

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
10X Genomics			14,000	2,534,000	0.173%
1-800-Flowers.com			19,268	531,989	0.036%
1Life Healthcare			13,400	523,672	0.036%
1st Source			8,652	411,662	0.028%
22nd Century			162,200	533,638	0.036%
2U			13,500	516,105	0.035%
3D Systems			27,350	750,484	0.051%
8x8			18,300	593,652	0.040%
AAON			7,090	496,371	0.034%
Aaron s			7,567	194,321	0.013%
Abercrombie & Fitch			14,500	497,495	0.034%
ABM Industries			12,150	619,772	0.042%
Acadia Healthcare			17,500	999,950	0.068%
ACADIA Pharmaceuticals			25,800	665,640	0.045%
Acadia Realty Trust, REIT			16,650	315,851	0.022%
Acceleron Pharma			10,700	1,451,027	0.099%
Acco Brands			21,900	184,836	0.013%
AcelRx Pharmaceuticals			95,700	162,690	0.011%
ACI Worldwide			22,800	867,540	0.059%
Aclaris Therapeutics			15,600	393,120	0.027%
ACM Research			2,800	226,212	0.015%
ACRES Commercial Realty, REIT			15,332	223,694	0.015%
Acuity Brands			6,300	1,039,500	0.071%
Acushnet Holdings			7,475	308,942	0.021%
Adamas Pharmaceuticals			63,700	305,760	0.021%
Adams Resources & Energy			2,500	70,025	0.005%
AdaptHealth			8,800	323,488	0.022%
Adaptive Biotechnologies			16,100	648,186	0.044%
Addus HomeCare			2,300	240,557	0.016%
Adient			18,900	835,380	0.057%
ADT			47,800	403,432	0.028%
Adtalem Global Education			12,200	482,388	0.033%
Advanced Drainage Systems			9,291	960,596	0.066%
Advanced Energy Industries			5,750	627,728	0.043%
Adverum Biotechnologies			21,100	208,046	0.014%
AECOM			28,222	1,809,312	0.123%
Aegion			7,350	211,313	0.014%
Aerie Pharmaceuticals			14,900	266,263	0.018%
Aerojet Rocketdyne Holdings			16,010	751,830	0.051%
AeroVironment			5,200	603,512	0.041%
Aerpio Pharmaceuticals			253,700	327,273	0.022%
Affiliated Managers Group			8,100	1,207,143	0.082%
Affirm Holdings			5,300	374,816	0.026%
AGCO			12,250	1,759,713	0.120%
Agile therapeutics			40,600	84,448	0.006%
Agilysys			7,852	376,582	0.026%
Agios Pharmaceuticals			15,400	795,256	0.054%
AGNC Investment, REIT			88,074	1,476,120	0.101%
Agree Realty, REIT			7,700	518,287	0.035%
AIMCO, REIT			25,000	153,500	0.010%
Airbnb			12,300	2,311,662	0.158%
Airgain			5,700	120,783	0.008%
Air Lease			23,600	1,156,400	0.079%
Air Transport Services Group			11,300	330,638	0.023%
Alamo			2,900	452,835	0.031%
Alarm.com Holdings			7,650	660,807	0.045%
Alaska Communications Systems Group			50,700	164,775	0.011%
Albany International			6,303	526,111	0.036%
Alcoa			31,400	1,020,186	0.070%
Alector			13,300	267,862	0.018%
Alexander's, REIT			900	249,570	0.017%
Aligos therapeutics			2,800	63,672	0.004%
Alkermes			31,500	588,420	0.040%
Allakos			5,955	683,515	0.047%
Alleghany			2,918	1,827,514	0.125%

Allegheny Technologies	23,000	484,380	0.033%
Allegiant Travel	2,000	488,120	0.033%
ALLETE	6,482	435,526	0.030%
Alliance Data Systems	9,600	1,076,064	0.073%
Allison Transmission Holdings	21,600	881,928	0.060%
Allogene therapeutics	15,400	543,620	0.037%
Allscripts Healthcare Solutions	27,100	406,907	0.028%
Ally Financial	72,025	3,256,250	0.222%
Alnylam Pharmaceuticals	22,300	3,148,537	0.215%
Alpha Metallurgical Resources	4,600	58,098	0.004%
Altair Engineering	8,500	531,845	0.036%
Alteryx	11,191	928,405	0.063%
Altice USA	45,800	1,489,874	0.102%
Altimune	28,600	404,118	0.028%
Altisource Portfolio Solutions	10,500	96,495	0.007%
Altra Industrial Motion	15,100	835,332	0.057%
ALX Oncology Holdings	3,300	243,342	0.017%
Ambac Financial	27,500	460,350	0.031%
Ambarella	6,100	612,379	0.042%
AMC Entertainment Holdings	75,000	765,750	0.052%
AMC Networks	3,400	180,744	0.012%
Amedisys	7,000	1,853,530	0.126%
AMERCO	1,600	980,160	0.067%
Ameresco	2,900	141,027	0.010%
American Campus Communities, REIT	25,826	1,114,908	0.076%
American Eagle Outfitters	42,680	1,247,963	0.085%
American Equity Investment Life	15,600	491,868	0.034%
American Financial Group	13,010	1,484,441	0.101%
American Homes 4 Rent, REIT	50,200	1,673,668	0.114%
American National	3,100	334,397	0.023%
American Realty Capital Trust V, REIT	45,100	442,882	0.030%
American States Water Company	9,400	710,828	0.048%
American Vanguard	12,766	260,554	0.018%
American Well	11,200	194,544	0.013%
Americold Realty Trust, REIT	41,431	1,593,851	0.109%
Ameris Bancorp	9,100	477,841	0.033%
Amicus Therapeutics	54,800	541,424	0.037%
Amkor Technology	20,420	484,158	0.033%
AMN Healthcare Services	10,905	803,699	0.055%
Ampco Pittsburgh	21,600	145,800	0.010%
Amyris	32,000	611,200	0.042%
Anaplan	26,800	1,443,180	0.098%
Andersons	5,200	142,376	0.010%
Angiodynamics	12,000	280,800	0.019%
Angion Biomedica	3,600	65,052	0.004%
Annaly Capital Management, REIT	256,820	2,208,652	0.151%
Annexon	2,100	58,464	0.004%
Antares Pharma	16,200	66,582	0.005%
Antero Midstream	73,700	665,511	0.045%
Antero Resources	4,500	45,900	0.003%
Apartment Income REIT, REIT	29,700	1,269,972	0.087%
Apellis Pharmaceuticals	14,100	605,031	0.041%
Api	26,000	537,680	0.037%
Apogee Enterprises	7,700	314,776	0.021%
Apollo Commercial Real Estate Finance, REIT	24,600	343,662	0.023%
Apollo Global Management	44,700	2,101,347	0.143%
Appfolio	3,494	494,087	0.034%
Appian	8,900	1,183,255	0.081%
Apple Hospitality REIT, REIT	48,000	699,360	0.048%
Applied Industrial Technologies	7,262	662,077	0.045%
Apria	3,000	83,790	0.006%
AptarGroup	12,960	1,836,043	0.125%
AquaBounty Technologies	45,617	305,634	0.021%
Aqua Metals	15,900	64,395	0.004%
Aramark	45,700	1,726,546	0.118%
Arbor Realty Trust, REIT	17,800	283,020	0.019%
ArcBest	6,300	443,331	0.030%
Arch Capital Group	85,000	3,261,450	0.222%
Archrock	64,767	614,639	0.042%
Arconic	15,300	388,467	0.026%
Arcosa	9,352	608,722	0.042%
Arcturus therapeutics Holdings	4,500	185,850	0.013%

Arcus Biosciences	10,000	280,800	0.019%
Arcutis Biotherapeutics	6,700	193,831	0.013%
Arena Pharmaceuticals	14,100	978,399	0.067%
Ares Commercial Real Estate, REIT	35,000	480,200	0.033%
Ares Management	19,800	1,109,394	0.076%
Argo Group International Holdings	9,422	474,115	0.032%
Arlington Asset Investment, REIT	11,600	46,864	0.003%
Arlo Technologies	44,152	277,275	0.019%
ARMOUR Residential REIT, REIT	20,500	250,100	0.017%
Armstrong Flooring	37,600	183,864	0.013%
Armstrong Worldwide Industries	8,300	747,747	0.051%
Array Technologies	19,000	566,580	0.039%
Arrow Electronics	12,075	1,338,152	0.091%
Arrow Financial	4,655	155,058	0.011%
Arrowhead Pharmaceuticals	23,200	1,538,392	0.105%
Artisan Partners Asset Management	6,900	359,973	0.025%
Arvinas	8,817	582,804	0.040%
Asbury Automotive Group	3,640	715,260	0.049%
Asensus Surgical	82,500	268,125	0.018%
ASGN	8,950	854,188	0.058%
Ashland Global Holdings	9,500	843,315	0.058%
Aspen Technology	14,100	2,035,053	0.139%
Associated Banc-Corp	33,227	709,064	0.048%
Assured Guaranty	18,600	786,408	0.054%
Astec Industries	4,900	369,558	0.025%
Asure Software	32,700	249,828	0.017%
Atara Biotherapeutics	15,000	215,400	0.015%
Athene Holding	21,400	1,078,560	0.074%
Athersys	79,200	142,560	0.010%
At Home	8,100	232,470	0.016%
Atkore	11,800	848,420	0.058%
Atlantic Capital Bancshares	2,379	57,334	0.004%
Atlantic Union Bankshares	19,229	737,624	0.050%
Atomera	16,700	409,150	0.028%
Atreca	8,800	134,904	0.009%
Atricure	9,700	635,544	0.043%
Autoliv	14,700	1,364,160	0.093%
Autonation	12,300	1,146,606	0.078%
Avalara	16,723	2,231,350	0.152%
Avangrid	9,600	478,176	0.033%
Avanos Medical	10,042	439,237	0.030%
Avantor	103,473	2,993,474	0.204%
Avaya Holdings	14,500	406,435	0.028%
Avient	16,130	762,465	0.052%
Avis Budget Group	10,900	790,686	0.054%
Avista	12,490	596,398	0.041%
Avnet	18,150	753,407	0.051%
Aware Inc/MA	12,000	43,800	0.003%
Axalta Coating Systems	38,100	1,126,998	0.077%
Axis Capital Holdings	22,373	1,109,030	0.076%
Axon Enterprise	11,579	1,649,081	0.112%
Axonics Modulation Technologies	5,100	305,439	0.021%
Axos Financial	8,400	394,884	0.027%
Axsome therapeutics	6,200	351,044	0.024%
AZEK	22,500	946,125	0.065%
AZZ	8,400	422,940	0.029%
Badger Meter	4,400	409,508	0.028%
Balchem	6,100	765,001	0.052%
Banc First	6,900	487,761	0.033%
Banc of California	11,100	200,688	0.014%
Bancorp	15,900	329,448	0.022%
BancorpSouth Bank	17,675	574,084	0.039%
Bandwidth	5,800	735,092	0.050%
Bank of Hawaii	12,366	1,106,633	0.075%
Bank OZK	19,400	792,490	0.054%
BankUnited	28,218	1,240,181	0.085%
Banner	5,371	286,435	0.020%
Barnes Group	8,000	396,320	0.027%
Beacon Roofing Supply	7,300	381,936	0.026%
Beam therapeutics	5,600	448,224	0.031%
Bed Bath & Beyond	34,100	994,015	0.068%
Belden	9,163	406,562	0.028%

Benchmark Electronics	12,200	377,224	0.026%
Benefitfocus	13,400	185,054	0.013%
Berkeley Lights	6,700	336,541	0.023%
Berkshire Hills Bancorp	29,000	647,280	0.044%
Berry Global	23,600	1,449,040	0.099%
Beyond Meat	9,700	1,262,164	0.086%
BGC Partners	49,400	238,602	0.016%
B&G Foods	10,700	332,342	0.023%
BGSF	3,400	47,600	0.003%
BigCommerce Holdings	2,100	121,380	0.008%
Big Lots	8,500	580,550	0.040%
Bill.Com Holdings	14,100	2,051,550	0.140%
BioCryst Pharmaceuticals	40,300	409,851	0.028%
Biohaven Pharmaceutical Holding	11,529	788,007	0.054%
BioMarin Pharmaceutical	34,690	2,619,442	0.179%
BioNano Genomics	33,400	269,872	0.018%
BioSig Technologies	30,200	130,162	0.009%
Bio-Techne	7,400	2,826,282	0.193%
Bioxcel therapeutics	3,900	168,324	0.011%
BJ's Restaurants	6,133	356,205	0.024%
BJ s Wholesale Club Holdings	32,600	1,462,436	0.100%
Blackbaud	10,800	767,664	0.052%
Black Hills	11,840	790,557	0.054%
Black Knight	30,252	2,238,345	0.153%
Blackline	9,104	986,874	0.067%
Blackstone	129,400	9,644,182	0.658%
Blackstone Mortgage Trust, REIT	22,200	688,200	0.047%
Blink Charging	5,200	213,720	0.015%
Bloom Energy	24,900	673,545	0.046%
Bloomin Brands	11,900	321,895	0.022%
Bluebird Bio	15,200	458,280	0.031%
BlueLinx Holdings	3,000	117,570	0.008%
Blueprint Medicines	12,700	1,234,821	0.084%
Bluerock Residential Growth REIT, REIT	36,700	371,037	0.025%
Boise Cascade	8,100	484,623	0.033%
BOK Financial	5,160	460,891	0.031%
Bonanza Creek Energy	12,600	450,198	0.031%
Boot Barn Holdings	5,300	330,243	0.023%
Booz Allen Hamilton	24,500	1,972,985	0.135%
Boston Beer	1,700	2,050,676	0.140%
Boston Private Financial	33,500	446,220	0.030%
Bottomline Technologies	9,700	438,925	0.030%
Box	40,500	929,880	0.063%
Boyd Gaming	14,400	849,024	0.058%
Brady	11,200	598,640	0.041%
Brandywine Realty Trust, REIT	25,043	323,305	0.022%
Bridgebio Pharma	19,025	1,171,940	0.080%
Bright Horizons Family Solutions	11,989	2,055,514	0.140%
Brighthouse Financial	14,900	659,325	0.045%
Brinker	11,979	851,228	0.058%
Brinks Company	9,449	748,644	0.051%
Brixmor Property, REIT	50,600	1,023,638	0.070%
Brookdale Senior Living	27,100	163,955	0.011%
Brookline Bancorp	30,529	457,935	0.031%
Brooks Automation	15,300	1,249,245	0.085%
Brown & Brown	47,100	2,152,941	0.147%
Brp	15,400	419,650	0.029%
Bruker	27,550	1,770,914	0.121%
Brunswick	16,200	1,544,994	0.105%
Builders FirstSource	36,918	1,711,888	0.117%
Bumble	9,300	580,134	0.040%
Bunge Limited	22,502	1,783,734	0.122%
Burlington Stores	13,300	3,974,040	0.271%
BWX Technologies	19,437	1,281,676	0.087%
Cable One	1,060	1,938,062	0.132%
Cabot	13,150	689,586	0.047%
CACI International	4,700	1,159,302	0.079%
Cactus	14,600	447,052	0.030%
Cadence BanCorp	13,600	281,928	0.019%
Cadiz	29,400	281,946	0.019%
CAI International	2,000	91,040	0.006%
CalAmp	41,100	445,935	0.030%

Caleres	20,230	441,014	0.030%
California Water Service Group	11,350	639,459	0.044%
Calix	9,800	339,668	0.023%
Callaway Golf	19,600	524,300	0.036%
Cal-Maine Foods	12,200	468,724	0.032%
Calyxt	37,300	224,546	0.015%
Cambridge Bancorp	2,000	168,640	0.012%
Camden National	7,000	335,020	0.023%
Camden Property Trust, REIT	20,500	2,253,155	0.154%
Cannae Holdings	15,800	625,996	0.043%
Cantel Medical	6,900	550,896	0.038%
Canterbury Park Holding	24,581	336,268	0.023%
Capitol Federal Financial	20,644	273,430	0.019%
Capri Holdings	32,098	1,636,998	0.112%
Cara Therapeutics	11,900	258,349	0.018%
Cardiovascular Systems	12,100	463,914	0.032%
Cardlytics	6,834	749,690	0.051%
Cardtronics	9,700	376,360	0.026%
CareDx	11,400	776,226	0.053%
CareTrust REIT, REIT	19,500	454,058	0.031%
Cargurus	16,300	388,429	0.026%
Carlisle Companies	10,920	1,797,214	0.123%
CarLotz	12,900	91,977	0.006%
Carlyle	24,900	915,324	0.062%
Carpenter Technology	8,700	358,005	0.024%
Carriage Services	7,200	253,368	0.017%
Cars.com	17,600	228,096	0.016%
Carters	7,900	702,547	0.048%
Carvana	11,834	3,105,242	0.212%
Casella Waste Systems	8,675	551,470	0.038%
Casey's General Stores	6,800	1,470,092	0.100%
CASI Pharmaceuticals	87,500	210,000	0.014%
Cassava Sciences	7,400	332,630	0.023%
Castle Biosciences	3,600	246,456	0.017%
Castlight Health	65,400	98,754	0.007%
Catabasis Pharmaceuticals	71,800	207,502	0.014%
Cathay Bancorp	7,556	308,134	0.021%
Cavco Industries	900	203,049	0.014%
CBIZ	11,750	383,755	0.026%
CDK Global	21,700	1,173,102	0.080%
Cedar Realty Trust, REIT	7,994	119,111	0.008%
CEL-SCI	29,800	453,258	0.031%
Celsius Holdings	5,400	259,470	0.018%
Centerspace, REIT	3,200	217,600	0.015%
Central Garden & Pet	7,900	409,931	0.028%
Centrus Energy	3,200	75,904	0.005%
Century Aluminum	20,800	367,328	0.025%
Century Bancorp	3,450	321,920	0.022%
Cerence	9,388	840,977	0.057%
Ceridian HCM Holding	26,225	2,209,981	0.151%
ChampionX	49,500	1,075,635	0.073%
Change Healthcare	46,865	1,035,717	0.071%
Charles River Laboratories International	9,300	2,695,419	0.184%
Chart Industries	7,800	1,110,330	0.076%
Chase	2,950	343,351	0.023%
Chefs' Warehouse	18,400	560,464	0.038%
Chegg	26,800	2,295,688	0.157%
Chemed	3,300	1,517,406	0.104%
ChemoCentryx	10,500	538,020	0.037%
Chemours	33,900	946,149	0.065%
Cheniere Energy	44,700	3,218,847	0.220%
Cherry Hill Mortgage Investment, REIT	17,862	166,831	0.011%
Chesapeake Utilities	4,700	545,576	0.037%
Chewy	9,980	845,406	0.058%
Chicken Soup For the Soul Entertainment	4,600	110,676	0.008%
Chimera Investment, REIT	29,800	378,460	0.026%
Choice Hotels International	7,100	761,759	0.052%
Churchill Capital Corp III	45,600	253,080	0.017%
Churchill Downs	7,800	1,773,876	0.121%
Chuy's Holdings	5,000	221,600	0.015%
Ciena	26,800	1,466,496	0.100%
Cimarex Energy	23,472	1,394,002	0.095%

CIM Commercial Trust, REIT	2,994	38,593	0.003%
Cimpress	3,800	380,494	0.026%
Cincinnati Bell	17,100	262,485	0.018%
Cinemark Holdings	25,713	524,802	0.036%
Cirrus Logic	12,540	1,063,267	0.073%
CIT Group	17,000	875,670	0.060%
Citizens	20,733	120,044	0.008%
City Holding Company	5,950	486,591	0.033%
Clarivate	50,891	1,343,013	0.092%
Clean Energy Fuels	21,800	299,532	0.020%
Clean Harbors	11,200	941,472	0.064%
Clear Channel Outdoor Holdings	204,900	368,820	0.025%
ClearPoint Neuro	8,400	177,576	0.012%
Clearwater Paper	9,388	353,177	0.024%
Clearway Energy	16,793	472,555	0.032%
Cleveland-Cliffs	89,180	1,793,410	0.122%
Cloudera	38,600	469,762	0.032%
CloudFlare	35,600	2,501,256	0.171%
Clovis Oncology	41,650	292,383	0.020%
CMC Materials	5,442	962,091	0.066%
CNA Financial	7,900	352,577	0.024%
CNO Financial Group	18,700	454,223	0.031%
CNX Resources	54,900	807,030	0.055%
Coca-Cola Consolidated	1,100	317,658	0.022%
Co-Diagnostics	16,700	159,318	0.011%
Coeur Mining	42,600	384,678	0.026%
Cogent Communications Holdings	8,800	605,088	0.041%
Cognex	34,000	2,821,660	0.192%
Cohen	6,700	158,991	0.011%
Cohen & Steers	7,000	457,310	0.031%
Coherent	4,500	1,138,005	0.078%
Coherus Biosciences	16,400	239,604	0.016%
Cohu	13,700	573,208	0.039%
Colfax	21,300	933,153	0.064%
Collegium Pharmaceutical	18,600	440,820	0.030%
Colony Capital, REIT	80,000	518,400	0.035%
Colony Credit Real Estate, REIT	29,600	252,192	0.017%
Columbia Banking System	13,850	596,797	0.041%
Columbia Property Trust, REIT	34,000	581,400	0.040%
Columbia Sportswear	6,562	693,144	0.047%
Comfort Systems USA	8,706	650,948	0.044%
Commerce Bancshares	18,770	1,437,970	0.098%
Commercial Metals	20,800	641,472	0.044%
Commercial Vehicle Group	27,200	262,480	0.018%
CommScope Holding	32,900	505,344	0.034%
Community Bank System	9,828	754,004	0.051%
Community Healthcare Trust, REIT	6,500	299,780	0.020%
Community Health Systems	35,900	485,368	0.033%
Community Trust Bancorp	10,472	461,082	0.031%
Commvault Systems	12,800	825,600	0.056%
Compass Minerals	5,400	338,688	0.023%
Comtech Telecommunications	6,460	160,466	0.011%
Concentrix	8,900	1,332,508	0.091%
Conduent	39,500	263,070	0.018%
ConMed	5,550	724,775	0.049%
ConnectOne Bancorp	13,883	351,934	0.024%
Conns	6,400	124,480	0.008%
Constellation Pharmaceuticals	8,800	205,832	0.014%
Construction Partners	6,100	182,268	0.012%
Contango Oil & Gas	44,100	171,990	0.012%
Continental Resources	9,900	256,113	0.017%
Cooper Tire	9,300	520,614	0.036%
Corcept Therapeutics	22,200	528,138	0.036%
CoreCivic	16,296	147,479	0.010%
CoreLogic	17,230	1,365,478	0.093%
Core-Mark Holding	9,590	371,037	0.025%
CoreSite Realty, REIT	7,100	850,935	0.058%
CorMedix	14,300	142,857	0.010%
Cornerstone Building Brands	24,400	342,332	0.023%
Cornerstone OnDemand	12,100	527,318	0.036%
Corporate Office Properties Trust, REIT	22,100	581,893	0.040%
CorVel	3,650	374,454	0.026%

CoStar Group	7,752	6,371,291	0.435%
Coty	80,400	724,404	0.049%
Coupa Software	15,400	3,918,992	0.267%
Cousins Properties, REIT	26,331	930,801	0.063%
Covanta Holding	33,204	460,207	0.031%
Covenant Logistics	6,100	125,599	0.009%
Covetrus	22,101	662,367	0.045%
Cowen	16,424	577,304	0.039%
Cracker Barrel Old Country Store	3,900	674,232	0.046%
CRA International	5,050	376,932	0.026%
Crane	7,441	698,784	0.048%
Credit Acceptance	2,400	864,552	0.059%
Cree	21,100	2,281,543	0.156%
Crocs	18,200	1,464,190	0.100%
CrowdStrike Holdings	36,260	6,617,813	0.451%
Crown Holdings	25,750	2,498,780	0.170%
CryoLife	7,550	170,479	0.012%
CryoPort	7,800	405,678	0.028%
CSG Systems International	9,000	404,010	0.028%
CSW Industrials	2,400	324,000	0.022%
CTS	11,450	355,637	0.024%
CubeSmart, REIT	42,800	1,619,124	0.110%
Cubic	5,000	372,850	0.025%
Cullen/Frost Bankers	10,550	1,147,418	0.078%
Curtiss-Wright	7,600	901,360	0.061%
Cushman & Wakefield	18,600	303,552	0.021%
CVB Financial	24,406	539,129	0.037%
CVR Energy	26,400	506,352	0.035%
Cyberoptics	15,500	402,535	0.027%
CymaBay Therapeutics	18,600	84,444	0.006%
CyrusOne, REIT	23,500	1,591,420	0.109%
Cytokinetics	15,700	365,182	0.025%
Dana	26,600	647,178	0.044%
Danimer Scientific	1,800	67,950	0.005%
Darling Ingredients	31,600	2,325,128	0.159%
Datadog	39,200	3,266,928	0.223%
Datto Holding	2,600	59,566	0.004%
Dave & Buster's Entertainment	10,700	512,530	0.035%
Deciphera Pharmaceuticals	9,700	434,948	0.030%
Deckers Outdoor	5,400	1,784,268	0.122%
Dell Technologies	44,097	3,887,151	0.265%
Deluxe	5,600	234,976	0.016%
Denali therapeutics	15,700	896,470	0.061%
Denbury	15,100	723,139	0.049%
Denny's	23,700	429,207	0.029%
DiamondRock Hospitality, REIT	35,900	369,770	0.025%
Dicerna Pharmaceuticals	16,600	424,462	0.029%
Dick's Sporting Goods	13,200	1,005,180	0.069%
Diebold Nixdorf	16,300	230,319	0.016%
Digi International	21,460	407,525	0.028%
Digital Turbine	14,800	1,189,328	0.081%
Dillard's	1,900	183,483	0.013%
Dine Brands Global	5,400	486,162	0.033%
Diodes	10,250	818,360	0.056%
Diversified Healthcare Trust, REIT	108,300	517,674	0.035%
DMC Global	7,000	379,820	0.026%
DocuSign	36,900	7,470,405	0.510%
Dolby Laboratories	11,840	1,168,845	0.080%
Domo	6,500	365,885	0.025%
Domtar	12,316	455,076	0.031%
Donaldson	23,442	1,363,387	0.093%
Donnelley Financial Solutions	23,375	650,526	0.044%
DoorDash	10,400	1,363,752	0.093%
Dorian LPG	16,200	212,706	0.015%
Dorman Products	5,500	564,520	0.039%
Douglas Dynamics	8,300	383,045	0.026%
Douglas Emmett, REIT	44,100	1,384,740	0.094%
DraftKings	61,100	3,747,263	0.256%
Dril-Quip	11,300	375,499	0.026%
Dropbox	56,060	1,494,560	0.102%
DSP Group	18,590	264,908	0.018%
Duck Creek Technologies	5,928	267,590	0.018%

Ducommun	2,900	174,000	0.012%
Dun & Bradstreet Holdings	28,400	676,204	0.046%
DURECT	128,200	253,836	0.017%
Dycor Industries	5,363	497,955	0.034%
Dynatrace Holdings	41,773	2,015,130	0.137%
Dynavax Technologies	42,700	419,741	0.029%
Dynex Capital, REIT	23,099	437,264	0.030%
DZS	4,000	62,200	0.004%
Eagle Materials	7,270	977,161	0.067%
Easterly Government Properties, REIT	16,886	350,047	0.024%
Eastern Bankshares	39,900	769,671	0.052%
EastGroup Properties, REIT	6,950	995,796	0.068%
East West Bancorp	33,700	2,487,060	0.170%
Echostar	14,444	346,656	0.024%
Edgewell Personal Care	8,050	318,780	0.022%
Editas Medicine	14,300	600,600	0.041%
E-Health	4,318	314,048	0.021%
Elanco Animal Health	88,084	2,594,074	0.177%
Elastic	12,200	1,356,640	0.093%
Element Solutions	45,600	834,024	0.057%
EMCOR Group	8,960	1,004,954	0.069%
Emergent BioSolutions	8,800	817,608	0.056%
Encompass Health	16,000	1,310,400	0.089%
Encore Capital	6,700	269,541	0.018%
Encore Wire	7,100	476,623	0.033%
Endo International	45,900	340,119	0.023%
Energizer Holdings	13,550	643,083	0.044%
Energous	45,300	183,918	0.013%
EnerSys	8,800	799,040	0.055%
Ennis Business Forms	19,057	406,867	0.028%
Enova International	11,139	395,212	0.027%
EnPro Industries	5,850	498,830	0.034%
Ensign	11,600	1,088,544	0.074%
Enstar	2,600	641,498	0.044%
Entegris	25,377	2,837,149	0.194%
Envestnet	11,000	794,530	0.054%
Envista Holdings	30,000	1,224,000	0.083%
EPAM Systems	10,900	4,323,921	0.295%
Epizyme	20,700	180,297	0.012%
ePlus	4,400	438,416	0.030%
EPR Properties, REIT	19,800	922,482	0.063%
EQT	62,500	1,161,250	0.079%
Equitable Holdings	79,962	2,608,360	0.178%
Equitrans Midstream	91,800	749,088	0.051%
Equity Commonwealth, REIT	33,076	919,513	0.063%
Equity LifeStyle Properties, REIT	33,380	2,124,303	0.145%
Erie Indemnity	3,607	796,822	0.054%
ESCO Technologies	8,540	929,921	0.063%
Esperion Therapeutics	9,900	277,695	0.019%
Essent	21,400	1,016,286	0.069%
Essential Properties Realty Trust, REIT	29,100	664,353	0.045%
Essential Utilities	38,432	1,719,832	0.117%
Euronet Worldwide	9,850	1,362,255	0.093%
Eventbrite	13,600	301,376	0.021%
Everbridge	6,887	834,567	0.057%
Evercore	7,500	988,050	0.067%
Everi Holdings	37,400	527,714	0.036%
EVERTEC	15,800	588,076	0.040%
Evolent Health	20,300	410,060	0.028%
Evolus	40,300	523,497	0.036%
Evoqua Water Technologies	20,500	539,150	0.037%
EW Scripps	18,145	349,654	0.024%
Exact Sciences	33,600	4,427,808	0.302%
Exelixis	62,690	1,416,167	0.097%
Exlservice Holdings	6,300	568,008	0.039%
Exponent	9,700	945,265	0.064%
eXp World Holdings	14,600	665,030	0.045%
Extended Stay America	27,300	539,175	0.037%
Exterran	17,000	57,120	0.004%
EZCORP	52,900	262,913	0.018%
Fabrinet	6,000	542,340	0.037%
FactSet Research Systems	7,100	2,190,989	0.149%

Fair Isaac	5,585	2,714,589	0.185%
Farmer Bros.	17,000	177,480	0.012%
FARO Technologies	4,800	415,536	0.028%
Fastly	16,800	1,130,304	0.077%
Fate Therapeutics	15,500	1,277,975	0.087%
FBL Financial	4,342	242,805	0.017%
Fdo Holdings	20,100	1,919,148	0.131%
Federal Agricultural Mortgage	1,700	171,224	0.012%
Federal Signal	11,700	448,110	0.031%
Federated Hermes	13,100	410,030	0.028%
Ferro	25,160	424,198	0.029%
FibroGen	17,500	607,425	0.041%
FireEye	42,400	829,768	0.057%
First American Financial	23,730	1,344,305	0.092%
First Bancorp North Carolina	10,375	451,313	0.031%
First BanCorp-Puerto Rico	27,200	306,272	0.021%
First Busey	27,791	712,839	0.049%
FirstCash	8,938	586,958	0.040%
First Citizens BancShares	1,370	1,145,005	0.078%
First Commonwealth Financial	40,700	584,859	0.040%
First Community	9,200	275,908	0.019%
First Financial	7,650	344,327	0.023%
First Financial Bancorp	14,800	355,200	0.024%
First Financial Bankshares	26,576	1,241,896	0.085%
First Hawaiian	23,800	651,406	0.044%
First Horizon	108,206	1,829,763	0.125%
First Industrial Realty, REIT	23,565	1,079,041	0.074%
First Merchants	18,413	856,205	0.058%
First Midwest Bancorp	42,993	941,977	0.064%
First Solar	18,700	1,632,510	0.111%
First United	4,211	74,198	0.005%
Fisker	25,100	432,222	0.029%
Five9	12,100	1,891,593	0.129%
Five Below	11,300	2,155,927	0.147%
Five Prime Therapeutics	17,600	662,992	0.045%
Five Star Senior Living	9,500	58,140	0.004%
Flagstar Bancorp	6,400	288,640	0.020%
Flexion Therapeutics	15,400	137,830	0.009%
FlexShopper	13,300	34,447	0.002%
Flexsteel Industries	2,900	101,065	0.007%
Flowers Foods	39,883	949,215	0.065%
Flowserve	14,500	562,745	0.038%
Fluidigm	34,200	154,584	0.011%
Fluor	21,700	501,053	0.034%
Flushing Financial	21,725	461,222	0.031%
FNB	33,232	422,046	0.029%
FNF	55,831	2,270,088	0.155%
Focus Financial Partners	5,800	241,396	0.016%
Foot Locker	19,703	1,108,294	0.076%
FormFactor	11,100	500,721	0.034%
Forrester Research	5,200	220,896	0.015%
Forward Air	3,900	346,359	0.024%
Fossil	29,600	367,040	0.025%
Fox Factory Holding	7,800	991,068	0.068%
Franchise	6,400	231,104	0.016%
Franklin Electric	6,600	521,004	0.036%
Franklin Street Properties, REIT	22,400	122,080	0.008%
Frequency therapeutics	6,800	64,600	0.004%
Fresh Del Monte Produce	5,900	168,917	0.012%
Freshpet	8,138	1,292,396	0.088%
frontdoor	15,550	835,813	0.057%
FRP Holdings	3,700	182,114	0.012%
FTI Consulting	6,795	952,047	0.065%
fuboTV	11,100	245,532	0.017%
FuelCell Energy	79,900	1,151,359	0.079%
Fulgent Genetics	2,200	212,564	0.014%
Fulton Financial	42,102	716,997	0.049%
Funko	6,800	133,824	0.009%
FutureFuel	4,700	68,291	0.005%
G1 therapeutics	11,100	267,066	0.018%
GameStop	8,801	1,670,606	0.114%
Gaming & Leisure Properties, REIT	39,298	1,667,414	0.114%

GATX	8,250	765,105	0.052%
GCP Applied Technologies	13,565	332,885	0.023%
Generation Bio	5,700	162,222	0.011%
Genesco	10,900	517,750	0.035%
Genie Energy	23,842	151,158	0.010%
GenMark Diagnostics	21,800	521,020	0.036%
Genpact	33,100	1,417,342	0.097%
Gentex	41,820	1,491,719	0.102%
Gentherm	8,300	615,113	0.042%
Genworth Financial	134,800	447,536	0.031%
German American Bancorp	7,533	348,175	0.024%
Getty Realty, REIT	11,643	329,730	0.022%
Gevo	30,200	296,262	0.020%
Gibraltar Industries	6,800	622,268	0.042%
G-III Apparel	10,500	316,470	0.022%
Glacier Bancorp	16,212	925,381	0.063%
Gladstone Commercial, REIT	10,400	203,424	0.014%
Gladstone Land, REIT	24,200	442,860	0.030%
Glatfelter	17,400	298,410	0.020%
Glaukos	8,500	713,405	0.049%
Global Blood Therapeutics	16,200	660,150	0.045%
Global Self Storage, REIT	31,399	149,459	0.010%
Globus Medical	18,700	1,153,229	0.079%
Glu Mobile	31,500	393,120	0.027%
GMS	8,385	350,074	0.024%
GoDaddy	31,600	2,452,792	0.167%
Gold Resource	85,200	224,928	0.015%
GoodRx Holdings	7,500	292,650	0.020%
Goodyear Tire & Rubber	39,600	695,772	0.047%
Goosehead Insurance	3,500	375,130	0.026%
GoPro	63,100	734,484	0.050%
Graco	33,054	2,367,327	0.161%
GrafTech International	17,700	216,471	0.015%
Graham Holdings	900	506,196	0.035%
Grand Canyon Education	9,300	996,030	0.068%
Granite Construction	13,525	544,381	0.037%
Graphic Packaging Holding	43,513	790,196	0.054%
Gray Television	13,600	250,240	0.017%
Great Southern Bancorp	5,500	311,685	0.021%
Great Western Bancorp	15,300	463,437	0.032%
Greenbrier Companies	8,300	391,926	0.027%
Green Dot	13,600	622,744	0.042%
Greif	5,900	336,300	0.023%
Grid Dynamics Holdings	4,500	71,685	0.005%
Griffon	11,900	323,323	0.022%
Grocery Outlet Holding	16,432	606,176	0.041%
Groupon	5,500	277,998	0.019%
Group One Automotive	3,500	552,265	0.038%
GrowGeneration	9,600	477,024	0.033%
GrubHub	17,800	1,068,000	0.073%
Guardant Health	16,000	2,442,400	0.167%
Guess ?	10,620	249,570	0.017%
Guidewire Software	16,900	1,717,547	0.117%
Haemonetics	9,100	1,010,191	0.069%
Hain Celestial Group	12,700	553,720	0.038%
Halozyme Therapeutics	28,900	1,204,841	0.082%
Hamilton Lane	5,200	460,512	0.031%
Hancock Whitney	10,000	420,100	0.029%
Hannon Armstrong Sustainabl Infrstrc Cap, REIT	14,485	812,609	0.055%
Hanover Insurance Group	7,820	1,012,377	0.069%
Harley-Davidson	29,400	1,178,940	0.080%
Harrow Health	10,700	72,225	0.005%
Harsco	13,160	225,694	0.015%
Hawaiian Electric Industries	22,600	1,004,118	0.068%
Haynes International	11,800	350,106	0.024%
H.B. Fuller	10,040	631,616	0.043%
Healthcare Realty Trust, REIT	25,180	763,458	0.052%
Healthcare Services	15,250	427,458	0.029%
Healthcare Trust of America, REIT	38,873	1,072,117	0.073%
Health Catalyst	7,300	341,421	0.023%
HealthEquity	15,700	1,067,600	0.073%
HealthStream	20,900	466,906	0.032%

Heartland Express	27,323	534,984	0.036%
Heat Biologics	38,270	278,606	0.019%
Hecla Mining	129,400	736,286	0.050%
H&E Equipment Services	11,300	429,400	0.029%
HEICO	8,771	1,103,392	0.075%
HEICO	13,225	1,502,360	0.102%
Heidrick & Struggles International	6,558	234,252	0.016%
Helen of Troy Limited	4,900	1,032,234	0.070%
Helios Technologies	6,000	437,220	0.030%
Helmerich & Payne	31,100	838,456	0.057%
Herbalife Nutrition	16,800	745,248	0.051%
Herc Holdings	6,055	613,553	0.042%
Herman Miller	12,550	516,433	0.035%
Heron Therapeutics	27,300	442,533	0.030%
Hersha Hospitality Trust, REIT	47,000	495,850	0.034%
Heska	2,900	488,534	0.033%
Hexcel	18,200	1,019,200	0.070%
Hibbett Sports	3,300	227,337	0.016%
Highwoods Properties, REIT	15,013	644,658	0.044%
Hillenbrand	16,800	801,528	0.055%
Hill International	17,600	56,320	0.004%
Hill-Rom Holdings	12,250	1,353,380	0.092%
Hilltop Holdings	16,798	573,316	0.039%
Hilton Grand Vacations	14,910	558,976	0.038%
HMS Holdings	22,400	828,240	0.056%
HNI Corporation	6,580	260,305	0.018%
Home Bancshares	35,076	948,806	0.065%
HomeStreet	13,200	581,724	0.040%
Hope Bancorp	25,700	387,042	0.026%
Horace Mann Educators	7,210	311,544	0.021%
Horizon Global	42,000	433,860	0.030%
Horizon therapeutics	42,100	3,874,884	0.264%
Hostess Brands	30,100	431,634	0.029%
Houlihan Lokey	8,415	559,682	0.038%
Hovnanian Enterprises	5,284	558,730	0.038%
Howard Hughes	7,500	713,475	0.049%
H&R Block	28,800	627,840	0.043%
Hubbell	10,633	1,987,201	0.136%
Hub Group	6,400	430,592	0.029%
HubSpot	8,950	4,065,180	0.277%
Hudson Pacific Properties, REIT	24,900	675,537	0.046%
Huntsman	37,200	1,072,476	0.073%
Hurco Companies	5,900	208,270	0.014%
Huron Consulting Group	4,700	236,786	0.016%
Hyatt Hotels	7,800	645,060	0.044%
Hyster-Yale Materials Handling	2,300	200,376	0.014%
IAA	24,500	1,350,930	0.092%
IAC/InterActiveCorp	15,830	3,424,187	0.234%
ICF International	3,900	340,860	0.023%
ICU Medical	3,800	780,672	0.053%
IdaCorp	11,210	1,120,664	0.076%
Idera Pharmaceuticals	16,300	21,190	0.001%
IDT	5,342	121,050	0.008%
IGM Biosciences	2,200	168,718	0.012%
II-VI	19,662	1,344,291	0.092%
Immersion	45,800	438,764	0.030%
ImmunityBio	13,700	325,238	0.022%
ImmunoGen	48,000	388,800	0.027%
Immunovant	9,800	157,192	0.011%
Impinj	11,200	636,944	0.043%
Independence Realty Trust, REIT	13,800	209,760	0.014%
Independent Bank Group	4,200	303,408	0.021%
Independent Bank (MA)	7,750	652,473	0.045%
Infinera	57,900	557,577	0.038%
Ingevity	7,100	536,263	0.037%
Ingles Markets	5,800	357,570	0.024%
Ingredient	9,300	836,256	0.057%
Innodata	29,700	187,110	0.013%
Innospec	6,200	636,678	0.043%
Innovative Industrial Properties, REIT	5,100	918,816	0.063%
Innoviva	39,600	473,220	0.032%
Inogen	6,700	351,884	0.024%

Inotiv	9,500	190,000	0.013%
Inovalon Holdings	13,200	379,896	0.026%
Inovio Pharmaceuticals	43,400	402,752	0.027%
Inphi	10,600	1,891,146	0.129%
Inseego	18,700	187,000	0.013%
Insight Enterprises	8,950	854,009	0.058%
Insmad	29,421	1,002,079	0.068%
Insperty	7,700	644,798	0.044%
Inspire Medical Systems	5,200	1,076,348	0.073%
Installed Building Products	4,700	521,136	0.036%
Insulet	12,600	3,287,592	0.224%
Integer Holdings	6,250	575,625	0.039%
Integra LifeSciences Holdings	11,600	801,444	0.055%
Intellia Therapeutics	13,400	1,075,417	0.073%
Intellicheck	7,700	64,526	0.004%
Interactive Brokers	16,200	1,183,248	0.081%
InterDigital	6,060	384,507	0.026%
Interface	8,600	107,328	0.007%
International Bancshares	9,002	417,873	0.029%
International Seaways	12,000	232,560	0.016%
Inter Parfums	5,800	411,394	0.028%
Intevac	15,600	111,540	0.008%
Intra-Cellular Therapies	17,600	597,168	0.041%
Invacare	18,600	149,172	0.010%
Invesco Mortgage Capital, REIT	119,000	477,190	0.033%
Investors Bancorp	28,200	414,258	0.028%
Invitae	35,000	1,337,350	0.091%
Invitation Homes, REIT	104,468	3,341,931	0.228%
Ionis Pharmaceuticals	30,680	1,379,373	0.094%
Iovance Biotherapeutics	28,688	908,262	0.062%
iRhythm Technologies	5,651	784,698	0.054%
Iridium Communications	22,118	912,368	0.062%
iRobot	5,500	671,990	0.046%
Ironwood Pharmaceuticals	42,800	478,504	0.033%
Itron	7,600	673,740	0.046%
ITT	13,500	1,227,285	0.084%
IVERIC bio	29,300	181,074	0.012%
IZEA Worldwide	48,000	180,960	0.012%
j2 Global	10,600	1,270,516	0.087%
Jabil	24,100	1,257,056	0.086%
Jack in the Box	5,900	647,702	0.044%
Jaguar Health	73,000	131,400	0.009%
James River Group Holdings	7,500	342,150	0.023%
Jamf Holding	7,000	247,240	0.017%
Janus Henderson	28,928	901,107	0.061%
Jazz Pharmaceuticals	9,700	1,594,389	0.109%
JBG SMITH Properties, REIT	24,800	788,392	0.054%
Jefferies Financial	44,347	1,334,845	0.091%
JELD-WEN Holding	10,000	276,900	0.019%
JetBlue Airways	59,600	1,212,264	0.083%
J & J Snack Foods	2,640	414,559	0.028%
John Bean Technologies	6,272	836,308	0.057%
John B Sanfilippo & Son	5,800	524,146	0.036%
John Wiley & Sons	11,270	610,834	0.042%
Jones Lang LaSalle	9,310	1,666,862	0.114%
Kaiser Aluminum	5,036	556,478	0.038%
Kaman	6,361	326,256	0.022%
KAR Auction Services	20,700	310,500	0.021%
Karuna therapeutics	4,600	553,058	0.038%
Karyopharm Therapeutics	18,300	192,516	0.013%
KB Home	15,000	697,950	0.048%
KBR	21,200	813,868	0.056%
Kearny Financial Corp.	24,737	298,823	0.020%
Kemper	14,250	1,136,010	0.077%
Kennametal	15,900	635,523	0.043%
Kennedy-Wilson Holdings	32,500	656,825	0.045%
Keurig Dr Pepper	117,100	4,024,727	0.275%
Kforce	7,856	421,082	0.029%
Kilroy Realty, REIT	22,720	1,491,114	0.102%
Kimball Electronics	19,817	511,279	0.035%
Kimball International	28,590	400,260	0.027%
Kinsale Capital	1,918	316,086	0.022%

Kirby	10,400	626,912	0.043%
KKR	110,907	5,417,807	0.370%
KLX Energy Services Holdings	20,500	328,615	0.022%
Knight-Swift Transportation Holdings	23,692	1,139,348	0.078%
Knoll	13,300	219,583	0.015%
Knowles	16,700	349,364	0.024%
Kodiak Sciences	6,400	725,696	0.049%
Kohl's	28,600	1,704,846	0.116%
Kontoor Brands	7,600	368,828	0.025%
Kopin	33,800	354,562	0.024%
Koppers	9,800	340,648	0.023%
Korn Ferry	11,600	723,492	0.049%
Kratos Defense & Security Solutions	32,100	875,688	0.060%
Kulicke & Soffa	11,900	584,409	0.040%
Kura Oncology	13,200	373,164	0.025%
KVH Industries	7,000	88,760	0.006%
Ladder Capital, REIT	31,300	369,340	0.025%
Lamar Advertising, REIT	15,692	1,473,793	0.101%
Lancaster Colony	3,865	677,766	0.046%
Landstar System	7,000	1,155,420	0.079%
Lannett	12,200	64,416	0.004%
Lantheus Holdings	3,700	79,069	0.005%
Lattice Semiconductor	27,700	1,247,054	0.085%
Laureate Education	23,200	315,288	0.022%
Lawson Products	3,900	202,254	0.014%
Lazard	24,500	1,065,995	0.073%
La-Z-Boy	9,950	422,676	0.029%
LCI Industries	4,500	595,260	0.041%
Lear	10,100	1,830,625	0.125%
LeMaitre Vascular	11,600	565,848	0.039%
Lemonade	2,200	204,886	0.014%
LendingTree	825	175,725	0.012%
Lennox International	6,990	2,178,014	0.149%
Lexicon Pharmaceuticals	39,142	229,764	0.016%
Lexington Realty Trust, REIT	43,329	481,385	0.033%
LGI Homes	3,637	543,040	0.037%
LHC Group	6,800	1,300,228	0.089%
Liberty Broadband	5,575	809,211	0.055%
Liberty Broadband	39,939	5,996,841	0.409%
Liberty Global	27,334	701,390	0.048%
Liberty Global	64,328	1,642,937	0.112%
Liberty Latin America	18,329	235,161	0.016%
Liberty Latin America	37,438	485,945	0.033%
Liberty Media Corp-Liberty Formula One	39,100	1,692,639	0.115%
Liberty Media Corp-Liberty Formula One	7,700	294,294	0.020%
Liberty SiriusXM	16,700	736,136	0.050%
Liberty SiriusXM	34,517	1,522,545	0.104%
Life Storage, REIT	13,800	1,186,110	0.081%
Lifevantage	25,900	242,165	0.017%
Ligand Pharmaceuticals	3,486	531,441	0.036%
Lincoln Electric Holdings	10,780	1,325,293	0.090%
Lineage Cell therapeutics	43,800	102,930	0.007%
Lions Gate Entertainment	24,300	313,470	0.021%
Lithia Motors	5,000	1,950,450	0.133%
Littelfuse	4,539	1,200,293	0.082%
LivaNova	8,900	656,197	0.045%
Livent	30,700	531,724	0.036%
LivePerson	15,100	796,374	0.054%
LiveRamp Holdings	15,300	793,764	0.054%
Loral Space & Communications	2,600	97,942	0.007%
Lordstown Motors	23,600	277,772	0.019%
Louisiana Pacific	21,300	1,181,298	0.081%
LPL Financial Holdings	14,100	2,004,456	0.137%
LSI Industries	15,525	132,428	0.009%
LTC Properties, REIT	5,750	239,890	0.016%
Lucira Health	4,500	54,450	0.004%
lululemon athletica	23,400	7,177,014	0.490%
Lumber Liquidators	13,700	344,144	0.023%
Lumentum Holdings	13,260	1,211,301	0.083%
Luminar Technologies	25,900	629,629	0.043%
Luminex	14,100	449,790	0.031%
Luna Innovations	6,200	65,286	0.004%

Lyft	47,900	3,026,322	0.206%
Macatawa Bank	17,200	171,140	0.012%
Macerich Company, REIT	36,357	425,377	0.029%
Mack-Cali Realty, REIT	41,300	639,324	0.044%
MACOM Technology Solutions Holdings	8,100	469,962	0.032%
Macquarie Infrastructure	15,100	480,331	0.033%
MacroGenics	14,300	455,455	0.031%
Macy's	71,900	1,164,061	0.079%
Madison Square Garden Entertainment	3,721	304,378	0.021%
Madison Square Garden Sports	4,821	865,177	0.059%
Magellan Health	3,700	344,988	0.024%
Magnite	21,800	907,098	0.062%
Magnolia Oil & Gas	25,000	287,000	0.020%
Malibu Boats	4,300	342,624	0.023%
Mammoth Energy Services	28,900	153,748	0.010%
Manhattan Associates	12,740	1,495,421	0.102%
MannKind	50,000	196,000	0.013%
ManpowerGroup	9,742	963,484	0.066%
Mantech International	3,901	339,192	0.023%
Marathon Digital Holdings	7,400	355,348	0.024%
Marine Products	8,600	139,922	0.010%
Markel	2,644	3,013,155	0.206%
Marriott Vacations Worldwide	8,479	1,476,872	0.101%
Marten Transport	8,800	149,336	0.010%
Marvell Technology Group	129,703	6,352,853	0.433%
Masimo	9,700	2,227,702	0.152%
Masonite International	5,300	610,772	0.042%
Mastec	11,850	1,110,345	0.076%
Mastech Digital	11,282	198,676	0.014%
Matador Resources	22,900	537,005	0.037%
Match	50,328	6,914,061	0.472%
Materion	4,900	324,576	0.022%
Matinas BioPharma Holdings	169,800	178,290	0.012%
Matrix Service	28,500	373,635	0.025%
Matson	12,750	850,425	0.058%
Mattel	73,039	1,454,937	0.099%
Matthews International	7,700	304,535	0.021%
Maxar Technologies	9,800	370,636	0.025%
Maximus	11,100	988,344	0.067%
MaxLinear	22,370	762,370	0.052%
MBIA	40,800	392,496	0.027%
McGrath RentCorp	4,300	346,795	0.024%
MDC Holdings	5,662	336,323	0.023%
MDU Resources	35,491	1,121,871	0.077%
Medallia	15,900	443,451	0.030%
Media General	21,600	2,055	0.000%
Medical Properties Trust, REIT	106,300	2,262,064	0.154%
MediciNova	22,400	113,120	0.008%
Medifast	2,300	487,186	0.033%
MEDNAX	10,900	277,623	0.019%
Medpace Holdings	7,400	1,213,970	0.083%
Mercury General	4,000	243,240	0.017%
Mercury Systems	10,300	727,695	0.050%
Meridian Bancorp	30,065	553,797	0.038%
Meridian Bioscience	7,575	198,844	0.014%
Meritage	7,300	671,016	0.046%
Merit Medical Systems	10,106	605,147	0.041%
Meritor	16,900	497,198	0.034%
Merrimack Pharmaceuticals	10,500	65,940	0.004%
Mersana therapeutics	15,500	250,790	0.017%
Mesa Air	20,100	270,345	0.018%
Mesa Laboratories	1,900	462,650	0.032%
Methode Electronics	8,250	346,335	0.024%
MFA Financial, REIT	91,800	373,626	0.025%
MGE Energy	9,094	649,221	0.044%
MGIC Investment	63,500	879,475	0.060%
Michaels	10,100	221,594	0.015%
MicroStrategy	1,956	1,327,733	0.091%
MicroVision	26,600	493,430	0.034%
Middleby	11,293	1,871,815	0.128%
Middlesex Water	7,000	553,140	0.038%
M/I Homes	10,170	600,742	0.041%

Milestone Scientific	17,200	61,404	0.004%
Mimecast	10,700	430,247	0.029%
Mimedx	51,300	528,390	0.036%
Minerals Technologies	7,710	580,717	0.040%
Minerva Neurosciences	56,300	164,396	0.011%
Mirati Therapeutics	9,127	1,563,455	0.107%
Mitek Systems	35,500	517,590	0.035%
MKS Instruments	9,800	1,817,116	0.124%
Moderna therapeutics	58,000	7,595,100	0.518%
ModivCare	2,800	414,736	0.028%
Moelis	8,800	482,944	0.033%
Molina Healthcare	12,000	2,805,120	0.191%
MoneyGram International	46,000	302,220	0.021%
MongoDB	9,561	2,556,898	0.174%
Monmouth Real Estate Investment Trust, REIT	20,200	357,338	0.024%
Monro	8,700	572,460	0.039%
Moog	5,630	468,135	0.032%
Morningstar	4,100	922,664	0.063%
Motorcar Parts of America	9,700	218,250	0.015%
Movado Group	13,200	375,540	0.026%
MRC Global	25,600	231,168	0.016%
Mr Cooper	15,885	552,163	0.038%
MSA Safety	7,000	1,050,140	0.072%
MSC Industrial Direct	6,900	622,311	0.042%
MSG Networks	9,664	145,347	0.010%
MTBC	46,200	383,922	0.026%
Mueller Industries	15,700	649,195	0.044%
Mueller Water Products	48,043	667,317	0.046%
Murphy Oil	51,000	836,910	0.057%
Murphy USA	4,900	708,344	0.048%
MVB Financial	2,100	70,980	0.005%
Myers Industries	13,315	263,104	0.018%
MYR Group	6,400	458,688	0.031%
Myriad Genetics	12,680	386,106	0.026%
NanoString Technologies	9,700	637,387	0.043%
Natera	16,300	1,655,102	0.113%
National Bank Holdings	15,000	595,200	0.041%
National Beverage	4,896	239,463	0.016%
National Fuel Gas Company	18,730	936,313	0.064%
National HealthCare	3,300	257,103	0.018%
National Health Investors, REIT	6,720	485,722	0.033%
National Instruments	29,625	1,279,356	0.087%
National Presto	2,100	214,347	0.015%
National Research	5,800	271,614	0.019%
National Retail Properties, REIT	29,730	1,310,201	0.089%
National Storage Affiliates Trust, REIT	10,900	435,237	0.030%
National Vision Holdings	15,622	684,712	0.047%
National Western Life	1,210	301,290	0.021%
Navient	17,600	251,856	0.017%
Navistar	11,700	515,151	0.035%
NBT Bancorp	14,480	577,752	0.039%
NCR	22,300	846,285	0.058%
Nektar Therapeutics	42,160	843,200	0.058%
Nelnet	4,322	314,382	0.021%
Neogen	10,266	912,545	0.062%
NeoGenomics	27,400	1,321,502	0.090%
Neoleukin therapeutics	14,000	172,340	0.012%
Netgear	8,600	353,460	0.024%
NetScout Systems	10,700	301,312	0.021%
Neurocrine Biosciences	18,700	1,818,575	0.124%
Neuronetics	5,600	69,272	0.005%
Nevro	8,546	1,192,167	0.081%
NewAge	60,800	173,888	0.012%
New Jersey Resources	17,850	711,680	0.049%
Newmark	28,304	283,182	0.019%
NewMarket	1,500	570,240	0.039%
Newpark Resources	52,700	165,478	0.011%
New Relic	9,500	584,060	0.040%
New Residential Investment, REIT	68,750	773,438	0.053%
Newstar Financial	6,000	610	0.000%
New York Community Bancorp	84,237	1,063,071	0.073%
New York Times	27,800	1,407,236	0.096%

Nexstar Media	8,497	1,193,234	0.081%
NextGen Healthcare	25,000	452,500	0.031%
NIC	13,100	444,483	0.030%
Nicolet Bankshares	3,400	283,764	0.019%
Nkarta	4,800	157,920	0.011%
nLight	7,700	249,480	0.017%
NMI Holdings	18,600	439,704	0.030%
NN	33,200	234,724	0.016%
Nordson	10,220	2,030,510	0.138%
Nordstrom	21,600	817,992	0.056%
Northrim Bank	9,825	417,661	0.028%
Northwest Bancshares	40,279	582,032	0.040%
NorthWestern	6,200	404,240	0.028%
Northwest Natural Holding	12,690	684,626	0.047%
Novanta	6,420	846,734	0.058%
Novavax	13,250	2,402,358	0.164%
Novocure	16,500	2,180,970	0.149%
NOW	52,400	528,716	0.036%
Nuance Communications	57,611	2,514,144	0.171%
NuPathe	81,200	0	0.000%
Nurix therapeutics	6,000	186,540	0.013%
Nu Skin Enterprises	9,900	523,611	0.036%
Nutanix	37,100	985,376	0.067%
NuVasive	10,600	694,936	0.047%
NVE	6,500	455,650	0.031%
nVent Electric	33,100	923,821	0.063%
Oceaneering International	28,300	323,186	0.022%
OceanFirst Financial	19,900	476,406	0.032%
Ocular Therapeutix	19,800	324,918	0.022%
Ocwen Financial	7,362	209,302	0.014%
ODP	11,057	478,658	0.033%
Office Properties Income Trust, REIT	15,700	432,064	0.029%
OFG Bancorp	16,400	370,968	0.025%
OGE Energy	28,500	922,260	0.063%
O-I Glass	38,200	563,068	0.038%
Okta	24,363	5,370,336	0.366%
Old National Bancorp	26,630	515,024	0.035%
Old Republic International	43,993	960,807	0.066%
Olin	19,130	726,366	0.050%
Ollies Bargain Outlet Holdings	13,700	1,191,900	0.081%
Olympic Steel	9,400	276,830	0.019%
Omega Healthcare Investors, REIT	40,050	1,467,032	0.100%
Omeros	17,000	302,600	0.021%
Omniceil	10,520	1,366,232	0.093%
OncoSec Medical	11,400	54,378	0.004%
ONE Gas	9,900	761,409	0.052%
OneMain Holdings	13,800	741,336	0.051%
ON Semiconductor	81,160	3,377,068	0.230%
Onto Innovation	8,800	578,248	0.039%
Opendoor Technologies	75,600	1,601,964	0.109%
Open Lending	16,600	587,972	0.040%
OPKO Health	126,186	541,338	0.037%
Option Care Health	23,600	418,664	0.029%
OraSure Technologies	21,175	247,112	0.017%
ORBCOMM	55,100	420,413	0.029%
Orion Energy Systems	35,100	244,296	0.017%
Ormat Technologies	7,600	596,828	0.041%
OrthoPediatrics	5,300	258,375	0.018%
Oshkosh	12,200	1,447,652	0.099%
OSI Systems	3,838	368,832	0.025%
Otonomy	21,700	55,335	0.004%
Otter Tail	8,750	403,988	0.028%
Outfront Media, REIT	22,300	486,809	0.033%
Overstock.com	14,800	980,648	0.067%
Ovid Therapeutics	27,500	110,550	0.008%
Ovintiv	54,600	1,300,572	0.089%
Owens Corning	21,700	1,998,353	0.136%
Owens & Minor	13,800	518,742	0.035%
Oxford Industries	4,800	419,616	0.029%
Pacific Biosciences of California	38,300	1,275,773	0.087%
Pacific Premier Bancorp	15,900	690,696	0.047%
Pacira BioSciences	7,100	497,639	0.034%

PacWest Bancorp	19,712	752,013	0.051%
Pagerduty	11,300	454,599	0.031%
Palantir Technologies	104,700	2,438,463	0.166%
Palo Alto Networks	17,950	5,780,977	0.394%
Palomar Holdings	4,100	274,864	0.019%
Papa John's International	6,340	561,978	0.038%
Park Aerospace	11,500	152,030	0.010%
Park Hotels & Resorts, REIT	39,400	850,252	0.058%
Park National	2,440	315,492	0.022%
Park Ohio Holdings	3,800	119,662	0.008%
Party City Holdco	31,300	181,540	0.012%
Patrick Industries	4,000	340,000	0.023%
Patterson Companies	19,819	633,217	0.043%
Patterson-UTI Energy	57,400	409,262	0.028%
Paylocity Holding	7,800	1,402,674	0.096%
Paysign	22,100	96,577	0.007%
PC Connection	3,000	139,170	0.009%
PDC Energy	23,500	808,400	0.055%
PDF Solutions	17,201	305,834	0.021%
Peapack-Gladstone Financial	15,057	464,960	0.032%
Pebblebrook Hotel Trust, REIT	21,801	529,546	0.036%
Pegasystems	7,400	846,116	0.058%
Peloton Interactive	55,450	6,234,798	0.425%
Pennant	5,950	272,510	0.019%
PennyMac Financial Services	6,865	459,063	0.031%
PennyMac Mortgage Investment Trust, REIT	23,800	466,480	0.032%
Penske Auto	6,508	522,202	0.036%
Penumbra	7,300	1,975,234	0.135%
Peoples Bancorp	11,850	393,065	0.027%
Perficient	6,900	405,168	0.028%
Performance Food	26,520	1,527,817	0.104%
Perspecta	26,600	772,730	0.053%
PG&E	282,600	3,309,246	0.226%
PGT Innovations	19,800	499,950	0.034%
Phibro Animal Health	9,600	234,240	0.016%
Photronics	23,960	308,126	0.021%
Phreesia	5,700	296,970	0.020%
Physicians Realty Trust, REIT	50,200	887,034	0.061%
Piedmont Office Realty Trust, REIT	25,800	448,146	0.031%
Ping Identity Holding	7,400	162,282	0.011%
Pinnacle Financial Partners	14,749	1,307,646	0.089%
Pinterest	104,300	7,721,329	0.527%
Piper Sandler	5,950	652,418	0.045%
Pitney Bowes	39,800	327,952	0.022%
Pixelworks	37,500	124,125	0.008%
PJT Partners	4,800	324,720	0.022%
Planet Fitness	16,926	1,308,380	0.089%
Plantronics	14,550	566,141	0.039%
Playtika Holding	32,200	876,162	0.060%
Plexus	6,060	556,550	0.038%
Plug Power	94,300	3,379,712	0.231%
Pluralsight	17,900	399,886	0.027%
PNM Resources	15,319	751,397	0.051%
Polaris	11,740	1,567,290	0.107%
Popular	21,530	1,513,990	0.103%
Portland General Electric	11,700	555,399	0.038%
Postal Realty Trust, REIT	5,000	85,900	0.006%
Post Holdings	14,985	1,584,214	0.108%
PottlatchDeltic, REIT	15,159	802,214	0.055%
Powerfleet	15,900	130,698	0.009%
Power Integrations	11,000	896,280	0.061%
Power REIT, REIT	13,176	596,082	0.041%
PPD	23,677	895,938	0.061%
PQ Group Holdings	12,600	210,420	0.014%
PRA Group	16,350	606,095	0.041%
PRA Health Sciences	12,300	1,885,959	0.129%
Preferred Bank	6,259	398,573	0.027%
Prelude therapeutics	3,500	151,655	0.010%
Premier	10,800	365,580	0.025%
Premier Financial Bancorp	10,262	190,771	0.013%
Prestige Consumer Healthcare	12,000	528,960	0.036%
PriceSmart	4,050	391,838	0.027%

Primerica	8,600	1,271,252	0.087%
Primoris Services	11,600	384,308	0.026%
ProAssurance	15,240	407,822	0.028%
PROG Holdings	15,135	655,194	0.045%
Progress Software	7,900	348,074	0.024%
Progyny	9,600	427,296	0.029%
Proofpoint	11,500	1,446,585	0.099%
Pros Holdings	11,900	505,750	0.034%
Prosperity Bancshares	16,860	1,262,645	0.086%
Prothena	2,290	57,525	0.004%
Proto Labs	7,200	876,600	0.060%
Provident Financial Services	17,118	381,389	0.026%
PS Business Parks, REIT	4,800	741,984	0.051%
PTC	21,700	2,987,005	0.204%
PTC Therapeutics	17,400	823,890	0.056%
Pulse Biosciences	12,600	298,368	0.020%
Pure Storage	47,400	1,020,996	0.070%
Purple Innovation	6,400	202,560	0.014%
Q2 Holdings	8,900	891,780	0.061%
QTS Realty Trust, REIT	9,700	601,788	0.041%
Quad/Graphics	16,700	58,951	0.004%
Quaker Chemical	2,900	706,933	0.048%
Qualigen therapeutics	81,700	220,590	0.015%
Qualtrics International	10,900	358,719	0.024%
Qualys	6,100	639,158	0.044%
Quanterix	5,200	304,044	0.021%
Quantum	37,800	314,874	0.021%
QuantumScape	22,100	988,975	0.067%
Quidel	7,800	997,854	0.068%
Qumu	21,050	142,298	0.010%
Quotient Technology	32,390	529,253	0.036%
Qurate Retail	90,900	1,068,984	0.073%
R1 RCM	22,400	552,832	0.038%
Radian	45,858	1,066,199	0.073%
Radius Health	12,000	250,320	0.017%
RadNet	14,700	319,725	0.022%
Rafael Holdings	6,721	268,302	0.018%
Rambus	18,400	357,696	0.024%
Range Resources	51,000	526,830	0.036%
Rapid7	9,400	701,334	0.048%
Rayonier, REIT	27,951	901,420	0.061%
RBC Bearings	5,000	983,850	0.067%
Ready Capital, REIT	8,636	115,895	0.008%
Realogy Holdings	18,600	281,418	0.019%
RealPage	17,538	1,529,314	0.104%
RealReal	16,400	371,132	0.025%
Reata Pharmaceuticals	5,100	508,470	0.035%
Redfin	20,900	1,391,731	0.095%
Red Robin Gourmet Burgers	13,800	550,482	0.038%
Red Rock Resorts	20,900	681,131	0.046%
Redwood Trust, REIT	57,700	600,657	0.041%
Regal Beloit	7,600	1,084,368	0.074%
REGENXBIO	8,900	303,579	0.021%
Reinsurance Group of America	12,620	1,590,751	0.109%
REI - SECURITY LENDING COLLATERAL	5,875,695	58,756,952	4.008%
Rekor Systems	8,200	163,918	0.011%
Relay therapeutics	7,200	248,904	0.017%
Reliance Steel & Aluminum	13,600	2,071,144	0.141%
Relmada therapeutics	4,500	158,445	0.011%
RE/MAX Holdings	4,600	181,194	0.012%
RenaissanceRe Holdings	10,895	1,745,924	0.119%
Renasant	11,852	490,436	0.033%
Renewable Energy	8,200	541,528	0.037%
Rent-A-Center	10,550	608,313	0.041%
Repay Holdings	14,900	349,852	0.024%
Repligen	10,200	1,982,982	0.135%
Replimune	9,100	277,641	0.019%
Repro-Med Systems	14,100	49,632	0.003%
Resideo Technologies	37,344	1,054,968	0.072%
Retail Properties of America, REIT	39,200	410,816	0.028%
Retail Value, REIT	8,573	160,401	0.011%
Revanche Therapeutics	12,000	335,400	0.023%

REVOLUTION Medicines	9,000	412,920	0.028%
Rexford Industrial Realty, REIT	22,300	1,123,920	0.077%
Rexnord	20,800	979,472	0.067%
Rex Stores Resources	3,350	281,970	0.019%
RGC Resources	11,879	263,476	0.018%
RH	3,600	2,147,760	0.146%
Rhythm Pharmaceuticals	9,300	197,811	0.013%
Ribbon Communications	37,800	310,338	0.021%
Rigel Pharmaceuticals	32,400	110,808	0.008%
RingCentral	15,179	4,521,521	0.308%
Ring Energy	175,600	405,636	0.028%
Riot Blockchain	13,600	724,472	0.049%
Rite Aid	11,300	231,198	0.016%
RLI	3,800	423,966	0.029%
RLJ Lodging Trust, REIT	32,700	506,196	0.035%
Rocket	22,500	519,525	0.035%
Rocket Pharmaceuticals	16,699	740,935	0.051%
Rockwell Medical	238,890	277,112	0.019%
Rogers	3,750	705,788	0.048%
Roku	21,554	7,021,647	0.479%
Royal Gold	12,650	1,361,393	0.093%
Royalty Pharma	17,300	754,626	0.051%
RPM	27,400	2,516,690	0.172%
RPT Realty, REIT	34,100	389,081	0.027%
Rush Enterprises	10,800	538,164	0.037%
Ryder System	8,875	671,394	0.046%
Ryerson Holding	5,900	100,536	0.007%
Ryman Hospitality Properties, REIT	12,126	939,886	0.064%
Sabra Health Care REIT, REIT	32,900	571,144	0.039%
Sabre	70,800	1,048,548	0.072%
Safeguard Scientifics	5,400	36,828	0.003%
Safehold, REIT	2,900	203,290	0.014%
Safety Insurance Group	5,915	498,339	0.034%
SAGE Therapeutics	10,900	815,865	0.056%
Saia	5,200	1,199,016	0.082%
SAIC	10,271	858,553	0.059%
SailPoint Technologies Holding	16,700	845,688	0.058%
Sally Beauty Supply	26,400	531,432	0.036%
Sanderson Farms	4,540	707,241	0.048%
SandRidge Energy	42,100	164,611	0.011%
Sandy Spring Bancorp	11,930	518,120	0.035%
Sangamo Therapeutics	33,100	414,743	0.028%
Sanmina	11,000	455,180	0.031%
Santander Consumer USA Holdings	13,200	357,192	0.024%
Sarepta Therapeutics	17,116	1,275,655	0.087%
Saul Centers, REIT	5,850	234,644	0.016%
ScanSource	8,500	254,575	0.017%
Schnitzer Steel	10,600	442,974	0.030%
Scholar Rock Holding	7,400	374,884	0.026%
Scholastic	11,320	340,845	0.023%
Schrodinger	6,600	503,514	0.034%
Scientific Games	15,430	594,364	0.041%
Scotts Miracle Gro	8,600	2,106,742	0.144%
Seaboard	150	553,499	0.038%
Seacoast Banking	21,539	780,573	0.053%
SEACOR Holdings	10,650	433,988	0.030%
Seagen	26,620	3,696,453	0.252%
SeaSpine Holdings	11,897	207,008	0.014%
SeaWorld Entertainment	10,500	521,535	0.036%
SEI Investments	25,456	1,551,034	0.106%
Selective Insurance	13,900	1,008,306	0.069%
Select Medical Holdings	21,700	739,970	0.050%
Selectquote	5,300	156,403	0.011%
Sellas Life Sciences	27,100	231,434	0.016%
Semtech	12,400	855,600	0.058%
Sensata Technologies Holding	26,000	1,506,700	0.103%
Sensei Biotherapeutics	4,700	68,291	0.005%
Senseonics Holdings	58,900	155,496	0.011%
Sensient Technologies	7,680	599,040	0.041%
Seres Therapeutics	14,400	296,496	0.020%
Seritage Growth Properties, REIT	14,900	273,415	0.019%
Service Corporation International	35,531	1,813,858	0.124%

Service Properties Trust, REIT	50,700	601,302	0.041%
ServisFirst Bancshares	8,300	509,039	0.035%
Shake Shack	7,900	890,883	0.061%
SharpSpring	5,900	94,400	0.006%
Shenandoah Telecommunications	10,800	527,148	0.036%
Shift4 Payments	3,600	295,236	0.020%
Shoals Technologies	17,700	615,606	0.042%
Shockwave Medical	5,900	768,534	0.052%
ShotSpotter	1,900	66,633	0.005%
Shutterstock	4,600	409,584	0.028%
Shyft	16,600	617,520	0.042%
Signature Bank	12,900	2,916,690	0.199%
Signet Jewelers	12,200	707,356	0.048%
Silgan Holdings	14,640	615,319	0.042%
Silicon Laboratories	8,800	1,241,416	0.085%
Silk Road Medical	6,000	303,900	0.021%
Silvergate Capital	4,500	639,765	0.044%
Simmons First National	15,510	460,182	0.031%
Simply Good Foods	19,727	600,095	0.041%
Simpson Manufacturing	7,800	809,094	0.055%
Simulations Plus	2,200	139,128	0.009%
Sinclair Broadcasting	10,010	292,893	0.020%
Sirius XM Holdings	274,887	1,674,062	0.114%
SITE Centers, REIT	68,600	930,216	0.063%
SiteOne Landscape Supply	10,600	1,809,844	0.123%
Six Flags Entertainment	20,000	929,400	0.063%
SJW	8,622	543,100	0.037%
Skechers USA	22,600	942,646	0.064%
Skillz	42,400	807,296	0.055%
Skyline Champion	7,500	339,450	0.023%
SkyWest	16,230	884,210	0.060%
Slack Technologies	98,800	4,014,244	0.274%
Sleep Number	6,500	932,685	0.064%
SL Green Realty, REIT	7,800	545,922	0.037%
SLM Corporation	74,700	1,342,359	0.092%
Smartsheet	21,350	1,364,692	0.093%
SmileDirectClub	15,500	159,805	0.011%
Snap Inc.	178,742	9,346,419	0.638%
Snowflake Computing	11,200	2,567,936	0.175%
SolarEdge Technologies	10,600	3,046,864	0.208%
Solaris Oilfield Infrastructure	34,200	419,634	0.029%
SolarWinds	18,300	319,152	0.022%
Sonic Automotive	6,120	303,368	0.021%
Sonoco Products	18,587	1,176,557	0.080%
Sonos	14,500	543,315	0.037%
Sorrento Therapeutics	42,787	353,848	0.024%
South Jersey Industries	24,740	558,629	0.038%
Southside Bancshares	12,690	488,692	0.033%
South State	13,548	1,063,653	0.073%
Southwestern Energy	153,100	711,915	0.049%
Southwest Gas Holdings	10,200	700,842	0.048%
Spark Energy	37,600	401,568	0.027%
Spartanash	20,500	402,415	0.027%
Spectrum Brands Holdings	6,911	587,435	0.040%
Spectrum Pharmaceuticals	100,700	328,282	0.022%
Spire	8,710	643,582	0.044%
Spirit AeroSystems Holdings	16,700	812,455	0.055%
Spirit Airlines	24,700	911,430	0.062%
Spirit Realty Capital, REIT	16,460	699,550	0.048%
Splunk	30,600	4,145,688	0.283%
Sportsman's Warehouse Holdings	27,900	480,996	0.033%
SpringWorks therapeutics	5,700	419,349	0.029%
Sprouts Farmers Market	22,500	598,950	0.041%
Sprout Social	5,600	323,456	0.022%
SPS Commerce	7,500	744,825	0.051%
SPX	12,905	751,974	0.051%
SPX FLOW	7,405	468,959	0.032%
Square	75,667	17,180,192	1.172%
SS&C Technologies Holdings	44,600	3,116,202	0.213%
Staar Surgical	8,800	927,608	0.063%
STAG Industrial, REIT	28,600	961,246	0.066%
Stamps.com	3,500	698,285	0.048%

Standard Motor Products	6,850	284,823	0.019%
Starwood Property Trust, REIT	45,300	1,120,722	0.076%
State Auto Financial	24,470	482,304	0.033%
S&T Bancorp	17,100	572,850	0.039%
Steelcase	14,559	209,504	0.014%
Steel Dynamics	36,628	1,859,237	0.127%
Stepan	4,000	508,440	0.035%
Stepstone	3,577	126,161	0.009%
Stericycle	15,600	1,053,156	0.072%
Sterling Bancorp	49,395	1,137,073	0.078%
Sterling Construction	19,900	461,680	0.031%
Steven Madden	15,650	583,119	0.040%
Stewart Information Services	5,080	264,312	0.018%
Stifel Financial	17,229	1,103,690	0.075%
Stitch Fix	12,000	594,480	0.041%
Stock Yards Bancorp	7,981	407,510	0.028%
Stoke therapeutics	4,200	163,128	0.011%
Stoneridge	14,100	448,521	0.031%
Stonex	5,681	371,424	0.025%
STORE Capital, REIT	39,800	1,333,300	0.091%
Strategic Education	6,125	562,949	0.038%
Stride	9,700	292,067	0.020%
Strongbridge Biopharma	36,100	99,636	0.007%
Summit Hotel Properties, REIT	26,600	270,256	0.018%
Summit Materials	17,792	498,532	0.034%
SunCoke Energy	26,200	183,662	0.013%
Sun Communities, REIT	23,050	3,458,422	0.236%
Sunnova Energy International	10,400	424,528	0.029%
SunPower	13,900	464,955	0.032%
Sunrun	29,805	1,802,606	0.123%
Sunstone Hotel Investors, REIT	46,194	575,577	0.039%
Sunworks	19,800	290,664	0.020%
Superior Group of	2,800	71,176	0.005%
Superior Industries International	20,600	117,008	0.008%
Surgalign Holdings	118,800	258,984	0.018%
Surgery Partners	5,900	261,134	0.018%
Surmodics	7,850	440,150	0.030%
SVMK	22,300	408,536	0.028%
Sykes Enterprises	8,440	372,035	0.025%
Synaptics	5,975	809,135	0.055%
Syneos Health	16,200	1,228,770	0.084%
Synnex	6,600	757,944	0.052%
Synovus Financial	24,057	1,100,608	0.075%
Tabula Rasa HealthCare	6,900	317,745	0.022%
Tactile Systems Technology	3,850	209,787	0.014%
Talis Biomedical	4,300	55,255	0.004%
Talos Energy	41,600	500,864	0.034%
Tandem Diabetes Care	11,800	1,041,350	0.071%
Tanger Factory Outlet Centers, REIT	23,700	358,581	0.024%
Targa Resources	43,900	1,393,825	0.095%
Taylor Morrison Home	28,100	865,761	0.059%
TCF Financial	28,745	1,335,493	0.091%
TechnipFMC	85,456	659,720	0.045%
TechTarget	5,300	368,085	0.025%
TEGNA	41,310	777,867	0.053%
Tejon Ranch	14,400	241,056	0.016%
Teladoc Health	24,912	4,527,756	0.309%
Telephone & Data Systems	39,000	895,440	0.061%
Tempur Sealy International	35,200	1,286,912	0.088%
Tenable Holdings	12,900	466,787	0.032%
Tenet Healthcare	24,200	1,258,400	0.086%
Tennant	4,700	375,483	0.026%
Tenneco	28,050	300,696	0.021%
Teradata	22,651	872,970	0.060%
Terex	17,100	787,797	0.054%
Terminix Global Holdings	25,200	1,201,284	0.082%
Terreno Realty, REIT	15,200	878,104	0.060%
Tetra Tech	9,250	1,255,410	0.086%
TETRA Technologies	25,000	60,000	0.004%
Texas Capital Bancshares	9,000	638,280	0.044%
Texas Pacific Land	1,190	1,891,422	0.129%
Texas Roadhouse	12,000	1,151,280	0.079%

TFS Financial		8,800	179,256	0.012%
TG Therapeutics		25,100	1,209,820	0.083%
The Cheesecake Factory		5,840	341,698	0.023%
The GEO Group, REIT		14,995	116,361	0.008%
The Hackett Group		15,300	250,767	0.017%
Theravance Biopharma		13,200	269,412	0.018%
Thermon Group Holdings		23,300	454,117	0.031%
The Trade Desk		8,140	5,304,512	0.362%
Thor Industries		11,300	1,522,562	0.104%
Timken		12,650	1,026,801	0.070%
TimkenSteel		21,000	246,750	0.017%
Titan International		61,950	574,896	0.039%
Titan Machinery		2,700	68,850	0.005%
Tivity Health		12,900	287,928	0.020%
Toll Brothers		26,120	1,481,788	0.101%
Tompkins Financial		4,517	373,556	0.025%
TopBuild		8,400	1,759,212	0.120%
Toro		21,720	2,240,201	0.153%
Towne Bank/Portsmouth VA		21,600	656,640	0.045%
TPG RE Finance Trust, REIT		23,200	259,840	0.018%
TPI Composites		5,600	316,008	0.022%
Tradeweb Markets		17,308	1,280,792	0.087%
Translate Bio		15,000	247,350	0.017%
Transocean		146,400	519,720	0.035%
TransUnion		38,037	3,423,330	0.234%
Travel + Leisure		17,200	1,051,952	0.072%
Tredegar		25,300	379,753	0.026%
TreeHouse Foods		9,543	498,526	0.034%
Trex		23,700	2,169,498	0.148%
Tribune Publishing		12,900	232,071	0.016%
TriCo Bancshares		7,300	345,801	0.024%
TriMas		7,800	236,496	0.016%
Trinet		8,000	623,680	0.043%
Trinity Industries		23,058	656,922	0.045%
Trinseo		6,900	439,323	0.030%
TripAdvisor		18,900	1,016,631	0.069%
Tri Pointe Homes		35,800	728,888	0.050%
Triton International		7,900	434,421	0.030%
Triumph Group		36,100	663,518	0.045%
Tronox Holdings		15,300	279,990	0.019%
TRP Government Reserve	0.04	22,606,053	22,606,053	1.542%
TrueBlue		17,200	378,744	0.026%
TrueCar		90,200	431,607	0.029%
Trupanion		3,800	289,598	0.020%
Trustco Bank		57,250	421,933	0.029%
Trustmark		13,000	437,580	0.030%
TTEC Holdings		4,190	420,886	0.029%
TTM Technologies		17,050	247,225	0.017%
Tupperware Brands		9,920	261,987	0.018%
Turning Point therapeutics		8,600	813,474	0.055%
Turtle Beach		14,100	376,047	0.026%
Twilio		30,700	10,461,332	0.714%
Twist Bioscience		8,500	1,052,810	0.072%
Two Harbors Investment, REIT		52,800	387,024	0.026%
Uber Technologies		279,600	15,240,996	1.040%
Ubiquiti		2,400	715,920	0.049%
UFP Industries		11,170	847,133	0.058%
UGI		33,290	1,365,223	0.093%
Ultra Clean		10,500	609,420	0.042%
Ultragenyx Pharmaceutical		12,900	1,468,794	0.100%
UMB Financial		7,312	675,117	0.046%
UMH Properties, REIT		30,700	588,519	0.040%
Umpqua Bank		27,902	489,680	0.033%
UniFirst		2,500	559,275	0.038%
Uniqure		9,400	316,686	0.022%
Unisys		16,100	409,262	0.028%
United Bankshares		28,400	1,095,672	0.075%
United Community Banks		18,596	634,496	0.043%
United Fire Group		15,200	528,960	0.036%
United Natural Foods		9,700	319,518	0.022%
United Therapeutics		8,600	1,438,522	0.098%
Unitil		12,100	552,849	0.038%

Uniti, REIT				41,000	452,230	0.031%
Univar Solutions				29,800	641,892	0.044%
Universal				11,540	680,745	0.046%
Universal Display				8,700	2,059,899	0.141%
Universal Electronics				6,200	340,814	0.023%
Universal Health Realty Income Trust, REIT				5,950	403,291	0.028%
Univest Financial				11,000	314,490	0.021%
Upwork				17,300	774,521	0.053%
Uranium Energy				114,400	327,184	0.022%
Urban Edge Properties, REIT				24,800	409,696	0.028%
Urban Outfitters				12,100	449,999	0.031%
Urstadt Biddle Properties, REIT				28,500	474,525	0.032%
USANA Health Sciences				3,100	302,560	0.021%
USA Truck				24,200	462,462	0.032%
U.S. Cellular				11,793	430,209	0.029%
US Concrete				9,600	703,872	0.048%
US Foods Holding				45,300	1,726,836	0.118%
US Global Investors				56,500	394,370	0.027%
U.S. Physical Therapy				3,200	333,120	0.023%
U.S. Steel				49,900	1,305,883	0.089%
U.S. Treasury Bill	0.06	12/30/21		1,730,000	1,729,344	0.118%
US Xpress Enterprises				27,700	325,475	0.022%
Utz Brands				24,800	614,792	0.042%
Vail Resorts				7,800	2,274,948	0.155%
Valley National Bancorp				53,400	733,716	0.050%
Valmont Industries				3,700	879,379	0.060%
Valvoline				48,787	1,271,877	0.087%
Vapotherm				9,600	230,592	0.016%
Varonis Systems				17,700	908,718	0.062%
Vaxart				35,100	212,355	0.014%
VBI Vaccines				56,500	175,715	0.012%
Vector Group				25,382	354,079	0.024%
Vectrus				7,944	424,527	0.029%
Veeva Systems				25,300	6,609,372	0.451%
Veoneer				16,000	391,680	0.027%
Vera Bradley				13,100	132,310	0.009%
VeracYTE				12,700	682,625	0.047%
VEREIT, REIT				38,928	1,503,399	0.103%
Vericel				9,000	499,950	0.034%
Verint Systems				15,200	691,448	0.047%
Veritex Holdings				9,000	294,480	0.020%
Veritone				9,600	230,208	0.016%
Verra Mobility				23,900	323,487	0.022%
Verso				25,300	369,127	0.025%
Vertex				2,800	61,544	0.004%
Vertiv Holdings				41,100	822,000	0.056%
Viad				7,725	322,519	0.022%
Viasat				21,500	1,033,505	0.070%
Viavi Solutions				40,900	642,130	0.044%
VICI Properties, REIT				98,700	2,787,288	0.190%
Vicor				4,400	374,132	0.026%
Vir Biotechnology				13,500	692,145	0.047%
Virgin Galactic Holdings				23,600	722,868	0.049%
VirnetX Holding				12,100	67,397	0.005%
Virtu Financial				17,596	546,356	0.037%
Virtus Investment Partners				3,134	738,057	0.050%
Vishay Intertechnology				23,778	572,574	0.039%
Vishay Precision				11,183	344,548	0.024%
VistaGen therapeutics				39,500	84,135	0.006%
Visteon				6,200	756,090	0.052%
Vistra				98,530	1,742,010	0.119%
Vivint Smart Home				9,500	136,040	0.009%
VMware				15,647	2,354,091	0.161%
Vocera Communications				9,400	361,524	0.025%
Vonage Holdings				46,300	547,266	0.037%
Vontier				24,200	732,534	0.050%
Vox International				4,300	81,958	0.006%
Voya Financial				29,300	1,864,652	0.127%
Voyager Therapeutics				42,000	197,820	0.013%
VYNE therapeutics				10,850	74,268	0.005%
Wabash National				25,800	485,040	0.033%
Waddell & Reed Financial				21,740	544,587	0.037%

Walker & Dunlop	6,900	708,906	0.048%
Warner Music	20,800	714,064	0.049%
Washington Federal	29,568	910,694	0.062%
Washington Real Estate Investment Trust, REIT	16,500	364,650	0.025%
Washington Trust Bancorp	4,500	232,335	0.016%
Watsco	5,800	1,512,350	0.103%
Watts Water Technologies	4,550	540,586	0.037%
WaVe Life Sciences	17,300	97,053	0.007%
Wayfair	14,400	4,532,400	0.309%
WD-40	2,500	765,450	0.052%
Webster Financial	21,910	1,207,460	0.082%
Weight Watchers	14,500	453,560	0.031%
Weingarten Realty Investors, REIT	19,800	532,818	0.036%
Welbilt	28,500	463,125	0.032%
Wendy's	33,140	671,416	0.046%
Werner Enterprises	8,953	422,313	0.029%
WesBanco	21,842	787,623	0.054%
WESCO International	7,758	671,300	0.046%
WestAmerica Bank	9,546	599,298	0.041%
West BanCorp	12,900	310,761	0.021%
Western Alliance Bancorp	23,719	2,240,022	0.153%
Western New England Bancorp	10,100	85,143	0.006%
Westlake Chemical	9,642	856,113	0.058%
WEX	8,300	1,736,526	0.118%
White Mountains Insurance Group	648	722,455	0.049%
WidePoint	40,100	368,920	0.025%
Willamette Valley Vineyards	10,850	98,193	0.007%
Willdan	1,700	69,785	0.005%
Williams-Sonoma	15,600	2,795,520	0.191%
Willis Lease Finance	5,700	247,722	0.017%
WillScot Mobile Mini Holdings	42,937	1,191,502	0.081%
Wingstop	6,900	877,473	0.060%
Winnebago	8,120	622,885	0.042%
Wintrust Financial	5,400	409,320	0.028%
Wolverine World Wide	15,400	590,128	0.040%
Woodward	8,500	1,025,355	0.070%
Workday	35,002	8,695,547	0.593%
Workhorse	22,800	313,956	0.021%
Workiva	7,400	653,124	0.045%
World Fuel Services	25,000	880,000	0.060%
World Wrestling Entertainment	10,100	548,026	0.037%
Worthington Industries	9,663	648,291	0.044%
WP Carey, REIT	31,370	2,219,741	0.151%
W. R. Grace	11,900	712,334	0.049%
WSFS Financial	8,550	425,705	0.029%
Wyndham Hotels & Resorts	16,700	1,165,326	0.079%
XBiotech	6,900	118,473	0.008%
Xencor	20,600	887,036	0.061%
Xenia Hotels & Resorts, REIT	39,200	764,400	0.052%
Xeris Pharmaceuticals	16,000	72,160	0.005%
Xerox Holdings	17,400	422,298	0.029%
XOMA	10,934	446,217	0.030%
Xperi Holding	26,800	583,436	0.040%
XPO Logistics	20,600	2,539,980	0.173%
Xtant Medical Holdings	27,900	65,844	0.004%
Yellow	24,688	217,008	0.015%
Yelp	14,700	573,300	0.039%
YETI Holdings	14,700	1,061,487	0.072%
Yext	19,100	276,568	0.019%
Zendesk	22,700	3,010,474	0.205%
Zillow	9,241	1,214,083	0.083%
Zillow	29,082	3,770,190	0.257%
Zogenix	18,700	365,024	0.025%
Zomedica	192,800	304,624	0.021%
ZoomInfo Technologies	17,400	850,860	0.058%
Zoom Video Communications	41,200	13,237,148	0.903%
Zscaler	13,957	2,395,998	0.163%
Zynga	210,037	2,144,478	0.146%

Total Investments in Securities

1,525,169,869

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 6/21	127	6/18/2021	14,112,875	(707,481)	0.963%
S&P MID 400 EMINI FUT 06/21	33	6/18/2021	8,597,490	(140,378)	0.586%

Total Futures Contracts **(847,860)**

NET ASSETS **1,466,076,058**

NET ASSET VALUE PER SHARE

Extended Equity Market Index Fund Shares **39.95**
(\$1,466,076,058 / 36,695,782 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.