

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1st Source			3,864	155,719	0.006%
3M			31,600	5,523,364	0.227%
AAON			8,345	556,027	0.023%
Abbott Laboratories			114,260	12,510,327	0.515%
AbbVie			114,898	12,311,321	0.506%
Acadia Healthcare			9,600	482,496	0.020%
ACADIA Pharmaceuticals			26,100	1,395,306	0.057%
Accelaron Pharma			10,800	1,381,752	0.057%
Accenture			40,489	10,576,132	0.435%
Acco Brands			46,267	390,956	0.016%
Accuray			56,300	234,771	0.010%
Activision Blizzard			41,908	3,891,158	0.160%
Adobe			28,580	14,293,430	0.588%
Adtalem Global Education			6,700	227,465	0.009%
ADTRAN			12,900	190,533	0.008%
Advance Auto Parts			4,950	779,675	0.032%
Advanced Micro Devices			81,700	7,492,707	0.308%
Aegion			12,400	235,476	0.010%
Aerojet Rocketdyne Holdings			13,500	713,475	0.029%
AES			24,555	577,043	0.024%
Aflac			27,300	1,214,031	0.050%
AGCO			6,500	670,085	0.028%
Agilent Technologies			24,487	2,901,465	0.119%
AG Mortgage Investment Trust, REIT			35,700	105,315	0.004%
Agree Realty, REIT			11,300	752,354	0.031%
Air Lease			11,600	515,272	0.021%
Air Products & Chemicals			13,400	3,661,148	0.151%
Akamai Technologies			8,200	860,918	0.035%
Alaska Air Group			12,400	644,800	0.027%
Albemarle			6,000	885,120	0.036%
Alexandria Real Estate, REIT			10,000	1,782,200	0.073%
Alexion Pharmaceuticals			19,780	3,090,427	0.127%
Alico			3,090	95,852	0.004%
Align Technology			7,000	3,740,660	0.154%
Alkermes			21,100	420,945	0.017%
Alleghany			396	239,061	0.010%
Allegheny Technologies			7,743	129,850	0.005%
Allegion			7,766	903,807	0.037%
ALLETE			10,033	621,444	0.026%
Alliance Data Systems			800	59,280	0.002%
Alliant Energy			8,100	417,393	0.017%
Allstate			14,100	1,550,013	0.064%
Ally Financial			45,500	1,622,530	0.067%
Alnylam Pharmaceuticals			11,250	1,462,163	0.060%
Alphabet Class A			18,980	33,265,107	1.368%
Alphabet Class C			18,641	32,656,795	1.343%
Alteryx			7,200	876,888	0.036%
Altimune			6,900	77,832	0.003%
Altria Group			89,200	3,657,200	0.150%
Amazon.com			26,859	87,477,883	3.598%
AMC Networks			3,500	125,195	0.005%
Amcor			83,800	986,326	0.041%
Amedisys			600	175,998	0.007%
Ameren			15,800	1,233,348	0.051%
American Airlines			13,200	208,164	0.009%
American Campus Communities, REIT			19,700	842,569	0.035%
American Eagle Outfitters			33,250	667,328	0.027%
American Electric Power			29,340	2,443,142	0.100%
American Express			34,700	4,195,577	0.173%
American Financial Group			7,350	644,007	0.026%
American International Group			68,100	2,578,266	0.106%
American States Water Company			6,500	516,815	0.021%
American Tower, REIT			24,520	5,503,759	0.226%
American Water Works			10,300	1,580,741	0.065%
Ameriprise Financial			10,300	2,001,599	0.082%

Ameris Bancorp	4,253	161,912	0.007%
AmerisourceBergen	3,664	358,193	0.015%
AMETEK	10,325	1,248,706	0.051%
Amgen	39,460	9,072,643	0.373%
AMN Healthcare Services	11,252	767,949	0.032%
Amphenol	19,300	2,523,861	0.104%
Analog Devices	21,605	3,191,707	0.131%
AnaptysBio	4,700	101,050	0.004%
Anika Therapeutics	5,600	253,456	0.010%
Annaly Capital Management, REIT	118,900	1,004,705	0.041%
Ansys	5,441	1,979,436	0.081%
Anthem	16,504	5,299,269	0.218%
Aon	14,658	3,096,796	0.127%
A.O. Smith	14,700	805,854	0.033%
Apache	33,486	475,166	0.020%
Apartment Income REIT, REIT	17,262	663,033	0.027%
Apple	1,004,636	133,305,151	5.483%
Applied Materials	67,078	5,788,831	0.238%
Applied therapeutics	9,800	215,698	0.009%
AptarGroup	1,700	232,713	0.010%
Aptevo Therapeutics	6,300	230,895	0.009%
Aptiv	17,900	2,332,191	0.096%
Aramark	34,800	1,339,104	0.055%
Arch Capital Group	17,300	624,011	0.026%
Archer-Daniels-Midland	22,472	1,132,814	0.047%
Archrock	14,845	128,558	0.005%
Arconic	4,675	139,315	0.006%
Arcosa	4,300	236,199	0.010%
Arcturus therapeutics Holdings	4,100	177,858	0.007%
Arcus Biosciences	3,600	93,456	0.004%
Ares Commercial Real Estate, REIT	10,800	128,628	0.005%
Arista Networks	4,100	1,191,337	0.049%
Armstrong Worldwide Industries	4,747	353,129	0.015%
Arrow Electronics	2,700	262,710	0.011%
Arthur J. Gallagher	8,300	1,026,793	0.042%
Arvinas	1,724	146,419	0.006%
Aspen Technology	4,700	612,175	0.025%
Associated Banc-Corp	8,467	144,362	0.006%
Assurant	4,500	612,990	0.025%
Atmos Energy	7,900	753,897	0.031%
ATN International	1,700	70,992	0.003%
AT&T	410,913	11,817,858	0.486%
Autodesk	14,600	4,457,964	0.183%
Autoliv	5,200	478,920	0.020%
Automatic Data Processing	27,600	4,863,120	0.200%
Autonation	2,300	160,517	0.007%
AutoZone	2,100	2,489,424	0.102%
Avalara	6,000	989,340	0.041%
AvalonBay Communities, REIT	8,886	1,425,581	0.059%
Avanos Medical	8,131	373,050	0.015%
Avantor	22,482	632,868	0.026%
Avery Dennison	6,200	961,682	0.040%
Avient	16,200	652,536	0.027%
Avis Budget Group	8,700	324,510	0.013%
Avista	11,400	457,596	0.019%
Avnet	9,748	342,252	0.014%
Axalta Coating Systems	14,400	411,120	0.017%
Axis Capital Holdings	11,700	589,563	0.024%
Axon Enterprise	9,300	1,139,529	0.047%
AZZ	4,700	222,968	0.009%
Ball	17,500	1,630,650	0.067%
BancorpSouth Bank	8,500	233,240	0.010%
Bank of America	481,231	14,586,112	0.600%
Bank of Hawaii	5,500	421,410	0.017%
Bank of New York Mellon	43,360	1,840,198	0.076%
Bank OZK	5,700	178,239	0.007%
BankUnited	17,200	598,216	0.025%
Barnes Group	3,000	152,070	0.006%
Barrett Business	2,500	170,525	0.007%
Baxter International	23,400	1,877,616	0.077%
Beacon Roofing Supply	6,400	257,216	0.011%
Beam Global	2,700	199,206	0.008%

Becton, Dickinson & Company	18,102	4,529,482	0.186%
Bed Bath & Beyond	39,400	699,744	0.029%
Belden	3,500	146,650	0.006%
Berkshire Hathaway	118,900	27,569,343	1.134%
Berkshire Hills Bancorp	25,200	431,424	0.018%
Berry Global	6,500	365,235	0.015%
Best Buy	7,700	768,383	0.032%
BGC Partners	53,500	214,000	0.009%
Big Lots	7,500	321,975	0.013%
Biogen	12,334	3,020,103	0.124%
BioMarin Pharmaceutical	17,400	1,525,806	0.063%
Bio-Rad Laboratories	900	524,646	0.022%
Bio-Techne	2,800	889,140	0.037%
Bioxcel therapeutics	6,100	281,820	0.012%
Black Hills	8,200	503,890	0.021%
Black Knight	13,363	1,180,621	0.049%
BlackRock	7,841	5,657,595	0.233%
Blackstone	32,968	2,136,656	0.088%
Blink Charging	11,200	478,800	0.020%
Bloom Energy	4,600	131,836	0.005%
Bluebird Bio	10,700	462,989	0.019%
Blueprint Medicines	13,500	1,514,025	0.062%
Boeing	35,400	7,577,724	0.312%
BOK Financial	1,115	76,355	0.003%
Bonanza Creek Energy	7,700	148,841	0.006%
Booking Holdings	2,966	6,606,083	0.272%
Booz Allen Hamilton	12,466	1,086,786	0.045%
Borg-Warner	15,417	595,713	0.025%
Boston Beer	1,200	1,193,148	0.049%
Boston Private Financial	38,400	324,480	0.013%
Boston Properties, REIT	4,300	406,479	0.017%
Boston Scientific	79,639	2,863,022	0.118%
Boyd Gaming	8,400	360,528	0.015%
Brainstorm Cell therapeutics	19,900	90,048	0.004%
Bridge Bancorp	2,400	58,032	0.002%
Bright Horizons Family Solutions	5,984	1,035,172	0.043%
Brinks Company	4,100	295,200	0.012%
Bristol-Myers Squibb	132,262	8,204,212	0.337%
Broadcom	25,949	11,361,770	0.467%
Broadridge Financial Solutions	10,925	1,673,710	0.069%
Brookdale Senior Living	73,700	326,491	0.013%
Brown & Brown	600	28,446	0.001%
Brown-Forman	12,100	961,103	0.040%
Bruker	24,900	1,347,837	0.055%
Brunswick	9,200	701,408	0.029%
Burlington Stores	8,000	2,092,400	0.086%
BWX Technologies	15,875	956,945	0.039%
Cable One	670	1,492,572	0.061%
Cabot	2,600	116,688	0.005%
Cabot Oil & Gas	18,100	294,668	0.012%
CACI International	700	174,531	0.007%
Cadence Design Systems	24,200	3,301,606	0.136%
Cadiz	7,100	75,615	0.003%
Caesars Entertainment	17,310	1,285,614	0.053%
California Water Service Group	10,425	563,263	0.023%
Camden Property Trust, REIT	5,800	579,536	0.024%
Campbell Soup	3,600	174,060	0.007%
Cantel Medical	16,800	1,324,848	0.054%
Capital One Financial	33,255	3,287,257	0.135%
Capitol Federal Financial	18,400	230,000	0.009%
Capri Holdings	12,300	516,600	0.021%
Capstead Mortgage, REIT	30,400	176,624	0.007%
Cara Therapeutics	48,600	735,318	0.030%
Cardinal Health	16,305	873,296	0.036%
Carlisle Companies	3,400	531,012	0.022%
CarMax	12,158	1,148,445	0.047%
Carnival	5,900	127,794	0.005%
Carpenter Technology	19,300	562,016	0.023%
Carrier Global	46,139	1,740,363	0.072%
Carters	4,300	404,501	0.017%
Carvana	4,000	958,160	0.039%
Casey's General Stores	3,800	678,756	0.028%

Cassava Sciences	11,800	80,476	0.003%
Catalent	10,400	1,082,328	0.045%
Caterpillar	37,252	6,780,609	0.279%
Cboe Global Markets	8,300	772,896	0.032%
CBRE Group	12,500	784,000	0.032%
CDK Global	15,766	817,152	0.034%
CDW Corp/DE	9,700	1,278,363	0.053%
Celanese	12,800	1,663,232	0.068%
Celldex Therapeutics	5,000	87,600	0.004%
Celsius Holdings	2,600	130,806	0.005%
Centene	39,188	2,352,456	0.097%
CenterPoint Energy	35,000	757,400	0.031%
Central Pacific Financial	6,500	123,565	0.005%
CenturyLink	23,710	231,173	0.010%
Cerence	13,937	1,400,390	0.058%
Ceridian HCM Holding	7,700	820,512	0.034%
Cerner	9,400	737,712	0.030%
Cerus	14,400	99,648	0.004%
CF Industries	24,840	961,556	0.040%
ChampionX	11,500	175,950	0.007%
Charles River Laboratories International	3,468	866,514	0.036%
Charles Schwab	101,078	5,361,177	0.221%
Charter Communications	10,547	6,977,368	0.287%
Chart Industries	6,000	706,740	0.029%
Chatham Lodging Trust, REIT	23,400	252,720	0.010%
Chefs' Warehouse	13,700	351,953	0.014%
Chegg	13,500	1,219,455	0.050%
Chemours	4,381	108,605	0.004%
Cheniere Energy	9,800	588,294	0.024%
Chevron	121,703	10,277,818	0.423%
Chimera Investment, REIT	86,100	882,525	0.036%
Chipotle Mexican Grill	1,770	2,454,477	0.101%
C.H. Robinson Worldwide	8,547	802,307	0.033%
Chubb	33,166	5,104,911	0.210%
Church & Dwight	23,900	2,084,797	0.086%
Chuy's Holdings	10,000	264,900	0.011%
Ciena	16,499	871,972	0.036%
Cigna	24,042	5,005,064	0.206%
Cimarex Energy	35,644	1,337,006	0.055%
Cincinnati Bell	5,809	88,762	0.004%
Cincinnati Financial	12,469	1,089,417	0.045%
Cintas	7,657	2,706,443	0.111%
Cirrus Logic	5,387	442,811	0.018%
Cisco Systems	271,832	12,164,482	0.500%
CIT Group	12,900	463,110	0.019%
Citigroup	131,484	8,107,303	0.333%
Citizens Financial	23,500	840,360	0.035%
Citrix Systems	11,670	1,518,267	0.062%
City Office REIT	14,700	143,619	0.006%
Clearwater Paper	4,164	157,191	0.006%
Cleveland-Cliffs	54,400	792,064	0.033%
Clorox	7,800	1,574,976	0.065%
CMC Materials	3,244	490,817	0.020%
CME Group	23,408	4,261,426	0.175%
CMS Energy	11,500	701,615	0.029%
CNA Financial	13,300	518,168	0.021%
CNX Resources	47,600	514,080	0.021%
Coca-Cola	252,103	13,825,329	0.569%
Coca-Cola Consolidated	3,100	825,437	0.034%
Co-Diagnostics	32,100	298,530	0.012%
Cognex	11,200	899,192	0.037%
Cognizant Technology Solutions	36,600	2,999,370	0.123%
Cohen	6,700	109,445	0.005%
Coherent	1,494	224,130	0.009%
Cohu	4,627	176,659	0.007%
Colgate-Palmolive	46,900	4,010,419	0.165%
Columbia Banking System	12,100	434,390	0.018%
Columbia Sportswear	4,600	401,948	0.017%
Comcast	299,019	15,668,596	0.644%
Comerica	17,116	956,100	0.039%
Commercial Metals	15,200	312,208	0.013%
Commvault Systems	4,300	238,091	0.010%

Compass Minerals	9,000	555,480	0.023%
Conagra Brands	54,425	1,973,451	0.081%
Concho Resources	12,448	726,341	0.030%
Conns	34,800	406,812	0.017%
ConocoPhillips	77,149	3,085,189	0.127%
Consolidated Edison	16,400	1,185,228	0.049%
Constellation Brands	9,800	2,146,690	0.088%
Container Store	13,100	124,974	0.005%
Continental Resources	7,400	120,620	0.005%
Cooper Companies	4,700	1,707,604	0.070%
Copart	18,000	2,290,500	0.094%
CoreCivic, REIT	10,798	70,727	0.003%
CoreLogic	6,353	491,214	0.020%
CoreSite Realty, REIT	1,900	238,032	0.010%
Cornerstone OnDemand	12,500	550,500	0.023%
Corning	54,410	1,958,760	0.081%
Corteva	45,255	1,752,274	0.072%
CorVel	6,850	726,100	0.030%
CoStar Group	2,600	2,403,128	0.099%
Costco Wholesale	28,600	10,775,908	0.443%
Coupa Software	3,100	1,050,621	0.043%
Cousins Properties, REIT	20,060	672,010	0.028%
Covanta Holding	25,800	338,754	0.014%
Covetrus	29,260	840,932	0.035%
Cracker Barrel Old Country Store	4,600	606,832	0.025%
Credit Acceptance	700	242,298	0.010%
CrowdStrike Holdings	11,942	2,529,554	0.104%
Crown Castle International, REIT	24,437	3,890,126	0.160%
Crown Holdings	3,400	340,680	0.014%
CryoPort	6,200	272,056	0.011%
CSG Systems International	6,300	283,941	0.012%
CSX	48,300	4,383,225	0.180%
CTO Realty Growth	354	14,925	0.001%
CubeSmart, REIT	32,700	1,099,047	0.045%
Cullen/Frost Bankers	6,300	549,549	0.023%
Cummins	10,900	2,475,390	0.102%
Curtiss-Wright	1,500	174,525	0.007%
Customers Bancorp	5,100	92,718	0.004%
CVB Financial	15,539	303,011	0.012%
CVS Health	82,548	5,638,028	0.232%
CymaBay Therapeutics	24,600	141,204	0.006%
Danaher	40,700	9,041,098	0.372%
Darden Restaurants	10,100	1,203,112	0.049%
Datadog	11,000	1,082,840	0.045%
DaVita	5,698	668,945	0.028%
Deere	19,800	5,327,190	0.219%
Dell Technologies	9,073	664,960	0.027%
Delta Air Lines	47,200	1,897,912	0.078%
Denali therapeutics	1,100	92,136	0.004%
Dentsply Sirona	13,133	687,644	0.028%
Devon Energy	60,300	953,343	0.039%
Dexcom	7,800	2,883,816	0.119%
Diamondback Energy	10,000	484,000	0.020%
Dick's Sporting Goods	3,600	202,356	0.008%
Digital Realty Trust, REIT	13,550	1,890,361	0.078%
Digital Turbine	15,300	865,368	0.036%
Diodes	3,262	229,971	0.009%
Discover Financial	22,900	2,073,137	0.085%
Discovery Inc -	7,500	225,675	0.009%
Discovery Inc -	6,345	166,176	0.007%
DISH Network	8,230	266,158	0.011%
DMC Global	9,100	393,575	0.016%
DocuSign	7,900	1,756,170	0.072%
Dolby Laboratories	5,400	524,502	0.022%
Dollar General	19,300	4,058,790	0.167%
Dollar Tree	14,793	1,598,236	0.066%
Dominion Energy	47,628	3,581,626	0.147%
Domino's Pizza	3,500	1,342,110	0.055%
Domtar	11,066	350,239	0.014%
Donnelley Financial Solutions	18,225	309,278	0.013%
Dorian LPG	17,000	207,230	0.009%
Dover	3,400	429,250	0.018%

Dow	36,355	2,017,703	0.083%
DraftKings	1,300	60,528	0.002%
D. R. Horton	23,900	1,647,188	0.068%
DTE Energy	12,783	1,551,984	0.064%
Duke Energy	47,802	4,376,751	0.180%
Duke Realty, REIT	27,300	1,091,181	0.045%
DuPont de Nemours	46,355	3,296,304	0.136%
Dxc Technology	4,400	113,300	0.005%
Dycom Industries	5,900	445,568	0.018%
Dynatrace Holdings	2,000	86,540	0.004%
Eagle Materials	5,798	587,627	0.024%
Eagle Pharmaceuticals	15,600	726,492	0.030%
EastGroup Properties, REIT	3,400	469,404	0.019%
Eastman Chemical	4,500	451,260	0.019%
East West Bancorp	12,492	633,469	0.026%
Eaton	16,926	2,033,490	0.084%
Eaton Vance	9,100	618,163	0.025%
eBay	49,100	2,467,275	0.101%
Echostar	8,880	188,167	0.008%
Ecolab	13,100	2,834,316	0.117%
Edgewell Personal Care	1,884	65,149	0.003%
Edison International	15,100	948,582	0.039%
Edwards Lifesciences	35,220	3,213,121	0.132%
Elanco Animal Health	56,400	1,729,788	0.071%
Electronic Arts	21,800	3,130,480	0.129%
Eli Lilly And	54,450	9,193,338	0.378%
Ellington Financial, REIT	10,000	148,400	0.006%
Emerson Electric	33,000	2,652,210	0.109%
Encompass Health	9,000	744,210	0.031%
Endo International	117,400	842,932	0.035%
Energizer Holdings	6,700	282,606	0.012%
Enphase Energy	7,400	1,298,478	0.053%
EnPro Industries	3,568	269,455	0.011%
Ensign	16,500	1,203,180	0.049%
Entegris	16,892	1,623,321	0.067%
Entergy	13,100	1,307,904	0.054%
Envista Holdings	10,000	337,300	0.014%
EOG Resources	36,781	1,834,268	0.075%
EPAM Systems	6,000	2,150,100	0.088%
EPR Properties, REIT	36,600	1,189,500	0.049%
EQT	7,700	97,867	0.004%
Equifax	8,500	1,639,140	0.067%
Equinix, REIT	5,856	4,182,238	0.172%
Equitable Holdings	33,703	862,460	0.035%
Equity Commonwealth, REIT	11,227	306,273	0.013%
Equity LifeStyle Properties, REIT	11,800	747,648	0.031%
Equity Residential, REIT	21,600	1,280,448	0.053%
Erie Indemnity	1,200	294,720	0.012%
ESCO Technologies	2,200	227,084	0.009%
Essential Utilities	7,046	333,205	0.014%
Essex Property Trust, REIT	4,694	1,114,449	0.046%
Estee Lauder	16,400	4,365,516	0.180%
Ethan Allen Interiors	16,100	325,381	0.013%
Etsy	8,200	1,458,862	0.060%
Euronet Worldwide	8,800	1,275,296	0.052%
Everest Reinsurance Holdings	2,000	468,180	0.019%
Evergy	15,365	852,911	0.035%
Eversource Energy	18,024	1,559,256	0.064%
Exact Sciences	14,000	1,854,860	0.076%
Exelon	46,722	1,972,603	0.081%
Expedia	12,490	1,653,676	0.068%
Expeditors International of Washington	8,300	789,413	0.032%
Extra Space Storage, REIT	13,000	1,506,180	0.062%
Extreme Networks	67,628	465,957	0.019%
ExxonMobil	235,387	9,702,652	0.399%
EZCORP	15,800	75,682	0.003%
F5 Networks	1,200	211,128	0.009%
Facebook	152,700	41,711,532	1.716%
FactSet Research Systems	3,250	1,080,625	0.044%
Fair Isaac	1,672	854,459	0.035%
FARO Technologies	5,800	409,654	0.017%
Fastenal	36,600	1,787,178	0.074%

Federal Realty Investment Trust, REIT	2,400	204,288	0.008%
FedEx	18,100	4,699,122	0.193%
Ferro	19,700	288,211	0.012%
Fidelity National Information Services	40,391	5,713,711	0.235%
Fifth Third Bancorp	62,890	1,733,877	0.071%
FireEye	21,500	495,790	0.020%
First American Financial	17,485	902,751	0.037%
First BanCorp-Puerto Rico	61,200	564,264	0.023%
First Business Financial Services	10,500	193,305	0.008%
FirstEnergy	17,495	535,522	0.022%
First Financial Bancorp	14,170	248,400	0.010%
First Horizon	45,479	580,312	0.024%
First Industrial Realty, REIT	14,200	598,246	0.025%
First Merchants	8,330	311,625	0.013%
First Midwest Bancorp	6,000	95,520	0.004%
First Republic Bank	10,500	1,542,765	0.063%
First Solar	6,200	613,304	0.025%
Fiserv	40,596	4,622,261	0.190%
Five9	9,600	1,674,240	0.069%
FleetCor Technologies	8,200	2,237,206	0.092%
FLIR Systems	7,600	333,108	0.014%
Flowers Foods	30,633	693,225	0.029%
Flowserve	15,900	585,915	0.024%
Fluor	39,600	632,412	0.026%
Flushing Financial	7,750	128,960	0.005%
FMC	9,300	1,068,849	0.044%
FNF	21,696	848,097	0.035%
Foot Locker	12,700	513,588	0.021%
Ford Motor	133,161	1,170,485	0.048%
Forrester Research	1,800	75,420	0.003%
Fortinet	12,100	1,797,213	0.074%
Fortive	23,250	1,646,565	0.068%
Fortune Brands Home & Security	10,700	917,204	0.038%
Four Corners Property Trust, REIT	23,713	705,936	0.029%
Fox	21,661	630,768	0.026%
Fox	16,366	472,650	0.019%
Franklin Covey	12,300	273,921	0.011%
Franklin Resources	20,500	512,295	0.021%
FRD Acquisition	28,900	0	0.000%
Freeport-McMoRan	100,600	2,617,612	0.108%
Frequency therapeutics	3,100	109,306	0.004%
Fresh Del Monte Produce	16,300	392,341	0.016%
frontdoor	10,850	544,779	0.022%
FTI Consulting	4,200	469,224	0.019%
fuboTV	4,500	126,000	0.005%
FuelCell Energy	28,700	320,579	0.013%
Fulton Financial	42,574	541,541	0.022%
Gaming & Leisure Properties, REIT	13,260	562,224	0.023%
Garmin	4,017	480,674	0.020%
Gartner	6,788	1,087,370	0.045%
GATX	3,500	291,130	0.012%
GCP Applied Technologies	14,527	343,564	0.014%
GE	632,926	6,835,601	0.281%
Generac Holdings	1,500	341,115	0.014%
General Dynamics	10,100	1,503,082	0.062%
General Mills	28,000	1,646,400	0.068%
General Motors	52,900	2,202,756	0.091%
GenMark Diagnostics	9,800	143,080	0.006%
Genpact	10,300	426,008	0.018%
Genuine Parts	6,600	662,838	0.027%
Genworth Financial	80,900	305,802	0.013%
Getty Realty, REIT	1,742	47,975	0.002%
Gilead Sciences	67,720	3,945,367	0.162%
Glacier Bancorp	3,700	170,237	0.007%
Gladstone Commercial, REIT	12,800	230,400	0.009%
Global Payments	19,839	4,273,717	0.176%
Globe Life	4,350	413,076	0.017%
Glu Mobile	44,500	400,945	0.016%
GMS	21,951	669,066	0.028%
GoDaddy	14,500	1,202,775	0.049%
Goldman Sachs	17,188	4,532,647	0.186%
Goodyear Tire & Rubber	31,600	344,756	0.014%

Goosehead Insurance	5,400	673,704	0.028%
Graco	12,761	923,258	0.038%
Graham Holdings	270	144,013	0.006%
Granite Construction	9,150	244,397	0.010%
Granite Point Mortgage Trust, REIT	35,700	356,643	0.015%
Gray Television	19,800	354,222	0.015%
Group One Automotive	1,600	209,824	0.009%
GrubHub	8,400	623,868	0.026%
Guidewire Software	6,600	849,618	0.035%
Halliburton	55,400	1,047,060	0.043%
Hancock Whitney	5,200	176,904	0.007%
Hanover Insurance Group	6,000	701,520	0.029%
Harsco	16,100	289,478	0.012%
Hartford Financial Services	20,300	994,294	0.041%
Hasbro	8,600	804,444	0.033%
Hawaiian Electric Industries	18,500	654,715	0.027%
Hawkins	1,031	53,932	0.002%
H.B. Fuller	3,700	191,956	0.008%
HCA Healthcare	17,362	2,855,355	0.117%
HealthEquity	8,700	606,477	0.025%
Healthpeak Properties, REIT	9,600	290,208	0.012%
Hecla Mining	124,100	804,168	0.033%
HEICO	9,175	1,074,026	0.044%
Helen of Troy Limited	900	199,971	0.008%
Helios Technologies	4,100	218,489	0.009%
Helmerich & Payne	33,700	780,492	0.032%
Henry Schein	10,400	695,344	0.029%
Herbalife Nutrition	8,000	384,400	0.016%
Herman Miller	8,300	280,540	0.012%
Hersha Hospitality Trust, REIT	20,700	163,323	0.007%
Hershey Foods	14,300	2,178,319	0.090%
Hess	14,200	749,618	0.031%
Hewlett Packard Enterprise	100,999	1,196,838	0.049%
Hexcel	4,200	203,658	0.008%
Highwoods Properties, REIT	11,400	451,782	0.019%
Hilton Grand Vacations	3,340	104,709	0.004%
Hilton Worldwide Holdings	17,617	1,960,067	0.081%
HMS Holdings	22,900	841,575	0.035%
HNI Corporation	10,300	354,938	0.015%
Hologic	19,844	1,445,239	0.059%
Home Bancshares	21,100	411,028	0.017%
Home Depot	68,550	18,208,251	0.749%
Homology Medicines	30,900	348,861	0.014%
Honeywell International	45,725	9,725,708	0.400%
Horizon Global	24,620	211,486	0.009%
Horizon therapeutics	3,800	277,970	0.011%
Hormel Foods	17,100	797,031	0.033%
Host Hotels & Resorts, REIT	92,519	1,353,553	0.056%
Hovnanian Enterprises	8,043	264,293	0.011%
Howmet Aerospace	24,300	693,522	0.029%
HP	103,318	2,540,590	0.105%
H&R Block	15,900	252,174	0.010%
Hubbell	3,605	565,228	0.023%
HubSpot	3,100	1,228,964	0.051%
Humana	8,200	3,364,214	0.138%
Huntington Bancshares	83,806	1,058,470	0.044%
Huntington Ingalls Industries	1,400	238,672	0.010%
Huntsman	38,100	957,834	0.039%
Hyster-Yale Materials Handling	1,100	65,505	0.003%
IAA	19,300	1,254,114	0.052%
IAC/InterActiveCorp	5,200	984,620	0.041%
iBio	173,500	182,175	0.007%
IBM	46,790	5,889,925	0.242%
ICU Medical	2,600	557,674	0.023%
IdaCorp	7,400	710,622	0.029%
IDEX	6,527	1,300,178	0.053%
IDEXX Laboratories	5,000	2,499,350	0.103%
IGM Biosciences	5,400	476,766	0.020%
IHS Markit	18,137	1,629,247	0.067%
II-VI	1,427	108,395	0.004%
Illinois Tool Works	14,300	2,915,484	0.120%
Illumina	10,200	3,774,000	0.155%



Incyte	13,200	1,148,136	0.047%
Ingersoll-Rand	14,559	663,308	0.027%
Ingevity	3,312	250,818	0.010%
Ingredion	3,800	298,946	0.012%
Innovative Industrial Properties, REIT	600	109,878	0.005%
Inovio Pharmaceuticals	67,200	594,720	0.024%
Inphi	3,300	529,551	0.022%
Insight Enterprises	4,750	361,428	0.015%
Insmed	20,700	689,103	0.028%
Insperty	5,600	455,952	0.019%
Insulet	7,200	1,840,536	0.076%
Integra LifeSciences Holdings	5,600	363,552	0.015%
Intel	247,920	12,351,374	0.508%
Intercontinental Exchange	38,278	4,413,071	0.182%
InterDigital	4,600	279,128	0.011%
International Flavors & Fragrances	5,400	587,736	0.024%
International Paper	24,184	1,202,428	0.049%
Interpublic Group	11,539	271,397	0.011%
Intuit	17,000	6,457,450	0.266%
Intuitive Surgical	8,500	6,953,850	0.286%
Invesco	39,700	691,971	0.028%
Invitae	11,300	472,453	0.019%
Invitation Homes, REIT	35,183	1,044,935	0.043%
Ionis Pharmaceuticals	19,905	1,125,429	0.046%
IPG Photonics	2,500	559,475	0.023%
IQVIA Holdings	7,725	1,384,088	0.057%
iRhythm Technologies	4,300	1,020,003	0.042%
iRobot	3,000	240,870	0.010%
Iron Mountain, REIT	23,233	684,909	0.028%
Ironwood Pharmaceuticals	71,400	813,246	0.033%
ITT	6,900	531,438	0.022%
j2 Global	3,100	302,839	0.012%
Jack Henry & Associates	1,400	226,786	0.009%
Jack in the Box	5,200	482,560	0.020%
Jacobs Engineering Group	4,700	512,112	0.021%
Janus Henderson	12,741	414,210	0.017%
Jazz Pharmaceuticals	1,800	297,090	0.012%
JBG SMITH Properties, REIT	14,182	443,471	0.018%
J.B. Hunt Transport Services	9,400	1,284,510	0.053%
JetBlue Airways	48,000	697,920	0.029%
J.M. Smucker	3,516	406,450	0.017%
John Bean Technologies	7,109	809,502	0.033%
John B Sanfilippo & Son	3,200	252,352	0.010%
Johnson Controls International	35,135	1,636,940	0.067%
Johnson & Johnson	160,075	25,192,604	1.036%
Jones Lang LaSalle	1,100	163,207	0.007%
JPMorgan Chase	184,247	23,412,266	0.963%
Juniper Networks	28,680	645,587	0.027%
Kaleido Biosciences	10,500	95,550	0.004%
Kansas City Southern	10,400	2,122,952	0.087%
KAR Auction Services	11,600	215,876	0.009%
KB Home	3,200	107,264	0.004%
Kellogg	12,700	790,321	0.033%
Kemper	7,100	545,493	0.022%
Kennametal	10,700	387,768	0.016%
Keurig Dr Pepper	26,500	848,000	0.035%
KeyCorp	95,873	1,573,276	0.065%
Keysight Technologies	19,343	2,555,017	0.105%
Kilroy Realty, REIT	9,100	522,340	0.021%
Kimberly-Clark	20,000	2,696,600	0.111%
Kimco Realty, REIT	59,500	893,095	0.037%
Kinder Morgan	53,292	728,502	0.030%
Kiniksa Pharmaceuticals	5,700	100,719	0.004%
Kite Realty Group Trust, REIT	20,100	300,696	0.012%
KKR	47,113	1,907,605	0.078%
KLA	9,740	2,521,783	0.104%
Knight-Swift Transportation Holdings	2,750	115,005	0.005%
Knowles	17,300	318,839	0.013%
Korn Ferry	3,000	130,500	0.005%
Kraft Heinz	20,930	725,434	0.030%
Kratos Defense & Security Solutions	21,317	584,725	0.024%
Kroger	73,700	2,340,712	0.096%

L3Harris Technologies	11,401	2,155,017	0.089%
Laboratory Corporation of America	1,620	329,751	0.014%
Lamar Advertising, REIT	8,600	715,692	0.029%
Lamb Weston Holdings	15,002	1,181,257	0.049%
Lam Research	10,836	5,117,518	0.210%
Landstar System	4,000	538,640	0.022%
Las Vegas Sands	11,800	703,280	0.029%
Lattice Semiconductor	10,600	485,692	0.020%
Lazard	11,300	477,990	0.020%
La-Z-Boy	7,600	302,784	0.012%
Lear	4,900	779,247	0.032%
Leggett & Platt	11,500	509,450	0.021%
Leidos Holdings	9,900	1,040,688	0.043%
LendingClub	43,300	457,248	0.019%
Lennar	9,593	731,274	0.030%
Lennox International	2,400	657,528	0.027%
Lexicon Pharmaceuticals	30,600	104,652	0.004%
LHC Group	700	149,324	0.006%
Liberty Broadband	4,900	772,142	0.032%
Liberty Broadband	16,602	2,629,259	0.108%
Liberty Global	12,007	290,810	0.012%
Liberty Global	26,525	627,316	0.026%
Liberty Media Corp-Liberty Formula One	26,600	1,133,160	0.047%
Liberty Media Corp-Liberty Formula One	16,300	619,237	0.025%
Liberty SiriusXM	1,203	52,343	0.002%
Ligand Pharmaceuticals	1,200	119,340	0.005%
Lincoln Electric Holdings	4,200	488,250	0.020%
Linde	33,600	8,853,936	0.364%
Lithia Motors	1,400	409,738	0.017%
LivaNova	3,100	205,251	0.008%
LiveRamp Holdings	4,800	351,312	0.014%
LKQ Corporation	19,300	680,132	0.028%
Lockheed Martin	13,400	4,756,732	0.196%
Loews	16,400	738,328	0.030%
Louisiana Pacific	18,700	695,079	0.029%
Lowe's	41,700	6,693,267	0.275%
lululemon athletica	8,000	2,784,240	0.115%
Lumber Liquidators	10,600	325,844	0.013%
Lumentum Holdings	6,748	639,710	0.026%
Lyondellbasell Industries	16,200	1,484,892	0.061%
Macerich Company, REIT	11,400	121,638	0.005%
Madison Square Garden Entertainment	1,433	150,522	0.006%
Madison Square Garden Sports	1,933	355,865	0.015%
Manhattan Associates	9,000	946,620	0.039%
Manitowoc	31,325	416,936	0.017%
ManpowerGroup	2,900	261,522	0.011%
Marathon Petroleum	17,208	711,723	0.029%
Markel	580	599,314	0.025%
MarketAxess Holdings	2,500	1,426,400	0.059%
Marriott	20,356	2,685,364	0.110%
Marriott Vacations Worldwide	1,458	200,067	0.008%
Marsh & McLennan	35,364	4,137,588	0.170%
Martin Marietta Materials	1,700	482,749	0.020%
Marvell Technology Group	32,601	1,549,852	0.064%
Masco	23,400	1,285,362	0.053%
Masimo	3,000	805,140	0.033%
Mastec	9,550	651,119	0.027%
Mastech Digital	24,402	387,992	0.016%
MasterCard	57,305	20,454,447	0.841%
Match	15,123	2,286,446	0.094%
Matson	4,300	244,971	0.010%
Mattel	34,800	607,260	0.025%
Matthews International	2,200	64,680	0.003%
Maxim Integrated Products	17,921	1,588,697	0.065%
Maximus	3,600	263,484	0.011%
MBIA	21,100	138,838	0.006%
McCormick	13,800	1,319,280	0.054%
McDonald's	44,100	9,462,978	0.389%
McGrath RentCorp	3,200	214,720	0.009%
McKesson	11,551	2,008,950	0.083%
MDC Holdings	7,652	371,887	0.015%
Medallia	2,900	96,338	0.004%

Medtronic	84,716	9,923,632	0.408%
Merck	160,234	13,107,141	0.539%
Meredith	5,900	113,280	0.005%
Meritage	6,100	505,202	0.021%
Meritor	29,400	820,554	0.034%
MetLife	53,320	2,503,374	0.103%
Mettler-Toledo International	1,100	1,253,648	0.052%
MGE Energy	5,700	399,171	0.016%
MGIC Investment	28,800	361,440	0.015%
MGM Resorts International	25,200	794,052	0.033%
Microchip Technology	18,294	2,526,584	0.104%
Micron Technology	75,169	5,651,205	0.232%
Microsoft	471,998	104,981,795	4.318%
MicroStrategy	500	194,275	0.008%
Mid-America Apartment Communities, REIT	8,943	1,132,989	0.047%
Middleby	6,212	800,851	0.033%
Minerals Technologies	10,800	670,896	0.028%
MKS Instruments	2,000	300,900	0.012%
Moderna therapeutics	15,800	1,650,626	0.068%
Modine Manufacturing	34,100	428,296	0.018%
Mohawk Industries	1,831	258,079	0.011%
Molina Healthcare	4,794	1,019,588	0.042%
Molson Coors Beverage	11,600	524,204	0.022%
Mondelez International	96,176	5,623,411	0.231%
MongoDB	4,800	1,723,392	0.071%
Monmouth Real Estate Investment Trust, REIT	22,582	391,120	0.016%
Monolithic Power Systems	3,528	1,292,059	0.053%
Monster Beverage	25,500	2,358,240	0.097%
Moody's	11,021	3,198,735	0.132%
Morgan Stanley	110,503	7,572,771	0.311%
Morningstar	300	69,471	0.003%
Motorola Solutions	9,994	1,699,580	0.070%
Movado Group	19,000	315,780	0.013%
MSA Safety	1,800	268,902	0.011%
MSCI	6,700	2,991,751	0.123%
MSC Industrial Direct	6,600	556,974	0.023%
MSG Networks	4,300	63,382	0.003%
M&T Bank	3,669	467,064	0.019%
Mueller Water Products	34,704	429,636	0.018%
Murphy Oil	9,800	118,580	0.005%
Murphy USA	2,600	340,262	0.014%
Myers Industries	18,360	381,521	0.016%
NantKwest	7,800	103,974	0.004%
NAPCO Security Technologies	11,857	310,891	0.013%
Nasdaq	5,100	676,974	0.028%
National Bank Holdings	13,100	429,156	0.018%
National Fuel Gas Company	11,400	468,882	0.019%
National Instruments	14,850	652,509	0.027%
National Oilwell Varco	117,377	1,611,586	0.066%
National Retail Properties, REIT	2,600	106,392	0.004%
National Storage Affiliates Trust, REIT	3,200	115,296	0.005%
Navient	20,500	201,310	0.008%
Navistar	7,300	320,908	0.013%
NBT Bancorp	9,000	288,900	0.012%
NCR	3,200	120,224	0.005%
Neenah	2,954	163,415	0.007%
Nektar Therapeutics	45,000	765,000	0.031%
Neoleukin therapeutics	9,200	129,720	0.005%
NetApp	16,800	1,112,832	0.046%
Netflix	29,241	15,811,486	0.650%
NetScout Systems	5,200	142,584	0.006%
Neurocrine Biosciences	11,100	1,063,935	0.044%
Newell Brands	48,954	1,039,293	0.043%
New Fortress Energy	4,400	235,796	0.010%
Newmark	24,818	180,923	0.007%
Newmont	45,400	2,719,006	0.112%
New Relic	14,100	922,140	0.038%
News Corp	41,296	742,089	0.031%
New York Community Bancorp	34,487	363,838	0.015%
New York Mortgage Trust, REIT	87,200	321,768	0.013%
New York Times	9,700	502,169	0.021%
Nexstar Media	6,067	662,456	0.027%

NextEra Energy	122,800	9,474,020	0.390%
NextGen Healthcare	11,900	217,056	0.009%
Nike	84,600	11,968,362	0.492%
NiSource	32,708	750,322	0.031%
Nordson	3,600	723,420	0.030%
Nordstrom	22,100	689,741	0.028%
Norfolk Southern	16,400	3,896,804	0.160%
Northern Trust	13,400	1,248,076	0.051%
Northfield Bancorp	13,400	165,222	0.007%
Northrop Grumman	9,395	2,862,844	0.118%
Northwest Bancshares	34,800	443,352	0.018%
NortonLifeLock	17,064	354,590	0.015%
Norwegian Cruise Line Holdings	8,800	223,784	0.009%
NOW	30,688	220,340	0.009%
Nuance Communications	26,700	1,177,203	0.048%
Nucor	15,700	835,083	0.034%
nVent Electric	14,246	331,789	0.014%
NVIDIA	39,500	20,626,900	0.848%
NVR	270	1,101,562	0.045%
NXP Semiconductors	17,688	2,812,569	0.116%
Occidental Petroleum	14,400	249,264	0.010%
Oceaneering International	31,700	252,015	0.010%
OGE Energy	15,100	481,086	0.020%
O-I Glass	28,500	339,150	0.014%
Okta	8,052	2,047,302	0.084%
Old Dominion Freight Line	10,050	1,961,559	0.081%
Old National Bancorp	13,112	217,135	0.009%
Old Republic International	14,087	277,655	0.011%
Omnicell	7,500	900,150	0.037%
Omnicom	13,000	810,810	0.033%
ONE Gas	9,800	752,346	0.031%
One Liberty Properties, REIT	8,998	180,590	0.007%
OneMain Holdings	4,400	211,904	0.009%
ONEOK	15,300	587,214	0.024%
ON Semiconductor	23,730	776,683	0.032%
Onto Innovation	2,100	99,855	0.004%
OPKO Health	29,300	115,735	0.005%
Optical Cable	12,869	34,489	0.001%
Option Care Health	38,450	601,358	0.025%
Oracle	117,900	7,626,951	0.314%
OraSure Technologies	55,600	588,526	0.024%
O'Reilly Automotive	6,300	2,851,191	0.117%
Otis Worldwide	33,869	2,287,851	0.094%
Otter Tail	2,600	110,786	0.005%
Owens Corning	5,700	431,832	0.018%
PACCAR	31,062	2,680,029	0.110%
Pacific Premier Bancorp	19,500	610,935	0.025%
Packaging Corporation of America	9,500	1,310,145	0.054%
Pagerduty	5,800	241,860	0.010%
Palo Alto Networks	7,100	2,523,269	0.104%
Papa John's International	7,100	602,435	0.025%
Parker-Hannifin	9,013	2,455,231	0.101%
Park National	4,115	432,116	0.018%
Par Pacific Holdings	30,800	430,584	0.018%
Paychex	11,887	1,107,631	0.046%
Paycom Software	4,037	1,825,733	0.075%
Paylocity Holding	5,000	1,029,550	0.042%
PayPal Holdings	74,500	17,447,900	0.718%
Pebblebrook Hotel Trust, REIT	10,179	191,365	0.008%
Pegasystems	400	53,304	0.002%
Peloton Interactive	15,800	2,397,176	0.099%
Pennant	13,550	786,713	0.032%
Penn National Gaming	15,426	1,332,344	0.055%
PennyMac Financial Services	12,200	800,564	0.033%
Peoples Bancorp	2,645	71,653	0.003%
Peoples United Financial	27,077	350,106	0.014%
PepsiCo	85,380	12,661,854	0.521%
Performance Food	11,700	557,037	0.023%
PerkinElmer	4,635	665,123	0.027%
Perrigo	10,298	460,527	0.019%
Perspecta	11,331	272,850	0.011%
PetMed Express	11,200	359,072	0.015%

Pfizer	364,396	13,413,417	0.552%
PG&E	62,500	778,750	0.032%
PGT Innovations	22,700	461,718	0.019%
Philip Morris International	85,600	7,086,824	0.292%
Phillips 66	17,874	1,250,108	0.051%
Pinnacle Financial Partners	6,500	418,600	0.017%
Pinnacle West Capital	16,300	1,303,185	0.054%
Pinterest	16,800	1,107,120	0.046%
Pioneer Natural Resources	12,000	1,366,680	0.056%
Pioneer Power Solutions	46,100	178,407	0.007%
Planet Fitness	7,461	579,197	0.024%
Plexus	6,000	469,260	0.019%
Plug Power	35,600	1,207,196	0.050%
PNC Financial Services Group	33,649	5,013,701	0.206%
Polaris	3,200	304,896	0.013%
Pool	2,705	1,007,613	0.041%
Popular	17,580	990,106	0.041%
Post Holdings	4,020	406,060	0.017%
Power Integrations	6,000	491,160	0.020%
PPD	15,995	547,349	0.023%
PPG Industries	21,143	3,049,243	0.125%
PPL	73,100	2,061,420	0.085%
Preferred Apartment Communities, REIT	21,600	159,840	0.007%
Prestige Consumer Healthcare	5,400	188,298	0.008%
Principal Financial Group	14,500	719,345	0.030%
Procter & Gamble	149,893	20,856,112	0.858%
Progressive	40,185	3,973,493	0.163%
Prologis, REIT	44,608	4,445,633	0.183%
Proofpoint	8,150	1,111,742	0.046%
Prosperity Bancshares	5,700	395,352	0.016%
Protagonist Therapeutics	5,300	106,848	0.004%
Prudential Financial	18,900	1,475,523	0.061%
Psychemedics	3,075	15,652	0.001%
PTC	10,880	1,301,357	0.054%
Public Service Enterprise	31,700	1,848,110	0.076%
Public Storage, REIT	8,094	1,869,147	0.077%
Pulte Group	1,740	75,029	0.003%
PVH	4,900	460,061	0.019%
Qorvo	3,800	631,826	0.026%
Qualcomm	75,900	11,562,606	0.476%
Quanta Services	15,250	1,098,305	0.045%
Quest Diagnostics	8,400	1,001,028	0.041%
Quidel	6,200	1,113,830	0.046%
Radian	11,000	222,750	0.009%
Radius Health	6,048	108,017	0.004%
Raymond James Financial	8,925	853,855	0.035%
Rayonier, REIT	14,740	433,061	0.018%
Raytheon Technologies	78,999	5,649,218	0.232%
RBC Bearings	3,300	590,832	0.024%
RealPage	6,500	567,060	0.023%
Realty Income, REIT	21,200	1,318,004	0.054%
Redfin	12,600	864,738	0.036%
Redwood Trust, REIT	69,800	612,844	0.025%
Regal Beloit	6,000	736,860	0.030%
Regency Centers, REIT	2,700	123,093	0.005%
Regeneron Pharmaceuticals	6,200	2,995,282	0.123%
Regions Financial	72,756	1,172,827	0.048%
Reinsurance Group of America	2,200	254,980	0.010%
REI - SECURITY LENDING COLLATERAL	2,308,418	23,084,182	0.950%
Reliance Steel & Aluminum	2,200	263,450	0.011%
RenaissanceRe Holdings	4,592	761,445	0.031%
Renasant	9,275	312,382	0.013%
Renewable Energy	7,368	521,802	0.021%
Rent-A-Center	17,600	673,904	0.028%
Replimune	4,900	186,935	0.008%
Republic Services	4,397	423,431	0.017%
ResMed	5,700	1,211,592	0.050%
Retail Opportunity Investments, REIT	39,300	526,227	0.022%
Rexnord	19,900	785,851	0.032%
RH	2,800	1,253,056	0.052%
RingCentral	4,500	1,705,365	0.070%
Rite Aid	17,620	278,925	0.011%

RMR	4,631	178,849	0.007%
Robert Half International	8,600	537,328	0.022%
Rockwell Automation	9,200	2,307,452	0.095%
Rocky Brands	3,200	89,824	0.004%
Roku	7,507	2,492,474	0.103%
Rollins	21,625	844,889	0.035%
Roper Technologies	7,500	3,233,175	0.133%
Ross Stores	28,200	3,463,242	0.142%
Royal Caribbean Cruises	10,200	761,838	0.031%
Royal Gold	10,300	1,095,508	0.045%
RPM	14,000	1,270,920	0.052%
Ryder System	8,800	543,488	0.022%
Ryman Hospitality Properties, REIT	6,568	445,048	0.018%
Safehold, REIT	2,500	181,225	0.007%
SAIC	2,900	274,456	0.011%
Salesforce.com	59,233	13,181,119	0.542%
Sangamo Therapeutics	43,600	680,378	0.028%
Sanmina	4,602	146,758	0.006%
Santander Consumer USA Holdings	26,700	587,934	0.024%
Sarepta Therapeutics	6,632	1,130,690	0.047%
SBA Communications, REIT	7,300	2,059,549	0.085%
Schlumberger	87,593	1,912,155	0.079%
Scholar Rock Holding	15,200	737,656	0.030%
Scholastic	3,800	95,000	0.004%
Scotts Miracle Gro	2,300	458,022	0.019%
Seacoast Banking	13,500	397,575	0.016%
Seagate Technology	17,500	1,087,800	0.045%
Seagen	11,300	1,979,082	0.081%
Sealed Air	27,200	1,245,488	0.051%
SEI Investments	9,000	517,230	0.021%
Sempra Energy	19,851	2,529,216	0.104%
Semtech	3,700	266,733	0.011%
Sensata Technologies Holding	4,200	221,508	0.009%
Seritage Growth Properties, REIT	14,800	217,264	0.009%
Service Corporation International	11,200	549,920	0.023%
ServiceNow	11,900	6,550,117	0.269%
Shenandoah Telecommunications	3,200	138,400	0.006%
Sherwin-Williams	5,800	4,262,478	0.175%
Signature Bank	3,900	527,631	0.022%
Simmons First National	12,388	267,457	0.011%
Simon Property Group, REIT	8,238	702,537	0.029%
Simply Good Foods	20,000	627,200	0.026%
SiNtx Technologies	90,200	141,614	0.006%
Sirius XM Holdings	107,873	687,151	0.028%
SITE Centers, REIT	54,600	552,552	0.023%
SiTime	4,100	458,913	0.019%
Six Flags Entertainment	29,600	1,009,360	0.042%
Skechers USA	20,000	718,800	0.030%
Skyworks Solutions	8,479	1,296,270	0.053%
Slack Technologies	12,000	506,880	0.021%
Sleep Number	8,350	683,531	0.028%
SL Green Realty, REIT	12,170	725,089	0.030%
SLM Corporation	56,100	695,079	0.029%
Smartsheet	17,700	1,226,433	0.050%
Snap Inc.	49,743	2,490,632	0.102%
Snap-On	4,200	718,788	0.030%
SolarEdge Technologies	4,000	1,276,480	0.053%
Sonoco Products	3,400	201,450	0.008%
Southern Company	73,200	4,496,676	0.185%
South Jersey Industries	11,800	254,290	0.010%
South State	9,320	673,836	0.028%
Southwest Airlines	32,685	1,523,448	0.063%
Southwest Gas Holdings	1,991	120,953	0.005%
S&P Global	15,600	5,128,188	0.211%
Spire	2,200	140,888	0.006%
Spirit AeroSystems Holdings	3,400	132,906	0.005%
Splunk	13,494	2,292,496	0.094%
SpringWorks therapeutics	6,800	493,136	0.020%
Square	19,300	4,200,452	0.173%
SS&C Technologies Holdings	18,270	1,329,143	0.055%
STAG Industrial, REIT	29,700	930,204	0.038%
Stamps.com	4,200	823,998	0.034%

Stanley Black & Decker	9,780	1,746,317	0.072%
Starbucks	80,800	8,643,984	0.356%
Startek	12,400	93,248	0.004%
Starwood Property Trust, REIT	33,800	652,340	0.027%
State Auto Financial	12,700	225,298	0.009%
State Street	28,930	2,105,525	0.087%
S&T Bancorp	8,400	208,656	0.009%
Steel Dynamics	12,900	475,623	0.020%
Stepan	2,200	262,504	0.011%
Stericycle	2,200	152,526	0.006%
STERIS	5,500	1,042,470	0.043%
Stitch Fix	2,000	117,440	0.005%
St. Joe	10,900	462,705	0.019%
Stoke therapeutics	2,100	130,053	0.005%
Strategic Education	2,200	209,726	0.009%
Stryker	20,920	5,126,237	0.211%
Sun Communities, REIT	7,986	1,213,473	0.050%
Sunrun	8,800	610,544	0.025%
Surgalign Holdings	42,400	92,856	0.004%
Surmodics	4,900	213,248	0.009%
SVB Financial Group	3,500	1,357,405	0.056%
Synchrony Financial	44,985	1,561,429	0.064%
Synopsys	13,319	3,452,818	0.142%
Synovus Financial	5,728	185,415	0.008%
Sysco	31,100	2,309,486	0.095%
Take-Two Interactive Software	7,400	1,537,646	0.063%
Tapestry	17,400	540,792	0.022%
Targa Resources	14,700	387,786	0.016%
Target	27,000	4,766,310	0.196%
Taylor Morrison Home	6,079	155,926	0.006%
TCF Financial	14,424	533,976	0.022%
TechnipFMC	89,100	837,540	0.034%
TE Connectivity	16,138	1,953,828	0.080%
TEGNA	5,100	71,145	0.003%
Teladoc Health	8,500	1,699,660	0.070%
Teledyne Technologies	4,600	1,803,108	0.074%
Teleflex	5,200	2,140,164	0.088%
Teradyne	12,473	1,495,388	0.062%
Terex	7,900	275,631	0.011%
Terminix Global Holdings	6,900	351,969	0.014%
Terreno Realty, REIT	12,200	713,822	0.029%
Tesla	46,155	32,570,199	1.340%
Tetra Tech	5,825	674,419	0.028%
Texas Instruments	62,300	10,225,299	0.421%
Textron	24,000	1,159,920	0.048%
TG Therapeutics	9,000	468,180	0.019%
The Cheesecake Factory	7,400	274,244	0.011%
The GEO Group, REIT	10,215	90,505	0.004%
The Hackett Group	3,420	49,214	0.002%
Theravance Biopharma	29,671	527,254	0.022%
Thermo Fisher Scientific	26,178	12,193,189	0.502%
Thermon Group Holdings	13,400	209,442	0.009%
The Trade Desk	2,100	1,682,100	0.069%
The Travelers Companies	15,523	2,178,964	0.090%
Third Point Reinsurance	34,416	327,640	0.013%
Thor Industries	3,900	362,661	0.015%
Tiffany	2,700	354,915	0.015%
Timken	6,600	510,576	0.021%
TimkenSteel	19,300	90,131	0.004%
Tivity Health	11,507	225,422	0.009%
TJX	89,200	6,091,468	0.251%
T-Mobile US	36,945	4,982,033	0.205%
Tootsie Roll Industries	10,491	311,583	0.013%
TopBuild	7,133	1,313,043	0.054%
Toro	6,300	597,492	0.025%
Towne Bank/Portsmouth VA	7,900	185,492	0.008%
TPG RE Finance Trust, REIT	17,200	182,664	0.008%
Tracon Pharmaceuticals	13,900	162,630	0.007%
Tractor Supply	4,600	646,668	0.027%
Tradeweb Markets	11,509	718,737	0.030%
Trane Technologies	10,400	1,509,664	0.062%
Transdigm Group	3,200	1,980,320	0.081%

TransUnion				13,200	1,309,704	0.054%
TreeHouse Foods				5,854	248,736	0.010%
Tricida				38,000	267,900	0.011%
Trimble				14,700	981,519	0.040%
Trinity Industries				11,100	292,929	0.012%
Tri Pointe				27,300	470,925	0.019%
Triumph Group				31,600	396,896	0.016%
TRP Government Reserve		0.08		21,895,969	21,895,969	0.901%
TrueBlue				11,000	205,590	0.008%
Truist Financial				64,758	3,103,851	0.128%
Trupanion				7,100	849,941	0.035%
TTEC Holdings				4,000	291,720	0.012%
TTM Technologies				57,400	791,833	0.033%
Tupperware Brands				5,400	174,906	0.007%
Turtle Beach				6,300	135,765	0.006%
Twilio				11,186	3,786,461	0.156%
Twist Bioscience				6,300	890,127	0.037%
Twitter				33,600	1,819,440	0.075%
Two Harbors Investment, REIT				140,100	892,437	0.037%
Tyler Technologies				1,350	589,302	0.024%
Tyson Foods				19,554	1,260,060	0.052%
Uber Technologies				66,000	3,366,000	0.138%
Ubiquiti				900	250,659	0.010%
UDR, REIT				9,479	364,278	0.015%
UGI				17,700	618,792	0.025%
Ulta Beauty				3,700	1,062,492	0.044%
Ultragenyx Pharmaceutical				15,200	2,104,136	0.087%
UMB Financial				7,896	544,745	0.022%
Unifi				8,132	144,262	0.006%
Union Pacific				38,255	7,965,456	0.328%
United Airlines Holdings				24,215	1,047,299	0.043%
United Bankshares				6,800	220,320	0.009%
United Fire Group				4,300	107,930	0.004%
UnitedHealth Group				59,722	20,943,311	0.861%
United Natural Foods				29,200	466,324	0.019%
United Rentals				1,300	301,483	0.012%
United Therapeutics				3,200	485,728	0.020%
Univar Solutions				5,000	95,050	0.004%
Universal Health Services				8,900	1,223,750	0.050%
Unum Group				18,200	417,508	0.017%
UPS				48,300	8,133,720	0.335%
Upwork				8,300	286,516	0.012%
Urban Edge Properties, REIT				54,692	707,714	0.029%
Urban Outfitters				8,800	225,280	0.009%
U.S. Bancorp				70,955	3,305,793	0.136%
US Foods Holding				30,000	999,300	0.041%
U.S. Physical Therapy				3,800	456,950	0.019%
U.S. Treasury Bill		0.11	3/25/21	4,524,000	4,523,145	0.186%
Vail Resorts				3,900	1,087,944	0.045%
Valero Energy				19,514	1,103,907	0.045%
Valvoline				20,587	476,383	0.020%
Vapotherm				7,900	212,194	0.009%
Varex Imaging				22,260	371,297	0.015%
Varian Medical Systems				5,600	980,056	0.040%
Vector Group				21,155	246,456	0.010%
Veeva Systems				9,400	2,559,150	0.105%
Ventas, REIT				10,218	501,091	0.021%
Veoneer				30,500	649,650	0.027%
VEREIT, REIT				33,675	1,272,578	0.052%
VeriSign				7,400	1,601,360	0.066%
Verisk Analytics				6,500	1,349,335	0.056%
Verizon Communications				256,511	15,070,021	0.620%
Vertex Pharmaceuticals				16,200	3,828,708	0.157%
V. F.				26,000	2,220,660	0.091%
ViacomCBS				13,404	499,433	0.021%
ViaSat				20,600	672,590	0.028%
Viatis				45,561	853,813	0.035%
Vicor				11,300	1,042,086	0.043%
Viela Bio				3,000	107,910	0.004%
Vir Biotechnology				25,400	680,212	0.028%
Virgin Galactic Holdings				23,300	552,909	0.023%
Virtus Investment Partners				5,875	1,274,875	0.052%



Visa	109,060	23,854,694	0.981%
Vishay Intertechnology	17,520	362,839	0.015%
Visteon	4,900	615,048	0.025%
VMware	6,100	855,586	0.035%
Vontier	7,900	263,860	0.011%
Vornado Realty Trust, REIT	3,378	126,135	0.005%
Voya Financial	14,800	870,388	0.036%
VSE	4,600	177,054	0.007%
Vulcan Materials	9,166	1,359,409	0.056%
Wabtec	15,088	1,104,442	0.045%
Waddell & Reed Financial	6,451	164,307	0.007%
Walgreens Boots Alliance	36,800	1,467,584	0.060%
Wal-Mart	82,600	11,906,790	0.490%
Walt Disney	119,324	21,619,122	0.889%
Washington Federal	5,542	142,651	0.006%
Washington Real Estate Investment Trust, REIT	21,200	458,556	0.019%
Waste Management	17,160	2,023,679	0.083%
Waters	4,100	1,014,422	0.042%
Watsco	600	135,930	0.006%
Watts Water Technologies	1,900	231,230	0.010%
Wayfair	4,843	1,093,598	0.045%
Webster Financial	18,595	783,779	0.032%
Wec Energy	18,208	1,675,682	0.069%
Weingarten Realty Investors, REIT	54,075	1,171,805	0.048%
Welbilt	17,700	233,640	0.010%
Wells Fargo	265,334	8,007,780	0.329%
Welltower, REIT	25,600	1,654,272	0.068%
Wendy's	22,775	499,228	0.021%
Werner Enterprises	5,475	214,730	0.009%
WesBanco	10,600	317,576	0.013%
Western Alliance Bancorp	6,400	383,680	0.016%
Western Digital	14,775	818,387	0.034%
Western Union	25,751	564,977	0.023%
West Pharmaceutical Services	5,200	1,473,212	0.061%
Westrock	15,676	682,376	0.028%
Westwood Holdings Group	10,500	152,250	0.006%
WEX	1,400	284,942	0.012%
Weyerhaeuser, REIT	75,125	2,518,941	0.104%
Whirlpool	4,022	725,931	0.030%
Whitestone REIT, REIT	58,900	469,433	0.019%
Williams Companies	94,385	1,892,419	0.078%
Williams-Sonoma	7,800	794,352	0.033%
Willis Towers Watson	11,606	2,445,152	0.101%
WillScot Mobile Mini Holdings	59,085	1,368,999	0.056%
Winnebago	14,000	839,160	0.035%
Woodward	3,600	437,508	0.018%
Workday	14,600	3,498,306	0.144%
Workiva	3,000	274,860	0.011%
World Fuel Services	18,600	579,576	0.024%
WP Carey, REIT	22,300	1,573,934	0.065%
WPX Energy	25,495	207,784	0.009%
W. R. Grace	7,500	411,150	0.017%
WSFS Financial	3,000	134,640	0.006%
W. W. Grainger	3,200	1,306,688	0.054%
Wyndham destinations	12,230	548,638	0.023%
Wyndham Hotels & Resorts	7,730	459,471	0.019%
Wynn Resorts	12,200	1,376,526	0.057%
XCEL Energy	24,530	1,635,415	0.067%
Xencor	14,900	650,087	0.027%
Xerox Holdings	11,971	277,607	0.011%
Xilinx	18,300	2,594,391	0.107%
XPEL	2,000	103,120	0.004%
XPO Logistics	8,400	1,001,280	0.041%
Xylem	12,800	1,302,912	0.054%
YETI Holdings	1,900	130,093	0.005%
YRC Worldwide	96,300	426,609	0.018%
Yum! Brands	10,300	1,118,168	0.046%
Zebra Technologies	1,650	634,145	0.026%
Zendesk	15,900	2,275,608	0.094%
Zillow	5,700	774,858	0.032%
Zillow	10,600	1,375,880	0.057%
Zimmer Biomet Holdings	11,060	1,704,235	0.070%

Zions Bancorporation	10,901	473,539	0.019%
Zoetis	29,000	4,799,500	0.197%
Zoom Video Communications	10,400	3,508,128	0.144%
Zscaler	4,000	798,840	0.033%
Zynga	69,900	689,913	0.028%

<b>Total Investments in Securities</b>	<b>2,454,390,265</b>
--	----------------------

<b>Futures Contracts</b>	<b>Contracts</b>	<b>Expiration</b>	<b>Contract Value</b>	<b>Unrealized G/L</b>	<b>% of Net Assets</b>
E-MINI RUSS 2000 FUT 3/21	25	3/19/2021	2,468,500	70,494	0.102%
S&P500 EMINI FUT 3/21	115	3/19/2021	21,555,600	496,487	0.887%
S&P MID 400 EMINI FUT 3/21	6	3/19/2021	1,382,100	38,812	0.057%

<b>Total Futures Contracts</b>	<b>605,793</b>
--------------------------------	----------------

**NET ASSETS** **2,431,151,953**

**NET ASSET VALUE PER SHARE**

**Total Equity Market Index Fund Shares** **41.94**

**(\$2,431,151,953 / 57,970,091 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.