

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1st Source			3,864	203,324	0.011%
3M			34,400	7,248,424	0.381%
AAON			8,345	315,441	0.017%
Abbott Laboratories			95,729	7,022,679	0.369%
AbbVie			103,800	9,817,404	0.516%
Abiomed			1,500	674,625	0.035%
Acadia Healthcare			9,600	337,920	0.018%
ACADIA Pharmaceuticals			8,800	182,688	0.010%
Accelaron Pharma			16,400	938,572	0.049%
Accenture			37,530	6,387,606	0.335%
Acco Brands			16,767	189,467	0.010%
Activision Blizzard			54,508	4,534,521	0.238%
Adient			5,953	234,012	0.012%
Adobe			27,580	7,445,221	0.391%
Adtalem Global Education			6,700	322,940	0.017%
ADTRAN			12,900	227,685	0.012%
Advance Auto Parts			2,450	412,409	0.022%
Advanced Energy Industries			3,600	185,940	0.010%
Advanced Micro Devices			53,900	1,664,971	0.087%
AdvanSix			14,001	475,334	0.025%
Aegion			12,400	314,712	0.017%
Aerojet Rocketdyne Holdings			13,500	458,865	0.024%
AES			29,655	415,170	0.022%
Aetna			23,586	4,784,420	0.251%
Affiliated Managers Group			4,000	546,880	0.029%
Aflac			41,600	1,958,112	0.103%
AGCO			6,500	395,135	0.021%
Agilent Technologies			24,487	1,727,313	0.091%
Agios Pharmaceuticals			7,800	601,536	0.032%
Agree Realty, REIT			3,000	159,360	0.008%
A.H. Belo			15,280	70,288	0.004%
AIMCO, REIT			15,051	664,201	0.035%
Aimmune Therapeutics			10,700	291,896	0.015%
Air Products & Chemicals			13,800	2,305,290	0.121%
Akamai Technologies			8,800	643,720	0.034%
Akorn			5,000	64,900	0.003%
Alaska Air Group			12,400	853,864	0.045%
Albemarle			4,100	409,098	0.021%
Alexander & Baldwin, REIT			12,498	283,580	0.015%
Alexandria Real Estate, REIT			6,200	779,898	0.041%
Alexion Pharmaceuticals			14,923	2,074,446	0.109%
Alico			3,600	121,680	0.006%
Align Technology			7,000	2,738,540	0.144%
Alkermes			14,502	615,465	0.032%
Alleghany			46	30,016	0.002%
Allegheny Technologies			7,743	228,806	0.012%
Allegion			8,766	793,937	0.042%
Allergan			22,657	4,315,705	0.227%
ALLETE			3,133	235,006	0.012%
Alliance Data Systems			2,500	590,400	0.031%
Alliant Energy			3,200	136,224	0.007%
Allstate			20,200	1,993,740	0.105%
Ally Financial			45,500	1,203,475	0.063%
Alnylam Pharmaceuticals			7,850	687,032	0.036%
Alphabet Class A			18,620	22,475,830	1.180%
Alphabet Class C			18,960	22,628,191	1.188%
Altria Group			114,300	6,893,433	0.362%
Amazon.com			25,400	50,876,200	2.672%
AMC Networks			3,500	232,190	0.012%
Ameren			15,800	998,876	0.052%
American Airlines			43,000	1,777,190	0.093%
American Campus Communities, REIT			15,300	629,748	0.033%
American Eagle Outfitters			5,750	142,773	0.007%
American Electric Power			29,340	2,079,619	0.109%
American Express			45,400	4,834,646	0.254%

American Financial Group	7,350	815,630	0.043%
American International Group	61,100	3,252,964	0.171%
American States Water Company	6,500	397,410	0.021%
American Tower, REIT	26,020	3,780,706	0.199%
American Water Works	15,200	1,337,144	0.070%
Ameriprise Financial	10,900	1,609,494	0.085%
AmerisourceBergen	10,064	928,102	0.049%
AMETEK	16,425	1,299,546	0.068%
Amgen	42,460	8,801,533	0.462%
Amkor Technology	1,300	9,607	0.001%
AMN Healthcare Services	7,752	424,034	0.022%
Ampco Pittsburgh	2,300	13,570	0.001%
Amphenol	15,000	1,410,300	0.074%
Anadarko Petroleum	24,458	1,648,714	0.087%
Analog Devices	21,605	1,997,598	0.105%
Andeavor	5,389	827,212	0.043%
ANGI Homeservices	27,500	645,700	0.034%
Anika Therapeutics	10,300	434,454	0.023%
Annaly Capital Management, REIT	25,500	260,865	0.014%
Ansys	6,441	1,202,406	0.063%
Anthem	15,804	4,331,086	0.227%
Aon	15,158	2,330,997	0.122%
A.O. Smith	13,100	699,147	0.037%
Apache	29,186	1,391,297	0.073%
Apergy	1,700	74,052	0.004%
Apollo Commercial Real Estate Finance, REIT	19,600	369,852	0.019%
Apple	284,755	64,280,594	3.376%
Applied Materials	67,078	2,592,565	0.136%
AptarGroup	4,900	527,926	0.028%
Aptiv	17,900	1,501,810	0.079%
Aqua America	14,646	540,437	0.028%
Aramark	14,700	632,394	0.033%
ARC Document Solutions	13,000	36,920	0.002%
Arch Capital Group	9,300	277,233	0.015%
Archer-Daniels-Midland	31,872	1,602,205	0.084%
Archrock	58,445	713,029	0.037%
Arconic	6,000	132,060	0.007%
Arista Networks	2,500	664,650	0.035%
Armstrong Worldwide Industries	2,800	194,880	0.010%
Array BioPharma	33,500	509,200	0.027%
ARRIS International	18,761	487,598	0.026%
Arrow Electronics	5,600	412,832	0.022%
Arthur J. Gallagher	9,200	684,848	0.036%
A. Schulman	5,500	11,000	0.001%
Aspen Technology	4,700	535,377	0.028%
Associated Banc-Corp	8,467	220,142	0.012%
Assurant	4,500	485,775	0.026%
Assured Guaranty	10,400	439,192	0.023%
athenahealth	3,800	507,680	0.027%
Atmos Energy	7,900	741,889	0.039%
ATN International	2,000	147,760	0.008%
AT&T	428,113	14,376,035	0.755%
Autodesk	8,800	1,373,768	0.072%
Autoliv	6,600	572,088	0.030%
Automatic Data Processing	26,800	4,037,688	0.212%
Autonation	2,300	95,565	0.005%
AutoZone	2,400	1,861,680	0.098%
AvalonBay Communities, REIT	8,386	1,519,124	0.080%
Avanos Medical	2,831	193,924	0.010%
Avery Dennison	6,200	671,770	0.035%
Avis Budget Group	11,300	363,182	0.019%
Avista	9,700	490,432	0.026%
Avnet	9,748	436,418	0.023%
Avon	101,100	222,420	0.012%
AVX	2,700	48,735	0.003%
Axalta Coating Systems	10,100	294,516	0.015%
Axcelis Technologies	20,278	398,463	0.021%
Axis Capital Holdings	8,500	490,535	0.026%
Axon Enterprise	17,900	1,224,897	0.064%
AZZ	4,700	237,350	0.012%
Babcock & Wilcox Enterprises	65,475	67,439	0.004%
Baker Hughes A Ge	22,323	755,187	0.040%

Ball	30,900	1,359,291	0.071%
BancorpSouth Bank	4,800	156,960	0.008%
Bank of America	608,344	17,921,814	0.941%
Bank of Hawaii	5,500	434,005	0.023%
Bank of New York Mellon	62,160	3,169,538	0.166%
Bank OZK	5,700	216,372	0.011%
BankUnited	17,200	608,880	0.032%
Barnes Group	3,000	213,090	0.011%
Barrett Business	2,500	166,950	0.009%
Baxter International	28,400	2,189,356	0.115%
BB&T	46,320	2,248,373	0.118%
Beacon Roofing Supply	6,400	231,616	0.012%
Beazer Homes USA	5,880	61,740	0.003%
Becton, Dickinson & Company	16,002	4,176,522	0.219%
Bed Bath & Beyond	4,300	64,500	0.003%
Belden	700	49,987	0.003%
Bemis	9,000	437,400	0.023%
Benchmark Electronics	6,575	153,855	0.008%
Berkshire Hathaway	116,500	24,943,815	1.310%
Berkshire Hills Bancorp	8,900	362,230	0.019%
Berry Global	6,500	314,535	0.017%
Best Buy	6,200	492,032	0.026%
BGC Partners	17,100	202,122	0.011%
Big Lots	3,700	154,623	0.008%
Biogen	13,810	4,879,211	0.256%
BioMarin Pharmaceutical	10,500	1,018,185	0.053%
Bio-Rad Laboratories	1,600	500,784	0.026%
Bioscrip	25,000	77,500	0.004%
Bio-Techne	2,100	428,631	0.023%
Black Hills	9,900	575,091	0.030%
Black Knight	13,363	694,208	0.036%
BlackRock	7,600	3,582,108	0.188%
Bluebird Bio	7,200	1,051,200	0.055%
Blueprint Medicines	11,000	858,660	0.045%
Boeing	35,400	13,165,260	0.691%
BOK Financial	1,115	108,467	0.006%
Booking Holdings	3,166	6,281,344	0.330%
Booz Allen Hamilton	17,000	843,710	0.044%
Borg-Warner	11,800	504,804	0.027%
Boston Beer	500	143,750	0.008%
Boston Properties, REIT	9,800	1,206,282	0.063%
Boston Scientific	81,939	3,154,652	0.166%
Boyd Gaming	8,400	284,340	0.015%
Brandywine Realty Trust, REIT	14,400	226,368	0.012%
Bridge Bancorp	2,400	79,680	0.004%
Briggs & Stratton	10,400	199,992	0.011%
Bright Horizons Family Solutions	3,047	359,058	0.019%
Brighthouse Financial	15,129	669,307	0.035%
Brinker	11,225	524,544	0.028%
Brinks Company	4,100	285,975	0.015%
Bristol-Myers Squibb	97,100	6,027,968	0.317%
Broadcom	27,249	6,723,146	0.353%
Broadridge Financial Solutions	6,125	808,194	0.042%
Brooks Automation	24,654	863,630	0.045%
Brown-Forman	20,400	1,031,220	0.054%
Bruker	15,300	511,785	0.027%
Brunswick	9,200	616,584	0.032%
Bunge Limited	12,300	845,133	0.044%
Burlington Stores	10,800	1,759,536	0.092%
BWX Technologies	11,450	716,083	0.038%
CA	23,131	1,021,234	0.054%
Cable One	670	592,019	0.031%
Cabot	2,600	163,072	0.009%
Cabot Microelectronics	1,664	171,675	0.009%
Cabot Oil & Gas	29,000	653,080	0.034%
CACI International	1,300	239,395	0.013%
Cadence Design Systems	23,100	1,046,892	0.055%
California Water Service Group	20,800	892,320	0.047%
Callon Petroleum	42,300	507,177	0.027%
Camden Property Trust, REIT	5,800	542,706	0.029%
Campbell Soup	10,800	395,604	0.021%
Cantel Medical	6,500	598,390	0.031%

Capital One Financial	30,027	2,850,463	0.150%
Capitol Federal Financial	18,400	234,416	0.012%
Capstead Mortgage, REIT	46,800	370,188	0.019%
Cara Therapeutics	15,700	376,015	0.020%
Cardinal Health	16,305	880,470	0.046%
Cardtronics	12,500	395,500	0.021%
Carlisle Companies	2,800	341,040	0.018%
CarMax	12,158	907,838	0.048%
Carnival	25,700	1,638,889	0.086%
Carpenter Technology	10,500	618,975	0.033%
Cars.com	14,333	395,734	0.021%
Carters	4,300	423,980	0.022%
Casey's General Stores	2,300	296,953	0.016%
Caterpillar	32,200	4,910,178	0.258%
Cavco Industries	2,140	541,420	0.028%
Cboe Global Markets	8,300	796,468	0.042%
CBRE Group	17,900	789,390	0.041%
CBS	19,929	1,144,921	0.060%
CDK Global	15,766	986,321	0.052%
CDW Corp/DE	6,100	542,412	0.028%
Celanese	10,700	1,219,800	0.064%
Celgene	51,000	4,563,990	0.240%
Centene	13,510	1,955,978	0.103%
Centennial Resource Development	28,000	611,800	0.032%
CenterPoint Energy	25,300	699,545	0.037%
CenturyLink	49,461	1,048,573	0.055%
Cerner	20,500	1,320,405	0.069%
Cerus	14,400	103,824	0.005%
CF Industries	22,540	1,227,078	0.064%
Charles River Laboratories International	1,368	184,051	0.010%
Charles Schwab	77,119	3,790,399	0.199%
Charter Communications	13,747	4,479,872	0.235%
Chart Industries	6,000	469,980	0.025%
Chatham Lodging Trust, REIT	8,300	173,387	0.009%
Chemical Financial	9,591	512,159	0.027%
Chemours	23,881	941,867	0.049%
Cheniere Energy	2,100	145,929	0.008%
Chevron	121,633	14,873,283	0.781%
Chipotle Mexican Grill	1,970	895,404	0.047%
C.H. Robinson Worldwide	8,547	836,922	0.044%
Chubb	32,466	4,338,756	0.228%
Church & Dwight	13,100	777,747	0.041%
Ciena	3,999	124,929	0.007%
Cigna	15,900	3,311,175	0.174%
Cimarex Energy	6,344	589,611	0.031%
CIM Commercial Trust, REIT	2,811	39,354	0.002%
Cincinnati Bell	27,309	435,579	0.023%
Cincinnati Financial	12,469	957,744	0.050%
Cintas	5,200	1,028,612	0.054%
Cirrus Logic	8,200	316,520	0.017%
Cisco Systems	303,337	14,757,345	0.775%
CIT Group	12,900	665,769	0.035%
Citigroup	172,525	12,376,944	0.650%
Citizens Financial	23,500	906,395	0.048%
Citrix Systems	3,770	419,073	0.022%
Clearwater Paper	6,964	206,831	0.011%
Cleveland-Cliffs	22,000	278,520	0.015%
Clorox	3,600	541,476	0.028%
CME Group	20,614	3,508,709	0.184%
CMS Energy	13,100	641,900	0.034%
CNA Financial	10,700	488,455	0.026%
CNO Financial Group	16,800	356,496	0.019%
CNX Resources	16,300	233,253	0.012%
Coca-Cola	235,600	10,882,364	0.572%
Coca-Cola Bottling	2,500	455,700	0.024%
Cognex	11,200	625,184	0.033%
Cognizant Technology Solutions	36,600	2,823,690	0.148%
Coherent	1,494	257,252	0.014%
Cohu	11,300	283,630	0.015%
Colgate-Palmolive	52,200	3,494,790	0.184%
Colony Capital, REIT	52,850	321,857	0.017%
Columbia Banking System	12,100	469,117	0.025%

Columbia Sportswear	4,600	428,122	0.022%
Comcast	287,119	10,166,884	0.534%
Comerica	8,716	786,183	0.041%
Commercial Metals	15,200	311,904	0.016%
Community Bank System	1,838	112,247	0.006%
COMMUNITY HEALTH SYSTEMS CVR RTS 1/24	12,500	75	0.000%
Commvault Systems	1,300	91,000	0.005%
Compass Minerals	9,000	604,800	0.032%
Conagra Brands	18,708	635,511	0.033%
Concho Resources	18,548	2,833,207	0.149%
Conduent	18,777	422,858	0.022%
Conns	10,200	360,570	0.019%
ConocoPhillips	64,049	4,957,393	0.260%
CONSOL Energy	425	17,344	0.001%
Consolidated Edison	12,600	959,994	0.050%
Consolidated-Tomoka Land	1,500	93,420	0.005%
Constellation Brands	14,500	3,126,490	0.164%
Convergys	10,800	256,392	0.013%
Cooper Companies	4,700	1,302,605	0.068%
Copart	20,000	1,030,600	0.054%
CoreCivic, REIT	24,098	586,304	0.031%
CoreLogic	12,485	616,884	0.032%
Core-Mark Holding	3,510	119,200	0.006%
CoreSite Realty, REIT	6,900	766,866	0.040%
Cornerstone OnDemand	6,100	346,175	0.018%
Corning	62,710	2,213,663	0.116%
CorVel	2,150	129,538	0.007%
CoStar Group	2,600	1,094,184	0.057%
Costco Wholesale	26,600	6,247,808	0.328%
Coty	69,214	869,328	0.046%
Cousins Properties, REIT	13,040	115,926	0.006%
Covanta Holding	14,500	235,625	0.012%
Cracker Barrel Old Country Store	800	117,704	0.006%
Credit Acceptance	1,200	525,684	0.028%
Cree	8,400	318,108	0.017%
Cross Country Healthcare	4,300	37,539	0.002%
Crown Castle International, REIT	27,037	3,010,029	0.158%
Crown Holdings	8,300	398,400	0.021%
CSG Systems International	4,400	176,616	0.009%
CSX	56,100	4,154,205	0.218%
CubeSmart, REIT	9,600	273,888	0.014%
Cullen/Frost Bankers	6,300	657,972	0.035%
Cummins	10,900	1,592,163	0.084%
Curtiss-Wright	4,000	549,680	0.029%
Customers Bancorp	9,200	216,476	0.011%
CVB Financial	15,539	346,830	0.018%
CVS Health	64,488	5,076,495	0.267%
CytomX Therapeutics	26,900	497,650	0.026%
Daktronics	7,200	56,448	0.003%
Danaher	37,100	4,031,286	0.212%
Darden Restaurants	10,100	1,123,019	0.059%
DaVita	7,798	558,571	0.029%
Deere	14,400	2,164,752	0.114%
Delek US Holdings	9,800	415,814	0.022%
Dell Technologies	8,139	790,460	0.042%
Delphi Technologies	700	21,952	0.001%
Delta Air Lines	50,700	2,931,981	0.154%
Dentsply Sirona	13,133	495,639	0.026%
Devon Energy	33,200	1,326,008	0.070%
Dexcom	8,000	1,144,320	0.060%
Diamondback Energy	13,500	1,825,065	0.096%
Diamond Offshore Drilling	22,900	458,000	0.024%
Dick's Sporting Goods	3,600	127,728	0.007%
Digital Realty Trust, REIT	14,950	1,681,576	0.088%
Diodes	6,262	208,462	0.011%
Discover Financial	22,900	1,750,705	0.092%
Discovery Inc -	7,500	240,000	0.013%
Discovery Inc -	20,145	595,889	0.031%
DISH Network	14,200	507,792	0.027%
DMC Global	9,100	371,280	0.019%
Dolby Laboratories	2,500	174,925	0.009%
Dollar General	19,300	2,109,490	0.111%

Dollar Tree	13,893	1,132,974	0.060%
Dominion Energy	35,440	2,490,723	0.131%
Domino's Pizza	3,700	1,090,760	0.057%
Domtar	6,266	326,897	0.017%
Donnelley Financial Solutions	11,225	201,152	0.011%
Dover	3,400	301,002	0.016%
DowDuPont	144,466	9,290,608	0.488%
D. R. Horton	29,600	1,248,528	0.066%
DSP Group	4,500	53,550	0.003%
DTE Energy	10,883	1,187,662	0.062%
Duke Energy	39,502	3,160,950	0.166%
Duke Realty, REIT	30,200	856,774	0.045%
Dun & Bradstreet	2,200	313,522	0.016%
Dunkin Brands	5,500	405,460	0.021%
Dxc Technology	13,742	1,285,152	0.067%
Dycom Industries	5,400	456,840	0.024%
Eagle Materials	5,798	494,222	0.026%
Eagle Pharmaceuticals	10,400	721,032	0.038%
EastGroup Properties, REIT	4,900	468,538	0.025%
Eastman Chemical	7,700	737,044	0.039%
East West Bancorp	6,792	410,033	0.022%
Eaton	25,526	2,213,870	0.116%
Eaton Vance	9,100	478,296	0.025%
eBay	57,700	1,905,254	0.100%
Echostar	2,680	124,272	0.007%
Ecolab	13,600	2,132,208	0.112%
Edgewell Personal Care	3,484	161,065	0.008%
Edison International	15,100	1,021,968	0.054%
Edwards Lifesciences	14,240	2,479,184	0.130%
Eldorado Resorts	6,810	330,966	0.017%
Electronic Arts	21,800	2,626,682	0.138%
Electronics For Imaging	8,100	276,048	0.014%
Electro Scientific Industries	40,100	699,745	0.037%
Eli Lilly	59,900	6,427,869	0.338%
Ellie Mae	6,800	644,436	0.034%
EMCOR Group	3,900	292,929	0.015%
Emerson Electric	34,300	2,626,694	0.138%
Encompass Health	11,300	880,835	0.046%
Endo International	1,700	28,611	0.002%
Energizer Holdings	6,700	392,955	0.021%
EnPro Industries	3,568	260,214	0.014%
Ensco	162,900	1,374,876	0.072%
Ensign Group	16,500	625,680	0.033%
Entegris	11,692	338,483	0.018%
Entergy	13,100	1,062,803	0.056%
Envision Healthcare	7,126	325,872	0.017%
EOG Resources	38,600	4,924,202	0.259%
EPAM Systems	6,500	895,050	0.047%
EQT	20,156	891,500	0.047%
Equifax	8,500	1,109,845	0.058%
Equinix, REIT	4,706	2,037,180	0.107%
Equity Commonwealth, REIT	17,727	568,859	0.030%
Equity LifeStyle Properties, REIT	8,800	848,760	0.045%
Equity Residential, REIT	20,500	1,358,330	0.071%
Erie Indemnity	1,700	216,801	0.011%
ESCO Technologies	6,600	449,130	0.024%
Essendant	400	5,128	0.000%
Essex Property Trust, REIT	4,294	1,059,373	0.056%
Estee Lauder	14,700	2,136,204	0.112%
Esterline Technologies	2,300	209,185	0.011%
E*TRADE Financial	18,600	974,454	0.051%
Euronet Worldwide	9,600	962,112	0.051%
Everest Reinsurance Holdings	2,000	456,940	0.024%
Evergy	18,165	997,622	0.052%
Eversource Energy	19,224	1,181,123	0.062%
Exelon	47,922	2,092,275	0.110%
Expedia	8,964	1,169,623	0.061%
Expeditors International of Washington	8,300	610,299	0.032%
Express Scripts Holding	33,453	3,178,370	0.167%
Extra Space Storage, REIT	8,600	745,104	0.039%
Extreme Networks	85,400	467,992	0.025%
ExxonMobil	271,587	23,090,327	1.213%

F5 Networks	4,400	877,448	0.046%
Facebook	149,700	24,619,662	1.293%
FactSet Research Systems	2,650	592,832	0.031%
Fair Isaac	2,672	610,686	0.032%
FARO Technologies	3,700	238,095	0.013%
Fastenal	17,500	1,015,350	0.053%
FBL Financial	1,032	77,658	0.004%
Federal Realty Investment Trust, REIT	6,900	872,643	0.046%
FedEx	14,600	3,515,534	0.185%
Ferro	9,800	227,556	0.012%
Fidelity National Information	20,782	2,266,693	0.119%
Fidelity Southern	5,317	131,755	0.007%
Fifth Third Bancorp	71,190	1,987,625	0.104%
Finisar	13,975	266,224	0.014%
First American Financial	17,985	927,846	0.049%
First BanCorp-Puerto Rico	88,800	808,080	0.042%
First Business Financial Services	10,500	243,390	0.013%
First Data	28,700	702,289	0.037%
FirstEnergy	11,995	445,854	0.023%
First Financial Bancorp	9,070	269,379	0.014%
First Horizon National	16,371	282,563	0.015%
First Industrial Realty, REIT	12,300	386,220	0.020%
First Merchants	8,330	374,767	0.020%
First Midwest Bancorp	6,000	159,540	0.008%
First Republic Bank	12,300	1,180,800	0.062%
First Solar	2,500	121,050	0.006%
Fiserv	31,100	2,562,018	0.135%
Five9	16,700	729,623	0.038%
FleetCor Technologies	8,200	1,868,288	0.098%
FLIR Systems	7,600	467,172	0.025%
Flowers Foods	8,533	159,226	0.008%
Flowserve	15,900	869,571	0.046%
Fluor	3,200	185,920	0.010%
Flushing Financial	2,450	59,780	0.003%
FMC	9,700	845,646	0.044%
FNF	18,796	739,623	0.039%
Foot Locker	12,700	647,446	0.034%
Ford Motor	194,461	1,798,764	0.094%
Forestar Group	439	9,307	0.000%
Forest City Realty Trust, REIT	14,500	363,805	0.019%
Forrester Research	1,800	82,620	0.004%
Fortinet	7,700	710,479	0.037%
Fortive	18,650	1,570,330	0.082%
Fortune Brands Home & Security	10,700	560,252	0.029%
Four Corners Property Trust, REIT	19,813	508,996	0.027%
Franklin Covey	5,200	122,980	0.006%
Franklin Resources	52,900	1,608,689	0.084%
FRD Acquisition	28,900	0	0.000%
Freeport-McMoRan	82,400	1,147,008	0.060%
Fresh Del Monte Produce	8,900	301,621	0.016%
Fulton Financial	10,574	176,057	0.009%
Gaming & Leisure Properties, REIT	12,805	451,376	0.024%
Gannett	2,550	25,526	0.001%
Gap	11,450	330,333	0.017%
Gartner	6,188	980,798	0.052%
GATX	2,300	199,157	0.010%
GCI Liberty	5,211	265,761	0.014%
GCP Applied Technologies	12,300	326,565	0.017%
GE	537,826	6,072,056	0.319%
General Dynamics	17,200	3,521,184	0.185%
General Mills	28,100	1,206,052	0.063%
General Motors	63,900	2,151,513	0.113%
Genesee & Wyoming	2,600	236,574	0.012%
Genpact	10,300	315,283	0.017%
Gentex	21,300	457,098	0.024%
Gentherm	5,800	263,610	0.014%
Genuine Parts	5,800	576,520	0.030%
Genworth Financial	13,100	54,627	0.003%
German American Bancorp	9,861	347,896	0.018%
Getty Realty, REIT	7,742	221,112	0.012%
Gilead Sciences	81,920	6,325,043	0.332%
Glacier Bancorp	3,700	159,433	0.008%

Gladstone Commercial, REIT	18,200	348,530	0.018%
Global Payments	11,885	1,514,149	0.080%
GMS	951	22,063	0.001%
GNC Holdings	184,100	762,174	0.040%
GoDaddy	4,500	375,255	0.020%
Goldman Sachs	18,960	4,251,590	0.223%
Goodyear Tire & Rubber	14,300	334,477	0.018%
Graco	11,361	526,469	0.028%
Graham Holdings	270	156,411	0.008%
Granite Construction	1,550	70,835	0.004%
Gray Television	18,200	318,500	0.017%
Groupon	75,700	285,389	0.015%
Group One Automotive	1,600	103,840	0.005%
GrubHub	4,300	596,066	0.031%
Guidewire Software	7,800	787,878	0.041%
Hain Celestial Group	3,600	97,632	0.005%
Halliburton	42,000	1,702,260	0.089%
Hancock Whitney	5,200	247,260	0.013%
Hanover Insurance Group	8,700	1,073,319	0.056%
Harley-Davidson	12,500	566,250	0.030%
Harris	8,391	1,419,841	0.075%
Harsco	6,000	171,300	0.009%
Hartford Financial Services	20,300	1,014,188	0.053%
Hasbro	6,500	683,280	0.036%
Hawaiian Electric Industries	11,900	423,521	0.022%
Hawkins	2,831	117,345	0.006%
H.B. Fuller	3,700	191,179	0.010%
HCA Healthcare	17,362	2,415,401	0.127%
HCP, REIT	9,600	252,672	0.013%
HD Supply Holdings	20,800	890,032	0.047%
Healthcare Services	3,700	150,294	0.008%
HealthEquity	4,500	424,845	0.022%
Hecla Mining	89,700	250,263	0.013%
HEICO	10,675	805,963	0.042%
Helen of Troy Limited	1,400	183,260	0.010%
Helmerich & Payne	4,800	330,096	0.017%
Henry Schein	10,400	884,312	0.046%
Herbalife Nutrition	11,000	600,050	0.032%
Herc Holdings	10,092	516,710	0.027%
Herman Miller	4,700	180,480	0.009%
Hershey Foods	9,200	938,400	0.049%
Hertz Global Holdings	800	13,064	0.001%
Hess	26,200	1,875,396	0.098%
Hewlett Packard Enterprise	100,999	1,647,294	0.087%
Hexcel	4,200	281,610	0.015%
Highwoods Properties, REIT	9,100	430,066	0.023%
Hillenbrand	10,800	564,840	0.030%
Hilltop Holdings	18,100	365,077	0.019%
Hilton Grand Vacations	9,240	305,844	0.016%
Hilton Worldwide Holdings	13,533	1,093,196	0.057%
HMS Holdings	22,900	751,349	0.039%
HNI Corporation	2,100	92,904	0.005%
Hologic	19,844	813,207	0.043%
Home Bancshares	21,100	462,090	0.024%
Home Depot	72,950	15,111,593	0.794%
Honeywell International	45,725	7,608,640	0.400%
Horace Mann Educators	10,300	462,470	0.024%
Horizon Global	24,620	175,541	0.009%
Hormel Foods	21,000	827,400	0.043%
Hospitality Properties Trust, REIT	21,100	608,524	0.032%
Host Hotels & Resorts, REIT	36,219	764,221	0.040%
Hovnanian Enterprises	95,400	152,640	0.008%
HP	103,318	2,662,505	0.140%
H&R Block	15,900	409,425	0.022%
Hubbell	3,105	414,735	0.022%
Humana	8,200	2,775,864	0.146%
Huntington Bancshares	53,806	802,786	0.042%
Huntington Ingalls Industries	3,900	998,712	0.052%
Huntsman	18,100	492,863	0.026%
Hyster-Yale Materials Handling	1,100	67,683	0.004%
IAC/InterActiveCorp	4,400	953,568	0.050%
IBERIABANK	6,350	516,573	0.027%

IBM	53,490	8,088,223	0.425%
ICU Medical	2,600	735,150	0.039%
IdaCorp	3,700	367,151	0.019%
IDEX	4,100	617,706	0.032%
IDEXX Laboratories	4,200	1,048,572	0.055%
IHS Markit	18,137	978,673	0.051%
Illinois Tool Works	20,700	2,921,184	0.153%
Illumina	10,200	3,744,012	0.197%
Immunomedics	17,800	370,774	0.019%
Imperva	2,700	125,415	0.007%
Incyte	13,200	911,856	0.048%
Ingersoll-Rand	14,600	1,493,580	0.078%
Ingevity	2,612	266,111	0.014%
Ingredion	5,000	524,800	0.028%
Insight Enterprises	4,750	256,928	0.013%
Insmmed	20,700	418,554	0.022%
Insperty	7,400	872,830	0.046%
Insulet	7,200	762,840	0.040%
Integra LifeSciences Holdings	3,800	250,306	0.013%
Integrated Device Technology	20,700	973,107	0.051%
Intel	275,620	13,034,070	0.685%
Interactive Brokers	9,000	497,790	0.026%
Intercontinental Exchange	36,345	2,721,877	0.143%
InterDigital	3,300	264,000	0.014%
International Flavors & Fragrances	4,800	667,776	0.035%
International Paper	21,984	1,080,514	0.057%
International Speedway	1,600	70,080	0.004%
Interpublic Group	15,739	359,951	0.019%
Intuit	16,700	3,797,580	0.199%
Intuitive Surgical	8,700	4,993,800	0.262%
Invesco	35,400	809,952	0.043%
Invesco Mortgage Capital, REIT	24,300	384,426	0.020%
Invitation Homes, REIT	14,783	338,679	0.018%
Ionis Pharmaceuticals	8,805	454,162	0.024%
IPG Photonics	2,500	390,175	0.020%
IQVIA Holdings	8,325	1,080,086	0.057%
iRobot	1,800	197,856	0.010%
Iron Mountain, REIT	20,533	708,799	0.037%
Ironwood Pharmaceuticals	9,100	167,986	0.009%
ITT	6,900	422,694	0.022%
j2 Global	4,400	364,540	0.019%
Jabil	11,500	311,420	0.016%
Jack Henry & Associates	4,000	640,320	0.034%
Jack in the Box	5,200	435,916	0.023%
Jacobs Engineering Group	3,800	290,700	0.015%
Janus Henderson	12,741	343,497	0.018%
Jazz Pharmaceuticals	3,500	588,455	0.031%
JBG SMITH Properties, REIT	11,082	408,150	0.021%
J.B. Hunt Transport Services	5,400	642,276	0.034%
JC Penney	160,200	265,932	0.014%
J.M. Smucker	4,516	463,387	0.024%
John Bean Technologies	3,209	382,834	0.020%
John B Sanfilippo & Son	3,200	228,416	0.012%
John Marshall Bancorp	3,075	56,734	0.003%
Johnson Controls International	53,635	1,877,225	0.099%
Johnson & Johnson	166,975	23,070,936	1.212%
John Wiley & Sons	900	54,540	0.003%
Jones Lang LaSalle	1,100	158,752	0.008%
JPMorgan Chase	216,877	24,472,401	1.285%
Juniper Networks	25,380	760,639	0.040%
Kansas City Southern	11,100	1,257,408	0.066%
Kapstone Paper & Packaging	7,500	254,325	0.013%
KAR Auction Services	3,500	208,915	0.011%
KB Home	3,200	76,512	0.004%
Kellogg	19,100	1,337,382	0.070%
Kemper	6,100	490,745	0.026%
Kennametal	10,700	466,092	0.024%
Keurig Dr Pepper	12,400	287,308	0.015%
KeyCorp	95,873	1,906,914	0.100%
Keysight Technologies	18,543	1,229,030	0.065%
Kilroy Realty, REIT	7,600	544,844	0.029%
Kimball International	3,700	61,975	0.003%

Kimberly-Clark	21,300	2,420,532	0.127%
Kimco Realty, REIT	40,300	674,622	0.035%
Kinder Morgan	91,692	1,625,699	0.085%
Kirby	4,400	361,900	0.019%
KKR	32,600	889,002	0.047%
KLA-Tencor	9,500	966,245	0.051%
KLX Energy Services Holdings	1,080	34,571	0.002%
KMG Chemicals	7,900	596,924	0.031%
Knight-Swift Transportation Holdings	7,850	270,668	0.014%
Knowles	17,300	287,526	0.015%
Kohl's	9,100	678,405	0.036%
Korn/Ferry	3,000	147,720	0.008%
Kosmos Energy	42,298	395,486	0.021%
Kraft Heinz	37,558	2,069,821	0.109%
Kroger	58,000	1,688,380	0.089%
Kulicke & Soffa	5,900	140,656	0.007%
L3 Technologies	5,700	1,211,934	0.064%
Laboratory Corporation of America	4,020	698,194	0.037%
Lamar Advertising, REIT	8,600	669,080	0.035%
Lamb Weston Holdings	8,002	532,933	0.028%
Lam Research	11,700	1,774,890	0.093%
Lancaster Colony	3,300	492,393	0.026%
Landstar System	4,000	488,000	0.026%
LaSalle Hotel Properties, REIT	18,100	626,079	0.033%
Las Vegas Sands	12,600	747,558	0.039%
Lattice Semiconductor	36,800	294,400	0.015%
Lazard	11,300	543,869	0.029%
La-Z-Boy	4,100	129,560	0.007%
L Brands	16,755	507,677	0.027%
Lear	4,900	710,500	0.037%
Leggett & Platt	5,900	258,361	0.014%
Legg Mason	6,200	193,626	0.010%
Leidos Holdings	9,000	622,440	0.033%
Lennar	22,493	1,050,198	0.055%
Lennar	293	11,281	0.001%
Lennox International	2,200	480,480	0.025%
Lexicon Pharmaceuticals	3,800	40,546	0.002%
Liberty Broadband	5,700	480,681	0.025%
Liberty Broadband	14,300	1,205,490	0.063%
Liberty Expedia Holdings	6,407	301,385	0.016%
Liberty Global	15,807	457,297	0.024%
Liberty Global	38,525	1,084,864	0.057%
Liberty Latin America	16,472	343,276	0.018%
Liberty Latin America	16,267	335,588	0.018%
Liberty Media Corp-Liberty Formula One	19,600	728,924	0.038%
Liberty Media Corp-Liberty Formula One	15,400	547,932	0.029%
Liberty Property Trust, REIT	13,200	557,700	0.029%
Liberty SiriusXM	4,000	173,760	0.009%
Liberty SiriusXM	11,200	486,640	0.026%
LifePoint Health	3,847	247,747	0.013%
Ligand Pharmaceuticals	1,200	329,388	0.017%
Lincoln Electric Holdings	3,400	317,696	0.017%
Lincoln National	14,784	1,000,285	0.053%
Lions Gate Entertainment	3,050	74,390	0.004%
Lions Gate Entertainment	9,050	210,865	0.011%
Lithia Motors	1,400	114,324	0.006%
LivaNova	2,000	247,940	0.013%
LiveRamp Holdings	4,800	237,168	0.012%
LKQ Corporation	19,300	611,231	0.032%
Lockheed Martin	13,100	4,532,076	0.238%
Loews	32,400	1,627,452	0.085%
LogMeIn	647	57,648	0.003%
Louisiana Pacific	18,700	495,363	0.026%
Lowe's	50,900	5,844,338	0.307%
LSC Communications	6,925	76,591	0.004%
lululemon athletica	6,000	974,940	0.051%
Lumber Liquidators	13,200	204,468	0.011%
Lumentum Holdings	3,248	194,718	0.010%
Lydall	3,600	155,160	0.008%
Lyondellbasell Industries	19,700	2,019,447	0.106%
Mack-Cali Realty, REIT	3,200	68,032	0.004%
Macy's	6,200	215,326	0.011%

Madison Square Garden	1,433	451,854	0.024%
Mallinckrodt	6,970	204,291	0.011%
Manhattan Associates	9,000	491,400	0.026%
Manitowoc	4,425	106,156	0.006%
ManpowerGroup	2,900	249,284	0.013%
Marathon Oil	16,000	372,480	0.020%
Marathon Petroleum	27,608	2,207,812	0.116%
Markel	580	689,324	0.036%
MarketAxess Holdings	2,700	481,923	0.025%
Marriott	20,356	2,687,603	0.141%
Marriott Vacations Worldwide	1,458	162,932	0.009%
Marsh & McLennan	35,364	2,925,310	0.154%
Martin Marietta Materials	4,200	764,190	0.040%
Marvell Technology Group	43,601	841,499	0.044%
Masco	22,000	805,200	0.042%
Mastec	3,150	140,648	0.007%
Mastech Digital	24,402	233,527	0.012%
MasterCard	56,905	12,667,622	0.665%
Matador Resources	34,100	1,127,005	0.059%
Matson	13,000	515,320	0.027%
Mattel	34,800	546,360	0.029%
Matthews International	4,900	245,735	0.013%
Maxim Integrated Products	17,921	1,010,565	0.053%
Maximus	3,600	234,216	0.012%
Maxwell Technologies	12,000	41,880	0.002%
MBIA	33,700	360,253	0.019%
McCormick	6,900	909,075	0.048%
McDermott International	8,166	150,499	0.008%
McDonald's	47,500	7,946,275	0.417%
McGrath RentCorp	3,200	174,304	0.009%
McKesson	12,951	1,717,950	0.090%
MDC Holdings	4,586	135,654	0.007%
Medicines Company	18,300	547,353	0.029%
Medidata Solutions	11,000	806,410	0.042%
Medtronic	85,516	8,412,209	0.442%
Merck	165,934	11,771,358	0.618%
Mercury General	7,800	391,248	0.021%
Meredith	5,900	301,195	0.016%
Meritage	6,100	243,390	0.013%
Meritor	13,300	257,488	0.014%
MetLife	64,120	2,995,686	0.157%
Mettler-Toledo International	1,200	730,776	0.038%
MGE Energy	5,700	363,945	0.019%
MGIC Investment	28,800	383,328	0.020%
MGM Resorts International	39,400	1,099,654	0.058%
Michaels	5,700	92,511	0.005%
Microchip Technology	18,294	1,443,580	0.076%
Micron Technology	86,169	3,897,424	0.205%
Microsoft	467,050	53,416,509	2.805%
Mid-America Apartment Communities, REIT	9,843	986,072	0.052%
Middleby	6,212	803,522	0.042%
Minerals Technologies	6,400	432,640	0.023%
MKS Instruments	2,213	177,372	0.009%
Mobile Mini	9,100	399,035	0.021%
Modine Manufacturing	14,800	220,520	0.012%
Mohawk Industries	3,831	671,766	0.035%
Molina Healthcare	2,594	385,728	0.020%
Molson Coors Brewing	7,100	436,650	0.023%
Mondelez International	90,276	3,878,257	0.204%
MoneyGram International	4,575	24,476	0.001%
Monmouth Real Estate Investment Trust, REIT	37,782	631,715	0.033%
Monotype Imaging Holdings	11,200	226,240	0.012%
Monster Beverage	25,800	1,503,624	0.079%
Moody's	10,200	1,705,440	0.090%
Morgan Stanley	93,100	4,335,667	0.228%
Morningstar	2,500	314,750	0.017%
Motorola Solutions	9,494	1,235,549	0.065%
Movado Group	3,800	159,220	0.008%
MSA Safety	1,800	191,592	0.010%
MSCI	5,400	958,014	0.050%
MSC Industrial Direct	5,400	475,794	0.025%
MSG Networks	4,300	110,940	0.006%

M&T Bank	9,069	1,492,213	0.078%
Mueller Water Products	34,704	399,443	0.021%
Multi-Color	1,900	118,275	0.006%
Murphy USA	2,000	170,920	0.009%
Myers Industries	6,960	161,820	0.008%
Mylan	32,375	1,184,925	0.062%
Nanometrics	5,500	206,360	0.011%
NAPCO Security Technologies	15,515	231,949	0.012%
Nasdaq	10,300	883,740	0.046%
National Bank Holdings	13,100	493,215	0.026%
National Commerce	8,600	355,180	0.019%
National Fuel Gas Company	9,600	538,176	0.028%
National Instruments	7,050	340,727	0.018%
National Oilwell Varco	10,077	434,117	0.023%
National Retail Properties, REIT	17,300	775,386	0.041%
National Storage Affiliates Trust, REIT	29,100	740,304	0.039%
Navient	5,100	68,748	0.004%
Navigators Group	4,000	276,400	0.015%
Navistar	9,500	365,750	0.019%
NBT Bancorp	9,000	345,420	0.018%
NCR	18,800	534,108	0.028%
Neenah	2,954	254,930	0.013%
Nektar Therapeutics	12,200	743,712	0.039%
NetApp	18,600	1,597,554	0.084%
Netflix	28,300	10,587,879	0.556%
NetScout Systems	23,200	585,800	0.031%
Neurocrine Biosciences	12,500	1,536,875	0.081%
Newell Brands	64,027	1,299,748	0.068%
New Jersey Resources	9,000	414,900	0.022%
Newmont Mining	43,800	1,322,760	0.069%
New Relic	6,100	574,803	0.030%
New Residential Investment, REIT	28,300	504,306	0.026%
News Corp	36,996	487,977	0.026%
New York Community Bancorp	8,387	86,973	0.005%
New York Times	21,200	490,780	0.026%
Nexstar Media	6,300	512,820	0.027%
NextEra Energy	30,700	5,145,320	0.270%
NextGen Healthcare	4,900	98,392	0.005%
Nielsen Holdings	26,200	724,692	0.038%
Nike	85,900	7,277,448	0.382%
NiSource	29,008	722,879	0.038%
Noble Energy	18,300	570,777	0.030%
Nordson	3,200	444,480	0.023%
Nordstrom	3,500	209,335	0.011%
Norfolk Southern	13,500	2,436,750	0.128%
Northern Trust	12,400	1,266,412	0.067%
Northfield Bancorp	13,400	213,328	0.011%
Northrop Grumman	11,295	3,584,694	0.188%
NorthStar Realty Europe, REIT	12,908	182,777	0.010%
Northwest Bancshares	23,500	407,020	0.021%
Norwegian Cruise Line Holdings	12,400	712,132	0.037%
NOW	3,323	54,996	0.003%
Nuance Communications	14,200	245,944	0.013%
Nucor	15,700	996,165	0.052%
Nu Skin Enterprises	3,400	280,228	0.015%
Nutri/System	4,100	151,905	0.008%
nVent Electric	14,246	386,921	0.020%
NVIDIA	37,600	10,566,352	0.555%
NVR	350	864,780	0.045%
Occidental Petroleum	39,900	3,278,583	0.172%
Oceaneering International	28,300	781,080	0.041%
OGE Energy	15,700	570,224	0.030%
Oil States International	1,500	49,800	0.003%
Okta	16,679	1,173,534	0.062%
Old Dominion Freight Line	6,300	1,015,938	0.053%
Old National Bancorp	3,612	69,712	0.004%
Old Republic International	14,087	315,267	0.017%
Olin	15,400	395,472	0.021%
Omniceil	4,200	301,980	0.016%
Omnicom	11,400	775,428	0.041%
OMNOVA Solutions	12,300	121,155	0.006%
ONE Gas	12,000	987,360	0.052%

One Liberty Properties, REIT	8,862	246,186	0.013%
OneMain Holdings	4,400	147,884	0.008%
ONEOK	32,200	2,182,838	0.115%
ON Semiconductor	24,630	453,931	0.024%
Optical Cable	12,869	78,501	0.004%
Oracle	177,400	9,146,744	0.480%
OraSure Technologies	53,000	818,850	0.043%
O'Reilly Automotive	6,600	2,292,312	0.120%
Oshkosh	7,600	541,424	0.028%
Otter Tail	8,100	387,990	0.020%
Outfront Media, REIT	10,800	215,460	0.011%
Owens Corning	5,700	309,339	0.016%
Owens-Illinois	14,900	279,971	0.015%
PACCAR	21,462	1,463,494	0.077%
Pacific Premier Bancorp	4,500	167,400	0.009%
Packaging Corporation of America	8,700	954,303	0.050%
Palo Alto Networks	6,800	1,531,768	0.080%
Papa John's International	4,400	225,632	0.012%
Paramount, REIT	27,522	415,307	0.022%
Park Electrochemical	2,100	40,929	0.002%
Parker-Hannifin	6,178	1,136,320	0.060%
Park National	2,115	223,259	0.012%
Parsley Energy	18,500	541,125	0.028%
Patterson-UTI Energy	30,600	523,566	0.027%
Paychex	17,487	1,287,918	0.068%
PayPal Holdings	67,900	5,964,336	0.313%
PBF Energy	12,100	603,911	0.032%
Pebblebrook Hotel Trust, REIT	10,300	374,611	0.020%
Pennsylvania REIT, REIT	65,500	619,630	0.033%
PennyMac Financial Services	4,600	96,140	0.005%
Pentair	14,246	617,564	0.032%
Peoples Bancorp	2,645	92,654	0.005%
Peoples United Financial	27,077	463,558	0.024%
PepsiCo	85,880	9,601,384	0.504%
Performance Food	19,500	649,350	0.034%
PerkinElmer	4,635	450,846	0.024%
Perrigo	8,698	615,818	0.032%
Perspecta	6,871	176,722	0.009%
PetMed Express	13,900	458,839	0.024%
Pfizer	349,972	15,423,266	0.810%
PG&E	37,000	1,702,370	0.089%
PGT Innovations	10,000	216,000	0.011%
Phibro Animal Health	8,600	368,940	0.019%
Philip Morris International	98,600	8,039,844	0.422%
Phillips 66	17,874	2,014,757	0.106%
Photronics	54,000	531,900	0.028%
Pinnacle Entertainment	5,300	178,557	0.009%
Pinnacle Financial Partners	4,500	270,675	0.014%
Pinnacle Foods	12,500	810,125	0.043%
Pinnacle West Capital	16,300	1,290,634	0.068%
Pioneer Natural Resources	12,000	2,090,280	0.110%
Pitney Bowes	3,600	25,488	0.001%
Plantronics	5,400	325,620	0.017%
Plexus	4,900	286,699	0.015%
PNC Financial Services Group	33,593	4,575,031	0.240%
PNM Resources	11,150	439,868	0.023%
Polaris Industries	3,200	323,040	0.017%
PolyOne	5,900	257,948	0.014%
Pool	2,305	384,658	0.020%
Popular	17,580	900,975	0.047%
Portola Pharmaceuticals	10,900	290,267	0.015%
Post Holdings	4,020	394,121	0.021%
Power Integrations	3,000	189,600	0.010%
PPG Industries	15,543	1,696,208	0.089%
PPL	50,200	1,468,852	0.077%
Praxair	19,300	3,102,089	0.163%
Prestige Consumer Healthcare	3,200	121,248	0.006%
PriceSmart	2,800	226,660	0.012%
Principal Financial Group	14,500	849,555	0.045%
Procter & Gamble	155,093	12,908,390	0.678%
Progressive	35,241	2,503,521	0.131%
Prologis, REIT	35,698	2,419,967	0.127%

Proofpoint	4,150	441,270	0.023%
Prosperity Bancshares	5,700	395,295	0.021%
Providence Service	2,300	154,744	0.008%
Prudential Financial	20,200	2,046,664	0.107%
Psychemedics	3,075	57,841	0.003%
PTC	10,780	1,144,728	0.060%
Public Service Enterprise	25,300	1,335,587	0.070%
Public Storage, REIT	8,094	1,631,993	0.086%
Pulte Group	11,840	293,277	0.015%
Puma Biotechnology	1,100	50,435	0.003%
PVH	4,900	707,560	0.037%
QEP Resources	37,400	423,368	0.022%
Qorvo	10,300	791,967	0.042%
Quad/Graphics	9,500	197,980	0.010%
Qualcomm	95,500	6,878,865	0.361%
Quanex Building Products	18,600	338,520	0.018%
Quanta Services	17,550	585,819	0.031%
Quest Diagnostics	7,300	787,743	0.041%
Quidel	6,200	404,054	0.021%
Qumu	5,400	14,580	0.001%
Qurate Retail	36,891	819,349	0.043%
Radian	11,000	227,370	0.012%
Radius Health	9,700	172,660	0.009%
Raymond James Financial	7,825	720,291	0.038%
Rayonier Advanced Materials	10,530	194,068	0.010%
Rayonier, REIT	18,340	620,075	0.033%
Raytheon	22,300	4,608,518	0.242%
RBC Bearings	1,300	195,468	0.010%
RealPage	3,500	230,650	0.012%
Realty Income, REIT	21,800	1,240,202	0.065%
Red Hat	16,000	2,180,480	0.115%
Regal Beloit	3,400	280,330	0.015%
Regency Centers, REIT	14,840	959,703	0.050%
Regeneron Pharmaceuticals	4,400	1,777,776	0.093%
Regions Financial	72,756	1,335,073	0.070%
Reinsurance Group of America	2,200	318,032	0.017%
Reis	9,600	220,800	0.012%
REI - SECURITY LENDING COLLATERAL	5,142,920	51,429,196	2.701%
Reliance Steel & Aluminum	5,800	494,682	0.026%
RenaissanceRe Holdings	2,792	372,955	0.020%
Renasant	9,275	382,223	0.020%
Renewable Energy	18,768	540,518	0.028%
Rent-A-Center	27,500	395,450	0.021%
Republic Services	14,297	1,038,820	0.055%
ResMed	8,700	1,003,458	0.053%
Retail Opportunity Investments, REIT	7,000	130,690	0.007%
Rexnord	19,900	612,920	0.032%
RH	3,300	432,333	0.023%
Rite Aid	400,800	513,024	0.027%
RMR	4,631	429,757	0.023%
Robert Half International	8,600	605,268	0.032%
Rockwell Automation	9,200	1,725,184	0.091%
Rockwell Collins	11,020	1,547,979	0.081%
Rocky Brands	6,600	186,780	0.010%
Rollins	8,100	491,589	0.026%
Roper Technologies	7,500	2,221,575	0.117%
Ross Stores	27,300	2,705,430	0.142%
Royal Caribbean Cruises	10,200	1,325,388	0.070%
Royal Gold	4,800	369,888	0.019%
RPM	14,000	909,160	0.048%
RR Donnelley & Sons	17,466	94,316	0.005%
RTI Surgical	37,700	169,650	0.009%
Ryder System	4,400	321,508	0.017%
Ryman Hospitality Properties, REIT	6,568	565,965	0.030%
Sabra Health Care REIT, REIT	2,851	65,915	0.003%
SAGE Therapeutics	7,300	1,031,125	0.054%
SAIC	5,400	435,240	0.023%
Salesforce.com	41,400	6,583,842	0.346%
Sally Beauty Supply	3,900	71,721	0.004%
Sangamo Therapeutics	61,000	1,033,950	0.054%
Sanmina	9,702	267,775	0.014%
Santander Consumer USA Holdings	26,700	535,068	0.028%

Sarepta Therapeutics	9,532	1,539,513	0.081%
SBA Communications, REIT	11,200	1,799,056	0.094%
SCANA	4,168	162,094	0.009%
Schlumberger	86,393	5,263,062	0.276%
Scholastic	3,800	177,422	0.009%
Scotts Miracle Gro	4,700	370,031	0.019%
Seacoast Banking	6,700	195,640	0.010%
SEACOR Holdings	6,900	340,929	0.018%
Seagate Technology	17,500	828,625	0.044%
Sealed Air	11,500	461,725	0.024%
Seattle Genetics	11,300	871,456	0.046%
SEI Investments	7,400	452,140	0.024%
Sempra Energy	18,151	2,064,676	0.108%
Semtech	3,700	205,720	0.011%
Sensata Technologies Holding	16,400	812,620	0.043%
Sensient Technologies	3,500	267,785	0.014%
Seritage Growth Properties, REIT	10,000	474,900	0.025%
Service Corporation International	12,700	561,340	0.029%
ServiceMaster Global Holdings	6,900	428,007	0.022%
ServiceNow	11,000	2,151,930	0.113%
Seventy Seven Energy	23,614	0	0.000%
Shenandoah Telecommunications	18,100	701,375	0.037%
Sherwin-Williams	4,700	2,139,487	0.112%
Signature Bank	3,900	447,876	0.024%
Silgan Holdings	3,600	100,080	0.005%
Simmons First National	6,088	179,292	0.009%
Simon Property Group, REIT	16,301	2,881,202	0.151%
Sirius XM Holdings	122,500	774,200	0.041%
Six Flags Entertainment	5,100	356,082	0.019%
Skechers U.S.A.	26,700	745,731	0.039%
Skyworks Solutions	8,479	769,130	0.040%
Sleep Number	3,350	123,213	0.006%
SL Green Realty, REIT	6,770	660,278	0.035%
SLM Corporation	56,100	625,515	0.033%
SM Energy	15,800	498,174	0.026%
Snap-On	5,200	954,720	0.050%
SolarEdge Technologies	11,500	432,975	0.023%
Sonic	7,800	338,052	0.018%
Sonoco Products	3,600	199,800	0.010%
Sotheby's	4,252	209,156	0.011%
Southern Company	73,200	3,191,520	0.168%
South Jersey Industries	11,800	416,186	0.022%
South State	5,062	415,084	0.022%
Southwest Airlines	36,985	2,309,713	0.121%
Speedway Motorsports	1,600	28,560	0.001%
S&P Global	15,200	2,969,928	0.156%
Spire	2,300	169,165	0.009%
Spirit AeroSystems Holdings	10,100	925,867	0.049%
Splunk	15,900	1,922,469	0.101%
Square	7,500	742,575	0.039%
SS&C Technologies Holdings	6,370	362,007	0.019%
STAG Industrial, REIT	8,300	228,250	0.012%
Standard Motor Products	2,200	108,284	0.006%
Stanley Black & Decker	9,280	1,358,963	0.071%
Starbucks	94,100	5,348,644	0.281%
Startek	14,700	97,314	0.005%
Starwood Property Trust, REIT	33,800	727,376	0.038%
State Auto Financial	12,700	387,858	0.020%
State Street	27,130	2,272,951	0.119%
S&T Bancorp	8,400	364,224	0.019%
Steel Dynamics	12,900	582,951	0.031%
Stepan	5,200	452,452	0.024%
Stericycle	9,600	563,328	0.030%
STERIS	5,500	629,200	0.033%
St. Joe	10,900	183,120	0.010%
Strategic Education	2,200	301,466	0.016%
Stryker	18,820	3,343,938	0.176%
Sun Hydraulics	4,100	224,598	0.012%
SunTrust	16,400	1,095,356	0.058%
Superior Energy	40,600	395,444	0.021%
Surmodics	4,900	365,785	0.019%
SVB Financial Group	3,500	1,087,905	0.057%

Sykes Enterprises		8,100	246,969	0.013%
Symantec		36,964	786,594	0.041%
Synchrony Financial		57,985	1,802,174	0.095%
Synergetics USA		18,900	3,591	0.000%
Synopsys		13,319	1,313,387	0.069%
Synovus Financial		5,728	262,285	0.014%
Sysco		30,100	2,204,825	0.116%
Tableau Software		11,000	1,229,140	0.065%
Tailored Brands		14,500	365,255	0.019%
Take-Two Interactive Software		9,400	1,297,106	0.068%
Tapestry		23,400	1,176,318	0.062%
Targa Resources		20,000	1,126,200	0.059%
Target		26,800	2,364,028	0.124%
Taubman Centers, REIT		2,200	131,626	0.007%
TCF Financial		22,700	540,487	0.028%
TD Ameritrade Holding		21,800	1,151,694	0.060%
Team		16,300	366,750	0.019%
Tech Data		5,200	372,164	0.020%
TechnipFMC		37,300	1,165,625	0.061%
TE Connectivity		21,538	1,893,836	0.099%
TEGNA		5,100	60,996	0.003%
Teledyne Technologies		4,600	1,134,728	0.060%
Teleflex		6,200	1,649,758	0.087%
Telephone & Data Systems		15,735	478,816	0.025%
Tellurian		77,500	695,175	0.037%
Tempur Sealy International		400	21,160	0.001%
Tenneco		4,100	172,774	0.009%
Terex		7,900	315,289	0.017%
Terreno Realty, REIT		12,200	459,940	0.024%
TESARO		12,300	479,823	0.025%
Tesla		9,100	2,409,407	0.127%
Tetra Tech		6,825	466,148	0.024%
TETRA Technologies		30,200	136,202	0.007%
Texas Capital Bancshares		5,600	462,840	0.024%
Texas Instruments		63,200	6,780,728	0.356%
Textron		24,000	1,715,280	0.090%
The Cheesecake Factory		7,400	396,196	0.021%
The GEO Group, REIT		29,815	750,145	0.039%
The Hackett Group		9,820	197,873	0.010%
Therapeutics MD		34,300	225,008	0.012%
Theravance Biopharma		11,171	364,957	0.019%
Thermo Fisher Scientific		26,178	6,389,526	0.336%
Thermon Group Holdings		13,400	345,452	0.018%
The Travelers Companies		12,423	1,611,387	0.085%
Third Point Reinsurance		10,516	136,708	0.007%
Thor Industries		3,900	326,430	0.017%
Tiffany		5,500	709,335	0.037%
Timken		700	34,895	0.002%
TimkenSteel		19,300	286,991	0.015%
TiVo		3,100	38,595	0.002%
TJX		43,900	4,917,678	0.258%
T-Mobile US		19,200	1,347,456	0.071%
Tootsie Roll Industries		1,503	43,963	0.002%
TopBuild		10,133	575,757	0.030%
Torchmark		7,050	611,165	0.032%
Toro		11,400	683,658	0.036%
Total System Services		9,326	920,849	0.048%
Towne Bank/Portsmouth VA		7,900	243,715	0.013%
Tractor Supply		7,800	708,864	0.037%
Transdigm Group		3,200	1,191,360	0.063%
TransUnion		9,600	706,368	0.037%
Tredegar		3,300	71,445	0.004%
TreeHouse Foods		5,854	280,114	0.015%
Trimble		4,000	173,840	0.009%
Trinity Industries		11,100	406,704	0.021%
Tri Pointe		27,300	338,520	0.018%
Triumph Group		6,100	142,130	0.007%
TRP Government Reserve	2.09	47,020,181	47,020,181	2.470%
TrueBlue		3,700	96,385	0.005%
TTEC Holdings		4,000	103,600	0.005%
TTM Technologies		5,800	92,278	0.005%
Tupperware Brands		6,400	214,080	0.011%

Twenty-First Century Fox				60,484	2,802,224	0.147%
Twenty-First Century Fox				49,100	2,249,762	0.118%
Twitter				20,000	569,200	0.030%
Tyson Foods				19,554	1,164,050	0.061%
UDR, REIT				7,079	286,204	0.015%
UGI				17,700	981,996	0.052%
Ulta Beauty				2,900	818,148	0.043%
Ultimate Software Group				1,803	580,909	0.031%
Ultragenyx Pharmaceutical				4,300	328,262	0.017%
Ultralife				5,800	47,270	0.002%
UMB Financial				5,096	361,306	0.019%
Under Armour				6,243	121,489	0.006%
Unifi				1,332	37,736	0.002%
Union Pacific				43,600	7,099,388	0.373%
Unisys				15,000	306,000	0.016%
Unit				22,500	586,350	0.031%
United Bankshares				12,100	439,835	0.023%
United Continental				24,215	2,156,588	0.113%
United Fire Group				4,300	218,311	0.011%
UnitedHealth Group				58,722	15,622,401	0.820%
United Natural Foods				600	17,970	0.001%
United Rentals				1,300	212,680	0.011%
United Technologies				43,504	6,082,294	0.319%
United Therapeutics				3,200	409,216	0.021%
Univar				5,000	153,300	0.008%
Universal				800	52,000	0.003%
Universal Health Services				8,200	1,048,288	0.055%
Universal Insurance Holdings				1,500	72,825	0.004%
Unum Group				14,900	582,143	0.031%
UPS				44,500	5,195,375	0.273%
Urban Edge Properties, REIT				17,392	384,015	0.020%
Urban Outfitters				2,300	94,070	0.005%
USA Truck				4,300	86,989	0.005%
U.S. Bancorp				88,255	4,660,747	0.245%
US Concrete				2,300	105,455	0.006%
USG				3,800	164,578	0.009%
U.S. Physical Therapy				3,800	450,680	0.024%
U S TREASURY BILL		2.06	12/20/18	2,320,000	2,308,993	0.121%
Vail Resorts				3,900	1,070,238	0.056%
Valero Energy				19,514	2,219,718	0.117%
Valmont Industries				2,900	401,650	0.021%
Valvoline				20,587	442,826	0.023%
Varex Imaging				2,960	84,834	0.004%
Varian Medical Systems				5,600	626,808	0.033%
Vector Group				25,641	353,333	0.019%
Vectren				6,100	436,089	0.023%
Vectrus				500	15,595	0.001%
Veeva Systems				8,700	947,169	0.050%
Ventas, REIT				25,718	1,398,545	0.073%
Veoneer				6,600	363,462	0.019%
VEREIT, REIT				135,776	985,734	0.052%
VeriSign				5,300	848,636	0.045%
Verisk Analytics				10,600	1,277,830	0.067%
Veritiv				1,006	36,618	0.002%
Verizon Communications				259,511	13,855,292	0.728%
Versum Materials				5,900	212,459	0.011%
Vertex Pharmaceuticals				18,300	3,527,142	0.185%
V. F.				20,900	1,953,105	0.103%
Viacom				2,429	82,003	0.004%
Viad				8,900	527,325	0.028%
Vicor				10,800	496,800	0.026%
Virtus Investment Partners				5,875	668,281	0.035%
Visa				111,860	16,789,067	0.882%
Vishay Intertechnology				11,020	224,257	0.012%
Vista Outdoor				6,150	110,024	0.006%
Visteon				2,300	213,670	0.011%
VMware				6,700	1,045,602	0.055%
Vornado Realty Trust, REIT				10,764	785,772	0.041%
Voya Financial				14,800	735,116	0.039%
VSE				4,600	152,398	0.008%
Vulcan Materials				9,166	1,019,259	0.054%
Wabtec				12,050	1,263,804	0.066%

Waddell & Reed Financial	6,451	136,632	0.007%
WageWorks	5,200	222,300	0.012%
Walgreens Boots Alliance	53,000	3,863,700	0.203%
Wal-Mart	97,600	9,165,616	0.481%
Walt Disney	92,153	10,776,372	0.566%
Washington Federal	5,542	177,344	0.009%
Washington Prime, REIT	18,700	136,510	0.007%
Washington Real Estate Investment Trust, REIT	11,300	346,345	0.018%
Waste Management	20,360	1,839,730	0.097%
Waters	4,600	895,528	0.047%
Watsco	1,800	320,580	0.017%
Watts Water Technologies	1,900	157,700	0.008%
WaVe Life Sciences	500	25,000	0.001%
Webster Financial	10,803	636,945	0.033%
Wec Energy	20,208	1,349,086	0.071%
Weingarten Realty Investors, REIT	11,675	347,448	0.018%
Welbilt	17,700	369,576	0.019%
WellCare Health Plans	3,600	1,153,764	0.061%
Wells Fargo	275,334	14,471,555	0.760%
Welltower, REIT	25,600	1,646,592	0.086%
Wendy's	22,775	390,364	0.021%
Werner Enterprises	4,075	144,051	0.008%
WesBanco	10,600	472,548	0.025%
Western Alliance Bancorp	3,700	210,493	0.011%
Western Digital	14,775	864,929	0.045%
Western Union	31,951	608,986	0.032%
West Pharmaceutical Services	5,600	691,432	0.036%
Westrock	15,676	837,725	0.044%
Westwood Holdings Group	2,000	103,480	0.005%
WEX	1,400	281,064	0.015%
Weyerhaeuser, REIT	41,125	1,327,104	0.070%
Whirlpool	4,022	477,613	0.025%
White Mountains Insurance Group	200	187,174	0.010%
Whitestone REIT, REIT	4,000	55,520	0.003%
William Lyon Homes	7,600	120,764	0.006%
Williams Companies	57,985	1,576,612	0.083%
Williams-Sonoma	4,600	302,312	0.016%
Willis Towers Watson	11,606	1,635,750	0.086%
Winnebago	15,200	503,880	0.026%
Wintrust Financial	3,350	284,549	0.015%
Woodward	3,600	291,096	0.015%
Workday	7,900	1,153,242	0.061%
World Fuel Services	23,400	647,712	0.034%
Worldpay	18,100	1,832,987	0.096%
Worthington Industries	9,100	394,576	0.021%
WP Carey, REIT	11,000	707,410	0.037%
WPX Energy	17,195	345,963	0.018%
W. R. Grace	4,200	300,132	0.016%
W. W. Grainger	3,600	1,286,676	0.068%
Wyndham destinations	7,730	335,173	0.018%
Wyndham Hotels & Resorts	15,630	868,559	0.046%
Wynn Resorts	4,700	597,182	0.031%
XCEL Energy	29,330	1,384,669	0.073%
Xcerra	12,933	184,554	0.010%
Xencor	14,900	580,653	0.030%
Xerox	11,971	322,978	0.017%
Xilinx	16,200	1,298,754	0.068%
XO Group	2,500	86,200	0.005%
XPO Logistics	3,300	376,761	0.020%
Xylem	12,800	1,022,336	0.054%
YRC Worldwide	32,700	293,646	0.015%
Yum! Brands	22,200	2,018,202	0.106%
Zayo Group Holdings	9,500	329,840	0.017%
Zebra Technologies	1,650	291,770	0.015%
Zendesk	8,300	589,300	0.031%
Zillow	12,500	552,500	0.029%
Zillow	7,700	340,725	0.018%
Zimmer Biomet Holdings	11,860	1,559,234	0.082%
Zions Bancorporation	7,601	381,190	0.020%
Zoetis	30,900	2,829,204	0.149%
Zynga	69,900	280,299	0.015%

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
EMIN RUSSELL 2000 FUT 12/18	56	12/21/2018	4,762,240	(55,137)	0.250%
S&P500 EMINI FUT 12/18	296	12/21/2018	43,201,200	242,417	2.269%
S&P MID 400 EMINI FUT 12/18	11	12/21/2018	2,227,720	(22,183)	0.117%

Total Futures Contracts

165,097

NET ASSETS

1,904,033,507

NET ASSET VALUE PER SHARE

Total Equity Market Index Fund Shares
 (\$1,904,033,507 / 57,370,622 Shares Outstanding)

33.19

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.