

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
10X Genomics			13,000	2,545,660	0.183%
1-800-Flowers.com			7,768	247,566	0.018%
1Life Healthcare			14,500	479,370	0.034%
1st Source			8,652	401,972	0.029%
22nd Century			46,800	216,684	0.016%
2U			13,500	562,545	0.040%
3D Systems			26,350	1,053,210	0.076%
8x8			19,600	544,096	0.039%
AAON			6,690	418,727	0.030%
Aaron s			7,567	242,068	0.017%
Abercrombie & Fitch			14,500	673,235	0.048%
ABM Industries			11,150	494,503	0.035%
Abraxas Petroleum			15,382	49,684	0.004%
Acadia Healthcare			16,900	1,060,475	0.076%
ACADIA Pharmaceuticals			25,800	629,262	0.045%
Acadia Realty Trust, REIT			16,650	365,634	0.026%
Acceleron Pharma			9,500	1,192,155	0.086%
Acco Brands			21,900	188,997	0.014%
AcelRx Pharmaceuticals			95,700	132,066	0.009%
ACI Worldwide			20,300	753,942	0.054%
Aclaris Therapeutics			25,400	446,024	0.032%
ACM Research			2,800	286,216	0.021%
ACRES Commercial Realty, REIT			15,332	246,232	0.018%
Acuity Brands			6,300	1,178,289	0.085%
Acushnet Holdings			7,475	369,265	0.026%
Adamas Pharmaceuticals			33,700	177,936	0.013%
Adams Resources & Energy			3,341	92,512	0.007%
AdaptHealth			12,200	334,402	0.024%
Adaptive Biotechnologies			15,500	633,330	0.045%
Addus HomeCare			2,300	200,652	0.014%
Adient			18,000	813,600	0.058%
ADT			29,300	316,147	0.023%
Adtalem Global Education			12,200	434,808	0.031%
Advanced Drainage Systems			8,791	1,024,767	0.074%
Advanced Energy Industries			5,750	648,083	0.047%
Adverum Biotechnologies			46,900	164,150	0.012%
AECOM			24,022	1,521,073	0.109%
Aerie Pharmaceuticals			14,900	238,549	0.017%
Aerojet Rocketdyne Holdings			14,410	695,859	0.050%
AeroVironment			4,300	430,645	0.031%
Aerpio Pharmaceuticals			253,700	428,753	0.031%
Affiliated Managers Group			7,900	1,218,259	0.087%
Affirm Holdings			10,000	673,500	0.048%
AGCO			10,750	1,401,585	0.101%
AgEagle Aerial Systems			29,900	157,573	0.011%
Agile therapeutics			40,600	53,998	0.004%
agilon health			6,400	259,648	0.019%
Agilysys			5,152	292,994	0.021%
Agios Pharmaceuticals			10,700	589,677	0.042%
AGNC Investment, REIT			87,074	1,470,680	0.106%
Agree Realty, REIT			7,700	542,773	0.039%
AIMCO, REIT			18,600	124,806	0.009%
Airbnb			24,400	3,736,616	0.268%
Airgain			5,700	117,534	0.008%
Air Lease			15,600	651,144	0.047%
Air Transport Services Group			11,300	262,499	0.019%
Alamo			2,700	412,236	0.030%
Alarm.com Holdings			7,650	647,955	0.046%
Alaska Communications Systems Group			50,700	168,831	0.012%
Albany International			5,803	517,976	0.037%
Alcoa			31,400	1,156,776	0.083%
Alector			13,300	277,039	0.020%
Alexander's, REIT			900	241,155	0.017%
Aligos therapeutics			4,900	99,887	0.007%
Alkermes			27,600	676,752	0.049%

Allakos	6,355	542,526	0.039%
Alleghany	2,018	1,346,147	0.097%
Allegheny Technologies	23,000	479,550	0.034%
Allegiant Travel	2,000	388,000	0.028%
ALLETE	6,482	453,610	0.033%
Alliance Data Systems	8,000	833,520	0.060%
Allison Transmission Holdings	20,500	814,670	0.058%
Allogene therapeutics	15,400	401,632	0.029%
Allscripts Healthcare Solutions	27,100	501,621	0.036%
Ally Financial	64,325	3,205,958	0.230%
Alnylam Pharmaceuticals	20,700	3,509,064	0.252%
Alpha Metallurgical Resources	4,600	117,898	0.008%
Alpha & Omega Semiconductor	7,000	212,730	0.015%
Altair Engineering	8,500	586,245	0.042%
Alteryx	10,691	919,640	0.066%
Altice USA	42,100	1,437,294	0.103%
Altimmune	12,300	121,155	0.009%
Altisource Portfolio Solutions	10,500	93,345	0.007%
Altra Industrial Motion	12,500	812,750	0.058%
ALX Oncology Holdings	2,600	142,168	0.010%
Ambac Financial	21,500	336,690	0.024%
Ambarella	6,100	650,443	0.047%
AMC Entertainment Holdings	79,800	4,523,064	0.325%
AMC Networks	5,000	334,000	0.024%
Amedisys	6,300	1,543,059	0.111%
AMERCO	1,400	825,160	0.059%
Ameresco	2,900	181,888	0.013%
American Campus Communities, REIT	25,826	1,206,591	0.087%
American Eagle Outfitters	30,180	1,132,655	0.081%
American Equity Investment Life	11,000	355,520	0.026%
American Financial Group	12,610	1,572,719	0.113%
American Homes 4 Rent, REIT	41,900	1,627,815	0.117%
American National	2,400	356,520	0.026%
American Realty Capital Trust V, REIT	45,100	382,448	0.027%
American States Water Company	7,300	580,788	0.042%
American Vanguard	12,766	223,533	0.016%
American Well	13,800	173,604	0.012%
Americold Realty Trust, REIT	44,131	1,670,358	0.120%
Ameris Bancorp	9,100	460,733	0.033%
Amicus Therapeutics	59,400	572,616	0.041%
Amkor Technology	20,420	483,341	0.035%
AMN Healthcare Services	8,405	815,117	0.058%
Ampco Pittsburgh	21,600	131,112	0.009%
Amyris	32,000	523,840	0.038%
Anaplan	25,500	1,359,150	0.098%
Andersons	5,200	158,756	0.011%
Angiodynamics	12,000	325,560	0.023%
Angion Biomedica	3,600	46,872	0.003%
Annaly Capital Management, REIT	229,220	2,035,474	0.146%
Annexon	5,800	130,558	0.009%
Annovis Bio	3,000	256,740	0.018%
Antares Pharma	34,300	149,548	0.011%
Antero Midstream	59,600	619,244	0.044%
Antero Resources	19,400	291,582	0.021%
Apartment Income REIT, REIT	29,700	1,408,671	0.101%
Apellis Pharmaceuticals	13,200	834,240	0.060%
Api	23,900	499,271	0.036%
Apogee Enterprises	7,700	313,621	0.023%
Apollo Commercial Real Estate Finance, REIT	24,600	392,370	0.028%
Apollo Global Management	37,000	2,301,400	0.165%
Appfolio	3,494	493,353	0.035%
Appian	8,000	1,102,000	0.079%
Apple Hospitality REIT, REIT	40,000	610,400	0.044%
Applied Industrial Technologies	7,262	661,278	0.047%
Apria	3,000	84,000	0.006%
AptarGroup	10,460	1,473,186	0.106%
AquaBounty Technologies	28,817	154,459	0.011%
Aqua Metals	32,400	97,200	0.007%
Aramark	43,500	1,620,375	0.116%
Arbor Realty Trust, REIT	17,800	317,196	0.023%
ArcBest	4,200	244,398	0.018%
Arch Capital Group	68,700	2,675,178	0.192%

Archrock	38,867	346,305	0.025%
Arconic	15,300	544,986	0.039%
Arcosa	9,352	549,336	0.039%
Arcturus therapeutics Holdings	5,700	192,888	0.014%
Arcus Biosciences	10,000	274,600	0.020%
Arcutis Biotherapeutics	7,900	215,591	0.015%
Arena Pharmaceuticals	10,700	729,740	0.052%
Ares Commercial Real Estate, REIT	35,000	514,150	0.037%
Ares Management	19,800	1,259,082	0.090%
Argo Group International Holdings	8,722	452,061	0.032%
Arlington Asset Investment, REIT	32,800	133,168	0.010%
Arlo Technologies	36,552	247,457	0.018%
ARMOUR Residential REIT, REIT	20,500	234,110	0.017%
Armstrong Flooring	22,600	139,894	0.010%
Armstrong Worldwide Industries	8,300	890,258	0.064%
Array Technologies	20,150	314,340	0.023%
Arrow Electronics	10,175	1,158,220	0.083%
Arrow Financial	6,955	250,032	0.018%
Arrowhead Pharmaceuticals	19,000	1,573,580	0.113%
Artisan Partners Asset Management	11,700	594,594	0.043%
Arvinas	6,917	532,609	0.038%
Asbury Automotive Group	3,440	589,513	0.042%
Asensus Surgical	63,200	200,344	0.014%
ASGN	8,950	867,524	0.062%
Ashford Hospitality Trust, REIT	16,200	73,872	0.005%
Ashland Global Holdings	8,000	700,000	0.050%
Aspen Technology	11,600	1,595,464	0.114%
Associated Banc-Corp	28,827	590,377	0.042%
Assured Guaranty	15,100	716,948	0.051%
Astec Industries	4,900	308,406	0.022%
Asure Software	32,700	290,049	0.021%
Atara Biotherapeutics	18,400	286,120	0.021%
Athene Holding	21,800	1,471,500	0.106%
Athenex	35,900	165,858	0.012%
Athersys	79,200	114,048	0.008%
At Home	10,700	394,188	0.028%
Atkore	8,900	631,900	0.045%
Atlantic Capital Bancshares	2,379	60,569	0.004%
Atlantic Union Bankshares	19,229	696,474	0.050%
Atomera	10,900	233,696	0.017%
Atreca	8,800	74,976	0.005%
Atricure	9,700	769,501	0.055%
Autoliv	13,000	1,270,880	0.091%
Autonation	10,200	967,062	0.069%
Avalara	15,223	2,463,081	0.177%
Avangrid	5,900	303,437	0.022%
Avanos Medical	9,042	328,858	0.024%
Avantor	91,973	3,265,961	0.234%
Avaya Holdings	14,500	390,050	0.028%
Avient	16,130	792,951	0.057%
Avis Budget Group	10,100	786,689	0.056%
Avista	10,890	464,676	0.033%
Avnet	15,450	619,236	0.044%
Aware Inc/MA	8,371	31,056	0.002%
Axalta Coating Systems	34,200	1,042,758	0.075%
Axis Capital Holdings	15,073	738,728	0.053%
Axon Enterprise	11,179	1,976,447	0.142%
Axonics	5,100	323,391	0.023%
Axos Financial	8,400	389,676	0.028%
Axsome therapeutics	6,200	418,252	0.030%
AZEK	22,500	955,350	0.069%
AZZ	8,400	434,952	0.031%
Badger Meter	4,400	431,728	0.031%
Balchem	6,100	800,686	0.057%
Banc First	6,900	430,767	0.031%
Banc of California	13,700	240,298	0.017%
Bancorp	13,500	310,635	0.022%
BancorpSouth Bank	17,675	500,733	0.036%
Bandwidth	4,800	662,016	0.048%
Bank of Hawaii	8,166	687,741	0.049%
Bank OZK	19,400	817,904	0.059%
BankUnited	19,718	841,761	0.060%

Banner	8,971	486,318	0.035%
Barnes Group	8,000	410,000	0.029%
Beacon Roofing Supply	7,300	388,725	0.028%
Beam therapeutics	5,600	720,776	0.052%
Bed Bath & Beyond	25,900	862,211	0.062%
Belden	9,163	463,373	0.033%
Benchmark Electronics	12,200	347,212	0.025%
Benefitfocus	13,400	188,940	0.014%
Berkeley Lights	3,300	147,873	0.011%
Berkshire Hills Bancorp	16,400	449,524	0.032%
Berry Global	22,700	1,480,494	0.106%
Beyond Meat	8,900	1,401,661	0.101%
BGC Partners	49,400	280,098	0.020%
B&G Foods	10,700	350,960	0.025%
BigCommerce Holdings	2,000	129,840	0.009%
Big Lots	7,600	501,676	0.036%
Bill.Com Holdings	11,500	2,106,570	0.151%
BioCryst Pharmaceuticals	37,100	586,551	0.042%
Biohaven Pharmaceutical Holding	10,029	973,615	0.070%
BioMarin Pharmaceutical	30,790	2,569,118	0.184%
BioNano Genomics	33,400	244,822	0.018%
BioSig Technologies	30,200	116,572	0.008%
Bio-Techne	6,600	2,971,716	0.213%
Bioxcel therapeutics	3,900	113,334	0.008%
BJ's Restaurants	6,133	301,376	0.022%
BJ s Wholesale Club Holdings	25,400	1,208,532	0.087%
Blackbaud	10,000	765,700	0.055%
Black Hills	8,140	534,228	0.038%
Black Knight	28,052	2,187,495	0.157%
Blackline	9,604	1,068,637	0.077%
Blackstone	117,100	11,375,094	0.816%
Blackstone Mortgage Trust, REIT	22,200	707,958	0.051%
Blink Charging	6,300	259,371	0.019%
Bloom Energy	24,800	666,376	0.048%
Bloomin Brands	11,900	322,966	0.023%
Bluebird Bio	15,200	486,096	0.035%
BlueLinx Holdings	3,000	150,840	0.011%
Blueprint Medicines	11,200	985,152	0.071%
Bluerock Residential Growth REIT, REIT	27,800	282,726	0.020%
Boise Cascade	8,100	472,635	0.034%
BOK Financial	4,560	394,896	0.028%
Bonanza Creek Energy	9,700	456,579	0.033%
Boot Barn Holdings	5,300	445,465	0.032%
Booz Allen Hamilton	28,500	2,427,630	0.174%
Boston Beer	1,700	1,735,360	0.125%
Boston Private Financial	33,500	494,125	0.035%
Bottomline Technologies	8,600	318,888	0.023%
Box	26,500	677,075	0.049%
Boyd Gaming	11,800	725,582	0.052%
Brady	11,200	627,648	0.045%
Brandywine Realty Trust, REIT	25,043	343,340	0.025%
Bridgebio Pharma	18,225	1,110,996	0.080%
Bright Horizons Family Solutions	11,589	1,704,858	0.122%
Brighthouse Financial	11,700	532,818	0.038%
BrightSpire Capital, REIT	25,200	236,880	0.017%
Brinker	9,979	617,201	0.044%
Brinks Company	8,949	687,641	0.049%
Brixmor Property, REIT	51,300	1,174,257	0.084%
Broadstone Net Lease, REIT	10,000	234,100	0.017%
Brookdale Senior Living	44,400	350,760	0.025%
Brookline Bancorp	30,529	456,409	0.033%
Brooks Automation	13,900	1,324,392	0.095%
Brown & Brown	36,400	1,934,296	0.139%
Brp	10,400	277,160	0.020%
Bruker	18,650	1,417,027	0.102%
Brunswick	13,700	1,364,794	0.098%
Builders FirstSource	37,418	1,596,252	0.115%
Bumble	10,100	581,760	0.042%
Bunge Limited	24,002	1,875,756	0.135%
Burlington Stores	12,800	4,121,472	0.296%
BWX Technologies	12,337	717,026	0.051%
Cable One	960	1,836,298	0.132%

Cabot	11,050	629,077	0.045%
CACI International	4,500	1,148,040	0.082%
Cactus	11,000	403,920	0.029%
Cadence BanCorp	20,000	417,600	0.030%
Cadiz	24,200	329,120	0.024%
CAI International	3,000	168,000	0.012%
CalAmp	22,300	283,656	0.020%
Caleres	13,530	369,234	0.026%
California Water Service Group	9,650	535,961	0.038%
Calix	9,800	465,500	0.033%
Callaway Golf	17,500	590,275	0.042%
Callon Petroleum	2,300	132,687	0.010%
Cal-Maine Foods	9,100	329,511	0.024%
Calyxt	28,100	112,962	0.008%
Cambridge Bancorp	2,500	207,475	0.015%
Camden National	7,000	334,320	0.024%
Camden Property Trust, REIT	17,300	2,295,191	0.165%
Cannae Holdings	15,800	535,778	0.038%
Canterbury Park Holding	24,581	368,223	0.026%
Capitol Federal Financial	20,644	243,186	0.017%
Capri Holdings	29,098	1,664,115	0.119%
Cardiovascular Systems	12,100	516,065	0.037%
Cardlytics	6,034	765,896	0.055%
CareCloud	29,700	250,074	0.018%
CareDx	9,600	878,592	0.063%
CareTrust REIT, REIT	19,500	452,985	0.033%
Cargurus	16,300	427,549	0.031%
Carlisle Companies	9,420	1,802,800	0.129%
CarLotz	38,600	210,756	0.015%
Carlyle	18,900	878,472	0.063%
Carpenter Technology	8,700	349,914	0.025%
Carriage Services	7,200	266,184	0.019%
Cars.com	17,600	252,208	0.018%
Carters	7,900	815,043	0.058%
Carvana	11,434	3,451,010	0.248%
Casella Waste Systems	8,675	550,255	0.039%
Casey's General Stores	6,200	1,206,768	0.087%
CASI Pharmaceuticals	87,500	135,625	0.010%
Cassava Sciences	7,400	632,256	0.045%
Castle Biosciences	3,600	263,988	0.019%
Castlight Health	65,400	172,002	0.012%
Catabasis Pharmaceuticals	71,800	151,498	0.011%
Cathay Bancorp	7,556	297,404	0.021%
Cavco Industries	900	199,971	0.014%
CBIZ	11,750	385,048	0.028%
CDK Global	21,500	1,068,335	0.077%
Cedar Realty Trust, REIT	7,994	134,619	0.010%
CEL-SCI	28,600	248,248	0.018%
Celsius Holdings	5,400	410,886	0.029%
Centennial Resource Development	11,200	75,936	0.005%
Centerspace, REIT	3,200	252,480	0.018%
Central Garden & Pet	7,900	381,570	0.027%
Centrus Energy	5,000	126,900	0.009%
Century Aluminum	14,100	181,749	0.013%
Century Bancorp	3,450	393,300	0.028%
Cerence	7,288	777,702	0.056%
Ceridian HCM Holding	22,425	2,151,006	0.154%
ChampionX	38,300	982,395	0.070%
Change Healthcare	40,765	939,226	0.067%
ChargePoint Holdings	25,000	868,500	0.062%
Chart Industries	6,600	965,712	0.069%
Chase	2,950	302,700	0.022%
Chefs' Warehouse	8,400	267,372	0.019%
Chegg	25,100	2,086,061	0.150%
Chemed	2,700	1,281,150	0.092%
ChemoCentryx	18,700	250,393	0.018%
Chemours	30,400	1,057,920	0.076%
Cheniere Energy	42,300	3,669,102	0.263%
Cherry Hill Mortgage Investment, REIT	17,862	176,119	0.013%
Chesapeake Utilities	4,700	565,551	0.041%
Chewy	13,480	1,074,491	0.077%
Chicken Soup For the Soul Entertainment	4,600	190,440	0.014%

Chimera Investment, REIT	29,800	448,788	0.032%
Choice Hotels International	5,900	701,274	0.050%
Churchill Capital Corp III	45,600	434,112	0.031%
Churchill Downs	6,400	1,268,864	0.091%
Chuy's Holdings	5,000	186,300	0.013%
Ciena	25,600	1,456,384	0.105%
Cimarex Energy	20,272	1,468,706	0.105%
CIM Commercial Trust, REIT	15,194	135,986	0.010%
Cimpress	3,800	411,958	0.030%
Cincinnati Bell	19,700	303,774	0.022%
Cinemark Holdings	25,713	564,400	0.041%
Cirrus Logic	8,740	743,949	0.053%
CIT Group	17,000	877,030	0.063%
City Holding Company	5,950	447,678	0.032%
Clarivate	48,191	1,326,698	0.095%
Clean Energy Fuels	21,800	221,270	0.016%
Clean Harbors	7,600	707,864	0.051%
Clear Channel Outdoor Holdings	129,000	340,560	0.024%
ClearPoint Neuro	8,400	160,356	0.012%
Clearwater Paper	9,388	271,970	0.020%
Clearway Energy	7,693	203,711	0.015%
Cleveland-Cliffs	86,280	1,860,197	0.133%
Cloudera	42,100	667,706	0.048%
CloudFlare	32,800	3,471,552	0.249%
Clover Health Investments	3,727	49,644	0.004%
Clovis Oncology	34,450	199,810	0.014%
CMC Materials	5,042	760,031	0.055%
CNA Financial	3,500	159,215	0.011%
CNO Financial Group	18,700	441,694	0.032%
CNX Resources	41,400	565,524	0.041%
Coca-Cola Consolidated	1,100	442,343	0.032%
Co-Diagnostics	16,700	137,775	0.010%
Coeur Mining	47,500	421,800	0.030%
Cogent Communications Holdings	7,300	561,297	0.040%
Cognex	30,700	2,580,335	0.185%
Cohen	2,700	50,895	0.004%
Cohen & Steers	5,000	410,450	0.029%
Coherent	4,300	1,136,662	0.082%
Coherus Biosciences	16,400	226,812	0.016%
Cohu	10,300	378,937	0.027%
Coinbase Global	2,800	709,240	0.051%
Colfax	21,300	975,753	0.070%
Collegium Pharmaceutical	14,800	349,872	0.025%
Columbia Banking System	13,850	534,056	0.038%
Columbia Property Trust, REIT	25,400	441,706	0.032%
Columbia Sportswear	6,162	606,094	0.043%
Comfort Systems USA	8,206	646,551	0.046%
Commerce Bancshares	17,270	1,287,651	0.092%
Commercial Metals	19,600	602,112	0.043%
Commercial Vehicle Group	16,400	174,332	0.013%
CommScope Holding	32,900	701,099	0.050%
Community Bank System	9,628	728,358	0.052%
Community Healthcare Trust, REIT	6,500	308,490	0.022%
Community Health Systems	27,700	427,688	0.031%
Community Trust Bancorp	10,472	422,859	0.030%
Commvault Systems	7,300	570,641	0.041%
Compass Minerals	5,400	320,004	0.023%
Comtech Telecommunications	6,460	156,074	0.011%
Concentrix	7,400	1,189,920	0.085%
Conduent	39,500	296,250	0.021%
ConMed	5,150	707,765	0.051%
ConnectOne Bancorp	13,883	363,318	0.026%
Conns	15,200	387,600	0.028%
Constellation Pharmaceuticals	8,800	297,440	0.021%
Construction Partners	6,100	191,540	0.014%
Contango Oil & Gas	44,100	190,512	0.014%
Continental Resources	11,900	452,557	0.032%
Corcept Therapeutics	22,200	488,400	0.035%
CoreCivic	52,796	552,774	0.040%
Core-Mark Holding	9,590	431,646	0.031%
CoreSite Realty, REIT	7,100	955,660	0.069%
CorMedix	14,300	98,098	0.007%

Cornerstone Building Brands	17,100	310,878	0.022%
Cornerstone OnDemand	12,100	624,118	0.045%
Corporate Office Properties Trust, REIT	22,100	618,579	0.044%
CorVel	2,450	329,035	0.024%
CoStar Group	71,520	5,923,286	0.425%
Coty	56,200	524,908	0.038%
Coupa Software	13,400	3,512,274	0.252%
Cousins Properties, REIT	26,331	968,454	0.069%
Covanta Holding	26,104	459,691	0.033%
Covenant Logistics	6,100	126,148	0.009%
Covetrus	20,101	542,727	0.039%
Cowen	8,724	358,120	0.026%
Cracker Barrel Old Country Store	3,900	578,994	0.042%
CRA International	3,250	278,200	0.020%
Crane	6,841	631,903	0.045%
Credit Acceptance	2,200	999,042	0.072%
Cree	20,700	2,027,151	0.145%
Crocs	12,000	1,398,240	0.100%
CrowdStrike Holdings	33,160	8,333,440	0.598%
Crown Holdings	23,650	2,417,267	0.173%
CryoLife	7,550	214,420	0.015%
CryoPort	8,700	548,970	0.039%
CSG Systems International	7,600	358,568	0.026%
CSW Industrials	2,400	284,304	0.020%
CTS	11,450	425,482	0.031%
CubeSmart, REIT	39,200	1,815,744	0.130%
Cullen/Frost Bankers	9,950	1,114,400	0.080%
Curis	33,400	269,538	0.019%
Curtiss-Wright	6,900	819,444	0.059%
Cushman & Wakefield	18,600	324,942	0.023%
CVB Financial	26,706	549,877	0.039%
CVR Energy	18,100	325,076	0.023%
Cyberoptics	9,900	405,504	0.029%
CymaBay Therapeutics	39,400	171,784	0.012%
CyrusOne, REIT	22,800	1,630,656	0.117%
Cytokinetics	15,700	310,703	0.022%
Dana	26,600	632,016	0.045%
Danimer Scientific	11,400	285,570	0.020%
Darling Ingredients	28,100	1,896,750	0.136%
Datadog	38,700	4,027,896	0.289%
Datto Holding	2,600	72,384	0.005%
Dave & Buster's Entertainment	9,800	397,880	0.029%
Deciphera Pharmaceuticals	9,700	355,117	0.025%
Deckers Outdoor	5,000	1,920,350	0.138%
Dell Technologies	40,197	4,006,435	0.288%
Deluxe	6,700	320,059	0.023%
Denali therapeutics	16,500	1,294,260	0.093%
Denbury	10,900	836,902	0.060%
Denny's	23,700	390,813	0.028%
Diamond Resorts International	10,916	0	0.000%
DiamondRock Hospitality, REIT	35,900	348,230	0.025%
Dicerna Pharmaceuticals	16,600	619,512	0.044%
Dick's Sporting Goods	11,900	1,192,261	0.086%
Diebold Nixdorf	16,300	209,292	0.015%
Digi International	21,460	431,561	0.031%
Digitalbridge, REIT	91,200	720,480	0.052%
Digital Turbine	14,200	1,079,626	0.077%
Dillard's	1,500	271,320	0.019%
Dime Community Bancshares	7,700	258,874	0.019%
Dine Brands Global	4,600	410,550	0.029%
Diodes	8,450	674,057	0.048%
Diversified Healthcare Trust, REIT	86,700	362,406	0.026%
DMC Global	6,300	354,123	0.025%
DocuSign	33,400	9,337,638	0.670%
Dolby Laboratories	9,840	967,174	0.069%
Domo	6,500	525,395	0.038%
Domtar	10,616	583,455	0.042%
Donaldson	22,042	1,400,328	0.100%
Donnelley Financial Solutions	10,675	352,275	0.025%
DoorDash	6,500	1,159,145	0.083%
Dorian LPG	16,200	228,744	0.016%
Dorman Products	4,800	497,616	0.036%

Douglas Dynamics	8,300	337,727	0.024%
Douglas Emmett, REIT	28,400	954,808	0.069%
DraftKings	57,900	3,020,643	0.217%
Dril-Quip	10,200	345,066	0.025%
Dropbox	47,060	1,426,389	0.102%
DSP Group	21,390	316,572	0.023%
Duck Creek Technologies	8,128	353,649	0.025%
Ducommun	2,900	158,224	0.011%
Dun & Bradstreet Holdings	19,600	418,852	0.030%
DURECT	128,200	208,966	0.015%
Dycom Industries	5,363	399,704	0.029%
Dynatrace Holdings	31,773	1,856,179	0.133%
Dynavax Technologies	28,900	284,665	0.020%
Dynex Capital, REIT	20,599	384,377	0.028%
DZS	4,000	83,000	0.006%
Eagle Materials	7,270	1,033,140	0.074%
Easterly Government Properties, REIT	16,886	355,957	0.026%
Eastern Bankshares	36,200	744,634	0.053%
EastGroup Properties, REIT	5,850	962,033	0.069%
East West Bancorp	25,400	1,820,926	0.131%
Echostar	11,944	290,120	0.021%
Edgewell Personal Care	8,050	353,395	0.025%
Editas Medicine	14,300	809,952	0.058%
E-Health	4,318	252,171	0.018%
Elanco Animal Health	84,384	2,927,281	0.210%
Elastic	11,300	1,647,088	0.118%
Element Solutions	41,500	970,270	0.070%
EMCOR Group	9,360	1,153,058	0.083%
Emergent BioSolutions	8,800	554,312	0.040%
Encompass Health	14,600	1,139,238	0.082%
Encore Capital	6,700	317,513	0.023%
Encore Wire	5,800	439,582	0.032%
Endo International	45,900	214,812	0.015%
Energizer Holdings	10,350	444,843	0.032%
Energous	45,300	130,011	0.009%
EnerSys	7,700	752,521	0.054%
Ennis Business Forms	19,057	410,107	0.029%
Enova International	11,139	381,065	0.027%
EnPro Industries	5,450	529,468	0.038%
Ensign	9,300	806,031	0.058%
Enstar	2,600	621,192	0.045%
Entegris	24,377	2,997,640	0.215%
Investnet	8,800	667,568	0.048%
Envista Holdings	28,200	1,218,522	0.087%
EPAM Systems	10,200	5,211,792	0.374%
Epizyme	27,100	225,201	0.016%
ePlus	4,400	381,436	0.027%
EPR Properties, REIT	15,400	811,272	0.058%
EQT	56,700	1,262,142	0.091%
Equitable Holdings	65,662	1,999,408	0.143%
Equitrans Midstream	74,700	635,697	0.046%
Equity Commonwealth, REIT	17,676	463,111	0.033%
Equity LifeStyle Properties, REIT	28,780	2,138,642	0.153%
Erie Indemnity	3,607	697,413	0.050%
ESCO Technologies	5,140	482,183	0.035%
Esperion Therapeutics	9,900	209,385	0.015%
Essent	19,600	881,020	0.063%
Essential Properties Realty Trust, REIT	21,000	567,840	0.041%
Essential Utilities	31,232	1,427,302	0.102%
Euronet Worldwide	9,350	1,265,523	0.091%
Eventbrite	13,600	258,400	0.019%
Everbridge	6,587	896,359	0.064%
Evercore	6,900	971,313	0.070%
Everi Holdings	22,300	556,162	0.040%
EVERTEC	13,400	584,910	0.042%
Evolent Health	18,300	386,496	0.028%
Evolus	19,100	241,615	0.017%
Evoqua Water Technologies	21,500	726,270	0.052%
EW Scripps	18,145	369,977	0.027%
Exact Sciences	30,800	3,828,748	0.275%
Exelixis	58,090	1,058,400	0.076%
Exlservice Holdings	5,900	626,934	0.045%

Exponent	8,600	767,206	0.055%
eXp World Holdings	13,200	511,764	0.037%
Exterran	17,000	80,920	0.006%
EZCORP	52,900	318,987	0.023%
Fabrinet	6,600	632,742	0.045%
FactSet Research Systems	6,700	2,248,587	0.161%
Fair Isaac	4,785	2,405,324	0.173%
Farmer Bros.	17,000	215,730	0.015%
FARO Technologies	4,800	373,296	0.027%
Fastly	15,600	929,760	0.067%
Fate Therapeutics	15,600	1,353,924	0.097%
Fdo Holdings	19,200	2,029,440	0.146%
Federal Agricultural Mortgage	1,700	168,130	0.012%
Federal Signal	11,700	470,691	0.034%
Federated Hermes	15,700	532,387	0.038%
Ferro	20,460	441,322	0.032%
FibroGen	17,500	466,025	0.033%
FireEye	40,300	814,866	0.058%
First American Financial	19,230	1,198,991	0.086%
First Bancorp North Carolina	10,375	424,441	0.030%
First BanCorp-Puerto Rico	31,300	373,096	0.027%
First Busey	19,991	492,978	0.035%
FirstCash	8,938	683,221	0.049%
First Citizens BancShares	1,270	1,057,580	0.076%
First Commonwealth Financial	40,700	572,649	0.041%
First Community	10,500	313,425	0.022%
First Financial	8,650	353,093	0.025%
First Financial Bancorp	14,800	349,724	0.025%
First Financial Bankshares	24,776	1,217,245	0.087%
First Hawaiian	23,800	674,492	0.048%
First Horizon	84,706	1,463,720	0.105%
First Industrial Realty, REIT	21,065	1,100,225	0.079%
First Merchants	15,613	650,594	0.047%
First Midwest Bancorp	32,193	638,387	0.046%
First Solar	15,500	1,402,905	0.101%
First United	4,211	73,398	0.005%
Fisker	27,300	526,344	0.038%
Five9	12,200	2,237,358	0.161%
Five Below	10,900	2,106,643	0.151%
Five Star Senior Living	17,400	100,224	0.007%
Flagstar Bancorp	6,400	270,528	0.019%
Flexion Therapeutics	15,400	126,742	0.009%
FlexShopper	27,700	82,269	0.006%
Flexsteel Industries	2,900	117,131	0.008%
Flowers Foods	36,983	894,989	0.064%
Flowserve	20,300	818,496	0.059%
Fluidigm	34,200	210,672	0.015%
Fluor	21,700	384,090	0.028%
Flushing Financial	21,725	465,567	0.033%
FNB	39,132	482,498	0.035%
FNF	49,831	2,165,655	0.155%
Focus Financial Partners	6,800	329,800	0.024%
Foot Locker	18,303	1,128,014	0.081%
FormFactor	12,000	437,520	0.031%
Forrester Research	5,200	238,160	0.017%
Forward Air	5,000	448,750	0.032%
Fossil	17,300	247,044	0.018%
Fox Factory Holding	7,500	1,167,450	0.084%
Franchise	6,400	225,728	0.016%
Franklin Electric	4,100	330,542	0.024%
Franklin Street Properties, REIT	31,500	165,690	0.012%
Frequency therapeutics	16,700	166,332	0.012%
Fresh Del Monte Produce	5,900	193,992	0.014%
Freshpet	8,138	1,326,168	0.095%
frontdoor	15,550	774,701	0.056%
FRP Holdings	3,700	206,016	0.015%
FTI Consulting	5,495	750,672	0.054%
fuboTV	11,800	378,898	0.027%
FuelCell Energy	63,200	562,480	0.040%
Fulgent Genetics	3,200	295,136	0.021%
Fulton Financial	38,102	601,250	0.043%
Funko	6,800	144,704	0.010%

FutureFuel	8,300	79,680	0.006%
G1 therapeutics	11,100	243,534	0.017%
GameStop	8,801	1,884,646	0.135%
Gaming & Leisure Properties, REIT	36,198	1,677,053	0.120%
GATX	6,650	588,326	0.042%
GCP Applied Technologies	13,565	315,522	0.023%
Generation Bio	5,700	153,330	0.011%
Genesco	7,300	464,864	0.033%
Genie Energy	23,842	150,681	0.011%
Genpact	27,300	1,240,239	0.089%
Gentex	37,520	1,241,537	0.089%
Gentherm	7,700	547,085	0.039%
Genworth Financial	106,600	415,740	0.030%
German American Bancorp	7,533	280,228	0.020%
Getty Realty, REIT	11,643	362,679	0.026%
Gevo	55,200	401,304	0.029%
Gibraltar Industries	6,800	518,908	0.037%
G-III Apparel	10,500	345,030	0.025%
Glacier Bancorp	15,512	854,401	0.061%
Gladstone Commercial, REIT	10,400	234,624	0.017%
Gladstone Land, REIT	22,000	529,320	0.038%
Glatfelter	17,400	243,078	0.017%
Glaukos	8,600	729,538	0.052%
Global Blood Therapeutics	13,300	465,766	0.033%
Global Self Storage, REIT	33,399	174,009	0.012%
Globus Medical	11,900	922,607	0.066%
GMS	8,385	403,654	0.029%
GoDaddy	29,400	2,556,624	0.183%
GoHealth	11,500	128,915	0.009%
Gold Resource	85,200	219,816	0.016%
GoodRx Holdings	6,900	248,469	0.018%
Goodyear Tire & Rubber	48,035	823,800	0.059%
Goosehead Insurance	3,500	445,550	0.032%
GoPro	29,400	342,510	0.025%
Graco	29,154	2,206,958	0.158%
GrafTech International	24,200	281,204	0.020%
Graham Holdings	800	507,120	0.036%
Grand Canyon Education	8,900	800,733	0.057%
Granite Construction	12,325	511,857	0.037%
Graphic Packaging Holding	35,613	646,020	0.046%
Gray Television	13,600	318,240	0.023%
Great Southern Bancorp	5,500	296,450	0.021%
Great Western Bancorp	13,700	449,223	0.032%
Greenbrier Companies	8,300	361,714	0.026%
Green Dot	9,800	459,130	0.033%
Greif	5,900	357,245	0.026%
Grid Dynamics Holdings	4,500	67,635	0.005%
Griffon	10,500	269,115	0.019%
Grocery Outlet Holding	16,832	583,397	0.042%
Groupon	5,500	237,380	0.017%
Group One Automotive	3,300	509,619	0.037%
GrowGeneration	9,600	461,760	0.033%
Guardant Health	15,400	1,912,526	0.137%
Guess ?	10,620	280,368	0.020%
Guidewire Software	12,400	1,397,728	0.100%
Haemonetics	9,100	606,424	0.044%
Hain Celestial Group	11,000	441,320	0.032%
Halozyne Therapeutics	24,200	1,098,922	0.079%
Hamilton Lane	5,200	473,824	0.034%
Hancock Whitney	13,300	591,052	0.042%
Hannon Armstrong Sustainabl Infrstrc Cap, REIT	14,485	813,333	0.058%
Hanover Insurance Group	7,520	1,020,013	0.073%
Harley-Davidson	27,100	1,241,722	0.089%
Harrow Health	10,700	99,403	0.007%
Harsco	15,760	321,819	0.023%
Hawaiian Electric Industries	18,000	761,040	0.055%
Haynes International	11,800	417,484	0.030%
H.B. Fuller	9,040	575,034	0.041%
Healthcare Realty Trust, REIT	25,180	760,436	0.055%
Healthcare Services	13,850	437,245	0.031%
Healthcare Trust of America, REIT	38,873	1,037,909	0.074%
Health Catalyst	7,300	405,223	0.029%

HealthEquity	11,800	949,664	0.068%
HealthStream	14,300	399,542	0.029%
Heartland Express	19,123	327,577	0.024%
Heat Biologics	19,870	133,725	0.010%
Hecla Mining	109,100	811,704	0.058%
H&E Equipment Services	11,300	375,951	0.027%
HEICO	6,171	860,361	0.062%
HEICO	12,625	1,567,773	0.113%
Heidrick & Struggles International	6,558	292,159	0.021%
Helen of Troy Limited	4,100	935,292	0.067%
Helios Technologies	6,000	468,300	0.034%
Helmerich & Payne	19,400	633,022	0.045%
Herbalife Nutrition	15,900	838,407	0.060%
Herc Holdings	6,055	678,584	0.049%
Herman Miller	10,750	506,755	0.036%
Heron Therapeutics	20,000	310,400	0.022%
Hersha Hospitality Trust, REIT	32,000	344,320	0.025%
Heska	2,200	505,406	0.036%
Hexcel	15,000	936,000	0.067%
Hibbett	3,300	295,779	0.021%
Highwoods Properties, REIT	18,513	836,232	0.060%
Hillenbrand	15,900	700,872	0.050%
Hill International	33,200	82,668	0.006%
Hill-Rom Holdings	11,050	1,255,170	0.090%
Hilltop Holdings	13,698	498,607	0.036%
Hilton Grand Vacations	14,910	617,125	0.044%
HNI Corporation	6,580	289,323	0.021%
HollyFrontier	17,177	565,123	0.041%
Home Bancshares	28,776	710,192	0.051%
HomeStreet	12,300	501,102	0.036%
Hope Bancorp	25,700	364,426	0.026%
Horace Mann Educators	7,210	269,798	0.019%
Horizon Global	23,000	195,040	0.014%
Horizon therapeutics	39,600	3,708,144	0.266%
Hostess Brands	30,100	487,319	0.035%
Houlihan Lokey	8,415	688,263	0.049%
Hovnanian Enterprises	4,484	476,604	0.034%
Howard Hughes	7,500	730,950	0.052%
H&R Block	30,800	723,184	0.052%
Hubbell	9,333	1,743,778	0.125%
Hub Group	6,400	422,272	0.030%
HubSpot	7,650	4,457,808	0.320%
Hudson Pacific Properties, REIT	24,900	692,718	0.050%
Huntsman	35,900	952,068	0.068%
Hurco Companies	5,900	206,500	0.015%
Huron Consulting Group	5,500	270,325	0.019%
Hyatt Hotels	5,600	434,784	0.031%
Hyster-Yale Materials Handling	2,300	167,854	0.012%
IAA	22,400	1,221,696	0.088%
IAC/InterActiveCorp	14,730	2,270,924	0.163%
ICF International	3,900	342,654	0.025%
ICU Medical	3,700	761,460	0.055%
IdaCorp	9,710	946,725	0.068%
Idera Pharmaceuticals	60,400	72,480	0.005%
IDT	5,342	197,440	0.014%
IGM Biosciences	2,000	166,400	0.012%
iHeartMedia	2,100	56,553	0.004%
II-VI	19,362	1,405,488	0.101%
Immersion	39,000	342,030	0.025%
ImmunityBio	11,100	158,508	0.011%
ImmunoGen	48,000	316,320	0.023%
Immunovant	9,800	103,586	0.007%
Impinj	6,300	325,017	0.023%
Independence Realty Trust, REIT	13,800	251,574	0.018%
Independent Bank Group	5,600	414,288	0.030%
Independent Bank (MA)	7,750	585,125	0.042%
Infinera	41,900	427,380	0.031%
Ingevity	7,700	626,472	0.045%
Ingles Markets	4,100	238,907	0.017%
Ingredion	8,500	769,250	0.055%
Innodata	21,800	152,600	0.011%
Innospec	5,800	525,538	0.038%

Innovative Industrial Properties, REIT	4,400	840,488	0.060%
Innoviva	26,500	355,365	0.026%
Inogen	4,600	299,782	0.022%
Inotiv	7,000	186,760	0.013%
Inovalon Holdings	13,400	456,672	0.033%
Inovio Pharmaceuticals	43,400	402,318	0.029%
Inseego	18,700	188,683	0.014%
Insight Enterprises	6,550	655,066	0.047%
Insmad	21,521	612,488	0.044%
Insperty	6,500	587,405	0.042%
Inspire Medical Systems	5,200	1,004,952	0.072%
Installed Building Products	4,700	575,092	0.041%
Insulet	11,500	3,156,865	0.227%
Integer Holdings	6,250	588,750	0.042%
Integra LifeSciences Holdings	12,200	832,528	0.060%
Intellia Therapeutics	12,800	2,072,448	0.149%
Intellicheck	13,500	112,995	0.008%
Interactive Brokers	14,900	979,377	0.070%
InterDigital	6,060	442,562	0.032%
Interface	8,600	131,580	0.009%
International Bancshares	9,002	386,546	0.028%
International Seaways	12,000	230,160	0.017%
Inter Parfums	5,800	417,600	0.030%
Intevac	22,200	149,628	0.011%
Intra-Cellular Therapies	13,900	567,398	0.041%
Invacare	18,600	150,102	0.011%
Invesco Mortgage Capital, REIT	63,600	248,040	0.018%
Investors Bancorp	28,200	402,132	0.029%
Invitae	35,000	1,180,550	0.085%
Invitation Homes, REIT	92,668	3,455,590	0.248%
Ionis Pharmaceuticals	29,480	1,175,957	0.084%
Iovance Biotherapeutics	26,388	686,616	0.049%
iRhythm Technologies	1,800	119,430	0.009%
Iridium Communications	22,118	884,499	0.063%
iRobot	5,500	513,645	0.037%
Ironwood Pharmaceuticals	39,100	503,217	0.036%
Itron	8,100	809,838	0.058%
ITT	13,900	1,273,101	0.091%
IVERIC bio	29,300	184,883	0.013%
IZEA Worldwide	33,800	86,190	0.006%
j2 Global	5,900	811,545	0.058%
Jabil	21,100	1,226,332	0.088%
Jack in the Box	4,600	512,624	0.037%
Jaguar Health	73,000	115,340	0.008%
James River Group Holdings	7,500	281,400	0.020%
Jamf Holding	7,000	234,990	0.017%
Janus Henderson	30,328	1,177,030	0.084%
Jazz Pharmaceuticals	9,700	1,723,108	0.124%
JBG SMITH Properties, REIT	24,800	781,448	0.056%
Jefferies Financial	35,547	1,215,707	0.087%
JELD-WEN Holding	11,900	312,494	0.022%
JetBlue Airways	59,200	993,376	0.071%
J & J Snack Foods	2,640	460,442	0.033%
John Bean Technologies	6,272	894,513	0.064%
John B Sanfilippo & Son	5,300	469,421	0.034%
John Wiley & Sons	8,170	491,671	0.035%
Jones Lang LaSalle	9,010	1,761,095	0.126%
Kaiser Aluminum	3,136	387,265	0.028%
Kaman	6,361	320,594	0.023%
KAR Auction Services	23,600	414,180	0.030%
Karuna therapeutics	3,800	433,162	0.031%
Karyopharm Therapeutics	23,200	239,424	0.017%
KB Home	15,000	610,800	0.044%
KBR	23,500	896,525	0.064%
Kearny Financial Corp.	24,737	295,607	0.021%
Kemper	11,150	823,985	0.059%
Kennametal	15,900	571,128	0.041%
Kennedy-Wilson Holdings	28,500	566,295	0.041%
Keurig Dr Pepper	96,000	3,383,040	0.243%
Kforce	4,856	305,588	0.022%
Kilroy Realty, REIT	19,820	1,380,265	0.099%
Kimball Electronics	19,817	430,822	0.031%

Kimball International	28,590	375,959	0.027%
Kinsale Capital	1,918	316,029	0.023%
Kirby	9,700	588,208	0.042%
KKR	104,707	6,202,843	0.445%
KLX Energy Services Holdings	10,900	104,095	0.007%
Knight-Swift Transportation Holdings	21,592	981,572	0.070%
Knoll	13,300	345,667	0.025%
Knowles	16,700	329,658	0.024%
Kodiak Sciences	6,400	595,200	0.043%
Kohl's	28,700	1,581,657	0.114%
Kontoor Brands	8,300	468,203	0.034%
Kopin	21,000	171,780	0.012%
Koppers	9,800	317,030	0.023%
Korn Ferry	11,600	841,580	0.060%
Kratos Defense & Security Solutions	25,600	729,344	0.052%
Kulicke & Soffa	10,700	654,840	0.047%
Kura Oncology	13,200	275,220	0.020%
KVH Industries	7,000	86,100	0.006%
Ladder Capital, REIT	31,300	361,202	0.026%
Lamar Advertising, REIT	14,992	1,565,465	0.112%
Lancaster Colony	3,465	670,512	0.048%
Landstar System	5,600	884,912	0.064%
Lannett	21,600	100,872	0.007%
Lantheus Holdings	11,800	326,152	0.023%
Lattice Semiconductor	24,300	1,365,174	0.098%
Laureate Education	23,200	336,632	0.024%
Lawson Products	3,900	208,689	0.015%
Lazard	19,800	895,950	0.064%
La-Z-Boy	9,950	368,548	0.026%
LCI Industries	4,200	551,964	0.040%
Lear	9,000	1,577,520	0.113%
LeMaitre Vascular	8,400	512,568	0.037%
Lemonade	2,200	240,702	0.017%
LendingTree	825	174,801	0.013%
Lennox International	5,990	2,101,292	0.151%
Lexicon Pharmaceuticals	39,142	179,662	0.013%
Lexington Realty Trust, REIT	47,229	564,387	0.041%
LGI Homes	3,637	588,976	0.042%
LHC Group	5,500	1,101,430	0.079%
Liberty Broadband	3,775	634,842	0.046%
Liberty Broadband	29,839	5,181,841	0.372%
Liberty Global	25,434	690,787	0.050%
Liberty Global	64,328	1,739,429	0.125%
Liberty Latin America	14,129	195,828	0.014%
Liberty Latin America	30,238	426,356	0.031%
Liberty Media Corp-Liberty Formula One	37,800	1,822,338	0.131%
Liberty Media Corp-Liberty Formula One	2,900	123,627	0.009%
Liberty SiriusXM	13,300	619,514	0.044%
Liberty SiriusXM	30,017	1,392,489	0.100%
LifeMD	25,000	294,500	0.021%
Life Storage, REIT	13,800	1,481,430	0.106%
Lifevantage	25,900	190,365	0.014%
Ligand Pharmaceuticals	3,186	417,971	0.030%
Lincoln Electric Holdings	10,780	1,419,834	0.102%
Lineage Cell therapeutics	43,800	124,830	0.009%
Lions Gate Entertainment	24,300	444,690	0.032%
Lithia Motors	4,800	1,649,472	0.118%
Littelfuse	3,839	978,139	0.070%
LivaNova	8,400	706,524	0.051%
Livent	30,700	594,352	0.043%
Live Oak Bancshares	6,400	377,600	0.027%
LivePerson	12,300	777,852	0.056%
LiveRamp Holdings	11,400	534,090	0.038%
Loral Space & Communications	3,800	147,630	0.011%
Lordstown Motors	23,600	261,016	0.019%
Louisiana Pacific	19,600	1,181,684	0.085%
LPL Financial Holdings	14,100	1,903,218	0.137%
LSI Industries	15,525	124,355	0.009%
LTC Properties, REIT	5,750	220,743	0.016%
Lucira Health	14,800	98,272	0.007%
lululemon athletica	21,000	7,664,370	0.550%
Lumber Liquidators	12,000	253,200	0.018%

Lumentum Holdings	13,060	1,071,312	0.077%
Luminar Technologies	33,600	737,520	0.053%
Luminex	9,600	353,280	0.025%
Luna Innovations	6,200	67,146	0.005%
Lyft	46,000	2,782,080	0.200%
Macatawa Bank	27,900	244,125	0.018%
Macerich Company, REIT	28,657	522,990	0.038%
Mack-Cali Realty, REIT	27,000	463,050	0.033%
MACOM Technology Solutions Holdings	8,100	519,048	0.037%
Macquarie Infrastructure	11,800	451,586	0.032%
MacroGenics	13,000	349,180	0.025%
Macy's	61,000	1,156,560	0.083%
Madison Square Garden Entertainment	3,721	312,452	0.022%
Madison Square Garden Sports	3,621	624,876	0.045%
Magellan Health	4,100	386,220	0.028%
Magnite	21,800	737,712	0.053%
Magnolia Oil & Gas	38,600	603,318	0.043%
Malibu Boats	4,300	315,319	0.023%
Mammoth Energy Services	28,900	132,651	0.010%
Manhattan Associates	11,540	1,671,454	0.120%
MannKind	50,000	272,500	0.020%
ManpowerGroup	9,742	1,158,421	0.083%
Mantech International	3,901	337,593	0.024%
Marathon Digital Holdings	7,400	232,138	0.017%
Maravai LifeSciences Holdings	12,600	525,798	0.038%
Marine Products	8,600	132,784	0.010%
Markel	2,459	2,918,120	0.209%
Marriott Vacations Worldwide	7,779	1,239,195	0.089%
Marten Transport	8,800	145,112	0.010%
Marvell Technology	136,426	7,957,729	0.571%
Masimo	8,500	2,060,825	0.148%
Masonite International	5,000	558,950	0.040%
Mastec	9,750	1,034,475	0.074%
Mastech Digital	11,282	168,666	0.012%
Matador Resources	22,900	824,629	0.059%
Match	47,628	7,680,015	0.551%
Materion	4,900	369,215	0.026%
Matinas BioPharma Holdings	169,800	131,578	0.009%
Matrix Service	24,400	256,200	0.018%
Matson	10,750	688,000	0.049%
Mattel	65,739	1,321,354	0.095%
Matthews International	7,700	276,892	0.020%
Maxar Technologies	12,000	479,040	0.034%
Maximus	9,200	809,324	0.058%
MaxLinear	14,670	623,328	0.045%
MBIA	35,300	388,300	0.028%
McGrath RentCorp	4,300	350,751	0.025%
MDC Holdings	5,662	286,497	0.021%
MDU Resources	29,591	927,382	0.067%
Medallia	15,900	536,625	0.039%
Media General	21,600	2,055	0.000%
Medical Properties Trust, REIT	89,900	1,806,990	0.130%
MediciNova	22,400	95,200	0.007%
Medifast	2,200	622,556	0.045%
MEDNAX	12,600	379,890	0.027%
Medpace Holdings	4,800	847,824	0.061%
Mercury General	4,000	259,800	0.019%
Mercury Systems	9,100	603,148	0.043%
Meridian Bancorp	30,065	615,130	0.044%
Meridian Bioscience	7,575	168,014	0.012%
Meritage	7,300	686,784	0.049%
Merit Medical Systems	7,506	485,338	0.035%
Meritor	16,900	395,798	0.028%
Merrimack Pharmaceuticals	10,500	67,095	0.005%
Mersana therapeutics	15,500	210,490	0.015%
Mesa Air	16,400	153,012	0.011%
Mesa Laboratories	1,900	515,223	0.037%
Methode Electronics	8,250	405,983	0.029%
MFA Financial, REIT	91,800	421,362	0.030%
MGE Energy	8,494	632,293	0.045%
MGIC Investment	60,600	824,160	0.059%
MicroStrategy	1,456	967,512	0.069%

MicroVision	36,800	616,400	0.044%
Middleby	10,093	1,748,713	0.125%
Middlesex Water	6,400	523,072	0.038%
M/I Homes	9,270	543,871	0.039%
Milestone Scientific	36,700	89,915	0.006%
Mimecast	10,700	567,635	0.041%
Mimedx	28,800	360,288	0.026%
Minerals Technologies	6,610	520,009	0.037%
Minerva Neurosciences	56,300	130,616	0.009%
Mirati Therapeutics	8,627	1,393,519	0.100%
Mitek Systems	17,800	342,828	0.025%
MKS Instruments	9,300	1,654,935	0.119%
Moderna therapeutics	53,600	12,594,928	0.904%
ModivCare	2,800	476,196	0.034%
Moelis	10,600	603,034	0.043%
Molina Healthcare	11,200	2,834,272	0.203%
Momentive Global	21,900	461,433	0.033%
MoneyGram International	23,000	231,840	0.017%
MongoDB	9,461	3,420,341	0.245%
Monmouth Real Estate Investment Trust, REIT	20,200	378,144	0.027%
Monro	7,100	450,921	0.032%
Moog	5,630	473,258	0.034%
Morningstar	3,900	1,002,729	0.072%
Motorcar Parts of America	9,700	217,668	0.016%
Movado Group	10,700	336,729	0.024%
MRC Global	25,600	240,640	0.017%
Mr Cooper	10,685	353,246	0.025%
MSA Safety	6,300	1,043,154	0.075%
MSC Industrial Direct	6,900	619,137	0.044%
MSG Networks	9,664	140,901	0.010%
Mueller Industries	10,800	467,748	0.034%
Mueller Water Products	40,443	583,188	0.042%
Murphy Oil	38,500	896,280	0.064%
Murphy USA	4,600	613,502	0.044%
MVB Financial	3,000	127,980	0.009%
Myers Industries	13,315	279,615	0.020%
MYR Group	5,400	490,968	0.035%
Myriad Genetics	15,980	488,668	0.035%
NanoString Technologies	9,700	628,463	0.045%
Natera	14,500	1,646,185	0.118%
National Bank Holdings	15,000	566,100	0.041%
National Beverage	4,896	231,238	0.017%
National Fuel Gas Company	17,730	926,393	0.066%
National HealthCare	3,300	230,670	0.017%
National Health Investors, REIT	6,720	450,576	0.032%
National Instruments	19,025	804,377	0.058%
National Presto	2,100	213,465	0.015%
National Research	5,800	266,220	0.019%
National Retail Properties, REIT	30,730	1,440,622	0.103%
National Storage Affiliates Trust, REIT	10,900	551,104	0.040%
National Vision Holdings	15,622	798,753	0.057%
National Western Life	1,210	271,512	0.019%
Navient	25,600	494,848	0.036%
Navistar	9,700	431,650	0.031%
NBT Bancorp	14,480	520,846	0.037%
NCR	22,300	1,017,103	0.073%
Nektar Therapeutics	37,960	651,394	0.047%
Nelnet	4,322	325,144	0.023%
Neogen	14,832	682,865	0.049%
NeoGenomics	22,200	1,002,774	0.072%
Neoleukin therapeutics	14,000	129,220	0.009%
Netgear	8,600	329,552	0.024%
NetScout Systems	10,700	305,378	0.022%
Neurocrine Biosciences	15,800	1,537,656	0.110%
Neuronetics	5,600	89,712	0.006%
Nevro	6,346	1,052,103	0.076%
NewAge	60,800	135,584	0.010%
New Jersey Resources	16,150	639,056	0.046%
Newmark	28,304	339,931	0.024%
NewMarket	800	257,584	0.018%
Newpark Resources	52,700	182,342	0.013%
New Relic	8,800	589,336	0.042%

New Residential Investment, REIT	81,350	861,497	0.062%
Newstar Financial	6,000	610	0.000%
New York Community Bancorp	78,237	862,172	0.062%
New York Times	27,800	1,210,690	0.087%
Nexstar Media	8,197	1,212,172	0.087%
NextGen Healthcare	16,000	265,440	0.019%
Nicolet Bankshares	3,400	239,156	0.017%
Nkarta	4,800	152,112	0.011%
nLight	7,700	279,356	0.020%
NMI Holdings	18,600	418,128	0.030%
NN	27,400	201,390	0.014%
Nordson	9,120	2,001,931	0.144%
Nordstrom	23,500	859,395	0.062%
Northrim Bank	9,825	420,019	0.030%
Northwest Bancshares	40,279	549,406	0.039%
NorthWestern	5,100	307,122	0.022%
Northwest Natural Holding	11,990	629,715	0.045%
Novanta	6,420	865,159	0.062%
Novavax	12,250	2,600,798	0.187%
Novocure	15,400	3,416,028	0.245%
NOW	32,600	309,374	0.022%
Nuance Communications	47,011	2,559,279	0.184%
NuPathe	81,200	0	0.000%
Nurix therapeutics	4,500	119,385	0.009%
Nu Skin Enterprises	8,600	487,190	0.035%
Nutanix	34,100	1,303,302	0.094%
NuVasive	8,000	542,240	0.039%
NVE	6,500	481,325	0.035%
nVent Electric	27,400	855,976	0.061%
Oceaneering International	28,300	440,631	0.032%
OceanFirst Financial	19,900	414,716	0.030%
Ocular Therapeutix	19,800	280,764	0.020%
Ocwen Financial	2,462	76,273	0.005%
ODP	11,057	530,847	0.038%
Office Properties Income Trust, REIT	15,700	460,167	0.033%
OFG Bancorp	16,400	362,768	0.026%
OGE Energy	27,300	918,645	0.066%
O-I Glass	33,300	543,789	0.039%
Okta	21,463	5,251,567	0.377%
Old National Bancorp	26,630	468,954	0.034%
Old Republic International	43,993	1,095,866	0.079%
Olin	19,130	884,954	0.064%
Ollies Bargain Outlet Holdings	10,300	866,539	0.062%
Olympic Steel	9,400	276,266	0.020%
Omega Healthcare Investors, REIT	40,050	1,453,415	0.104%
Omeros	17,000	252,280	0.018%
Omniceil	7,720	1,169,194	0.084%
ONE Gas	8,800	652,256	0.047%
OneMain Holdings	13,800	826,758	0.059%
ON Semiconductor	69,260	2,651,273	0.190%
Onto Innovation	8,800	642,752	0.046%
Opendoor Technologies	62,700	1,111,671	0.080%
Open Lending	17,900	771,311	0.055%
OPKO Health	96,486	390,768	0.028%
Option Care Health	18,100	395,847	0.028%
OraSure Technologies	21,175	214,715	0.015%
ORBCOMM	26,700	300,108	0.022%
Orion Energy Systems	35,100	201,123	0.014%
Ormat Technologies	7,600	528,428	0.038%
OrthoPediatrics	5,300	334,854	0.024%
Oshkosh	11,900	1,483,216	0.106%
OSI Systems	3,838	390,094	0.028%
Otonomy	41,400	92,322	0.007%
Otter Tail	8,750	427,088	0.031%
Outfront Media, REIT	22,300	535,869	0.038%
Overstock.com	8,600	792,920	0.057%
Ovid Therapeutics	27,500	107,525	0.008%
Ovintiv	52,400	1,649,028	0.118%
Owens Corning	17,600	1,723,040	0.124%
Owens & Minor	13,800	584,154	0.042%
Oxford Industries	4,800	474,432	0.034%
Pacific Biosciences of California	38,100	1,332,357	0.096%

Pacific Premier Bancorp	15,900	672,411	0.048%
Pacira BioSciences	7,100	430,828	0.031%
PacWest Bancorp	19,712	811,346	0.058%
Pagerduty	14,500	617,410	0.044%
Palantir Technologies	75,700	1,995,452	0.143%
Palo Alto Networks	16,750	6,215,088	0.446%
Palomar Holdings	4,100	309,386	0.022%
Papa John's International	6,340	662,150	0.048%
Park Aerospace	6,400	95,360	0.007%
Park Hotels & Resorts, REIT	42,600	877,986	0.063%
Park National	2,440	286,505	0.021%
Park Ohio Holdings	3,800	122,132	0.009%
Parsons	5,500	216,480	0.016%
Party City Holdco	31,300	292,029	0.021%
Patrick Industries	4,000	292,000	0.021%
Patterson Companies	13,219	401,725	0.029%
Patterson-UTI Energy	57,400	570,556	0.041%
Paylocity Holding	7,100	1,354,680	0.097%
Paysign	33,500	106,530	0.008%
PC Connection	3,000	138,810	0.010%
PDC Energy	23,500	1,076,065	0.077%
Peapack-Gladstone Financial	15,057	467,821	0.034%
Pebblebrook Hotel Trust, REIT	21,801	513,414	0.037%
Pegasystems	6,600	918,654	0.066%
Peloton Interactive	47,550	5,897,151	0.423%
Pennant	5,950	243,355	0.017%
PennyMac Financial Services	6,865	423,708	0.030%
PennyMac Mortgage Investment Trust, REIT	21,700	457,002	0.033%
Penske Auto	5,408	408,250	0.029%
Penumbra	6,500	1,781,390	0.128%
Peoples Bancorp	11,850	350,997	0.025%
Perficient	6,900	554,898	0.040%
Performance Food	23,820	1,155,032	0.083%
PG&E	260,600	2,650,302	0.190%
PGT Innovations	19,800	459,954	0.033%
Phibro Animal Health	9,600	277,248	0.020%
Photronics	20,860	275,561	0.020%
Phreesia	8,700	533,310	0.038%
Physicians Realty Trust, REIT	37,300	688,931	0.049%
Piedmont Office Realty Trust, REIT	25,800	476,526	0.034%
Ping Identity Holding	7,400	169,460	0.012%
Pinnacle Financial Partners	14,749	1,302,189	0.093%
Pinterest	97,000	7,658,150	0.550%
Piper Sandler	4,150	537,674	0.039%
Pitney Bowes	39,800	349,046	0.025%
Pixelworks	37,500	127,875	0.009%
PJT Partners	4,800	342,624	0.025%
Planet Fitness	16,426	1,236,057	0.089%
Plantronics	8,650	360,965	0.026%
Playtika Holding	14,500	345,680	0.025%
Plexus	4,760	435,112	0.031%
Plug Power	92,300	3,155,737	0.226%
PNM Resources	12,619	615,429	0.044%
Polaris	10,240	1,402,470	0.101%
Popular	15,130	1,135,507	0.081%
Portland General Electric	10,300	474,624	0.034%
Poshmark	3,600	171,864	0.012%
Postal Realty Trust, REIT	6,200	113,088	0.008%
Post Holdings	10,585	1,148,155	0.082%
PotlatchDeltic, REIT	10,059	534,636	0.038%
Powerfleet	15,900	114,480	0.008%
Power Integrations	11,000	902,660	0.065%
Power REIT, REIT	2,776	111,512	0.008%
PPD	18,477	851,605	0.061%
PQ Group Holdings	12,600	193,536	0.014%
PRA Group	12,250	471,258	0.034%
PRA Health Sciences	11,900	1,965,999	0.141%
Preferred Bank	6,259	396,007	0.028%
Prelude therapeutics	3,500	100,205	0.007%
Premier	10,800	375,732	0.027%
Premier Financial Bancorp	10,262	172,915	0.012%
Prestige Consumer Healthcare	9,700	505,370	0.036%

PriceSmart	4,050	368,591	0.026%
Primerica	7,500	1,148,550	0.082%
Primoris Services	11,600	341,388	0.024%
ProAssurance	13,640	310,310	0.022%
PROG Holdings	13,535	651,440	0.047%
Progress Software	7,900	365,375	0.026%
Progyny	7,900	466,100	0.033%
Proofpoint	9,700	1,685,472	0.121%
Pros Holdings	9,200	419,244	0.030%
Prosperity Bancshares	15,760	1,131,568	0.081%
Prothena	7,318	376,218	0.027%
Proto Labs	5,600	514,080	0.037%
Provident Financial Services	17,118	391,831	0.028%
PS Business Parks, REIT	4,100	607,128	0.044%
PTC Therapeutics	15,700	663,639	0.048%
Pulse Biosciences	10,200	167,280	0.012%
Pure Storage	48,700	951,111	0.068%
Purple Innovation	9,300	245,613	0.018%
Q2 Holdings	8,200	841,156	0.060%
QTS Realty Trust, REIT	9,700	749,810	0.054%
Quad/Graphics	16,700	69,305	0.005%
Quaker Chemical	2,500	592,975	0.043%
Qualigen therapeutics	81,700	162,583	0.012%
Qualtrics International	10,900	416,925	0.030%
Qualys	6,100	614,209	0.044%
Quanterix	6,000	351,960	0.025%
Quantum	33,100	228,059	0.016%
QuantumScape	25,400	743,204	0.053%
Quidel	7,500	960,900	0.069%
Qumu	21,050	60,624	0.004%
Quotient Technology	26,190	283,114	0.020%
Qurate Retail	73,600	963,424	0.069%
R1 RCM	13,600	302,464	0.022%
Radian	32,458	722,191	0.052%
Radius Health	12,000	218,880	0.016%
RadNet	14,700	495,243	0.036%
Rafael Holdings	5,721	292,057	0.021%
Rambus	18,400	436,264	0.031%
Range Resources	51,000	854,760	0.061%
Rapid7	9,400	889,522	0.064%
RAPT therapeutics	8,900	282,931	0.020%
Rayonier, REIT	22,251	799,478	0.057%
RBC Bearings	5,000	997,100	0.072%
Ready Capital, REIT	13,636	216,403	0.016%
Realogy Holdings	21,600	393,552	0.028%
RealReal	16,400	324,064	0.023%
Reata Pharmaceuticals	5,300	750,109	0.054%
Redfin	19,000	1,204,790	0.086%
Red Robin Gourmet Burgers	8,300	274,813	0.020%
Red Rock Resorts	9,700	412,250	0.030%
Redwood Trust, REIT	30,200	364,514	0.026%
Regal Beloit	6,800	907,868	0.065%
REGENXBIO	8,900	345,765	0.025%
Reinsurance Group of America	11,520	1,313,280	0.094%
REI - SECURITY LENDING COLLATERAL	4,628,417	46,284,173	3.321%
Rekor Systems	8,200	83,312	0.006%
Relay therapeutics	5,100	186,609	0.013%
Reliance Steel & Aluminum	10,100	1,524,090	0.109%
Relmada therapeutics	4,500	144,045	0.010%
RE/MAX Holdings	5,800	193,314	0.014%
RenaissanceRe Holdings	9,895	1,472,574	0.106%
Renasant	11,852	474,080	0.034%
Renewable Energy	8,200	511,188	0.037%
Rent-A-Center	9,350	496,205	0.036%
Repay Holdings	14,900	358,196	0.026%
Repligen	9,200	1,836,504	0.132%
Replimune	6,700	257,414	0.018%
Repro-Med Systems	14,100	65,283	0.005%
Resideo Technologies	27,644	829,320	0.060%
Retail Properties of America, REIT	39,200	448,840	0.032%
Retail Value, REIT	8,573	186,463	0.013%
Revanche Therapeutics	12,700	376,428	0.027%

REVOLUTION Medicines	9,000	285,660	0.020%
Rexford Industrial Realty, REIT	22,900	1,304,155	0.094%
Rexnord	21,800	1,090,872	0.078%
Rex Stores Resources	2,350	211,923	0.015%
RGC Resources	11,879	299,470	0.021%
RH	3,000	2,037,000	0.146%
Rhythm Pharmaceuticals	9,300	182,094	0.013%
Ribbon Communications	37,800	287,658	0.021%
Rigel Pharmaceuticals	43,200	187,488	0.013%
RingCentral	14,179	4,120,134	0.296%
Ring Energy	75,000	223,500	0.016%
Riot Blockchain	18,000	678,060	0.049%
Rite Aid	11,300	184,190	0.013%
RLI	3,800	397,442	0.029%
RLJ Lodging Trust, REIT	32,700	498,021	0.036%
Rocket	20,000	387,000	0.028%
Rocket Pharmaceuticals	11,599	513,720	0.037%
Rockwell Medical	192,090	174,821	0.013%
Rogers	3,750	753,000	0.054%
Roku	20,354	9,347,575	0.671%
Royal Gold	8,350	952,735	0.068%
Royalty Pharma	14,000	573,860	0.041%
RPM	22,100	1,959,828	0.141%
RPT Realty, REIT	34,100	442,618	0.032%
Rush Enterprises	10,000	432,400	0.031%
Ryder System	9,575	711,710	0.051%
Ryerson Holding	5,900	86,140	0.006%
Ryman Hospitality Properties, REIT	10,026	791,653	0.057%
Sabra Health Care REIT, REIT	32,900	598,780	0.043%
Sabre	61,500	767,520	0.055%
Safehold, REIT	2,900	227,650	0.016%
Safety Insurance Group	5,915	463,026	0.033%
SAGE Therapeutics	10,900	619,229	0.044%
Saia	4,600	963,654	0.069%
SAIC	10,271	901,075	0.065%
SailPoint Technologies Holding	16,700	852,869	0.061%
Sally Beauty Supply	24,800	547,336	0.039%
Sanderson Farms	3,940	740,602	0.053%
SandRidge Energy	42,100	264,388	0.019%
Sandy Spring Bancorp	11,930	526,471	0.038%
Sangamo Therapeutics	29,400	351,918	0.025%
Sanmina	11,000	428,560	0.031%
Santander Consumer USA Holdings	13,200	479,424	0.034%
Sarepta Therapeutics	15,116	1,175,118	0.084%
Saul Centers, REIT	5,850	265,883	0.019%
ScanSource	8,500	239,105	0.017%
Schnitzer Steel	8,200	402,210	0.029%
Scholar Rock Holding	7,400	213,860	0.015%
Scholastic	11,320	428,915	0.031%
Schrodinger	6,600	499,026	0.036%
Scientific Games	11,130	861,907	0.062%
Scotts Miracle Gro	6,900	1,324,248	0.095%
Seaboard	60	232,124	0.017%
Seacoast Banking	13,239	452,112	0.032%
Seagen	22,320	3,523,882	0.253%
SeaSpine Holdings	11,897	244,007	0.018%
SeaWorld Entertainment	10,500	524,370	0.038%
SEI Investments	20,856	1,292,446	0.093%
Selective Insurance	9,600	779,040	0.056%
Select Medical Holdings	21,700	917,042	0.066%
Selectquote	11,800	227,268	0.016%
Sellas Life Sciences	15,500	172,050	0.012%
Semtech	11,000	756,800	0.054%
Sensata Technologies Holding	25,000	1,449,250	0.104%
Sensei Biotherapeutics	4,700	45,872	0.003%
Senseonics Holdings	76,000	291,840	0.021%
Sensient Technologies	7,080	612,845	0.044%
Seres Therapeutics	14,400	343,440	0.025%
Seritage Growth Properties, REIT	14,900	274,160	0.020%
Service Corporation International	30,731	1,646,874	0.118%
Service Properties Trust, REIT	36,000	453,600	0.033%
ServisFirst Bancshares	8,300	564,234	0.040%

Shake Shack	7,400	791,948	0.057%
SharpSpring	5,900	99,651	0.007%
Shenandoah Telecommunications	10,800	523,908	0.038%
Shift4 Payments	3,600	337,392	0.024%
Shoals Technologies	17,700	628,350	0.045%
Shockwave Medical	5,600	1,062,488	0.076%
ShotSpotter	2,900	141,433	0.010%
Shutterstock	4,600	451,582	0.032%
Shyft	10,200	381,582	0.027%
Signature Bank	10,600	2,603,890	0.187%
Signet Jewelers	11,500	929,085	0.067%
Silgan Holdings	12,840	532,860	0.038%
Silicon Laboratories	8,100	1,241,325	0.089%
Silk Road Medical	7,100	339,806	0.024%
Silvergate Capital	4,100	464,612	0.033%
Simmons First National	15,510	455,063	0.033%
Simply Good Foods	17,627	643,562	0.046%
Simpson Manufacturing	6,500	717,860	0.052%
Simulations Plus	4,000	219,640	0.016%
Sinclair Broadcasting	10,010	332,532	0.024%
Sirius XM Holdings	134,087	876,929	0.063%
SITE Centers, REIT	40,400	608,424	0.044%
SiteOne Landscape Supply	7,900	1,337,154	0.096%
Six Flags Entertainment	17,400	753,072	0.054%
SJW	7,722	488,803	0.035%
Skechers USA	22,600	1,126,158	0.081%
Skillz	43,000	933,960	0.067%
Skyline Champion	8,300	442,390	0.032%
SkyWest	12,430	535,360	0.038%
Slack Technologies	86,600	3,836,380	0.275%
Sleep Number	5,300	582,735	0.042%
SL Green Realty, REIT	11,000	880,000	0.063%
SLM Corporation	64,700	1,354,818	0.097%
Smartsheet	20,150	1,457,248	0.105%
SM Energy	3,500	86,205	0.006%
SmileDirectClub	15,500	134,540	0.010%
Snap Inc.	168,642	11,491,266	0.825%
Snowflake Computing	10,500	2,538,900	0.182%
SolarEdge Technologies	8,900	2,459,693	0.177%
Solaris Oilfield Infrastructure	34,200	333,108	0.024%
SolarWinds	8,500	143,565	0.010%
Sonic Automotive	6,120	273,809	0.020%
Sonoco Products	17,987	1,203,330	0.086%
Sonos	15,700	553,111	0.040%
Sorrento Therapeutics	49,687	481,467	0.035%
South Jersey Industries	12,440	322,569	0.023%
Southside Bancshares	12,690	485,139	0.035%
South State	12,148	993,220	0.071%
Southwestern Energy	136,300	772,821	0.055%
Southwest Gas Holdings	10,200	675,138	0.048%
Spark Energy	29,800	337,634	0.024%
Spartanash	14,100	272,271	0.020%
Spectrum Brands Holdings	6,911	587,711	0.042%
Spectrum Pharmaceuticals	100,700	377,625	0.027%
Spire	6,810	492,159	0.035%
Spirit AeroSystems Holdings	16,700	788,073	0.057%
Spirit Airlines	20,400	620,976	0.045%
Spirit Realty Capital, REIT	17,060	816,150	0.059%
Splunk	27,800	4,019,324	0.288%
Sportsman's Warehouse Holdings	14,300	254,111	0.018%
SpringWorks therapeutics	5,700	469,737	0.034%
Sprouts Farmers Market	22,500	559,125	0.040%
Sprout Social	5,600	500,752	0.036%
SPS Commerce	6,400	639,040	0.046%
SPX	8,705	531,701	0.038%
SPX FLOW	7,405	483,102	0.035%
Square	68,367	16,667,875	1.196%
SS&C Technologies Holdings	34,400	2,478,864	0.178%
Staar Surgical	8,600	1,311,500	0.094%
STAG Industrial, REIT	26,300	984,409	0.071%
Stamps.com	3,500	701,015	0.050%
Standard Motor Products	6,850	296,948	0.021%

Starwood Property Trust, REIT	47,900	1,253,543	0.090%
State Auto Financial	21,270	364,142	0.026%
S&T Bancorp	17,100	535,230	0.038%
Steelcase	14,559	219,986	0.016%
Steel Dynamics	29,228	1,741,989	0.125%
Stem	5,300	190,853	0.014%
Stepan	4,000	481,080	0.035%
Stepstone	4,477	154,009	0.011%
Stericycle	15,600	1,116,180	0.080%
Sterling Bancorp	36,995	917,106	0.066%
Sterling Construction	17,600	424,688	0.030%
Steven Madden	15,650	684,844	0.049%
Stewart Information Services	5,080	287,985	0.021%
Stifel Financial	18,729	1,214,763	0.087%
Stitch Fix	12,000	723,600	0.052%
Stock Yards Bancorp	7,981	406,153	0.029%
Stoke therapeutics	4,200	141,372	0.010%
Stoneridge	12,600	371,700	0.027%
Stonex	5,681	344,666	0.025%
STORE Capital, REIT	39,900	1,376,949	0.099%
Strategic Education	6,125	465,868	0.033%
Stride	9,700	311,661	0.022%
Strongbridge Biopharma	36,100	107,217	0.008%
Summit Hotel Properties, REIT	26,600	248,178	0.018%
Summit Materials	17,792	620,051	0.044%
SunCoke Energy	26,200	187,068	0.013%
Sun Communities, REIT	19,650	3,368,010	0.242%
Sunnova Energy International	10,400	391,664	0.028%
SunPower	13,900	406,158	0.029%
Sunrun	29,805	1,662,523	0.119%
Sunstone Hotel Investors, REIT	42,994	533,985	0.038%
Sunworks	15,400	161,854	0.012%
Superior Group of	2,800	66,948	0.005%
Superior Industries International	20,600	177,572	0.013%
Surgalign Holdings	94,800	131,772	0.009%
Surgery Partners	5,900	393,058	0.028%
Surmodics	7,850	425,863	0.031%
Sykes Enterprises	8,440	453,228	0.033%
Synaptics	5,975	929,591	0.067%
Syneos Health	15,700	1,404,993	0.101%
Synnex	7,400	901,024	0.065%
Synovus Financial	24,557	1,077,561	0.077%
Tabula Rasa HealthCare	6,900	345,000	0.025%
Tactile Systems Technology	3,850	200,200	0.014%
Talis Biomedical	4,300	47,429	0.003%
Talos Energy	30,700	480,148	0.034%
Tandem Diabetes Care	10,800	1,051,920	0.075%
Tanger Factory Outlet Centers, REIT	23,700	446,745	0.032%
Targa Resources	43,900	1,951,355	0.140%
Taylor Morrison Home	26,700	705,414	0.051%
TechnipFMC	85,456	773,377	0.055%
TechTarget	4,700	364,203	0.026%
TEGNA	41,310	774,976	0.056%
Tejon Ranch	17,200	261,612	0.019%
Teladoc Health	22,112	3,677,004	0.264%
Telephone & Data Systems	19,600	444,136	0.032%
Tempur Sealy International	34,100	1,336,379	0.096%
Tenable Holdings	12,900	533,415	0.038%
Tenet Healthcare	20,500	1,373,295	0.099%
Tennant	4,700	375,295	0.027%
Tenneco	17,150	331,338	0.024%
Teradata	21,751	1,086,897	0.078%
Terex	14,500	690,490	0.050%
Terminix Global Holdings	23,000	1,097,330	0.079%
Terreno Realty, REIT	12,700	819,404	0.059%
Tetra Tech	9,450	1,153,278	0.083%
TETRA Technologies	80,100	347,634	0.025%
Texas Capital Bancshares	9,000	571,410	0.041%
Texas Pacific Land	1,440	2,303,626	0.165%
Texas Roadhouse	11,600	1,115,920	0.080%
TFS Financial	2,300	46,690	0.003%
TG Therapeutics	22,700	880,533	0.063%

The Cheesecake Factory		5,840	316,411	0.023%
The GEO Group, REIT		57,295	407,940	0.029%
The Hackett Group		15,300	275,706	0.020%
Theravance Biopharma		13,200	191,664	0.014%
Thermon Group Holdings		23,300	397,032	0.028%
The Trade Desk		75,400	5,832,944	0.419%
Thor Industries		9,600	1,084,800	0.078%
Timken		12,650	1,019,464	0.073%
TimkenSteel		21,000	297,150	0.021%
Titan International		20,850	176,808	0.013%
Titan Machinery		4,100	126,854	0.009%
Tivity Health		9,200	242,052	0.017%
Toll Brothers		21,920	1,267,195	0.091%
Tompkins Financial		4,517	350,339	0.025%
TopBuild		6,400	1,265,792	0.091%
Toro		17,620	1,936,086	0.139%
Towne Bank/Portsmouth VA		20,400	620,568	0.045%
TPG RE Finance Trust, REIT		23,200	312,040	0.022%
TPI Composites		5,600	271,152	0.019%
Tradeweb Markets		18,908	1,598,860	0.115%
Translate Bio		15,000	413,100	0.030%
Transocean		146,400	661,728	0.047%
TransUnion		33,537	3,682,698	0.264%
Travel + Leisure		16,600	986,870	0.071%
Tredegar		25,300	348,381	0.025%
TreeHouse Foods		11,343	504,990	0.036%
Trex		20,400	2,085,084	0.150%
TriCo Bancshares		7,300	310,834	0.022%
TriMas		7,800	236,574	0.017%
Trinet		6,000	434,880	0.031%
Trinity Industries		15,758	423,733	0.030%
Trinseo		6,900	412,896	0.030%
TripAdvisor		18,400	741,520	0.053%
Tri Pointe Homes		27,300	585,039	0.042%
Triton International		7,900	413,486	0.030%
Triumph Group		19,200	398,400	0.029%
Tronox Holdings		17,600	394,240	0.028%
TRP Government Reserve	0.03	5,238,207	5,238,207	0.376%
TrueBlue		5,600	157,416	0.011%
TrueCar		46,900	264,985	0.019%
Trupanion		3,800	437,380	0.031%
Trustco Bank		11,450	393,651	0.028%
Trustmark		13,000	400,400	0.029%
TTEC Holdings		2,590	267,003	0.019%
TTM Technologies		17,050	243,815	0.017%
Tupperware Brands		11,520	273,600	0.020%
Turning Point therapeutics		8,600	670,972	0.048%
Turtle Beach		9,400	300,048	0.022%
Twilio		28,600	11,272,976	0.809%
Twist Bioscience		7,800	1,039,350	0.075%
Two Harbors Investment, REIT		52,800	399,168	0.029%
Uber Technologies		257,600	12,910,912	0.927%
Ubiquiti		1,400	437,066	0.031%
UFP Industries		11,170	830,378	0.060%
UGI		32,390	1,499,981	0.108%
Ultra Clean		13,000	698,360	0.050%
Ultragenyx Pharmaceutical		12,500	1,191,875	0.086%
UMB Financial		7,312	680,455	0.049%
UMH Properties, REIT		23,800	519,316	0.037%
Umpqua Bank		39,402	726,967	0.052%
UniFirst		2,500	586,600	0.042%
Uniqure		9,400	289,520	0.021%
Unisys		16,100	407,491	0.029%
United Bankshares		23,300	850,450	0.061%
United Community Banks		18,596	595,258	0.043%
United Fire Group		13,800	382,674	0.027%
United Natural Foods		9,700	358,706	0.026%
United Therapeutics		7,900	1,417,339	0.102%
Unitil		8,704	461,051	0.033%
Uniti, REIT		41,000	434,190	0.031%
Univar Solutions		28,100	685,078	0.049%
Universal		7,740	440,948	0.032%

Universal Display				7,800	1,734,174	0.124%
Universal Electronics				6,200	300,700	0.022%
Universal Health Realty Income Trust, REIT				5,350	329,293	0.024%
Univest Financial				11,000	290,070	0.021%
Upwork				17,300	1,008,417	0.072%
Uranium Energy				160,400	426,664	0.031%
Urban Edge Properties, REIT				24,800	473,680	0.034%
Urban Outfitters				14,100	581,202	0.042%
Urstadt Biddle Properties, REIT				28,500	552,330	0.040%
USANA Health Sciences				2,100	215,103	0.015%
USA Truck				13,800	221,766	0.016%
U.S. Cellular				1,893	68,735	0.005%
US Concrete				5,700	420,660	0.030%
US Foods Holding				36,800	1,411,648	0.101%
US Global Investors				18,600	115,134	0.008%
U.S. Physical Therapy				3,200	370,784	0.027%
U.S. Steel				49,900	1,197,600	0.086%
U.S. Treasury Bill		0.06	12/30/21	1,730,000	1,729,519	0.124%
US Xpress Enterprises				19,300	165,980	0.012%
Utz Brands				17,900	390,041	0.028%
Vail Resorts				7,500	2,373,900	0.170%
Valley National Bancorp				53,400	717,162	0.051%
Valmont Industries				3,700	873,385	0.063%
Valvoline				30,487	989,608	0.071%
Vapotherm				9,600	226,944	0.016%
Varonis Systems				17,700	1,019,874	0.073%
Vaxart				35,100	262,899	0.019%
VBI Vaccines				56,500	189,275	0.014%
Vector Group				22,482	317,895	0.023%
Vectrus				7,944	378,055	0.027%
Veeva Systems				24,900	7,742,655	0.556%
Veoneer				17,800	410,290	0.029%
Vera Bradley				13,100	162,309	0.012%
Veracyte				14,100	563,718	0.040%
VEREIT, REIT				37,628	1,728,254	0.124%
Vericel				9,000	472,500	0.034%
Verint Systems				13,500	608,445	0.044%
Veritex Holdings				9,000	318,690	0.023%
Veritone				9,600	189,216	0.014%
Verra Mobility				23,900	367,343	0.026%
Verso				25,300	447,810	0.032%
Vertex				4,900	107,506	0.008%
Vertiv Holdings				43,100	1,176,630	0.084%
Viad				6,125	305,331	0.022%
Viasat				12,500	623,000	0.045%
Viavi Solutions				38,400	678,144	0.049%
VICI Properties, REIT				89,900	2,788,698	0.200%
Vicor				4,400	465,256	0.033%
Vimeo				23,914	1,171,786	0.084%
Vir Biotechnology				12,100	572,088	0.041%
Virgin Galactic Holdings				23,600	1,085,600	0.078%
VirnetX Holding				22,700	96,929	0.007%
Virtu Financial				14,596	403,287	0.029%
Virtus Investment Partners				1,334	370,545	0.027%
Vishay Intertechnology				18,078	407,659	0.029%
Vishay Precision				11,183	380,669	0.027%
VistaGen therapeutics				39,500	124,425	0.009%
Visteon				5,900	713,546	0.051%
Vistra				68,630	1,273,087	0.091%
Vivint Smart Home				11,100	146,520	0.011%
VMware				13,147	2,103,126	0.151%
Vocera Communications				9,400	374,590	0.027%
Vonage Holdings				46,300	667,183	0.048%
Vontier				28,600	931,788	0.067%
Vox International				4,300	60,243	0.004%
Voya Financial				22,200	1,365,300	0.098%
Voyager Therapeutics				42,000	173,460	0.012%
VYNE therapeutics				20,850	73,184	0.005%
Wabash National				25,800	412,800	0.030%
Walker & Dunlop				5,400	563,652	0.040%
Warner Music				19,000	684,760	0.049%
Washington Federal				17,368	551,955	0.040%

Washington Real Estate Investment Trust, REIT	16,500	379,500	0.027%
Washington Trust Bancorp	4,500	231,075	0.017%
Watsco	5,600	1,605,184	0.115%
Watts Water Technologies	5,350	780,619	0.056%
WaVe Life Sciences	17,300	115,218	0.008%
Wayfair	13,600	4,293,656	0.308%
WD-40	2,500	640,725	0.046%
Webster Financial	18,910	1,008,659	0.072%
Weight Watchers	10,500	379,470	0.027%
Weingarten Realty Investors, REIT	19,800	634,986	0.046%
Welbilt	28,500	659,775	0.047%
Wendy's	33,140	776,139	0.056%
Werner Enterprises	7,353	327,356	0.023%
WesBanco	16,942	603,643	0.043%
WESCO International	7,758	797,678	0.057%
WestAmerica Bank	5,346	310,228	0.022%
West BanCorp	12,900	357,975	0.026%
Western Alliance Bancorp	19,419	1,803,054	0.129%
Western New England Bancorp	16,100	131,215	0.009%
Westlake Chemical	6,442	580,360	0.042%
WEX	7,600	1,473,640	0.106%
White Mountains Insurance Group	648	743,923	0.053%
WidePoint	20,700	150,282	0.011%
Willamette Valley Vineyards	10,850	148,428	0.011%
Willdan	4,000	150,560	0.011%
Williams-Sonoma	13,600	2,171,240	0.156%
Willis Lease Finance	5,000	214,300	0.015%
WillScot Mobile Mini Holdings	34,037	948,611	0.068%
Wingstop	5,400	851,202	0.061%
Winnebago	7,020	477,079	0.034%
Wintrust Financial	5,400	408,402	0.029%
Wolverine World Wide	15,400	518,056	0.037%
Woodward	10,200	1,253,376	0.090%
Workday	33,302	7,950,519	0.571%
Workhorse	22,800	378,252	0.027%
Workiva	7,400	823,842	0.059%
World Fuel Services	15,300	485,469	0.035%
World Wrestling Entertainment	9,400	544,166	0.039%
Worthington Industries	6,663	407,642	0.029%
WP Carey, REIT	26,070	1,945,343	0.140%
W. R. Grace	9,100	628,992	0.045%
WSFS Financial	8,550	398,345	0.029%
Wyndham Hotels & Resorts	16,500	1,192,785	0.086%
XBiotech	6,900	114,264	0.008%
Xencor	16,800	579,432	0.042%
Xenia Hotels & Resorts, REIT	28,800	539,424	0.039%
Xeris Pharmaceuticals	26,500	107,855	0.008%
Xerox Holdings	25,600	601,344	0.043%
XOMA	9,534	324,156	0.023%
Xperi Holding	23,000	511,520	0.037%
XPO Logistics	18,400	2,573,976	0.185%
Xpresspa	60,100	92,554	0.007%
Xtant Medical Holdings	15,472	25,219	0.002%
Yellow	20,188	131,424	0.009%
Yelp	13,200	527,472	0.038%
YETI Holdings	14,200	1,303,844	0.094%
Yext	19,100	272,939	0.020%
Zendesk	21,800	3,146,612	0.226%
Zillow	6,441	789,216	0.057%
Zillow	27,182	3,322,184	0.238%
Zogenix	16,700	288,576	0.021%
Zomedica	476,600	396,865	0.028%
ZoomInfo Technologies	16,100	839,937	0.060%
Zoom Video Communications	37,800	14,629,734	1.050%
Zscaler	13,157	2,842,701	0.204%
Zynga	187,837	1,996,707	0.143%
Total Investments in Securities		1,439,327,628	

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 9/21	46	9/17/2021	5,307,940	(24,638)	0.381%
S&P MID 400 EMINI FUT 9/21	9	9/17/2021	2,423,160	(32,055)	0.174%

Total Futures Contracts **(56,693)**

NET ASSETS **1,393,480,027**

NET ASSET VALUE PER SHARE

Extended Equity Market Index Fund Shares **42.74**
(\$1,393,480,027 / 32,600,069 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.