

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1st Source			3,864	179,290	0.009%
3M			35,400	6,136,236	0.316%
AAON			8,345	418,752	0.022%
Abbott Laboratories			100,129	8,420,849	0.434%
AbbVie			100,300	7,293,816	0.376%
Abiomed			3,100	807,519	0.042%
Acadia Healthcare			9,600	335,520	0.017%
ACADIA Pharmaceuticals			26,300	702,999	0.036%
Accelaron Pharma			10,800	443,664	0.023%
Accenture			40,489	7,481,153	0.386%
Acco Brands			16,767	131,956	0.007%
Activision Blizzard			54,508	2,572,778	0.133%
Adobe			27,580	8,126,447	0.419%
Adtalem Global Education			6,700	301,835	0.016%
ADTRAN			12,900	196,725	0.010%
Advance Auto Parts			4,950	762,993	0.039%
Advanced Energy Industries			3,600	202,572	0.010%
Advanced Micro Devices			53,900	1,636,943	0.084%
AdvanSix			8,601	210,122	0.011%
Aegion			12,400	228,160	0.012%
Aerojet Rocketdyne Holdings			13,500	604,395	0.031%
AES			29,655	497,018	0.026%
Affiliated Managers Group			4,000	368,560	0.019%
Aflac			41,600	2,280,096	0.118%
AGCO			6,500	504,205	0.026%
Agilent Technologies			24,487	1,828,444	0.094%
Agios Pharmaceuticals			7,800	389,064	0.020%
Agree Realty, REIT			3,000	192,150	0.010%
A.H. Belo			15,280	56,383	0.003%
AIMCO, REIT			15,057	754,657	0.039%
Aimmune Therapeutics			10,700	222,774	0.011%
Air Products & Chemicals			13,800	3,123,906	0.161%
Akamai Technologies			14,500	1,162,030	0.060%
Akorn			76,300	392,945	0.020%
Alaska Air Group			12,400	792,484	0.041%
Albemarle			4,100	288,681	0.015%
Alexander & Baldwin, REIT			12,498	288,704	0.015%
Alexandria Real Estate, REIT			10,600	1,495,554	0.077%
Alexion Pharmaceuticals			14,080	1,844,198	0.095%
Alico			3,090	93,751	0.005%
Align Technology			7,000	1,915,900	0.099%
Alkermes			14,502	326,875	0.017%
Alleghany			46	31,331	0.002%
Allegheny Technologies			7,743	195,124	0.010%
Allegion			8,766	969,081	0.050%
Allergan			22,657	3,793,462	0.196%
ALLETE			5,333	443,759	0.023%
Alliance Data Systems			2,500	350,325	0.018%
Alliant Energy			18,400	903,072	0.047%
Allstate			20,200	2,054,138	0.106%
Ally Financial			45,500	1,410,045	0.073%
Alnylam Pharmaceuticals			9,150	663,924	0.034%
Alphabet Class A			19,245	20,838,486	1.074%
Alphabet Class C			19,685	21,277,713	1.097%
Altria Group			121,700	5,762,495	0.297%
Amazon.com			26,350	49,897,151	2.572%
AMC Networks			3,500	190,715	0.010%
Amcor			45,900	527,391	0.027%
Ameren			15,800	1,186,738	0.061%
American Airlines			32,200	1,050,042	0.054%
American Campus Communities, REIT			15,300	706,248	0.036%
American Eagle Outfitters			33,250	561,925	0.029%
American Electric Power			29,340	2,582,213	0.133%
American Express			40,300	4,974,632	0.256%
American Financial Group			7,350	753,155	0.039%

American International Group	61,100	3,255,408	0.168%
American States Water Company	6,500	489,060	0.025%
American Tower, REIT	26,020	5,319,789	0.274%
American Water Works	15,200	1,763,200	0.091%
Ameriprise Financial	10,900	1,582,244	0.082%
AmerisourceBergen	10,064	858,057	0.044%
AMETEK	10,325	937,923	0.048%
Amgen	39,960	7,363,829	0.380%
Amkor Technology	1,300	9,698	0.000%
AMN Healthcare Services	7,752	420,546	0.022%
Ampco Pittsburgh	2,300	9,269	0.000%
Amphenol	15,000	1,439,100	0.074%
Anadarko Petroleum	32,958	2,325,516	0.120%
Analog Devices	21,605	2,438,556	0.126%
ANGI Homeservices	27,500	357,775	0.018%
Anika Therapeutics	10,300	418,386	0.022%
Annaly Capital Management, REIT	42,400	387,112	0.020%
Ansys	6,441	1,319,246	0.068%
Anthem	15,804	4,460,047	0.230%
Aon	15,158	2,925,191	0.151%
A.O. Smith	13,100	617,796	0.032%
Apache	29,186	845,518	0.044%
Apergy	7,400	248,196	0.013%
Apollo Commercial Real Estate Finance, REIT	37,100	682,269	0.035%
Apple	280,755	55,567,030	2.864%
Applied Materials	67,078	3,012,473	0.155%
AptarGroup	3,200	397,888	0.021%
Aptiv	17,900	1,446,857	0.075%
Aqua America	14,646	605,905	0.031%
Aramark	14,700	530,082	0.027%
ARC Document Solutions	13,000	26,520	0.001%
Arch Capital Group	9,300	344,844	0.018%
Archer-Daniels-Midland	31,872	1,300,378	0.067%
Archrock	58,445	619,517	0.032%
Arconic	18,700	482,834	0.025%
Arcosa	3,700	139,231	0.007%
Arista Networks	4,100	1,064,442	0.055%
Armstrong Worldwide Industries	2,800	272,160	0.014%
Array BioPharma	33,500	1,552,055	0.080%
Arrow Electronics	5,600	399,112	0.021%
Arthur J. Gallagher	9,200	805,828	0.042%
A. Schulman	5,500	2,877	0.000%
Aspen Technology	4,700	584,116	0.030%
Associated Banc-Corp	8,467	178,992	0.009%
Assurant	4,500	478,710	0.025%
Assured Guaranty	10,400	437,632	0.023%
Atmos Energy	7,900	833,924	0.043%
ATN International	2,000	115,460	0.006%
AT&T	450,513	15,096,691	0.778%
Autodesk	10,800	1,759,320	0.091%
Autoliv	6,600	465,366	0.024%
Automatic Data Processing	26,800	4,430,844	0.228%
Autonation	2,300	96,462	0.005%
AutoZone	2,400	2,638,728	0.136%
AvalonBay Communities, REIT	8,386	1,703,867	0.088%
Avanos Medical	2,831	123,460	0.006%
Avery Dennison	6,200	717,216	0.037%
Avis Budget Group	11,300	397,308	0.020%
Avista	14,000	624,400	0.032%
Avnet	9,748	441,292	0.023%
Avon	101,100	392,268	0.020%
AVX	2,700	44,820	0.002%
Axalta Coating Systems	10,100	300,677	0.015%
Axcelis Technologies	29,878	449,664	0.023%
Axis Capital Holdings	11,700	697,905	0.036%
Axon Enterprise	17,900	1,149,359	0.059%
AZZ	4,700	216,294	0.011%
Babcock & Wilcox Enterprises	1,200	411	0.000%
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Baker Hughes A Ge	33,723	830,597	0.043%
Ball	30,900	2,162,691	0.111%
BancorpSouth Bank	4,800	139,392	0.007%

Bank of America	571,244	16,566,076	0.854%
Bank of Hawaii	5,500	456,005	0.024%
Bank of New York Mellon	62,160	2,744,364	0.141%
Bank OZK	5,700	171,513	0.009%
BankUnited	17,200	580,328	0.030%
Barnes Group	3,000	169,020	0.009%
Barrett Business	2,500	206,500	0.011%
Baxter International	28,400	2,325,960	0.120%
BB&T	46,320	2,275,702	0.117%
Beacon Roofing Supply	6,400	235,008	0.012%
Beazer Homes USA	5,880	56,507	0.003%
Becton, Dickinson & Company	18,102	4,561,885	0.235%
Bed Bath & Beyond	16,600	192,892	0.010%
Belden	3,500	208,495	0.011%
Benchmark Electronics	1,275	32,028	0.002%
Berkshire Hathaway	128,400	27,371,028	1.411%
Berkshire Hills Bancorp	8,900	279,371	0.014%
Berry Global	6,500	341,835	0.018%
Best Buy	12,400	864,652	0.045%
BGC Partners	53,500	279,805	0.014%
Big Lots	3,700	105,857	0.005%
Biogen	13,810	3,229,745	0.166%
BioMarin Pharmaceutical	10,500	899,325	0.046%
Bio-Rad Laboratories	1,600	500,144	0.026%
Bioscrip	25,000	65,000	0.003%
Bio-Techne	3,200	667,168	0.034%
Black Hills	9,900	773,883	0.040%
Black Knight	13,363	803,784	0.041%
BlackRock	7,600	3,566,680	0.184%
Bluebird Bio	5,200	661,440	0.034%
Blueprint Medicines	11,000	1,037,630	0.053%
Boeing	35,400	12,885,954	0.664%
BOK Financial	1,115	84,160	0.004%
Booking Holdings	3,166	5,935,332	0.306%
Booz Allen Hamilton	17,000	1,125,570	0.058%
Borg-Warner	11,800	495,364	0.026%
Boston Beer	1,200	453,312	0.023%
Boston Properties, REIT	9,800	1,264,200	0.065%
Boston Scientific	81,939	3,521,738	0.182%
Boyd Gaming	8,400	226,296	0.012%
Brandywine Realty Trust, REIT	44,800	641,536	0.033%
Bridge Bancorp	2,400	70,704	0.004%
Briggs & Stratton	400	4,096	0.000%
Bright Horizons Family Solutions	3,047	459,701	0.024%
Brighthouse Financial	15,129	555,083	0.029%
Brinker	11,225	441,704	0.023%
Brinks Company	4,100	332,838	0.017%
Bristol-Myers Squibb	100,400	4,553,140	0.235%
Broadcom	27,249	7,843,897	0.404%
Broadridge Financial Solutions	6,125	782,040	0.040%
Brooks Automation	24,654	955,343	0.049%
Brown-Forman	20,400	1,130,772	0.058%
Bruker	15,300	764,235	0.039%
Brunswick	9,200	422,188	0.022%
Bunge Limited	23,900	1,331,469	0.069%
Burlington Stores	10,800	1,837,620	0.095%
BWX Technologies	17,450	909,145	0.047%
Cable One	670	784,563	0.040%
Cabot	2,600	124,046	0.006%
Cabot Microelectronics	3,244	357,100	0.018%
Cabot Oil & Gas	29,000	665,840	0.034%
CACI International	1,300	265,967	0.014%
Cadence Design Systems	23,100	1,635,711	0.084%
California Water Service Group	3,225	163,282	0.008%
Callon Petroleum	42,300	278,757	0.014%
Camden Property Trust, REIT	5,800	605,462	0.031%
Campbell Soup	10,800	432,756	0.022%
Cantel Medical	4,100	330,624	0.017%
Capital One Financial	30,027	2,724,650	0.140%
Capitol Federal Financial	18,400	253,368	0.013%
Capstead Mortgage, REIT	30,400	253,840	0.013%
Cara Therapeutics	15,700	337,550	0.017%

Cardinal Health	16,305	767,966	0.040%
Carlisle Companies	2,800	393,148	0.020%
CarMax	12,158	1,055,679	0.054%
Carnival	25,700	1,196,335	0.062%
Carpenter Technology	10,500	503,790	0.026%
Cars.com	14,333	282,647	0.015%
Carters	4,300	419,422	0.022%
Casey's General Stores	2,300	358,777	0.018%
Caterpillar	35,600	4,851,924	0.250%
Cavco Industries	2,140	337,136	0.017%
Cboe Global Markets	8,300	860,129	0.044%
CBRE Group	17,900	918,270	0.047%
CBS	19,929	994,457	0.051%
CDK Global	15,766	779,471	0.040%
CDW Corp/DE	6,100	677,100	0.035%
Celanese	10,700	1,153,460	0.059%
Celgene	48,600	4,492,584	0.232%
Centene	27,020	1,416,929	0.073%
Centennial Resource Development	28,000	212,520	0.011%
CenterPoint Energy	25,300	724,339	0.037%
CenterState Bank	14,190	326,796	0.017%
CenturyLink	49,461	581,661	0.030%
Cerner	20,500	1,502,650	0.077%
Cerus	14,400	80,928	0.004%
CF Industries	22,540	1,052,843	0.054%
Charles River Laboratories International	4,068	577,249	0.030%
Charles Schwab	77,119	3,099,413	0.160%
Charter Communications	13,747	5,432,539	0.280%
Chart Industries	6,000	461,280	0.024%
Chatham Lodging Trust, REIT	40,600	766,122	0.039%
Chemical Financial	9,591	394,286	0.020%
Chemours	15,681	376,344	0.019%
Cheniere Energy	2,100	143,745	0.007%
Chevron	124,033	15,434,667	0.795%
Chipotle Mexican Grill	1,970	1,443,774	0.074%
C.H. Robinson Worldwide	8,547	720,939	0.037%
Chubb	32,466	4,781,917	0.246%
Church & Dwight	13,100	957,086	0.049%
Ciena	3,999	164,479	0.008%
Cigna	24,042	3,787,817	0.195%
Cimarex Energy	6,344	376,390	0.019%
CIM Commercial Trust, REIT	2,811	57,963	0.003%
Cincinnati Bell	17,309	85,680	0.004%
Cincinnati Financial	12,469	1,292,661	0.067%
Cintas	5,200	1,233,908	0.064%
Cirrus Logic	8,200	358,340	0.018%
Cisco Systems	289,832	15,862,505	0.818%
CIT Group	12,900	677,766	0.035%
Citigroup	165,325	11,577,710	0.597%
Citizens Financial	23,500	830,960	0.043%
Citrix Systems	7,670	752,734	0.039%
Clearwater Paper	6,964	128,764	0.007%
Cleveland-Cliffs	22,000	234,740	0.012%
Clorox	3,600	551,196	0.028%
CME Group	20,614	4,001,384	0.206%
CMS Energy	13,100	758,621	0.039%
CNA Financial	10,700	503,649	0.026%
CNO Financial Group	16,800	280,224	0.014%
CNX Resources	28,500	208,335	0.011%
Coca-Cola	253,200	12,892,944	0.664%
Coca-Cola Consolidated	2,500	748,125	0.039%
Cognex	11,200	537,376	0.028%
Cognizant Technology Solutions	36,600	2,320,074	0.120%
Coherent	1,494	203,737	0.011%
Cohu	30,327	467,946	0.024%
Colgate-Palmolive	52,200	3,741,174	0.193%
Columbia Banking System	12,100	437,778	0.023%
Columbia Sportswear	4,600	460,736	0.024%
Comcast	287,119	12,139,391	0.626%
Comerica	8,716	633,130	0.033%
Commercial Metals	15,200	271,320	0.014%
Community Bank System	1,838	121,014	0.006%

Commvault Systems	4,300	213,366	0.011%
Compass Minerals	9,000	494,550	0.025%
Conagra Brands	56,425	1,496,391	0.077%
Concho Resources	18,548	1,913,783	0.099%
Conduent	39,277	376,666	0.019%
Conns	10,200	181,764	0.009%
ConocoPhillips	64,049	3,906,989	0.201%
CONSOL Energy	7,225	192,257	0.010%
Consolidated Edison	12,600	1,104,768	0.057%
Consolidated-Tomoka Land	1,500	89,550	0.005%
Constellation Brands	14,500	2,855,630	0.147%
Cooper Companies	4,700	1,583,383	0.082%
Copart	23,500	1,756,390	0.091%
CoreCivic, REIT	10,798	224,166	0.012%
CoreLogic	12,485	522,248	0.027%
CoreSite Realty, REIT	6,900	794,673	0.041%
Cornerstone OnDemand	9,600	556,128	0.029%
Corning	62,710	2,083,853	0.107%
Corteva	48,155	1,423,943	0.073%
CorVel	2,150	187,072	0.010%
CoStar Group	2,600	1,440,556	0.074%
Costco Wholesale	27,400	7,240,724	0.373%
Coty	58,933	789,702	0.041%
Cousins Properties, REIT	20,060	725,570	0.037%
Covanta Holding	25,800	462,078	0.024%
Covetrus	9,560	233,838	0.012%
Cracker Barrel Old Country Store	800	136,584	0.007%
Credit Acceptance	1,200	580,596	0.030%
Cree	8,400	471,912	0.024%
Cross Country Healthcare	4,300	40,334	0.002%
Crown Castle International, REIT	27,037	3,524,273	0.182%
Crown Holdings	3,400	207,740	0.011%
CSG Systems International	9,800	478,534	0.025%
CSX	48,300	3,736,971	0.193%
CubeSmart, REIT	19,500	652,080	0.034%
Cullen/Frost Bankers	6,300	590,058	0.030%
Cummins	10,900	1,867,606	0.096%
Curtiss-Wright	4,000	508,520	0.026%
Customers Bancorp	5,100	107,100	0.006%
CVB Financial	15,539	326,785	0.017%
CVS Health	84,248	4,590,674	0.237%
Cyclerion therapeutics	3,180	36,411	0.002%
CytomX Therapeutics	36,700	411,774	0.021%
Daktronics	1,400	8,638	0.000%
Danaher	40,700	5,816,844	0.300%
Darden Restaurants	10,100	1,229,473	0.063%
DaVita	7,798	438,715	0.023%
Deere	17,400	2,883,354	0.149%
Delek US Holdings	9,800	397,096	0.020%
Dell Technologies	5,273	267,868	0.014%
Delphi Technologies	8,400	168,000	0.009%
Delta Air Lines	50,700	2,877,225	0.148%
Dentsply Sirona	13,133	766,442	0.040%
Devon Energy	33,200	946,864	0.049%
Dexcom	13,300	1,992,872	0.103%
Diamondback Energy	13,500	1,471,095	0.076%
Diamond Offshore Drilling	22,900	203,123	0.010%
Dick's Sporting Goods	3,600	124,668	0.006%
Digital Realty Trust, REIT	14,950	1,760,961	0.091%
Diodes	6,262	227,749	0.012%
Discover Financial	22,900	1,776,811	0.092%
Discovery Inc -	7,500	230,250	0.012%
Discovery Inc -	20,145	573,125	0.030%
DISH Network	14,200	545,422	0.028%
DMC Global	9,100	576,485	0.030%
Dolby Laboratories	5,400	348,840	0.018%
Dollar General	19,300	2,608,588	0.134%
Dollar Tree	13,893	1,491,969	0.077%
Dominion Energy	44,928	3,473,833	0.179%
Domino's Pizza	3,700	1,029,636	0.053%
Domtar	11,066	492,769	0.025%
Donnelley Financial Solutions	4,025	53,694	0.003%

Dover	3,400	340,680	0.018%
Dow	48,155	2,374,523	0.122%
D. R. Horton	24,900	1,073,937	0.055%
DSP Group	4,500	64,620	0.003%
DTE Energy	10,883	1,391,718	0.072%
Duke Energy	42,102	3,715,080	0.191%
Duke Realty, REIT	30,200	954,622	0.049%
Dunkin Brands	5,500	438,130	0.023%
DuPont de Nemours	48,155	3,614,996	0.186%
Dxc Technology	17,142	945,381	0.049%
Dycom Industries	7,700	453,299	0.023%
Eagle Materials	5,798	537,475	0.028%
Eagle Pharmaceuticals	8,400	467,712	0.024%
EastGroup Properties, REIT	4,900	568,302	0.029%
Eastman Chemical	7,700	599,291	0.031%
East West Bancorp	6,792	317,662	0.016%
Eaton	25,526	2,125,805	0.110%
Eaton Vance	9,100	392,483	0.020%
eBay	57,700	2,279,150	0.117%
Echostar	2,680	118,778	0.006%
Ecolab	13,600	2,685,184	0.138%
Edgewell Personal Care	7,484	201,694	0.010%
Edison International	15,100	1,017,891	0.052%
Edwards Lifesciences	14,240	2,630,698	0.136%
Elanco Animal Health	22,800	770,640	0.040%
Eldorado Resorts	18,210	838,935	0.043%
Electronic Arts	21,800	2,207,468	0.114%
Electronics For Imaging	8,100	298,971	0.015%
Eli Lilly	59,900	6,636,321	0.342%
EMCOR Group	3,900	343,590	0.018%
Emerson Electric	34,300	2,288,496	0.118%
Encompass Health	10,300	652,608	0.034%
Endo International	20,700	85,284	0.004%
Energizer Holdings	6,700	258,888	0.013%
EnPro Industries	3,568	227,781	0.012%
EnSCO Rowan	40,725	347,384	0.018%
Ensign Group	16,500	939,180	0.048%
Entegris	16,892	630,409	0.032%
Entergy	13,100	1,348,383	0.069%
EOG Resources	38,600	3,595,976	0.185%
EPAM Systems	6,500	1,125,150	0.058%
EQT	20,156	318,666	0.016%
Equifax	8,500	1,149,540	0.059%
Equinix, REIT	5,206	2,625,334	0.135%
Equitrans Midstream	16,124	317,804	0.016%
Equity Commonwealth, REIT	17,727	576,482	0.030%
Equity LifeStyle Properties, REIT	8,800	1,067,792	0.055%
Equity Residential, REIT	23,000	1,746,160	0.090%
Erie Indemnity	1,700	432,276	0.022%
ESCO Technologies	6,600	545,292	0.028%
Essex Property Trust, REIT	4,294	1,253,547	0.065%
Estee Lauder	14,700	2,691,717	0.139%
E*TRADE Financial	18,600	829,560	0.043%
Euronet Worldwide	8,800	1,480,512	0.076%
Everest Reinsurance Holdings	2,000	494,360	0.025%
Evergy	18,165	1,092,625	0.056%
Eversource Energy	19,224	1,456,410	0.075%
Exact Sciences	7,900	932,516	0.048%
Exelon	47,922	2,297,381	0.118%
Expedia	10,764	1,431,935	0.074%
Expeditors International of Washington	8,300	629,638	0.032%
Extra Space Storage, REIT	14,800	1,570,280	0.081%
Extreme Networks	64,400	416,668	0.021%
ExxonMobil	282,487	21,646,979	1.116%
F5 Networks	4,400	640,772	0.033%
Facebook	152,600	29,451,800	1.518%
FactSet Research Systems	3,550	1,017,288	0.052%
Fair Isaac	2,672	839,061	0.043%
FARO Technologies	7,300	383,834	0.020%
Fastenal	35,000	1,140,650	0.059%
FBL Financial	1,032	65,842	0.003%
Federal Realty Investment Trust, REIT	6,900	888,444	0.046%

FedEx	14,600	2,397,174	0.124%
Ferro	19,700	311,260	0.016%
Fidelity National Information	20,782	2,549,536	0.131%
Fidelity Southern	5,317	164,667	0.008%
Fifth Third Bancorp	71,190	1,986,201	0.102%
Finisar	6,650	152,086	0.008%
First American Financial	17,985	965,795	0.050%
First BanCorp-Puerto Rico	88,800	980,352	0.051%
First Business Financial Services	10,500	246,750	0.013%
First Data	28,700	776,909	0.040%
FirstEnergy	11,995	513,506	0.026%
First Financial Bancorp	9,070	219,675	0.011%
First Horizon National	16,371	244,419	0.013%
First Industrial Realty, REIT	12,300	451,902	0.023%
First Merchants	8,330	315,707	0.016%
First Midwest Bancorp	6,000	122,820	0.006%
First Republic Bank	12,300	1,201,095	0.062%
First Solar	6,200	407,216	0.021%
Fiserv	31,100	2,835,076	0.146%
Five9	20,600	1,056,574	0.054%
FleetCor Technologies	8,200	2,302,970	0.119%
FLIR Systems	7,600	411,160	0.021%
Flowers Foods	8,533	198,563	0.010%
Flowserve	15,900	837,771	0.043%
Fluor	3,200	107,808	0.006%
Flushing Financial	2,450	54,390	0.003%
FMC	9,700	804,615	0.041%
FNF	18,796	757,479	0.039%
Foot Locker	12,700	532,384	0.027%
Ford Motor	194,461	1,989,336	0.103%
Forestar Group	439	8,582	0.000%
Forrester Research	1,800	84,654	0.004%
Fortinet	10,600	814,398	0.042%
Fortive	18,650	1,520,348	0.078%
Fortune Brands Home & Security	10,700	611,291	0.032%
Four Corners Property Trust, REIT	19,813	541,489	0.028%
Fox	25,661	940,219	0.048%
Fox	16,366	597,850	0.031%
Franklin Covey	5,200	176,800	0.009%
Franklin Resources	52,900	1,840,920	0.095%
FRD Acquisition	28,900	0	0.000%
Freeport-McMoRan	82,400	956,664	0.049%
Fresh Del Monte Produce	2,000	53,900	0.003%
frontdoor	10,850	472,518	0.024%
Fulton Financial	10,574	173,096	0.009%
Gaming & Leisure Properties, REIT	12,805	499,139	0.026%
Gannett	38,250	312,120	0.016%
Gap	11,450	205,757	0.011%
Garrett Motion	17,672	271,265	0.014%
Gartner	6,188	995,897	0.051%
GATX	2,300	182,367	0.009%
GCI Liberty	5,211	320,268	0.017%
GCP Applied Technologies	12,300	278,472	0.014%
GE	565,726	5,940,123	0.306%
General Dynamics	17,200	3,127,304	0.161%
General Mills	28,100	1,475,812	0.076%
General Motors	63,900	2,462,067	0.127%
Genesee & Wyoming	2,600	260,000	0.013%
Genpact	10,300	392,327	0.020%
Gentex	21,300	524,193	0.027%
Gentherm	11,600	485,228	0.025%
Genuine Parts	5,800	600,764	0.031%
Genworth Financial	120,600	447,426	0.023%
German American Bancorp	9,861	297,013	0.015%
Getty Realty, REIT	7,742	238,144	0.012%
Gilead Sciences	81,920	5,534,515	0.285%
Glacier Bancorp	3,700	150,035	0.008%
Gladstone Commercial, REIT	18,200	386,204	0.020%
Global Payments	11,885	1,903,145	0.098%
GMS	26,251	577,522	0.030%
GNC Holdings	235,900	353,850	0.018%
GoDaddy	15,300	1,073,295	0.055%

Goldman Sachs	17,560	3,592,776	0.185%
Goodyear Tire & Rubber	14,300	218,790	0.011%
Graco	11,361	570,095	0.029%
Graham Holdings	270	186,308	0.010%
Granite Construction	6,450	310,761	0.016%
Gray Television	18,200	298,298	0.015%
Group One Automotive	1,600	131,024	0.007%
GrubHub	8,400	655,116	0.034%
Guidewire Software	7,800	790,764	0.041%
Hain Celestial Group	3,600	78,840	0.004%
Halliburton	42,000	955,080	0.049%
Hancock Whitney	5,200	208,312	0.011%
Hanover Insurance Group	6,000	769,800	0.040%
Harley-Davidson	12,500	447,875	0.023%
Harris	8,391	1,586,990	0.082%
Harsco	6,000	164,640	0.008%
Hartford Financial Services	20,300	1,131,116	0.058%
Hasbro	6,500	686,920	0.035%
Hawaiian Electric Industries	23,400	1,019,070	0.053%
Hawkins	2,831	122,894	0.006%
H.B. Fuller	3,700	171,680	0.009%
HCA Healthcare	17,362	2,346,822	0.121%
HCP, REIT	9,600	307,008	0.016%
HD Supply Holdings	20,800	837,824	0.043%
Healthcare Services	3,700	112,184	0.006%
HealthEquity	7,400	483,960	0.025%
Hecla Mining	181,300	326,340	0.017%
HEICO	6,475	669,321	0.034%
Helen of Troy Limited	1,400	182,826	0.009%
Helios Technologies	4,100	190,281	0.010%
Helmerich & Payne	4,800	242,976	0.013%
Henry Schein	10,400	726,960	0.037%
Herbalife Nutrition	11,000	470,360	0.024%
Herc Holdings	692	31,714	0.002%
Herman Miller	4,700	210,090	0.011%
Hershey Foods	9,200	1,233,076	0.064%
Hertz Global Holdings	800	12,768	0.001%
Hertz Global Holdings	800	1,560	0.000%
Hess	26,200	1,665,534	0.086%
Hewlett Packard Enterprise	100,999	1,509,935	0.078%
Hexcel	4,200	339,696	0.018%
Highwoods Properties, REIT	9,100	375,830	0.019%
Hillenbrand	10,800	427,356	0.022%
Hilton Grand Vacations	3,340	106,279	0.005%
Hilton Worldwide Holdings	13,533	1,322,715	0.068%
HMS Holdings	22,900	741,731	0.038%
HNI Corporation	6,900	244,122	0.013%
Hologic	19,844	952,909	0.049%
Home Bancshares	21,100	406,386	0.021%
Home Depot	72,950	15,171,412	0.782%
Honeywell International	45,725	7,983,128	0.411%
Horace Mann Educators	10,300	414,987	0.021%
Horizon Global	24,620	88,386	0.005%
Hormel Foods	17,100	693,234	0.036%
Hospitality Properties Trust, REIT	21,100	527,500	0.027%
Host Hotels & Resorts, REIT	36,219	659,910	0.034%
Hovnanian Enterprises	543	4,127	0.000%
HP	103,318	2,147,981	0.111%
H&R Block	15,900	465,870	0.024%
Hubbell	3,105	404,892	0.021%
Humana	8,200	2,175,460	0.112%
Huntington Bancshares	53,806	743,599	0.038%
Huntington Ingalls Industries	2,300	516,902	0.027%
Huntsman	18,100	369,964	0.019%
Hyster-Yale Materials Handling	1,100	60,786	0.003%
IAA	3,500	135,730	0.007%
IAC/InterActiveCorp	4,400	957,132	0.049%
IBERIABANK	6,350	481,648	0.025%
IBM	56,390	7,776,181	0.401%
ICU Medical	2,600	654,966	0.034%
IdaCorp	5,500	552,365	0.028%
IDEX	5,600	963,984	0.050%

IDEXX Laboratories	5,000	1,376,650	0.071%
IHS Markit	18,137	1,155,690	0.060%
Illinois Tool Works	20,700	3,121,767	0.161%
Illumina	10,200	3,755,130	0.194%
Immunomedics	17,800	246,886	0.013%
Incyte	13,200	1,121,472	0.058%
Ingersoll-Rand	6,300	798,021	0.041%
Ingevity	5,312	558,663	0.029%
Ingredion	5,000	412,450	0.021%
Insight Enterprises	4,750	276,450	0.014%
Insmed	20,700	529,920	0.027%
Insperty	2,900	354,206	0.018%
Insulet	7,200	859,536	0.044%
Integra LifeSciences Holdings	3,800	212,230	0.011%
Intel	282,220	13,509,871	0.696%
Interactive Brokers	9,000	487,800	0.025%
Intercontinental Exchange	36,345	3,123,489	0.161%
InterDigital	3,300	212,520	0.011%
International Flavors & Fragrances	4,800	696,432	0.036%
International Paper	21,984	952,347	0.049%
International Speedway	1,600	71,824	0.004%
Interpublic Group	15,739	355,544	0.018%
Intuit	16,700	4,364,211	0.225%
Intuitive Surgical	8,700	4,563,585	0.235%
Invesco	35,400	724,284	0.037%
Invesco Mortgage Capital, REIT	9,700	156,364	0.008%
Invitation Homes, REIT	32,383	865,598	0.045%
Ionis Pharmaceuticals	8,805	565,897	0.029%
IPG Photonics	2,500	385,625	0.020%
IQVIA Holdings	8,325	1,339,493	0.069%
iRobot	1,800	164,952	0.009%
Iron Mountain, REIT	20,533	642,683	0.033%
Ironwood Pharmaceuticals	31,800	347,892	0.018%
ITT	6,900	451,812	0.023%
j2 Global	8,200	728,898	0.038%
Jabil	11,500	363,400	0.019%
Jack Henry & Associates	4,000	535,680	0.028%
Jack in the Box	5,200	423,228	0.022%
Jacobs Engineering Group	3,800	320,682	0.017%
Janus Henderson	12,741	272,657	0.014%
Jazz Pharmaceuticals	3,500	498,960	0.026%
JBG SMITH Properties, REIT	11,082	435,966	0.022%
J.B. Hunt Transport Services	5,400	493,614	0.025%
J.M. Smucker	4,516	520,198	0.027%
John Bean Technologies	4,909	594,627	0.031%
John B Sanfilippo & Son	3,200	255,008	0.013%
Johnson Controls International	53,635	2,215,662	0.114%
Johnson & Johnson	174,275	24,273,022	1.251%
John Wiley & Sons	900	41,274	0.002%
Jones Lang LaSalle	1,100	154,759	0.008%
JPMorgan Chase	215,177	24,056,789	1.240%
Juniper Networks	25,380	675,869	0.035%
Kansas City Southern	11,100	1,352,202	0.070%
KAR Auction Services	3,500	87,500	0.005%
KB Home	3,200	82,336	0.004%
Kellogg	14,300	766,051	0.039%
Kemper	6,100	526,369	0.027%
Kennametal	10,700	395,793	0.020%
Keurig Dr Pepper	19,300	557,770	0.029%
KeyCorp	95,873	1,701,746	0.088%
Keysight Technologies	18,543	1,665,347	0.086%
Kilroy Realty, REIT	7,600	560,956	0.029%
Kimball International	3,700	64,491	0.003%
Kimberly-Clark	21,300	2,838,864	0.146%
Kimco Realty, REIT	40,300	744,744	0.038%
Kinder Morgan	91,692	1,914,529	0.099%
Kirby	4,400	347,600	0.018%
KKR	32,600	823,802	0.042%
KLA-Tencor	9,500	1,122,900	0.058%
KLX Energy Services Holdings	1,080	22,064	0.001%
Knight-Swift Transportation Holdings	2,750	90,310	0.005%
Knowles	17,300	316,763	0.016%

Kohl's	12,500	594,375	0.031%
Kontoor Brands	2,985	83,640	0.004%
Korn Ferry	3,000	120,210	0.006%
Kosmos Energy	1,198	7,511	0.000%
Kraft Heinz	37,558	1,165,800	0.060%
Kroger	58,000	1,259,180	0.065%
Kulicke & Soffa	5,900	133,045	0.007%
L3 Technologies	5,700	1,397,469	0.072%
Laboratory Corporation of America	4,020	695,058	0.036%
Lamar Advertising, REIT	8,600	694,106	0.036%
Lamb Weston Holdings	15,002	950,527	0.049%
Lam Research	10,400	1,953,536	0.101%
Landstar System	4,000	431,960	0.022%
Las Vegas Sands	18,600	1,099,074	0.057%
Lattice Semiconductor	11,700	170,703	0.009%
Lazard	11,300	388,607	0.020%
La-Z-Boy	4,100	125,706	0.006%
L Brands	16,755	437,306	0.023%
Lear	4,900	682,423	0.035%
Leggett & Platt	5,900	226,383	0.012%
Leidos Holdings	9,000	718,650	0.037%
Lennar	22,493	1,090,011	0.056%
Lennar	293	11,283	0.001%
Lennox International	1,300	357,500	0.018%
Lexicon Pharmaceuticals	30,600	192,474	0.010%
Liberty Broadband	5,700	586,188	0.030%
Liberty Broadband	14,300	1,490,346	0.077%
Liberty Expedia Holdings	10,907	521,246	0.027%
Liberty Global	15,807	426,631	0.022%
Liberty Global	38,525	1,022,068	0.053%
Liberty Latin America	28,072	483,681	0.025%
Liberty Latin America	16,267	279,630	0.014%
Liberty Media Corp-Liberty Formula One	19,600	733,236	0.038%
Liberty Media Corp-Liberty Formula One	21,300	763,818	0.039%
Liberty Property Trust, REIT	13,200	660,528	0.034%
Liberty SiriusXM	4,000	151,240	0.008%
Liberty SiriusXM	11,200	425,376	0.022%
Ligand Pharmaceuticals	6,700	764,805	0.039%
Lincoln Electric Holdings	3,400	279,888	0.014%
Lincoln National	14,784	952,829	0.049%
Linde	33,600	6,746,880	0.348%
Lions Gate Entertainment	3,050	37,363	0.002%
Lithia Motors	1,400	166,292	0.009%
LivaNova	7,600	546,896	0.028%
Livent	9,072	62,778	0.003%
LiveRamp Holdings	4,800	232,704	0.012%
LKQ Corporation	19,300	513,573	0.026%
Lockheed Martin	13,100	4,762,374	0.245%
Loews	32,400	1,771,308	0.091%
LogMeIn	7,347	541,327	0.028%
Louisiana Pacific	18,700	490,314	0.025%
Lowe's	50,900	5,136,319	0.265%
lululemon athletica	7,300	1,315,533	0.068%
Lumber Liquidators	20,700	239,085	0.012%
Lumentum Holdings	6,748	360,411	0.019%
Lyondellbasell Industries	19,700	1,696,761	0.087%
Mack-Cali Realty, REIT	27,800	647,462	0.033%
Macy's	15,400	330,484	0.017%
Madison Square Garden	1,433	401,154	0.021%
Manhattan Associates	9,000	623,970	0.032%
Manitowoc	4,425	78,765	0.004%
ManpowerGroup	2,900	280,140	0.014%
Marathon Oil	16,000	227,360	0.012%
Marathon Petroleum	39,875	2,228,215	0.115%
Markel	580	631,968	0.033%
MarketAxess Holdings	2,700	867,834	0.045%
Marriott	20,356	2,855,743	0.147%
Marriott Vacations Worldwide	1,458	140,551	0.007%
Marsh & McLennan	35,364	3,527,559	0.182%
Martin Marietta Materials	4,200	966,462	0.050%
Marvell Technology Group	32,601	778,186	0.040%
Masco	22,000	863,280	0.044%

Mastec	7,250	373,593	0.019%
Mastech Digital	24,402	115,910	0.006%
MasterCard	56,905	15,053,080	0.776%
Matador Resources	34,100	677,908	0.035%
Matson	4,300	167,055	0.009%
Mattel	34,800	390,108	0.020%
Matthews International	2,200	76,670	0.004%
Maxim Integrated Products	17,921	1,072,034	0.055%
Maximus	3,600	261,144	0.013%
MBIA	93,900	874,209	0.045%
McCormick	6,900	1,069,569	0.055%
McDermott International	65,366	631,436	0.033%
McDonald's	47,500	9,863,850	0.508%
McGrath RentCorp	3,200	198,880	0.010%
McKesson	11,051	1,485,144	0.077%
MDC Holdings	4,952	162,327	0.008%
Medicines Company	3,000	109,410	0.006%
Medidata Solutions	8,700	787,437	0.041%
Medtronic	90,616	8,825,092	0.455%
Merck	165,934	13,913,566	0.717%
Mercury General	2,500	156,250	0.008%
Meredith	5,900	324,854	0.017%
Meritage	6,100	313,174	0.016%
Meritor	24,600	596,550	0.031%
MetLife	64,120	3,184,840	0.164%
Mettler-Toledo International	1,200	1,008,000	0.052%
MGE Energy	5,700	416,556	0.021%
MGIC Investment	28,800	378,432	0.020%
MGM Resorts International	39,400	1,125,658	0.058%
Michaels	5,700	49,590	0.003%
Microchip Technology	18,294	1,586,090	0.082%
Micron Technology	75,169	2,900,772	0.150%
Microsoft	484,198	64,863,164	3.343%
Mid-America Apartment Communities, REIT	9,843	1,159,112	0.060%
Middleby	6,212	842,968	0.043%
Minerals Technologies	3,300	176,583	0.009%
MKS Instruments	2,213	172,371	0.009%
Mobile Mini	9,100	276,913	0.014%
Modine Manufacturing	14,800	211,788	0.011%
Mohawk Industries	3,831	564,958	0.029%
Molina Healthcare	4,394	628,957	0.032%
Molson Coors Brewing	7,100	397,600	0.020%
Mondelez International	90,276	4,865,876	0.251%
Monmouth Real Estate Investment Trust, REIT	73,582	997,036	0.051%
Monotype Imaging Holdings	20,600	346,904	0.018%
Monster Beverage	25,800	1,646,814	0.085%
Moody's	10,200	1,992,162	0.103%
Morgan Stanley	93,100	4,078,711	0.210%
Morningstar	2,500	361,600	0.019%
Motorola Solutions	9,494	1,582,935	0.082%
Movado Group	15,500	418,500	0.022%
MSA Safety	1,800	189,702	0.010%
MSCI	5,400	1,289,466	0.066%
MSC Industrial Direct	5,400	401,004	0.021%
MSG Networks	4,300	89,182	0.005%
M&T Bank	9,069	1,542,365	0.079%
Mueller Water Products	34,704	340,793	0.018%
Multi-Color	1,900	94,943	0.005%
Murphy USA	2,000	168,060	0.009%
Myers Industries	18,360	353,797	0.018%
Mylan	32,375	616,420	0.032%
Nanometrics	13,500	468,585	0.024%
NAPCO Security Technologies	11,857	351,916	0.018%
Nasdaq	10,300	990,551	0.051%
National Bank Holdings	13,100	475,530	0.025%
National Fuel Gas Company	9,600	506,400	0.026%
National Instruments	7,050	296,030	0.015%
National Oilwell Varco	10,077	224,012	0.012%
National Retail Properties, REIT	17,300	917,073	0.047%
National Storage Affiliates Trust, REIT	36,000	1,041,840	0.054%
Navigent	5,100	69,615	0.004%
Navistar	9,500	327,275	0.017%

NBT Bancorp	9,000	337,590	0.017%
NCR	18,800	584,680	0.030%
Neenah	2,954	199,543	0.010%
Nektar Therapeutics	12,200	434,076	0.022%
NetApp	18,600	1,147,620	0.059%
Netflix	28,300	10,395,156	0.536%
NetScout Systems	5,200	132,028	0.007%
Neurocrine Biosciences	12,500	1,055,375	0.054%
Newell Brands	53,627	826,928	0.043%
New Jersey Resources	9,000	447,930	0.023%
Newmark	24,818	222,866	0.011%
Newmont Goldcorp	38,800	1,492,636	0.077%
New Relic	9,100	787,241	0.041%
New Residential Investment, REIT	28,300	435,537	0.022%
News Corp	51,296	691,983	0.036%
New York Community Bancorp	8,387	83,702	0.004%
New York Times	21,200	691,544	0.036%
Nexstar Media	6,300	636,300	0.033%
NextEra Energy	30,700	6,289,202	0.324%
NextGen Healthcare	4,900	97,510	0.005%
Nielsen Holdings	26,200	592,120	0.031%
Nike	85,900	7,211,305	0.372%
NiSource	29,008	835,430	0.043%
Noble Energy	36,500	817,600	0.042%
Nordson	3,200	452,192	0.023%
Nordstrom	3,500	111,510	0.006%
Norfolk Southern	13,500	2,690,955	0.139%
Northern Trust	12,400	1,116,000	0.058%
Northfield Bancorp	13,400	209,174	0.011%
Northrop Grumman	11,295	3,649,527	0.188%
NorthStar Realty Europe, REIT	12,908	212,078	0.011%
Northwest Bancshares	23,500	413,835	0.021%
Norwegian Cruise Line Holdings	12,400	665,012	0.034%
NOW	3,323	49,047	0.003%
Nuance Communications	26,700	426,399	0.022%
Nucor	15,700	865,070	0.045%
Nu Skin Enterprises	3,400	167,688	0.009%
nVent Electric	14,246	353,158	0.018%
NVIDIA	38,700	6,355,701	0.328%
NVR	350	1,179,588	0.061%
Occidental Petroleum	43,500	2,187,180	0.113%
Oceaneering International	28,300	577,037	0.030%
OGE Energy	15,700	668,192	0.034%
Oil States International	19,000	347,700	0.018%
Okta	13,579	1,677,142	0.086%
Old Dominion Freight Line	6,300	940,338	0.048%
Old National Bancorp	13,112	217,528	0.011%
Old Republic International	14,087	315,267	0.016%
Olin	6,600	144,606	0.007%
Omnicell	4,200	361,326	0.019%
Omnicom	11,400	934,230	0.048%
OMNOVA Solutions	12,300	76,629	0.004%
ONE Gas	12,000	1,083,600	0.056%
One Liberty Properties, REIT	8,862	256,644	0.013%
OneMain Holdings	4,400	148,764	0.008%
ONEOK	32,200	2,215,682	0.114%
ON Semiconductor	24,630	497,772	0.026%
Optical Cable	12,869	53,020	0.003%
Oracle	164,300	9,360,171	0.482%
OraSure Technologies	22,300	206,944	0.011%
O'Reilly Automotive	6,600	2,437,512	0.126%
Oshkosh	7,600	634,524	0.033%
Otter Tail	8,100	427,761	0.022%
Owens Corning	5,700	331,740	0.017%
Owens-Illinois	3,700	63,899	0.003%
PACCAR	31,062	2,225,903	0.115%
Pacific Premier Bancorp	4,500	138,960	0.007%
Packaging Corporation of America	8,700	829,284	0.043%
Palo Alto Networks	6,800	1,385,568	0.071%
Papa John's International	4,400	196,768	0.010%
Paramount, REIT	27,522	385,583	0.020%
Park Electrochemical	2,100	35,049	0.002%

Parker-Hannifin	6,178	1,050,322	0.054%
Park National	2,115	210,210	0.011%
Parsley Energy	18,500	351,685	0.018%
Patterson-UTI Energy	32,400	372,924	0.019%
Paychex	17,487	1,439,005	0.074%
PayPal Holdings	75,500	8,641,730	0.445%
PBF Energy	12,100	378,730	0.020%
Pebblebrook Hotel Trust, REIT	10,179	286,844	0.015%
Penn National Gaming	17,226	331,773	0.017%
Pennsylvania REIT, REIT	14,000	91,000	0.005%
PennyMac Financial Services	4,600	102,028	0.005%
Pentair	14,246	529,951	0.027%
Peoples Bancorp	2,645	85,328	0.004%
Peoples United Financial	27,077	454,352	0.023%
PepsiCo	88,380	11,589,269	0.597%
Performance Food	8,300	332,249	0.017%
PerkinElmer	4,635	446,536	0.023%
Perrigo	8,698	414,199	0.021%
Perspecta	23,971	561,161	0.029%
PetMed Express	10,200	159,834	0.008%
Pfizer	375,372	16,261,115	0.838%
PGT Innovations	22,700	379,544	0.020%
Phibro Animal Health	18,800	597,276	0.031%
Philip Morris International	98,600	7,743,058	0.399%
Phillips 66	23,474	2,195,758	0.113%
Photonics	9,500	77,900	0.004%
Pinnacle Financial Partners	4,500	258,660	0.013%
Pinnacle West Capital	16,300	1,533,667	0.079%
Pioneer Natural Resources	12,000	1,846,320	0.095%
Pitney Bowes	94,600	404,888	0.021%
Plantronics	5,400	200,016	0.010%
Plexus	4,900	286,013	0.015%
PNC Financial Services Group	33,593	4,611,647	0.238%
PNM Resources	11,150	567,647	0.029%
Polaris Industries	3,200	291,936	0.015%
PolyOne	5,900	185,201	0.010%
Pool	3,605	688,555	0.035%
Popular	17,580	953,539	0.049%
Portola Pharmaceuticals	5,000	135,650	0.007%
Post Holdings	4,020	417,959	0.022%
Power Integrations	3,000	240,540	0.012%
PPG Industries	19,243	2,245,851	0.116%
PPL	42,800	1,327,228	0.068%
Prestige Consumer Healthcare	3,200	101,376	0.005%
Principal Financial Group	14,500	839,840	0.043%
Procter & Gamble	157,093	17,225,247	0.888%
Progressive	35,241	2,816,813	0.145%
Prologis, REIT	35,698	2,859,410	0.147%
Proofpoint	7,450	895,863	0.046%
Prosperity Bancshares	5,700	376,485	0.019%
Providence Service	8,000	458,720	0.024%
Prudential Financial	20,200	2,040,200	0.105%
Psychemedics	3,075	31,027	0.002%
PTC	10,880	976,589	0.050%
Public Service Enterprise	30,200	1,776,364	0.092%
Public Storage, REIT	8,094	1,927,748	0.099%
Pulte Group	11,840	374,381	0.019%
Puma Biotechnology	1,100	13,981	0.001%
PVH	4,900	463,736	0.024%
QEP Resources	63,100	456,213	0.024%
Qorvo	10,300	686,083	0.035%
Quad/Graphics	5,000	39,550	0.002%
Qualcomm	95,500	7,264,685	0.374%
Quanex Building Products	18,600	351,354	0.018%
Quanta Services	17,550	670,235	0.035%
Quest Diagnostics	10,400	1,058,824	0.055%
Quidel	6,200	367,784	0.019%
Qumu	5,400	22,410	0.001%
Qurate Retail	25,500	315,945	0.016%
Radian	11,000	251,350	0.013%
Raymond James Financial	7,825	661,604	0.034%
Rayonier Advanced Materials	23,630	153,359	0.008%

Rayonier, REIT	18,340	555,702	0.029%
Raytheon	19,700	3,425,436	0.177%
RBC Bearings	1,300	216,853	0.011%
RealPage	3,500	205,975	0.011%
Realty Income, REIT	21,800	1,503,546	0.077%
Red Hat	13,100	2,459,656	0.127%
Regal Beloit	3,400	277,814	0.014%
Regency Centers, REIT	14,840	990,422	0.051%
Regeneron Pharmaceuticals	4,400	1,377,200	0.071%
Regions Financial	72,756	1,086,975	0.056%
Reinsurance Group of America	2,200	343,266	0.018%
REI - SECURITY LENDING COLLATERAL	4,502,785	45,027,854	2.321%
Reliance Steel & Aluminum	5,800	548,796	0.028%
RenaissanceRe Holdings	5,292	942,029	0.049%
Renasant	9,275	333,344	0.017%
Renewable Energy	26,768	424,540	0.022%
Rent-A-Center	27,500	732,325	0.038%
Republic Services	14,297	1,238,692	0.064%
Resideo Technologies	26,320	576,934	0.030%
ResMed	8,700	1,061,661	0.055%
Retail Opportunity Investments, REIT	45,700	782,841	0.040%
Rexnord	19,900	601,378	0.031%
RH	3,300	381,480	0.020%
Rite Aid	4,120	33,001	0.002%
RMR	4,631	217,564	0.011%
Robert Half International	8,600	490,286	0.025%
Rockwell Automation	9,200	1,507,236	0.078%
Rocky Brands	6,600	180,048	0.009%
Rollins	12,150	435,821	0.022%
Roper Technologies	7,500	2,746,950	0.142%
Ross Stores	27,300	2,705,976	0.139%
Royal Caribbean Cruises	10,200	1,236,342	0.064%
Royal Gold	10,200	1,045,398	0.054%
RPM	14,000	855,540	0.044%
RR Donnelley & Sons	4,966	9,783	0.001%
RTI Surgical Holdings	37,700	160,225	0.008%
Ryder System	4,400	256,520	0.013%
Ryman Hospitality Properties, REIT	6,568	532,599	0.027%
Sabra Health Care REIT, REIT	23,351	459,781	0.024%
SAGE Therapeutics	7,300	1,336,557	0.069%
SAIC	5,400	467,424	0.024%
Salesforce.com	43,300	6,569,909	0.339%
Sally Beauty Supply	3,900	52,026	0.003%
Sangamo Therapeutics	21,500	231,555	0.012%
Sanmina	4,602	139,349	0.007%
Santander Consumer USA Holdings	26,700	639,732	0.033%
Sarepta Therapeutics	11,832	1,797,872	0.093%
SBA Communications, REIT	11,200	2,518,208	0.130%
Schlumberger	92,993	3,695,542	0.190%
Scholastic	3,800	126,312	0.007%
Scotts Miracle Gro	1,800	177,300	0.009%
Seacoast Banking	13,500	343,440	0.018%
SEACOR Holdings	3,000	142,530	0.007%
Seagate Technology	17,500	824,600	0.042%
Sealed Air	11,500	491,970	0.025%
Seattle Genetics	11,300	782,073	0.040%
SEI Investments	7,400	415,140	0.021%
Sempra Energy	18,151	2,494,673	0.129%
Semtech	3,700	177,785	0.009%
Sensata Technologies Holding	16,400	803,600	0.041%
Sensient Technologies	3,500	257,180	0.013%
Seritage Growth Properties, REIT	22,900	983,784	0.051%
Service Corporation International	12,700	594,106	0.031%
ServiceMaster Global Holdings	6,900	359,421	0.019%
ServiceNow	11,000	3,020,270	0.156%
Seventy Seven Energy	23,614	0	0.000%
Shenandoah Telecommunications	12,400	477,648	0.025%
Sherwin-Williams	4,700	2,153,963	0.111%
Signature Bank	3,900	471,276	0.024%
Silgan Holdings	3,600	110,160	0.006%
Simmons First National	12,388	288,145	0.015%
Simon Property Group, REIT	17,701	2,827,912	0.146%

Sirius XM Holdings	122,500	683,550	0.035%
Six Flags Entertainment	5,100	253,368	0.013%
Skechers U.S.A.	13,300	418,817	0.022%
Skyworks Solutions	8,479	655,172	0.034%
Sleep Number	10,450	422,076	0.022%
SL Green Realty, REIT	6,770	544,105	0.028%
SLM Corporation	56,100	545,292	0.028%
SM Energy	15,800	197,816	0.010%
Snap-On	5,200	861,328	0.044%
SolarEdge Technologies	11,500	718,290	0.037%
Sonoco Products	3,600	235,224	0.012%
Sotheby's	4,252	247,169	0.013%
Southern Company	73,200	4,046,496	0.209%
South Jersey Industries	11,800	398,014	0.021%
South State	5,062	372,918	0.019%
Southwest Airlines	32,685	1,659,744	0.086%
Southwest Gas Holdings	2,291	205,319	0.011%
Speedway Motorsports	1,600	29,680	0.002%
S&P Global	16,200	3,690,198	0.190%
Spire	2,300	193,016	0.010%
Spirit AeroSystems Holdings	10,100	821,837	0.042%
Splunk	15,900	1,999,425	0.103%
Square	7,500	543,975	0.028%
SS&C Technologies Holdings	12,570	724,158	0.037%
STAG Industrial, REIT	27,300	825,552	0.043%
Standard Motor Products	2,200	99,748	0.005%
Stanley Black & Decker	9,280	1,341,981	0.069%
Starbucks	79,200	6,639,336	0.342%
Startek	12,400	101,308	0.005%
Starwood Property Trust, REIT	33,800	767,936	0.040%
State Auto Financial	12,700	444,500	0.023%
State Street	27,130	1,520,908	0.078%
S&T Bancorp	8,400	314,832	0.016%
Steel Dynamics	12,900	389,580	0.020%
Stepan	3,100	284,921	0.015%
Stericycle	9,600	458,400	0.024%
STERIS	5,500	818,840	0.042%
St. Joe	10,900	188,352	0.010%
Strategic Education	2,200	391,600	0.020%
Stryker	20,920	4,300,734	0.222%
SunTrust	16,400	1,030,740	0.053%
Superior Energy	107,100	139,230	0.007%
Surmodics	4,900	211,533	0.011%
SVB Financial Group	3,500	786,065	0.041%
Sykes Enterprises	8,100	222,426	0.011%
Symantec	36,964	804,337	0.041%
Synchrony Financial	57,985	2,010,340	0.104%
Synnex	164	16,138	0.001%
Synopsys	13,319	1,714,022	0.088%
Synovus Financial	5,728	200,480	0.010%
Sysco	30,100	2,128,672	0.110%
Tableau Software	11,000	1,826,220	0.094%
Tailored Brands	14,500	83,665	0.004%
Take-Two Interactive Software	9,400	1,067,182	0.055%
Tapestry	23,400	742,482	0.038%
Targa Resources	20,000	785,200	0.040%
Target	29,400	2,546,334	0.131%
Taubman Centers, REIT	7,300	298,059	0.015%
TCF Financial	22,700	471,933	0.024%
TD Ameritrade Holding	21,800	1,088,256	0.056%
Team	28,700	439,684	0.023%
Tech Data	3,000	313,800	0.016%
TechnipFMC	37,300	967,562	0.050%
TE Connectivity	21,538	2,062,910	0.106%
TEGNA	5,100	77,265	0.004%
Teledyne Technologies	4,600	1,259,802	0.065%
Teleflex	6,200	2,053,130	0.106%
Telephone & Data Systems	15,735	478,344	0.025%
Tellurian	23,500	184,475	0.010%
Tempur Sealy International	400	29,348	0.002%
Terex	7,900	248,060	0.013%
Terreno Realty, REIT	12,200	598,288	0.031%

Tesla		9,331	2,085,105	0.107%
Tetra Tech		6,825	536,104	0.028%
Texas Capital Bancshares		5,600	343,672	0.018%
Texas Instruments		63,200	7,252,832	0.374%
Textron		24,000	1,272,960	0.066%
The Cheesecake Factory		7,400	323,528	0.017%
The GEO Group, REIT		10,215	214,617	0.011%
The Hackett Group		9,820	164,878	0.008%
Therapeutics MD		71,700	186,420	0.010%
Theravance Biopharma		11,171	182,422	0.009%
Thermo Fisher Scientific		26,178	7,687,955	0.396%
Thermon Group Holdings		13,400	343,710	0.018%
The Travelers Companies		12,423	1,857,487	0.096%
Third Point Reinsurance		10,516	108,525	0.006%
Thor Industries		3,900	227,955	0.012%
Tiffany		5,500	515,020	0.027%
TimkenSteel		19,300	156,909	0.008%
Tivity Health		107	1,759	0.000%
TiVo		32,500	239,525	0.012%
TJX		87,800	4,642,864	0.239%
T-Mobile US		19,200	1,423,488	0.073%
Tootsie Roll Industries		6,594	243,516	0.013%
TopBuild		7,033	582,051	0.030%
Torchmark		7,050	630,693	0.033%
Toro		11,400	762,660	0.039%
Total System Services		9,326	1,196,246	0.062%
Towne Bank/Portsmouth VA		7,900	215,512	0.011%
Tractor Supply		7,800	848,640	0.044%
Transdigm Group		3,200	1,548,160	0.080%
TransUnion		12,300	904,173	0.047%
Tredegar		3,300	54,846	0.003%
TreeHouse Foods		5,854	316,701	0.016%
Trimble		11,100	500,721	0.026%
Trinity Industries		11,100	230,325	0.012%
Tri Pointe		27,300	326,781	0.017%
Triumph Group		20,700	474,030	0.024%
TRP Government Reserve	2.46	45,434,247	45,434,247	2.342%
TrueBlue		11,000	242,660	0.013%
TTEC Holdings		4,000	186,360	0.010%
TTM Technologies		17,900	182,580	0.009%
Tupperware Brands		2,800	53,284	0.003%
Twilio		5,488	748,289	0.039%
Twitter		20,000	698,000	0.036%
Tyson Foods		19,554	1,578,790	0.081%
UDR, REIT		7,079	317,776	0.016%
UGI		17,700	945,357	0.049%
Ulta Beauty		2,900	1,005,981	0.052%
Ultragenyx Pharmaceutical		7,000	444,500	0.023%
Ultralife		5,800	46,110	0.002%
UMB Financial		7,896	519,715	0.027%
Under Armour		15,543	345,055	0.018%
Unifi		1,332	24,202	0.001%
Union Pacific		44,300	7,491,573	0.386%
Unisys		43,400	421,848	0.022%
Unit		22,500	200,025	0.010%
United Bankshares		3,800	140,942	0.007%
United Continental		24,215	2,120,023	0.109%
United Fire Group		4,300	208,378	0.011%
UnitedHealth Group		62,522	15,255,993	0.786%
United Natural Foods		600	5,382	0.000%
United Rentals		1,300	172,419	0.009%
United Technologies		47,639	6,202,598	0.320%
United Therapeutics		3,200	249,792	0.013%
Univar		5,000	110,200	0.006%
Universal		800	48,616	0.003%
Universal Health Services		8,200	1,069,198	0.055%
Universal Insurance Holdings		7,200	200,880	0.010%
Unum Group		6,200	208,010	0.011%
UPS		44,500	4,595,515	0.237%
Urban Edge Properties, REIT		4,792	83,045	0.004%
Urban Outfitters		8,800	200,200	0.010%
USA Truck		4,300	43,473	0.002%

U.S. Bancorp			81,855	4,289,202	0.221%
U.S. Physical Therapy			3,800	465,766	0.024%
U.S. Treasury Bill	2.08	11/7/19	2,650,000	2,630,439	0.136%
Vail Resorts			3,900	870,402	0.045%
Valero Energy			19,514	1,670,594	0.086%
Valmont Industries			2,900	367,749	0.019%
Valvoline			20,587	402,064	0.021%
Varex Imaging			12,960	397,224	0.020%
Varian Medical Systems			5,600	762,328	0.039%
Vector Group			10,625	103,594	0.005%
Vectrus			500	20,280	0.001%
Veeva Systems			8,700	1,410,357	0.073%
Ventas, REIT			25,718	1,757,825	0.091%
Veoneer			17,500	302,925	0.016%
VEREIT, REIT			84,776	763,832	0.039%
VeriSign			7,400	1,547,784	0.080%
Verisk Analytics			10,600	1,552,476	0.080%
Veritiv			1,006	19,537	0.001%
Verizon Communications			256,511	14,654,473	0.755%
Versum Materials			5,900	304,322	0.016%
Vertex Pharmaceuticals			16,900	3,099,122	0.160%
V. F.			20,900	1,825,615	0.094%
Viacom			10,829	323,462	0.017%
Viad			8,900	589,536	0.030%
Vicor			19,200	596,160	0.031%
Virtus Investment Partners			5,875	630,975	0.033%
Visa			111,860	19,413,303	1.001%
Vishay Intertechnology			11,020	182,050	0.009%
Vista Outdoor			6,150	54,612	0.003%
Visteon			2,300	134,734	0.007%
VMware			6,700	1,120,307	0.058%
Vornado Realty Trust, REIT			10,764	689,972	0.036%
Voya Financial			14,800	818,440	0.042%
VSE			4,600	131,974	0.007%
Vulcan Materials			9,166	1,258,583	0.065%
Wabtec			15,088	1,082,715	0.056%
Waddell & Reed Financial			6,451	107,538	0.006%
Walgreens Boots Alliance			53,000	2,897,510	0.149%
Wal-Mart			93,800	10,363,962	0.534%
Walt Disney			121,224	16,927,719	0.872%
Washington Federal			5,542	193,582	0.010%
Washington Real Estate Investment Trust, REIT			11,300	302,049	0.016%
Waste Management			20,360	2,348,933	0.121%
Waters			4,600	990,104	0.051%
Watsco			1,800	294,354	0.015%
Watts Water Technologies			1,900	177,042	0.009%
WaVe Life Sciences			17,600	459,184	0.024%
Webster Financial			10,803	516,059	0.027%
Wec Energy			20,208	1,684,741	0.087%
Weingarten Realty Investors, REIT			11,675	320,129	0.016%
Welbilt			17,700	295,590	0.015%
WellCare Health Plans			3,600	1,026,252	0.053%
Wells Fargo			275,334	13,028,805	0.671%
Welltower, REIT			25,600	2,087,168	0.108%
Wendy's			22,775	445,935	0.023%
Werner Enterprises			4,075	126,651	0.007%
WesBanco			10,600	408,630	0.021%
Western Alliance Bancorp			3,700	165,464	0.009%
Western Digital			14,775	702,551	0.036%
Western Union			31,951	635,505	0.033%
West Pharmaceutical Services			5,600	700,840	0.036%
Westrock			15,676	571,704	0.029%
Westwood Holdings Group			2,000	70,400	0.004%
WEX			1,400	291,340	0.015%
Weyerhaeuser, REIT			41,125	1,083,233	0.056%
Whirlpool			4,022	572,572	0.030%
White Mountains Insurance Group			200	204,292	0.011%
Whitestone REIT, REIT			16,900	214,461	0.011%
William Lyon Homes			7,600	138,548	0.007%
Williams Companies			78,685	2,206,327	0.114%
Williams-Sonoma			7,800	507,000	0.026%
Willis Towers Watson			11,606	2,223,013	0.115%

Winnebago	5,500	212,575	0.011%
Wintrust Financial	3,350	245,086	0.013%
Woodward	3,600	407,376	0.021%
Workday	12,100	2,487,518	0.128%
World Fuel Services	15,300	550,188	0.028%
Worldpay	18,100	2,218,155	0.114%
Worthington Industries	3,400	136,884	0.007%
WP Carey, REIT	13,600	1,104,048	0.057%
WPX Energy	43,395	499,476	0.026%
W. R. Grace	4,200	319,662	0.016%
W. W. Grainger	3,000	804,690	0.041%
Wyndham destinations	7,730	339,347	0.017%
Wyndham Hotels & Resorts	7,730	430,870	0.022%
Wynn Resorts	4,700	582,753	0.030%
XCEL Energy	29,330	1,744,842	0.090%
Xencor	14,900	609,857	0.031%
Xerox	11,971	423,893	0.022%
Xilinx	13,100	1,544,752	0.080%
XPO Logistics	9,700	560,757	0.029%
Xylem	12,800	1,070,592	0.055%
YRC Worldwide	131,900	531,557	0.027%
Yum! Brands	22,200	2,456,874	0.127%
Zayo Group Holdings	9,500	312,645	0.016%
Zebra Technologies	1,650	345,659	0.018%
Zendesk	12,900	1,148,487	0.059%
Zillow	16,900	773,344	0.040%
Zillow	16,000	742,240	0.038%
Zimmer Biomet Holdings	11,860	1,396,396	0.072%
Zions Bancorporation	7,601	349,494	0.018%
Zoetis	29,000	3,291,210	0.170%
Zynga	69,900	428,487	0.022%
Total Investments in Securities		1,985,292,727	

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-Mini Russ 2000 FUT 09/19	56	9/20/2019	4,387,880	93,024	0.226%
S&P500 EMINI FUT 9/19	296	9/20/2019	43,574,160	674,444	2.246%
S&P MID 400 EMINI FUT 9/19	11	9/20/2019	2,145,000	43,119	0.111%

Total Futures Contracts **810,587**

NET ASSETS **1,940,269,564**

NET ASSET VALUE PER SHARE

Total Equity Market Index Fund Shares **32.88**
(\$1,940,269,564 / 59,016,037 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.