon	46,722	1,670,779	0.079%
Expedia	12,490	1,145,208	0.054%
Expeditors International of Washington	8,300	751,316	0.035%
Extra Space Storage, REIT	14,000	1,497,860	0.071%
Extreme Networks	67,628	271,865	0.013%
ExxonMobil	256,987	8,822,364	0.416%
F5 Networks	1,200	147,324	0.007%
Facebook	152,700	39,992,130	1.886%
FactSet Research Systems	3,550	1,188,824	0.056%
Fair Isaac	1,872	796,311	0.038%
FARO Technologies	7,300	445,154	0.021%
Fastenal	36,600	1,650,294	0.078%
FBL Financial	1,032	49,742	0.002%
Federal Realty Investment Trust, REIT	6,900	506,736	0.024%
FedEx	18,100	4,552,512	0.215%
Ferro	19,700	244,280	0.012%
Fidelity National Information Services	40,391	5,945,959	0.280%
Fifth Third Bancorp	53,590	1,142,539	0.054%
First American Financial	19,485	991,981	0.047%
First BanCorp-Puerto Rico	88,800	463,536	0.022%
First Business Financial Services	10,500	150,045	0.007%
FirstEnergy	17,495	502,281	0.024%
First Financial Bancorp	14,170	170,111	0.008%
First Horizon National	45,479	428,867	0.020%
First Industrial Realty, REIT	14,200	565,160	0.027%
First Merchants	8,330	192,923	0.009%
First Midwest Bancorp	6,000	64,680	0.003%
First Republic Bank	10,500	1,145,130	0.054%
First Solar	6,200	410,440	0.019%
Fiserv	40,596	4,183,418	0.197%
Five9	9,600	1,244,928	0.059%
FleetCor Technologies	8,200	1,952,420	0.092%

FLIR Systems	7,600	272,460	0.013%
Flowers Foods	30,633	745,301	0.035%
Flowserve	15,900	433,911	0.020%
Fluor	39,600	348,876	0.016%
Flushing Financial	2,450	25,774	0.001%
FMC	9,300	984,963	0.046%
FNF	21,696	679,302	0.032%
Foot Locker	12,700	419,481	0.020%
Ford Motor	141,061	939,466	0.044%
Forestar Group	439	7,770	0.000%
Forrester Research	1,800	59,022	0.003%
Fortinet	13,000	1,531,530	0.072%
Fortive	19,750	1,505,148	0.071%
Fortune Brands Home & Security	10,700	925,764	0.044%
Four Corners Property Trust, REIT	23,713	606,816	0.029%
Fox	32,761	911,739	0.043%
Fox	16,366	457,757	0.022%
Franklin Covey	12,300	218,202	0.010%
Franklin Resources	20,500	417,175	0.020%
FRD Acquisition	28,900	0	0.000%
Freeport-McMoRan	93,300	1,459,212	0.069%
Fresh Del Monte Produce	16,300	373,596	0.018%
frontdoor	10,850	422,174	0.020%
FTI Consulting	4,200	445,074	0.021%
Fulton Financial	10,574	98,655	0.005%
Gaming & Leisure Properties, REIT	13,123	484,628	0.023%
Garmin	4,817	456,941	0.022%
Gartner	6,788	848,161	0.040%
GATX	3,500	223,125	0.011%
GCI Liberty	6,211	509,054	0.024%
GCP Applied Technologies	14,527	304,341	0.014%
GE	632,926	3,943,129	0.186%
General Dynamics	10,100	1,398,143	0.066%
General Mills	28,000	1,727,040	0.081%
General Motors	52,900	1,565,311	0.074%
Genpact	10,300	401,185	0.019%
Gentherm	800	32,720	0.002%
Genuine Parts	6,600	628,122	0.030%
Genworth Financial	80,900	271,015	0.013%
Getty Realty, REIT	4,942	128,541	0.006%
Gilead Sciences	69,220	4,374,012	0.206%
Glacier Bancorp	3,700	118,585	0.006%
Gladstone Commercial, REIT	18,200	306,670	0.014%
Global Payments	19,839	3,523,010	0.166%
Globe Life	4,350	347,565	0.016%
GMS	21,951	529,019	0.025%
GoDaddy	14,500	1,101,565	0.052%
Goldman Sachs	17,188	3,454,272	0.163%
Goodyear Tire & Rubber	31,600	242,372	0.011%
Goosehead Insurance	5,400	467,586	0.022%
Graco	12,761	782,887	0.037%
Graham Holdings	270	109,110	0.005%
Granite Construction	6,450	113,585	0.005%
Gray Television	19,800	272,646	0.013%
Group One Automotive	1,600	141,424	0.007%
GrubHub	8,400	607,572	0.029%
Guidewire Software	6,600	688,182	0.032%
Halliburton	82,900	998,945	0.047%
Hancock Whitney	5,200	97,812	0.005%
Hanover Insurance Group	6,000	559,080	0.026%
Harsco	16,100	223,951	0.011%
Hartford Financial Services	20,300	748,258	0.035%
Hasbro	8,600	711,392	0.034%
Hawaiian Electric Industries	21,300	708,012	0.033%
Hawkins	2,831	130,509	0.006%
H.B. Fuller	3,700	169,386	0.008%
HCA Healthcare	17,362	2,164,694	0.102%
HD Supply Holdings	20,800	857,792	0.040%
HealthEquity	8,700	446,919	0.021%
Healthpeak Properties, REIT	9,600	260,640	0.012%
Hecla Mining	170,400	865,632	0.041%
HEICO	10,075	893,250	0.042%

Helen of Troy Limited	1,400	270,928	0.013%
Helios Technologies	4,100	149,240	0.007%
Helmerich & Payne	4,800	70,320	0.003%
Henry Schein	10,400	611,312	0.029%
Herbalife Nutrition	8,000	373,200	0.018%
Herc Holdings	692	27,410	0.001%
Herman Miller	8,300	250,328	0.012%
Hershey Foods	14,300	2,049,762	0.097%
Hess	7,900	323,347	0.015%
Hewlett Packard Enterprise	100,999	946,361	0.045%
Hexcel	4,200	140,910	0.007%
Highwoods Properties, REIT	11,400	382,698	0.018%
Hilton Grand Vacations	3,340	70,073	0.003%
Hilton Worldwide Holdings	17,617	1,503,082	0.071%
HMS Holdings	22,900	548,455	0.026%
HNI Corporation	10,300	323,214	0.015%
Hologic	19,844	1,319,031	0.062%
Home Bancshares	21,100	319,876	0.015%
Home Depot	65,550	18,203,891	0.858%
Honeywell International	45,725	7,526,792	0.355%
Horizon Global	24,620	141,565	0.007%
Horizon therapeutics	3,800	295,184	0.014%
Hormel Foods	17,100	836,019	0.039%
Host Hotels & Resorts, REIT	36,219	390,803	0.018%
Hovnanian Enterprises	8,043	261,558	0.012%
Howmet Aerospace	18,700	312,664	0.015%
HP	103,318	1,962,009	0.093%
H&R Block	15,900	259,011	0.012%
Hubbell	3,605	493,308	0.023%
Humana	8,200	3,393,898	0.160%
Huntington Bancshares	53,806	493,401	0.023%
Huntington Ingalls Industries	1,400	197,050	0.009%
Huntsman	38,100	846,201	0.040%
Hyster-Yale Materials Handling	1,100	40,865	0.002%
IAA	24,500	1,275,715	0.060%
IAC/InterActiveCorp	5,200	622,856	0.029%
IBM	49,490	6,021,448	0.284%
ICU Medical	2,600	475,176	0.022%
IdaCorp	7,400	591,260	0.028%
IDEX	6,527	1,190,590	0.056%
IDEXX Laboratories	5,000	1,965,550	0.093%
IHS Markit	18,137	1,423,936	0.067%
II-VI	1,427	57,879	0.003%
Illinois Tool Works	14,600	2,820,866	0.133%
Illumina	10,200	3,152,616	0.149%
Immunomedics	19,900	1,692,097	0.080%
Incyte	13,200	1,184,568	0.056%
Ingersoll-Rand	14,559	518,300	0.024%
Ingevity	3,312	163,745	0.008%
Ingredion	5,000	378,400	0.018%
Inphi	3,300	370,425	0.017%
Insight Enterprises	4,750	268,755	0.013%
Insmmed	20,700	665,298	0.031%
Insperity	5,600	366,744	0.017%
Insulet	7,700	1,821,743	0.086%
Integra LifeSciences Holdings	5,600	264,432	0.012%
Intel	256,820	13,298,140	0.627%
Intercontinental Exchange	38,278	3,829,714	0.181%
InterDigital	4,600	262,476	0.012%
International Flavors & Fragrances	5,400	661,230	0.031%
International Paper	24,184	980,419	0.046%
Interpublic Group	11,539	192,355	0.009%
Intuit	17,000	5,545,570	0.261%
Intuitive Surgical	8,500	6,031,090	0.284%
Invesco	39,700	452,977	0.021%
Invesco Mortgage Capital, REIT	10,647	28,853	0.001%
Invitation Homes, REIT	35,183	984,772	0.046%
Ionis Pharmaceuticals	19,905	944,492	0.045%
IPG Photonics	2,500	424,925	0.020%
IQVIA Holdings	7,725	1,217,692	0.057%
iRobot	3,000	227,700	0.011%
Iron Mountain, REIT	23,233	622,412	0.029%

Ironwood Pharmaceuticals	71,400	642,243	0.030%
ITT	6,900	407,445	0.019%
j2 Global	3,100	214,582	0.010%
Jack Henry & Associates	2,100	341,439	0.016%
Jack in the Box	5,200	412,412	0.019%
Jacobs Engineering Group	4,700	436,019	0.021%
Janus Henderson	12,741	276,735	0.013%
Jazz Pharmaceuticals	2,500	356,475	0.017%
JBG SMITH Properties, REIT	14,182	379,227	0.018%
J.B. Hunt Transport Services	9,400	1,187,972	0.056%
J.M. Smucker	4,516	521,688	0.025%
John Bean Technologies	7,109	653,246	0.031%
John B Sanfilippo & Son	3,200	241,216	0.011%
Johnson Controls International	35,135	1,435,265	0.068%
Johnson & Johnson	160,775	23,936,182	1.129%
John Wiley & Sons	900	28,539	0.001%
Jones Lang LaSalle	1,100	105,226	0.005%
JPMorgan Chase	198,247	19,085,239	0.900%
Juniper Networks	28,680	616,620	0.029%
Kansas City Southern	10,400	1,880,632	0.089%
KAR Auction Services	11,600	167,040	0.008%
KB Home	3,200	122,848	0.006%
Kellogg	12,700	820,293	0.039%
Kemper	7,100	474,493	0.022%
Kennametal	10,700	309,658	0.015%
Keurig Dr Pepper	30,000	828,000	0.039%
KeyCorp	95,873	1,143,765	0.054%
Keysight Technologies	19,343	1,910,702	0.090%
Kilroy Realty, REIT	9,100	472,836	0.022%
Kimball International	3,700	38,998	0.002%
Kimberly-Clark	20,000	2,953,200	0.139%
Kimco Realty, REIT	40,300	453,778	0.021%
Kinder Morgan	79,192	976,437	0.046%
Kirby	4,400	159,148	0.008%
KKR	47,113	1,617,860	0.076%
KLA	8,740	1,693,288	0.080%
KLX Energy Services Holdings	216	896	0.000%
Knight-Swift Transportation Holdings	2,750	111,925	0.005%
Knowles	17,300	257,770	0.012%
Kohl's	12,500	231,625	0.011%
Korn Ferry	3,000	87,000	0.004%
Kosmos Energy	120,198	117,265	0.006%
Kraft Heinz	20,930	626,854	0.030%
Kratos Defense & Security Solutions	21,317	410,992	0.019%
Kroger	73,700	2,499,167	0.118%
L3Harris Technologies	11,401	1,936,346	0.091%
Laboratory Corporation of America	1,620	304,997	0.014%
Lamar Advertising, REIT	8,600	569,062	0.027%
Lamb Weston Holdings	15,002	994,183	0.047%
Lam Research	11,636	3,860,243	0.182%
Landstar System	4,000	501,960	0.024%
Las Vegas Sands	11,800	550,588	0.026%
Lattice Semiconductor	16,000	463,360	0.022%
Lazard	11,300	373,465	0.018%
La-Z-Boy	7,600	240,388	0.011%
Lear	4,900	534,345	0.025%
Leggett & Platt	11,500	473,455	0.022%
Leidos Holdings	9,900	882,585	0.042%
Lennar	9,593	783,556	0.037%
Lennar	293	19,238	0.001%
Lennox International	2,400	654,264	0.031%
Lexicon Pharmaceuticals	30,600	44,064	0.002%
LHC Group	700	148,792	0.007%
Liberty Broadband	4,900	694,869	0.033%
Liberty Broadband	13,000	1,857,310	0.088%
Liberty Global	12,007	252,267	0.012%
Liberty Global	26,525	544,691	0.026%
Liberty Media Corp-Liberty Formula One	26,600	964,782	0.045%
Liberty Media Corp-Liberty Formula One	16,300	546,213	0.026%
Liberty SiriusXM	1,203	39,795	0.002%
Ligand Pharmaceuticals	1,200	114,384	0.005%
Lincoln Electric Holdings	4,200	386,568	0.018%

Linde	33,600	8,001,168	0.377%
Lions Gate Entertainment	3,150	29,862	0.001%
Lithia Motors	1,400	319,116	0.015%
LivaNova	7,600	343,596	0.016%
LiveRamp Holdings	4,800	248,496	0.012%
LKQ Corporation	19,300	535,189	0.025%
Lockheed Martin	14,300	5,480,904	0.258%
Loews	16,400	569,900	0.027%
Louisiana Pacific	18,700	551,837	0.026%
Lowe's	42,500	7,049,050	0.332%
lululemon athletica	8,000	2,634,960	0.124%
Lumber Liquidators	10,600	233,730	0.011%
Lumentum Holdings	6,748	506,977	0.024%
Lyondellbasell Industries	16,200	1,141,938	0.054%
Mack-Cali Realty, REIT	27,800	350,836	0.017%
Macy's	15,400	87,780	0.004%
Madison Square Garden Entertainment	1,433	98,146	0.005%
Madison Square Garden Sports	1,933	290,878	0.014%
Manhattan Associates	9,000	859,410	0.041%
Manitowoc	31,325	263,443	0.012%
ManpowerGroup	2,900	212,657	0.010%
Marathon Oil	16,000	65,440	0.003%
Marathon Petroleum	53,575	1,571,891	0.074%
Markel	680	662,116	0.031%
MarketAxess Holdings	2,700	1,300,293	0.061%
Marriott	20,356	1,884,558	0.089%
Marriott Vacations Worldwide	1,458	132,401	0.006%
Marsh & McLennan	35,364	4,056,251	0.191%
Martin Marietta Materials	1,700	400,112	0.019%
Marvell Technology Group	32,601	1,294,260	0.061%
Masco	23,400	1,290,042	0.061%
Masimo	3,000	708,180	0.033%
Mastec	9,550	403,010	0.019%
Mastech Digital	24,402	439,480	0.021%
MasterCard	57,305	19,378,832	0.914%
Match	15,123	1,673,360	0.079%
Matson	4,300	172,387	0.008%
Mattel	34,800	407,160	0.019%
Matthews International	2,200	49,192	0.002%
Maxim Integrated Products	17,921	1,211,639	0.057%
Maximus	3,600	246,276	0.012%
MBIA	21,100	127,866	0.006%
McCormick	6,900	1,339,290	0.063%
McDonald's	44,100	9,679,509	0.456%
McGrath RentCorp	3,200	190,688	0.009%
McKesson	11,551	1,720,290	0.081%
MDC Holdings	7,652	360,409	0.017%
Medtronic	76,216	7,920,367	0.373%
Merck	160,234	13,291,410	0.627%
Mercury General	2,500	103,425	0.005%
Meredith	5,900	77,408	0.004%
Meritage	6,100	673,379	0.032%
Meritor	29,400	615,636	0.029%
MetLife	53,320	1,981,904	0.093%
Mettler-Toledo International	1,200	1,158,900	0.055%
MGE Energy	5,700	357,162	0.017%
MGIC Investment	28,800	255,168	0.012%
MGM Resorts International	25,200	548,100	0.026%
Microchip Technology	18,294	1,879,891	0.089%
Micron Technology	75,169	3,529,936	0.166%
Microsoft	475,198	99,948,395	4.713%
Mid-America Apartment Communities, REIT	9,843	1,141,296	0.054%
Middleby	6,212	557,279	0.026%
Minerals Technologies	10,800	551,880	0.026%
Moderna therapeutics	8,600	608,450	0.029%
Modine Manufacturing	34,100	213,125	0.010%
Mohawk Industries	3,831	373,867	0.018%
Molina Healthcare	4,794	877,494	0.041%
Molson Coors Beverage	11,600	389,296	0.018%
Mondelez International	85,176	4,893,361	0.231%
Monmouth Real Estate Investment Trust, REIT	44,782	620,231	0.029%
Monolithic Power Systems	3,528	986,464	0.047%

Monster Beverage	25,500	2,045,100	0.096%
Moody's	11,021	3,194,437	0.151%
Morgan Stanley	91,100	4,404,685	0.208%
Morningstar	2,500	401,525	0.019%
Motorola Solutions	9,994	1,567,159	0.074%
Movado Group	34,200	339,948	0.016%
MSA Safety	1,800	241,506	0.011%
MSCI	6,700	2,390,426	0.113%
MSC Industrial Direct	6,600	417,648	0.020%
MSG Networks	4,300	41,151	0.002%
M&T Bank	3,669	337,878	0.016%
Mueller Water Products	34,704	360,575	0.017%
Murphy USA	2,600	333,502	0.016%
Myers Industries	18,360	242,903	0.011%
Mylan	42,475	629,904	0.030%
NAPCO Security Technologies	11,857	278,640	0.013%
Nasdaq	6,900	846,699	0.040%
National Bank Holdings	13,100	343,875	0.016%
National Fuel Gas Company	11,400	462,726	0.022%
National Instruments	14,850	530,145	0.025%
National Oilwell Varco	15,077	136,598	0.006%
National Retail Properties, REIT	27,300	942,123	0.044%
National Storage Affiliates Trust, REIT	3,200	104,672	0.005%
Navient	20,500	173,225	0.008%
Navistar	7,300	317,842	0.015%
NBT Bancorp	9,000	241,380	0.011%
NCR	3,200	70,848	0.003%
Neenah	2,954	110,686	0.005%
Nektar Therapeutics	45,000	746,550	0.035%
NetApp	18,600	815,424	0.038%
Netflix	29,241	14,621,377	0.689%
NetScout Systems	5,200	113,516	0.005%
Neurocrine Biosciences	11,100	1,067,376	0.050%
Newell Brands	48,954	840,051	0.040%
New Jersey Resources	22,400	605,248	0.029%
Newmark	24,818	107,214	0.005%
Newmont	45,400	2,880,630	0.136%
New Relic	15,800	890,488	0.042%
New Residential Investment, REIT	65,300	519,135	0.024%
News Corp	41,296	578,970	0.027%
New York Community Bancorp	34,487	285,207	0.013%
New York Times	11,900	509,201	0.024%
Nexstar Media	6,067	545,605	0.026%
NextEra Energy	30,700	8,521,092	0.402%
NextGen Healthcare	11,900	151,606	0.007%
Nike	84,600	10,620,684	0.501%
NiSource	32,708	719,576	0.034%
Noble Energy	32,500	277,875	0.013%
Nordson	3,600	690,552	0.033%
Nordstrom	900	10,728	0.001%
Norfolk Southern	14,400	3,081,456	0.145%
Northern Trust	13,400	1,044,798	0.049%
Northfield Bancorp	13,400	122,208	0.006%
Northrop Grumman	9,395	2,964,029	0.140%
Northwest Bancshares	34,800	320,160	0.015%
NortonLifeLock	36,964	770,330	0.036%
Norwegian Cruise Line Holdings	12,400	212,164	0.010%
NOW	69,223	314,272	0.015%
Nuance Communications	26,700	886,173	0.042%
Nucor	15,700	704,302	0.033%
nVent Electric	14,246	252,012	0.012%
NVIDIA	38,700	20,945,214	0.988%
NVR	270	1,102,442	0.052%
NXP Semiconductors	17,688	2,207,639	0.104%
Occidental Petroleum	77,269	773,463	0.036%
Oceaneering International	58,400	205,568	0.010%
OGE Energy	18,300	548,817	0.026%
O-I Glass	28,500	301,815	0.014%
Okta	8,052	1,721,920	0.081%
Old Dominion Freight Line	10,050	1,818,246	0.086%
Old National Bancorp	13,112	164,687	0.008%
Old Republic International	14,087	207,642	0.010%

Omnicell	8,500	634,610	0.030%
Omnicom	13,000	643,500	0.030%
ONE Gas	9,800	676,298	0.032%
One Liberty Properties, REIT	8,955	146,504	0.007%
OneMain Holdings	4,400	137,500	0.006%
ONEOK	32,200	836,556	0.039%
ON Semiconductor	37,230	807,519	0.038%
Onto Innovation	10,100	300,778	0.014%
Optical Cable	12,869	39,765	0.002%
Option Care Health	38,450	514,077	0.024%
Oracle	131,700	7,862,490	0.371%
OraSure Technologies	55,600	676,652	0.032%
O'Reilly Automotive	6,300	2,904,804	0.137%
Otis Worldwide	23,069	1,439,967	0.068%
Otter Tail	2,600	94,042	0.004%
Owens Corning	5,700	392,217	0.018%
PACCAR	31,062	2,648,967	0.125%
Pacific Premier Bancorp	19,500	392,730	0.019%
Packaging Corporation of America	9,500	1,035,975	0.049%
Palo Alto Networks	7,100	1,737,725	0.082%
Papa John's International	7,100	584,188	0.028%
Park Aerospace	2,100	22,932	0.001%
Parker-Hannifin	9,013	1,823,690	0.086%
Park National	4,115	337,265	0.016%
Parsley Energy	18,500	173,160	0.008%
Patterson-UTI Energy	56,900	162,165	0.008%
Paychex	11,887	948,226	0.045%
Paycom Software	4,037	1,256,718	0.059%
Paylocity Holding	5,000	807,100	0.038%
PayPal Holdings	75,500	14,875,765	0.701%
Pebblebrook Hotel Trust, REIT	10,179	127,543	0.006%
Pegasystems	1,200	145,248	0.007%
Peloton Interactive	6,900	684,756	0.032%
Pennant	13,550	522,488	0.025%
Penn National Gaming	13,926	1,012,420	0.048%
Pennsylvania REIT, REIT	214,700	118,922	0.006%
PennyMac Financial Services	12,200	709,064	0.033%
Peoples Bancorp	2,645	50,493	0.002%
Peoples United Financial	27,077	279,164	0.013%
PepsiCo	86,180	11,944,548	0.563%
Performance Food	11,700	405,054	0.019%
PerkinElmer	4,635	581,739	0.027%
Perrigo	10,298	472,781	0.022%
Perspecta	11,331	220,388	0.010%
PetMed Express	14,800	467,976	0.022%
Pfizer	367,196	13,476,093	0.635%
PG&E	7,900	74,181	0.003%
PGT Innovations	22,700	397,704	0.019%
Philip Morris International	90,900	6,816,591	0.321%
Phillips 66	23,474	1,216,892	0.057%
Pinnacle Financial Partners	4,500	160,155	0.008%
Pinnacle West Capital	16,300	1,215,165	0.057%
Pinterest	7,300	303,023	0.014%
Pioneer Natural Resources	10,000	859,900	0.041%
Planet Fitness	7,461	459,747	0.022%
Plantronics	12,700	150,368	0.007%
Plexus	6,000	423,780	0.020%
PNC Financial Services Group	33,649	3,698,362	0.174%
Polaris	3,200	301,888	0.014%
Pool	2,705	904,931	0.043%
Popular	17,580	637,627	0.030%
Post Holdings	4,020	345,720	0.016%
Power Integrations	6,000	332,400	0.016%
PPD	15,995	591,655	0.028%
PPG Industries	21,143	2,581,137	0.122%
PPL	76,900	2,092,449	0.099%
Prestige Consumer Healthcare	5,400	196,668	0.009%
Principal Financial Group	14,500	583,915	0.028%
Procter & Gamble	150,593	20,930,921	0.987%
Progressive	40,185	3,804,314	0.179%
Prologis, REIT	44,608	4,488,457	0.212%
Proofpoint	8,150	860,233	0.041%

Prosperity Bancshares	5,700	295,431	0.014%
Prudential Financial	20,200	1,283,104	0.060%
Psychemedics	3,075	13,561	0.001%
PTC	10,880	899,994	0.042%
Public Service Enterprise	31,700	1,740,647	0.082%
Public Storage, REIT	8,094	1,802,696	0.085%
Pulte Group	1,740	80,545	0.004%
PVH	4,900	292,236	0.014%
Qorvo	3,800	490,238	0.023%
Quad/Graphics	5,000	15,150	0.001%
Qualcomm	77,400	9,108,432	0.429%
Quanta Services	15,250	806,115	0.038%
Quest Diagnostics	8,400	961,716	0.045%
Quidel	6,200	1,360,156	0.064%
Qumu	5,400	24,894	0.001%
Radian	11,000	160,710	0.008%
Raymond James Financial	8,925	649,383	0.031%
Rayonier Advanced Materials	23,630	75,616	0.004%
Rayonier, REIT	14,740	389,726	0.018%
Raytheon Technologies	89,799	5,167,034	0.244%
RBC Bearings	1,300	157,573	0.007%
RealPage	6,500	374,660	0.018%
Realty Income, REIT	21,200	1,287,900	0.061%
Regal Beloit	6,000	563,220	0.027%
Regency Centers, REIT	14,840	564,217	0.027%
Regeneron Pharmaceuticals	6,000	3,358,680	0.158%
Regions Financial	72,756	838,877	0.040%
Reinsurance Group of America	2,200	209,418	0.010%
REI - SECURITY LENDING COLLATERAL	1,397,809	13,978,085	0.659%
Reliance Steel & Aluminum	2,200	224,488	0.011%
RenaissanceRe Holdings	5,292	898,264	0.042%
Renasant	9,275	210,728	0.010%
Renewable Energy	1,168	62,395	0.003%
Rent-A-Center	17,600	526,064	0.025%
Republic Services	4,397	410,460	0.019%
ResMed	5,700	977,151	0.046%
Retail Opportunity Investments, REIT	79,500	827,993	0.039%
Rexnord	19,900	593,816	0.028%
RH	2,800	1,071,336	0.051%
RingCentral	1,800	494,298	0.023%
Rite Aid	17,620	167,214	0.008%
RMR	4,631	127,214	0.006%
Robert Half International	8,600	455,284	0.021%
Rockwell Automation	9,200	2,030,256	0.096%
Rocky Brands	6,600	163,878	0.008%
Roku	7,507	1,417,322	0.067%
Rollins	16,350	886,007	0.042%
Roper Technologies	7,500	2,963,325	0.140%
Ross Stores	28,200	2,631,624	0.124%
Royal Caribbean Cruises	10,200	660,246	0.031%
Royal Gold	10,300	1,237,751	0.058%
RPM	14,000	1,159,760	0.055%
Ryder System	4,400	185,856	0.009%
Ryman Hospitality Properties, REIT	6,568	241,702	0.011%
Safehold, REIT	2,500	155,250	0.007%
SAIC	2,900	227,418	0.011%
Salesforce.com	57,133	14,358,666	0.677%
Sally Beauty Supply	3,900	33,891	0.002%
Sangamo Therapeutics	43,600	412,020	0.019%
Sanmina	4,602	124,484	0.006%
Santander Consumer USA Holdings	26,700	485,673	0.023%
Sarepta Therapeutics	6,632	931,332	0.044%
SBA Communications, REIT	7,700	2,452,296	0.116%
Schlumberger	109,693	1,706,823	0.080%
Scholastic	3,800	79,762	0.004%
Scotts Miracle Gro	2,300	351,693	0.017%
Seacoast Banking	13,500	243,405	0.011%
Seagate Technology	17,500	862,225	0.041%
Sealed Air	27,200	1,055,632	0.050%
Seattle Genetics	11,300	2,211,297	0.104%
SEI Investments	9,000	456,480	0.022%
Sempra Energy	19,851	2,349,564	0.111%

Semtech	3,700	195,952	0.009%
Sensata Technologies Holding	4,200	181,188	0.009%
Seritage Growth Properties, REIT	37,700	507,065	0.024%
Service Corporation International	11,200	472,416	0.022%
ServiceMaster Global Holdings	6,900	275,172	0.013%
ServiceNow	11,900	5,771,500	0.272%
Service Properties Trust, REIT	21,100	167,745	0.008%
Seventy Seven Energy	23,614	0	0.000%
Shenandoah Telecommunications	3,200	142,192	0.007%
Sherwin-Williams	4,700	3,274,678	0.154%
Signature Bank	3,900	323,661	0.015%
Simmons First National	12,388	196,412	0.009%
Simon Property Group, REIT	17,701	1,144,901	0.054%
Simply Good Foods	20,000	441,000	0.021%
Sirius XM Holdings	107,873	578,199	0.027%
Six Flags Entertainment	5,100	103,530	0.005%
Skechers USA	20,000	604,400	0.028%
Skyworks Solutions	8,479	1,233,695	0.058%
Sleep Number	8,350	408,399	0.019%
SL Green Realty, REIT	6,770	313,925	0.015%
SLM Corporation	56,100	453,849	0.021%
SM Energy	48,500	77,115	0.004%
Snap Inc.	49,743	1,298,790	0.061%
Snap-On	4,200	617,946	0.029%
SolarEdge Technologies	3,600	858,060	0.040%
Sonoco Products	5,100	260,457	0.012%
Southern Company	73,200	3,968,904	0.187%
South Jersey Industries	11,800	227,386	0.011%
South State	9,320	448,758	0.021%
Southwest Airlines	32,685	1,225,688	0.058%
Southwest Gas Holdings	3,591	226,592	0.011%
S&P Global	15,600	5,625,360	0.265%
Spire	3,700	196,840	0.009%
Spirit AeroSystems Holdings	10,100	190,991	0.009%
Splunk	13,494	2,538,626	0.120%
Square	17,600	2,860,880	0.135%
SS&C Technologies Holdings	18,270	1,105,700	0.052%
STAG Industrial, REIT	29,700	905,553	0.043%
Stamps.com	4,200	1,011,990	0.048%
Standard Motor Products	200	8,930	0.000%
Stanley Black & Decker	9,780	1,586,316	0.075%
Starbucks	71,600	6,151,872	0.290%
Startek	12,400	65,100	0.003%
Starwood Property Trust, REIT	33,800	510,042	0.024%
State Auto Financial	12,700	174,752	0.008%
State Street	22,230	1,318,906	0.062%
S&T Bancorp	8,400	148,596	0.007%
Steel Dynamics	12,900	369,327	0.017%
Stepan	3,100	337,900	0.016%
Stericycle	3,600	227,016	0.011%
STERIS	5,500	969,045	0.046%
St. Joe	10,900	224,867	0.011%
Strategic Education	2,200	201,234	0.009%
Stryker	20,920	4,359,100	0.206%
Sun Communities, REIT	3,786	532,349	0.025%
Surgalign Holdings	42,400	76,744	0.004%
Surmodics	4,900	190,659	0.009%
SVB Financial Group	3,500	842,170	0.040%
Sykes Enterprises	8,100	277,101	0.013%
Synchrony Financial	44,985	1,177,257	0.056%
Synopsys	13,319	2,850,000	0.134%
Synovus Financial	5,728	121,262	0.006%
Sysco	31,100	1,935,042	0.091%
Take-Two Interactive Software	8,000	1,321,760	0.062%
Tapestry	32,500	507,975	0.024%
Targa Resources	50,000	701,500	0.033%
Target	27,000	4,250,340	0.200%
Taubman Centers, REIT	17,000	565,930	0.027%
Taylor Morrison Home	6,079	149,483	0.007%
TCF Financial	21,124	493,457	0.023%
TD Ameritrade Holding	25,800	1,010,070	0.048%
TE Connectivity	16,138	1,577,328	0.074%

TEGNA		5,100	59,925	0.003%
Teladoc Health		8,500	1,863,540	0.088%
Teledyne Technologies		4,600	1,426,966	0.067%
Teleflex		5,200	1,770,184	0.083%
Telephone & Data Systems		15,735	290,153	0.014%
Tellurian		23,500	18,725	0.001%
Tempur Sealy International		400	35,676	0.002%
Teradyne		12,473	991,105	0.047%
Terex		7,900	152,944	0.007%
Terreno Realty, REIT		12,200	668,072	0.031%
Tesla		46,155	19,800,957	0.934%
Tetra Tech		5,825	556,288	0.026%
Texas Instruments		62,300	8,895,817	0.419%
Textron		24,000	866,160	0.041%
The Cheesecake Factory		7,400	205,276	0.010%
The GEO Group, REIT		10,215	115,838	0.005%
The Hackett Group		9,820	109,788	0.005%
Therapeutics MD		213,800	337,804	0.016%
Theravance Biopharma		29,671	438,686	0.021%
Thermo Fisher Scientific		26,178	11,558,111	0.545%
Thermon Group Holdings		13,400	150,482	0.007%
The Trade Desk		800	415,024	0.020%
The Travelers Companies		11,723	1,268,311	0.060%
Third Point Reinsurance		34,416	239,191	0.011%
Thor Industries		3,900	371,514	0.018%
Tiffany		3,500	405,475	0.019%
TimkenSteel		19,300	68,515	0.003%
Tivity Health		11,507	161,328	0.008%
TJX		89,200	4,963,980	0.234%
T-Mobile US		31,245	3,573,178	0.168%
Tootsie Roll Industries		10,491	324,172	0.015%
TopBuild		7,133	1,217,532	0.057%
Toro		12,400	1,040,980	0.049%
Towne Bank/Portsmouth VA		7,900	129,560	0.006%
Tractor Supply		5,400	774,036	0.036%
Tradeweb Markets		11,509	667,522	0.031%
Trane Technologies		10,400	1,261,000	0.059%
Transdigm Group		3,200	1,520,384	0.072%
TransUnion		13,200	1,110,516	0.052%
Tredegar		3,300	49,071	0.002%
TreeHouse Foods		5,854	237,263	0.011%
Trimble		8,700	423,690	0.020%
Trinity Industries		11,100	216,450	0.010%
Tri Pointe		27,300	495,222	0.023%
Triumph Group		20,700	134,757	0.006%
TRP Government Reserve	0.09	24,341,419	24,341,419	1.148%
TrueBlue		11,000	170,390	0.008%
Truist Financial		82,558	3,141,332	0.148%
TTEC Holdings		4,000	218,200	0.010%
TTM Technologies		65,700	749,637	0.035%
Tupperware Brands		5,400	108,864	0.005%
Twilio		11,186	2,763,949	0.130%
Twitter		33,600	1,495,200	0.070%
Tyler Technologies		1,350	470,556	0.022%
Tyson Foods		19,554	1,163,072	0.055%
Uber Technologies		64,000	2,334,720	0.110%
Ubiquiti		900	149,994	0.007%
UDR, REIT		9,479	309,110	0.015%
UGI		17,700	583,746	0.028%
Ulta Beauty		3,700	828,726	0.039%
Ultragenyx Pharmaceutical		15,200	1,249,288	0.059%
Ultralife		5,800	34,220	0.002%
UMB Financial		7,896	386,983	0.018%
Unifi		8,132	104,415	0.005%
Union Pacific		38,255	7,531,262	0.355%
United Airlines Holdings		24,215	841,471	0.040%
United Bankshares		6,800	145,996	0.007%
United Fire Group		4,300	87,376	0.004%
UnitedHealth Group		59,722	18,619,528	0.878%
United Natural Foods		29,200	434,204	0.020%
United Rentals		1,300	226,850	0.011%
United Therapeutics		3,200	323,200	0.015%

Univar Solutions				5,000	84,400	0.004%
Universal				800	33,504	0.002%
Universal Health Services				8,900	952,478	0.045%
Universal Insurance Holdings				16,300	225,592	0.011%
Unum Group				13,100	220,473	0.010%
UPS				48,300	8,048,229	0.379%
Urban Edge Properties, REIT				54,692	531,606	0.025%
Urban Outfitters				8,800	183,128	0.009%
USA Truck				4,300	40,635	0.002%
U.S. Bancorp				70,955	2,543,737	0.120%
U.S. Physical Therapy				3,800	330,144	0.016%
U.S. Treasury Bill	0.1	3/25/21		4,524,000	4,521,691	0.213%
Vail Resorts				3,900	834,483	0.039%
Valero Energy				19,514	845,346	0.040%
Valvoline				20,587	391,976	0.018%
Varex Imaging				22,260	283,147	0.013%
Varian Medical Systems				5,600	963,200	0.045%
Vector Group				21,155	204,992	0.010%
Vectrus				500	19,000	0.001%
Veeva Systems				9,400	2,643,186	0.125%
Ventas, REIT				24,518	1,028,775	0.049%
Veoneer				30,500	448,350	0.021%
VEREIT, REIT				84,776	551,044	0.026%
VeriSign				7,400	1,515,890	0.071%
Verisk Analytics				9,700	1,797,507	0.085%
Veritiv				1,006	12,736	0.001%
Verizon Communications				270,911	16,116,495	0.760%
Vertex Pharmaceuticals				16,200	4,408,344	0.208%
V. F.				26,000	1,826,500	0.086%
ViacomCBS				24,485	685,825	0.032%
Viad				8,900	185,387	0.009%
Vicor				11,300	878,349	0.041%
Virtus Investment Partners				5,875	814,569	0.038%
Visa				109,060	21,808,728	1.028%
Vishay Intertechnology				17,520	272,786	0.013%
Visteon				4,900	339,178	0.016%
VMware				6,100	876,387	0.041%
Vornado Realty Trust, REIT				10,764	362,854	0.017%
Voya Financial				14,800	709,364	0.033%
VSE				4,600	140,944	0.007%
Vulcan Materials				9,166	1,242,360	0.059%
Wabtec				15,088	933,645	0.044%
Waddell & Reed Financial				6,451	95,797	0.005%
Walgreens Boots Alliance				36,800	1,321,856	0.062%
Wal-Mart				83,300	11,654,503	0.550%
Walt Disney				107,024	13,279,538	0.626%
Washington Federal				5,542	115,606	0.005%
Washington Real Estate Investment Trust, REIT				21,200	426,756	0.020%
Waste Management				20,360	2,304,141	0.109%
Waters				4,600	900,128	0.042%
Watsco				600	139,734	0.007%
Watts Water Technologies				1,900	190,285	0.009%
WaVe Life Sciences				45,500	386,295	0.018%
Wayfair				4,243	1,234,755	0.058%
Webster Financial				18,595	491,094	0.023%
Wec Energy				18,208	1,764,355	0.083%
Weingarten Realty Investors, REIT				11,675	198,008	0.009%
Welbilt				17,700	109,032	0.005%
Wells Fargo				265,334	6,238,002	0.294%
Welltower, REIT				25,600	1,410,304	0.066%
Wendy's				22,775	507,769	0.024%
Werner Enterprises				8,175	343,268	0.016%
WesBanco				10,600	226,416	0.011%
Western Alliance Bancorp				6,400	202,368	0.010%
Western Digital				14,775	540,026	0.025%
Western Union				25,751	551,844	0.026%
West Pharmaceutical Services				5,200	1,429,480	0.067%
Westrock				15,676	544,584	0.026%
Westwood Holdings Group				10,500	116,970	0.006%
WEX				1,400	194,558	0.009%
Weyerhaeuser, REIT				75,125	2,142,565	0.101%
Whirlpool				4,022	739,606	0.035%

Whitestone REIT, REIT	32,200	193,200	0.009%
Williams Companies	69,985	1,375,205	0.065%
Williams-Sonoma	7,800	705,432	0.033%
Willis Towers Watson	11,606	2,423,565	0.114%
WillScot Mobile Mini Holdings	59,085	985,538	0.046%
Winnebago	14,000	723,380	0.034%
Woodward	3,600	288,576	0.014%
Workday	14,600	3,140,898	0.148%
World Fuel Services	18,600	394,134	0.019%
WP Carey, REIT	22,300	1,453,068	0.069%
WPX Energy	107,995	529,176	0.025%
W. R. Grace	7,500	302,175	0.014%
W. W. Grainger	3,200	1,141,664	0.054%
Wyndham destinations	7,730	237,775	0.011%
Wyndham Hotels & Resorts	7,730	390,365	0.018%
Wynn Resorts	12,200	876,082	0.041%
XCEL Energy	24,530	1,692,815	0.080%
Xencor	14,900	577,971	0.027%
Xerox Holdings	11,971	224,696	0.011%
Xilinx	18,300	1,907,592	0.090%
Xperi Holding	14,787	169,903	0.008%
XPO Logistics	8,400	711,144	0.034%
Xylem	12,800	1,076,736	0.051%
YRC Worldwide	126,300	495,096	0.023%
Yum! Brands	10,300	940,390	0.044%
Zebra Technologies	1,650	416,559	0.020%
Zendesk	15,900	1,636,428	0.077%
Zillow	5,700	578,778	0.027%
Zillow	10,600	1,076,854	0.051%
Zimmer Biomet Holdings	11,060	1,505,708	0.071%
Zions Bancorporation	10,901	318,527	0.015%
Zoetis	29,000	4,795,730	0.226%
Zoom Video Communications	9,300	4,372,023	0.206%
Zscaler	600	84,414	0.004%
Zynga	69,900	637,488	0.030%

Total Investments in Securities		2,135,283,184
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 12/20	33	12/18/2020	2,482,260	(18,473)	0.117%
S&P500 EMINI FUT 12/20	146	12/18/2020	24,469,600	(63,658)	1.154%
S&P MID 400 EMINI FUT 12/20	11	12/18/2020	2,041,490	(8,992)	0.096%

Total Futures Contracts		(91,124)
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NET ASSETS **2,120,882,724**

NET ASSET VALUE PER SHARE

Total Equity Market Index Fund Shares **37.22**

(\$2,120,882,724 / 56,981,569 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 Depository 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.