

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1-800-Flowers.com			22,468	424,196	0.047%
1st Source			7,052	327,213	0.036%
22nd Century			140,400	293,436	0.032%
2U			16,300	613,532	0.067%
3D Systems			12,650	115,115	0.013%
8x8			20,300	489,230	0.054%
AAON			7,990	400,938	0.044%
Aaron's			13,935	855,748	0.094%
Abercrombie & Fitch			18,800	301,552	0.033%
ABM Industries			9,350	374,000	0.041%
Abraxas Petroleum			77,800	80,134	0.009%
Acadia Healthcare			17,400	608,130	0.067%
ACADIA Pharmaceuticals			22,000	588,060	0.065%
Acadia Realty Trust, REIT			19,550	535,084	0.059%
Acceleron Pharma			10,900	447,772	0.049%
Acco Brands			5,000	39,350	0.004%
ACI Worldwide			19,500	669,630	0.074%
Aclaris Therapeutics			29,200	63,948	0.007%
Acorda Therapeutics			5,100	39,117	0.004%
Acuity Brands			5,700	786,087	0.086%
Adamas Pharmaceuticals			58,400	362,080	0.040%
Adams Resources & Energy			2,500	85,700	0.009%
Adient			36,000	873,720	0.096%
Adtalem Global Education			8,100	364,905	0.040%
ADTRAN			22,573	344,238	0.038%
Advanced Disposal Services			4,500	143,595	0.016%
Advanced Energy Industries			9,950	559,887	0.061%
AECOM			31,022	1,174,183	0.129%
Aegion			7,350	135,240	0.015%
Aerie Pharmaceuticals			13,500	398,925	0.044%
Aerohive Networks			17,100	75,753	0.008%
Aerojet Rocketdyne Holdings			12,510	560,073	0.062%
Aerovironment			6,300	357,651	0.039%
AGCO			12,750	989,018	0.109%
Agenus			30,800	92,400	0.010%
Agilysys			8,652	185,758	0.020%
Agios Pharmaceuticals			10,100	503,788	0.055%
AG Mortgage Investment Trust, REIT			24,500	389,550	0.043%
AGNC Investment, REIT			117,074	1,969,185	0.216%
Agree Realty, REIT			13,000	832,650	0.091%
AgroFresh Solutions			2,200	3,322	0.000%
Aimmune Therapeutics			19,800	412,236	0.045%
Aircastle			3,500	74,410	0.008%
Air Lease			13,500	558,090	0.061%
Akebia Therapeutics			18,212	88,146	0.010%
Akorn			93,800	483,070	0.053%
AK Steel			25,300	59,961	0.007%
Alarm.com Holdings			12,800	684,800	0.075%
Albany International			7,803	646,947	0.071%
Alcoa			26,200	613,342	0.067%
Alexander & Baldwin, REIT			3,350	77,385	0.008%
Alexander's, REIT			700	259,210	0.028%
Alico			1,888	57,282	0.006%
Alkermes			32,000	721,280	0.079%
Alleghany			2,618	1,783,146	0.196%
Allegheny Technologies			23,100	582,120	0.064%
Allegiant Travel			2,900	416,150	0.046%
ALLETE			11,682	972,059	0.107%
Allison Transmission Holdings			20,900	968,715	0.106%
Allscripts Healthcare Solutions			9,400	109,322	0.012%
Ally Financial			89,900	2,786,001	0.306%
Alnylam Pharmaceuticals			19,700	1,429,432	0.157%
Alteryx			3,300	360,096	0.040%
Altice USA			25,900	630,665	0.069%
Altisource Portfolio Solutions			8,900	174,974	0.019%

Altra Industrial Motion	4,900	175,812	0.019%
AMC Networks	9,000	490,410	0.054%
Amedisys	6,900	837,729	0.092%
AMERCO	1,300	492,115	0.054%
American Assets Trust, REIT	9,000	424,080	0.047%
American Campus Communities, REIT	22,526	1,039,800	0.114%
American Eagle Outfitters	48,780	824,382	0.091%
American Equity Investment Life	14,600	396,536	0.044%
American Financial Group	10,610	1,087,207	0.119%
American Homes 4 Rent, REIT	60,400	1,468,324	0.161%
American Public Education	9,200	272,136	0.030%
American States Water Company	9,800	737,352	0.081%
American Vanguard	5,066	78,067	0.009%
Americold Realty Trust, REIT	23,431	759,633	0.083%
Ameris Bancorp	9,100	356,629	0.039%
Amicus Therapeutics	12,400	154,752	0.017%
Amkor Technology	14,120	105,335	0.012%
Amneal Pharmaceuticals	13,100	93,927	0.010%
AMN Healthcare Services	13,005	705,521	0.077%
Andersons	9,350	254,694	0.028%
ANGI Homeservices	35,400	460,554	0.051%
Angiodynamics	24,200	476,498	0.052%
Anixter International	2,800	167,188	0.018%
Annaly Capital Management, REIT	221,720	2,024,304	0.222%
Antero Resources	16,300	90,139	0.010%
Anworth Mortgage Asset, REIT	103,400	391,886	0.043%
Apergy	11,700	392,418	0.043%
Apogee Enterprises	7,700	334,488	0.037%
Apollo Commercial Real Estate Finance, REIT	17,543	322,616	0.035%
Appian	13,300	479,731	0.053%
Apple Hospitality REIT, REIT	26,700	423,462	0.047%
Applied Industrial Technologies	2,762	169,946	0.019%
Approach Resources	28,400	8,236	0.001%
AptarGroup	10,460	1,300,596	0.143%
Aqua America	28,932	1,196,917	0.131%
AquaBounty Technologies	2,617	8,034	0.001%
Aramark	43,600	1,572,216	0.173%
ArcBest	4,200	118,062	0.013%
Arch Capital Group	56,100	2,080,188	0.228%
Arch Coal	3,900	367,419	0.040%
Archrock	10,367	109,890	0.012%
Arcosa	6,752	254,078	0.028%
Arena Pharmaceuticals	6,900	404,547	0.044%
Ares Commercial Real Estate, REIT	24,200	359,612	0.039%
Argo Group International Holdings	11,287	835,802	0.092%
Arlo Technologies	37,452	150,183	0.016%
ARMOUR Residential REIT, REIT	425	7,922	0.001%
Armstrong Flooring	12,849	126,563	0.014%
Armstrong Worldwide Industries	9,000	874,800	0.096%
Array BioPharma	46,900	2,172,877	0.239%
Arrow Electronics	12,275	874,839	0.096%
Arrow Financial	6,801	236,199	0.026%
Arrowhead Pharmaceuticals	34,800	922,200	0.101%
Asbury Automotive Group	3,340	281,696	0.031%
A. Schulman	6,713	3,511	0.000%
ASGN	8,950	542,370	0.060%
Ashford	1,249	39,706	0.004%
Ashford Hospitality Trust, REIT	23,100	68,607	0.008%
Ashland Global Holdings	8,000	639,760	0.070%
Aspen Technology	15,500	1,926,340	0.212%
Associated Banc-Corp	30,627	647,455	0.071%
Assured Guaranty	17,500	736,400	0.081%
Asta Funding	4,330	30,483	0.003%
Astec Industries	5,700	185,592	0.020%
Asure Software	36,400	299,572	0.033%
Athene Holding	15,400	663,124	0.073%
Atlantic Capital Bancshares	2,500	42,800	0.005%
Atlantic Union Bankshares	10,729	379,056	0.042%
Atlanticus Holdings	4,045	16,382	0.002%
Atlas Air Worldwide	7,500	334,800	0.037%
Autoliv	14,400	1,015,344	0.111%
Autonation	7,200	301,968	0.033%

Avalara	3,769	272,122	0.030%
Avangrid	15,900	802,950	0.088%
Avanos Medical	10,042	437,932	0.048%
Avantor	27,081	516,976	0.057%
Avaya Holdings	20,500	244,155	0.027%
Avis Budget Group	9,900	348,084	0.038%
Avista	12,890	574,894	0.063%
Avnet	21,950	993,677	0.109%
AVX	4,202	69,753	0.008%
Aware Inc/MA	12,000	39,840	0.004%
AXA Equitable Holdings	32,591	681,152	0.075%
Axalta Coating Systems	37,000	1,101,490	0.121%
Axis Capital Holdings	18,800	1,121,420	0.123%
Axon Enterprise	14,760	947,740	0.104%
Axos Financial	19,400	528,650	0.058%
AZZ	8,400	386,568	0.042%
Badger Meter	2,900	173,101	0.019%
Balchem	6,500	649,805	0.071%
Banc First	9,800	545,468	0.060%
Banc of California	30,800	430,276	0.047%
Bancorp	27,800	247,976	0.027%
BancorpSouth Bank	14,575	423,258	0.046%
Bank of Hawaii	6,266	519,514	0.057%
Bank OZK	14,200	427,278	0.047%
BankUnited	25,300	853,622	0.094%
Banner	9,373	507,548	0.056%
Bar Harbor Bankshares	4,021	106,918	0.012%
Barnes Group	8,900	501,426	0.055%
Beacon Roofing Supply	2,600	95,472	0.010%
Bed Bath & Beyond	26,500	307,930	0.034%
Belden	10,663	635,195	0.070%
Benchmark Electronics	7,900	198,448	0.022%
Benefitfocus	11,200	304,080	0.033%
Berry Global	18,200	957,138	0.105%
BGC Partners	77,700	406,371	0.045%
B&G Foods	19,700	409,760	0.045%
Big Lots	7,200	205,992	0.023%
Biohaven Pharmaceutical Holding	8,329	364,727	0.040%
BioMarin Pharmaceutical	31,690	2,714,249	0.298%
Bio-Rad Laboratories	3,000	937,770	0.103%
Bio-Techne	5,900	1,230,091	0.135%
BioTelemetry	2,600	125,190	0.014%
BJ's Restaurants	3,533	155,240	0.017%
BJ s Wholesale Club Holdings	11,500	303,600	0.033%
Blackbaud	9,100	759,850	0.083%
Black Hills	5,340	417,428	0.046%
Black Knight	22,052	1,326,428	0.146%
Blackline	3,504	187,499	0.021%
Blackstone Mortgage Trust, REIT	23,700	843,246	0.093%
Bloomin Brands	3,700	69,967	0.008%
Blucora	13,100	397,847	0.044%
Bluebird Bio	7,400	941,280	0.103%
Blueprint Medicines	12,600	1,188,558	0.131%
Bluerock Residential Growth REIT, REIT	14,100	165,675	0.018%
Boise Cascade	9,200	258,612	0.028%
BOK Financial	4,560	344,189	0.038%
Bonanza Creek Energy	9,700	202,536	0.022%
Booz Allen Hamilton	26,900	1,781,049	0.196%
Boston Beer	1,500	566,640	0.062%
Boston Private Financial	27,599	333,120	0.037%
Bottomline Technologies	9,700	429,128	0.047%
Box	20,600	362,766	0.040%
Boyd Gaming	15,700	422,958	0.046%
Brady	9,700	478,404	0.053%
Brandywine Realty Trust, REIT	33,343	477,472	0.052%
Bright Horizons Family Solutions	9,100	1,372,917	0.151%
Brighthouse Financial	12,100	443,949	0.049%
Brinker	9,779	384,804	0.042%
Brinks Company	9,549	775,188	0.085%
Brixmor Property, REIT	25,400	454,152	0.050%
Brookdale Senior Living	66,600	480,186	0.053%
Brookline Bancorp	24,129	371,104	0.041%

Brooks Automation	20,600	798,250	0.088%
Brown & Brown	26,000	871,000	0.096%
Bruker	28,550	1,426,073	0.157%
Brunswick	14,400	660,816	0.073%
Builders FirstSource	24,900	419,814	0.046%
Bunge Limited	28,602	1,593,417	0.175%
Burlington Stores	14,400	2,450,160	0.269%
BWX Technologies	22,775	1,186,578	0.130%
Cable One	990	1,159,280	0.127%
Cabot	12,350	589,219	0.065%
Cabot Microelectronics	6,342	698,127	0.077%
CACI International	4,500	920,655	0.101%
Cadence BanCorp	26,818	557,814	0.061%
Caesars Entertainment	101,300	1,197,366	0.131%
CalAmp	15,000	175,200	0.019%
Caleres	3,830	76,294	0.008%
California Resources	10,300	202,704	0.022%
California Water Service Group	8,850	448,076	0.049%
Callon Petroleum	80,750	532,143	0.058%
Cal-Maine Foods	4,700	196,084	0.022%
Cambrex	8,410	393,672	0.043%
Camden National	4,800	220,176	0.024%
Camden Property Trust, REIT	14,700	1,534,533	0.169%
Cantel Medical	7,100	572,544	0.063%
Canterbury Park Holding	24,781	305,798	0.034%
Capital Senior Living	16,500	82,995	0.009%
Capitol Federal Financial	28,244	388,920	0.043%
Cara Therapeutics	11,100	238,650	0.026%
Cardiovascular Systems	15,200	652,536	0.072%
CareTrust REIT, REIT	15,200	361,456	0.040%
Carlisle Companies	9,420	1,322,662	0.145%
Carpenter Technology	8,200	393,436	0.043%
Carriage Services	7,200	136,872	0.015%
Carrizo Oil & Gas	22,600	226,452	0.025%
Cars.com	10,300	203,116	0.022%
Carters	7,200	702,288	0.077%
Carvana	2,884	180,510	0.020%
Casella Waste Systems	11,275	446,828	0.049%
Casey's General Stores	6,800	1,060,732	0.116%
CASI Pharmaceuticals	24,500	78,400	0.009%
Catalent	24,400	1,322,724	0.145%
Cathay Bancorp	13,056	468,841	0.051%
Cato	21,900	269,808	0.030%
Cavco Industries	1,100	173,294	0.019%
CBIZ	23,350	457,427	0.050%
Cboe Global Markets	2,031	210,473	0.023%
CDK Global	29,600	1,463,424	0.161%
CDW Corp/DE	25,800	2,863,800	0.314%
Cedar Realty Trust, REIT	21,500	56,975	0.006%
Celsion	60,200	109,564	0.012%
Centennial Resource Development	48,900	371,151	0.041%
CenterState Bank	18,810	433,194	0.048%
Central Garden & Pet	13,800	340,032	0.037%
Century Aluminum	50,700	350,337	0.038%
Century Bancorp	4,050	355,995	0.039%
Charles & Colvard	2,868	4,531	0.000%
Charles River Laboratories International	6,800	964,920	0.106%
Chart Industries	11,000	845,680	0.093%
Chase	2,550	274,482	0.030%
Chefs' Warehouse	8,400	294,588	0.032%
Chegg	13,000	501,670	0.055%
Chemed	2,600	938,184	0.103%
Chemical Financial	14,014	576,116	0.063%
Chemours	32,500	780,000	0.086%
Cheniere Energy	36,600	2,505,270	0.275%
Cherry Hill Mortgage Investment, REIT	19,400	310,400	0.034%
Chesapeake Energy	155,197	302,634	0.033%
Chesapeake Utilities	7,600	722,152	0.079%
Chico's	36,600	123,342	0.014%
Children's Place	4,150	395,827	0.043%
Chimera Investment, REIT	48,420	913,685	0.100%
Choice Hotels International	6,700	582,967	0.064%

Churchill Downs	8,100	932,067	0.102%
Ciena	17,400	715,662	0.079%
CIM Commercial Trust, REIT	284	5,856	0.001%
Cincinnati Bell	16,300	80,685	0.009%
Cinemark Holdings	17,900	646,190	0.071%
Cirrus Logic	17,540	766,498	0.084%
CIT Group	19,500	1,024,530	0.113%
Citizens	15,133	110,471	0.012%
Citizens & Northern	2,222	58,505	0.006%
City Holding Company	8,250	629,145	0.069%
City Office REIT	34,100	408,859	0.045%
C&J Energy Services	19,100	224,998	0.025%
Clean Harbors	9,600	682,560	0.075%
Clear Channel Outdoor Holdings	63,000	297,360	0.033%
Clearwater Paper	9,388	173,584	0.019%
Clearway Energy	20,100	338,886	0.037%
Cleveland-Cliffs	56,200	599,654	0.066%
Cloudera	30,800	162,008	0.018%
Clovis Oncology	7,300	108,551	0.012%
CNA Financial	8,500	400,095	0.044%
CNO Financial Group	26,900	448,692	0.049%
CNX Resources	45,800	334,798	0.037%
Coca-Cola Consolidated	2,150	643,388	0.071%
Cogent Communications Holdings	9,500	563,920	0.062%
Cognex	32,400	1,554,552	0.171%
Cohen & Steers	7,700	396,088	0.043%
Coherent	4,500	613,665	0.067%
Coherus Biosciences	36,900	815,490	0.090%
Cohu	24,700	381,121	0.042%
Colfax	14,800	414,844	0.046%
Collegium Pharmaceutical	31,600	415,540	0.046%
Colony Capital, REIT	43,534	217,670	0.024%
Columbia Banking System	13,850	501,093	0.055%
Columbia Property Trust, REIT	9,700	201,178	0.022%
Columbia Sportswear	4,462	446,914	0.049%
Comfort Systems USA	9,406	479,612	0.053%
Commerce Bancshares	16,027	956,171	0.105%
Commercial Metals	27,700	494,445	0.054%
CommScope Holding	23,000	361,790	0.040%
Community Bank System	8,828	581,236	0.064%
Community Trust Bancorp	8,672	366,739	0.040%
Commvault Systems	8,900	441,618	0.048%
Compass Minerals	7,500	412,125	0.045%
Comtech Telecommunications	6,460	181,591	0.020%
Conduent	55,900	536,081	0.059%
ConMed	6,050	517,699	0.057%
Connecticut Water Service	6,350	442,722	0.049%
ConnectOne Bancorp	17,083	387,101	0.043%
Conns	16,100	286,902	0.032%
CONSOL Energy	7,800	207,558	0.023%
Consolidated Communications	40,725	200,774	0.022%
Continental Resources	20,600	867,054	0.095%
Cooper-Standard Holdings	2,700	123,714	0.014%
Cooper Tire	3,300	104,115	0.011%
Corbus Pharmaceuticals Holdings	46,800	324,324	0.036%
CoreCivic, REIT	21,291	442,001	0.049%
Core Laboratories	5,280	276,038	0.030%
CoreLogic	19,530	816,940	0.090%
Core-Mark Holding	12,990	515,963	0.057%
CorEnergy Infrastructure Trust, REIT	10,240	406,118	0.045%
CoreSite Realty, REIT	8,400	967,428	0.106%
Cornerstone Building Brands	17,600	102,608	0.011%
Cornerstone OnDemand	11,100	643,023	0.071%
Corporate Office Properties Trust, REIT	8,200	216,234	0.024%
CorVel	5,750	500,308	0.055%
CoStar Group	6,202	3,436,280	0.377%
Coupa Software	12,500	1,582,625	0.174%
Cousins Properties, REIT	19,031	688,351	0.076%
Covanta Holding	23,604	422,748	0.046%
Covetrus	17,401	425,628	0.047%
Cowen	18,924	325,304	0.036%
Cracker Barrel Old Country Store	4,400	751,212	0.082%

Craft Brew Alliance	10,300	144,097	0.016%
CRA International	5,050	193,567	0.021%
Crane	8,041	670,941	0.074%
Credit Acceptance	1,400	677,362	0.074%
Cree	15,200	853,936	0.094%
Crocs	18,200	359,450	0.039%
Cross Country Healthcare	18,000	168,840	0.019%
Crown Holdings	24,150	1,475,565	0.162%
CryoLife	11,450	342,699	0.038%
CSG Systems International	10,300	502,949	0.055%
CTS	13,250	365,435	0.040%
CubeSmart, REIT	47,000	1,571,680	0.173%
Cubic	5,100	328,848	0.036%
Cullen/Frost Bankers	9,950	931,917	0.102%
Curtiss-Wright	8,000	1,017,040	0.112%
CVB Financial	13,106	275,619	0.030%
CVR Energy	9,400	469,906	0.052%
Cyberoptics	5,000	81,150	0.009%
Cyclerion therapeutics	2,680	30,686	0.003%
Cypress Semiconductor	70,150	1,560,136	0.171%
CyrusOne, REIT	27,300	1,575,756	0.173%
Dana	22,600	450,644	0.049%
Darling Ingredients	31,600	628,524	0.069%
Dave & Buster's Entertainment	10,100	408,747	0.045%
Dawson Geophysical	369	923	0.000%
Deckers Outdoor	2,600	457,522	0.050%
Delek US Holdings	5,743	232,706	0.026%
Dell Technologies	29,297	1,488,288	0.163%
Delphi Technologies	8,200	164,000	0.018%
Deluxe	5,628	228,834	0.025%
Denny's	23,700	486,561	0.053%
Designer Brands	8,600	164,862	0.018%
Dexcom	18,200	2,727,088	0.299%
Diamond Offshore Drilling	27,028	239,738	0.026%
DiamondRock Hospitality, REIT	45,351	468,929	0.051%
Dick's Sporting Goods	8,800	304,744	0.033%
Digi International	9,060	114,881	0.013%
Digirad	3,960	27,364	0.003%
Dillard's	6,700	417,276	0.046%
Dine Brands Global	5,400	515,538	0.057%
Diodes	11,050	401,889	0.044%
Diplomat Pharmacy	12,100	73,689	0.008%
DMC Global	9,000	570,150	0.063%
Dolby Laboratories	8,640	558,144	0.061%
Domino's Pizza	8,164	2,271,878	0.249%
Domtar	11,016	490,542	0.054%
Donaldson	18,842	958,304	0.105%
Donnelley Financial Solutions	8,375	111,723	0.012%
Dorman Products	4,900	426,986	0.047%
Douglas Dynamics	5,600	222,824	0.024%
Douglas Emmett, REIT	28,200	1,123,488	0.123%
Dril-Quip	8,200	393,600	0.043%
Dropbox	29,560	740,478	0.081%
DSP Group	21,490	308,596	0.034%
Ducommun	5,800	261,406	0.029%
Dunkin Brands	15,300	1,218,798	0.134%
DURECT	81,600	53,203	0.006%
DXP Enterprises	8,100	306,909	0.034%
Dycom Industries	6,163	362,816	0.040%
Dynavax Technologies	12,600	50,274	0.006%
Dynex Capital, REIT	21,899	366,808	0.040%
Eagle Bancorp	11,500	622,495	0.068%
Eagle Materials	9,870	914,949	0.100%
EastGroup Properties, REIT	8,750	1,014,825	0.111%
East West Bancorp	24,700	1,155,219	0.127%
Eaton Vance	16,966	731,744	0.080%
Echostar	11,344	502,766	0.055%
Ecology & Environment	205	2,235	0.000%
Edgewell Personal Care	10,250	276,238	0.030%
E-Health	6,300	542,430	0.060%
Elanco Animal Health	66,284	2,240,399	0.246%
Eldorado Resorts	13,600	626,552	0.069%

Electronics For Imaging	10,300	380,173	0.042%
Element Solutions	45,600	471,504	0.052%
EMC Insurance Group	5,454	196,508	0.022%
EMCOR Group	9,860	868,666	0.095%
Emergent BioSolutions	9,100	439,621	0.048%
Empire State Realty Trust, REIT	13,300	196,973	0.022%
Encompass Health	15,700	994,752	0.109%
Encore Capital	8,200	277,734	0.030%
Endo International	56,200	231,544	0.025%
Energizer Holdings	13,550	523,572	0.057%
Energous	93,900	410,343	0.045%
EnerSys	9,400	643,900	0.071%
Ennis Business Forms	11,357	233,046	0.026%
EnPro Industries	5,350	341,544	0.038%
Ensco Rowan	53,535	456,654	0.050%
Ensign Group	15,200	865,184	0.095%
Enstar	1,400	243,992	0.027%
Entegris	25,977	969,462	0.106%
Envestnet	8,500	581,145	0.064%
EPAM Systems	10,900	1,886,790	0.207%
ePlus	3,200	220,608	0.024%
EPR Properties, REIT	14,680	1,094,981	0.120%
EQT	41,400	654,534	0.072%
Equitrans Midstream	41,600	819,936	0.090%
Equity Commonwealth, REIT	22,176	721,164	0.079%
Equity LifeStyle Properties, REIT	18,340	2,225,376	0.244%
Erie Indemnity	1,500	381,420	0.042%
ESCO Technologies	9,140	755,147	0.083%
Esperion Therapeutics	6,800	316,336	0.035%
Essent	21,400	1,005,586	0.110%
Etsy	21,000	1,288,770	0.142%
Euronet Worldwide	11,350	1,909,524	0.210%
Everbridge	2,087	186,620	0.020%
Evercore	7,500	664,275	0.073%
Everi Holdings	36,700	437,831	0.048%
Everspin Technologies	10,200	66,504	0.007%
EVERTEC	3,000	98,100	0.011%
Evolent Health	17,100	135,945	0.015%
EW Scripps	9,845	150,530	0.017%
Exact Sciences	26,623	3,142,579	0.345%
Exelixis	58,490	1,249,931	0.137%
Exlservice Holdings	5,800	383,554	0.042%
Exponent	14,200	831,268	0.091%
Express	166,000	453,180	0.050%
Extended Stay America	36,900	623,241	0.068%
Exterran	14,083	200,260	0.022%
Extraction Oil & Gas	73,600	318,688	0.035%
EZCORP	26,100	247,167	0.027%
Fabrinet	13,800	685,446	0.075%
FactSet Research Systems	6,500	1,862,640	0.205%
Fair Isaac	3,785	1,188,566	0.131%
Farmer Bros.	7,000	114,590	0.013%
FARO Technologies	5,500	289,190	0.032%
FBL Financial	3,542	225,980	0.025%
Fdo Holdings	13,000	544,700	0.060%
Federal Agricultural Mortgage	4,900	356,034	0.039%
Federal Signal	10,600	283,550	0.031%
Federated Investors	6,400	208,000	0.023%
Ferro	25,760	407,008	0.045%
FibroGen	20,500	926,190	0.102%
Fiesta Restaurant	15,100	198,414	0.022%
Finisar	16,600	379,642	0.042%
FireEye	27,600	408,756	0.045%
First American Financial	24,630	1,322,631	0.145%
First Bancorp North Carolina	10,375	377,858	0.041%
First BanCorp-Puerto Rico	27,200	300,288	0.033%
First Busey	14,991	395,912	0.043%
FirstCash	9,438	943,989	0.104%
First Citizens BancShares	1,470	661,897	0.073%
First Commonwealth Financial	33,700	453,939	0.050%
First Community	11,200	378,112	0.042%
First Data	93,100	2,520,217	0.277%

First Financial	5,350	214,856	0.024%
First Financial Bancorp	20,572	498,254	0.055%
First Financial Bankshares	20,376	627,377	0.069%
First Hawaiian	6,500	168,155	0.018%
First Horizon National	55,500	828,615	0.091%
First Industrial Realty, REIT	12,200	448,228	0.049%
First Merchants	11,813	447,713	0.049%
First Midwest Bancorp	17,893	366,270	0.040%
First Solar	17,000	1,116,560	0.123%
First United	4,211	82,999	0.009%
Five9	15,100	774,479	0.085%
Five Below	12,000	1,440,240	0.158%
Five Star Senior Living	5,118	2,359	0.000%
Flexion Therapeutics	6,100	75,030	0.008%
Flowers Foods	24,183	562,738	0.062%
Fluor	12,309	414,690	0.046%
Flushing Financial	9,825	218,115	0.024%
FNB	57,567	677,564	0.074%
FNF	55,193	2,224,278	0.244%
Forestar Group	921	18,006	0.002%
Forrester Research	4,100	192,823	0.021%
Fox Factory Holding	7,500	618,825	0.068%
Franklin Electric	5,400	256,500	0.028%
Franklin Street Properties, REIT	21,400	157,932	0.017%
Fred's	77,300	38,001	0.004%
Freightcar America	15,700	92,159	0.010%
Fresh Del Monte Produce	6,500	175,175	0.019%
frontdoor	12,050	524,778	0.058%
FRP Holdings	2,300	128,271	0.014%
FTI Consulting	7,295	611,613	0.067%
Fulton Financial	19,102	312,700	0.034%
GAMCO Investors	900	17,253	0.002%
GameStop	10,600	57,982	0.006%
Gaming & Leisure Properties, REIT	46,657	1,818,690	0.200%
Gardner denver Holdings	17,200	595,120	0.065%
GATX	6,650	527,279	0.058%
GCI Liberty	23,762	1,460,413	0.160%
GCP Applied Technologies	14,800	335,072	0.037%
Generac Holdings	10,300	714,923	0.079%
Genesco	5,300	224,137	0.025%
Genesee & Wyoming	7,618	761,800	0.084%
Genie Energy	16,842	179,367	0.020%
GenMark Diagnostics	58,979	382,774	0.042%
Genomic Health	8,800	511,896	0.056%
Genpact	31,700	1,207,453	0.133%
Gentex	48,720	1,198,999	0.132%
Gentherm	10,200	426,666	0.047%
Genworth Financial	133,000	493,430	0.054%
German American Bancorp	6,733	202,798	0.022%
Getty Realty, REIT	20,643	634,979	0.070%
Glacier Bancorp	15,812	641,177	0.070%
Gladstone Land, REIT	32,000	368,960	0.041%
Glatfelter	13,800	232,944	0.026%
Glaukos	6,800	512,720	0.056%
Global Blood Therapeutics	16,900	888,940	0.098%
Global Net Lease, REIT	22,333	438,173	0.048%
Global Self Storage, REIT	31,400	118,064	0.013%
Globus Medical	21,100	892,530	0.098%
Glu Mobile	51,400	369,052	0.041%
GMS	26,285	578,270	0.063%
GoDaddy	34,600	2,427,190	0.267%
Gold Resource	87,600	296,088	0.033%
Goodyear Tire & Rubber	18,298	279,959	0.031%
GoPro	45,000	245,700	0.027%
Graco	29,054	1,457,930	0.160%
Graham	5,250	106,103	0.012%
Graham Holdings	890	614,127	0.067%
Grand Canyon Education	7,900	924,458	0.102%
Granite Construction	12,546	604,466	0.066%
Granite Point Mortgage Trust, REIT	15,292	293,453	0.032%
Graphic Packaging Holding	42,413	592,934	0.065%
Great Western Bancorp	11,600	414,352	0.046%

Greenbrier Companies	7,200	218,880	0.024%
Green Dot	7,100	347,190	0.038%
Greif	4,900	159,495	0.018%
Griffon	11,900	201,348	0.022%
Groupon	51,800	185,444	0.020%
Group One Automotive	4,200	343,938	0.038%
GrubHub	20,600	1,606,594	0.176%
GTT Communications	16,900	297,440	0.033%
Guardant Health	4,000	345,320	0.038%
Guess ?	11,620	187,663	0.021%
Guidewire Software	18,500	1,875,530	0.206%
Gulfport Energy	43,300	212,603	0.023%
Habit Restaurants	41,400	434,286	0.048%
Haemonetics	10,400	1,251,536	0.137%
Hain Celestial Group	11,000	240,900	0.026%
Halozyme Therapeutics	28,900	496,502	0.055%
Hancock Whitney	13,835	554,230	0.061%
Hanover Insurance Group	8,320	1,067,456	0.117%
Harsco	1,960	53,782	0.006%
Harvard Bioscience	4,800	9,600	0.001%
Hawaiian Airlines	15,600	427,908	0.047%
Hawaiian Electric Industries	30,000	1,306,500	0.143%
Haynes International	2,200	69,982	0.008%
H.B. Fuller	7,540	349,856	0.038%
HD Supply Holdings	37,000	1,490,360	0.164%
Healthcare Realty Trust, REIT	26,880	841,882	0.092%
Healthcare Services	15,250	462,380	0.051%
Healthcare Trust of America, REIT	52,150	1,430,475	0.157%
HealthEquity	11,800	771,720	0.085%
Health Insurance Innovations	7,200	186,624	0.020%
HealthStream	12,400	320,664	0.035%
Heartland Express	9,623	173,888	0.019%
Hecla Mining	204,200	367,560	0.040%
H&E Equipment Services	11,300	328,717	0.036%
HEICO	10,271	1,374,363	0.151%
HEICO	10,225	1,056,958	0.116%
Heidrick & Struggles International	10,658	319,420	0.035%
Helen of Troy Limited	5,100	666,009	0.073%
Helios Technologies	7,900	366,639	0.040%
Herbalife Nutrition	22,000	940,720	0.103%
Herc Holdings	3,855	176,675	0.019%
Herman Miller	9,950	444,765	0.049%
Heron Therapeutics	21,600	401,544	0.044%
Hersha Hospitality Trust, REIT	15,800	261,332	0.029%
Hertz Global Holdings	5,000	79,800	0.009%
Hertz Global Holdings	5,000	9,750	0.001%
Heska	3,300	281,061	0.031%
Hexcel	12,500	1,011,000	0.111%
HighPoint Resources	3,432	6,246	0.001%
Highwoods Properties, REIT	15,713	648,947	0.071%
Hillenbrand	14,850	587,615	0.065%
Hill-Rom Holdings	10,750	1,124,665	0.123%
Hilltop Holdings	22,798	484,913	0.053%
Hilton Grand Vacations	12,010	382,158	0.042%
HMS Holdings	22,400	725,536	0.080%
HNI Corporation	4,280	151,426	0.017%
Home Bancshares	29,476	567,708	0.062%
HomeStreet	14,600	432,744	0.048%
Hope Bancorp	30,600	421,668	0.046%
Horace Mann Educators	9,210	371,071	0.041%
Horizon Global	46,100	165,499	0.018%
Horizon therapeutics	18,400	442,704	0.049%
Hospitality Properties Trust, REIT	20,550	513,750	0.056%
Hostess Brands	21,900	316,236	0.035%
Hovnanian Enterprises	7,484	56,878	0.006%
Howard Hughes	6,000	743,040	0.082%
Hubbell	8,333	1,086,623	0.119%
Hub Group	6,400	268,672	0.030%
HubSpot	4,300	733,236	0.081%
Hudson Pacific Properties, REIT	13,800	459,126	0.050%
Huntsman	44,700	913,668	0.100%
Hurco Companies	5,900	209,804	0.023%

Hyatt Hotels	7,800	593,814	0.065%
Hyster-Yale Materials Handling	4,600	254,196	0.028%
IAA	20,700	802,746	0.088%
IAC/InterActiveCorp	13,030	2,834,416	0.311%
IBERIABANK	6,655	504,782	0.055%
ICU Medical	3,000	755,730	0.083%
IdaCorp	9,710	975,175	0.107%
Idera Pharmaceuticals	10,200	27,234	0.003%
IDEX	11,355	1,954,650	0.215%
I.D. Systems	10,800	63,504	0.007%
IDT	10,442	98,886	0.011%
II-VI	14,000	511,840	0.056%
Immersion	24,200	184,162	0.020%
ImmunoGen	79,400	172,298	0.019%
Immunomedics	55,500	769,785	0.085%
Impinj	9,300	266,166	0.029%
Independence Realty Trust, REIT	10,300	119,171	0.013%
Independent Bank Group	3,000	164,880	0.018%
Independent Bank (MA)	10,050	765,308	0.084%
Infinera	54,600	158,886	0.017%
Ingevity	10,900	1,146,353	0.126%
Ingredion	10,700	882,643	0.097%
Innoviva	14,500	211,120	0.023%
Inogen	5,900	393,884	0.043%
Inovalon Holdings	29,400	426,594	0.047%
Inphi	10,600	531,060	0.058%
Insight Enterprises	8,950	520,890	0.057%
Insmed	27,721	709,658	0.078%
Insperity	9,700	1,184,758	0.130%
Instructure	15,200	646,000	0.071%
Insulet	11,400	1,360,932	0.149%
Integer Holdings	6,150	516,108	0.057%
Integra LifeSciences Holdings	10,100	564,085	0.062%
Interactive Brokers	18,800	1,018,960	0.112%
Intercept Pharmaceuticals	1,600	127,312	0.014%
InterDigital	8,060	519,064	0.057%
Interface	11,500	176,295	0.019%
Internap	53,200	160,132	0.018%
International Bancshares	10,302	388,488	0.043%
Inter Parfums	5,300	352,397	0.039%
Intevac	15,600	75,504	0.008%
INTL FCStone	7,181	284,296	0.031%
Intra-Cellular Therapies	18,200	236,236	0.026%
Invacare	85,700	444,783	0.049%
Investors Bancorp	50,135	559,005	0.061%
Invitation Homes, REIT	59,868	1,600,272	0.176%
Ionis Pharmaceuticals	31,380	2,016,793	0.221%
Iovance Biotherapeutics	9,188	225,290	0.025%
Iridium Communications	14,918	346,993	0.038%
iRobot	6,400	586,496	0.064%
Ironwood Pharmaceuticals	26,800	293,192	0.032%
Itron	3,500	218,995	0.024%
ITT	14,100	923,268	0.101%
j2 Global	11,200	995,568	0.109%
Jabil	29,600	935,360	0.103%
Jack in the Box	8,900	724,371	0.080%
James River Group Holdings	10,700	501,830	0.055%
Janus Henderson	23,728	507,779	0.056%
Jazz Pharmaceuticals	10,700	1,525,392	0.168%
JBG SMITH Properties, REIT	24,800	975,632	0.107%
JetBlue Airways	53,200	983,668	0.108%
J & J Snack Foods	2,240	360,528	0.040%
John Bean Technologies	5,872	711,275	0.078%
John B Sanfilippo & Son	3,300	262,977	0.029%
John Wiley & Sons	6,870	315,058	0.035%
Jones Lang LaSalle	9,310	1,309,824	0.144%
Kaiser Aluminum	2,836	276,822	0.030%
Kaman	5,361	341,442	0.037%
KAR Auction Services	20,700	517,500	0.057%
KB Home	12,300	316,479	0.035%
KBR	17,500	436,450	0.048%
Kearny Financial Corp.	31,484	418,422	0.046%

KEMET	34,200	643,302	0.071%
Kemper	9,550	824,070	0.090%
Kennametal	11,100	410,589	0.045%
Kennedy-Wilson Holdings	30,100	619,157	0.068%
Keurig Dr Pepper	27,400	791,860	0.087%
Keysight Technologies	7,157	642,770	0.071%
Kforce	12,156	426,554	0.047%
Kilroy Realty, REIT	18,520	1,366,961	0.150%
Kimball Electronics	6,517	105,836	0.012%
Kimball International	8,690	151,467	0.017%
Kirby	9,700	766,300	0.084%
Kirkland's	35,500	80,230	0.009%
Kite Realty Group Trust, REIT	26,600	402,458	0.044%
KKR	89,500	2,261,665	0.248%
KLX Energy Services Holdings	8,080	165,074	0.018%
Knight-Swift Transportation Holdings	26,092	856,861	0.094%
Knoll	9,700	222,906	0.024%
Knowles	9,300	170,283	0.019%
Koppers	4,300	126,248	0.014%
Korn Ferry	11,600	464,812	0.051%
Kosmos Energy	70,604	442,687	0.049%
Kraton	7,800	242,346	0.027%
Kraton Defense & Security Solutions	24,600	563,094	0.062%
Kulicke & Soffa	13,600	306,680	0.034%
KVH Industries	7,400	80,438	0.009%
Lamar Advertising, REIT	15,092	1,218,075	0.134%
Lancaster Colony	4,765	708,079	0.078%
Landstar System	7,400	799,126	0.088%
Las Vegas Sands	62,900	3,716,761	0.408%
Lattice Semiconductor	27,700	404,143	0.044%
Lawson Products	5,000	183,650	0.020%
Lazard	24,300	835,677	0.092%
La-Z-Boy	11,350	347,991	0.038%
LCI Industries	5,000	450,000	0.049%
Lear	10,200	1,420,554	0.156%
Legg Mason	7,300	279,444	0.031%
Leidos Holdings	25,800	2,060,130	0.226%
LeMaitre Vascular	14,700	411,306	0.045%
LendingClub	189,900	622,872	0.068%
LendingTree	2,000	840,060	0.092%
Lennox International	5,890	1,619,750	0.178%
Lexicon Pharmaceuticals	11,342	71,341	0.008%
Lexington Realty Trust, REIT	30,329	285,396	0.031%
LHC Group	4,800	573,984	0.063%
Liberty Broadband	6,675	686,457	0.075%
Liberty Broadband	28,750	2,996,325	0.329%
Liberty Expedia Holdings	12,960	619,358	0.068%
Liberty Global	46,634	1,258,652	0.138%
Liberty Global	99,034	2,627,372	0.289%
Liberty Latin America	18,329	315,809	0.035%
Liberty Latin America	31,015	533,148	0.059%
Liberty Media Corp-Liberty Formula One	39,100	1,462,731	0.161%
Liberty Media Corp-Liberty Formula One	7,400	265,364	0.029%
Liberty Property Trust, REIT	29,933	1,497,847	0.164%
Liberty SiriusXM	13,100	495,311	0.054%
Liberty SiriusXM	31,700	1,203,966	0.132%
Life Storage, REIT	12,600	1,198,008	0.132%
Lifevantage	4,500	58,410	0.006%
Ligand Pharmaceuticals	5,786	660,472	0.073%
Lincoln Electric Holdings	11,480	945,034	0.104%
Lions Gate Entertainment	9,249	113,300	0.012%
Lions Gate Entertainment	15,849	184,007	0.020%
Lithia Motors	3,500	415,730	0.046%
Littelfuse	3,539	626,084	0.069%
LivaNova	8,000	575,680	0.063%
Live Nation Entertainment	23,800	1,576,750	0.173%
LivePerson	15,100	423,404	0.046%
LiveRamp Holdings	18,500	896,880	0.098%
LogMeIn	7,200	530,496	0.058%
Louisiana Pacific	24,500	642,390	0.071%
LPL Financial Holdings	14,600	1,190,922	0.131%
LSI Industries	10,325	37,686	0.004%

LTC Properties, REIT	11,350	518,241	0.057%
lululemon athletica	20,600	3,712,326	0.408%
Lumentum Holdings	14,960	799,014	0.088%
Luminex	17,000	350,880	0.039%
Macatawa Bank	22,400	229,824	0.025%
Mack-Cali Realty, REIT	5,034	117,242	0.013%
Macquarie Infrastructure	11,400	462,156	0.051%
Madison Square Garden	3,321	929,681	0.102%
Madrigal Pharmaceuticals	2,400	251,544	0.028%
Magellan Health	5,900	437,957	0.048%
Malibu Boats	5,000	194,250	0.021%
Mallinckrodt	18,500	169,830	0.019%
Mammoth Energy Services	18,000	123,840	0.014%
Manhattan Associates	12,340	855,532	0.094%
ManpowerGroup	10,842	1,047,337	0.115%
Marine Products	8,600	132,784	0.015%
Markel	2,674	2,913,590	0.320%
Marriott Vacations Worldwide	7,479	720,976	0.079%
Marvell Technology Group	97,003	2,315,462	0.254%
Masimo	6,000	892,920	0.098%
Masonite International	5,300	279,204	0.031%
Mastec	11,850	610,631	0.067%
Mastech Digital	22,382	106,315	0.012%
Matador Resources	24,200	481,096	0.053%
Match	12,000	807,240	0.089%
Materion	6,500	440,765	0.048%
Matrix Service	14,700	297,822	0.033%
Matson	16,450	639,083	0.070%
Mattel	47,839	536,275	0.059%
Matthews International	9,000	313,650	0.034%
Maximus	10,600	768,924	0.084%
MaxLinear	22,370	524,353	0.058%
MBIA	26,100	242,991	0.027%
McDermott International	73,617	711,140	0.078%
MDC Holdings	5,243	171,866	0.019%
MDU Resources	33,991	876,968	0.096%
Media General	21,600	1,955	0.000%
Medical Properties Trust, REIT	50,100	873,744	0.096%
Medicines Company	16,590	605,037	0.066%
Medidata Solutions	12,200	1,104,222	0.121%
Medifast	5,300	679,990	0.075%
MEDNAX	17,900	451,617	0.050%
Meet	8,600	29,928	0.003%
Mercury General	6,200	387,500	0.043%
Mercury Systems	8,000	562,800	0.062%
Meredith	4,600	253,276	0.028%
Meridian Bancorp	30,065	537,863	0.059%
Meridian Bioscience	14,875	176,715	0.019%
Meritage	7,300	374,782	0.041%
Merit Medical Systems	11,906	709,121	0.078%
Meritor	16,900	409,825	0.045%
Mesa Laboratories	400	97,736	0.011%
Methode Electronics	9,850	281,415	0.031%
MFA Financial, REIT	45,600	327,408	0.036%
MGE Energy	10,850	792,918	0.087%
MGIC Investment	52,100	684,594	0.075%
Michaels	36,900	321,030	0.035%
MicroStrategy	3,606	516,776	0.057%
Middleby	10,593	1,437,470	0.158%
Middlesex Water	8,800	521,400	0.057%
M/I Homes	10,070	287,398	0.032%
Milacron Holdings	12,100	166,980	0.018%
Minerals Technologies	7,110	380,456	0.042%
Mirati Therapeutics	3,827	394,181	0.043%
Mitek Systems	40,900	406,546	0.045%
MKS Instruments	10,500	817,845	0.090%
Mobile Iron	60,600	375,720	0.041%
Mobile Mini	15,400	468,622	0.051%
Moelis	8,000	279,600	0.031%
Molina Healthcare	11,750	1,681,895	0.185%
Momenta Pharmaceuticals	41,900	521,655	0.057%
MongoDB	4,561	693,682	0.076%

Monmouth Real Estate Investment Trust, REIT	39,700	537,935	0.059%
Monolithic Power Systems	6,564	891,260	0.098%
Monotype Imaging Holdings	13,500	227,340	0.025%
Monro	6,500	554,450	0.061%
Moog	5,630	527,024	0.058%
Morningstar	6,500	940,160	0.103%
Motorcar Parts of America	9,700	207,677	0.023%
Movado Group	6,800	183,600	0.020%
MRC Global	25,200	431,424	0.047%
Mr Cooper	185	1,482	0.000%
MSA Safety	6,200	653,418	0.072%
MSC Industrial Direct	7,700	571,802	0.063%
MSG Networks	15,664	324,871	0.036%
MTBC	30,900	156,045	0.017%
Mueller Industries	12,500	365,875	0.040%
Mueller Water Products	51,643	507,134	0.056%
Multi-Color	4,012	200,480	0.022%
Murphy Oil	36,800	907,120	0.100%
Murphy USA	5,200	436,956	0.048%
Myers Industries	11,115	214,186	0.024%
MyoKardia	10,100	506,414	0.056%
MYR Group	9,300	347,355	0.038%
Myriad Genetics	9,680	268,910	0.030%
Nabors Industries	108,400	314,360	0.035%
Nanometrics	10,100	350,571	0.038%
Natera	18,600	512,988	0.056%
National Bank Holdings	16,500	598,950	0.066%
National Beverage	2,448	109,254	0.012%
National Fuel Gas Company	11,430	602,933	0.066%
National General Holdings	15,600	357,864	0.039%
National Health Investors, REIT	4,020	313,681	0.034%
National Instruments	26,625	1,117,984	0.123%
National Presto	1,700	158,593	0.017%
National Retail Properties, REIT	25,130	1,332,141	0.146%
National Vision Holdings	11,922	366,363	0.040%
National Western Life	1,110	285,270	0.031%
Navient	26,700	364,455	0.040%
Navigant Consulting	13,100	303,789	0.033%
Navistar	13,200	454,740	0.050%
NBT Bancorp	11,780	441,868	0.049%
NCR	21,100	656,210	0.072%
Nelnet	3,922	232,261	0.026%
Neogen	9,666	600,355	0.066%
NeoGenomics	10,000	219,400	0.024%
Netgear	7,500	189,675	0.021%
NetScout Systems	6,200	157,418	0.017%
NetSol Technologies	6,000	33,540	0.004%
Neurocrine Biosciences	20,300	1,713,929	0.188%
Nevro	11,300	732,579	0.080%
New Jersey Resources	18,150	903,326	0.099%
Newmark	16,004	143,716	0.016%
NewMarket	1,200	481,128	0.053%
New Media Investment	28,800	271,872	0.030%
New Relic	10,600	917,006	0.101%
New Residential Investment, REIT	67,650	1,041,134	0.114%
Newstar Financial	6,000	3,258	0.000%
New York Community Bancorp	99,437	992,381	0.109%
New York Times	17,200	561,064	0.062%
Nexstar Media	8,497	858,197	0.094%
NextGen Healthcare	20,600	409,940	0.045%
NN	43,300	422,608	0.046%
Nordson	9,320	1,317,009	0.145%
Northern Oil & Gas	85,700	165,401	0.018%
Northrim Bank	7,125	254,078	0.028%
NorthStar Realty Europe, REIT	25,433	417,864	0.046%
Northwest Bancshares	20,579	362,396	0.040%
NorthWestern	9,700	699,855	0.077%
Northwest Natural Holding	9,990	694,305	0.076%
Novanta	5,620	529,966	0.058%
NOW	9,600	141,696	0.016%
Nuance Communications	36,711	586,275	0.064%
NuPathe	81,200	0	0.000%

Nu Skin Enterprises	7,800	384,696	0.042%
Nutanix	16,700	433,198	0.048%
NuVasive	11,300	661,502	0.073%
Nuvectra	35,483	118,868	0.013%
NVE	2,900	201,927	0.022%
nVent Electric	26,300	651,977	0.072%
NVR	723	2,436,691	0.268%
Oasis Petroleum	13,100	74,408	0.008%
Oceaneering International	27,000	550,530	0.060%
OceanFirst Financial	18,114	450,133	0.049%
Ocwen Financial	101,930	210,995	0.023%
Office Depot	143,575	295,765	0.032%
OFG Bancorp	4,200	99,834	0.011%
OGE Energy	30,400	1,293,824	0.142%
Oil States International	13,630	249,429	0.027%
Okta	14,363	1,773,974	0.195%
Old Dominion Freight Line	10,227	1,526,482	0.168%
Old Line Bancshares	4,000	106,440	0.012%
Old National Bancorp	26,430	438,474	0.048%
Old Republic International	46,593	1,042,751	0.115%
Olin	29,790	652,699	0.072%
Ollies Bargain Outlet Holdings	8,000	696,880	0.077%
Olympic Steel	9,400	128,310	0.014%
Omega Healthcare Investors, REIT	34,750	1,277,063	0.140%
Omeros	17,000	266,730	0.029%
Omniceil	7,820	672,755	0.074%
OMNOVA Solutions	14,900	92,827	0.010%
OncoSec Medical	5,660	14,320	0.002%
OnDeck Capital	36,300	150,645	0.017%
ONE Gas	14,100	1,273,230	0.140%
OneMain Holdings	16,300	551,103	0.061%
OneSpan	22,000	311,740	0.034%
ON Semiconductor	93,860	1,896,911	0.208%
OPKO Health	176,000	429,440	0.047%
OraSure Technologies	32,975	306,008	0.034%
ORBCOMM	22,600	163,850	0.018%
Ormat Technologies	6,800	431,052	0.047%
Oshkosh	13,700	1,143,813	0.126%
OSI Systems	2,538	285,855	0.031%
Otonomy	18,700	51,425	0.006%
Otter Tail	7,250	382,873	0.042%
Outfront Media, REIT	7,494	193,270	0.021%
Overstock.com	10,300	140,080	0.015%
Owens Corning	26,100	1,519,020	0.167%
Owens-Illinois	12,600	217,602	0.024%
Oxford Industries	3,800	288,040	0.032%
Pacific Premier Bancorp	15,500	478,640	0.053%
Pacira BioSciences	7,300	317,477	0.035%
PacWest Bancorp	12,012	466,426	0.051%
Palo Alto Networks	16,600	3,382,416	0.371%
Papa John's International	4,940	220,917	0.024%
Paramount, REIT	56,858	796,581	0.087%
Park Electrochemical	13,400	223,646	0.025%
Park Hotels & Resorts, REIT	44,900	1,237,444	0.136%
Park National	4,340	431,353	0.047%
Park Ohio Holdings	3,000	97,770	0.011%
Parsley Energy	51,800	984,718	0.108%
Patriot Transportation Holding	1,850	31,395	0.003%
Pattern Energy	21,600	498,744	0.055%
Patterson Companies	19,819	453,855	0.050%
Patterson-UTI Energy	53,737	618,513	0.068%
Paycom Software	11,000	2,493,920	0.274%
Paylocity Holding	8,100	759,942	0.083%
PBF Energy	10,600	331,780	0.036%
PC Connection	5,200	181,896	0.020%
PC-Tel	1,300	5,759	0.001%
PDC Energy	10,200	367,812	0.040%
PDF Solutions	25,701	337,197	0.037%
Peabody Energy	13,600	327,760	0.036%
Peapack-Gladstone Financial	10,157	285,615	0.031%
Pebblebrook Hotel Trust, REIT	26,580	749,024	0.082%
Pegasystems	13,100	932,851	0.102%

Penn National Gaming	23,004	443,057	0.049%
Pennsylvania REIT, REIT	56,931	370,052	0.041%
PennyMac Financial Services	4,665	103,470	0.011%
Penske Auto	4,016	189,957	0.021%
Penumbra	8,800	1,408,000	0.155%
Peoples Bancorp	3,550	114,523	0.013%
Performance Food	15,020	601,251	0.066%
Perspecta	33,400	781,894	0.086%
PGT Innovations	22,700	379,544	0.042%
Photronics	37,660	308,812	0.034%
Physicians Realty Trust, REIT	24,900	434,256	0.048%
Piedmont Office Realty Trust, REIT	29,400	585,942	0.064%
Pilgrim's Pride	10,300	261,517	0.029%
Pinnacle Financial Partners	12,649	727,065	0.080%
Piper Jaffray	5,950	441,907	0.049%
Pitney Bowes	48,100	205,868	0.023%
Pixelworks	15,200	44,840	0.005%
Planet Fitness	7,909	572,928	0.063%
Plantronics	8,250	305,580	0.034%
Plexus	5,560	324,537	0.036%
Plug Power	76,900	173,025	0.019%
PNM Resources	18,219	927,529	0.102%
Polaris Industries	10,440	952,441	0.105%
PolyOne	16,130	506,321	0.056%
Pool	7,277	1,389,907	0.153%
Popular	22,530	1,222,027	0.134%
Portland General Electric	8,400	455,028	0.050%
Portola Pharmaceuticals	19,900	539,887	0.059%
Post Holdings	11,585	1,204,492	0.132%
PotlatchDeltic, REIT	9,459	368,712	0.040%
Power Integrations	2,400	192,432	0.021%
Power REIT, REIT	7,138	41,400	0.005%
PRA Group	19,550	550,137	0.060%
PRA Health Sciences	12,700	1,259,205	0.138%
Preferred Bank	8,695	410,839	0.045%
Premier	10,100	395,011	0.043%
Premier Financial Bancorp	10,262	153,930	0.017%
Prestige Consumer Healthcare	8,600	272,448	0.030%
PRGX Global	27,100	182,112	0.020%
PriceSmart	3,350	171,252	0.019%
Primerica	6,700	803,665	0.088%
Primoris Services	13,800	288,834	0.032%
Primo Water	31,400	386,220	0.042%
ProAssurance	8,340	301,157	0.033%
Progenics Pharmaceuticals	87,100	537,407	0.059%
Proofpoint	10,300	1,238,575	0.136%
Pros Holdings	10,100	638,926	0.070%
Prosperity Bancshares	7,660	505,943	0.056%
Proto Labs	8,000	928,160	0.102%
Providence Service	6,000	344,040	0.038%
Provident Financial Services	10,118	245,362	0.027%
PS Business Parks, REIT	5,200	876,356	0.096%
PTC	20,200	1,813,152	0.199%
PTC Therapeutics	15,600	702,000	0.077%
Pulse Biosciences	13,000	171,600	0.019%
Puma Biotechnology	1,300	16,523	0.002%
Pure Storage	38,700	590,949	0.065%
Q2 Holdings	8,900	679,604	0.075%
QEP Resources	53,800	388,974	0.043%
QTS Realty Trust, REIT	10,500	484,890	0.053%
Quaker Chemical	2,200	446,336	0.049%
Qualys	2,600	226,408	0.025%
Quanex Building Products	25,340	478,673	0.053%
Quidel	7,800	462,696	0.051%
Qumu	15,350	63,703	0.007%
Quorum Health	22,800	31,692	0.003%
Quotient Technology	12,590	135,217	0.015%
Qurate Retail	79,450	984,386	0.108%
Radian	37,758	862,770	0.095%
RadNet	7,600	104,804	0.012%
Rafael Holdings	5,221	150,104	0.016%
Range Resources	30,300	211,494	0.023%

Rapid7	2,100	121,464	0.013%
Rayonier Advanced Materials	20,456	132,759	0.015%
Rayonier, REIT	32,351	980,235	0.108%
RBC Bearings	5,500	917,455	0.101%
Ready Capital, REIT	15,000	223,500	0.025%
Realogy Holdings	21,200	153,488	0.017%
RealPage	13,120	772,112	0.085%
Red Robin Gourmet Burgers	7,050	215,519	0.024%
Red Rock Resorts	24,900	534,852	0.059%
Redwood Trust, REIT	35,200	581,856	0.064%
Regal Beloit	7,400	604,654	0.066%
REGENXBIO	12,200	626,714	0.069%
Regis	7,000	116,200	0.013%
Reinsurance Group of America	10,020	1,563,421	0.172%
REI - SECURITY LENDING COLLATERAL	11,942,651	119,426,511	13.114%
Reliance Steel & Aluminum	7,000	662,340	0.073%
RE/MAX Holdings	9,200	282,992	0.031%
RenaissanceRe Holdings	8,595	1,529,996	0.168%
Renasant	8,352	300,171	0.033%
Renewable Energy	18,800	298,168	0.033%
Rent-A-Center	10,750	286,273	0.031%
Repligen	12,700	1,091,565	0.120%
Resideo Technologies	23,344	511,700	0.056%
Retail Opportunity Investments, REIT	27,900	477,927	0.052%
Retail Properties of America, REIT	33,300	391,608	0.043%
Retail Value, REIT	8,821	306,971	0.034%
Rev	26,800	386,188	0.042%
Revanche Therapeutics	13,400	173,798	0.019%
Rexford Industrial Realty, REIT	13,000	524,810	0.058%
Rexnord	18,200	550,004	0.060%
Rex Stores Resources	2,050	149,445	0.016%
RGC Resources	12,879	393,067	0.043%
RH	6,300	728,280	0.080%
Ribbon Communications	15,700	76,773	0.008%
RingCentral	7,900	907,868	0.100%
RLI	1,000	85,710	0.009%
RLJ Lodging Trust, REIT	19,496	345,859	0.038%
Rocket Pharmaceuticals	8,899	133,485	0.015%
Rockwell Medical	4,000	12,040	0.001%
Rogers	4,550	785,239	0.086%
Roku	13,914	1,260,330	0.138%
Royal Gold	8,550	876,290	0.096%
RPM	27,700	1,692,747	0.186%
RPT Realty, REIT	46,300	560,693	0.062%
RTI Surgical Holdings	33,300	141,525	0.016%
Ryder System	10,675	622,353	0.068%
Ryman Hospitality Properties, REIT	9,726	788,681	0.087%
Sabra Health Care REIT, REIT	19,146	376,985	0.041%
Sabre	45,000	999,000	0.110%
Safety Insurance Group	5,615	534,155	0.059%
SAGE Therapeutics	11,300	2,068,917	0.227%
Saia	6,100	394,487	0.043%
SAIC	6,671	577,442	0.063%
Salem Media	20,450	49,694	0.005%
Sally Beauty Supply	17,100	228,114	0.025%
Sanderson Farms	4,040	551,702	0.061%
Sandy Spring Bancorp	12,930	450,998	0.050%
Sangamo Therapeutics	46,200	497,574	0.055%
Sanmina	15,800	478,424	0.053%
Santander Consumer USA Holdings	17,700	424,092	0.047%
Sarepta Therapeutics	14,616	2,220,901	0.244%
Saul Centers, REIT	8,900	499,557	0.055%
ScanSource	7,000	227,920	0.025%
Scholastic	11,420	379,601	0.042%
Scientific Games	16,830	333,571	0.037%
Scotts Miracle Gro	7,100	699,350	0.077%
Seacoast Banking	21,539	547,952	0.060%
SEACOR Holdings	2,650	125,902	0.014%
SEACOR Marine Holdings	5,487	82,086	0.009%
SeaSpine Holdings	397	5,260	0.001%
Seattle Genetics	21,920	1,517,083	0.167%
SEI Investments	19,556	1,097,092	0.120%

Selective Insurance	10,200	763,878	0.084%
Select Medical Holdings	18,500	293,595	0.032%
SemGroup	27,900	334,800	0.037%
Semtech	13,100	629,455	0.069%
Senior Housing Properties, REIT	29,014	239,946	0.026%
Sensata Technologies Holding	33,800	1,656,200	0.182%
Sensient Technologies	7,380	542,282	0.060%
Seritage Growth Properties, REIT	12,100	519,816	0.057%
Service Corporation International	34,331	1,606,004	0.176%
ServiceMaster Global Holdings	24,100	1,255,369	0.138%
ServiceNow	31,600	8,676,412	0.953%
Shenandoah Telecommunications	14,500	558,540	0.061%
Shutterfly	6,000	303,300	0.033%
SigmaTron International	1,000	2,550	0.000%
Signature Bank	11,600	1,401,744	0.154%
Signet Jewelers	10,320	184,522	0.020%
Silgan Holdings	9,940	304,164	0.033%
Silicon Laboratories	6,500	672,100	0.074%
Simmons First National	9,210	214,225	0.024%
Simpson Manufacturing	7,600	505,096	0.055%
Sinclair Broadcasting	19,810	1,062,410	0.117%
Sirius XM Holdings	291,787	1,628,171	0.179%
SITE Centers, REIT	17,900	236,996	0.026%
SiteOne Landscape Supply	6,900	478,170	0.053%
Six Flags Entertainment	14,600	725,328	0.080%
Skechers U.S.A.	26,300	828,187	0.091%
SkyWest	2,530	153,495	0.017%
Sleep Number	10,600	428,134	0.047%
SLM Corporation	74,700	726,084	0.080%
SM Energy	20,700	259,164	0.028%
Snap Inc.	96,342	1,377,691	0.151%
SolarEdge Technologies	15,900	993,114	0.109%
Solaris Oilfield Infrastructure	28,300	423,934	0.047%
Sonic Automotive	5,120	119,552	0.013%
Sonoco Products	15,187	992,319	0.109%
Sorrento Therapeutics	36,296	96,910	0.011%
Sotheby's	7,813	454,170	0.050%
South Jersey Industries	14,140	476,942	0.052%
Southside Bancshares	15,890	514,518	0.056%
South State	8,204	604,389	0.066%
Southwestern Energy	26,100	82,476	0.009%
Southwest Gas Holdings	9,600	860,352	0.094%
Spark Energy	30,000	335,700	0.037%
Spark Therapeutics	9,836	1,007,010	0.111%
Spartan Motors	16,800	184,128	0.020%
Spartannash	3,700	43,179	0.005%
Spectrum Brands Holdings	3,500	188,195	0.021%
Spectrum Pharmaceuticals	48,300	415,863	0.046%
Speedway Motorsports	3,820	70,861	0.008%
Spire	5,010	420,439	0.046%
Spirit AeroSystems Holdings	17,400	1,415,838	0.155%
Spirit Airlines	11,800	563,214	0.062%
Spirit MTA REIT, REIT	18,180	151,621	0.017%
Spirit Realty Capital, REIT	10,160	433,426	0.048%
Splunk	29,000	3,646,750	0.400%
Sportsman's Warehouse Holdings	45,900	173,502	0.019%
Sprint	136,000	893,520	0.098%
Sprouts Farmers Market	19,900	375,911	0.041%
SPS Commerce	4,100	419,061	0.046%
SPX	12,705	419,519	0.046%
SPX FLOW	3,405	142,533	0.016%
Square	47,987	3,480,497	0.382%
SRC Energy	67,900	336,784	0.037%
SS&C Technologies Holdings	37,600	2,166,136	0.238%
STAG Industrial, REIT	21,900	662,256	0.073%
Stamps.com	2,600	117,702	0.013%
Standard Motor Products	7,250	328,715	0.036%
Starwood Property Trust, REIT	53,000	1,204,160	0.132%
State Auto Financial	10,770	376,950	0.041%
S&T Bancorp	12,800	479,744	0.053%
Steelcase	12,059	206,209	0.023%
Steel Dynamics	43,028	1,299,446	0.143%

Stepan	5,000	459,550	0.050%
Stericycle	14,300	682,825	0.075%
STERIS	13,891	2,068,092	0.227%
Sterling Bancorp	39,495	840,454	0.092%
Sterling Construction	14,800	198,616	0.022%
Steven Madden	15,650	531,318	0.058%
Stewart Information Services	8,280	335,257	0.037%
Stifel Financial	13,086	772,859	0.085%
Stock Yards Bancorp	8,981	324,663	0.036%
Stoneridge	14,100	444,855	0.049%
STORE Capital, REIT	19,300	640,567	0.070%
Strategic Education	5,425	965,650	0.106%
Sturm Ruger & Company	5,400	294,192	0.032%
Summit Hotel Properties, REIT	24,500	281,015	0.031%
Summit Materials	30,292	583,121	0.064%
SunCoke Energy	28,800	255,744	0.028%
Sun Communities, REIT	14,250	1,826,708	0.201%
Sunstone Hotel Investors, REIT	36,974	506,914	0.056%
Superior Energy	73,000	94,900	0.010%
Supernus Pharmaceuticals	15,400	509,586	0.056%
Surmodics	8,050	347,519	0.038%
Sykes Enterprises	10,740	294,920	0.032%
Synaptics	6,275	182,854	0.020%
Syneos Health	11,700	597,753	0.066%
Synnex	4,600	452,640	0.050%
Synovus Financial	24,932	872,620	0.096%
Tableau Software	15,900	2,639,718	0.290%
Tactile Systems Technology	7,800	443,976	0.049%
Tailored Brands	13,350	77,030	0.008%
Tandem Diabetes Care	9,900	638,748	0.070%
Tanger Factory Outlet Centers, REIT	12,680	205,543	0.023%
Targa Resources	42,400	1,664,624	0.183%
Taubman Centers, REIT	10,700	436,881	0.048%
Taylor Morrison Home	15,800	331,168	0.036%
TCF Financial	47,100	979,209	0.108%
TD Ameritrade Holding	54,268	2,709,059	0.297%
Team	25,847	395,976	0.043%
Tech Data	6,580	688,268	0.076%
TEGNA	8,010	121,352	0.013%
Teladoc Health	18,300	1,215,303	0.133%
Teledyne Technologies	8,300	2,273,121	0.250%
Telephone & Data Systems	22,685	689,624	0.076%
Teligent	35,300	22,243	0.002%
Tempur Sealy International	8,650	634,651	0.070%
Tenet Healthcare	17,400	359,484	0.039%
Tennant	2,500	153,000	0.017%
Tenneco	9,250	102,583	0.011%
Teradata	18,651	668,638	0.073%
Teradyne	29,900	1,432,509	0.157%
Terex	16,000	502,400	0.055%
Terreno Realty, REIT	16,200	794,448	0.087%
Tesla	24,708	5,521,250	0.606%
Tetraphase Pharmaceuticals	163,600	78,577	0.009%
Tetra Tech	9,850	773,718	0.085%
TETRA Technologies	63,800	103,994	0.011%
Texas Capital Bancshares	9,000	552,330	0.061%
Texas Roadhouse	9,600	515,232	0.057%
TFS Financial	14,100	254,787	0.028%
The Cheesecake Factory	7,540	329,649	0.036%
The GEO Group, REIT	17,266	362,759	0.040%
The Hackett Group	13,300	223,307	0.025%
Theravance Biopharma	14,200	231,886	0.025%
Thermon Group Holdings	19,300	495,045	0.054%
The Trade Desk	6,300	1,435,014	0.158%
Third Point Reinsurance	24,750	255,420	0.028%
Thor Industries	13,100	765,695	0.084%
Timken	11,200	575,008	0.063%
TimkenSteel	25,500	207,315	0.023%
Titan International	2,850	13,937	0.002%
Titan Machinery	12,400	255,192	0.028%
Tivity Health	14,348	235,881	0.026%
TiVo	32,500	239,525	0.026%

T-Mobile US			58,600	4,344,604	0.477%
Toll Brothers			17,120	626,934	0.069%
Tompkins Financial			6,517	531,787	0.058%
TopBuild			6,100	504,836	0.055%
Toro			19,520	1,305,888	0.143%
Towne Bank/Portsmouth VA			15,678	427,696	0.047%
TransEnterix			141,300	192,168	0.021%
Transocean			88,000	564,080	0.062%
TransUnion			34,337	2,524,113	0.277%
Tredegar			6,900	114,678	0.013%
TreeHouse Foods			17,143	927,436	0.102%
Trex			16,200	1,161,540	0.128%
Tribune Media			2,700	124,794	0.014%
Tribune Publishing			12,900	102,813	0.011%
TriCo Bancshares			4,000	151,200	0.017%
Trimble			38,824	1,751,351	0.192%
Trinet			11,200	759,360	0.083%
Trinity Industries			20,258	420,354	0.046%
Trinseo			4,700	198,998	0.022%
Tri Pointe			49,900	597,303	0.066%
Triumph Group			15,100	345,790	0.038%
TRP Government Reserve	2.46		27,436,152	27,436,152	3.013%
TrueBlue			8,700	191,922	0.021%
TrueCar			18,100	98,826	0.011%
Trustco Bank			41,850	331,452	0.036%
Trustmark			13,500	448,875	0.049%
TTEC Holdings			3,490	162,599	0.018%
TTM Technologies			21,050	214,710	0.024%
Tupperware Brands			10,420	198,293	0.022%
Tutor Perini			22,000	305,140	0.034%
Twilio			18,000	2,454,300	0.270%
Two Harbors Investment, REIT			30,572	387,347	0.043%
Tyler Technologies			7,600	1,641,752	0.180%
Uber Technologies			30,000	1,391,400	0.153%
Ubiquiti Networks			4,400	578,600	0.064%
UGI			26,890	1,436,195	0.158%
Ultragenyx Pharmaceutical			11,700	742,950	0.082%
UMB Financial			7,712	507,604	0.056%
UMH Properties, REIT			30,000	372,300	0.041%
Umpqua Bank			41,864	694,524	0.076%
UniFirst			2,200	414,854	0.046%
Unisys			33,300	323,676	0.036%
Unit			20,500	182,245	0.020%
United Bankshares			12,800	474,752	0.052%
United Community Banks			18,596	531,102	0.058%
United Fire Group			9,000	436,140	0.048%
United Natural Foods			3,300	29,601	0.003%
United Therapeutics			9,100	710,346	0.078%
Unitil			4,100	245,549	0.027%
Uniti, REIT			29,700	282,150	0.031%
Univar			17,700	390,108	0.043%
Universal			4,640	281,973	0.031%
Universal Display			8,400	1,579,704	0.173%
Universal Electronics			7,400	303,548	0.033%
Universal Forest Products			9,870	375,652	0.041%
Universal Health Realty Income Trust, REIT			6,250	530,813	0.058%
Universal Insurance Holdings			11,400	318,060	0.035%
Univest Financial			11,500	301,990	0.033%
Uranium Energy			65,500	89,735	0.010%
Urban Edge Properties, REIT			6,000	103,980	0.011%
Urban Outfitters			14,100	320,775	0.035%
Urstadt Biddle Properties, REIT			13,700	287,700	0.032%
USA Truck			16,300	164,793	0.018%
U.S. Cellular			4,393	196,235	0.022%
US Ecology			4,700	279,838	0.031%
US Foods Holding			29,500	1,054,920	0.116%
US Global Investors			56,500	102,265	0.011%
US Silica Holdings			39,300	502,647	0.055%
U.S. Steel			41,100	629,241	0.069%
U.S. Treasury Bill	2.08	11/7/19	1,700,000	1,687,451	0.185%
Vail Resorts			8,400	1,874,712	0.206%
Valley National Bancorp			26,700	287,826	0.032%

Valmont Industries	3,700	469,197	0.052%
Valvoline	42,987	839,536	0.092%
Vector Group	22,175	216,206	0.024%
Vectrus	4,744	192,417	0.021%
Veeva Systems	22,900	3,712,319	0.408%
Veoneer	16,400	283,884	0.031%
Verastem	258,300	390,033	0.043%
VEREIT, REIT	110,140	992,361	0.109%
Verint Systems	13,300	715,274	0.079%
Verso	16,700	318,135	0.035%
Versum Materials	9,100	469,378	0.052%
Viad	8,677	574,764	0.063%
ViaSat	7,000	565,740	0.062%
Viavi Solutions	48,500	644,565	0.071%
VICI Properties, REIT	49,200	1,084,368	0.119%
Virtusa	3,700	164,391	0.018%
Virtus Investment Partners	4,734	508,432	0.056%
Vishay Intertechnology	23,778	392,813	0.043%
Vishay Precision	9,383	381,231	0.042%
Vista Outdoor	7,600	67,488	0.007%
Visteon	6,200	363,196	0.040%
Vistra Energy	56,530	1,279,839	0.141%
VMware	12,425	2,077,584	0.228%
Vonage Holdings	40,400	457,732	0.050%
Voya Financial	34,100	1,885,730	0.207%
Wabash National	14,700	239,169	0.026%
WABCO Holdings	6,000	795,600	0.087%
Waddell & Reed Financial	21,740	362,406	0.040%
WageWorks	10,100	512,979	0.056%
Walker & Dunlop	7,900	420,359	0.046%
Washington Federal	17,968	627,622	0.069%
Washington Prime, REIT	69,759	266,479	0.029%
Washington Real Estate Investment Trust, REIT	15,400	411,642	0.045%
Watsco	4,800	784,944	0.086%
Watts Water Technologies	5,050	470,559	0.052%
WaVe Life Sciences	8,800	229,592	0.025%
Wayfair	12,200	1,781,200	0.196%
WD-40	2,800	445,312	0.049%
Webster Financial	18,410	879,446	0.097%
Weight Watchers	14,300	273,130	0.030%
Weingarten Realty Investors, REIT	13,440	368,525	0.040%
Welbilt	25,600	427,520	0.047%
Wendy's	35,040	686,083	0.075%
Werner Enterprises	2,853	88,671	0.010%
WesBanco	16,405	632,413	0.069%
WESCO International	5,451	276,093	0.030%
WestAmerica Bank	4,846	298,562	0.033%
West Bancorporation	13,000	275,860	0.030%
Western Alliance Bancorp	25,800	1,153,776	0.127%
Western Asset Mortgage Capital, REIT	38,422	383,452	0.042%
Western New England Bancorp	13,100	122,354	0.013%
Westlake Chemical	6,142	426,623	0.047%
West Pharmaceutical Services	13,148	1,645,472	0.181%
WEX	6,600	1,373,460	0.151%
White Mountains Insurance Group	957	977,537	0.107%
Whiting Petroleum	9,325	174,191	0.019%
Willamette Valley Vineyards	10,850	75,082	0.008%
Williams-Sonoma	16,000	1,040,000	0.114%
Willis Lease Finance	6,500	379,080	0.042%
Wingstop	5,200	492,700	0.054%
Winnebago	7,420	286,783	0.031%
Wintrust Financial	7,050	515,778	0.057%
Wolverine World Wide	9,300	256,122	0.028%
Woodward	8,700	984,492	0.108%
Workday	28,300	5,817,914	0.639%
World Fuel Services	12,200	438,712	0.048%
Worldpay	55,563	6,809,246	0.748%
World Wrestling Entertainment	10,800	779,868	0.086%
Worthington Industries	10,963	441,370	0.048%
WP Carey, REIT	24,300	1,972,674	0.217%
WPX Energy	77,000	886,270	0.097%
W. R. Berkley	17,358	1,144,413	0.126%

W. R. Grace	8,200	624,102	0.069%
Wright Medical	19,525	582,236	0.064%
WSFS Financial	18,739	773,921	0.085%
W&T Offshore	43,200	214,272	0.024%
Wyndham destinations	8,800	386,320	0.042%
Wyndham Hotels & Resorts	9,800	546,252	0.060%
Xencor	19,200	785,856	0.086%
Xenia Hotels & Resorts, REIT	20,900	435,765	0.048%
XOMA	23,633	351,186	0.039%
Xperi	9,100	187,369	0.021%
XPO Logistics	20,300	1,173,543	0.129%
Yelp	18,000	615,240	0.068%
YRC Worldwide	111,988	451,312	0.050%
Zayo Group Holdings	30,100	990,591	0.109%
Zebra Technologies	8,325	1,744,004	0.192%
Zedge	4,980	8,217	0.001%
Zendesk	22,300	1,985,369	0.218%
Zillow	10,741	491,508	0.054%
Zillow	24,582	1,140,359	0.125%
Zynerba Pharmaceuticals	12,000	162,600	0.018%
Zynga	137,537	843,102	0.093%

Total Investments in Securities **1,029,536,216**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-Mini Russ 2000 FUT 09/19	294	9/20/2019	23,036,370	485,308	2.530%
S&P MID 400 EMINI FUT 9/19	35	9/20/2019	6,825,000	136,125	0.749%

Total Futures Contracts **621,433**

NET ASSETS **910,661,974**

NET ASSET VALUE PER SHARE

Extended Equity Market Index Fund Shares **28.58**
(\$910,661,974 / 31,864,185 Shares Outstanding)

ADR	American Depositary Receipts
ADS	American Depositary 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 Depositary Receipt
FRN	Floating Rate Note
GDR	Global Depositary Receipts
GDS	Global Depositary 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.