

Portfolio of Investments

| Investments in Securities | Coupon % | Maturity | Shares/Par | Value (\$) | % of Net Assets |
|-----------------------------------|----------|----------|------------|------------|-----------------|
| Abeona Therapeutics | | | 1,767 | 13,005 | 0.015% |
| ACADIA Pharmaceuticals | | | 4,357 | 116,985 | 0.137% |
| Acceleron Pharma | | | 996 | 46,384 | 0.054% |
| Acuity Brands | | | 1,520 | 182,415 | 0.213% |
| Advanced Energy Industries | | | 1,611 | 80,034 | 0.094% |
| AdvanSix | | | 4,946 | 141,307 | 0.165% |
| Aerojet Rocketdyne Holdings | | | 11,285 | 400,956 | 0.469% |
| Agios Pharmaceuticals | | | 1,207 | 81,400 | 0.095% |
| AIMCO, REIT | | | 5,713 | 287,307 | 0.336% |
| Aimmune Therapeutics | | | 1,828 | 40,856 | 0.048% |
| Akamai Technologies | | | 2,110 | 151,308 | 0.177% |
| Alaska Air Group | | | 2,307 | 129,469 | 0.151% |
| Alkermes | | | 3,798 | 138,589 | 0.162% |
| Allison Transmission Holdings | | | 8,131 | 365,245 | 0.427% |
| Alnylam Pharmaceuticals | | | 1,182 | 110,458 | 0.129% |
| AMC Networks | | | 2,685 | 152,401 | 0.178% |
| American Campus Communities, REIT | | | 9,370 | 445,825 | 0.522% |
| American Financial Group | | | 3,068 | 295,172 | 0.345% |
| American Water Works | | | 3,103 | 323,519 | 0.378% |
| Americold Realty Trust, REIT | | | 12,230 | 373,137 | 0.436% |
| AMN Healthcare Services | | | 1,860 | 87,587 | 0.102% |
| Ansys | | | 1,179 | 215,415 | 0.252% |
| Apergy | | | 6,178 | 253,669 | 0.297% |
| Aramark | | | 5,623 | 166,160 | 0.194% |
| Arconic | | | 7,910 | 151,160 | 0.177% |
| Array BioPharma | | | 7,126 | 173,732 | 0.203% |
| Arthur J. Gallagher | | | 5,570 | 435,017 | 0.509% |
| ASGN | | | 3,900 | 247,611 | 0.290% |
| Associated Banc-Corp | | | 13,429 | 286,709 | 0.335% |
| Assurant | | | 3,606 | 342,245 | 0.400% |
| Atkore International | | | 10,157 | 218,680 | 0.256% |
| Atmos Energy | | | 1,640 | 168,805 | 0.197% |
| AudioCodes | | | 6,470 | 89,545 | 0.105% |
| Avery Dennison | | | 2,280 | 257,640 | 0.301% |
| Ball | | | 3,950 | 228,547 | 0.267% |
| BankUnited | | | 9,452 | 315,697 | 0.369% |
| Berkshire Hills Bancorp | | | 7,438 | 202,611 | 0.237% |
| Berry Global | | | 7,681 | 413,775 | 0.484% |
| Blackbaud | | | 3,545 | 282,643 | 0.331% |
| Black Knight | | | 6,995 | 381,228 | 0.446% |
| Blucora | | | 7,034 | 234,795 | 0.275% |
| Bluebird Bio | | | 677 | 106,512 | 0.125% |
| Blueprint Medicines | | | 1,281 | 102,544 | 0.120% |
| BOK Financial | | | 3,463 | 282,408 | 0.330% |
| Booz Allen Hamilton | | | 8,022 | 466,399 | 0.546% |
| Boston Beer | | | 353 | 104,040 | 0.122% |
| Boyd Gaming | | | 13,700 | 374,832 | 0.438% |
| Bridge Bancorp | | | 8,189 | 239,938 | 0.281% |
| Bright Horizons Family Solutions | | | 1,020 | 129,652 | 0.152% |
| Broadridge Financial Solutions | | | 2,365 | 245,227 | 0.287% |
| Burlington Stores | | | 3,020 | 473,174 | 0.554% |
| Cable One | | | 463 | 454,379 | 0.532% |
| CACI International | | | 1,390 | 253,008 | 0.296% |
| Cadence Design Systems | | | 7,364 | 467,688 | 0.547% |
| Cambrex | | | 1,809 | 70,280 | 0.082% |
| Camden Property Trust, REIT | | | 3,626 | 368,039 | 0.431% |
| Carlisle Companies | | | 1,625 | 199,258 | 0.233% |
| Carolina Financial | | | 3,551 | 122,829 | 0.144% |
| Casella Waste Systems | | | 11,446 | 407,020 | 0.476% |
| Casey's General Stores | | | 1,478 | 190,322 | 0.223% |
| Catalent | | | 4,796 | 194,670 | 0.228% |
| Cboe Global Markets | | | 2,540 | 242,418 | 0.284% |
| CBRE Group | | | 4,590 | 226,976 | 0.266% |
| CDW Corp/DE | | | 5,187 | 499,871 | 0.585% |
| Centene | | | 6,590 | 349,929 | 0.409% |

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|------------------------------------------|--------|---------|--------|
| CenterState Bank | 14,160 | 337,150 | 0.394% |
| Charles River Laboratories International | 2,322 | 337,271 | 0.395% |
| Chase | 1,829 | 169,256 | 0.198% |
| Chemours | 3,893 | 144,664 | 0.169% |
| Church & Dwight | 3,955 | 281,715 | 0.330% |
| Churchill Downs | 2,124 | 191,712 | 0.224% |
| Cirrus Logic | 2,099 | 88,305 | 0.103% |
| Coca-Cola Consolidated | 1,011 | 290,996 | 0.340% |
| Coherent | 1,438 | 203,793 | 0.238% |
| Commerce Bancshares | 7,255 | 421,225 | 0.493% |
| Commvault Systems | 1,220 | 78,983 | 0.092% |
| Concho Resources | 994 | 110,294 | 0.129% |
| Cooper Companies | 1,535 | 454,621 | 0.532% |
| Copart | 4,031 | 244,238 | 0.286% |
| CoreLogic | 6,495 | 242,004 | 0.283% |
| Core-Mark Holding | 7,990 | 296,669 | 0.347% |
| CoreSite Realty, REIT | 3,234 | 346,103 | 0.405% |
| Crane | 2,780 | 235,244 | 0.275% |
| CubeSmart, REIT | 13,529 | 433,469 | 0.507% |
| Curtiss-Wright | 2,705 | 306,585 | 0.359% |
| Cyber-Ark Software | 2,490 | 296,435 | 0.347% |
| Darden Restaurants | 2,518 | 305,861 | 0.358% |
| Deckers Outdoor | 1,240 | 182,268 | 0.213% |
| Denny's | 14,899 | 273,397 | 0.320% |
| Dexcom | 850 | 101,235 | 0.118% |
| Diamondback Energy | 902 | 91,580 | 0.107% |
| Digital Realty Trust, REIT | 1,752 | 208,488 | 0.244% |
| Domino's Pizza | 1,040 | 268,424 | 0.314% |
| East West Bancorp | 6,915 | 331,713 | 0.388% |
| Elanco Animal Health | 7,750 | 248,543 | 0.291% |
| EMCOR Group | 3,322 | 242,772 | 0.284% |
| Emergent BioSolutions | 2,716 | 137,212 | 0.161% |
| Enanta Pharmaceuticals | 245 | 23,402 | 0.027% |
| Energizer Holdings | 4,011 | 180,214 | 0.211% |
| EnerSys | 1,934 | 126,019 | 0.147% |
| Ensign Group | 6,590 | 337,342 | 0.395% |
| Entegris | 7,147 | 255,076 | 0.298% |
| Enterprise Financial Services | 7,080 | 288,652 | 0.338% |
| Investnet | 3,440 | 224,942 | 0.263% |
| ePlus | 1,020 | 90,311 | 0.106% |
| EPR Properties, REIT | 2,803 | 215,551 | 0.252% |
| Equifax | 1,520 | 180,120 | 0.211% |
| Equity LifeStyle Properties, REIT | 3,530 | 403,479 | 0.472% |
| E*TRADE Financial | 4,848 | 225,093 | 0.263% |
| Euronet Worldwide | 3,770 | 537,564 | 0.629% |
| Everest Reinsurance Holdings | 957 | 206,674 | 0.242% |
| Evergy | 3,979 | 230,981 | 0.270% |
| Exact Sciences | 3,765 | 326,124 | 0.381% |
| Exelixis | 5,637 | 134,161 | 0.157% |
| Exterran | 4,705 | 79,279 | 0.093% |
| Fair Isaac | 2,147 | 583,190 | 0.682% |
| Federal Agricultural Mortgage | 3,719 | 269,367 | 0.315% |
| FibroGen | 1,864 | 101,308 | 0.119% |
| Fidelity Southern | 8,752 | 239,717 | 0.280% |
| First Citizens BancShares | 850 | 346,120 | 0.405% |
| First Industrial Realty, REIT | 12,239 | 432,771 | 0.506% |
| Foot Locker | 5,093 | 308,636 | 0.361% |
| Fortinet | 5,402 | 453,606 | 0.531% |
| Fortune Brands Home & Security | 3,030 | 144,258 | 0.169% |
| Four Corners Property Trust, REIT | 9,243 | 273,593 | 0.320% |
| frontdoor | 4,387 | 151,001 | 0.177% |
| Gaming & Leisure Properties, REIT | 5,967 | 230,147 | 0.269% |
| Gartner | 1,468 | 222,666 | 0.260% |
| GCI Liberty | 3,136 | 174,393 | 0.204% |
| Genomic Health | 2,286 | 160,134 | 0.187% |
| Global Blood Therapeutics | 2,035 | 107,713 | 0.126% |
| Global Brass & Copper Holdings | 4,347 | 149,711 | 0.175% |
| Globant | 2,120 | 151,368 | 0.177% |
| GoDaddy | 6,001 | 451,215 | 0.528% |
| Graham Holdings | 180 | 122,972 | 0.144% |
| Gray Television | 13,921 | 297,353 | 0.348% |
| Haemonetics | 2,698 | 236,021 | 0.276% |

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|------------------------------------|--------|---------|--------|
| Hanover Insurance Group | 2,978 | 339,998 | 0.398% |
| Harris | 2,373 | 378,992 | 0.443% |
| Hawaiian Airlines | 3,475 | 91,219 | 0.107% |
| HD Supply Holdings | 8,100 | 351,135 | 0.411% |
| Heartland Financial USA | 4,797 | 204,592 | 0.239% |
| HEICO | 5,690 | 478,301 | 0.560% |
| Helen of Troy Limited | 2,221 | 257,547 | 0.301% |
| Herbalife Nutrition | 5,711 | 302,626 | 0.354% |
| Heritage Insurance Holdings | 6,913 | 100,930 | 0.118% |
| Hexcel | 3,090 | 213,704 | 0.250% |
| Highwoods Properties, REIT | 2,927 | 136,925 | 0.160% |
| Hillenbrand | 6,868 | 285,228 | 0.334% |
| Hill-Rom Holdings | 2,873 | 304,136 | 0.356% |
| HollyFrontier | 4,879 | 240,388 | 0.281% |
| Hologic | 1,904 | 92,154 | 0.108% |
| Hospitality Properties Trust, REIT | 7,726 | 203,271 | 0.238% |
| Hudson Pacific Properties, REIT | 2,844 | 97,890 | 0.115% |
| Huntington Bancshares | 22,333 | 283,182 | 0.331% |
| Huntington Ingalls Industries | 1,467 | 303,962 | 0.356% |
| Huntsman | 12,672 | 284,993 | 0.333% |
| IAC/InterActiveCorp | 950 | 199,605 | 0.233% |
| Ichor Holdings | 4,392 | 99,171 | 0.116% |
| ICU Medical | 1,362 | 325,967 | 0.381% |
| IDEX | 1,840 | 279,202 | 0.327% |
| IHS Markit | 6,200 | 337,156 | 0.394% |
| Immunomedics | 5,280 | 101,429 | 0.119% |
| Ingredion | 3,204 | 303,387 | 0.355% |
| Innospec | 3,894 | 324,565 | 0.380% |
| Insmed | 1,278 | 37,151 | 0.043% |
| Insperty | 3,124 | 386,314 | 0.452% |
| Ionis Pharmaceuticals | 2,256 | 183,120 | 0.214% |
| IQVIA Holdings | 2,403 | 345,672 | 0.404% |
| Ironwood Pharmaceuticals | 3,577 | 48,397 | 0.057% |
| j2 Global | 2,489 | 215,547 | 0.252% |
| Jazz Pharmaceuticals | 1,316 | 188,122 | 0.220% |
| JBG SMITH Properties, REIT | 8,670 | 358,505 | 0.419% |
| John B Sanfilippo & Son | 1,807 | 129,869 | 0.152% |
| K12 | 10,477 | 357,580 | 0.418% |
| Kadant | 1,920 | 168,883 | 0.198% |
| Kaiser Aluminum | 2,396 | 250,933 | 0.294% |
| Kaman | 5,241 | 306,284 | 0.358% |
| Kansas City Southern | 2,172 | 251,909 | 0.295% |
| KAR Auction Services | 7,034 | 360,915 | 0.422% |
| Keane | 20,780 | 226,294 | 0.265% |
| Keysight Technologies | 5,383 | 469,398 | 0.549% |
| Lamar Advertising, REIT | 2,828 | 224,147 | 0.262% |
| Landstar System | 2,810 | 307,386 | 0.360% |
| Lear | 1,309 | 177,644 | 0.208% |
| Leidos Holdings | 6,168 | 395,307 | 0.462% |
| Liberty Expedia Holdings | 3,084 | 131,995 | 0.154% |
| Ligand Pharmaceuticals | 1,011 | 127,093 | 0.149% |
| Live Nation Entertainment | 7,654 | 486,335 | 0.569% |
| LogMeIn | 3,208 | 256,961 | 0.301% |
| Louisiana Pacific | 7,727 | 188,384 | 0.220% |
| Magnolia Oil & Gas | 10,430 | 125,160 | 0.146% |
| Marathon Petroleum | 3,053 | 182,722 | 0.214% |
| MarketAxess Holdings | 969 | 238,452 | 0.279% |
| Marvell Technology Group | 10,170 | 202,281 | 0.237% |
| Masimo | 1,885 | 260,658 | 0.305% |
| Matador Resources | 10,891 | 210,523 | 0.246% |
| Match | 3,017 | 170,792 | 0.200% |
| Maxim Integrated Products | 4,469 | 237,617 | 0.278% |
| Maximus | 5,096 | 361,714 | 0.423% |
| MaxLinear | 5,436 | 138,781 | 0.162% |
| Medpace Holdings | 4,870 | 287,184 | 0.336% |
| Merit Medical Systems | 1,974 | 122,052 | 0.143% |
| Methanex | 2,470 | 140,444 | 0.164% |
| Milacron Holdings | 14,170 | 160,404 | 0.188% |
| MKS Instruments | 3,927 | 365,407 | 0.427% |
| Molina Healthcare | 1,490 | 211,520 | 0.247% |
| Monolithic Power Systems | 730 | 98,908 | 0.116% |
| Moog | 1,496 | 130,077 | 0.152% |

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|------------------------------------|---------|-----------|--------|
| MSCI | 1,134 | 225,485 | 0.264% |
| MSG Networks | 9,900 | 215,325 | 0.252% |
| Murphy Oil | 12,966 | 379,904 | 0.444% |
| MyoKardia | 1,627 | 84,588 | 0.099% |
| Nanometrics | 6,280 | 193,926 | 0.227% |
| National Health Investors, REIT | 3,520 | 276,496 | 0.323% |
| National Retail Properties, REIT | 7,880 | 436,473 | 0.511% |
| Nektar Therapeutics | 1,761 | 59,170 | 0.069% |
| Neurocrine Biosciences | 2,191 | 193,027 | 0.226% |
| Nexstar Media | 2,130 | 230,828 | 0.270% |
| Nordson | 1,290 | 170,951 | 0.200% |
| Nordstrom | 4,682 | 207,787 | 0.243% |
| Novanta | 2,490 | 210,978 | 0.247% |
| NRG Energy | 4,350 | 184,788 | 0.216% |
| NuVasive | 3,050 | 173,210 | 0.203% |
| nVent Electric | 8,744 | 235,913 | 0.276% |
| NVR | 86 | 237,962 | 0.278% |
| OGE Energy | 9,005 | 388,296 | 0.454% |
| Old Dominion Freight Line | 1,912 | 276,074 | 0.323% |
| Old Republic International | 10,418 | 217,945 | 0.255% |
| ONEOK | 3,958 | 276,427 | 0.323% |
| ON Semiconductor | 11,137 | 229,088 | 0.268% |
| Oshkosh | 2,400 | 180,312 | 0.211% |
| OSI Systems | 2,820 | 247,032 | 0.289% |
| Owens Corning | 2,351 | 110,779 | 0.130% |
| Packaging Corporation of America | 2,882 | 286,413 | 0.335% |
| Papa John's International | 4,175 | 221,066 | 0.259% |
| Patrick Industries | 4,931 | 223,473 | 0.261% |
| Penn National Gaming | 15,414 | 309,821 | 0.362% |
| PerkinElmer | 3,255 | 313,652 | 0.367% |
| Perspecta | 14,580 | 294,808 | 0.345% |
| Phibro Animal Health | 5,500 | 181,500 | 0.212% |
| Piedmont Office Realty Trust, REIT | 6,338 | 132,147 | 0.155% |
| Pinnacle West Capital | 4,251 | 406,311 | 0.475% |
| PNM Resources | 7,286 | 344,919 | 0.403% |
| Portland General Electric | 7,008 | 363,295 | 0.425% |
| Post Holdings | 4,119 | 450,619 | 0.527% |
| PRA Health Sciences | 2,885 | 318,187 | 0.372% |
| Prestige Consumer Healthcare | 6,031 | 180,387 | 0.211% |
| Primerica | 2,877 | 351,426 | 0.411% |
| Prologis, REIT | 4,893 | 352,051 | 0.412% |
| Prosperity Bancshares | 3,044 | 210,219 | 0.246% |
| Providence Service | 2,680 | 178,542 | 0.209% |
| PS Business Parks, REIT | 2,167 | 339,851 | 0.398% |
| PTC | 3,210 | 295,898 | 0.346% |
| PTC Therapeutics | 1,200 | 45,168 | 0.053% |
| Quaker Chemical | 1,351 | 270,646 | 0.317% |
| Qualys | 1,500 | 124,110 | 0.145% |
| Radian | 10,025 | 207,919 | 0.243% |
| Ralph Lauren | 2,556 | 331,462 | 0.388% |
| Raymond James Financial | 3,170 | 254,900 | 0.298% |
| RealPage | 4,872 | 295,682 | 0.346% |
| Regal Beloit | 2,846 | 233,002 | 0.273% |
| Reinsurance Group of America | 2,093 | 297,164 | 0.348% |
| REI - SECURITY LENDING COLLATERAL | 434,057 | 4,340,574 | 5.077% |
| Repligen | 1,620 | 95,710 | 0.112% |
| ResMed | 2,386 | 248,072 | 0.290% |
| Rexnord | 9,980 | 250,897 | 0.293% |
| Rollins | 10,419 | 433,639 | 0.507% |
| RPM | 6,880 | 399,315 | 0.467% |
| Ruth's Hospitality Group | 10,970 | 280,722 | 0.328% |
| Ryman Hospitality Properties, REIT | 3,536 | 290,801 | 0.340% |
| Safety Insurance Group | 2,590 | 225,693 | 0.264% |
| SAGE Therapeutics | 1,638 | 260,524 | 0.305% |
| Sapiens International | 5,470 | 83,582 | 0.098% |
| Sarepta Therapeutics | 1,979 | 235,877 | 0.276% |
| Seattle Genetics | 2,830 | 207,269 | 0.242% |
| Selective Insurance | 2,381 | 150,670 | 0.176% |
| Sensata Technologies Holding | 3,749 | 168,780 | 0.197% |
| Service Corporation International | 11,470 | 460,521 | 0.539% |
| ServiceMaster Global Holdings | 11,054 | 516,222 | 0.604% |
| Signature Bank | 2,300 | 294,561 | 0.345% |

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|----------------------------------------|------|---------|-------------------|--------|
| Simulations Plus | | 2,940 | 62,063 | 0.073% |
| Six Flags Entertainment | | 4,188 | 206,678 | 0.242% |
| SJW | | 3,650 | 225,351 | 0.264% |
| Skyworks Solutions | | 2,081 | 171,641 | 0.201% |
| SLM Corporation | | 15,848 | 157,054 | 0.184% |
| Southwest Gas Holdings | | 3,403 | 279,931 | 0.327% |
| Spark Therapeutics | | 1,448 | 164,898 | 0.193% |
| Spirit AeroSystems Holdings | | 4,792 | 438,612 | 0.513% |
| Sprouts Farmers Market | | 11,040 | 237,802 | 0.278% |
| SS&C Technologies Holdings | | 8,388 | 534,232 | 0.625% |
| Stamps.com | | 924 | 75,223 | 0.088% |
| Steel Dynamics | | 6,975 | 246,008 | 0.288% |
| STERIS | | 3,440 | 440,423 | 0.515% |
| Steven Madden | | 8,770 | 296,777 | 0.347% |
| STORE Capital, REIT | | 12,350 | 413,725 | 0.484% |
| Supernus Pharmaceuticals | | 3,886 | 136,165 | 0.159% |
| SVB Financial Group | | 617 | 137,196 | 0.160% |
| Synopsys | | 2,765 | 318,390 | 0.372% |
| Synovus Financial | | 8,107 | 278,557 | 0.326% |
| Tabula Rasa HealthCare | | 2,114 | 119,272 | 0.140% |
| Take-Two Interactive Software | | 2,060 | 194,402 | 0.227% |
| Tech Data | | 1,042 | 106,711 | 0.125% |
| Teledyne Technologies | | 1,819 | 431,121 | 0.504% |
| Teleflex | | 735 | 222,088 | 0.260% |
| Teradyne | | 3,634 | 144,779 | 0.169% |
| Terreno Realty, REIT | | 10,052 | 422,586 | 0.494% |
| Texas Roadhouse | | 5,370 | 333,960 | 0.391% |
| Theravance Biopharma | | 1,820 | 41,259 | 0.048% |
| Thor Industries | | 3,319 | 207,006 | 0.242% |
| Torchmark | | 4,818 | 394,835 | 0.462% |
| Toro | | 2,398 | 165,078 | 0.193% |
| Total System Services | | 3,636 | 345,456 | 0.404% |
| Trinseo | | 3,150 | 142,695 | 0.167% |
| Tristate Capital Holdings | | 11,985 | 244,854 | 0.286% |
| TRP Government Reserve | 2.49 | 868,901 | 868,901 | 1.016% |
| Tyler Technologies | | 638 | 130,407 | 0.153% |
| Ubiquiti Networks | | 2,080 | 311,397 | 0.364% |
| UGI | | 7,568 | 419,419 | 0.491% |
| Ultragenyx Pharmaceutical | | 1,619 | 112,294 | 0.131% |
| UniFirst | | 2,051 | 314,829 | 0.368% |
| Uniqure | | 1,006 | 60,008 | 0.070% |
| Universal Insurance Holdings | | 7,510 | 232,810 | 0.272% |
| US Foods Holding | | 8,791 | 306,894 | 0.359% |
| Vail Resorts | | 2,515 | 546,510 | 0.639% |
| Varian Medical Systems | | 1,830 | 259,348 | 0.303% |
| Veeva Systems | | 1,070 | 135,740 | 0.159% |
| VeriSign | | 1,563 | 283,778 | 0.332% |
| Vonage Holdings | | 33,278 | 334,111 | 0.391% |
| Weight Watchers | | 3,920 | 78,988 | 0.092% |
| WellCare Health Plans | | 1,581 | 426,475 | 0.499% |
| Wendy's | | 22,700 | 406,103 | 0.475% |
| WesBanco | | 5,534 | 219,977 | 0.257% |
| Westlake Chemical | | 2,790 | 189,329 | 0.221% |
| West Pharmaceutical Services | | 2,088 | 230,098 | 0.269% |
| Westrock | | 3,294 | 126,325 | 0.148% |
| Worldpay | | 2,652 | 301,002 | 0.352% |
| WP Carey, REIT | | 6,442 | 504,602 | 0.590% |
| WPX Energy | | 29,826 | 391,019 | 0.457% |
| Wyndham destinations | | 4,600 | 186,254 | 0.218% |
| Wyndham Hotels & Resorts | | 3,521 | 176,015 | 0.206% |
| Xencor | | 2,611 | 81,098 | 0.095% |
| XPO Logistics | | 1,709 | 91,842 | 0.107% |
| Zebra Technologies | | 2,365 | 495,538 | 0.580% |
| Zions Bancorporation | | 7,700 | 349,657 | 0.409% |
| Total Investments in Securities | | | 89,629,832 | |

NET ASSETS

85,486,916

NET ASSET VALUE PER SHARE

| | |
|--------------------------------------------------------------------------------------------------------------------|--------------|
| QM U.S. Small & Mid-Cap Core Equity Fund Shares (\$79,212,650 / 5,500,006 Shares Outstanding) | 14.40 |
| QM U.S. Small & Mid-Cap Core Equity Fund - Adv CI Shares (\$731,051 / 50,839 Shares Outstanding) | 14.38 |
| QM U.S. Small & Mid-Cap Core Equity Fund - I Class Shares (\$5,543,216 / 384,622 Shares Outstanding) | 14.41 |

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| 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.