

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
10X Genomics			3,300	597,300	0.023%
1st Source			3,864	183,849	0.007%
3M			31,600	6,088,688	0.235%
AAON			8,345	584,233	0.023%
Abbott Laboratories			114,260	13,692,918	0.527%
AbbVie			117,172	12,680,354	0.488%
Abiomed			1,400	446,222	0.017%
Acadia Healthcare			9,600	548,544	0.021%
ACADIA Pharmaceuticals			26,100	673,380	0.026%
Accelaron Pharma			10,800	1,464,588	0.056%
Accenture			40,489	11,185,086	0.431%
Acco Brands			46,267	390,493	0.015%
Accuray			56,300	278,685	0.011%
Activision Blizzard			41,908	3,897,444	0.150%
Adobe			27,780	13,205,779	0.509%
Adtalem Global Education			6,700	264,918	0.010%
ADTRAN			12,900	215,172	0.008%
Advance Auto Parts			4,950	908,276	0.035%
Advanced Micro Devices			81,700	6,413,450	0.247%
Aegion			12,400	356,500	0.014%
Aerojet Rocketdyne Holdings			13,500	633,960	0.024%
AES			24,555	658,320	0.025%
Aflac			27,300	1,397,214	0.054%
AGCO			6,500	933,725	0.036%
Agilent Technologies			24,487	3,113,277	0.120%
AG Mortgage Investment Trust, REIT			85,700	345,371	0.013%
AGNC Investment, REIT			41,100	688,836	0.027%
Agree Realty, REIT			11,300	760,603	0.029%
Air Lease			11,600	568,400	0.022%
Air Products & Chemicals			13,400	3,769,956	0.145%
Akamai Technologies			8,200	835,580	0.032%
Alamo			1,600	249,840	0.010%
Alaska Air Group			12,400	858,204	0.033%
Albemarle			9,300	1,358,823	0.052%
Alexandria Real Estate, REIT			10,000	1,643,000	0.063%
Alexion Pharmaceuticals			15,280	2,336,465	0.090%
Alico			3,090	92,267	0.004%
Align Technology			6,500	3,519,945	0.136%
Alkermes			44,000	821,920	0.032%
Alleghany			396	248,011	0.010%
Allegheny Technologies			7,743	163,068	0.006%
Allegion			7,766	975,565	0.038%
ALLETE			10,033	674,117	0.026%
Alliance Data Systems			800	89,672	0.003%
Alliant Energy			14,000	758,240	0.029%
Allstate			14,100	1,620,090	0.062%
Ally Financial			13,750	621,638	0.024%
Alnylam Pharmaceuticals			10,750	1,517,793	0.058%
Alphabet Class A			18,980	39,146,630	1.508%
Alphabet Class C			18,541	38,354,469	1.478%
Alteryx			7,200	597,312	0.023%
Altimmune			12,300	173,799	0.007%
Altria Group			95,700	4,896,012	0.189%
Amazon.com			27,095	83,834,098	3.230%
AMC Networks			3,500	186,060	0.007%
Amcor			83,800	978,784	0.038%
Amedisys			3,300	873,807	0.034%
Ameren			15,800	1,285,488	0.050%
American Airlines			13,200	315,480	0.012%
American Campus Communities, REIT			19,700	850,449	0.033%
American Eagle Outfitters			33,250	972,230	0.037%
American Electric Power			35,840	3,035,648	0.117%
American Express			36,300	5,134,272	0.198%
American Financial Group			7,350	838,635	0.032%
American International Group			68,100	3,146,901	0.121%

American States Water Company	6,500	491,530	0.019%
American Tower, REIT	28,520	6,817,991	0.263%
American Water Works	10,300	1,544,176	0.059%
Ameriprise Financial	6,500	1,510,925	0.058%
Ameris Bancorp	4,253	223,325	0.009%
AmerisourceBergen	3,664	432,608	0.017%
AMETEK	10,325	1,318,812	0.051%
Amgen	37,660	9,370,185	0.361%
AMN Healthcare Services	11,252	829,272	0.032%
Amphenol	38,600	2,546,442	0.098%
Analog Devices	21,605	3,350,503	0.129%
AnaptysBio	8,300	178,865	0.007%
Anika Therapeutics	5,600	228,424	0.009%
Annaly Capital Management, REIT	118,900	1,022,540	0.039%
Ansys	5,441	1,847,546	0.071%
Anthem	16,504	5,924,111	0.228%
Aon	14,058	3,234,886	0.125%
A.O. Smith	14,700	993,867	0.038%
APA	33,486	599,399	0.023%
Apartment Income REIT, REIT	17,262	738,123	0.028%
Apollo Global Management	16,300	766,263	0.030%
Appian	2,500	332,375	0.013%
Apple	996,536	121,726,872	4.689%
Apple Hospitality REIT, REIT	19,000	276,830	0.011%
Applied Materials	55,078	7,358,421	0.283%
Applied therapeutics	9,800	183,799	0.007%
AptarGroup	1,700	240,839	0.009%
Aptevo Therapeutics	6,300	192,276	0.007%
Aptiv	17,900	2,468,410	0.095%
Aramark	32,000	1,208,960	0.047%
Arch Capital Group	12,300	471,951	0.018%
Archer-Daniels-Midland	22,472	1,280,904	0.049%
Archrock	14,845	140,879	0.005%
Arconic	4,675	118,698	0.005%
Arcosa	4,300	279,887	0.011%
Arcturus therapeutics Holdings	6,300	260,190	0.010%
Arcus Biosciences	3,600	101,088	0.004%
Ares Commercial Real Estate, REIT	10,800	148,176	0.006%
Arista Networks	4,100	1,237,749	0.048%
Armstrong Worldwide Industries	4,747	427,657	0.016%
Array Technologies	8,900	265,398	0.010%
Arrow Electronics	2,700	299,214	0.012%
Arthur J. Gallagher	8,300	1,035,591	0.040%
Arvinas	1,724	113,956	0.004%
Aspen Technology	4,700	678,351	0.026%
Associated Banc-Corp	8,467	180,686	0.007%
Assurant	4,500	637,965	0.025%
Atmos Energy	8,700	859,995	0.033%
ATN International	3,600	176,832	0.007%
AT&T	415,013	12,562,444	0.484%
Autodesk	11,800	3,270,370	0.126%
Autoliv	5,200	482,560	0.019%
Automatic Data Processing	27,600	5,201,772	0.200%
Autonation	2,300	214,406	0.008%
AutoZone	2,100	2,949,030	0.114%
Avalara	6,000	800,580	0.031%
AvalonBay Communities, REIT	8,886	1,639,556	0.063%
Avanos Medical	8,131	355,650	0.014%
Avantor	22,482	650,404	0.025%
Avery Dennison	6,200	1,138,630	0.044%
Avient	12,200	576,694	0.022%
Avis Budget Group	8,700	631,098	0.024%
Avista	24,200	1,155,550	0.045%
Avnet	9,748	404,639	0.016%
Axalta Coating Systems	14,400	425,952	0.016%
Axis Capital Holdings	11,700	579,969	0.022%
Axon Enterprise	6,000	854,520	0.033%
AZZ	4,700	236,645	0.009%
Baker Hughes	47,500	1,026,475	0.040%
Ball	23,200	1,965,968	0.076%
BancorpSouth Bank	8,500	276,080	0.011%
Bank of America	481,231	18,618,827	0.717%

Bank of Hawaii	5,500	492,195	0.019%
Bank of New York Mellon	60,560	2,863,882	0.110%
Bank OZK	5,700	232,845	0.009%
BankUnited	17,200	755,940	0.029%
Barnes Group	3,000	148,620	0.006%
Barrett Business	2,500	172,150	0.007%
Baxter International	23,400	1,973,556	0.076%
Beacon Roofing Supply	7,800	408,096	0.016%
Beam Global	5,000	216,800	0.008%
Becton, Dickinson & Company	19,502	4,741,911	0.183%
Bed Bath & Beyond	10,400	303,160	0.012%
Belden	3,500	155,295	0.006%
Berkshire Hathaway	120,000	30,656,400	1.181%
Berkshire Hills Bancorp	25,200	562,464	0.022%
Berry Global	6,500	399,100	0.015%
Best Buy	7,700	884,037	0.034%
Beyond Meat	4,400	572,528	0.022%
BGC Partners	53,500	258,405	0.010%
Big Lots	7,500	512,250	0.020%
Biogen	12,334	3,450,437	0.133%
BioMarin Pharmaceutical	14,700	1,109,997	0.043%
Bio-Rad Laboratories	900	514,053	0.020%
Bio-Techne	2,800	1,069,404	0.041%
Bioxcel therapeutics	6,100	263,276	0.010%
BJ's Restaurants	5,700	331,056	0.013%
Black Hills	8,200	547,514	0.021%
Black Knight	13,363	988,728	0.038%
BlackRock	8,341	6,288,780	0.242%
Blackstone	32,968	2,457,105	0.095%
Blink Charging	9,100	374,010	0.014%
Bloom Energy	19,400	524,770	0.020%
Blueprint Medicines	13,500	1,312,605	0.051%
BM Technologies	784	8,677	0.000%
Boeing	35,400	9,017,088	0.347%
BOK Financial	1,115	99,592	0.004%
Bonanza Creek Energy	10,600	378,738	0.015%
Booking Holdings	2,966	6,910,305	0.266%
Booz Allen Hamilton	12,466	1,003,887	0.039%
Borg-Warner	15,417	714,732	0.028%
Boston Beer	1,200	1,447,536	0.056%
Boston Private Financial	38,400	511,488	0.020%
Boston Properties, REIT	2,900	293,654	0.011%
Boston Scientific	68,939	2,664,492	0.103%
Boyd Gaming	8,400	495,264	0.019%
Brady	4,600	245,870	0.009%
Brainstorm Cell therapeutics	83,500	319,805	0.012%
Bright Horizons Family Solutions	5,484	940,232	0.036%
Brinks Company	4,100	324,843	0.013%
Bristol-Myers Squibb	123,762	7,813,095	0.301%
Broadcom	24,649	11,428,755	0.440%
Broadridge Financial Solutions	10,925	1,672,618	0.064%
Brookdale Senior Living	73,700	445,885	0.017%
Brown-Forman	12,100	834,537	0.032%
Brp	9,000	245,250	0.009%
Bruker	23,300	1,497,724	0.058%
Brunswick	9,200	877,404	0.034%
Burlington Stores	7,400	2,211,120	0.085%
BWX Technologies	15,875	1,046,798	0.040%
Cable One	670	1,225,001	0.047%
Cabot	2,600	136,344	0.005%
Cabot Oil & Gas	18,100	339,918	0.013%
CACI International	700	172,662	0.007%
Cadence Design Systems	24,200	3,315,158	0.128%
Cadiz	14,200	136,178	0.005%
Caesars Entertainment	17,310	1,513,760	0.058%
California Water Service Group	10,425	587,345	0.023%
Camden Property Trust, REIT	8,300	912,253	0.035%
Campbell Soup	3,600	180,972	0.007%
Cantel Medical	8,300	662,672	0.026%
Capital One Financial	33,255	4,231,034	0.163%
Capitol Federal Financial	18,400	243,708	0.009%
Capri Holdings	12,300	627,300	0.024%

Capstead Mortgage, REIT	30,400	189,392	0.007%
Cara Therapeutics	48,600	1,055,106	0.041%
Cardinal Health	16,305	990,529	0.038%
Carlisle Companies	3,400	559,572	0.022%
CarMax	9,458	1,254,698	0.048%
Carnival	15,700	416,678	0.016%
Carpenter Technology	11,500	473,225	0.018%
Carrier Global	53,039	2,239,307	0.086%
Carters	4,300	382,399	0.015%
Carvana	4,000	1,049,600	0.040%
Casey's General Stores	3,800	821,522	0.032%
Cassava Sciences	8,800	395,560	0.015%
Catalent	10,400	1,095,224	0.042%
Caterpillar	37,252	8,637,621	0.333%
Cboe Global Markets	8,300	819,127	0.032%
CBRE Group	12,500	988,875	0.038%
CDK Global	10,947	591,795	0.023%
CDW Corp/DE	9,700	1,607,775	0.062%
Celanese	12,800	1,917,568	0.074%
Celldex Therapeutics	10,200	210,120	0.008%
Celsius Holdings	2,600	124,930	0.005%
Centene	39,188	2,504,505	0.096%
CenterPoint Energy	35,000	792,750	0.031%
Central Pacific Financial	6,500	173,420	0.007%
Cerence	5,537	496,004	0.019%
Ceridian HCM Holding	7,700	648,879	0.025%
Cerner	9,400	675,672	0.026%
Cerus	50,900	305,909	0.012%
CF Industries	24,840	1,127,239	0.043%
ChampionX	11,500	249,895	0.010%
Charles River Laboratories International	3,468	1,005,130	0.039%
Charles Schwab	101,078	6,588,264	0.254%
Charter Communications	10,547	6,507,710	0.251%
Chart Industries	6,000	854,100	0.033%
Chatham Lodging Trust, REIT	23,400	307,944	0.012%
Chefs' Warehouse	13,700	417,302	0.016%
Chegg	13,500	1,156,410	0.045%
Chemours	21,681	605,117	0.023%
Cheniere Energy	9,800	705,698	0.027%
Chevron	121,703	12,753,257	0.491%
Chimera Investment, REIT	86,100	1,093,470	0.042%
Chipotle Mexican Grill	1,770	2,514,851	0.097%
C.H. Robinson Worldwide	8,547	815,640	0.031%
Chubb	33,166	5,239,233	0.202%
Church & Dwight	23,900	2,087,665	0.080%
Chuy's Holdings	10,000	443,200	0.017%
Ciena	16,499	902,825	0.035%
Cigna	24,042	5,811,913	0.224%
Cimarex Energy	20,444	1,214,169	0.047%
Cincinnati Bell	14,109	216,573	0.008%
Cincinnati Financial	12,469	1,285,429	0.050%
Cintas	5,857	1,999,053	0.077%
Cirrus Logic	5,387	456,764	0.018%
Cisco Systems	271,832	14,056,433	0.541%
CIT Group	12,900	664,479	0.026%
Citigroup	131,484	9,565,461	0.368%
Citizens Financial	29,900	1,320,085	0.051%
Citrix Systems	11,670	1,638,001	0.063%
City Office REIT, REIT	14,700	156,114	0.006%
Clarivate	21,200	559,468	0.022%
Clearwater Paper	4,164	156,650	0.006%
Cleveland-Cliffs	54,400	1,093,984	0.042%
Clorox	8,500	1,639,480	0.063%
CMC Materials	3,244	573,507	0.022%
CME Group	23,408	4,780,616	0.184%
CMS Energy	11,500	704,030	0.027%
CNA Financial	13,300	593,579	0.023%
CNX Resources	47,600	699,720	0.027%
Coca-Cola	252,103	13,288,349	0.512%
Coca-Cola Consolidated	3,100	895,218	0.034%
Co-Diagnostics	27,000	257,580	0.010%
Cognex	11,200	929,488	0.036%

Cognizant Technology Solutions	36,600	2,859,192	0.110%
Cohen	6,700	158,991	0.006%
Coherent	1,494	377,818	0.015%
Cohu	4,627	193,594	0.007%
Colfax	8,000	350,480	0.014%
Colgate-Palmolive	46,900	3,697,127	0.142%
Columbia Banking System	12,100	521,389	0.020%
Columbia Sportswear	4,600	485,898	0.019%
Comcast	299,019	16,179,918	0.623%
Comerica	17,116	1,227,902	0.047%
Commercial Metals	15,200	468,768	0.018%
Commvault Systems	4,300	277,350	0.011%
Compass Minerals	9,000	564,480	0.022%
Conagra Brands	54,425	2,046,380	0.079%
Conns	18,200	353,990	0.014%
ConocoPhillips	95,323	5,049,259	0.195%
Consolidated Edison	19,000	1,421,200	0.055%
Constellation Brands	9,800	2,234,400	0.086%
Container Store	13,100	217,984	0.008%
Cooper Companies	4,700	1,805,223	0.070%
Copart	18,000	1,954,980	0.075%
CoreCivic	10,798	97,722	0.004%
CoreLogic	6,353	503,475	0.019%
CoreSite Realty, REIT	1,900	227,715	0.009%
Cornerstone OnDemand	12,500	544,750	0.021%
Corning	54,410	2,367,379	0.091%
Corteva	45,255	2,109,788	0.081%
CorVel	6,150	630,929	0.024%
CoStar Group	2,600	2,136,914	0.082%
Costco Wholesale	28,600	10,080,928	0.388%
Coupa Software	6,100	1,552,328	0.060%
Cousins Properties, REIT	20,060	709,121	0.027%
Covanta Holding	25,800	357,588	0.014%
Covetrus	20,060	601,198	0.023%
Cracker Barrel Old Country Store	4,600	795,248	0.031%
Credit Acceptance	700	252,161	0.010%
Cree	7,900	854,227	0.033%
CrowdStrike Holdings	13,642	2,489,801	0.096%
Crown Castle International, REIT	24,437	4,206,341	0.162%
Crown Holdings	3,400	329,936	0.013%
CryoPort	6,200	322,462	0.012%
CSX	48,300	4,657,086	0.179%
CubeSmart, REIT	32,700	1,237,041	0.048%
Cullen/Frost Bankers	6,300	685,188	0.026%
Cummins	10,900	2,824,299	0.109%
Curtiss-Wright	1,500	177,900	0.007%
Customers Bancorp	5,100	162,282	0.006%
CVB Financial	15,539	343,257	0.013%
CVS Health	82,548	6,210,086	0.239%
CymaBay Therapeutics	24,600	111,684	0.004%
Danaher	40,700	9,160,756	0.353%
Darden Restaurants	9,400	1,334,800	0.051%
Darling Ingredients	11,200	824,096	0.032%
Datadog	14,600	1,216,764	0.047%
DaVita	5,698	614,073	0.024%
Deere	19,800	7,407,972	0.285%
Dell Technologies	9,073	799,785	0.031%
Delta Air Lines	47,200	2,278,816	0.088%
Denali therapeutics	12,300	702,330	0.027%
Dentsply Sirona	17,433	1,112,400	0.043%
Devon Energy	73,468	1,605,276	0.062%
Dexcom	7,800	2,803,242	0.108%
Diamondback Energy	10,000	734,900	0.028%
Dick's Sporting Goods	3,600	274,140	0.011%
Digital Realty Trust, REIT	18,050	2,542,162	0.098%
Digital Turbine	11,000	883,960	0.034%
Dime Community Bancshares	2,400	72,336	0.003%
Diodes	3,262	260,438	0.010%
Discover Financial	22,900	2,175,271	0.084%
Discovery Inc -	7,500	325,950	0.013%
Discovery Inc -	6,345	234,067	0.009%
DISH Network	8,230	297,926	0.011%

DMC Global	9,100	493,766	0.019%
DocuSign	12,800	2,591,360	0.100%
Dolby Laboratories	5,400	533,088	0.021%
Dollar General	19,300	3,910,566	0.151%
Dollar Tree	14,793	1,693,207	0.065%
Dominion Energy	47,628	3,617,823	0.139%
Domino's Pizza	3,500	1,287,265	0.050%
Domtar	11,066	408,889	0.016%
Donnelley Financial Solutions	18,225	507,202	0.020%
Dorian LPG	32,700	429,351	0.017%
Dover	3,400	466,242	0.018%
Dow	36,355	2,324,539	0.090%
DraftKings	19,500	1,195,935	0.046%
D. R. Horton	23,900	2,129,968	0.082%
DTE Energy	12,783	1,701,929	0.066%
Duke Energy	46,202	4,459,879	0.172%
Duke Realty, REIT	25,400	1,065,022	0.041%
Dun & Bradstreet Holdings	11,000	261,910	0.010%
DuPont de Nemours	35,761	2,763,610	0.106%
Dxc Technology	7,500	234,450	0.009%
Dycom Industries	5,900	547,815	0.021%
Dynatrace Holdings	5,500	265,320	0.010%
Eagle Materials	5,798	779,309	0.030%
Eagle Pharmaceuticals	10,755	448,914	0.017%
EastGroup Properties, REIT	3,400	487,152	0.019%
Eastman Chemical	4,500	495,540	0.019%
East West Bancorp	12,492	921,910	0.036%
Eaton	17,926	2,478,807	0.095%
eBay	49,100	3,006,884	0.116%
Echostar	8,880	213,120	0.008%
Ecolab	12,000	2,568,840	0.099%
Edgewell Personal Care	1,884	74,606	0.003%
Edison International	15,100	884,860	0.034%
Edwards Lifesciences	32,120	2,686,517	0.103%
Elanco Animal Health	54,100	1,593,245	0.061%
Electronic Arts	21,800	2,951,066	0.114%
Eli Lilly And	54,450	10,172,349	0.392%
Ellington Financial, REIT	10,000	160,100	0.006%
Emerson Electric	33,000	2,977,260	0.115%
Encompass Health	9,000	737,100	0.028%
Endo International	50,900	377,169	0.015%
Energizer Holdings	6,700	317,982	0.012%
Enphase Energy	7,400	1,199,984	0.046%
EnPro Industries	3,568	304,243	0.012%
Ensign	11,400	1,069,776	0.041%
Entegris	16,892	1,888,526	0.073%
Entergy	8,600	855,442	0.033%
Envista Holdings	10,000	408,000	0.016%
EOG Resources	42,981	3,117,412	0.120%
EPAM Systems	6,000	2,380,140	0.092%
EPR Properties, REIT	25,100	1,169,409	0.045%
EQT	28,200	523,956	0.020%
Equifax	8,500	1,539,605	0.059%
Equinix, REIT	5,856	3,979,679	0.153%
Equitable Holdings	33,703	1,099,392	0.042%
Equitrans Midstream	30,000	244,800	0.009%
Equity Commonwealth, REIT	11,227	312,111	0.012%
Equity LifeStyle Properties, REIT	11,800	750,952	0.029%
Equity Residential, REIT	21,600	1,547,208	0.060%
Erie Indemnity	1,200	265,092	0.010%
ESCO Technologies	2,200	239,558	0.009%
Essential Utilities	7,046	315,309	0.012%
Essex Property Trust, REIT	4,694	1,276,017	0.049%
Estee Lauder	16,400	4,769,940	0.184%
Ethan Allen Interiors	16,100	444,521	0.017%
Etsy	8,200	1,653,694	0.064%
Euronet Worldwide	8,800	1,217,040	0.047%
Everest Reinsurance Holdings	2,000	495,620	0.019%
Evergy	15,365	914,678	0.035%
Eversource Energy	18,024	1,560,698	0.060%
Exact Sciences	14,000	1,844,920	0.071%
Exelon	46,722	2,043,620	0.079%

Expedia	12,490	2,149,779	0.083%
Expeditors International of Washington	5,700	613,833	0.024%
Extra Space Storage, REIT	10,600	1,405,030	0.054%
Extreme Networks	67,628	591,745	0.023%
ExxonMobil	249,587	13,934,442	0.537%
EZCORP	15,800	78,526	0.003%
F5 Networks	1,200	250,344	0.010%
Facebook	152,700	44,974,731	1.733%
FactSet Research Systems	2,750	848,623	0.033%
Fair Isaac	1,672	812,676	0.031%
FARO Technologies	5,800	502,106	0.019%
Fastenal	36,600	1,840,248	0.071%
Fastly	1,700	114,376	0.004%
Federal Realty Investment Trust, REIT	2,400	243,480	0.009%
FedEx	18,100	5,141,124	0.198%
Ferro	19,700	332,142	0.013%
Fidelity National Information Services	40,391	5,679,379	0.219%
Fifth Third Bancorp	62,890	2,355,231	0.091%
FireEye	21,500	420,755	0.016%
First American Financial	17,485	990,525	0.038%
First BanCorp-Puerto Rico	61,200	689,112	0.027%
First Business Financial Services	10,500	259,665	0.010%
FirstEnergy	17,495	606,902	0.023%
First Financial Bancorp	14,170	340,080	0.013%
First Horizon	45,479	769,050	0.030%
First Industrial Realty, REIT	14,200	650,218	0.025%
First Merchants	8,330	387,345	0.015%
First Midwest Bancorp	6,000	131,460	0.005%
First Republic Bank	10,500	1,750,875	0.067%
First Solar	6,200	541,260	0.021%
Fiserv	40,596	4,832,548	0.186%
Five9	9,600	1,500,768	0.058%
FleetCor Technologies	8,200	2,202,766	0.085%
FLIR Systems	7,600	429,172	0.017%
Flowers Foods	30,633	729,065	0.028%
Flowserve	9,400	364,814	0.014%
Fluor	39,600	914,364	0.035%
Flushing Financial	7,750	164,533	0.006%
FMC	9,300	1,028,673	0.040%
FNF	21,696	882,159	0.034%
Foot Locker	12,700	714,375	0.028%
Ford Motor	167,361	2,050,172	0.079%
Forrester Research	1,800	76,464	0.003%
Fortinet	12,100	2,231,482	0.086%
Fortive	23,250	1,642,380	0.063%
Fortune Brands Home & Security	10,700	1,025,274	0.039%
Four Corners Property Trust, REIT	23,713	649,736	0.025%
Fox	21,661	782,179	0.030%
Fox	16,366	571,664	0.022%
Franklin Covey	12,300	347,967	0.013%
Franklin Resources	20,500	606,800	0.023%
FRD Acquisition	28,900	0	0.000%
Freeport-McMoRan	84,400	2,779,292	0.107%
Frequency therapeutics	3,100	29,450	0.001%
Fresh Del Monte Produce	12,700	363,601	0.014%
Freshpet	3,634	577,116	0.022%
frontdoor	10,850	583,188	0.022%
FTI Consulting	4,200	588,462	0.023%
fuboTV	9,900	218,988	0.008%
FuelCell Energy	28,700	413,567	0.016%
Fulton Financial	42,574	725,035	0.028%
Gaming & Leisure Properties, REIT	13,260	562,622	0.022%
Garmin	4,017	529,641	0.020%
Gartner	6,288	1,147,874	0.044%
GATX	3,500	324,590	0.013%
GCP Applied Technologies	14,527	356,493	0.014%
GE	620,826	8,151,445	0.314%
Generac Holdings	3,900	1,277,055	0.049%
General Dynamics	10,100	1,833,756	0.071%
General Mills	28,000	1,716,960	0.066%
General Motors	61,200	3,516,552	0.135%
GenMark Diagnostics	9,800	234,220	0.009%

Genpact	10,300	441,046	0.017%
Genuine Parts	6,600	762,894	0.029%
Genworth Financial	80,900	268,588	0.010%
Getty Realty, REIT	1,742	49,333	0.002%
Gibraltar Industries	3,000	274,530	0.011%
Gilead Sciences	67,720	4,376,744	0.169%
Glacier Bancorp	3,700	211,196	0.008%
Gladstone Commercial, REIT	12,800	250,368	0.010%
Global Payments	19,839	3,999,146	0.154%
Globe Life	4,350	420,341	0.016%
Glu Mobile	44,500	555,360	0.021%
GMS	21,951	916,454	0.035%
GoDaddy	14,500	1,125,490	0.043%
Goldman Sachs	22,488	7,353,576	0.283%
Goodyear Tire & Rubber	31,600	555,212	0.021%
Graco	12,761	913,943	0.035%
Graham Holdings	270	151,859	0.006%
Granite Construction	25,250	1,016,313	0.039%
Granite Point Mortgage Trust, REIT	35,700	427,329	0.016%
Gray Television	19,800	364,320	0.014%
Group One Automotive	1,600	252,464	0.010%
GrubHub	4,400	264,000	0.010%
Guardant Health	2,900	442,685	0.017%
Guidewire Software	6,600	670,758	0.026%
Halliburton	55,400	1,188,884	0.046%
Hancock Whitney	5,200	218,452	0.008%
Hanover Insurance Group	6,000	776,760	0.030%
Harsco	16,100	276,115	0.011%
Hartford Financial Services	24,300	1,622,997	0.063%
Hasbro	8,600	826,632	0.032%
Hawaiian Electric Industries	18,500	821,955	0.032%
Hawkins	2,062	69,118	0.003%
H.B. Fuller	3,700	232,767	0.009%
HCA Healthcare	17,362	3,269,959	0.126%
HealthEquity	7,100	482,800	0.019%
Healthpeak Properties, REIT	9,600	304,704	0.012%
Hecla Mining	124,100	706,129	0.027%
HEICO	8,475	962,760	0.037%
Helen of Troy Limited	900	189,594	0.007%
Helios Technologies	4,100	298,767	0.012%
Helmerich & Payne	29,600	798,016	0.031%
Henry Schein	10,400	720,096	0.028%
Herbalife Nutrition	8,000	354,880	0.014%
Herman Miller	8,300	341,545	0.013%
Hersha Hospitality Trust, REIT	20,700	218,385	0.008%
Hershey Foods	11,800	1,866,288	0.072%
Hess	14,200	1,004,792	0.039%
Hewlett Packard Enterprise	100,999	1,589,724	0.061%
Hexcel	4,200	235,200	0.009%
Highwoods Properties, REIT	11,400	489,516	0.019%
Hilton Grand Vacations	3,340	125,217	0.005%
Hilton Worldwide Holdings	17,617	2,130,248	0.082%
HMS Holdings	22,900	846,728	0.033%
HNI Corporation	10,300	407,468	0.016%
Hologic	19,844	1,475,997	0.057%
Home Bancshares	21,100	570,755	0.022%
Home Depot	68,550	20,924,888	0.806%
Homology Medicines	30,900	290,769	0.011%
Honeywell International	45,725	9,925,526	0.382%
Horizon Global	24,620	254,325	0.010%
Horizon therapeutics	6,900	635,076	0.024%
Hormel Foods	17,100	817,038	0.031%
Host Hotels & Resorts, REIT	92,519	1,558,945	0.060%
Hovnanian Enterprises	6,043	638,987	0.025%
Howmet Aerospace	24,300	780,759	0.030%
HP	103,318	3,280,347	0.126%
H&R Block	15,900	346,620	0.013%
Hubbell	3,605	673,738	0.026%
HubSpot	4,200	1,907,682	0.073%
Humana	8,200	3,437,850	0.132%
Huntington Bancshares	83,806	1,317,430	0.051%
Huntington Ingalls Industries	1,400	288,190	0.011%

Huntsman	38,100	1,098,423	0.042%
Hyster-Yale Materials Handling	1,100	95,832	0.004%
IAA	19,300	1,064,202	0.041%
IAC/InterActiveCorp	5,200	1,124,812	0.043%
iBio	173,500	267,190	0.010%
IBM	48,090	6,408,473	0.247%
ICU Medical	2,600	534,144	0.021%
IdaCorp	8,300	829,751	0.032%
IDEX	6,527	1,366,232	0.053%
IDEXX Laboratories	5,000	2,446,550	0.094%
IGM Biosciences	5,400	414,126	0.016%
IHS Markit	18,137	1,755,299	0.068%
II-VI	7,927	541,969	0.021%
Illinois Tool Works	14,300	3,167,736	0.122%
Illumina	10,200	3,917,412	0.151%
ImmunityBio	11,400	270,636	0.010%
Incyte	13,200	1,072,764	0.041%
Ingersoll-Rand	30,759	1,513,650	0.058%
Ingevity	3,312	250,155	0.010%
Ingredion	5,600	503,552	0.019%
Innovative Industrial Properties, REIT	4,000	720,640	0.028%
Inovio Pharmaceuticals	38,700	359,136	0.014%
Inphi	6,400	1,141,824	0.044%
Insight Enterprises	4,750	453,245	0.017%
Insmad	20,700	705,042	0.027%
Insperity	5,600	468,944	0.018%
Insulet	5,800	1,513,336	0.058%
Integra LifeSciences Holdings	5,600	386,904	0.015%
Intel	238,720	15,278,080	0.589%
Intercontinental Exchange	38,278	4,274,887	0.165%
InterDigital	4,600	291,870	0.011%
International Flavors & Fragrances	16,575	2,314,036	0.089%
International Paper	24,184	1,307,629	0.050%
Interpublic Group	11,539	336,939	0.013%
Intuit	17,000	6,512,020	0.251%
Intuitive Surgical	8,500	6,280,990	0.242%
Invesco	39,700	1,001,234	0.039%
Invitae	11,300	431,773	0.017%
Invitation Homes, REIT	35,183	1,125,504	0.043%
Ionis Pharmaceuticals	19,905	894,929	0.034%
IPG Photonics	2,500	527,350	0.020%
IQVIA Holdings	7,725	1,492,007	0.057%
iRhythm Technologies	4,300	597,098	0.023%
Iridium Communications	21,200	874,500	0.034%
iRobot	3,000	366,540	0.014%
Iron Mountain, REIT	23,233	859,853	0.033%
Ironwood Pharmaceuticals	57,436	642,134	0.025%
ITT	6,900	627,279	0.024%
j2 Global	3,100	371,566	0.014%
Jack Henry & Associates	4,800	728,256	0.028%
Jack in the Box	5,200	570,856	0.022%
Jacobs Engineering Group	4,700	607,569	0.023%
Janus Henderson	12,741	396,882	0.015%
Jazz Pharmaceuticals	1,800	295,866	0.011%
JBG SMITH Properties, REIT	14,182	450,846	0.017%
J.B. Hunt Transport Services	9,400	1,579,858	0.061%
JetBlue Airways	48,000	976,320	0.038%
J.M. Smucker	3,516	444,879	0.017%
John Bean Technologies	7,109	947,914	0.037%
John B Sanfilippo & Son	3,200	289,184	0.011%
Johnson Controls International	35,135	2,096,505	0.081%
Johnson & Johnson	159,275	26,176,846	1.008%
Jones Lang LaSalle	1,100	196,944	0.008%
JPMorgan Chase	186,247	28,352,381	1.092%
Juniper Networks	28,680	726,464	0.028%
Kaleido Biosciences	22,100	179,010	0.007%
Kansas City Southern	6,600	1,741,872	0.067%
KAR Auction Services	11,600	174,000	0.007%
KB Home	18,700	870,111	0.034%
Kellogg	14,800	936,840	0.036%
Kemper	7,100	566,012	0.022%
Keurig Dr Pepper	46,500	1,598,205	0.062%

KeyCorp	95,873	1,915,543	0.074%
Keysight Technologies	18,743	2,687,746	0.104%
Kilroy Realty, REIT	9,100	597,233	0.023%
Kimberly-Clark	20,000	2,781,000	0.107%
Kimco Realty, REIT	59,500	1,115,625	0.043%
Kinder Morgan	70,292	1,170,362	0.045%
Kiniksa Pharmaceuticals	5,700	105,507	0.004%
Kite Realty Group Trust, REIT	20,100	387,729	0.015%
KKR	47,113	2,301,470	0.089%
KLA	9,440	3,118,976	0.120%
Knight-Swift Transportation Holdings	2,750	132,248	0.005%
Knowles	17,300	361,916	0.014%
Korn Ferry	9,000	561,330	0.022%
Kraft Heinz	23,930	957,200	0.037%
Kratos Defense & Security Solutions	21,317	581,528	0.022%
Kroger	58,500	2,105,415	0.081%
L3Harris Technologies	11,401	2,310,755	0.089%
Laboratory Corporation of America	2,020	515,161	0.020%
Lamar Advertising, REIT	8,600	807,712	0.031%
Lamb Weston Holdings	15,002	1,162,355	0.045%
Lam Research	9,336	5,557,161	0.214%
Landstar System	4,000	660,240	0.025%
Las Vegas Sands	23,800	1,446,088	0.056%
Lattice Semiconductor	10,600	477,212	0.018%
Lazard	11,300	491,663	0.019%
La-Z-Boy	7,600	322,848	0.012%
Lear	4,900	888,125	0.034%
Leggett & Platt	11,500	524,975	0.020%
Leidos Holdings	9,900	953,172	0.037%
LendingClub	43,300	715,316	0.028%
Lennar	9,593	971,099	0.037%
Lennox International	2,400	747,816	0.029%
Lexicon Pharmaceuticals	43,000	252,410	0.010%
LHC Group	700	133,847	0.005%
Liberty Broadband	4,900	711,235	0.027%
Liberty Broadband	16,602	2,492,790	0.096%
Liberty Global	12,007	308,100	0.012%
Liberty Global	19,925	508,885	0.020%
Liberty Media Corp-Liberty Formula One	22,900	991,341	0.038%
Liberty Media Corp-Liberty Formula One	10,500	401,310	0.015%
Ligand Pharmaceuticals	3,000	457,350	0.018%
Lincoln Electric Holdings	4,200	516,348	0.020%
Linde	33,600	9,412,704	0.363%
Lithia Motors	1,400	546,126	0.021%
LivaNova	3,100	228,563	0.009%
Live Nation Entertainment	13,372	1,131,940	0.044%
LiveRamp Holdings	4,800	249,024	0.010%
LKQ Corporation	19,300	816,969	0.031%
Lockheed Martin	13,400	4,951,300	0.191%
Loews	16,400	840,992	0.032%
Louisiana Pacific	13,400	743,164	0.029%
Lowe's	41,700	7,930,506	0.306%
Lululemon athletica	8,000	2,453,680	0.095%
Lumber Liquidators	10,600	266,272	0.010%
Lumen Technologies	69,610	929,294	0.036%
Lumentum Holdings	6,748	616,430	0.024%
Lyft	9,800	619,164	0.024%
Lyondellbasell Industries	16,200	1,685,610	0.065%
Macerich Company, REIT	11,400	133,380	0.005%
Madison Square Garden Entertainment	6,433	526,219	0.020%
Madison Square Garden Sports	1,933	346,896	0.013%
Magnolia Oil & Gas	27,400	314,552	0.012%
Manhattan Associates	9,000	1,056,420	0.041%
ManpowerGroup	2,900	286,810	0.011%
Marathon Petroleum	33,108	1,770,947	0.068%
Markel	280	319,094	0.012%
MarketAxess Holdings	2,500	1,244,800	0.048%
Marriott	20,356	3,014,927	0.116%
Marriott Vacations Worldwide	5,058	881,002	0.034%
Marsh & McLennan	35,364	4,307,335	0.166%
Martin Marietta Materials	1,700	570,894	0.022%
Marvell Technology Group	32,601	1,596,797	0.062%

Masco	23,400	1,401,660	0.054%
Masimo	3,000	688,980	0.027%
Mastec	9,550	894,835	0.034%
Mastech Digital	24,402	429,719	0.017%
MasterCard	57,305	20,403,445	0.786%
Match	15,123	2,077,598	0.080%
Matson	4,300	286,810	0.011%
Mattel	34,800	693,216	0.027%
Matthews International	2,200	87,010	0.003%
Maxim Integrated Products	17,921	1,637,442	0.063%
Maximus	3,600	320,544	0.012%
MBIA	21,100	202,982	0.008%
McCormick	13,800	1,230,408	0.047%
McDonald's	46,500	10,422,510	0.402%
McGrath RentCorp	3,200	258,080	0.010%
McKesson	11,551	2,252,907	0.087%
MDC Holdings	8,264	490,882	0.019%
Medallia	6,100	170,129	0.007%
Medtronic	75,816	8,956,144	0.345%
Merck	160,234	12,352,439	0.476%
Meredith	5,900	175,702	0.007%
Meritage	6,100	560,712	0.022%
Meritor	29,400	864,948	0.033%
MetLife	53,320	3,241,323	0.125%
Mettler-Toledo International	1,100	1,271,259	0.049%
MGE Energy	5,700	406,923	0.016%
MGIC Investment	28,800	398,880	0.015%
MGM Resorts International	25,200	957,348	0.037%
Microchip Technology	18,294	2,839,595	0.109%
Micron Technology	75,169	6,630,657	0.255%
Microsoft	477,330	112,540,094	4.335%
MicroStrategy	1,200	814,560	0.031%
Mid-America Apartment Communities, REIT	8,943	1,291,011	0.050%
Middleby	6,212	1,029,639	0.040%
Minerals Technologies	10,800	813,456	0.031%
MKS Instruments	2,000	370,840	0.014%
Moderna therapeutics	19,800	2,592,810	0.100%
Modine Manufacturing	34,100	503,657	0.019%
Mohawk Industries	1,831	352,120	0.014%
Molina Healthcare	4,794	1,120,645	0.043%
Molson Coors Beverage	11,600	593,340	0.023%
Mondelez International	96,176	5,629,181	0.217%
MongoDB	4,800	1,283,664	0.049%
Monmouth Real Estate Investment Trust, REIT	22,582	399,476	0.015%
Monolithic Power Systems	2,728	963,557	0.037%
Monster Beverage	25,000	2,277,250	0.088%
Moody's	11,021	3,290,981	0.127%
Morgan Stanley	102,611	7,968,770	0.307%
Morningstar	300	67,512	0.003%
Motorola Solutions	9,994	1,879,372	0.072%
Movado Group	19,000	540,550	0.021%
MSA Safety	1,800	270,036	0.010%
MSCI	5,400	2,264,112	0.087%
MSC Industrial Direct	6,600	595,254	0.023%
MSG Networks	23,300	350,432	0.013%
M&T Bank	3,669	556,257	0.021%
Mueller Water Products	34,704	482,039	0.019%
Murphy Oil	20,800	341,328	0.013%
Murphy USA	2,600	375,856	0.014%
Myers Industries	18,360	362,794	0.014%
NAPCO Security Technologies	11,857	412,979	0.016%
Nasdaq	5,100	752,046	0.029%
National Bank Holdings	13,100	519,808	0.020%
National Fuel Gas Company	11,400	569,886	0.022%
National Instruments	14,850	641,297	0.025%
National Retail Properties, REIT	2,600	114,582	0.004%
National Storage Affiliates Trust, REIT	3,200	127,776	0.005%
Navient	20,500	293,355	0.011%
Navistar	7,300	321,419	0.012%
NBT Bancorp	9,000	359,100	0.014%
NCR	3,200	121,440	0.005%
Nektar Therapeutics	41,600	832,000	0.032%

Neoleukin therapeutics	9,200	113,252	0.004%
NetApp	16,800	1,220,856	0.047%
Netflix	29,241	15,253,860	0.588%
NetScout Systems	5,200	146,432	0.006%
Neurocrine Biosciences	11,100	1,079,475	0.042%
Nevro	2,800	390,600	0.015%
Newell Brands	33,754	903,932	0.035%
New Fortress Energy	4,400	202,004	0.008%
Newmark	24,818	248,304	0.010%
Newmont	45,400	2,736,258	0.105%
New Relic	9,800	602,504	0.023%
News Corp	41,296	1,050,157	0.040%
New York Community Bancorp	34,487	435,226	0.017%
New York Mortgage Trust, REIT	87,200	389,784	0.015%
New York Times	9,700	491,014	0.019%
Nexstar Media	6,067	851,989	0.033%
NextEra Energy	122,800	9,284,908	0.358%
NextGen Healthcare	11,900	215,390	0.008%
Nike	84,600	11,242,494	0.433%
NiSource	32,708	788,590	0.030%
Nordson	3,600	715,248	0.028%
Nordstrom	22,100	836,927	0.032%
Norfolk Southern	16,400	4,403,728	0.170%
Northern Trust	13,400	1,408,474	0.054%
Northfield Bancorp	13,400	213,328	0.008%
Northrop Grumman	9,395	3,040,598	0.117%
Northwest Bancshares	34,800	502,860	0.019%
NortonLifeLock	53,564	1,138,771	0.044%
Norwegian Cruise Line Holdings	20,800	573,872	0.022%
NOV	82,677	1,134,328	0.044%
Novavax	4,200	761,502	0.029%
Novocure	5,700	753,426	0.029%
NOW	30,688	309,642	0.012%
Nuance Communications	26,700	1,165,188	0.045%
Nucor	15,700	1,260,239	0.049%
Nurix therapeutics	7,000	217,630	0.008%
nVent Electric	14,246	397,606	0.015%
NVIDIA	38,900	20,769,877	0.800%
NVR	270	1,271,951	0.049%
NXP Semiconductors	17,688	3,561,302	0.137%
Occidental Petroleum	38,200	1,016,884	0.039%
Oceaneering International	31,700	362,014	0.014%
OGE Energy	17,500	566,300	0.022%
O-I Glass	28,500	420,090	0.016%
Okta	8,052	1,774,902	0.068%
Old Dominion Freight Line	9,150	2,199,752	0.085%
Old National Bancorp	13,112	253,586	0.010%
Old Republic International	14,087	307,660	0.012%
Omniceil	7,500	974,025	0.038%
Omnicom	11,000	815,650	0.031%
ONE Gas	9,800	753,718	0.029%
One Liberty Properties, REIT	8,998	200,385	0.008%
OneMain Holdings	8,000	429,760	0.017%
ONEOK	18,400	932,144	0.036%
ON Semiconductor	23,730	987,405	0.038%
Onto Innovation	2,100	137,991	0.005%
OPKO Health	29,300	125,697	0.005%
Option Care Health	38,450	682,103	0.026%
Oracle	106,200	7,452,054	0.287%
OraSure Technologies	55,600	648,852	0.025%
O'Reilly Automotive	6,300	3,195,675	0.123%
Otis Worldwide	33,869	2,318,333	0.089%
Otter Tail	2,600	120,042	0.005%
Owens Corning	5,700	524,913	0.020%
PACCAR	31,062	2,886,281	0.111%
Pacific Premier Bancorp	19,500	847,080	0.033%
Packaging Corporation of America	9,500	1,277,560	0.049%
Pagerduty	5,800	233,334	0.009%
Palo Alto Networks	7,100	2,286,626	0.088%
Papa John's International	7,100	629,344	0.024%
Parker-Hannifin	9,013	2,842,971	0.110%
Park National	4,115	532,070	0.020%

Par Pacific Holdings	30,800	434,896	0.017%
Paychex	17,387	1,704,274	0.066%
Paycom Software	4,037	1,493,932	0.058%
Paylocity Holding	5,000	899,150	0.035%
PayPal Holdings	74,500	18,091,580	0.697%
Pebblebrook Hotel Trust, REIT	10,179	247,248	0.010%
Pegasystems	400	45,736	0.002%
Peloton Interactive	17,600	1,978,944	0.076%
Pennant	12,050	551,890	0.021%
Penn National Gaming	13,326	1,397,098	0.054%
PennyMac Financial Services	11,000	735,570	0.028%
Peoples Bancorp	2,645	87,735	0.003%
Peoples United Financial	27,077	484,678	0.019%
PepsiCo	86,380	12,218,451	0.471%
Performance Food	13,300	766,213	0.030%
PerkinElmer	4,635	594,624	0.023%
Perrigo	10,298	416,760	0.016%
Perspecta	11,331	329,166	0.013%
PetMed Express	11,200	393,960	0.015%
Pfizer	344,396	12,477,467	0.481%
PG&E	77,400	906,354	0.035%
PGT Innovations	22,700	573,175	0.022%
Philip Morris International	86,500	7,676,010	0.296%
Phillips 66	18,874	1,538,986	0.059%
Pinnacle Financial Partners	6,500	576,290	0.022%
Pinnacle West Capital	16,300	1,326,005	0.051%
Pinterest	35,500	2,628,065	0.101%
Pioneer Natural Resources	13,600	2,159,952	0.083%
Pioneer Power Solutions	46,100	223,585	0.009%
Planet Fitness	7,461	576,735	0.022%
Plexus	6,000	551,040	0.021%
Plug Power	35,600	1,275,904	0.049%
PNC Financial Services Group	32,149	5,639,256	0.217%
Polaris	3,200	427,200	0.016%
Pool	2,705	933,874	0.036%
Popular	17,580	1,236,226	0.048%
Post Holdings	4,020	424,994	0.016%
Power Integrations	6,000	488,880	0.019%
PPD	15,995	605,251	0.023%
PPG Industries	21,143	3,176,947	0.122%
PPL	39,200	1,130,528	0.044%
Preferred Apartment Communities, REIT	33,300	328,005	0.013%
Prestige Consumer Healthcare	5,400	238,032	0.009%
Principal Financial Group	14,500	869,420	0.033%
Procter & Gamble	148,993	20,178,122	0.777%
Progressive	40,185	3,842,088	0.148%
Prologis, REIT	44,608	4,728,448	0.182%
Proofpoint	8,150	1,025,189	0.039%
Prosperity Bancshares	5,700	426,873	0.016%
Protagonist Therapeutics	5,300	137,270	0.005%
Prothena	146	3,668	0.000%
Prudential Financial	18,900	1,721,790	0.066%
Psychemedics	3,075	19,065	0.001%
PTC	10,880	1,497,632	0.058%
Public Service Enterprise	31,700	1,908,657	0.074%
Public Storage, REIT	8,094	1,997,275	0.077%
Pulte Group	1,740	91,246	0.004%
PVH	6,900	729,330	0.028%
Qorvo	3,800	694,260	0.027%
Quaker Chemical	1,000	243,770	0.009%
Qualcomm	75,900	10,063,581	0.388%
Quanta Services	15,250	1,341,695	0.052%
Quest Diagnostics	8,400	1,078,056	0.042%
Quidel	6,200	793,166	0.031%
Radian	11,000	255,750	0.010%
Radius Health	22,800	475,608	0.018%
Raymond James Financial	8,925	1,093,848	0.042%
Rayonier, REIT	14,740	475,365	0.018%
Raytheon Technologies	82,399	6,366,971	0.245%
RBC Bearings	3,300	649,341	0.025%
RealPage	6,500	566,800	0.022%
Realty Income, REIT	21,200	1,346,200	0.052%

Redfin	12,600	839,034	0.032%
Redwood Trust, REIT	69,800	726,618	0.028%
Regal Beloit	6,000	856,080	0.033%
Regency Centers, REIT	2,700	153,117	0.006%
Regeneron Pharmaceuticals	6,200	2,933,468	0.113%
Regions Financial	72,756	1,503,139	0.058%
Reinsurance Group of America	2,200	277,310	0.011%
REI - SECURITY LENDING COLLATERAL	1,353,678	13,536,781	0.521%
Reliance Steel & Aluminum	5,200	791,908	0.031%
RenaissanceRe Holdings	4,592	735,868	0.028%
Renasant	9,275	383,800	0.015%
Renewable Energy	7,368	486,583	0.019%
Rent-A-Center	17,600	1,014,816	0.039%
Repligen	3,356	652,440	0.025%
Replimune	8,000	244,080	0.009%
Republic Services	4,397	436,842	0.017%
ResMed	5,700	1,105,914	0.043%
Retail Opportunity Investments, REIT	39,300	623,691	0.024%
Rexnord	19,900	937,091	0.036%
RH	2,800	1,670,480	0.064%
RingCentral	4,500	1,340,460	0.052%
Rite Aid	17,620	360,505	0.014%
RMR	4,631	188,991	0.007%
Robert Half International	8,600	671,402	0.026%
Rockwell Automation	9,200	2,442,048	0.094%
Rocky Brands	3,200	172,992	0.007%
Roku	7,507	2,445,555	0.094%
Rollins	21,625	744,333	0.029%
Roper Technologies	7,500	3,025,050	0.117%
Ross Stores	28,200	3,381,462	0.130%
Royal Caribbean Cruises	10,200	873,222	0.034%
Royal Gold	8,100	871,722	0.034%
RPM	14,000	1,285,900	0.050%
Rush Enterprises	5,800	289,014	0.011%
Ryder System	6,800	514,420	0.020%
Ryman Hospitality Properties, REIT	6,568	509,086	0.020%
Safehold, REIT	2,500	175,250	0.007%
Safety Insurance Group	6,300	530,775	0.020%
SAIC	2,900	242,411	0.009%
Salesforce.com	59,233	12,549,696	0.483%
Sangamo Therapeutics	27,782	348,108	0.013%
Sanmina	4,602	190,431	0.007%
Santander Consumer USA Holdings	26,700	722,502	0.028%
Sarepta Therapeutics	6,632	494,283	0.019%
SBA Communications, REIT	5,000	1,387,750	0.053%
Schlumberger	87,593	2,381,654	0.092%
Scholar Rock Holding	11,400	577,524	0.022%
Scholastic	3,800	114,418	0.004%
Scotts Miracle Gro	2,300	563,431	0.022%
Seacoast Banking	13,500	489,240	0.019%
Seagate Technology	17,500	1,343,125	0.052%
Seagen	11,300	1,569,118	0.060%
Sealed Air	27,200	1,246,304	0.048%
SEI Investments	6,000	365,580	0.014%
Selective Insurance	4,000	290,160	0.011%
Selectquote	8,300	244,933	0.009%
Sempra Energy	18,851	2,499,266	0.096%
Semtech	3,700	255,300	0.010%
Sensata Technologies Holding	4,200	243,390	0.009%
Seritage Growth Properties, REIT	22,300	409,205	0.016%
Service Corporation International	8,200	418,610	0.016%
ServiceNow	12,800	6,401,408	0.247%
Shenandoah Telecommunications	3,200	156,192	0.006%
Sherwin-Williams	5,800	4,280,458	0.165%
Signature Bank	3,900	881,790	0.034%
Simmons First National	12,388	367,552	0.014%
Simon Property Group, REIT	16,438	1,870,151	0.072%
Simply Good Foods	20,000	608,400	0.023%
SiNtx Technologies	132,200	247,214	0.010%
SiriusPoint	34,416	350,011	0.013%
SITE Centers, REIT	54,600	740,376	0.029%
SiTime	5,000	493,000	0.019%

Six Flags Entertainment	17,600	817,872	0.032%
Skechers USA	20,000	834,200	0.032%
Skyworks Solutions	8,479	1,555,727	0.060%
Slack Technologies	31,000	1,259,530	0.049%
Sleep Number	4,650	667,229	0.026%
SL Green Realty, REIT	12,155	850,728	0.033%
SLM Corporation	56,100	1,008,117	0.039%
Smartsheet	17,700	1,131,384	0.044%
Snap Inc.	59,043	3,087,358	0.119%
Snap-On	4,200	969,108	0.037%
SolarEdge Technologies	4,300	1,235,992	0.048%
Sonoco Products	3,400	215,220	0.008%
Southern Company	73,200	4,550,112	0.175%
South Jersey Industries	7,800	176,124	0.007%
South State	9,320	731,713	0.028%
Southwest Airlines	37,385	2,282,728	0.088%
Southwest Gas Holdings	1,991	136,802	0.005%
S&P Global	15,600	5,504,772	0.212%
Spire	15,000	1,108,350	0.043%
Spirit AeroSystems Holdings	13,100	637,315	0.025%
Splunk	13,494	1,828,167	0.070%
SpringWorks therapeutics	6,800	500,276	0.019%
Square	24,794	5,629,478	0.217%
SS&C Technologies Holdings	15,770	1,101,850	0.042%
STAG Industrial, REIT	29,700	998,217	0.038%
Stamps.com	3,100	618,481	0.024%
Stanley Black & Decker	9,780	1,952,773	0.075%
Starbucks	80,800	8,829,016	0.340%
Startek	12,400	98,580	0.004%
Starwood Property Trust, REIT	33,800	836,212	0.032%
State Auto Financial	12,700	250,317	0.010%
State Street	24,430	2,052,364	0.079%
S&T Bancorp	8,400	281,400	0.011%
Steel Dynamics	12,900	654,804	0.025%
Stepan	2,200	279,642	0.011%
Stericycle	2,200	148,522	0.006%
STERIS	5,500	1,047,640	0.040%
Stitch Fix	7,700	381,458	0.015%
St. Joe	10,900	467,610	0.018%
Stoke therapeutics	2,100	81,564	0.003%
Strategic Education	2,200	202,202	0.008%
Stryker	20,920	5,095,694	0.196%
Sun Communities, REIT	7,986	1,198,219	0.046%
Sunrun	12,500	756,000	0.029%
Surgalign Holdings	42,400	92,432	0.004%
Surgery Partners	4,633	205,057	0.008%
Surmodics	4,900	274,743	0.011%
SVB Financial Group	3,500	1,727,810	0.067%
Synchrony Financial	44,985	1,829,090	0.070%
Synopsys	13,319	3,300,182	0.127%
Synovus Financial	5,728	262,056	0.010%
Sysco	28,500	2,244,090	0.086%
Take-Two Interactive Software	7,400	1,307,580	0.050%
Tapestry	29,800	1,228,058	0.047%
Targa Resources	21,900	695,325	0.027%
Target	27,000	5,347,890	0.206%
Taylor Morrison Home	11,779	362,911	0.014%
TCF Financial	14,424	670,139	0.026%
TechnipFMC	29,702	229,299	0.009%
TE Connectivity	16,138	2,083,577	0.080%
TEGNA	5,100	96,033	0.004%
Teladoc Health	8,500	1,544,875	0.060%
Teledyne Technologies	4,600	1,902,790	0.073%
Teleflex	5,200	2,160,392	0.083%
Teradyne	10,373	1,262,187	0.049%
Terex	7,900	363,953	0.014%
Terminix Global Holdings	6,900	328,923	0.013%
Terreno Realty, REIT	12,200	704,794	0.027%
Tesla	47,755	31,896,997	1.229%
Tetra Tech	5,825	790,569	0.030%
Texas Instruments	62,300	11,774,077	0.454%
Textron	24,000	1,345,920	0.052%

TG Therapeutics		9,000	433,800	0.017%	
The Cheesecake Factory		8,800	514,888	0.020%	
The GEO Group, REIT		25,015	194,116	0.007%	
The Hackett Group		3,420	56,054	0.002%	
Theravance Biopharma		14,871	303,517	0.012%	
Thermo Fisher Scientific		26,178	11,947,116	0.460%	
Thermon Group Holdings		13,400	261,166	0.010%	
The Trade Desk		3,000	1,954,980	0.075%	
The Travelers Companies		15,523	2,334,659	0.090%	
Thor Industries		3,900	525,486	0.020%	
Timken		6,600	535,722	0.021%	
TimkenSteel		27,400	321,950	0.012%	
Tivity Health		11,507	256,836	0.010%	
TJX		86,700	5,735,205	0.221%	
T-Mobile US		36,945	4,628,839	0.178%	
Tootsie Roll Industries		1,948	64,528	0.002%	
TopBuild		7,133	1,493,864	0.058%	
Toro		6,300	649,782	0.025%	
Towne Bank/Portsmouth VA		7,900	240,160	0.009%	
TPG RE Finance Trust, REIT		17,200	192,640	0.007%	
Tracon Pharmaceuticals		22,400	184,352	0.007%	
Tractor Supply		4,600	814,568	0.031%	
Tradeweb Markets		11,509	851,666	0.033%	
Trane Technologies		15,500	2,566,180	0.099%	
Transdigm Group		3,600	2,116,512	0.082%	
TransUnion		13,200	1,188,000	0.046%	
Travel + Leisure		12,230	747,987	0.029%	
TreeHouse Foods		12,154	634,925	0.024%	
Trex		11,700	1,071,018	0.041%	
Trimble		14,700	1,143,513	0.044%	
Tri Pointe Homes		27,300	555,828	0.021%	
Triumph Group		31,600	580,808	0.022%	
TRP Government Reserve	0.04	14,376,363	14,376,363	0.554%	
TrueBlue		11,000	242,220	0.009%	
Truist Financial		73,258	4,272,407	0.165%	
TTM Technologies		57,400	832,300	0.032%	
Tupperware Brands		5,400	142,614	0.005%	
Turtle Beach		6,300	168,021	0.006%	
Twilio		11,186	3,811,741	0.147%	
Twist Bioscience		6,300	780,318	0.030%	
Twitter		42,700	2,717,001	0.105%	
Two Harbors Investment, REIT		140,100	1,026,933	0.040%	
Tyler Technologies		1,350	573,116	0.022%	
Tyson Foods		19,554	1,452,862	0.056%	
Uber Technologies		71,400	3,892,014	0.150%	
Ubiquiti		900	268,470	0.010%	
UDR, REIT		9,479	415,749	0.016%	
UGI		17,700	725,877	0.028%	
Ulta Beauty		3,700	1,143,929	0.044%	
Ultragenyx Pharmaceutical		12,500	1,423,250	0.055%	
UMB Financial		7,896	729,038	0.028%	
Unifi		8,132	224,118	0.009%	
Union Pacific		38,255	8,431,785	0.325%	
United Airlines Holdings		24,215	1,393,331	0.054%	
United Bankshares		6,800	262,344	0.010%	
United Fire Group		4,300	149,640	0.006%	
UnitedHealth Group		59,422	22,109,144	0.852%	
United Natural Foods		19,200	632,448	0.024%	
United Rentals		1,300	428,103	0.016%	
United Therapeutics		3,200	535,264	0.021%	
Univar Solutions		5,000	107,700	0.004%	
Universal Health Services		8,900	1,187,171	0.046%	
Unum Group		34,100	949,003	0.037%	
UPS		48,300	8,210,517	0.316%	
Upwork		8,300	371,591	0.014%	
Urban Edge Properties, REIT		54,692	903,512	0.035%	
Urban Outfitters		8,800	327,272	0.013%	
U.S. Bancorp		70,955	3,924,521	0.151%	
US Foods Holding		30,000	1,143,600	0.044%	
U.S. Physical Therapy		3,800	395,580	0.015%	
U.S. Treasury Bill	0.06	12/30/21	1,280,000	1,279,515	0.049%
Vail Resorts		2,300	670,818	0.026%	

Valero Energy	20,514	1,468,802	0.057%
Valvoline	20,587	536,703	0.021%
Vapotherm	7,900	189,758	0.007%
Varex Imaging	22,260	456,107	0.018%
Varian Medical Systems	5,600	988,568	0.038%
Vector Group	34,655	483,437	0.019%
Veeva Systems	9,400	2,455,656	0.095%
Ventas, REIT	10,218	545,028	0.021%
Veoneer	30,500	746,640	0.029%
VEREIT, REIT	33,675	1,300,529	0.050%
VeriSign	7,400	1,470,824	0.057%
Verisk Analytics	6,500	1,148,485	0.044%
Verizon Communications	240,811	14,003,160	0.539%
Vertex Pharmaceuticals	17,500	3,760,575	0.145%
V. F.	26,000	2,077,920	0.080%
ViacomCBS	31,704	1,429,850	0.055%
Viasat	20,600	990,242	0.038%
Viatis	45,561	636,487	0.025%
VICI Properties, REIT	8,800	248,512	0.010%
Vicor	9,400	799,282	0.031%
Vir Biotechnology	9,036	463,276	0.018%
Virgin Galactic Holdings	18,600	569,718	0.022%
Virtus Investment Partners	4,475	1,053,863	0.041%
Visa	109,060	23,091,274	0.890%
Vishay Intertechnology	17,520	421,882	0.016%
Visteon	4,900	597,555	0.023%
Vistra	22,900	404,872	0.016%
VMware	6,100	917,745	0.035%
Vontier	7,900	239,133	0.009%
Vornado Realty Trust, REIT	3,378	153,327	0.006%
Voya Financial	14,800	941,872	0.036%
VSE	4,600	181,700	0.007%
Vulcan Materials	9,166	1,546,763	0.060%
Wabtec	6,688	529,422	0.020%
Waddell & Reed Financial	6,451	161,598	0.006%
Walgreens Boots Alliance	36,800	2,020,320	0.078%
Wal-Mart	81,400	11,056,562	0.426%
Walt Disney	117,424	21,667,076	0.835%
Washington Federal	5,542	170,694	0.007%
Washington Real Estate Investment Trust, REIT	21,200	468,520	0.018%
Waste Management	17,160	2,213,983	0.085%
Waters	4,100	1,165,097	0.045%
Watsco	600	156,450	0.006%
Watts Water Technologies	1,900	225,739	0.009%
Wayfair	5,718	1,799,741	0.069%
Webster Financial	18,595	1,024,770	0.039%
Wec Energy	18,208	1,704,087	0.066%
Weingarten Realty Investors, REIT	44,275	1,191,440	0.046%
Welbilt	17,700	287,625	0.011%
Wells Fargo	265,334	10,366,599	0.399%
Welltower, REIT	29,600	2,120,248	0.082%
Wendy's	22,775	461,422	0.018%
Werner Enterprises	5,475	258,256	0.010%
WesBanco	10,600	382,236	0.015%
Western Alliance Bancorp	6,400	604,416	0.023%
Western Digital	14,775	986,231	0.038%
Western Union	25,751	635,020	0.024%
West Pharmaceutical Services	5,200	1,465,256	0.056%
Westrock	21,076	1,097,006	0.042%
Westwood Holdings Group	10,500	151,830	0.006%
WEX	1,400	292,908	0.011%
Weyerhaeuser, REIT	72,425	2,578,330	0.099%
Whirlpool	4,022	886,248	0.034%
Whitestone REIT, REIT	58,900	571,330	0.022%
Williams Companies	94,385	2,235,981	0.086%
Williams-Sonoma	7,800	1,397,760	0.054%
Willis Towers Watson	11,606	2,656,381	0.102%
WillScot Mobile Mini Holdings	50,885	1,412,059	0.054%
Winnebago	14,000	1,073,940	0.041%
Woodward	3,600	434,268	0.017%
Workday	14,600	3,627,078	0.140%
Workiva	3,000	264,780	0.010%

World Fuel Services	18,600	654,720	0.025%
WP Carey, REIT	22,300	1,577,948	0.061%
W. R. Grace	7,500	448,950	0.017%
WSFS Financial	3,000	149,370	0.006%
W. W. Grainger	3,200	1,282,976	0.049%
Wyndham Hotels & Resorts	7,730	539,399	0.021%
Wynn Resorts	12,200	1,529,514	0.059%
XCEL Energy	32,330	2,150,268	0.083%
Xencor	14,900	641,594	0.025%
Xerox Holdings	25,971	630,316	0.024%
Xilinx	18,300	2,267,370	0.087%
XPEL	4,500	233,685	0.009%
XPO Logistics	8,400	1,035,720	0.040%
Xylem	12,800	1,346,304	0.052%
Yellow	63,700	559,923	0.022%
YETI Holdings	1,900	137,199	0.005%
Yum! Brands	15,100	1,633,518	0.063%
Zebra Technologies	1,650	800,547	0.031%
Zendesk	15,200	2,015,824	0.078%
Zillow	5,700	748,866	0.029%
Zillow	10,600	1,374,184	0.053%
Zimmer Biomet Holdings	11,060	1,770,485	0.068%
Zions Bancorporation	10,901	599,119	0.023%
Zoetis	29,000	4,566,920	0.176%
Zoom Video Communications	14,900	4,787,221	0.184%
Zscaler	4,000	686,680	0.026%
Zynga	69,900	713,679	0.027%

Total Investments in Securities	2,607,869,121
--	----------------------

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 6/21	20	6/18/2021	2,222,500	(106,723)	0.086%
S&P500 EMINI FUT 6/21	74	6/18/2021	14,679,380	188,448	0.565%

Total Futures Contracts	81,725
--------------------------------	---------------

NET ASSETS **2,595,845,239**

NET ASSET VALUE PER SHARE

Total Equity Market Index Fund Shares **44.55**
(\$2,595,845,239 / 58,266,764 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.