

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
10X Genomics			8,100	1,009,908	0.110%
1-800-Flowers.com			19,268	480,544	0.053%
1st Source			5,852	180,476	0.020%
22nd Century			66,700	42,741	0.005%
2U			11,700	396,162	0.043%
3D Systems			47,150	231,507	0.025%
8x8			19,700	306,335	0.034%
AAON			7,090	427,173	0.047%
Aaron's			15,135	857,398	0.094%
Abercrombie & Fitch			18,800	261,884	0.029%
ABM Industries			9,350	342,771	0.037%
Acacia Communications			840	56,616	0.006%
Acadia Healthcare			17,400	512,952	0.056%
ACADIA Pharmaceuticals			25,800	1,064,250	0.116%
Acadia Realty Trust, REIT			19,550	205,275	0.022%
Acceleron Pharma			9,000	1,012,770	0.111%
Acco Brands			17,100	99,180	0.011%
ACI Worldwide			22,800	595,764	0.065%
ACM Research			5,000	345,500	0.038%
Acorda Therapeutics			169,200	87,138	0.010%
Acuity Brands			5,300	542,455	0.059%
Acushnet Holdings			800	26,888	0.003%
Adamas Pharmaceuticals			63,700	262,444	0.029%
Adams Resources & Energy			2,500	49,750	0.005%
Adaptive Biotechnologies			2,900	141,027	0.015%
Addus HomeCare			300	28,353	0.003%
Adient			18,900	327,537	0.036%
ADT			9,400	76,798	0.008%
Adtalem Global Education			6,700	164,418	0.018%
Advanced Disposal Services			4,500	136,035	0.015%
Advanced Drainage Systems			3,391	211,734	0.023%
Advanced Energy Industries			5,750	361,905	0.040%
Adverum Biotechnologies			36,100	371,830	0.041%
AECOM			26,622	1,113,864	0.122%
Aegion			7,350	103,856	0.011%
Aerie Pharmaceuticals			10,500	123,585	0.014%
Aerojet Rocketdyne Holdings			11,310	451,156	0.049%
AeroVironment			5,200	312,052	0.034%
Affiliated Managers Group			2,500	170,950	0.019%
AGCO			12,250	909,808	0.100%
Agenus			28,900	115,600	0.013%
Agilysys			11,352	274,264	0.030%
Agios Pharmaceuticals			17,300	605,500	0.066%
AG Mortgage Investment Trust, REIT			24,500	67,620	0.007%
AGNC Investment, REIT			77,074	1,072,099	0.117%
Agree Realty, REIT			7,200	458,208	0.050%
AgroFresh Solutions			2,200	5,346	0.001%
Air Lease			13,600	400,112	0.044%
Air Transport Services Group			7,400	185,444	0.020%
Akebia Therapeutics			27,012	67,800	0.007%
Alarm.com Holdings			10,000	552,500	0.060%
Albany International			7,003	346,719	0.038%
Alcoa			10,600	123,278	0.013%
Alector			13,000	136,955	0.015%
Alexander's, REIT			500	122,610	0.013%
Alkermes			32,000	530,240	0.058%
Allakos			4,455	362,860	0.040%
Allegheny			1,918	998,223	0.109%
Allegheny Technologies			28,700	250,264	0.027%
Allegiant Travel			1,500	179,700	0.020%
ALLETE			9,682	500,947	0.055%
Alliance Data Systems			3,100	130,138	0.014%
Allied Healthcare Products			20,000	110,400	0.012%
Allison Transmission Holdings			13,900	488,446	0.053%
Allogene therapeutics			7,300	275,283	0.030%

Allscripts Healthcare Solutions	9,400	76,516	0.008%
Ally Financial	76,300	1,912,841	0.209%
Alnylam Pharmaceuticals	20,500	2,984,800	0.326%
Alteryx	10,791	1,225,318	0.134%
Altice USA	44,500	1,157,000	0.127%
Altimune	11,500	151,800	0.017%
Altisource Portfolio Solutions	10,500	133,035	0.015%
Altra Industrial Motion	15,100	558,247	0.061%
Ambarella	3,100	161,758	0.018%
AMC Networks	9,000	222,390	0.024%
Amedisys	7,000	1,655,010	0.181%
AMERCO	900	320,382	0.035%
Ameresco	1,100	36,740	0.004%
American Assets Trust, REIT	9,000	216,810	0.024%
American Campus Communities, REIT	25,826	901,844	0.099%
American Eagle Outfitters	39,880	590,623	0.065%
American Financial Group	13,010	871,410	0.095%
American Homes 4 Rent, REIT	50,200	1,429,696	0.156%
American National	800	54,024	0.006%
American States Water Company	9,100	682,045	0.075%
American Vanguard	5,066	66,567	0.007%
Americold Realty Trust, REIT	27,631	987,808	0.108%
Ameris Bancorp	9,100	207,298	0.023%
Amicus Therapeutics	44,000	621,280	0.068%
Amkor Technology	23,720	265,664	0.029%
AMN Healthcare Services	10,905	637,506	0.070%
Anaplan	20,600	1,289,148	0.141%
Andersons	9,350	179,240	0.020%
Angiodynamics	20,000	241,200	0.026%
Annaly Capital Management, REIT	215,520	1,534,502	0.168%
Antero Midstream	28,100	150,897	0.017%
Anworth Mortgage Asset, REIT	103,400	169,576	0.019%
Apellis Pharmaceuticals	15,600	470,652	0.051%
Api	4,900	69,727	0.008%
Apogee Enterprises	7,700	164,549	0.018%
Apollo Commercial Real Estate Finance, REIT	23,443	211,221	0.023%
Apollo Global Management	31,100	1,391,725	0.152%
Appfolio	1,794	254,407	0.028%
Appian	11,200	725,200	0.079%
Apple Hospitality REIT, REIT	26,700	256,587	0.028%
Applied Industrial Technologies	2,162	119,126	0.013%
AptarGroup	10,460	1,184,072	0.130%
AquaBounty Technologies	2,617	11,724	0.001%
Aramark	40,700	1,076,515	0.118%
ArcBest	4,200	130,452	0.014%
Arch Capital Group	64,600	1,889,550	0.207%
Archrock	35,567	191,350	0.021%
Arconic	2,900	55,245	0.006%
Arcosa	9,352	412,330	0.045%
Arcturus therapeutics Holdings	4,500	193,050	0.021%
Arcus Biosciences	7,000	119,980	0.013%
Arena Pharmaceuticals	6,900	516,051	0.056%
Ares Commercial Real Estate, REIT	24,200	221,188	0.024%
Ares Management	7,100	286,982	0.031%
Argo Group International Holdings	12,687	436,813	0.048%
Arlo Technologies	77,152	405,820	0.044%
ARMOUR Residential REIT, REIT	11,725	111,505	0.012%
Armstrong Flooring	37,349	128,854	0.014%
Armstrong Worldwide Industries	8,300	571,123	0.062%
Arrow Electronics	8,275	650,912	0.071%
Arrow Financial	3,555	89,199	0.010%
Arrowhead Pharmaceuticals	25,300	1,089,418	0.119%
Asbury Automotive Group	3,340	325,483	0.036%
ASGN	8,950	568,862	0.062%
Ashland Global Holdings	7,300	517,716	0.057%
Aspen Technology	14,100	1,784,919	0.195%
Associated Banc-Corp	30,627	386,513	0.042%
Assured Guaranty	17,500	375,900	0.041%
Astec Industries	5,700	309,225	0.034%
Asure Software	32,700	246,885	0.027%
Atara Biotherapeutics	8,300	107,568	0.012%
Athene Holding	11,700	398,736	0.044%

Athersys	79,200	154,440	0.017%
At Home	2,000	29,720	0.003%
Atkore International	12,600	286,398	0.031%
Atlantic Capital Bancshares	2,379	27,002	0.003%
Atlantic Union Bankshares	10,729	229,279	0.025%
ATN International	2,900	145,406	0.016%
Atricure	2,100	83,790	0.009%
Autoliv	11,600	845,408	0.092%
Autonation	5,400	285,822	0.031%
Avalara	12,023	1,531,009	0.167%
Avangrid	15,800	797,268	0.087%
Avanos Medical	10,042	333,595	0.036%
Avantor	61,973	1,393,773	0.152%
Avaya Holdings	9,100	138,320	0.015%
Avient	16,130	426,800	0.047%
Avis Budget Group	13,700	360,584	0.039%
Avista	11,490	392,039	0.043%
Avnet	11,350	293,284	0.032%
Aware Inc/MA	12,000	32,400	0.004%
Axalta Coating Systems	30,200	669,534	0.073%
Axis Capital Holdings	22,373	985,307	0.108%
Axon Enterprise	9,979	905,095	0.099%
Axos Financial	3,500	81,585	0.009%
Axsome therapeutics	6,200	441,750	0.048%
AZZ	8,400	286,608	0.031%
Badger Meter	2,200	143,814	0.016%
Balchem	5,900	576,017	0.063%
Banc First	7,800	318,552	0.035%
Banc of California	31,400	317,768	0.035%
Bancorp	15,900	137,376	0.015%
BancorpSouth Bank	14,575	282,464	0.031%
Bandwidth	3,000	523,710	0.057%
Bank of Hawaii	5,466	276,142	0.030%
Bank OZK	14,200	302,744	0.033%
BankUnited	28,618	627,020	0.069%
Banner	9,373	302,373	0.033%
Barnes Group	8,900	318,086	0.035%
Beacon Roofing Supply	8,800	273,416	0.030%
Belden	13,163	409,633	0.045%
Benchmark Electronics	6,100	122,915	0.013%
Benefitfocus	9,400	105,280	0.012%
Berry Global	23,600	1,140,352	0.125%
Beyond Meat	6,100	1,012,966	0.111%
BGC Partners	77,700	186,480	0.020%
Big Lots	15,500	691,300	0.076%
Bill.Com Holdings	9,500	952,945	0.104%
BioCryst Pharmaceuticals	23,200	79,692	0.009%
Biohaven Pharmaceutical Holding	9,829	638,983	0.070%
BioMarin Pharmaceutical	29,690	2,258,815	0.247%
Bio-Techne	5,100	1,263,423	0.138%
BioTelemetry	2,600	118,508	0.013%
Bioxcel therapeutics	1,100	47,696	0.005%
BJ's Restaurants	6,133	180,556	0.020%
BJ's Wholesale Club Holdings	18,200	756,210	0.083%
Blackbaud	8,400	468,972	0.051%
Black Hills	4,540	242,845	0.027%
Black Knight	23,652	2,058,907	0.225%
Blackline	3,504	314,064	0.034%
Blackstone	108,700	5,674,140	0.621%
Blackstone Mortgage Trust, REIT	21,800	478,946	0.052%
Bloomin Brands	7,700	117,579	0.013%
Blucora	13,100	123,402	0.013%
Bluebird Bio	9,700	523,315	0.057%
Blueprint Medicines	12,100	1,121,670	0.123%
Bluerock Residential Growth REIT, REIT	46,600	353,228	0.039%
BMC Stock Holdings	4,100	175,603	0.019%
Boise Cascade	9,200	367,264	0.040%
BOK Financial	1,760	90,658	0.010%
Bonanza Creek Energy	7,300	137,240	0.015%
Booz Allen Hamilton	26,300	2,182,374	0.239%
Boston Beer	1,500	1,325,040	0.145%
Boston Private Financial	27,599	152,346	0.017%

Bottomline Technologies	8,800	371,008	0.041%
Box	40,500	703,080	0.077%
Boyd Gaming	15,700	481,833	0.053%
Brady	8,600	344,172	0.038%
Brainstorm Cell therapeutics	8,600	145,512	0.016%
Brandywine Realty Trust, REIT	11,043	114,185	0.012%
Bridgebio Pharma	9,700	363,944	0.040%
Bright Horizons Family Solutions	11,189	1,701,176	0.186%
Brighthouse Financial	1,200	32,292	0.004%
Brinker	8,479	362,223	0.040%
Brinks Company	9,549	392,368	0.043%
Brixmor Property, REIT	38,600	451,234	0.049%
Brookdale Senior Living	39,000	99,060	0.011%
Brookline Bancorp	24,129	208,595	0.023%
Brooks Automation	12,000	555,120	0.061%
Brown & Brown	40,800	1,847,016	0.202%
Bruker	27,550	1,095,113	0.120%
Brunswick	16,200	954,342	0.104%
Builders FirstSource	27,200	887,264	0.097%
Bunge Limited	19,102	872,961	0.095%
Burlington Stores	12,500	2,576,125	0.282%
BWX Technologies	19,437	1,094,497	0.120%
Cable One	1,000	1,885,430	0.206%
Cabot	12,350	444,971	0.049%
Cabot Microelectronics	3,642	520,114	0.057%
CACI International	4,300	916,588	0.100%
Cadence BanCorp	46,618	400,449	0.044%
Cadiz	14,600	144,978	0.016%
Caesars Entertainment	22,000	1,233,320	0.135%
Calamos	15,300	0	0.000%
CalAmp	49,500	355,905	0.039%
Caleres	13,430	128,391	0.014%
California Water Service Group	7,650	332,393	0.036%
Callaway Golf	15,600	298,584	0.033%
Callon Petroleum	11,732	56,548	0.006%
Cal-Maine Foods	3,600	138,132	0.015%
Cambridge Bancorp	700	37,212	0.004%
Camden National	5,400	163,215	0.018%
Camden Property Trust, REIT	14,900	1,325,802	0.145%
Camping World Holdings	8,200	243,950	0.027%
Cannae Holdings	14,700	547,722	0.060%
Cantel Medical	7,100	311,974	0.034%
Canterbury Park Holding	24,581	299,397	0.033%
Capital Senior Living	16,500	10,365	0.001%
Capitol Federal Financial	24,144	223,694	0.024%
Capri Holdings	27,898	502,164	0.055%
Cara Therapeutics	21,800	277,405	0.030%
Cardiovascular Systems	13,200	519,420	0.057%
Cardlytics	6,234	439,933	0.048%
CareDx	17,800	675,332	0.074%
CareTrust REIT, REIT	13,200	234,894	0.026%
Cargurus	3,000	64,890	0.007%
Carlisle Companies	8,920	1,091,540	0.119%
Carlyle	9,500	234,365	0.026%
Carpenter Technology	8,200	148,912	0.016%
Carriage Services	7,200	160,632	0.018%
Cars.com	5,100	41,208	0.005%
Carters	6,800	588,744	0.064%
Carvana	10,634	2,372,020	0.259%
Casella Waste Systems	7,275	406,309	0.044%
Casey's General Stores	6,500	1,154,725	0.126%
CASI Pharmaceuticals	24,500	37,485	0.004%
Castle Biosciences	1,700	87,465	0.010%
Cathay Bancorp	5,556	120,454	0.013%
Cavco Industries	900	162,279	0.018%
CBIZ	13,150	300,741	0.033%
CDK Global	20,300	884,877	0.097%
Cedar Realty Trust, REIT	21,500	17,415	0.002%
CEL-SCI	8,300	105,825	0.012%
Celsion	60,200	44,072	0.005%
Central Garden & Pet	7,900	285,506	0.031%
Century Aluminum	20,800	148,096	0.016%

Century Bancorp	3,450	226,803	0.025%
Cerence	7,988	390,374	0.043%
Ceridian HCM Holding	21,101	1,743,998	0.191%
ChampionX	49,500	395,505	0.043%
Change Healthcare	17,465	253,417	0.028%
Charles & Colvard	2,868	2,352	0.000%
Charles River Laboratories International	6,600	1,494,570	0.163%
Chart Industries	8,300	583,241	0.064%
Chase	2,050	195,570	0.021%
Chefs' Warehouse	8,400	122,136	0.013%
Chegg	16,500	1,178,760	0.129%
Chemed	3,200	1,537,120	0.168%
ChemoCentryx	5,500	301,400	0.033%
Chemours	29,600	618,936	0.068%
Cheniere Energy	41,200	1,906,324	0.209%
Cherry Hill Mortgage Investment, REIT	23,561	211,578	0.023%
Chesapeake Utilities	5,500	463,650	0.051%
Chewy	4,841	265,432	0.029%
Chico's	143,300	139,359	0.015%
Chimera Investment, REIT	48,420	397,044	0.043%
Choice Hotels International	6,300	541,548	0.059%
Churchill Downs	6,800	1,113,976	0.122%
Ciena	19,300	766,017	0.084%
Cimarex Energy	23,472	571,074	0.062%
CIM Commercial Trust, REIT	2,994	29,521	0.003%
Cimpress	3,500	263,060	0.029%
Cinemark Holdings	11,313	113,130	0.012%
Cirrus Logic	12,540	845,823	0.093%
CIT Group	7,700	136,367	0.015%
Citizens	20,733	114,861	0.013%
City Holding Company	5,950	342,780	0.037%
City Office REIT	34,100	256,432	0.028%
Clean Harbors	7,700	431,431	0.047%
Clear Channel Outdoor Holdings	47,200	47,200	0.005%
Clearwater Paper	9,388	356,181	0.039%
Clearway Energy	9,900	266,904	0.029%
Cleveland-Cliffs	99,080	636,094	0.070%
Cloudera	31,800	346,302	0.038%
CloudFlare	14,200	583,052	0.064%
Clovis Oncology	13,750	80,163	0.009%
CNA Financial	7,000	209,930	0.023%
CNO Financial Group	18,700	299,948	0.033%
CNX Resources	23,800	224,672	0.025%
Coca-Cola Consolidated	1,100	264,748	0.029%
Co-Diagnostics	2,800	38,052	0.004%
Coeur Mining	61,300	452,394	0.049%
Cogent Communications Holdings	7,800	468,390	0.051%
Cognex	31,400	2,044,140	0.224%
Cohen & Steers	7,000	390,180	0.043%
Coherent	3,900	432,627	0.047%
Coherus Biosciences	22,200	407,148	0.045%
Cohu	19,300	331,574	0.036%
Colfax	14,800	464,128	0.051%
Collegium Pharmaceutical	18,600	387,252	0.042%
Colony Capital, REIT	147,434	402,495	0.044%
Colony Credit Real Estate, REIT	7,000	34,370	0.004%
Columbia Banking System	13,850	330,323	0.036%
Columbia Sportswear	3,962	344,615	0.038%
Comfort Systems USA	8,706	448,446	0.049%
Commerce Bancshares	14,162	797,179	0.087%
Commercial Metals	13,900	277,722	0.030%
CommScope Holding	43,700	393,300	0.043%
Community Bank System	8,028	437,205	0.048%
Community Healthcare Trust, REIT	900	42,084	0.005%
Community Trust Bancorp	7,372	208,333	0.023%
Commvault Systems	12,800	522,240	0.057%
Compass Minerals	5,400	320,490	0.035%
Comtech Telecommunications	6,460	90,440	0.010%
ConMed	5,550	436,619	0.048%
ConnectOne Bancorp	13,883	195,334	0.021%
CONSOL Energy	27,900	123,597	0.014%
Constellation Pharmaceuticals	13,100	265,406	0.029%

Continental Resources	3,600	44,208	0.005%
Cooper Tire	3,300	104,610	0.011%
Corbus Pharmaceuticals Holdings	46,800	84,240	0.009%
CoreCivic, REIT	13,291	106,328	0.012%
Core Laboratories	15,880	242,329	0.027%
CoreLogic	17,230	1,165,954	0.128%
Core-Mark Holding	11,690	338,192	0.037%
CorEnergy Infrastructure Trust, REIT	17,840	104,186	0.011%
CoreSite Realty, REIT	6,800	808,384	0.088%
Cornerstone Building Brands	24,400	194,712	0.021%
Cornerstone OnDemand	9,300	338,148	0.037%
Corporate Office Properties Trust, REIT	6,700	158,924	0.017%
CorVel	3,650	311,820	0.034%
CoStar Group	6,502	5,517,012	0.603%
Coupa Software	10,900	2,989,216	0.327%
Cousins Properties, REIT	23,931	684,187	0.075%
Covanta Holding	23,604	182,931	0.020%
Covetrus	20,501	500,224	0.055%
Cowen	13,924	226,543	0.025%
Cracker Barrel Old Country Store	5,600	642,096	0.070%
Craft Brew Alliance	5,700	94,107	0.010%
CRA International	5,050	189,224	0.021%
Crane	641	32,133	0.004%
Credit Acceptance	2,000	677,280	0.074%
Cree	18,300	1,166,442	0.128%
Crocs	18,200	777,686	0.085%
Cross Country Healthcare	18,000	116,820	0.013%
CrowdStrike Holdings	21,310	2,926,289	0.320%
Crown Holdings	21,850	1,679,391	0.184%
CryoLife	11,450	211,482	0.023%
CryoPort	4,900	232,260	0.025%
CSG Systems International	9,000	368,550	0.040%
CTS	11,450	252,244	0.028%
CubeSmart, REIT	44,000	1,421,640	0.155%
Cubic	5,100	296,667	0.032%
Cue BioPharma	6,300	94,815	0.010%
Cullen/Frost Bankers	9,350	597,933	0.065%
Curtiss-Wright	7,600	708,776	0.078%
CVB Financial	12,306	204,649	0.022%
CVR Energy	9,400	116,372	0.013%
Cyberoptics	8,300	264,272	0.029%
CymaBay Therapeutics	18,600	134,664	0.015%
CyrusOne, REIT	18,200	1,274,546	0.139%
Cytokinetics	6,600	142,890	0.016%
Dana	26,600	327,712	0.036%
Darling Ingredients	31,600	1,138,548	0.125%
Datadog	27,900	2,850,264	0.312%
Dave & Buster's Entertainment	3,800	57,608	0.006%
Deciphera Pharmaceuticals	2,800	143,640	0.016%
Deckers Outdoor	3,400	748,034	0.082%
Delek US Holdings	10,343	115,118	0.013%
Dell Technologies	30,497	2,064,342	0.226%
Delphi Technologies	1,700	28,407	0.003%
Deluxe	5,628	144,808	0.016%
Denali therapeutics	9,500	340,385	0.037%
Denny's	23,700	237,000	0.026%
Designer Brands	13,800	74,934	0.008%
DiamondRock Hospitality, REIT	51,151	259,336	0.028%
Dick's Sporting Goods	10,100	584,588	0.064%
Diebold Nixdorf	3,200	24,448	0.003%
Digi International	17,160	268,211	0.029%
Digirad	3,960	9,860	0.001%
Digital Turbine	6,900	225,906	0.025%
Dillard's	6,700	244,684	0.027%
Dine Brands Global	5,400	294,786	0.032%
Diodes	10,250	578,613	0.063%
Diversified Healthcare Trust, REIT	29,014	102,129	0.011%
DMC Global	7,000	230,580	0.025%
DocuSign	27,800	5,983,672	0.654%
Dolby Laboratories	8,440	559,403	0.061%
Domo	1,700	65,161	0.007%
Domtar	11,016	289,390	0.032%

Donaldson	16,542	767,880	0.084%
Donnelley Financial Solutions	27,275	364,394	0.040%
Dorman Products	5,500	497,090	0.054%
Douglas Dynamics	2,800	95,760	0.010%
Douglas Emmett, REIT	24,100	604,910	0.066%
DraftKings	33,500	1,971,140	0.216%
Dril-Quip	11,400	282,264	0.031%
Dropbox	28,360	546,214	0.060%
DSP Group	18,590	245,016	0.027%
Ducommun	4,300	141,556	0.015%
Dun & Bradstreet Holdings	3,500	89,810	0.010%
Dunkin Brands	14,796	1,211,940	0.133%
DURECT	128,200	219,222	0.024%
DXP Enterprises	8,100	130,653	0.014%
Dycom Industries	5,763	304,402	0.033%
Dynatrace Holdings	24,373	999,780	0.109%
Dynavax Technologies	42,700	184,464	0.020%
Dynex Capital, REIT	23,099	351,336	0.038%
Eagle Bancorp	11,500	308,085	0.034%
Eagle Materials	5,270	454,906	0.050%
Easterly Government Properties, REIT	7,086	158,797	0.017%
EastGroup Properties, REIT	8,050	1,041,107	0.114%
East West Bancorp	34,800	1,139,352	0.125%
Eaton Vance	16,466	628,178	0.069%
Echostar	11,544	287,330	0.031%
Edgewell Personal Care	5,650	157,522	0.017%
Editas Medicine	5,300	148,718	0.016%
E-Health	5,218	412,222	0.045%
Eidos therapeutics	900	45,477	0.005%
Elanco Animal Health	67,884	1,896,000	0.207%
Elastic	5,700	614,973	0.067%
Element Solutions	45,600	479,256	0.052%
EMCOR Group	7,460	505,117	0.055%
Emergent BioSolutions	8,800	909,304	0.099%
Empire State Realty Trust, REIT	13,300	81,396	0.009%
Encompass Health	14,000	909,720	0.100%
Encore Capital	8,200	316,438	0.035%
Endo International	15,100	49,830	0.005%
Energizer Holdings	13,550	530,347	0.058%
Energous	84,900	250,455	0.027%
EnerSys	8,800	590,656	0.065%
Ennis Business Forms	8,757	152,722	0.017%
Enphase Energy	16,200	1,337,958	0.146%
EnPro Industries	5,350	301,794	0.033%
Ensign	12,700	724,662	0.079%
Enstar	1,900	306,850	0.034%
Entegris	25,377	1,886,526	0.206%
Envestnet	8,000	617,280	0.068%
Envista Holdings	28,200	695,976	0.076%
EPAM Systems	10,200	3,297,456	0.361%
Epizyme	25,800	307,794	0.034%
ePlus	2,600	190,320	0.021%
EPR Properties, REIT	14,680	403,700	0.044%
EQT	51,400	664,602	0.073%
Equitable Holdings	78,062	1,423,851	0.156%
Equitrans Midstream	60,000	507,600	0.056%
Equity Commonwealth, REIT	12,976	345,551	0.038%
Equity LifeStyle Properties, REIT	33,380	2,046,194	0.224%
Erie Indemnity	2,107	443,060	0.048%
ESCO Technologies	8,540	687,982	0.075%
Esperion Therapeutics	11,300	420,021	0.046%
Essent	21,400	792,014	0.087%
Essential Properties Realty Trust, REIT	33,400	611,888	0.067%
Essential Utilities	37,432	1,506,638	0.165%
Euronet Worldwide	6,350	578,485	0.063%
Everbridge	6,387	803,038	0.088%
Evercore	7,500	490,950	0.054%
Everi Holdings	37,400	308,550	0.034%
Everspin Technologies	18,000	102,060	0.011%
EVERTEC	15,800	548,418	0.060%
Evolent Health	25,400	315,214	0.034%
EW Scripps	29,545	337,995	0.037%

Exact Sciences	29,000	2,956,550	0.323%
Exelixis	62,690	1,532,771	0.168%
Exlservice Holdings	5,800	382,626	0.042%
Exponent	10,600	763,518	0.084%
Express	56,200	34,282	0.004%
eXp World Holdings	1,500	60,510	0.007%
Extended Stay America	36,900	440,955	0.048%
EZCORP	16,100	80,983	0.009%
Fabrinet	6,000	378,180	0.041%
FactSet Research Systems	6,100	2,042,768	0.223%
Fair Isaac	3,985	1,695,139	0.185%
Farmer Bros.	7,000	30,940	0.003%
FARO Technologies	4,800	292,704	0.032%
Fastly	8,600	805,648	0.088%
Fate Therapeutics	13,100	523,607	0.057%
FBL Financial	2,742	132,164	0.014%
Fdo Holdings	11,000	822,800	0.090%
Federal Agricultural Mortgage	1,700	108,222	0.012%
Federal Signal	7,600	222,300	0.024%
Federated Hermes	6,400	137,664	0.015%
Ferro	25,760	319,424	0.035%
FibroGen	17,600	723,712	0.079%
FireEye	54,200	669,099	0.073%
First American Financial	23,730	1,208,094	0.132%
First Bancorp North Carolina	10,375	217,149	0.024%
First BanCorp-Puerto Rico	27,200	141,984	0.016%
First Busey	6,091	96,786	0.011%
FirstCash	6,838	391,202	0.043%
First Citizens BancShares	970	309,217	0.034%
First Commonwealth Financial	38,900	301,086	0.033%
First Community	9,200	166,060	0.018%
First Financial	4,050	127,170	0.014%
First Financial Bancorp	20,572	246,967	0.027%
First Financial Bankshares	19,076	532,411	0.058%
First Hawaiian	10,500	151,935	0.017%
First Horizon National	73,006	688,447	0.075%
First Industrial Realty, REIT	16,765	667,247	0.073%
First Merchants	11,813	273,589	0.030%
First Midwest Bancorp	17,893	192,887	0.021%
First Solar	16,800	1,112,160	0.122%
First United	4,211	49,311	0.005%
Five9	11,400	1,478,352	0.162%
Five Below	11,300	1,435,100	0.157%
Flexion Therapeutics	12,900	134,289	0.015%
Flowers Foods	34,183	831,672	0.091%
Fluidigm	7,800	57,954	0.006%
Fluor	25,009	220,329	0.024%
Flushing Financial	9,825	103,359	0.011%
FNB	50,567	342,844	0.037%
FNF	52,793	1,652,949	0.181%
Foot Locker	8,603	284,157	0.031%
Forrester Research	5,200	170,508	0.019%
Forward Air	2,000	114,760	0.013%
Fox Factory Holding	7,500	557,475	0.061%
Franklin Electric	5,500	323,565	0.035%
Franklin Street Properties, REIT	21,400	78,324	0.009%
Fresh Del Monte Produce	7,700	176,484	0.019%
Freshpet	4,200	468,930	0.051%
frontdoor	12,150	472,757	0.052%
FRP Holdings	1,400	58,338	0.006%
FTI Consulting	6,795	720,066	0.079%
FuelCell Energy	14,300	30,602	0.003%
Fulton Financial	19,102	178,222	0.019%
GameStop	18,600	189,720	0.021%
Gaming & Leisure Properties, REIT	38,592	1,425,217	0.156%
GATX	5,950	379,313	0.041%
GCI Liberty	21,362	1,750,830	0.192%
GCP Applied Technologies	9,065	189,912	0.021%
Generac Holdings	9,100	1,762,124	0.193%
Genesco	5,300	114,162	0.012%
Genie Energy	23,842	190,736	0.021%
GenMark Diagnostics	34,300	487,060	0.053%

Genpact	30,500	1,187,975	0.130%
Gentex	26,120	672,590	0.074%
Gentherm	9,300	380,370	0.042%
Genworth Financial	134,800	451,580	0.049%
German American Bancorp	5,433	147,452	0.016%
Getty Realty, REIT	6,043	157,178	0.017%
Gibraltar Industries	2,000	130,280	0.014%
Glacier Bancorp	14,712	471,520	0.052%
Gladstone Commercial, REIT	2,200	37,070	0.004%
Gladstone Land, REIT	24,200	363,484	0.040%
Glatfelter	13,800	190,026	0.021%
Glaukos	8,000	396,160	0.043%
Global Blood Therapeutics	15,000	827,100	0.090%
Global Net Lease, REIT	27,633	439,365	0.048%
Global Self Storage, REIT	31,399	125,910	0.014%
Globus Medical	18,700	926,024	0.101%
Glu Mobile	52,000	399,100	0.044%
GMS	8,385	202,079	0.022%
GoDaddy	31,000	2,355,070	0.258%
Gold Resource	85,200	290,532	0.032%
Goodyear Tire & Rubber	47,898	367,378	0.040%
Goosehead Insurance	600	51,954	0.006%
GoPro	63,100	285,843	0.031%
Graco	28,154	1,727,248	0.189%
GrafTech International	4,400	30,096	0.003%
Graham Holdings	1,090	440,480	0.048%
Grand Canyon Education	9,300	743,442	0.081%
Granite Construction	17,346	305,463	0.033%
Granite Point Mortgage Trust, REIT	15,292	108,420	0.012%
Graphic Packaging Holding	39,613	558,147	0.061%
Great Southern Bancorp	1,500	54,330	0.006%
Great Western Bancorp	11,600	144,420	0.016%
Greenbrier Companies	13,600	399,840	0.044%
Green Dot	13,600	688,296	0.075%
Greif	7,100	257,091	0.028%
Griffon	11,900	232,526	0.025%
Grocery Outlet Holding	4,832	189,994	0.021%
Groupon	9,095	185,538	0.020%
Group One Automotive	4,200	371,238	0.041%
GrubHub	14,600	1,056,018	0.116%
Guardant Health	10,800	1,207,224	0.132%
Guess ?	8,820	102,488	0.011%
Guidewire Software	16,900	1,762,163	0.193%
Haemonetics	6,400	558,400	0.061%
Hain Celestial Group	10,900	373,870	0.041%
Halozyme Therapeutics	28,900	759,492	0.083%
Hamilton Lane	900	58,131	0.006%
Hancock Whitney	13,835	260,236	0.028%
Hannon Armstrong Sustainabl Infrstrc Cap, REIT	6,485	274,121	0.030%
Hanover Insurance Group	7,820	728,668	0.080%
Harley-Davidson	10,000	245,400	0.027%
Harsco	13,160	183,056	0.020%
Harvard Bioscience	4,800	14,448	0.002%
Hawaiian Airlines	15,600	201,084	0.022%
Hawaiian Electric Industries	22,600	751,224	0.082%
Haynes International	2,200	37,598	0.004%
H.B. Fuller	6,740	308,557	0.034%
HD Supply Holdings	32,100	1,323,804	0.145%
Healthcare Realty Trust, REIT	25,180	758,422	0.083%
Healthcare Services	15,250	328,333	0.036%
Healthcare Trust of America, REIT	33,573	872,898	0.095%
HealthEquity	10,900	559,933	0.061%
HealthStream	7,200	144,504	0.016%
Heartland Express	7,323	136,208	0.015%
Hecla Mining	129,400	657,352	0.072%
H&E Equipment Services	11,300	222,158	0.024%
HEICO	9,871	1,033,099	0.113%
HEICO	9,825	871,085	0.095%
Heidrick & Struggles International	10,658	209,430	0.023%
Helen of Troy Limited	4,500	870,840	0.095%
Helios Technologies	6,900	251,160	0.027%
Herbalife Nutrition	15,300	713,745	0.078%

Herc Holdings	3,855	152,697	0.017%
Herman Miller	9,950	300,092	0.033%
Heron Therapeutics	27,300	404,586	0.044%
Hersha Hospitality Trust, REIT	23,200	128,528	0.014%
Heska	3,300	326,007	0.036%
Hexcel	12,500	419,375	0.046%
HighPoint Resources	236,332	54,356	0.006%
Highwoods Properties, REIT	12,813	430,132	0.047%
Hillenbrand	16,800	476,448	0.052%
Hill-Rom Holdings	8,650	722,362	0.079%
Hilltop Holdings	18,898	388,921	0.043%
Hilton Grand Vacations	12,010	251,970	0.028%
HMS Holdings	22,400	536,480	0.059%
HNI Corporation	4,280	134,306	0.015%
Home Bancshares	35,076	531,752	0.058%
HomeStreet	13,200	340,032	0.037%
Hope Bancorp	30,600	232,101	0.025%
Horace Mann Educators	9,010	300,934	0.033%
Horizon Global	46,100	265,075	0.029%
Horizon therapeutics	32,600	2,532,368	0.277%
Hostess Brands	18,200	224,406	0.025%
Houlihan Lokey	4,415	260,706	0.029%
Hovnanian Enterprises	5,284	171,836	0.019%
Howard Hughes	6,000	345,600	0.038%
H&R Block	6,300	102,627	0.011%
Hubbell	7,233	989,764	0.108%
Hub Group	6,400	321,248	0.035%
HubSpot	7,800	2,279,394	0.249%
Hudson Pacific Properties, REIT	13,900	304,827	0.033%
Huntsman	37,200	826,212	0.090%
Hurco Companies	5,900	167,560	0.018%
Huron Consulting Group	1,200	47,196	0.005%
Hyatt Hotels	7,800	416,286	0.046%
Hyster-Yale Materials Handling	4,600	170,890	0.019%
IAA	19,600	1,020,572	0.112%
IAC/InterActiveCorp	12,430	1,488,865	0.163%
iBio	66,100	134,183	0.015%
ICF International	500	30,765	0.003%
ICU Medical	4,000	731,040	0.080%
IdaCorp	6,010	480,199	0.053%
Idera Pharmaceuticals	10,200	21,828	0.002%
IDT	5,342	35,150	0.004%
IGM Biosciences	1,400	103,334	0.011%
II-VI	17,562	712,315	0.078%
Immersion	49,100	346,155	0.038%
Immunomedics	32,400	2,754,972	0.301%
Immunovant	1,400	49,266	0.005%
Impinj	9,300	245,055	0.027%
Independence Realty Trust, REIT	10,800	125,172	0.014%
Independent Bank Group	3,000	132,540	0.014%
Independent Bank (MA)	7,750	405,945	0.044%
Infinera	48,500	298,760	0.033%
Ingevity	9,700	479,568	0.052%
Ingles Markets	1,600	60,864	0.007%
Ingredient	7,800	590,304	0.065%
Innospec	1,400	88,648	0.010%
Innovative Industrial Properties, REIT	5,100	632,961	0.069%
Innoviva	11,900	124,355	0.014%
Inovalon Holdings	13,200	349,140	0.038%
Inovio Pharmaceuticals	35,000	406,000	0.044%
Inphi	10,600	1,189,850	0.130%
Inseego	3,900	40,248	0.004%
Insight Enterprises	8,950	506,391	0.055%
Insmid	29,421	945,591	0.103%
Insperty	8,300	543,567	0.059%
Inspire Medical Systems	700	90,335	0.010%
Insulet	10,700	2,531,513	0.277%
Integer Holdings	5,450	321,605	0.035%
Integra LifeSciences Holdings	9,100	429,702	0.047%
Interactive Brokers	14,400	695,952	0.076%
InterDigital	6,060	345,784	0.038%
Interface	11,500	70,380	0.008%

International Bancshares	9,002	234,592	0.026%
International Seaways	3,500	51,135	0.006%
Inter Parfums	6,700	250,245	0.027%
Intevac	15,600	85,956	0.009%
Intra-Cellular Therapies	4,300	110,338	0.012%
Invacare	18,600	139,872	0.015%
Invesco Mortgage Capital, REIT	36,445	98,766	0.011%
Investors Bancorp	50,135	363,980	0.040%
Invitae	18,700	810,645	0.089%
Invitation Homes, REIT	81,568	2,283,088	0.250%
Ionis Pharmaceuticals	25,680	1,218,516	0.133%
lovance Biotherapeutics	25,688	845,649	0.092%
iRhythm Technologies	4,365	1,039,350	0.114%
Iridium Communications	13,518	345,790	0.038%
iRobot	6,400	485,760	0.053%
Ironwood Pharmaceuticals	35,000	314,825	0.034%
ltron	2,900	176,146	0.019%
ITT	13,500	797,175	0.087%
j2 Global	10,600	733,732	0.080%
Jabil	23,200	794,832	0.087%
Jack in the Box	5,900	467,929	0.051%
James River Group Holdings	8,200	365,146	0.040%
Janus Henderson	17,828	387,224	0.042%
Jazz Pharmaceuticals	7,000	998,130	0.109%
JBG SMITH Properties, REIT	29,400	786,156	0.086%
Jefferies Financial	44,347	798,246	0.087%
JetBlue Airways	57,600	652,608	0.071%
J & J Snack Foods	1,940	252,957	0.028%
John Bean Technologies	6,272	576,334	0.063%
John B Sanfilippo & Son	3,900	293,982	0.032%
John Wiley & Sons	5,770	182,967	0.020%
Jones Lang LaSalle	9,310	890,595	0.097%
K12	4,400	115,896	0.013%
Kaiser Aluminum	2,236	119,827	0.013%
Kaman	5,361	208,918	0.023%
KAR Auction Services	29,500	424,800	0.046%
Karuna therapeutics	1,600	123,712	0.014%
Karyopharm Therapeutics	3,300	48,180	0.005%
KB Home	16,500	633,435	0.069%
KBR	15,900	355,524	0.039%
Kearny Financial Corp.	31,484	227,000	0.025%
Kemper	12,750	852,083	0.093%
Kennametal	16,100	465,934	0.051%
Kennedy-Wilson Holdings	27,600	400,752	0.044%
Keurig Dr Pepper	67,600	1,865,760	0.204%
Kforce	10,156	326,719	0.036%
Kilroy Realty, REIT	14,920	775,243	0.085%
Kimball Electronics	6,517	75,337	0.008%
Kimball International	8,690	91,593	0.010%
Kinsale Capital	1,918	364,765	0.040%
Kirby	6,600	238,722	0.026%
Kite Realty Group Trust, REIT	35,100	406,458	0.044%
KKR	101,207	3,475,448	0.380%
Knight-Swift Transportation Holdings	23,692	964,264	0.105%
Knoll	13,300	160,398	0.018%
Knowles	6,900	102,810	0.011%
Kohl's	18,700	346,511	0.038%
Kontoor Brands	6,000	145,200	0.016%
Koppers	7,200	150,552	0.016%
Korn Ferry	11,600	336,400	0.037%
Kosmos Energy	169,904	165,758	0.018%
Kratos Defense & Security Solutions	32,100	618,888	0.068%
Krystal Biotech	4,000	172,200	0.019%
Kulicke & Soffa	11,900	266,560	0.029%
Kura Oncology	4,900	150,136	0.016%
KVH Industries	3,100	27,931	0.003%
Ladder Capital, REIT	5,400	38,448	0.004%
Lamar Advertising, REIT	13,892	919,234	0.101%
Lancaster Colony	4,165	744,702	0.081%
Landstar System	7,000	878,430	0.096%
Lattice Semiconductor	27,700	802,192	0.088%
Lawson Products	3,900	160,017	0.018%

Lazard	24,500	809,725	0.089%
La-Z-Boy	11,350	359,001	0.039%
LCI Industries	4,600	488,934	0.053%
Lear	7,000	763,350	0.083%
LeMaitre Vascular	11,600	377,348	0.041%
LendingTree	825	253,184	0.028%
Lennox International	5,690	1,551,151	0.170%
Lexicon Pharmaceuticals	113,742	163,788	0.018%
Lexington Realty Trust, REIT	26,029	272,003	0.030%
LGI Homes	1,537	178,553	0.020%
LHC Group	6,800	1,445,408	0.158%
Liberty Broadband	5,575	790,591	0.086%
Liberty Broadband	25,950	3,707,477	0.406%
Liberty Global	25,434	534,368	0.058%
Liberty Global	53,228	1,093,037	0.120%
Liberty Latin America	18,329	151,214	0.017%
Liberty Latin America	34,138	277,883	0.030%
Liberty Media Corp-Liberty Formula One	39,100	1,418,157	0.155%
Liberty Media Corp-Liberty Formula One	7,700	258,027	0.028%
Liberty SiriusXM	10,900	361,553	0.040%
Liberty SiriusXM	25,417	840,794	0.092%
Life Storage, REIT	9,200	968,484	0.106%
Lifevantage	13,500	162,945	0.018%
Ligand Pharmaceuticals	3,586	341,818	0.037%
Lincoln Electric Holdings	5,580	513,583	0.056%
Lions Gate Entertainment	9,500	82,840	0.009%
Lithia Motors	3,500	797,790	0.087%
Littelfuse	4,539	804,946	0.088%
LivaNova	7,100	320,991	0.035%
Livent	12,100	108,537	0.012%
LivePerson	15,100	785,049	0.086%
LiveRamp Holdings	15,300	792,081	0.087%
Livongo Health	11,000	1,540,550	0.169%
Louisiana Pacific	22,800	672,828	0.074%
LPL Financial Holdings	14,100	1,081,047	0.118%
LSI Industries	10,325	69,694	0.008%
LTC Properties, REIT	12,150	423,549	0.046%
lululemon athletica	20,200	6,653,274	0.728%
Lumentum Holdings	13,160	988,711	0.108%
Luminex	14,100	370,125	0.040%
Lyft	32,700	900,885	0.099%
Macatawa Bank	17,200	112,316	0.012%
Macerich Company, REIT	14,555	98,828	0.011%
Mack-Cali Realty, REIT	5,034	63,529	0.007%
MACOM Technology Solutions Holdings	1,600	54,416	0.006%
Macquarie Infrastructure	11,400	306,546	0.034%
MacroGenics	4,000	100,760	0.011%
Madison Square Garden Entertainment	3,921	268,549	0.029%
Madison Square Garden Sports	3,021	454,600	0.050%
Magellan Health	1,000	75,780	0.008%
Malibu Boats	5,000	247,800	0.027%
Manhattan Associates	11,940	1,140,151	0.125%
ManpowerGroup	8,942	655,717	0.072%
Mantech International	1,201	82,725	0.009%
Marine Products	8,600	134,504	0.015%
Markel	2,244	2,184,983	0.239%
Marriott Vacations Worldwide	4,579	415,819	0.045%
Marten Transport	4,900	79,968	0.009%
Marvell Technology Group	105,703	4,196,409	0.459%
Masimo	7,400	1,746,844	0.191%
Masonite International	5,300	521,520	0.057%
Mastec	11,850	500,070	0.055%
Mastech Digital	11,282	203,189	0.022%
Match	37,128	4,108,213	0.449%
Materion	5,700	296,571	0.032%
Matrix Service	24,800	207,080	0.023%
Matson	16,450	659,481	0.072%
Mattel	55,539	649,806	0.071%
Matthews International	9,000	201,240	0.022%
Maxar Technologies	5,500	137,170	0.015%
Maximus	9,800	670,418	0.073%
MaxLinear	22,370	519,879	0.057%

MBIA	13,500	81,810	0.009%
McGrath RentCorp	900	53,631	0.006%
MDC Holdings	5,243	246,945	0.027%
MDU Resources	21,091	474,548	0.052%
Medallia	1,700	46,614	0.005%
Media General	21,600	2,071	0.000%
Medical Properties Trust, REIT	68,100	1,200,603	0.131%
Medifast	3,300	542,685	0.059%
MEDNAX	27,200	442,816	0.048%
Medpace Holdings	7,000	782,250	0.086%
Mercury General	11,800	488,166	0.053%
Mercury Systems	7,300	565,458	0.062%
Meredith	5,300	69,536	0.008%
Meridian Bancorp	30,065	311,173	0.034%
Meridian Bioscience	14,875	252,578	0.028%
Meritage	7,300	805,847	0.088%
Merit Medical Systems	10,106	439,611	0.048%
Meritor	16,900	353,886	0.039%
Mersana therapeutics	7,800	145,236	0.016%
Mesa Laboratories	1,900	484,044	0.053%
Methode Electronics	8,450	240,825	0.026%
MFA Financial, REIT	147,300	394,764	0.043%
MGE Energy	5,194	325,456	0.036%
MGIC Investment	63,500	562,610	0.062%
MicroStrategy	3,306	497,751	0.054%
Middleby	11,293	1,013,095	0.111%
Middlesex Water	8,000	497,200	0.054%
M/I Homes	10,170	468,329	0.051%
Mimecast	2,000	93,840	0.010%
Minerals Technologies	4,310	220,241	0.024%
Mirati Therapeutics	9,027	1,498,933	0.164%
Mitek Systems	40,900	521,066	0.057%
MKS Instruments	5,600	611,688	0.067%
Mobile Iron	86,800	608,468	0.067%
Moderna therapeutics	49,400	3,495,050	0.382%
Moelis	2,400	84,336	0.009%
Molina Healthcare	11,800	2,159,872	0.236%
Momenta Pharmaceuticals	23,000	1,207,040	0.132%
MongoDB	6,361	1,472,635	0.161%
Monmouth Real Estate Investment Trust, REIT	22,800	315,780	0.035%
Monolithic Power Systems	6,955	1,944,688	0.213%
Monro	6,500	263,705	0.029%
Moog	5,630	357,674	0.039%
Morningstar	4,400	706,684	0.077%
Motorcar Parts of America	9,700	150,932	0.017%
Movado Group	16,100	160,034	0.018%
Mr Cooper	12,485	278,665	0.030%
MSA Safety	5,800	778,186	0.085%
MSC Industrial Direct	6,900	436,632	0.048%
MSG Networks	15,664	149,904	0.016%
MTBC	33,800	299,806	0.033%
Mueller Industries	4,900	132,594	0.015%
Mueller Water Products	48,043	499,167	0.055%
Murphy Oil	46,900	418,348	0.046%
Murphy USA	4,500	577,215	0.063%
Myers Industries	15,715	207,909	0.023%
MyoKardia	11,900	1,622,327	0.177%
MYR Group	6,400	237,952	0.026%
Myriad Genetics	23,180	302,267	0.033%
Natera	16,300	1,177,512	0.129%
National Bank Holdings	15,000	393,750	0.043%
National Beverage	2,448	166,488	0.018%
National Fuel Gas Company	12,630	512,652	0.056%
National General Holdings	10,100	340,875	0.037%
National Health Investors, REIT	8,520	513,500	0.056%
National Instruments	29,625	1,057,613	0.116%
National Presto	2,100	171,906	0.019%
National Research	700	34,447	0.004%
National Retail Properties, REIT	24,130	832,726	0.091%
National Storage Affiliates Trust, REIT	1,800	58,878	0.006%
National Vision Holdings	9,922	379,417	0.041%
National Western Life	210	38,382	0.004%

Navient	26,700	225,615	0.025%
Navistar	11,700	509,418	0.056%
NBT Bancorp	10,180	273,028	0.030%
NCR	21,100	467,154	0.051%
Nektar Therapeutics	38,860	644,687	0.071%
Nelnet	3,222	194,126	0.021%
Neogen	9,066	709,415	0.078%
NeoGenomics	27,400	1,010,786	0.111%
Neoleukin therapeutics	8,700	104,400	0.011%
Netgear	11,500	354,430	0.039%
NetScout Systems	4,600	100,418	0.011%
NetSol Technologies	6,000	17,580	0.002%
Neurocrine Biosciences	16,100	1,548,176	0.169%
Nevro	8,546	1,190,458	0.130%
New Jersey Resources	19,550	528,241	0.058%
Newmark	34,204	147,761	0.016%
NewMarket	1,100	376,552	0.041%
New Relic	13,200	743,952	0.081%
New Residential Investment, REIT	77,350	614,933	0.067%
Newstar Financial	6,000	610	0.000%
New York Community Bancorp	87,437	723,104	0.079%
New York Times	18,500	791,615	0.087%
Nexstar Media	4,797	431,394	0.047%
NextGen Healthcare	25,000	318,500	0.035%
NIC	6,700	131,990	0.014%
Nicolet Bankshares	400	21,844	0.002%
NMI Holdings	24,600	437,880	0.048%
NN	27,200	140,352	0.015%
Nordson	6,820	1,308,212	0.143%
Northern Oil & Gas	31,100	178,514	0.020%
Northrim Bank	8,425	214,753	0.023%
Northwest Bancshares	16,779	154,367	0.017%
NorthWestern	6,200	301,568	0.033%
Northwest Natural Holding	7,890	358,127	0.039%
Novanta	5,120	539,341	0.059%
Novavax	9,250	1,002,238	0.110%
Novocure	9,100	1,012,921	0.111%
NOW	39,700	180,238	0.020%
Nuance Communications	41,111	1,364,474	0.149%
NuPathe	81,200	0	0.000%
Nu Skin Enterprises	7,800	390,702	0.043%
Nutanix	32,000	709,760	0.078%
NuVasive	10,600	514,842	0.056%
NVE	2,200	107,976	0.012%
nVent Electric	33,100	585,539	0.064%
NXP Semiconductors	46,000	5,741,260	0.628%
Oceaneering International	58,600	206,272	0.023%
OceanFirst Financial	18,114	247,981	0.027%
Ocwen Financial	6,062	128,029	0.014%
Odonate therapeutics	7,000	94,010	0.010%
ODP	9,957	193,664	0.021%
Office Properties Income Trust, REIT	3,000	62,160	0.007%
OFG Bancorp	16,400	204,344	0.022%
OGE Energy	27,500	824,725	0.090%
O-I Glass	51,400	544,326	0.060%
Okta	19,063	4,076,623	0.446%
Old National Bancorp	23,530	295,537	0.032%
Old Republic International	43,993	648,457	0.071%
Olin	19,130	236,829	0.026%
Ollies Bargain Outlet Holdings	13,700	1,196,695	0.131%
Olympic Steel	9,400	106,784	0.012%
Omega Healthcare Investors, REIT	36,250	1,085,325	0.119%
Omeros	17,000	171,785	0.019%
Omnicell	10,520	785,423	0.086%
OncoSec Medical	17,060	57,663	0.006%
OnDeck Capital	36,300	58,080	0.006%
ONE Gas	9,300	641,793	0.070%
OneMain Holdings	13,800	431,250	0.047%
OneSpan	6,400	134,144	0.015%
ON Semiconductor	69,360	1,504,418	0.165%
Onto Innovation	10,100	300,778	0.033%
OPKO Health	63,286	233,525	0.026%

OraSure Technologies	32,575	396,438	0.043%
ORBCOMM	94,600	321,640	0.035%
Orion Energy Systems	40,900	309,613	0.034%
Ormat Technologies	6,900	407,859	0.045%
OrthoPediatrics	700	32,144	0.004%
Oshkosh	10,300	757,050	0.083%
OSI Systems	1,938	150,408	0.016%
Otonomy	2,600	10,530	0.001%
Otter Tail	5,450	197,127	0.022%
Outfront Media, REIT	10,794	157,053	0.017%
Overstock.com	4,900	355,985	0.039%
Ovintiv	45,500	371,280	0.041%
Owens Corning	21,700	1,493,177	0.163%
Owens & Minor	7,500	188,325	0.021%
Oxford Industries	4,800	193,728	0.021%
Pacific Premier Bancorp	15,500	312,170	0.034%
Pacira BioSciences	7,300	438,876	0.048%
PacWest Bancorp	19,712	336,681	0.037%
Palo Alto Networks	16,450	4,026,138	0.440%
Papa John's International	4,340	357,095	0.039%
Paramount, REIT	60,758	430,167	0.047%
Park Aerospace	20,000	218,400	0.024%
Park Hotels & Resorts, REIT	38,000	379,620	0.042%
Park National	2,440	199,982	0.022%
Park Ohio Holdings	3,000	48,210	0.005%
Parsley Energy	46,200	432,432	0.047%
Patterson Companies	19,819	477,737	0.052%
Patterson-UTI Energy	7,500	21,375	0.002%
Paylocity Holding	7,800	1,259,076	0.138%
PC Connection	2,100	86,226	0.009%
PCTEL	2,500	14,150	0.002%
PDC Energy	35,900	444,981	0.049%
PDF Solutions	19,901	372,348	0.041%
Peabody Energy	46,100	106,030	0.012%
Peapack-Gladstone Financial	5,757	87,219	0.010%
Pebblebrook Hotel Trust, REIT	26,580	333,047	0.036%
Pegasystems	4,000	484,160	0.053%
Peloton Interactive	27,200	2,699,328	0.295%
Pennant	8,550	329,688	0.036%
Penn National Gaming	23,004	1,672,391	0.183%
Pennsylvania REIT, REIT	109,231	60,503	0.007%
PennyMac Financial Services	5,165	300,190	0.033%
Penske Auto	4,016	191,403	0.021%
Penumbra	7,300	1,418,974	0.155%
Peoples Bancorp	3,550	67,770	0.007%
Performance Food	18,520	641,162	0.070%
Perspecta	33,400	649,630	0.071%
PG&E	272,100	2,555,019	0.279%
PGT Innovations	22,700	397,704	0.043%
Phibro Animal Health	1,800	31,320	0.003%
Photronics	23,960	238,642	0.026%
Physicians Realty Trust, REIT	50,200	899,082	0.098%
Piedmont Office Realty Trust, REIT	26,800	363,676	0.040%
Pinnacle Financial Partners	12,649	450,178	0.049%
Pinterest	65,100	2,702,301	0.296%
Piper Sandler	5,950	434,350	0.048%
Pitney Bowes	17,700	93,987	0.010%
Pixelworks	83,300	170,765	0.019%
PJT Partners	600	36,366	0.004%
Planet Fitness	16,926	1,042,980	0.114%
Plantronics	12,250	145,040	0.016%
Plexus	2,060	145,498	0.016%
Plug Power	46,700	626,247	0.068%
Pluralsight	7,300	125,049	0.014%
PNM Resources	13,219	546,341	0.060%
Polaris	7,540	711,324	0.078%
Pool	6,777	2,267,178	0.248%
Popular	21,530	780,893	0.085%
Portland General Electric	9,100	323,050	0.035%
Postal Realty Trust, REIT	2,400	36,336	0.004%
Post Holdings	14,985	1,288,710	0.141%
PotlatchDeltic, REIT	9,559	402,434	0.044%

Powerfleet	10,800	60,804	0.007%
Power Integrations	4,700	260,380	0.028%
Power REIT, REIT	7,138	141,475	0.015%
PPD	14,677	542,902	0.059%
PQ Group Holdings	5,400	55,404	0.006%
PRA Group	17,350	693,133	0.076%
PRA Health Sciences	11,900	1,207,136	0.132%
Preferred Bank	2,159	69,347	0.008%
Premier	7,500	246,225	0.027%
Premier Financial Bancorp	10,262	110,830	0.012%
Prestige Consumer Healthcare	7,300	265,866	0.029%
PRGX Global	27,100	128,996	0.014%
PriceSmart	3,150	209,318	0.023%
Primerica	5,000	565,700	0.062%
Primoris Services	13,800	248,952	0.027%
ProAssurance	16,640	260,250	0.028%
Progress Software	1,800	66,024	0.007%
Proofpoint	9,800	1,034,390	0.113%
Pros Holdings	11,900	380,086	0.042%
Prosperity Bancshares	12,860	666,534	0.073%
Proto Labs	7,200	932,400	0.102%
Providence Service	4,800	445,968	0.049%
Provident Financial Services	10,118	123,440	0.014%
PS Business Parks, REIT	4,800	587,472	0.064%
PTC	20,900	1,728,848	0.189%
PTC Therapeutics	17,400	813,450	0.089%
Pulse Biosciences	21,100	248,769	0.027%
Pure Storage	47,400	729,486	0.080%
Q2 Holdings	8,500	775,710	0.085%
QTS Realty Trust, REIT	9,700	611,294	0.067%
Quaker Chemical	1,900	341,449	0.037%
Qualys	3,200	313,632	0.034%
Quidel	7,800	1,711,164	0.187%
Qumu	15,350	70,764	0.008%
Quotient Technology	18,690	137,932	0.015%
Qurate Retail	55,150	395,977	0.043%
Radian	45,858	669,985	0.073%
RadNet	14,700	225,645	0.025%
Rafael Holdings	5,221	80,926	0.009%
Range Resources	13,600	90,032	0.010%
Rapid7	2,500	153,100	0.017%
Rayonier, REIT	27,951	739,024	0.081%
RBC Bearings	3,600	436,356	0.048%
Ready Capital, REIT	15,735	176,232	0.019%
Realogy Holdings	9,600	90,624	0.010%
RealPage	13,520	779,293	0.085%
Reata Pharmaceuticals	6,525	635,666	0.070%
Redfin	14,900	743,957	0.081%
Red Robin Gourmet Burgers	4,450	58,562	0.006%
Red Rock Resorts	20,900	357,390	0.039%
Regal Beloit	6,900	647,703	0.071%
REGENXBIO	9,200	253,184	0.028%
Regis	21,300	130,782	0.014%
Reinsurance Group of America	8,120	772,943	0.085%
REI - SECURITY LENDING COLLATERAL	6,237,314	62,373,142	6.822%
Reliance Steel & Aluminum	7,600	775,504	0.085%
Relmada therapeutics	2,900	109,098	0.012%
RE/MAX Holdings	9,200	301,116	0.033%
RenaissanceRe Holdings	7,895	1,340,097	0.147%
Renasant	8,352	189,757	0.021%
Renewable Energy	8,200	438,044	0.048%
Rent-A-Center	13,550	405,010	0.044%
Repligen	7,600	1,121,304	0.123%
Resideo Technologies	38,844	427,284	0.047%
Retail Opportunity Investments, REIT	33,500	348,903	0.038%
Retail Properties of America, REIT	72,500	421,225	0.046%
Retail Value, REIT	10,967	137,855	0.015%
Revance Therapeutics	15,600	392,184	0.043%
Rexford Industrial Realty, REIT	15,000	686,400	0.075%
Rexnord	16,900	504,296	0.055%
Rex Stores Resources	2,650	173,867	0.019%
RGC Resources	11,879	278,563	0.030%

RH	3,600	1,377,432	0.151%
Rhythm Pharmaceuticals	2,100	45,507	0.005%
Ribbon Communications	37,800	146,286	0.016%
RingCentral	12,779	3,509,241	0.384%
Rite Aid	4,400	41,756	0.005%
RLI	2,400	200,952	0.022%
RLJ Lodging Trust, REIT	19,596	169,701	0.019%
Rocket Pharmaceuticals	20,399	466,321	0.051%
Rockwell Medical	53,900	57,673	0.006%
Rogers	3,250	318,695	0.035%
Roku	16,814	3,174,483	0.347%
Royal Gold	9,350	1,123,590	0.123%
Royalty Pharma	11,800	496,426	0.054%
RPM	25,800	2,137,272	0.234%
RPT Realty, REIT	46,300	251,872	0.028%
Rush Enterprises	7,200	363,888	0.040%
Ryder System	7,575	319,968	0.035%
Ryman Hospitality Properties, REIT	10,926	402,077	0.044%
Sabra Health Care REIT, REIT	30,046	414,184	0.045%
Sabre	55,500	361,305	0.040%
Safehold, REIT	900	55,890	0.006%
Safety Insurance Group	3,215	222,124	0.024%
SAGE Therapeutics	13,400	819,008	0.090%
Saia	5,200	655,928	0.072%
SAIC	6,071	476,088	0.052%
SailPoint Technologies Holding	9,500	375,915	0.041%
Salem Media	20,450	18,726	0.002%
Sally Beauty Supply	17,100	148,599	0.016%
Sanderson Farms	4,540	535,584	0.059%
Sandy Spring Bancorp	12,930	298,424	0.033%
Sangamo Therapeutics	47,200	446,040	0.049%
Sanmina	4,000	108,200	0.012%
Santander Consumer USA Holdings	16,200	294,678	0.032%
Sarepta Therapeutics	14,316	2,010,396	0.220%
Saul Centers, REIT	6,300	167,454	0.018%
ScanSource	4,300	85,269	0.009%
Scholastic	11,420	239,706	0.026%
Scientific Games	15,430	538,661	0.059%
Scotts Miracle Gro	6,100	932,751	0.102%
Seaboard	20	56,734	0.006%
Seacoast Banking	21,539	388,348	0.042%
SEACOR Holdings	6,450	187,566	0.021%
SEACOR Marine Holdings	5,487	11,139	0.001%
SeaSpine Holdings	7,497	107,207	0.012%
Seattle Genetics	21,720	4,250,387	0.465%
SEI Investments	17,256	875,224	0.096%
Selective Insurance	12,700	653,923	0.072%
Select Medical Holdings	18,500	385,170	0.042%
Semtech	12,400	656,704	0.072%
Sensata Technologies Holding	22,500	970,650	0.106%
Sensient Technologies	7,680	443,443	0.049%
Seres Therapeutics	6,900	195,339	0.021%
Service Corporation International	33,131	1,397,466	0.153%
ServiceMaster Global Holdings	25,200	1,004,976	0.110%
Service Properties Trust, REIT	31,150	247,643	0.027%
ServisFirst Bancshares	4,900	166,747	0.018%
Shake Shack	6,500	419,120	0.046%
Shenandoah Telecommunications	5,400	239,949	0.026%
Shyft	16,600	313,408	0.034%
SigmaTron International	1,000	3,130	0.000%
Signature Bank	11,600	962,684	0.105%
Silgan Holdings	7,440	273,569	0.030%
Silicon Laboratories	6,000	587,100	0.064%
Silk Road Medical	1,400	94,094	0.010%
Simmons First National	9,210	146,025	0.016%
Simply Good Foods	19,727	434,980	0.048%
Simpson Manufacturing	7,100	689,836	0.075%
Sinclair Broadcasting	18,810	361,716	0.040%
Sirius XM Holdings	185,487	994,210	0.109%
SITE Centers, REIT	68,600	493,920	0.054%
SiteOne Landscape Supply	10,600	1,292,670	0.141%
Six Flags Entertainment	14,600	296,380	0.032%

SJW	2,122	129,145	0.014%
Skechers USA	23,000	695,060	0.076%
SkyWest	2,530	75,546	0.008%
Slack Technologies	57,200	1,536,392	0.168%
Sleep Number	6,500	317,915	0.035%
SLM Corporation	74,700	604,323	0.066%
Smartsheet	18,950	936,509	0.102%
Snap Inc.	137,242	3,583,389	0.392%
Snowflake Computing	3,000	753,000	0.082%
SolarEdge Technologies	8,600	2,049,810	0.224%
Solaris Oilfield Infrastructure	28,300	179,422	0.020%
SolarWinds	3,200	65,088	0.007%
Sonic Automotive	5,120	205,619	0.022%
Sonoco Products	10,887	555,999	0.061%
Sorrento Therapeutics	52,887	589,690	0.064%
South Jersey Industries	12,240	235,865	0.026%
Southside Bancshares	12,690	310,017	0.034%
South State	7,248	348,991	0.038%
Southwestern Energy	49,600	116,560	0.013%
Southwest Gas Holdings	7,300	460,630	0.050%
Spark Energy	24,300	202,176	0.022%
Spartanash	8,800	143,880	0.016%
Spectrum Brands Holdings	1,811	103,517	0.011%
Spectrum Pharmaceuticals	100,700	410,856	0.045%
Spire	8,310	442,092	0.048%
Spirit AeroSystems Holdings	17,400	329,034	0.036%
Spirit Airlines	11,800	189,980	0.021%
Spirit Realty Capital, REIT	10,160	342,900	0.038%
Splunk	27,700	5,211,201	0.570%
Sportsman's Warehouse Holdings	27,900	399,249	0.044%
SpringWorks therapeutics	2,500	119,175	0.013%
Sprouts Farmers Market	22,600	473,018	0.052%
SPS Commerce	7,500	584,025	0.064%
SPX	11,805	547,516	0.060%
SPX FLOW	3,405	145,802	0.016%
Square	56,387	9,165,707	1.003%
SS&C Technologies Holdings	34,000	2,057,680	0.225%
Staar Surgical	2,100	118,776	0.013%
STAG Industrial, REIT	20,400	621,996	0.068%
Stamps.com	3,000	722,850	0.079%
Standard Motor Products	8,150	363,898	0.040%
Starwood Property Trust, REIT	56,200	848,058	0.093%
State Auto Financial	10,770	148,195	0.016%
S&T Bancorp	12,800	226,432	0.025%
Steelcase	12,059	121,916	0.013%
Steel Dynamics	36,628	1,048,660	0.115%
Stepan	4,600	501,400	0.055%
Stericycle	13,500	851,310	0.093%
Sterling Bancorp	49,395	519,635	0.057%
Sterling Construction	14,800	209,568	0.023%
Steven Madden	15,650	305,175	0.033%
Stewart Information Services	5,080	222,148	0.024%
Stifel Financial	7,086	358,268	0.039%
Stock Yards Bancorp	7,981	271,673	0.030%
Stoneridge	14,100	259,017	0.028%
Stonex	5,681	290,640	0.032%
STORE Capital, REIT	26,900	737,867	0.081%
Strategic Education	4,825	441,343	0.048%
Summit Hotel Properties, REIT	56,800	294,224	0.032%
Summit Materials	16,092	266,162	0.029%
SunCoke Energy	28,800	98,496	0.011%
Sun Communities, REIT	14,850	2,088,059	0.228%
SunPower	3,300	41,283	0.005%
Sunrun	15,000	1,156,050	0.126%
Sunstone Hotel Investors, REIT	36,974	293,574	0.032%
Surgalign Holdings	80,500	145,705	0.016%
Surmodics	4,650	180,932	0.020%
SVMK	7,100	156,981	0.017%
Sykes Enterprises	9,540	326,363	0.036%
Synaptics	5,675	456,384	0.050%
Syneos Health	10,200	542,232	0.059%
Synnex	5,500	770,330	0.084%

Synovus Financial		31,332	663,298	0.073%
Syros Pharmaceuticals		10,300	91,052	0.010%
Tactile Systems Technology		3,850	140,872	0.015%
Tandem Diabetes Care		9,900	1,123,650	0.123%
Tanger Factory Outlet Centers, REIT		16,680	100,580	0.011%
Targa Resources		53,100	744,993	0.081%
Taubman Centers, REIT		7,300	243,017	0.027%
Taylor Morrison Home		26,000	639,340	0.070%
TCF Financial		28,745	671,483	0.073%
TD Ameritrade Holding		47,268	1,850,542	0.202%
TechTarget		900	39,564	0.004%
TEGNA		18,016	211,688	0.023%
Teladoc Health		13,800	3,025,512	0.331%
Telephone & Data Systems		22,685	418,311	0.046%
Tempur Sealy International		7,550	673,385	0.074%
Tenable Holdings		800	30,200	0.003%
Tenet Healthcare		21,000	514,710	0.056%
Tennant		1,800	108,648	0.012%
Tenneco		28,050	194,667	0.021%
Teradata		18,651	423,378	0.046%
Terex		16,000	309,760	0.034%
Terreno Realty, REIT		15,200	832,352	0.091%
Tesla		119,440	51,240,954	5.605%
Tetra Tech		8,050	768,775	0.084%
Texas Capital Bancshares		9,000	280,170	0.031%
Texas Roadhouse		9,000	547,110	0.060%
TFS Financial		11,100	163,059	0.018%
TG Therapeutics		31,200	834,912	0.091%
The Cheesecake Factory		7,540	209,160	0.023%
The GEO Group, REIT		17,266	195,796	0.021%
The Hackett Group		10,200	114,036	0.012%
Theravance Biopharma		23,500	347,448	0.038%
Thermon Group Holdings		19,300	216,739	0.024%
The Trade Desk		7,600	3,942,728	0.431%
Third Point Reinsurance		24,750	172,013	0.019%
Thor Industries		10,900	1,038,334	0.114%
Timken		10,500	569,310	0.062%
TimkenSteel		30,200	107,210	0.012%
Titan International		42,950	124,126	0.014%
Titan Machinery		21,300	281,799	0.031%
Tivity Health		2,200	30,844	0.003%
Toll Brothers		26,120	1,270,999	0.139%
Tompkins Financial		2,417	137,310	0.015%
TopBuild		3,800	648,622	0.071%
Toro		12,320	1,034,264	0.113%
Towne Bank/Portsmouth VA		15,678	257,119	0.028%
TPG RE Finance Trust, REIT		6,000	50,760	0.006%
Tradeweb Markets		13,908	806,664	0.088%
Translate Bio		25,400	345,694	0.038%
Transocean		266,500	215,039	0.024%
TransUnion		29,537	2,484,948	0.272%
Tredegar		6,900	102,603	0.011%
TreeHouse Foods		15,843	642,117	0.070%
Trex		19,800	1,417,680	0.155%
Tribune Publishing		12,900	150,414	0.016%
TriCo Bancshares		3,900	95,511	0.010%
TriMas		2,200	50,160	0.005%
Trimble		41,124	2,002,739	0.219%
Trinet		9,500	563,540	0.062%
Trinity Industries		24,958	486,681	0.053%
Trinseo		9,100	233,324	0.026%
TripAdvisor		17,900	350,661	0.038%
Tri Pointe		40,500	734,670	0.080%
Triumph Group		20,400	132,804	0.015%
TRP Government Reserve	0.09	232,116	232,116	0.025%
TrueBlue		8,700	134,763	0.015%
TrueCar		98,800	494,000	0.054%
Trupanion		8,000	631,200	0.069%
Trustco Bank		23,750	123,975	0.014%
Trustmark		11,800	252,638	0.028%
TTEC Holdings		4,190	228,565	0.025%
TTM Technologies		21,050	240,181	0.026%

Tupperware Brands				13,520	272,563	0.030%
Turning Point therapeutics				1,400	122,304	0.013%
Tutor Perini				17,000	189,210	0.021%
Twilio				23,100	5,707,779	0.624%
Twist Bioscience				5,000	379,850	0.042%
Two Harbors Investment, REIT				30,572	155,611	0.017%
Uber Technologies				207,800	7,580,544	0.829%
Ubiquiti				2,300	383,318	0.042%
UFP Industries				9,170	518,197	0.057%
UGI				22,790	751,614	0.082%
Ultragenyx Pharmaceutical				11,700	961,623	0.105%
UMB Financial				5,312	260,341	0.028%
UMH Properties, REIT				30,700	415,678	0.045%
Umpqua Bank				41,864	444,596	0.049%
UniFirst				2,300	435,551	0.048%
Unisys				16,100	171,787	0.019%
United Bankshares				12,800	274,816	0.030%
United Community Banks				18,596	314,830	0.034%
United Fire Group				9,100	184,912	0.020%
United Therapeutics				8,600	868,600	0.095%
Unitil				4,100	158,424	0.017%
Univar Solutions				21,000	354,480	0.039%
Universal				7,140	299,023	0.033%
Universal Display				8,200	1,482,068	0.162%
Universal Electronics				6,200	233,988	0.026%
Universal Health Realty Income Trust, REIT				4,550	259,305	0.028%
Universal Insurance Holdings				15,000	207,600	0.023%
Univest Financial				11,500	165,255	0.018%
Upwork				5,800	101,152	0.011%
Uranium Energy				114,400	114,034	0.012%
Urban Edge Properties, REIT				6,000	58,320	0.006%
Urban Outfitters				16,800	349,608	0.038%
Urstadt Biddle Properties, REIT				10,000	92,000	0.010%
USANA Health Sciences				500	36,825	0.004%
USA Truck				16,300	154,035	0.017%
U.S. Cellular				3,293	97,242	0.011%
US Ecology				12,300	401,841	0.044%
US Foods Holding				40,200	893,244	0.098%
US Global Investors				56,500	134,470	0.015%
U.S. Steel				78,100	573,254	0.063%
U.S. Treasury Bill		0.1	3/25/21	2,750,000	2,748,596	0.301%
Vail Resorts				7,000	1,497,790	0.164%
Valley National Bancorp				26,700	182,895	0.020%
Valmont Industries				3,500	434,630	0.048%
Valvoline				41,087	782,296	0.086%
Vapotherm				900	26,100	0.003%
Varonis Systems				3,100	357,802	0.039%
Vaxart				28,500	189,525	0.021%
VBI Vaccines				45,700	130,702	0.014%
Vector Group				23,282	225,603	0.025%
Vectrus				7,944	301,872	0.033%
Veeva Systems				22,700	6,383,013	0.698%
Veoneer				5,000	73,500	0.008%
Veracyte				6,800	220,932	0.024%
VEREIT, REIT				138,140	897,910	0.098%
Verint Systems				15,200	732,336	0.080%
Verso				19,200	151,488	0.017%
Vertiv Holdings				7,800	135,096	0.015%
Viad				8,677	180,742	0.020%
ViaSat				9,300	319,827	0.035%
Viavi Solutions				45,200	530,196	0.058%
VICI Properties, REIT				71,800	1,677,966	0.184%
Vicor				1,900	147,687	0.016%
Vir Biotechnology				10,400	357,032	0.039%
Virgin Galactic Holdings				10,900	209,607	0.023%
Virtu Financial				17,596	404,884	0.044%
Virtusa				10,200	501,432	0.055%
Virtus Investment Partners				4,334	600,909	0.066%
Vishay Intertechnology				23,778	370,223	0.040%
Vishay Precision				9,383	237,578	0.026%
Visteon				6,200	429,164	0.047%
Vistra				59,030	1,113,306	0.122%

Vivint Smart Home	2,900	49,532	0.005%
Vivint Solar	3,100	131,285	0.014%
VMware	13,147	1,888,829	0.207%
Vocera Communications	11,900	346,052	0.038%
Vonage Holdings	40,400	413,292	0.045%
Voya Financial	29,300	1,404,349	0.154%
Wabash National	12,400	148,304	0.016%
Waddell & Reed Financial	21,740	322,839	0.035%
Walker & Dunlop	6,900	365,700	0.040%
Warner Music	13,700	393,738	0.043%
Washington Federal	16,268	339,350	0.037%
Washington Real Estate Investment Trust, REIT	13,200	265,716	0.029%
Washington Trust Bancorp	1,000	30,660	0.003%
Watsco	4,900	1,141,161	0.125%
Watts Water Technologies	4,550	455,683	0.050%
WaVe Life Sciences	28,200	239,418	0.026%
Wayfair	12,100	3,521,221	0.385%
WD-40	2,800	530,068	0.058%
Webster Financial	21,910	578,643	0.063%
Weight Watchers	14,500	273,615	0.030%
Weingarten Realty Investors, REIT	22,940	389,062	0.043%
Welbilt	25,600	157,696	0.017%
Wendy's	33,140	738,856	0.081%
Werner Enterprises	6,053	254,165	0.028%
WesBanco	16,542	353,337	0.039%
WESCO International	5,858	257,869	0.028%
WestAmerica Bank	3,946	214,465	0.023%
West BanCorp	10,800	171,072	0.019%
Western Alliance Bancorp	23,719	749,995	0.082%
Western New England Bancorp	13,100	73,753	0.008%
Westlake Chemical	6,142	388,297	0.042%
WEX	6,600	917,202	0.100%
White Mountains Insurance Group	548	426,892	0.047%
Willamette Valley Vineyards	10,850	66,728	0.007%
Williams-Sonoma	15,000	1,356,600	0.148%
Willis Lease Finance	6,500	119,925	0.013%
WillScot Mobile Mini Holdings	37,037	617,777	0.068%
Wingstop	4,800	655,920	0.072%
Winnebago	7,420	383,391	0.042%
Wintrust Financial	1,800	72,090	0.008%
Wolverine World Wide	15,200	392,768	0.043%
Woodward	7,000	561,120	0.061%
Workday	28,570	6,146,264	0.672%
Workhorse	4,500	113,760	0.012%
Workiva	4,100	228,616	0.025%
World Fuel Services	12,200	258,518	0.028%
World Wrestling Entertainment	9,800	396,606	0.043%
Worthington Industries	8,463	345,121	0.038%
WP Carey, REIT	23,870	1,555,369	0.170%
WPX Energy	65,800	322,420	0.035%
W. R. Grace	8,200	330,378	0.036%
Wright Medical	19,525	596,294	0.065%
WSFS Financial	17,439	470,330	0.051%
W&T Offshore	63,300	113,940	0.012%
Wyndham destinations	10,600	326,056	0.036%
Wyndham Hotels & Resorts	9,800	494,900	0.054%
Xencor	19,200	744,768	0.081%
Xenia Hotels & Resorts, REIT	24,000	210,720	0.023%
XOMA	12,234	230,489	0.025%
Xperi Holding	9,100	104,559	0.011%
XPO Logistics	18,000	1,523,880	0.167%
Yelp	20,100	403,809	0.044%
YETI Holdings	5,000	226,600	0.025%
YRC Worldwide	24,688	96,777	0.011%
Zedge	4,980	7,271	0.001%
Zendesk	21,900	2,253,948	0.247%
Zillow	9,241	938,331	0.103%
Zillow	23,182	2,355,059	0.258%
Zoom Video Communications	28,200	13,257,102	1.450%
Zscaler	11,757	1,654,092	0.181%
Zynerba Pharmaceuticals	59,400	196,614	0.022%
Zynga	132,837	1,211,473	0.133%

Total Investments in Securities	975,157,009
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 12/20	26	12/18/2020	1,955,720	(17,901)	0.214%
S&P MID 400 EMINI FUT 12/20	11	12/18/2020	2,041,490	(14,991)	0.223%

Total Futures Contracts	(32,892)
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NET ASSETS **914,264,767**

NET ASSET VALUE PER SHARE

Extended Equity Market Index Fund Shares **30.06**
(\$914,264,767 / 30,412,571 Shares Outstanding)

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

Important Information

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