

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1-800-Flowers.com			22,468	409,592	0.046%
1st Source			7,052	316,705	0.036%
22nd Century			140,400	240,084	0.027%
2U			16,300	1,154,855	0.130%
3D Systems			12,650	136,114	0.015%
8x8			20,300	410,060	0.046%
AAON			7,990	368,978	0.042%
Aaron's			13,935	732,981	0.083%
Abercrombie & Fitch			18,800	515,308	0.058%
ABM Industries			9,350	339,873	0.038%
Abraxas Petroleum			77,800	97,250	0.011%
Acadia Healthcare			17,400	509,994	0.057%
ACADIA Pharmaceuticals			22,000	590,700	0.067%
Acadia Realty Trust, REIT			19,550	533,129	0.060%
Acceleron Pharma			8,300	386,531	0.044%
Acco Brands			5,000	42,800	0.005%
Achaogen			21,800	9,947	0.001%
ACI Worldwide			19,500	640,965	0.072%
Aclaris Therapeutics			8,400	50,316	0.006%
Acorda Therapeutics			5,100	67,779	0.008%
Acuity Brands			5,700	684,057	0.077%
Adamas Pharmaceuticals			12,200	86,742	0.010%
Adams Resources & Energy			2,500	97,650	0.011%
Adient			36,000	466,560	0.053%
Adtalem Global Education			8,100	375,192	0.042%
ADTRAN			22,573	309,250	0.035%
Advanced Disposal Services			4,500	126,000	0.014%
Advanced Energy Industries			9,950	494,316	0.056%
AECOM			31,022	920,423	0.104%
Aegion			7,350	129,140	0.015%
Aerie Pharmaceuticals			13,500	641,250	0.072%
Aerohive Networks			17,100	77,463	0.009%
Aerojet Rocketdyne Holdings			12,510	444,480	0.050%
Aerovironment			6,300	430,983	0.049%
AGCO			12,750	886,763	0.100%
Agenus			81,300	241,461	0.027%
Agilysys			8,652	183,163	0.021%
Agios Pharmaceuticals			8,500	573,240	0.065%
AG Mortgage Investment Trust, REIT			24,500	412,580	0.046%
AGNC Investment, REIT			117,074	2,107,332	0.237%
Agree Realty, REIT			13,000	901,420	0.102%
AgroFresh Solutions			2,200	7,348	0.001%
Aimmune Therapeutics			19,800	442,530	0.050%
Aircastle			3,500	70,840	0.008%
Air Lease			13,500	463,725	0.052%
Akebia Therapeutics			18,212	149,156	0.017%
Akorn			93,800	330,176	0.037%
AK Steel			25,300	69,575	0.008%
Alarm.com Holdings			7,800	506,220	0.057%
Albany International			7,803	558,617	0.063%
Alcoa			26,200	737,792	0.083%
Alexander & Baldwin, REIT			3,350	85,224	0.010%
Alexander's, REIT			700	263,319	0.030%
Alico			1,888	51,372	0.006%
Alkermes			32,000	1,167,680	0.132%
Alleghany			2,618	1,603,263	0.181%
Allegheny Technologies			23,100	590,667	0.067%
Allegiant Travel			2,900	375,463	0.042%
ALLETE			14,182	1,166,186	0.131%
Allison Transmission Holdings			20,900	938,828	0.106%
Allscripts Healthcare Solutions			9,400	89,676	0.010%
Ally Financial			92,200	2,534,578	0.286%
Alnylam Pharmaceuticals			18,500	1,728,825	0.195%
Altice USA			25,900	556,332	0.063%
Altisource Portfolio Solutions			8,900	210,663	0.024%

AMC Networks	9,000	510,840	0.058%
Amedisys	5,700	702,582	0.079%
AMERCO	1,300	482,963	0.054%
American Assets Trust, REIT	9,000	412,740	0.046%
American Campus Communities, REIT	22,526	1,071,787	0.121%
American Eagle Outfitters	48,780	1,081,453	0.122%
American Equity Investment Life	14,600	394,492	0.044%
American Financial Group	10,610	1,020,788	0.115%
American Homes 4 Rent, REIT	60,400	1,372,288	0.155%
American Public Education	9,200	277,104	0.031%
American States Water Company	9,800	698,740	0.079%
American Vanguard	5,066	87,237	0.010%
Americold Realty Trust, REIT	11,931	364,015	0.041%
Ameris Bancorp	9,100	312,585	0.035%
Amicus Therapeutics	12,400	168,640	0.019%
Amkor Technology	14,120	120,585	0.014%
Anneal Pharmaceuticals	13,100	185,627	0.021%
AMN Healthcare Services	13,005	612,405	0.069%
Andersons	9,350	301,351	0.034%
ANGI Homeservices	35,400	546,576	0.062%
Angiodynamics	24,200	553,212	0.062%
Anixter International	2,800	157,108	0.018%
Annaly Capital Management, REIT	221,720	2,214,983	0.250%
Antero Resources	16,300	143,929	0.016%
Anworth Mortgage Asset, REIT	103,400	417,736	0.047%
Apergy	11,700	480,402	0.054%
Apogee Enterprises	7,700	288,673	0.033%
Apollo Commercial Real Estate Finance, REIT	17,543	319,283	0.036%
Appian	9,500	327,085	0.037%
Apple Hospitality REIT, REIT	26,700	435,210	0.049%
Applied Industrial Technologies	2,762	164,256	0.019%
Approach Resources	28,400	10,045	0.001%
AptarGroup	10,460	1,112,839	0.125%
Aqua America	22,932	835,642	0.094%
AquaBounty Technologies	2,617	5,731	0.001%
Aramark	43,600	1,288,380	0.145%
ArcBest	4,200	129,318	0.015%
Arch Capital Group	56,100	1,813,152	0.204%
Arch Coal	3,900	355,953	0.040%
Archrock	10,367	101,389	0.011%
Arcosa	6,752	206,274	0.023%
Arena Pharmaceuticals	6,900	309,327	0.035%
Ares Commercial Real Estate, REIT	24,200	367,598	0.041%
Argo Group International Holdings	11,287	797,539	0.090%
Arlo Technologies	37,452	154,677	0.017%
ARMOUR Residential REIT, REIT	425	8,300	0.001%
Armstrong Flooring	12,849	174,746	0.020%
Armstrong Worldwide Industries	9,000	714,780	0.081%
Array BioPharma	62,700	1,528,626	0.172%
ARRIS International	19,653	621,231	0.070%
Arrow Electronics	12,275	945,912	0.107%
Arrow Financial	6,801	223,685	0.025%
Arrowhead Pharmaceuticals	41,800	767,030	0.086%
Asbury Automotive Group	3,340	231,662	0.026%
A. Schulman	6,713	3,511	0.000%
ASGN	8,950	568,236	0.064%
Ashford	1,249	69,357	0.008%
Ashford Hospitality Trust, REIT	23,100	109,725	0.012%
Ashland Global Holdings	8,000	625,040	0.070%
Aspen Technology	15,500	1,616,030	0.182%
Associated Banc-Corp	30,627	653,886	0.074%
Assured Guaranty	23,600	1,048,548	0.118%
Asta Funding	4,330	20,221	0.002%
Astec Industries	5,700	215,232	0.024%
Asure Software	36,400	222,404	0.025%
Athene Holding	15,400	628,320	0.071%
Atlantic Capital Bancshares	2,500	44,575	0.005%
Atlantius Holdings	4,045	13,753	0.002%
Atlas Air Worldwide	7,500	379,200	0.043%
Autoliv	14,400	1,058,832	0.119%
Autonation	7,200	257,184	0.029%
Avangrid	13,900	699,865	0.079%

Avanos Medical	10,042	428,593	0.048%
Avaya Holdings	20,500	345,015	0.039%
Avis Budget Group	12,700	442,722	0.050%
Avista	12,890	523,592	0.059%
Avnet	21,950	951,972	0.107%
AVX	4,202	72,863	0.008%
Aware Inc/MA	12,000	43,440	0.005%
AXA Equitable Holdings	16,200	326,268	0.037%
Axalta Coating Systems	37,000	932,770	0.105%
Axis Capital Holdings	18,800	1,029,864	0.116%
Axon Enterprise	14,760	803,092	0.090%
Axos Financial	19,400	561,824	0.063%
AZZ	8,400	343,812	0.039%
Badger Meter	2,900	161,356	0.018%
Balchem	6,500	603,200	0.068%
Banc First	9,800	511,070	0.058%
Banc of California	30,800	426,272	0.048%
Bancorp	27,800	224,624	0.025%
BancorpSouth Bank	14,575	411,307	0.046%
Bank of Hawaii	6,266	494,199	0.056%
Bank OZK	14,200	411,516	0.046%
BankUnited	25,300	845,020	0.095%
Banner	9,373	507,735	0.057%
Bar Harbor Bankshares	4,021	104,023	0.012%
Barnes Group	8,900	457,549	0.052%
Beacon Roofing Supply	2,600	83,616	0.009%
Bed Bath & Beyond	26,500	450,235	0.051%
Belden	10,663	572,603	0.065%
Belmond	18,200	453,726	0.051%
Bemis	16,500	915,420	0.103%
Benchmark Electronics	7,900	207,375	0.023%
Benefitfocus	8,100	401,112	0.045%
Berry Global	18,200	980,434	0.110%
BGC Partners	77,700	412,587	0.046%
B&G Foods	19,700	481,074	0.054%
Big Lots	7,200	273,744	0.031%
BioMarin Pharmaceutical	31,690	2,815,023	0.317%
Bio-Rad Laboratories	3,000	917,040	0.103%
Bio-Techne	5,900	1,171,445	0.132%
BioTelemetry	2,600	162,812	0.018%
BJ's Restaurants	3,533	167,040	0.019%
Blackbaud	9,100	725,543	0.082%
Black Hills	5,340	395,534	0.045%
Black Knight	22,052	1,201,834	0.135%
Blackstone Mortgage Trust, REIT	23,700	819,072	0.092%
Bloomin Brands	3,700	75,665	0.009%
Blucora	9,500	317,110	0.036%
Bluebird Bio	7,400	1,164,242	0.131%
Blueprint Medicines	12,600	1,008,630	0.114%
Bluerock Residential Growth REIT, REIT	14,100	151,998	0.017%
Boise Cascade	9,200	246,192	0.028%
BOK Financial	4,560	371,868	0.042%
Bonanza Creek Energy	9,700	220,093	0.025%
Booz Allen Hamilton	26,900	1,563,966	0.176%
Boston Beer	1,500	442,095	0.050%
Boston Private Financial	27,599	302,485	0.034%
Bottomline Technologies	8,000	400,720	0.045%
Box	15,600	301,236	0.034%
Boyd Gaming	15,700	429,552	0.048%
Brady	9,700	450,177	0.051%
Brandywine Realty Trust, REIT	33,343	528,820	0.060%
Bright Horizons Family Solutions	9,100	1,156,701	0.130%
Brinker	9,779	433,992	0.049%
Brinks Company	9,549	720,090	0.081%
Brixmor Property, REIT	25,400	466,598	0.053%
Brookdale Senior Living	66,600	438,228	0.049%
Brookline Bancorp	24,129	347,458	0.039%
Brooks Automation	20,600	604,198	0.068%
Brown & Brown	26,000	767,260	0.086%
Bruker	32,150	1,235,846	0.139%
Brunswick	14,400	724,752	0.082%
Builders FirstSource	24,900	332,166	0.037%

Bunge Limited	28,602	1,517,908	0.171%
Burlington Stores	14,400	2,256,192	0.254%
BWX Technologies	22,775	1,129,185	0.127%
Cable One	990	971,566	0.109%
Cabot	12,350	514,131	0.058%
Cabot Microelectronics	6,342	710,050	0.080%
CACI International	4,500	819,090	0.092%
Cadence BanCorp	26,818	497,474	0.056%
Caesars Entertainment	140,000	1,216,600	0.137%
CalAmp	15,000	188,700	0.021%
Caleres	3,830	94,563	0.011%
California Resources	10,300	264,813	0.030%
California Water Service Group	11,800	640,504	0.072%
Callon Petroleum	80,750	609,663	0.069%
Cal-Maine Foods	4,700	209,761	0.024%
Cambrex	8,410	326,729	0.037%
Camden National	4,800	200,256	0.023%
Camden Property Trust, REIT	14,700	1,492,050	0.168%
Cantel Medical	7,100	474,919	0.053%
Canterbury Park Holding	24,781	359,820	0.041%
Capital Senior Living	16,500	65,835	0.007%
Capitol Federal Financial	28,244	377,057	0.042%
Cara Therapeutics	11,100	217,782	0.025%
Cardiovascular Systems	19,500	753,870	0.085%
CareTrust REIT, REIT	15,200	356,592	0.040%
Carlisle Companies	9,420	1,155,080	0.130%
Carpenter Technology	10,200	467,670	0.053%
Carriage Services	7,200	138,600	0.016%
Carrizo Oil & Gas	22,600	281,822	0.032%
Cars.com	10,300	234,840	0.026%
Carters	7,200	725,688	0.082%
Casella Waste Systems	11,275	400,939	0.045%
Casey's General Stores	6,800	875,636	0.099%
CASI Pharmaceuticals	24,500	70,315	0.008%
Catalent	24,400	990,396	0.112%
Cathay Bancorp	13,056	442,729	0.050%
Cato	21,900	328,062	0.037%
Cavco Industries	1,100	129,283	0.015%
CBIZ	23,350	472,604	0.053%
Cboe Global Markets	2,831	270,191	0.030%
CDK Global	30,700	1,805,774	0.203%
CDW Corp/DE	25,800	2,486,346	0.280%
Cedar Realty Trust, REIT	21,500	73,100	0.008%
Celsion	60,200	117,992	0.013%
Centennial Resource Development	48,900	429,831	0.048%
Central Garden & Pet	13,800	320,850	0.036%
Central Pacific Financial	15,900	458,556	0.052%
Century Aluminum	50,700	450,216	0.051%
Century Bancorp	4,050	295,650	0.033%
Charles & Colvard	2,868	3,241	0.000%
Charles River Laboratories International	6,800	987,700	0.111%
Chart Industries	11,000	995,720	0.112%
Chase	2,550	235,977	0.027%
Chefs' Warehouse	8,400	260,820	0.029%
Chegg	13,000	495,560	0.056%
Chemed	2,600	832,182	0.094%
Chemical Financial	14,014	576,816	0.065%
Chemours	32,500	1,207,700	0.136%
Cheniere Energy	36,600	2,501,976	0.282%
Cherry Hill Mortgage Investment, REIT	14,400	247,968	0.028%
Chesapeake Energy	155,197	481,111	0.054%
Chesapeake Utilities	7,600	693,196	0.078%
Chico's	36,600	156,282	0.018%
Children's Place	4,150	403,712	0.045%
Chimera Investment, REIT	48,420	907,391	0.102%
Choice Hotels International	6,700	520,858	0.059%
Christopher & Banks	712	243	0.000%
Churchill Downs	8,100	731,106	0.082%
Ciena	17,400	649,716	0.073%
CIM Commercial Trust, REIT	284	5,194	0.001%
Cincinnati Bell	16,300	155,502	0.018%
Cinemark Holdings	17,900	715,821	0.081%

Cirrus Logic	17,540	737,908	0.083%
CIT Group	21,200	1,016,964	0.115%
Citizens	15,133	100,937	0.011%
Citizens & Northern	2,222	55,639	0.006%
City Holding Company	8,250	628,568	0.071%
City Office REIT	34,100	385,671	0.043%
C&J Energy Services	19,100	296,432	0.033%
Clean Harbors	9,600	686,688	0.077%
Clear Channel Outdoor	14,400	77,040	0.009%
Clearwater Paper	9,388	182,878	0.021%
Clearway Energy	20,100	303,711	0.034%
Cleveland-Cliffs	56,200	561,438	0.063%
Cloudera	30,800	336,952	0.038%
Clovis Oncology	7,300	181,186	0.020%
CNA Financial	10,400	450,840	0.051%
CNO Financial Group	26,900	435,242	0.049%
CNX Resources	45,800	493,266	0.056%
Coca-Cola Consolidated	2,350	676,401	0.076%
Cogent Communications Holdings	9,500	515,375	0.058%
Cognex	32,400	1,647,864	0.186%
Cohen & Steers	7,700	325,479	0.037%
Coherent	4,500	637,740	0.072%
Coherus Biosciences	42,900	585,156	0.066%
Cohu	24,700	364,325	0.041%
Colfax	14,800	439,264	0.049%
Collegium Pharmaceutical	31,600	478,424	0.054%
Colony Capital, REIT	27,234	144,885	0.016%
Columbia Banking System	13,850	452,757	0.051%
Columbia Property Trust, REIT	9,700	218,347	0.025%
Columbia Sportswear	4,462	464,851	0.052%
Comfort Systems USA	5,806	304,176	0.034%
Commerce Bancshares	16,027	930,528	0.105%
Commercial Metals	27,700	473,116	0.053%
CommScope Holding	23,000	499,790	0.056%
Community Bank System	8,828	527,650	0.059%
Community Trust Bancorp	8,672	356,072	0.040%
Commvault Systems	8,900	576,186	0.065%
Compass Minerals	7,500	407,775	0.046%
Comtech Telecommunications	6,460	150,001	0.017%
Conduent	55,900	773,097	0.087%
ConMed	6,050	503,239	0.057%
Connecticut Water Service	6,350	435,928	0.049%
ConnectOne Bancorp	17,083	336,535	0.038%
Conns	16,100	368,046	0.041%
CONSOL Energy	7,800	266,916	0.030%
Consolidated Communications	40,725	444,310	0.050%
Continental Resources	20,600	922,262	0.104%
Cooper-Standard Holdings	2,700	126,792	0.014%
Cooper Tire	3,300	98,637	0.011%
Corbus Pharmaceuticals Holdings	33,900	235,605	0.027%
CoreCivic, REIT	21,291	414,110	0.047%
Core Laboratories	5,280	363,950	0.041%
CoreLogic	22,330	832,016	0.094%
Core-Mark Holding	12,990	482,319	0.054%
CorEnergy Infrastructure Trust, REIT	10,240	376,320	0.042%
CoreSite Realty, REIT	8,400	898,968	0.101%
Cornerstone OnDemand	11,100	608,058	0.068%
Corporate Office Properties Trust, REIT	8,200	223,860	0.025%
CorVel	5,750	375,130	0.042%
CoStar Group	6,202	2,892,737	0.326%
Coupa Software	15,300	1,391,994	0.157%
Cousins Properties, REIT	76,126	735,377	0.083%
Covanta Holding	23,604	408,585	0.046%
Covetrus	14,701	468,227	0.053%
Cowen	18,924	274,209	0.031%
Cracker Barrel Old Country Store	4,400	711,084	0.080%
Craft Brew Alliance	10,300	143,994	0.016%
CRA International	5,050	255,227	0.029%
Crane	8,041	680,429	0.077%
Credit Acceptance	1,400	632,702	0.071%
Cree	15,200	869,744	0.098%
Crocs	13,700	352,775	0.040%

Cross Country Healthcare	18,000	126,540	0.014%
Crown Holdings	24,150	1,317,866	0.148%
CryoLife	8,550	249,404	0.028%
CSG Systems International	10,300	435,690	0.049%
CTS	13,250	389,153	0.044%
CubeSmart, REIT	47,000	1,505,880	0.170%
Cubic	5,100	286,824	0.032%
Cullen/Frost Bankers	9,950	965,847	0.109%
Curtiss-Wright	8,900	1,008,726	0.114%
CVB Financial	13,106	275,881	0.031%
CVR Energy	9,400	387,280	0.044%
Cyberoptics	5,000	85,500	0.010%
Cypress Semiconductor	70,150	1,046,638	0.118%
CyrusOne, REIT	20,000	1,048,800	0.118%
Dana	22,600	400,924	0.045%
Darling Ingredients	31,600	684,140	0.077%
Dave & Buster's Entertainment	10,100	503,687	0.057%
Dawson Geophysical	369	1,081	0.000%
Deckers Outdoor	2,600	382,174	0.043%
Delek US Holdings	5,743	209,160	0.024%
Dell Technologies	21,897	1,285,135	0.145%
Delphi Technologies	8,200	157,932	0.018%
Deluxe	5,628	246,056	0.028%
Denny's	28,000	513,800	0.058%
Dexcom	16,600	1,977,060	0.223%
Diamond Offshore Drilling	27,028	283,524	0.032%
DiamondRock Hospitality, REIT	45,351	491,151	0.055%
Dick's Sporting Goods	8,800	323,928	0.036%
Digi International	9,060	114,790	0.013%
Digirad	39,600	36,103	0.004%
Dillard's	6,700	482,534	0.054%
Dine Brands Global	7,700	702,933	0.079%
Diodes	11,050	383,435	0.043%
Diplomat Pharmacy	12,100	70,301	0.008%
DMC Global	11,800	585,752	0.066%
Dolby Laboratories	8,640	544,061	0.061%
Domino's Pizza	8,164	2,107,128	0.237%
Domtar	11,016	546,944	0.062%
Donaldson	18,842	943,231	0.106%
Donnelley Financial Solutions	8,375	124,620	0.014%
Dorman Products	4,900	431,641	0.049%
Douglas Dynamics	5,600	213,192	0.024%
Douglas Emmett, REIT	28,200	1,139,844	0.128%
Dril-Quip	8,200	375,970	0.042%
Dropbox	24,860	541,948	0.061%
DSP Group	21,490	302,364	0.034%
DSW	8,600	191,092	0.022%
Ducommun	3,600	156,672	0.018%
Dunkin Brands	15,300	1,149,030	0.129%
DURECT	81,600	51,073	0.006%
DXP Enterprises	8,100	315,252	0.036%
Dycom Industries	6,163	283,128	0.032%
Dynavax Technologies	12,600	92,106	0.010%
Dynex Capital, REIT	65,700	400,113	0.045%
Eagle Bancorp	13,000	652,600	0.074%
Eagle Materials	9,870	832,041	0.094%
EastGroup Properties, REIT	8,750	976,850	0.110%
East West Bancorp	24,700	1,184,859	0.133%
Eaton Vance	16,966	683,899	0.077%
Echostar	11,344	413,489	0.047%
Ecology & Environment	205	2,255	0.000%
Edgewell Personal Care	10,250	449,873	0.051%
E-Health	6,300	392,742	0.044%
Elanco Animal Health	66,284	2,125,728	0.239%
Eldorado Resorts	10,500	490,245	0.055%
Electronics For Imaging	10,300	277,070	0.031%
Element Solutions	45,600	460,560	0.052%
Ellie Mae	6,200	611,878	0.069%
EMC Insurance Group	5,454	173,874	0.020%
EMCOR Group	9,860	720,569	0.081%
Emergent BioSolutions	9,100	459,732	0.052%
Empire State Realty Trust, REIT	13,300	210,140	0.024%

Encompass Health	15,700	916,880	0.103%
Encore Capital	8,200	223,286	0.025%
Endo International	56,200	451,286	0.051%
Energizer Holdings	13,550	608,802	0.069%
Energous	75,700	479,938	0.054%
EnerSys	9,400	612,504	0.069%
Ennis Business Forms	11,357	235,771	0.027%
EnPro Industries	5,350	344,808	0.039%
Ensco	143,740	564,898	0.064%
Ensign Group	15,200	778,088	0.088%
Enstar	1,400	243,600	0.027%
Entegris	25,977	927,119	0.104%
Investnet	8,500	555,815	0.063%
EPAM Systems	10,900	1,843,517	0.208%
ePlus	3,200	283,328	0.032%
EPR Properties, REIT	14,680	1,128,892	0.127%
EQT	41,400	858,636	0.097%
Equitrans Midstream	41,600	906,048	0.102%
Equity Commonwealth, REIT	22,176	724,933	0.082%
Equity LifeStyle Properties, REIT	18,340	2,096,262	0.236%
Erie Indemnity	1,500	267,780	0.030%
ESCO Technologies	9,140	612,654	0.069%
Esperion Therapeutics	6,800	273,020	0.031%
Essent	21,400	929,830	0.105%
Etsy	21,000	1,411,620	0.159%
Euronet Worldwide	11,350	1,618,397	0.182%
Evercore	7,500	682,500	0.077%
Everi Holdings	46,300	487,076	0.055%
Everspin Technologies	10,200	78,132	0.009%
EVERTEC	3,000	83,430	0.009%
Evolent Health	17,100	215,118	0.024%
EW Scripps	9,845	206,745	0.023%
Exact Sciences	26,623	2,306,084	0.260%
Exelixis	58,490	1,392,062	0.157%
Exlservice Holdings	5,800	348,116	0.039%
Exponent	14,200	819,624	0.092%
Express	69,200	296,176	0.033%
Extended Stay America	36,900	662,355	0.075%
Exterran	14,083	237,299	0.027%
Extraction Oil & Gas	73,600	311,328	0.035%
EZCORP	26,100	243,252	0.027%
Fabrinet	13,800	722,568	0.081%
FactSet Research Systems	6,500	1,613,755	0.182%
Fair Isaac	3,785	1,028,120	0.116%
Farmer Bros.	7,000	140,070	0.016%
FARO Technologies	5,500	241,505	0.027%
FBL Financial	3,542	222,154	0.025%
Fdo Holdings	15,100	622,422	0.070%
Federal Agricultural Mortgage	4,900	354,907	0.040%
Federal Signal	10,600	275,494	0.031%
Federated Investors	6,400	187,584	0.021%
Ferro	25,760	487,637	0.055%
FibroGen	20,500	1,114,175	0.126%
Fiesta Restaurant	15,100	197,961	0.022%
Finisar	16,600	384,622	0.043%
FireEye	27,600	463,404	0.052%
First American Financial	26,630	1,371,445	0.154%
First Bancorp North Carolina	10,375	360,635	0.041%
First BanCorp-Puerto Rico	18,500	212,010	0.024%
First Busey	14,991	365,780	0.041%
FirstCash	10,338	894,237	0.101%
First Citizens BancShares	1,470	598,584	0.067%
First Commonwealth Financial	33,700	424,620	0.048%
First Community	11,200	371,168	0.042%
First Data	93,100	2,445,737	0.276%
First Financial	5,350	224,700	0.025%
First Financial Bancorp	20,572	494,962	0.056%
First Financial Bankshares	10,188	588,663	0.066%
First Hawaiian	6,500	169,325	0.019%
First Horizon National	55,500	775,890	0.087%
First Industrial Realty, REIT	12,200	431,392	0.049%
First Merchants	11,813	435,309	0.049%

First Midwest Bancorp	17,893	366,091	0.041%
First Solar	18,400	972,256	0.110%
First United	4,211	72,682	0.008%
Five9	15,100	797,733	0.090%
Five Below	12,000	1,491,000	0.168%
Five Star Senior Living	5,118	4,990	0.001%
Flexion Therapeutics	6,100	76,128	0.009%
Flowers Foods	29,783	634,974	0.072%
Flushing Financial	9,825	215,462	0.024%
FNB	57,567	610,210	0.069%
FNF	55,193	2,017,304	0.227%
Forestar Group	921	15,924	0.002%
Forrester Research	7,500	362,625	0.041%
Fox Factory Holding	7,500	524,175	0.059%
Franklin Electric	5,400	275,886	0.031%
Franklin Street Properties, REIT	21,400	153,866	0.017%
Fred's	77,300	190,931	0.022%
Freightcar America	15,700	96,712	0.011%
Fresh Del Monte Produce	6,500	175,695	0.020%
frontdoor	12,050	414,761	0.047%
FRP Holdings	2,300	109,411	0.012%
FTI Consulting	7,295	560,402	0.063%
Fulton Financial	19,102	295,699	0.033%
GAMCO Investors	900	18,450	0.002%
GameStop	10,600	107,696	0.012%
Gaming & Leisure Properties, REIT	46,657	1,799,560	0.203%
Gardner denver Holdings	12,300	342,063	0.039%
GATX	6,650	507,861	0.057%
GCI Liberty	23,762	1,321,405	0.149%
GCP Applied Technologies	14,800	438,080	0.049%
Generac Holdings	10,300	527,669	0.059%
Genesco	5,300	241,415	0.027%
Genesee & Wyoming	7,618	663,833	0.075%
Genie Energy	16,842	143,157	0.016%
GenMark Diagnostics	63,500	450,215	0.051%
Genomic Health	3,400	238,170	0.027%
Genpact	35,300	1,241,854	0.140%
Gentex	48,720	1,007,530	0.113%
Gentherm	10,200	375,972	0.042%
Genworth Financial	133,000	509,390	0.057%
German American Bancorp	6,733	197,950	0.022%
Getty Realty, REIT	20,643	661,195	0.074%
Glacier Bancorp	15,812	633,587	0.071%
Gladstone Land, REIT	32,000	404,800	0.046%
Glatfelter	13,800	194,856	0.022%
Glaukos	6,800	532,916	0.060%
Global Blood Therapeutics	19,900	1,053,307	0.119%
Global Net Lease, REIT	22,333	422,094	0.048%
Global Self Storage, REIT	31,400	121,204	0.014%
Globus Medical	21,100	1,042,551	0.117%
Glu Mobile	51,400	562,316	0.063%
GMS	26,285	397,429	0.045%
GoDaddy	34,600	2,601,574	0.293%
Gold Resource	56,400	221,652	0.025%
Goodyear Tire & Rubber	18,298	332,109	0.037%
GoPro	68,900	447,850	0.050%
Graco	29,054	1,438,754	0.162%
Graham	5,250	103,058	0.012%
Graham Holdings	890	608,030	0.068%
Grand Canyon Education	7,900	904,629	0.102%
Granite Construction	12,546	541,360	0.061%
Granite Point Mortgage Trust, REIT	15,292	283,972	0.032%
Graphic Packaging Holding	42,413	535,676	0.060%
Great Western Bancorp	11,600	366,444	0.041%
Greenbrier Companies	7,200	232,056	0.026%
Green Dot	7,100	430,615	0.049%
Greif	4,900	202,125	0.023%
Griffon	17,500	323,400	0.036%
Groupon	51,800	183,890	0.021%
Group One Automotive	5,300	342,910	0.039%
GrubHub	20,600	1,431,082	0.161%
GTT Communications	16,900	586,430	0.066%

Guess ?	11,620	227,752	0.026%
Guidewire Software	18,500	1,797,460	0.202%
Gulfport Energy	43,300	347,266	0.039%
Habit Restaurants	41,400	447,948	0.050%
Haemonetics	10,400	909,792	0.102%
Hain Celestial Group	11,000	254,320	0.029%
Halozyme Therapeutics	23,500	378,350	0.043%
Hancock Whitney	13,835	558,934	0.063%
Hanover Insurance Group	8,320	949,894	0.107%
Harsco	1,960	39,514	0.004%
Harvard Bioscience	4,800	20,688	0.002%
Hawaiian Airlines	15,600	409,500	0.046%
Hawaiian Electric Industries	30,000	1,223,100	0.138%
Haynes International	2,200	72,226	0.008%
H.B. Fuller	7,540	366,746	0.041%
HD Supply Holdings	37,000	1,603,950	0.181%
Healthcare Realty Trust, REIT	22,580	725,044	0.082%
Healthcare Services	15,250	503,098	0.057%
Healthcare Trust of America, REIT	47,150	1,348,019	0.152%
HealthEquity	11,800	872,964	0.098%
Health Insurance Innovations	7,200	193,104	0.022%
HealthStream	12,400	347,944	0.039%
Heartland Express	9,623	185,531	0.021%
Hecla Mining	204,200	469,660	0.053%
H&E Equipment Services	11,300	283,743	0.032%
HEICO	10,271	974,410	0.110%
HEICO	10,225	859,514	0.097%
Heidrick & Struggles International	10,658	408,521	0.046%
Helen of Troy Limited	5,100	591,396	0.067%
Herbalife Nutrition	22,000	1,165,780	0.131%
Herc Holdings	3,855	150,268	0.017%
Herman Miller	9,950	350,041	0.039%
Heron Therapeutics	21,600	527,904	0.059%
Hersha Hospitality Trust, REIT	15,800	270,812	0.031%
Hertz Global Holdings	5,000	86,850	0.010%
Heska	2,100	178,752	0.020%
Hexcel	12,500	864,500	0.097%
HighPoint Resources	3,432	7,585	0.001%
Highwoods Properties, REIT	19,913	931,530	0.105%
Hillenbrand	14,850	616,721	0.069%
Hill-Rom Holdings	10,750	1,137,995	0.128%
Hilltop Holdings	22,798	416,064	0.047%
Hilton Grand Vacations	12,010	370,509	0.042%
HMS Holdings	22,400	663,264	0.075%
HNI Corporation	4,280	155,321	0.017%
Home Bancshares	29,476	517,893	0.058%
HomeStreet	14,600	384,710	0.043%
Hope Bancorp	30,600	400,248	0.045%
Horace Mann Educators	9,210	324,284	0.037%
Horizon Global	46,100	89,434	0.010%
Horizon Pharma	18,400	486,312	0.055%
Hospitality Properties Trust, REIT	20,550	540,671	0.061%
Hostess Brands	21,900	273,750	0.031%
Hovnanian Enterprises	2,376	26,065	0.003%
Howard Hughes	6,000	660,000	0.074%
Hubbell	9,033	1,065,713	0.120%
Hub Group	6,400	261,440	0.029%
HubSpot	3,300	548,493	0.062%
Hudson Pacific Properties, REIT	13,800	474,996	0.054%
Huntsman	44,700	1,005,303	0.113%
Hurco Companies	5,900	237,947	0.027%
Hyatt Hotels	7,800	566,046	0.064%
Hyster-Yale Materials Handling	4,600	286,856	0.032%
IAC/InterActiveCorp	13,030	2,737,733	0.308%
IBERIABANK	6,655	477,230	0.054%
ICU Medical	3,000	717,990	0.081%
IdaCorp	12,810	1,275,107	0.144%
Idera Pharmaceuticals	10,200	26,010	0.003%
IDEX	11,355	1,723,008	0.194%
I.D. Systems	10,800	64,044	0.007%
IDT	10,442	69,335	0.008%
II-VI	14,000	521,360	0.059%

Immersion	24,200	204,006	0.023%
ImmunoGen	79,400	215,174	0.024%
Immunomedics	55,500	1,066,155	0.120%
Impinj	9,800	164,199	0.018%
Independence Realty Trust, REIT	10,300	111,137	0.013%
Independent Bank Group	3,000	153,870	0.017%
Independent Bank (MA)	10,050	814,151	0.092%
Infinera	54,600	236,964	0.027%
Ingevity	11,900	1,256,759	0.142%
Ingredion	10,700	1,013,183	0.114%
Innoviva	14,500	203,435	0.023%
Inogen	5,900	562,683	0.063%
Inovalon Holdings	29,400	365,442	0.041%
Inphi	10,600	463,644	0.052%
Insight Enterprises	8,950	492,787	0.056%
Insmed	27,721	805,849	0.091%
Insperity	9,700	1,199,502	0.135%
Instructure	11,100	523,032	0.059%
Insulet	11,400	1,084,026	0.122%
Integer Holdings	5,050	380,871	0.043%
Integra LifeSciences Holdings	10,100	562,772	0.063%
Integrated Device Technology	17,400	852,426	0.096%
Interactive Brokers	18,800	975,344	0.110%
Intercept Pharmaceuticals	1,600	178,976	0.020%
InterDigital	8,060	531,799	0.060%
Interface	11,500	176,180	0.020%
Internap	53,200	263,872	0.030%
International Bancshares	10,302	391,785	0.044%
Inter Parfums	3,900	295,893	0.033%
Intevac	15,600	95,628	0.011%
INTL FCStone	7,181	278,336	0.031%
Intra-Cellular Therapies	18,200	221,676	0.025%
Invacare	50,000	418,500	0.047%
Investors Bancorp	50,135	594,100	0.067%
Invitation Homes, REIT	59,868	1,456,588	0.164%
Ionis Pharmaceuticals	26,380	2,141,265	0.241%
Iridium Communications	10,718	283,384	0.032%
iRobot	6,400	753,216	0.085%
Ironwood Pharmaceuticals	26,800	362,604	0.041%
Itron	1,800	83,970	0.009%
ITT	14,100	817,800	0.092%
j2 Global	11,200	969,920	0.109%
Jabil	29,600	787,064	0.089%
Jack in the Box	8,900	721,434	0.081%
James River Group Holdings	8,500	340,680	0.038%
Janus Henderson	23,728	592,725	0.067%
Jazz Pharmaceuticals	10,700	1,529,565	0.172%
JBG SMITH Properties, REIT	20,600	851,810	0.096%
JetBlue Airways	53,200	870,352	0.098%
J & J Snack Foods	2,240	355,802	0.040%
John Bean Technologies	5,872	539,578	0.061%
John B Sanfilippo & Son	3,300	237,171	0.027%
John Wiley & Sons	6,870	303,791	0.034%
Jones Lang LaSalle	9,310	1,435,416	0.162%
Kaiser Aluminum	2,836	297,014	0.033%
Kaman	5,361	313,297	0.035%
KAR Auction Services	20,700	1,062,117	0.120%
KB Home	12,300	297,291	0.033%
KBR	17,500	334,075	0.038%
Kearny Financial Corp.	31,484	405,199	0.046%
KEMET	34,200	580,374	0.065%
Kemper	9,550	727,137	0.082%
Kennametal	11,100	407,925	0.046%
Kennedy-Wilson Holdings	30,100	643,839	0.073%
Keurig Dr Pepper	27,400	766,378	0.086%
Keysight Technologies	7,157	624,090	0.070%
Kforce	12,156	426,919	0.048%
Kilroy Realty, REIT	18,520	1,406,779	0.158%
Kimball Electronics	6,517	100,948	0.011%
Kimball International	8,690	122,877	0.014%
Kirby	9,700	728,567	0.082%
Kirkland's	35,500	249,565	0.028%

Kite Realty Group Trust, REIT	26,600	425,334	0.048%
KKR	89,500	2,102,355	0.237%
KLX Energy Services Holdings	8,080	203,131	0.023%
Knight-Swift Transportation Holdings	21,292	695,823	0.078%
Knoll	9,700	183,427	0.021%
Knowles	9,300	163,959	0.018%
Koppers	7,200	187,056	0.021%
Korn Ferry	11,600	519,448	0.059%
Kosmos Energy	70,604	439,863	0.050%
Kraton	7,800	251,004	0.028%
Kratos Defense & Security Solutions	24,600	384,498	0.043%
Kulicke & Soffa	13,600	300,696	0.034%
KVH Industries	7,400	75,406	0.008%
Lamar Advertising, REIT	15,092	1,196,192	0.135%
Lancaster Colony	4,765	746,628	0.084%
Landstar System	7,400	809,486	0.091%
Las Vegas Sands	62,900	3,834,384	0.432%
Lattice Semiconductor	27,700	330,461	0.037%
Lawson Products	5,000	156,800	0.018%
Lazard	24,300	878,202	0.099%
La-Z-Boy	11,350	374,437	0.042%
LCI Industries	5,000	384,100	0.043%
Lear	10,200	1,384,242	0.156%
Legg Mason	300	8,211	0.001%
Leidos Holdings	25,800	1,653,522	0.186%
LeMaitre Vascular	14,700	455,700	0.051%
LendingClub	189,900	586,791	0.066%
LendingTree	2,000	703,120	0.079%
Lennox International	5,890	1,557,316	0.175%
Lexicon Pharmaceuticals	11,342	63,062	0.007%
Lexington Realty Trust, REIT	30,329	274,781	0.031%
LHC Group	4,800	532,128	0.060%
Liberty Broadband	6,675	611,697	0.069%
Liberty Broadband	28,750	2,637,525	0.297%
Liberty Expedia Holdings	12,960	554,688	0.062%
Liberty Global	46,634	1,162,119	0.131%
Liberty Global	103,634	2,508,979	0.283%
Liberty Latin America	18,329	354,483	0.040%
Liberty Latin America	31,015	603,242	0.068%
Liberty Media Corp-Liberty Formula One	39,100	1,370,455	0.154%
Liberty Media Corp-Liberty Formula One	7,400	251,896	0.028%
Liberty Property Trust, REIT	29,933	1,449,356	0.163%
Liberty SiriusXM	13,100	500,158	0.056%
Liberty SiriusXM	31,700	1,212,208	0.137%
Life Storage, REIT	12,600	1,225,602	0.138%
Lifevantage	4,500	64,305	0.007%
Ligand Pharmaceuticals	5,786	727,358	0.082%
Lincoln Electric Holdings	11,480	962,828	0.108%
Lions Gate Entertainment	9,249	144,654	0.016%
Lions Gate Entertainment	15,849	239,320	0.027%
Lithia Motors	3,500	324,625	0.037%
Littelfuse	3,539	645,797	0.073%
LivaNova	8,000	778,000	0.088%
Live Nation Entertainment	23,800	1,512,252	0.170%
LivePerson	15,100	438,202	0.049%
LiveRamp Holdings	18,500	1,009,545	0.114%
LogMeIn	7,200	576,720	0.065%
Louisiana Pacific	24,500	597,310	0.067%
LPL Financial Holdings	14,600	1,016,890	0.115%
LSI Industries	10,325	27,155	0.003%
LTC Properties, REIT	11,350	519,830	0.059%
lululemon athletica	20,600	3,375,722	0.380%
Lumentum Holdings	14,960	845,838	0.095%
Luminex	17,000	391,170	0.044%
Macatawa Bank	22,400	222,656	0.025%
Mack-Cali Realty, REIT	5,034	111,755	0.013%
Macquarie Infrastructure	11,400	469,908	0.053%
Madison Square Garden	2,921	856,233	0.096%
Madrigal Pharmaceuticals	2,400	300,624	0.034%
Magellan Health	5,900	388,928	0.044%
Malibu Boats	5,000	197,900	0.022%
Mallinckrodt	18,500	402,190	0.045%

Mammoth Energy Services	18,000	299,700	0.034%
Manhattan Associates	12,340	680,057	0.077%
ManpowerGroup	11,742	970,946	0.109%
Marine Products	8,600	115,842	0.013%
Markel	2,754	2,743,645	0.309%
MarketAxess Holdings	6,800	1,673,344	0.188%
Marriott Vacations Worldwide	7,479	699,287	0.079%
Marvell Technology Group	97,003	1,929,390	0.217%
Masimo	6,000	829,680	0.093%
Masonite International	5,300	264,417	0.030%
Mastec	11,850	569,985	0.064%
Mastech Digital	22,382	137,934	0.016%
Matador Resources	24,200	467,786	0.053%
Match	12,000	679,320	0.077%
Materion	6,500	370,890	0.042%
Matrix Service	14,700	287,826	0.032%
Matson	16,450	593,681	0.067%
Matthews International	9,000	332,550	0.037%
Maximus	10,600	752,388	0.085%
MaxLinear	17,170	438,350	0.049%
MBIA	26,100	248,472	0.028%
McDermott International	73,617	547,710	0.062%
MDC Holdings	5,243	152,362	0.017%
MDU Resources	33,991	877,988	0.099%
Media General	21,600	1,955	0.000%
Medical Properties Trust, REIT	50,100	927,351	0.104%
Medicines Company	16,590	463,691	0.052%
Medidata Solutions	9,200	673,808	0.076%
Medifast	5,300	676,015	0.076%
MEDNAX	17,900	486,343	0.055%
Meet	8,600	43,258	0.005%
Mercury General	4,500	225,315	0.025%
Mercury Systems	8,000	512,640	0.058%
Meredith	4,600	254,196	0.029%
Meridian Bancorp	30,065	471,720	0.053%
Meridian Bioscience	14,875	261,949	0.030%
Meritage	7,300	326,383	0.037%
Merit Medical Systems	10,306	637,220	0.072%
Meritor	16,900	343,915	0.039%
Mesa Laboratories	400	92,200	0.010%
Methode Electronics	9,850	283,483	0.032%
MFA Financial, REIT	45,600	331,512	0.037%
MGE Energy	10,850	737,475	0.083%
MGIC Investment	52,100	687,199	0.077%
Michaels	36,900	421,398	0.047%
MicroStrategy	3,606	520,166	0.059%
Middleby	10,593	1,377,408	0.155%
Middlesex Water	8,800	492,712	0.056%
M/I Homes	10,070	268,063	0.030%
Milacron Holdings	12,100	136,972	0.015%
Minerals Technologies	7,110	417,997	0.047%
Mirati Therapeutics	2,427	177,899	0.020%
Mitek Systems	26,100	319,464	0.036%
MKS Instruments	10,500	977,025	0.110%
Mobile Iron	60,600	331,482	0.037%
Mobile Mini	15,400	522,676	0.059%
Moelis	8,000	332,880	0.037%
Molina Healthcare	9,750	1,384,110	0.156%
Momenta Pharmaceuticals	41,900	608,807	0.069%
MongoDB	1,761	258,902	0.029%
Monmouth Real Estate Investment Trust, REIT	39,700	523,246	0.059%
Monolithic Power Systems	5,864	794,513	0.090%
Monotype Imaging Holdings	13,500	268,515	0.030%
Monro	6,500	562,380	0.063%
Moog	5,630	489,529	0.055%
Morningstar	6,500	818,935	0.092%
Motorcar Parts of America	16,400	309,468	0.035%
Movado Group	6,800	247,384	0.028%
MRC Global	25,200	440,496	0.050%
Mr Cooper	185	1,774	0.000%
MSA Safety	6,200	641,080	0.072%
MSC Industrial Direct	7,700	636,867	0.072%

MSG Networks	15,664	340,692	0.038%
MTBC	30,900	136,269	0.015%
Mueller Industries	12,500	391,750	0.044%
Mueller Water Products	51,643	518,496	0.058%
Multi-Color	4,012	200,159	0.023%
Murphy Oil	33,200	972,760	0.110%
Murphy USA	5,200	445,224	0.050%
Myers Industries	11,115	190,178	0.021%
MyoKardia	10,100	525,099	0.059%
MYR Group	9,300	322,059	0.036%
Myriad Genetics	9,680	321,376	0.036%
Nabors Industries	108,400	372,896	0.042%
Nanometrics	10,100	311,888	0.035%
Natera	10,400	214,448	0.024%
National Bank Holdings	16,500	548,790	0.062%
National Beverage	2,448	141,323	0.016%
National Commerce	11,400	446,994	0.050%
National Fuel Gas Company	11,430	696,773	0.078%
National General Holdings	15,600	370,188	0.042%
National Health Investors, REIT	4,020	315,771	0.036%
National Instruments	24,325	1,079,057	0.122%
National Presto	1,700	184,535	0.021%
National Retail Properties, REIT	25,130	1,391,951	0.157%
National Vision Holdings	11,922	374,708	0.042%
National Western Life	1,110	291,342	0.033%
Navient	26,700	308,919	0.035%
Navigant Consulting	13,100	255,057	0.029%
Navigators Group	6,700	468,129	0.053%
Navistar	15,700	507,110	0.057%
NBT Bancorp	11,780	424,198	0.048%
NCI Building Systems	17,600	108,416	0.012%
NCR	21,100	575,819	0.065%
Nelnet	3,922	215,985	0.024%
Neogen	9,666	554,732	0.062%
NeoGenomics	10,000	204,600	0.023%
Netgear	7,500	248,400	0.028%
NetScout Systems	6,200	174,034	0.020%
NetSol Technologies	6,000	39,060	0.004%
Neurocrine Biosciences	20,300	1,788,430	0.201%
Nevro	11,300	706,363	0.080%
New Jersey Resources	18,150	903,689	0.102%
Newmark	16,004	133,473	0.015%
NewMarket	1,200	520,272	0.059%
New Media Investment	28,800	302,400	0.034%
New Relic	10,600	1,046,220	0.118%
New Residential Investment, REIT	67,650	1,143,962	0.129%
Newstar Financial	6,000	3,258	0.000%
New York Community Bancorp	99,437	1,150,486	0.130%
New York Times	17,200	565,020	0.064%
Nexstar Media	8,497	920,820	0.104%
NextGen Healthcare	20,600	346,698	0.039%
NN	43,300	324,317	0.037%
Nordson	9,320	1,235,086	0.139%
Northern Oil & Gas	85,700	234,818	0.026%
Northrim Bank	7,125	245,243	0.028%
NorthStar Realty Europe, REIT	25,433	441,517	0.050%
Northwest Bancshares	20,579	349,226	0.039%
NorthWestern	9,700	682,977	0.077%
Northwest Natural Holding	9,990	655,644	0.074%
Novanta	5,620	476,183	0.054%
NOW	9,600	134,016	0.015%
Nuance Communications	36,711	621,517	0.070%
NuPathe	81,200	0	0.000%
Nu Skin Enterprises	7,800	373,308	0.042%
Nutanix	16,700	630,258	0.071%
NuVasive	11,300	641,727	0.072%
Nuvectra	35,483	390,668	0.044%
NVE	2,900	283,881	0.032%
nVent Electric	26,300	709,574	0.080%
NVR	723	2,000,541	0.225%
Oasis Petroleum	13,100	79,124	0.009%
Oceaneering International	27,000	425,790	0.048%

OceanFirst Financial	18,114	435,823	0.049%
Ocwen Financial	101,930	185,513	0.021%
Office Depot	72,075	261,632	0.029%
OFG Bancorp	4,200	83,118	0.009%
OGE Energy	30,400	1,310,848	0.148%
Oil States International	13,630	231,165	0.026%
Okta	11,363	940,061	0.106%
Old Dominion Freight Line	10,227	1,476,677	0.166%
Old Line Bancshares	4,000	99,720	0.011%
Old National Bancorp	26,430	433,452	0.049%
Old Republic International	46,593	974,726	0.110%
Olin	29,790	689,341	0.078%
Ollies Bargain Outlet Holdings	8,000	682,640	0.077%
Olympic Steel	9,400	149,178	0.017%
Omega Healthcare Investors, REIT	34,750	1,325,713	0.149%
Omeros	17,000	295,290	0.033%
Omniceil	7,820	632,169	0.071%
OMNOVA Solutions	14,900	104,598	0.012%
OncoSec Medical	56,600	31,526	0.004%
OnDeck Capital	36,300	196,746	0.022%
ONE Gas	15,500	1,379,965	0.155%
OneMain Holdings	16,300	517,525	0.058%
OneSpan	22,000	422,840	0.048%
ON Semiconductor	76,060	1,564,554	0.176%
OPKO Health	176,000	459,360	0.052%
OraSure Technologies	32,975	367,671	0.041%
ORBCOMM	22,600	153,228	0.017%
Ormat Technologies	6,800	375,020	0.042%
Oshkosh	13,700	1,029,281	0.116%
OSI Systems	2,538	222,329	0.025%
Otonomy	18,700	49,181	0.006%
Otter Tail	7,250	361,195	0.041%
Outfront Media, REIT	7,494	175,360	0.020%
Overstock.com	10,300	171,186	0.019%
Owens Corning	26,100	1,229,832	0.139%
Owens-Illinois	12,600	239,148	0.027%
Oxford Industries	3,800	285,988	0.032%
Pacific Premier Bancorp	15,500	411,215	0.046%
Pacira Pharmaceuticals	7,300	277,838	0.031%
PacWest Bancorp	12,012	451,771	0.051%
Palo Alto Networks	15,500	3,764,640	0.424%
Papa John's International	4,940	261,573	0.029%
Paramount, REIT	56,858	806,815	0.091%
Park Electrochemical	13,400	210,380	0.024%
Park Hotels & Resorts, REIT	44,900	1,395,492	0.157%
Park National	4,340	411,215	0.046%
Park Ohio Holdings	3,000	97,140	0.011%
Parsley Energy	51,800	999,740	0.113%
Patriot Transportation Holding	1,850	34,780	0.004%
Pattern Energy	21,600	475,200	0.054%
Patterson Companies	19,819	433,045	0.049%
Patterson-UTI Energy	53,737	753,393	0.085%
Paycom Software	11,000	2,080,430	0.234%
Paylocity Holding	8,100	722,439	0.081%
PBF Energy	10,600	330,084	0.037%
PC Connection	5,200	190,684	0.021%
PC-Tel	1,300	6,513	0.001%
PDC Energy	10,200	414,936	0.047%
PDF Solutions	25,701	317,407	0.036%
Peabody Energy	13,600	385,288	0.043%
Peapack-Gladstone Financial	10,157	266,317	0.030%
Pebblebrook Hotel Trust, REIT	26,580	825,575	0.093%
Pegasystems	14,300	929,500	0.105%
Penn National Gaming	23,004	462,380	0.052%
Pennsylvania REIT, REIT	56,931	358,096	0.040%
PennyMac Financial Services	4,665	103,750	0.012%
Penske Auto	4,016	179,314	0.020%
Penumbra	8,800	1,293,688	0.146%
Peoples Bancorp	3,550	109,944	0.012%
Performance Food	15,020	595,393	0.067%
Perspecta	33,400	675,348	0.076%
PGT Innovations	22,700	314,395	0.035%

Photronics	37,660	355,887	0.040%
Physicians Realty Trust, REIT	24,900	468,369	0.053%
Piedmont Office Realty Trust, REIT	29,400	612,990	0.069%
Pilgrim's Pride	10,300	229,587	0.026%
Pinnacle Financial Partners	12,649	691,900	0.078%
Piper Jaffray	5,950	433,339	0.049%
Pitney Bowes	48,100	330,447	0.037%
Pixelworks	15,200	59,584	0.007%
Planet Fitness	6,709	461,042	0.052%
Plantronics	8,250	380,408	0.043%
Plexus	5,560	338,882	0.038%
Plug Power	218,200	523,680	0.059%
PNM Resources	18,219	862,487	0.097%
Polaris Industries	10,440	881,449	0.099%
PolyOne	16,130	472,770	0.053%
Pool	7,277	1,200,487	0.135%
Popular	22,530	1,174,489	0.132%
Portland General Electric	8,400	435,456	0.049%
Portola Pharmaceuticals	25,300	877,910	0.099%
Post Holdings	11,585	1,267,399	0.143%
PottatchDeltic, REIT	7,259	274,318	0.031%
Power Integrations	2,400	167,856	0.019%
Power REIT, REIT	7,138	42,899	0.005%
PRA Group	19,550	524,136	0.059%
PRA Health Sciences	11,800	1,301,422	0.147%
Preferred Bank	8,695	391,014	0.044%
Premier	10,100	348,349	0.039%
Premier Financial Bancorp	10,262	161,216	0.018%
Prestige Consumer Healthcare	8,600	257,226	0.029%
PRGX Global	27,100	214,632	0.024%
PriceSmart	3,350	197,248	0.022%
Primerica	6,700	818,405	0.092%
Primoris Services	13,800	285,384	0.032%
Primo Water	31,400	485,444	0.055%
ProAssurance	8,340	288,647	0.033%
Progenics Pharmaceuticals	87,100	404,144	0.046%
Proofpoint	10,300	1,250,729	0.141%
Pros Holdings	10,100	426,624	0.048%
Prosperity Bancshares	7,660	529,000	0.060%
Proto Labs	8,000	841,120	0.095%
Providence Service	7,300	486,326	0.055%
Provident Financial Services	10,118	261,955	0.030%
PS Business Parks, REIT	5,200	815,516	0.092%
PTC	18,900	1,742,202	0.196%
PTC Therapeutics	15,600	587,184	0.066%
Pulse Biosciences	13,000	228,670	0.026%
Puma Biotechnology	1,300	50,427	0.006%
Pure Storage	38,700	843,273	0.095%
Q2 Holdings	8,900	616,414	0.069%
QEP Resources	53,800	419,102	0.047%
QTS Realty Trust, REIT	10,500	472,395	0.053%
Quaker Chemical	1,600	320,528	0.036%
Qualys	2,600	215,124	0.024%
Quanex Building Products	25,340	402,653	0.045%
Quidel	6,400	419,008	0.047%
Qumu	15,350	37,608	0.004%
Quorum Health	22,800	31,920	0.004%
Quotient Technology	12,590	124,263	0.014%
Qurate Retail	79,450	1,269,611	0.143%
Radian	37,758	783,101	0.088%
RadNet	7,600	94,164	0.011%
Rafael Holdings	5,221	66,046	0.007%
Range Resources	30,300	340,572	0.038%
Rapid7	2,100	106,281	0.012%
Rayonier Advanced Materials	20,456	277,383	0.031%
Rayonier, REIT	32,351	1,019,704	0.115%
RBC Bearings	5,500	699,435	0.079%
Ready Capital, REIT	15,000	220,050	0.025%
Realogy Holdings	21,200	241,680	0.027%
RealPage	13,120	796,253	0.090%
Red Robin Gourmet Burgers	7,050	203,111	0.023%
Red Rock Resorts	24,900	643,665	0.073%

Redwood Trust, REIT	35,200	568,480	0.064%
Regal Beloit	7,400	605,838	0.068%
REGENXBIO	10,700	613,217	0.069%
Regis	7,000	137,690	0.016%
Reinsurance Group of America	10,020	1,422,640	0.160%
REI - SECURITY LENDING COLLATERAL	11,239,921	112,399,209	12.662%
Reliance Steel & Aluminum	10,000	902,600	0.102%
RE/MAX Holdings	9,200	354,568	0.040%
RenaissanceRe Holdings	8,595	1,233,383	0.139%
Renasant	8,352	282,715	0.032%
Renewable Energy	12,000	263,520	0.030%
Rent-A-Center	10,750	224,353	0.025%
Repligen	3,800	224,504	0.025%
Resideo Technologies	18,944	365,430	0.041%
Retail Opportunity Investments, REIT	27,900	483,786	0.054%
Retail Properties of America, REIT	24,300	296,217	0.033%
Retail Value, REIT	8,821	274,951	0.031%
Rev	26,800	293,460	0.033%
Revanche Therapeutics	13,400	211,184	0.024%
Rexford Industrial Realty, REIT	13,000	465,530	0.052%
Rexnord	18,200	457,548	0.052%
Rex Stores Resources	2,050	165,251	0.019%
RGC Resources	12,879	341,422	0.038%
RH	6,300	648,585	0.073%
Ribbon Communications	15,700	80,855	0.009%
RingCentral	7,900	851,620	0.096%
RLI	1,000	71,750	0.008%
RLJ Lodging Trust, REIT	19,496	342,545	0.039%
Rocket Pharmaceuticals	13,999	245,542	0.028%
Rockwell Medical	4,000	22,760	0.003%
Rogers	4,550	722,904	0.081%
Roku	13,914	897,592	0.101%
Rowan	25,600	276,224	0.031%
Royal Gold	10,550	959,312	0.108%
RPM	27,700	1,607,708	0.181%
RPT Realty, REIT	46,300	556,063	0.063%
RTI Surgical Holdings	33,300	200,133	0.023%
Ryder System	10,675	661,743	0.075%
Ryman Hospitality Properties, REIT	14,226	1,169,946	0.132%
Sabra Health Care REIT, REIT	19,146	372,773	0.042%
Sabre	45,000	962,550	0.108%
Safety Insurance Group	5,615	489,291	0.055%
SAGE Therapeutics	11,300	1,797,265	0.202%
Saia	6,100	372,710	0.042%
SAIC	6,671	513,333	0.058%
Salem Media	20,450	52,250	0.006%
Sally Beauty Supply	17,100	314,811	0.035%
Sanderson Farms	4,040	532,634	0.060%
Sandy Spring Bancorp	12,930	404,450	0.046%
Sangamo Therapeutics	46,200	440,748	0.050%
Sanmina	15,800	455,830	0.051%
Santander Consumer USA Holdings	17,700	374,001	0.042%
Sarepta Therapeutics	14,616	1,742,081	0.196%
Saul Centers, REIT	8,900	457,193	0.052%
ScanSource	7,000	250,740	0.028%
Scholastic	11,420	454,059	0.051%
Scientific Games	16,830	343,669	0.039%
Scotts Miracle Gro	7,100	557,918	0.063%
Seacoast Banking	21,539	567,553	0.064%
SEACOR Holdings	2,650	112,042	0.013%
SEACOR Marine Holdings	5,487	73,032	0.008%
SeaSpine Holdings	397	5,987	0.001%
Seattle Genetics	21,920	1,605,421	0.181%
SEI Investments	19,556	1,021,801	0.115%
Selective Insurance	10,200	645,456	0.073%
Select Medical Holdings	18,500	260,665	0.029%
SemGroup	27,900	411,246	0.046%
Semtech	13,100	666,921	0.075%
Senior Housing Properties, REIT	29,014	341,785	0.039%
Sensata Technologies Holding	33,800	1,521,676	0.171%
Sensient Technologies	7,380	500,290	0.056%
Seritage Growth Properties, REIT	12,100	537,724	0.061%

Service Corporation International	34,331	1,378,390	0.155%
ServiceMaster Global Holdings	24,100	1,125,470	0.127%
ServiceNow	30,800	7,591,892	0.855%
Shenandoah Telecommunications	14,500	643,220	0.072%
Shutterstock	6,000	243,840	0.027%
SigmaTron International	1,000	2,910	0.000%
Signature Bank	11,600	1,485,612	0.167%
Signet Jewelers	10,320	280,291	0.032%
Silgan Holdings	9,940	294,522	0.033%
Silicon Laboratories	5,000	404,300	0.046%
Simmons First National	9,210	225,461	0.025%
Simpson Manufacturing	7,600	450,452	0.051%
Sinclair Broadcasting	24,010	923,905	0.104%
Sirius XM Holdings	291,787	1,654,432	0.186%
SITE Centers, REIT	11,000	149,820	0.017%
SiteOne Landscape Supply	6,900	394,335	0.044%
Six Flags Entertainment	14,600	720,510	0.081%
Skechers U.S.A.	26,300	883,943	0.100%
SkyWest	2,530	137,354	0.015%
Sleep Number	10,600	498,200	0.056%
SLM Corporation	98,300	974,153	0.110%
SM Energy	20,700	362,043	0.041%
Snap Inc.	78,342	863,329	0.097%
SolarEdge Technologies	15,900	599,112	0.067%
Solaris Oilfield Infrastructure	33,300	547,452	0.062%
Sonic Automotive	13,320	197,269	0.022%
Sonoco Products	15,187	934,456	0.105%
Sorrento Therapeutics	11,296	53,656	0.006%
Sotheby's	7,813	294,941	0.033%
South Jersey Industries	14,140	453,470	0.051%
Southside Bancshares	15,890	528,025	0.059%
South State	8,204	560,661	0.063%
Southwestern Energy	26,100	122,409	0.014%
Southwest Gas Holdings	8,500	699,210	0.079%
Spark Energy	30,000	267,300	0.030%
Spark Therapeutics	9,836	1,120,124	0.126%
Spartan Motors	16,800	148,344	0.017%
Spartanash	3,700	58,719	0.007%
Spectrum Brands Holdings	3,500	191,730	0.022%
Spectrum Pharmaceuticals	48,300	516,327	0.058%
Speedway Motorsports	3,820	55,275	0.006%
Spire	5,010	412,273	0.046%
Spirit AeroSystems Holdings	17,400	1,592,622	0.179%
Spirit Airlines	10,100	533,886	0.060%
Spirit MTA REIT, REIT	18,180	117,988	0.013%
Spirit Realty Capital, REIT	10,160	403,657	0.045%
Splunk	29,000	3,613,400	0.407%
Sportsman's Warehouse Holdings	45,900	220,320	0.025%
Sprint	87,600	494,940	0.056%
Sprouts Farmers Market	19,900	428,646	0.048%
SPS Commerce	4,100	434,846	0.049%
SPX	12,705	442,007	0.050%
SPX FLOW	3,405	108,620	0.012%
Square	47,987	3,595,186	0.405%
SRC Energy	67,900	347,648	0.039%
SS&C Technologies Holdings	37,600	2,394,744	0.270%
STAG Industrial, REIT	21,900	649,335	0.073%
Stamps.com	2,600	211,666	0.024%
Standard Motor Products	7,250	355,975	0.040%
Starwood Property Trust, REIT	53,000	1,184,550	0.133%
State Auto Financial	10,770	354,548	0.040%
S&T Bancorp	12,800	505,984	0.057%
Steelcase	12,059	175,458	0.020%
Steel Dynamics	43,028	1,517,598	0.171%
Stepan	5,000	437,600	0.049%
Stericycle	14,300	778,206	0.088%
STERIS	13,891	1,778,465	0.200%
Sterling Bancorp	39,495	735,792	0.083%
Sterling Construction	14,800	185,296	0.021%
Steven Madden	13,050	441,612	0.050%
Stewart Information Services	8,280	353,473	0.040%
Stifel Financial	13,086	690,417	0.078%

Stock Yards Bancorp	12,681	428,745	0.048%
Stoneridge	14,100	406,926	0.046%
STORE Capital, REIT	19,300	646,550	0.073%
Strategic Education	5,425	712,357	0.080%
Sturm Ruger & Company	5,400	286,308	0.032%
Summit Hotel Properties, REIT	24,500	279,545	0.031%
Summit Materials	30,292	480,734	0.054%
SunCoke Energy	28,800	244,512	0.028%
Sun Communities, REIT	14,250	1,688,910	0.190%
Sun Hydraulics	7,900	367,429	0.041%
Sunstone Hotel Investors, REIT	36,974	532,426	0.060%
Superior Energy	73,000	340,910	0.038%
Supernus Pharmaceuticals	15,400	539,616	0.061%
Surmodics	8,050	350,014	0.039%
Sykes Enterprises	10,740	303,727	0.034%
Synaptics	6,275	249,431	0.028%
Syneos Health	9,800	507,248	0.057%
Synnex	4,600	438,794	0.049%
Synovus Financial	24,932	856,664	0.097%
Tableau Software	16,200	2,061,936	0.232%
Tactile Systems Technology	6,200	326,864	0.037%
Tailored Brands	13,350	104,664	0.012%
Tandem Diabetes Care	9,900	628,650	0.071%
Tanger Factory Outlet Centers, REIT	12,680	266,026	0.030%
Targa Resources	42,400	1,761,720	0.198%
Taubman Centers, REIT	10,700	565,816	0.064%
Taylor Morrison Home	15,800	280,450	0.032%
TCF Financial	47,100	974,499	0.110%
TD Ameritrade Holding	54,268	2,712,857	0.306%
Team	25,847	452,323	0.051%
Tech Data	6,580	673,858	0.076%
TEGNA	8,010	112,941	0.013%
Teladoc Health	18,300	1,017,480	0.115%
Teledyne Technologies	8,700	2,061,987	0.232%
Telephone & Data Systems	22,685	697,110	0.079%
Teligent	35,300	40,948	0.005%
Tempur Sealy International	8,650	498,846	0.056%
Tenet Healthcare	17,400	501,816	0.057%
Tennant	2,500	155,225	0.017%
Tenneco	9,250	204,980	0.023%
Teradata	18,651	814,116	0.092%
Teradyne	29,900	1,191,216	0.134%
Terex	16,000	514,080	0.058%
Terreno Realty, REIT	16,200	681,048	0.077%
Tesla	24,708	6,914,781	0.779%
Tetraphase Pharmaceuticals	163,600	219,224	0.025%
Tetra Tech	9,850	586,962	0.066%
TETRA Technologies	63,800	149,292	0.017%
Texas Capital Bancshares	9,000	491,310	0.055%
Texas Roadhouse	9,600	597,024	0.067%
TFS Financial	14,100	232,227	0.026%
The Cheesecake Factory	7,540	368,857	0.042%
The GEO Group, REIT	17,266	331,507	0.037%
The Hackett Group	8,100	127,980	0.014%
Theravance Biopharma	14,200	321,914	0.036%
Thermon Group Holdings	19,300	473,043	0.053%
The Trade Desk	5,200	1,029,340	0.116%
Third Point Reinsurance	24,750	256,905	0.029%
Thor Industries	13,100	817,047	0.092%
Timken	11,200	488,544	0.055%
TimkenSteel	25,500	276,930	0.031%
Titan International	2,850	17,015	0.002%
Titan Machinery	12,400	192,944	0.022%
Tivity Health	14,348	251,951	0.028%
TiVo	32,500	302,900	0.034%
T-Mobile US	60,000	4,146,000	0.467%
Toll Brothers	17,120	619,744	0.070%
Tompkins Financial	6,517	495,748	0.056%
TopBuild	6,100	395,402	0.045%
Toro	19,520	1,343,757	0.151%
Towne Bank/Portsmouth VA	15,678	388,031	0.044%
TransEnterix	141,300	336,294	0.038%

Transocean			88,000	766,480	0.086%
TransUnion			32,137	2,148,037	0.242%
Travelport Worldwide			16,700	262,691	0.030%
Tredegar			6,900	111,366	0.013%
TreeHouse Foods			17,143	1,106,581	0.125%
Trex			16,200	996,624	0.112%
Tribune Media			2,700	124,578	0.014%
Tribune Publishing			12,900	152,091	0.017%
TriCo Bancshares			4,000	157,160	0.018%
Trimble			38,824	1,568,490	0.177%
Trinet			11,200	669,088	0.075%
Trinity Industries			20,258	440,206	0.050%
Trinseo			4,700	212,910	0.024%
Tri Pointe			49,900	630,736	0.071%
Triumph Group			15,100	287,806	0.032%
TRP Government Reserve	2.49		28,100,741	28,100,741	3.166%
TrueBlue			8,700	205,668	0.023%
TrueCar			18,100	120,184	0.014%
Trustco Bank			41,850	324,756	0.037%
Trustmark			13,500	454,005	0.051%
TTEC Holdings			3,490	126,443	0.014%
TTM Technologies			21,050	246,917	0.028%
Tupperware Brands			10,420	266,544	0.030%
Tutor Perini			22,000	376,640	0.042%
Twilio			14,900	1,924,782	0.217%
Two Harbors Investment, REIT			30,572	413,639	0.047%
Tyler Technologies			7,000	1,430,800	0.161%
Ubiquiti Networks			4,400	658,724	0.074%
UGI			26,890	1,490,244	0.168%
Ultimate Software Group			5,312	1,753,651	0.198%
Ultragenyx Pharmaceutical			9,800	679,728	0.077%
UMB Financial			7,712	493,876	0.056%
UMH Properties, REIT			23,200	326,656	0.037%
Umpqua Bank			41,864	690,756	0.078%
UniFirst			2,200	337,700	0.038%
Union Bankshares			10,729	346,869	0.039%
Unisys			33,300	388,611	0.044%
Unit			20,500	291,920	0.033%
United Bankshares			12,800	463,872	0.052%
United Community Banks			18,596	463,598	0.052%
United Fire Group			9,000	393,390	0.044%
United Natural Foods			3,300	43,626	0.005%
United Therapeutics			9,100	1,068,067	0.120%
Unitil			4,100	222,097	0.025%
Uniti, REIT			29,700	332,343	0.037%
Univar			17,700	392,232	0.044%
Universal			4,640	267,403	0.030%
Universal Display			8,400	1,283,940	0.145%
Universal Electronics			7,400	274,910	0.031%
Universal Forest Products			9,870	295,014	0.033%
Universal Health Realty Income Trust, REIT			6,250	473,188	0.053%
Universal Insurance Holdings			11,400	353,400	0.040%
Univest Financial			11,500	281,290	0.032%
Uranium Energy			65,500	91,700	0.010%
Urban Edge Properties, REIT			6,000	114,000	0.013%
Urban Outfitters			14,100	417,924	0.047%
Urstadt Biddle Properties, REIT			13,700	282,768	0.032%
USA Truck			16,300	235,372	0.027%
U.S. Cellular			6,293	288,912	0.033%
US Ecology			4,700	263,106	0.030%
US Foods Holding			33,800	1,179,958	0.133%
USG			12,950	560,735	0.063%
US Global Investors			56,500	61,585	0.007%
US Silica Holdings			39,300	682,248	0.077%
U.S. Steel			41,100	801,039	0.090%
U.S. Treasury Bill	2.39	4/11/19	132,000	131,911	0.015%
U.S. Treasury Bill	2.36	6/13/19	1,590,000	1,582,310	0.178%
Vail Resorts			8,400	1,825,320	0.206%
Valley National Bancorp			26,700	255,786	0.029%
Valmont Industries			3,700	481,370	0.054%
Valvoline			42,987	797,839	0.090%
Vector Group			22,175	239,268	0.027%

Vectrus	4,744	126,143	0.014%
Veeva Systems	20,400	2,587,944	0.292%
Veoneer	16,400	375,068	0.042%
Verastem	44,400	131,424	0.015%
VEREIT, REIT	110,140	921,872	0.104%
Verint Systems	10,800	646,488	0.073%
Verso	16,700	357,714	0.040%
Versum Materials	9,100	457,821	0.052%
Viad	8,677	488,428	0.055%
ViaSat	7,000	542,500	0.061%
Viavi Solutions	48,500	600,430	0.068%
VICI Properties, REIT	49,200	1,076,496	0.121%
Virtusa	3,700	197,765	0.022%
Virtus Investment Partners	4,734	461,802	0.052%
Vishay Intertechnology	23,778	439,180	0.049%
Vishay Precision	9,383	320,992	0.036%
Vista Outdoor	7,600	60,876	0.007%
Visteon	6,200	417,570	0.047%
Vistra Energy	48,730	1,268,442	0.143%
VMware	12,000	2,166,120	0.244%
Vonage Holdings	47,700	478,908	0.054%
Voya Financial	34,100	1,703,636	0.192%
Wabash National	14,700	199,185	0.022%
WABCO Holdings	12,200	1,608,326	0.181%
Waddell & Reed Financial	21,740	375,885	0.042%
WageWorks	11,800	445,568	0.050%
Walker & Dunlop	7,900	402,189	0.045%
Washington Federal	17,968	519,096	0.058%
Washington Prime, REIT	69,759	394,138	0.044%
Washington Real Estate Investment Trust, REIT	15,400	437,052	0.049%
Watsco	5,400	773,334	0.087%
Watts Water Technologies	5,050	408,141	0.046%
WaVe Life Sciences	8,800	341,880	0.039%
Wayfair	12,200	1,811,090	0.204%
WD-40	1,900	321,936	0.036%
Weatherford International	9,400	6,561	0.001%
Webster Financial	18,410	932,835	0.105%
Weight Watchers	14,300	288,145	0.032%
Weingarten Realty Investors, REIT	13,440	394,733	0.044%
Welbilt	25,600	419,328	0.047%
Wendy's	35,040	626,866	0.071%
Werner Enterprises	2,853	97,430	0.011%
WesBanco	16,405	652,099	0.073%
WESCO International	5,451	288,958	0.033%
WestAmerica Bank	4,846	299,483	0.034%
West Bancorporation	13,000	268,840	0.030%
Western Alliance Bancorp	25,800	1,058,832	0.119%
Western Asset Mortgage Capital, REIT	38,422	393,057	0.044%
Western New England Bancorp	13,100	120,913	0.014%
Westlake Chemical	6,142	416,796	0.047%
West Pharmaceutical Services	13,148	1,448,910	0.163%
WEX	6,600	1,267,134	0.143%
White Mountains Insurance Group	957	885,684	0.100%
Whiting Petroleum	9,325	243,756	0.027%
Willamette Valley Vineyards	10,850	78,229	0.009%
Williams-Sonoma	16,000	900,320	0.101%
Willis Lease Finance	6,500	275,535	0.031%
Wingstop	5,200	395,356	0.045%
Winnebago	9,920	309,008	0.035%
Wintrust Financial	7,050	474,677	0.053%
Wolverine World Wide	9,300	332,289	0.037%
Woodward	8,700	825,543	0.093%
Workday	28,300	5,457,655	0.615%
World Fuel Services	12,200	352,458	0.040%
Worldpay	55,563	6,306,401	0.710%
World Wrestling Entertainment	10,800	937,224	0.106%
Worthington Industries	10,963	409,139	0.046%
WP Carey, REIT	24,300	1,903,419	0.214%
WPX Energy	69,300	908,523	0.102%
W. R. Berkley	11,572	980,380	0.110%
W. R. Grace	10,700	835,028	0.094%
Wright Medical	15,225	478,826	0.054%

WSFS Financial	18,739	723,325	0.081%
W&T Offshore	43,200	298,080	0.034%
Wyndham destinations	8,800	356,312	0.040%
Wyndham Hotels & Resorts	13,200	659,868	0.074%
Xencor	19,200	596,352	0.067%
Xenia Hotels & Resorts, REIT	20,900	457,919	0.052%
XOMA	23,633	292,577	0.033%
Xperi	1,300	30,420	0.003%
XPO Logistics	20,300	1,090,922	0.123%
Yelp	18,000	621,000	0.070%
YRC Worldwide	75,488	505,015	0.057%
Zayo Group Holdings	30,100	855,442	0.096%
Zebra Technologies	8,325	1,744,337	0.196%
Zedge	4,980	8,864	0.001%
Zendesk	22,300	1,895,500	0.214%
Zillow	10,741	367,342	0.041%
Zillow	24,582	853,979	0.096%
Zynerba Pharmaceuticals	83,800	454,196	0.051%
Zynga	137,537	733,072	0.083%

Total Investments in Securities **998,425,891**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 6/19	317	6/21/2019	24,469,230	(64,739)	2.756%
S&P MID 400 EMINI FUT 6/19	35	6/21/2019	6,653,500	53,430	0.750%

Total Futures Contracts **(11,310)**

NET ASSETS **887,716,763**

NET ASSET VALUE PER SHARE

Extended Equity Market Index Fund Shares **27.76**

(\$887,716,763 / 31,983,265 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.