

Portfolio of Investments

| Investments in Securities | Coupon % | Maturity | Shares/Par | Value (\$) | % of Net Assets |
|-------------------------------|----------|----------|------------|------------|-----------------|
| 10X Genomics | | | 13,000 | 1,892,540 | 0.143% |
| 1-800-Flowers.com | | | 9,068 | 276,665 | 0.021% |
| 1Life Healthcare | | | 14,500 | 293,625 | 0.022% |
| 1st Source | | | 8,652 | 408,720 | 0.031% |
| 22nd Century | | | 46,800 | 138,528 | 0.011% |
| 2U | | | 13,500 | 453,195 | 0.034% |
| 3D Systems | | | 24,250 | 668,573 | 0.051% |
| 8x8 | | | 19,600 | 458,444 | 0.035% |
| Aadi Biosciences | | | 6,779 | 199,099 | 0.015% |
| AAON | | | 6,690 | 437,125 | 0.033% |
| Aaron s | | | 10,567 | 291,015 | 0.022% |
| Abercrombie & Fitch | | | 14,500 | 545,635 | 0.041% |
| ABM Industries | | | 11,150 | 501,862 | 0.038% |
| Acadia Healthcare | | | 16,900 | 1,077,882 | 0.082% |
| ACADIA Pharmaceuticals | | | 30,000 | 498,300 | 0.038% |
| Acadia Realty Trust, REIT | | | 16,650 | 339,827 | 0.026% |
| Acceleron Pharma | | | 9,500 | 1,634,950 | 0.124% |
| Acco Brands | | | 21,900 | 188,121 | 0.014% |
| AcelRx Pharmaceuticals | | | 60,400 | 61,608 | 0.005% |
| ACI Worldwide | | | 19,100 | 586,943 | 0.044% |
| Aclaris Therapeutics | | | 17,600 | 316,800 | 0.024% |
| ACM Research | | | 2,800 | 308,000 | 0.023% |
| ACRES Commercial Realty, REIT | | | 19,032 | 307,747 | 0.023% |
| Acuity Brands | | | 6,300 | 1,092,231 | 0.083% |
| Acushnet Holdings | | | 6,675 | 311,723 | 0.024% |
| Adamas Pharmaceuticals | | | 26,000 | 127,660 | 0.010% |
| Adams Resources & Energy | | | 3,341 | 101,466 | 0.008% |
| AdaptHealth | | | 13,900 | 323,731 | 0.025% |
| Adaptive Biotechnologies | | | 15,500 | 526,845 | 0.040% |
| Addus HomeCare | | | 2,300 | 183,425 | 0.014% |
| Adient | | | 17,000 | 704,650 | 0.053% |
| ADT | | | 25,000 | 202,250 | 0.015% |
| Adtalem Global Education | | | 12,200 | 461,282 | 0.035% |
| Advanced Drainage Systems | | | 8,791 | 950,922 | 0.072% |
| Advanced Energy Industries | | | 5,750 | 504,563 | 0.038% |
| Adverum Biotechnologies | | | 46,900 | 101,773 | 0.008% |
| AECOM | | | 22,522 | 1,422,264 | 0.108% |
| Aemetis | | | 11,900 | 217,532 | 0.016% |
| Aerie Pharmaceuticals | | | 14,900 | 169,860 | 0.013% |
| Aerojet Rocketdyne Holdings | | | 14,410 | 627,556 | 0.048% |
| AeroVironment | | | 4,300 | 371,176 | 0.028% |
| Aerpio Pharmaceuticals | | | 101,700 | 0 | 0.000% |
| Affiliated Managers Group | | | 6,900 | 1,042,521 | 0.079% |
| Affirm Holdings | | | 15,000 | 1,786,950 | 0.135% |
| AGCO | | | 10,750 | 1,317,198 | 0.100% |
| AgEagle Aerial Systems | | | 59,100 | 177,891 | 0.013% |
| agilon health | | | 6,400 | 167,744 | 0.013% |
| Agilysys | | | 5,152 | 269,759 | 0.020% |
| Agios Pharmaceuticals | | | 10,700 | 493,805 | 0.037% |
| AGNC Investment, REIT | | | 75,874 | 1,196,533 | 0.091% |
| Agree Realty, REIT | | | 7,700 | 509,971 | 0.039% |
| AIMCO, REIT | | | 18,600 | 127,410 | 0.010% |
| Airbnb | | | 53,000 | 8,890,750 | 0.674% |
| Airgain | | | 5,700 | 71,877 | 0.005% |
| Air Lease | | | 15,600 | 613,704 | 0.047% |
| Air Transport Services Group | | | 11,300 | 291,653 | 0.022% |
| Alamo | | | 2,700 | 376,731 | 0.029% |
| Alarm.com Holdings | | | 7,650 | 598,154 | 0.045% |
| Albany International | | | 5,803 | 446,077 | 0.034% |
| Alcoa | | | 31,400 | 1,536,716 | 0.116% |
| Alector | | | 13,300 | 303,506 | 0.023% |
| Alexander's, REIT | | | 900 | 234,558 | 0.018% |
| Aligos therapeutics | | | 4,900 | 75,999 | 0.006% |
| Alkermes | | | 27,600 | 851,184 | 0.065% |
| Allakos | | | 6,355 | 672,804 | 0.051% |

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| Alleghany | 2,218 | 1,384,941 | 0.105% |
| Allegheny Technologies | 23,000 | 382,490 | 0.029% |
| Allegiant Travel | 2,700 | 527,796 | 0.040% |
| ALLETE | 6,482 | 385,809 | 0.029% |
| Alliance Data Systems | 8,000 | 807,120 | 0.061% |
| Allison Transmission Holdings | 20,500 | 724,060 | 0.055% |
| Allogene therapeutics | 15,400 | 395,780 | 0.030% |
| Allscripts Healthcare Solutions | 27,100 | 362,327 | 0.027% |
| Ally Financial | 51,825 | 2,645,666 | 0.201% |
| Alnylam Pharmaceuticals | 20,000 | 3,776,200 | 0.286% |
| Alpha Metallurgical Resources | 4,600 | 229,034 | 0.017% |
| Alpha & Omega Semiconductor | 7,000 | 219,590 | 0.017% |
| Altair Engineering | 7,000 | 482,580 | 0.037% |
| Alteryx | 10,691 | 781,512 | 0.059% |
| Altice USA | 42,100 | 872,312 | 0.066% |
| Altimune | 12,300 | 139,113 | 0.011% |
| Altisource Portfolio Solutions | 10,500 | 103,740 | 0.008% |
| Altra Industrial Motion | 11,000 | 608,850 | 0.046% |
| ALX Oncology Holdings | 2,600 | 192,036 | 0.015% |
| Ambac Financial | 21,500 | 307,880 | 0.023% |
| Ambarella | 6,100 | 950,014 | 0.072% |
| AMC Entertainment Holdings | 79,800 | 3,037,188 | 0.230% |
| AMC Networks | 5,000 | 232,950 | 0.018% |
| Amedisys | 6,300 | 939,330 | 0.071% |
| AMERCO | 1,400 | 904,442 | 0.069% |
| Ameresco | 2,900 | 169,447 | 0.013% |
| American Campus Communities, REIT | 25,826 | 1,251,270 | 0.095% |
| American Eagle Outfitters | 30,180 | 778,644 | 0.059% |
| American Equity Investment Life | 11,000 | 325,270 | 0.025% |
| American Financial Group | 11,810 | 1,486,052 | 0.113% |
| American Homes 4 Rent, REIT | 37,700 | 1,437,124 | 0.109% |
| American National | 1,500 | 283,545 | 0.021% |
| American Realty Capital Trust V, REIT | 45,100 | 362,604 | 0.027% |
| American States Water Company | 7,300 | 624,296 | 0.047% |
| American Vanguard | 12,766 | 192,128 | 0.015% |
| American Well | 22,000 | 200,420 | 0.015% |
| Americold Realty Trust, REIT | 44,131 | 1,282,006 | 0.097% |
| Ameris Bancorp | 9,100 | 472,108 | 0.036% |
| Amicus Therapeutics | 59,400 | 567,270 | 0.043% |
| Amkor Technology | 12,120 | 302,394 | 0.023% |
| AMN Healthcare Services | 8,405 | 964,474 | 0.073% |
| Ampco Pittsburgh | 21,600 | 101,520 | 0.008% |
| Amyris | 37,900 | 520,367 | 0.039% |
| Anaplan | 25,500 | 1,552,695 | 0.118% |
| Anavex Life Sciences | 11,600 | 208,220 | 0.016% |
| Andersons | 5,200 | 160,316 | 0.012% |
| Angiodynamics | 12,000 | 311,280 | 0.024% |
| Angion Biomedica | 7,600 | 74,252 | 0.006% |
| Annaly Capital Management, REIT | 204,420 | 1,721,216 | 0.130% |
| Annexon | 5,800 | 107,938 | 0.008% |
| Annovis Bio | 4,300 | 136,525 | 0.010% |
| Antares Pharma | 34,300 | 124,852 | 0.009% |
| Antero Midstream | 71,000 | 739,820 | 0.056% |
| Antero Resources | 19,400 | 364,914 | 0.028% |
| Apartment Income REIT, REIT | 28,900 | 1,410,609 | 0.107% |
| Apellis Pharmaceuticals | 13,200 | 435,072 | 0.033% |
| Api | 23,900 | 486,365 | 0.037% |
| Apogee Enterprises | 7,700 | 290,752 | 0.022% |
| Apollo Commercial Real Estate Finance, REIT | 24,600 | 364,818 | 0.028% |
| Apollo Global Management | 33,800 | 2,081,742 | 0.158% |
| Apollo Medical Holdings | 6,000 | 546,300 | 0.041% |
| Appfolio | 3,494 | 420,678 | 0.032% |
| Appian | 8,900 | 823,339 | 0.062% |
| Apple Hospitality REIT, REIT | 40,000 | 629,200 | 0.048% |
| Applied Industrial Technologies | 7,262 | 654,524 | 0.050% |
| AppLovin | 6,100 | 441,457 | 0.033% |
| Apria | 3,000 | 111,450 | 0.008% |
| AptarGroup | 11,560 | 1,379,686 | 0.105% |
| AquaBounty Technologies | 28,817 | 117,285 | 0.009% |
| Aqua Metals | 32,400 | 67,068 | 0.005% |
| Aramark | 42,200 | 1,386,692 | 0.105% |
| Arbor Realty Trust, REIT | 17,800 | 329,834 | 0.025% |

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| ArcBest | 4,200 | 343,434 | 0.026% |
| Arch Capital Group | 57,500 | 2,195,350 | 0.166% |
| Archrock | 38,867 | 320,653 | 0.024% |
| Arconic | 15,300 | 482,562 | 0.037% |
| Arcosa | 9,352 | 469,190 | 0.036% |
| Arcturus therapeutics Holdings | 5,700 | 272,346 | 0.021% |
| Arcus Biosciences | 10,000 | 348,700 | 0.026% |
| Arcutis Biotherapeutics | 7,900 | 188,731 | 0.014% |
| Arena Pharmaceuticals | 10,700 | 637,185 | 0.048% |
| Ares Commercial Real Estate, REIT | 22,800 | 343,824 | 0.026% |
| Ares Management | 19,800 | 1,461,834 | 0.111% |
| Argo Group International Holdings | 8,722 | 455,463 | 0.035% |
| Arlington Asset Investment, REIT | 32,800 | 121,360 | 0.009% |
| Arlo Technologies | 36,552 | 234,298 | 0.018% |
| ARMOUR Residential REIT, REIT | 20,500 | 220,990 | 0.017% |
| Armstrong Flooring | 22,600 | 70,738 | 0.005% |
| Armstrong Worldwide Industries | 8,300 | 792,401 | 0.060% |
| Array Technologies | 20,150 | 373,178 | 0.028% |
| Arrow Electronics | 7,975 | 895,513 | 0.068% |
| Arrow Financial | 208 | 7,147 | 0.001% |
| Arrowhead Pharmaceuticals | 19,000 | 1,186,170 | 0.090% |
| Artisan Partners Asset Management | 9,800 | 479,416 | 0.036% |
| Arvinas | 6,917 | 568,439 | 0.043% |
| Asana | 12,598 | 1,308,176 | 0.099% |
| Asbury Automotive Group | 3,440 | 676,786 | 0.051% |
| Asensus Surgical | 63,200 | 116,920 | 0.009% |
| ASGN | 7,650 | 865,521 | 0.066% |
| Ashford Hospitality Trust, REIT | 11,760 | 173,107 | 0.013% |
| Ashland Global Holdings | 6,900 | 614,928 | 0.047% |
| Aspen Technology | 11,600 | 1,424,480 | 0.108% |
| Associated Banc-Corp | 28,827 | 617,474 | 0.047% |
| Assured Guaranty | 15,100 | 706,831 | 0.054% |
| Astec Industries | 4,900 | 263,669 | 0.020% |
| Astria therapeutics | 11,966 | 105,779 | 0.008% |
| Asure Software | 32,700 | 294,627 | 0.022% |
| Atara Biotherapeutics | 18,400 | 329,360 | 0.025% |
| Athene Holding | 20,800 | 1,432,496 | 0.109% |
| Athenex | 35,900 | 108,059 | 0.008% |
| Athersys | 79,200 | 105,336 | 0.008% |
| Atkore | 8,900 | 773,588 | 0.059% |
| Atlantic Capital Bancshares | 4,079 | 108,053 | 0.008% |
| Atlantic Union Bankshares | 17,629 | 649,629 | 0.049% |
| Atomera | 5,800 | 133,922 | 0.010% |
| Atreca | 15,800 | 98,434 | 0.007% |
| Atricure | 9,700 | 674,635 | 0.051% |
| Autoliv | 10,700 | 917,204 | 0.070% |
| Autonation | 7,300 | 888,848 | 0.067% |
| Avalara | 14,923 | 2,608,093 | 0.198% |
| Avangrid | 7,900 | 383,940 | 0.029% |
| Avanos Medical | 9,042 | 282,110 | 0.021% |
| Avantor | 91,973 | 3,761,696 | 0.285% |
| Avaya Holdings | 14,500 | 286,955 | 0.022% |
| Avient | 16,130 | 747,626 | 0.057% |
| Avis Budget Group | 9,200 | 1,071,892 | 0.081% |
| Avista | 10,890 | 426,017 | 0.032% |
| Avnet | 14,350 | 530,520 | 0.040% |
| Axalta Coating Systems | 34,200 | 998,298 | 0.076% |
| Axis Capital Holdings | 15,073 | 693,961 | 0.053% |
| Axon Enterprise | 11,179 | 1,956,549 | 0.148% |
| Axonics | 5,600 | 364,504 | 0.028% |
| Axos Financial | 8,400 | 432,936 | 0.033% |
| Axsome therapeutics | 4,400 | 145,024 | 0.011% |
| AZEK | 22,500 | 821,925 | 0.062% |
| AZZ | 8,400 | 446,880 | 0.034% |
| Badger Meter | 4,400 | 445,016 | 0.034% |
| Balchem | 7,500 | 1,088,025 | 0.082% |
| Banc First | 6,900 | 414,828 | 0.031% |
| Banc of California | 13,700 | 253,313 | 0.019% |
| Bancorp | 16,100 | 409,745 | 0.031% |
| BancorpSouth Bank | 17,675 | 526,362 | 0.040% |
| Bandwidth | 4,800 | 433,344 | 0.033% |
| Bank of Hawaii | 8,166 | 671,000 | 0.051% |

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| Bank OZK | 19,400 | 833,812 | 0.063% |
| BankUnited | 19,718 | 824,607 | 0.063% |
| Banner | 8,971 | 495,289 | 0.038% |
| Barnes Group | 8,000 | 333,840 | 0.025% |
| Beacon Roofing Supply | 6,100 | 291,336 | 0.022% |
| Beam therapeutics | 6,800 | 591,668 | 0.045% |
| Bed Bath & Beyond | 22,900 | 395,598 | 0.030% |
| Belden | 9,163 | 533,836 | 0.040% |
| Benchmark Electronics | 12,200 | 325,862 | 0.025% |
| Benefitfocus | 13,400 | 148,740 | 0.011% |
| Bentley Systems | 21,800 | 1,321,952 | 0.100% |
| Berkeley Lights | 3,300 | 64,548 | 0.005% |
| Berkshire Hills Bancorp | 16,400 | 442,472 | 0.034% |
| Berry Global | 19,700 | 1,199,336 | 0.091% |
| Beyond Meat | 8,900 | 936,814 | 0.071% |
| BGC Partners | 108,700 | 566,327 | 0.043% |
| B&G Foods | 12,000 | 358,680 | 0.027% |
| BigCommerce Holdings | 8,000 | 405,120 | 0.031% |
| Big Lots | 7,600 | 329,536 | 0.025% |
| Bill.Com Holdings | 13,400 | 3,577,130 | 0.271% |
| BioCryst Pharmaceuticals | 42,600 | 612,162 | 0.046% |
| Biohaven Pharmaceutical Holding | 10,029 | 1,393,128 | 0.106% |
| BioMarin Pharmaceutical | 30,790 | 2,379,759 | 0.180% |
| BioNano Genomics | 45,800 | 251,900 | 0.019% |
| BioSig Technologies | 30,200 | 89,996 | 0.007% |
| Bioxcel therapeutics | 3,900 | 118,365 | 0.009% |
| BJ's Restaurants | 6,133 | 256,114 | 0.019% |
| BJ s Wholesale Club Holdings | 25,400 | 1,394,968 | 0.106% |
| Blackbaud | 10,000 | 703,500 | 0.053% |
| Black Hills | 8,140 | 510,866 | 0.039% |
| Black Knight | 28,052 | 2,019,744 | 0.153% |
| Blackline | 8,504 | 1,003,982 | 0.076% |
| Blackstone | 109,188 | 12,702,932 | 0.963% |
| Blackstone Mortgage Trust, REIT | 22,200 | 673,104 | 0.051% |
| Blink Charging | 6,300 | 180,243 | 0.014% |
| Bloom Energy | 21,900 | 409,968 | 0.031% |
| Bloomin Brands | 11,900 | 297,500 | 0.023% |
| Bluebird Bio | 15,200 | 290,472 | 0.022% |
| BlueLinx Holdings | 3,000 | 146,640 | 0.011% |
| Blue Owl Capital | 16,900 | 262,964 | 0.020% |
| Blueprint Medicines | 11,200 | 1,151,472 | 0.087% |
| Bluerock Residential Growth REIT, REIT | 27,800 | 354,172 | 0.027% |
| Boise Cascade | 8,100 | 437,238 | 0.033% |
| BOK Financial | 4,560 | 408,348 | 0.031% |
| Bonanza Creek Energy | 8,300 | 397,570 | 0.030% |
| Boot Barn Holdings | 5,300 | 471,011 | 0.036% |
| Booz Allen Hamilton | 23,300 | 1,848,855 | 0.140% |
| Boston Beer | 1,700 | 866,575 | 0.066% |
| Bottomline Technologies | 8,600 | 337,808 | 0.026% |
| Box | 26,500 | 627,255 | 0.048% |
| Boyd Gaming | 11,800 | 746,468 | 0.057% |
| Brady | 11,200 | 567,840 | 0.043% |
| Brandywine Realty Trust, REIT | 25,043 | 336,077 | 0.025% |
| Bridgebio Pharma | 18,225 | 854,206 | 0.065% |
| Bright Horizons Family Solutions | 11,589 | 1,615,738 | 0.122% |
| Brighthouse Financial | 11,700 | 529,191 | 0.040% |
| BrightSpire Capital, REIT | 31,500 | 295,785 | 0.022% |
| Brinker | 9,979 | 489,470 | 0.037% |
| Brinks Company | 8,949 | 566,472 | 0.043% |
| Brixmor Property, REIT | 51,300 | 1,134,243 | 0.086% |
| Broadstone Net Lease, REIT | 15,200 | 377,112 | 0.029% |
| Brookdale Senior Living | 44,400 | 279,720 | 0.021% |
| Brookline Bancorp | 30,529 | 465,873 | 0.035% |
| Brooklyn ImmunoTherapeutics | 12,400 | 115,320 | 0.009% |
| Brooks Automation | 13,900 | 1,422,665 | 0.108% |
| Brp | 12,000 | 399,480 | 0.030% |
| Bruker | 18,650 | 1,456,565 | 0.110% |
| Brunswick | 12,700 | 1,209,929 | 0.092% |
| Builders FirstSource | 30,418 | 1,573,827 | 0.119% |
| Bumble | 10,100 | 504,798 | 0.038% |
| Bunge Limited | 23,102 | 1,878,655 | 0.142% |
| Burlington Stores | 11,700 | 3,317,769 | 0.252% |

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| BWX Technologies | 12,337 | 664,471 | 0.050% |
| C3.ai | 6,700 | 310,478 | 0.024% |
| Cable One | 940 | 1,704,342 | 0.129% |
| Cabot | 11,050 | 553,826 | 0.042% |
| CACI International | 4,100 | 1,074,610 | 0.081% |
| Cactus | 11,000 | 414,920 | 0.031% |
| Cadence BanCorp | 20,000 | 439,200 | 0.033% |
| Cadiz | 14,100 | 99,264 | 0.008% |
| CAI International | 3,000 | 167,730 | 0.013% |
| CalAmp | 32,000 | 318,400 | 0.024% |
| Caleres | 10,230 | 227,311 | 0.017% |
| California Water Service Group | 9,650 | 568,675 | 0.043% |
| Calix | 9,800 | 484,414 | 0.037% |
| Callaway Golf | 17,500 | 483,525 | 0.037% |
| Callon Petroleum | 7,000 | 343,560 | 0.026% |
| Cal-Maine Foods | 9,100 | 329,056 | 0.025% |
| Calyxt | 28,100 | 94,697 | 0.007% |
| Camber Energy | 92,100 | 351,822 | 0.027% |
| Camden Property Trust, REIT | 16,200 | 2,389,014 | 0.181% |
| Cannae Holdings | 15,800 | 491,538 | 0.037% |
| Canterbury Park Holding | 24,581 | 407,799 | 0.031% |
| Capitol Federal Financial | 20,644 | 237,200 | 0.018% |
| Capri Holdings | 28,198 | 1,365,065 | 0.103% |
| Cardiovascular Systems | 12,100 | 397,243 | 0.030% |
| Cardlytics | 6,034 | 506,494 | 0.038% |
| CareCloud | 23,700 | 180,594 | 0.014% |
| CareDx | 9,600 | 608,352 | 0.046% |
| CareTrust REIT, REIT | 19,500 | 396,240 | 0.030% |
| Cargurus | 16,300 | 511,983 | 0.039% |
| Carlisle Companies | 6,320 | 1,256,353 | 0.095% |
| CarLotz | 38,600 | 147,066 | 0.011% |
| Carlyle | 18,000 | 851,040 | 0.065% |
| Carpenter Technology | 13,000 | 425,620 | 0.032% |
| Carriage Services | 7,200 | 321,048 | 0.024% |
| Cars.com | 17,600 | 222,640 | 0.017% |
| Carters | 7,900 | 768,196 | 0.058% |
| Carvana | 13,636 | 4,111,799 | 0.312% |
| Casella Waste Systems | 8,675 | 658,780 | 0.050% |
| Casey's General Stores | 6,200 | 1,168,390 | 0.089% |
| CASI Pharmaceuticals | 87,500 | 104,125 | 0.008% |
| Cassava Sciences | 6,900 | 428,352 | 0.032% |
| Castle Biosciences | 3,600 | 239,400 | 0.018% |
| Cathay Bancorp | 7,556 | 312,743 | 0.024% |
| Cavco Industries | 900 | 213,066 | 0.016% |
| CBIZ | 11,750 | 379,995 | 0.029% |
| CDK Global | 18,600 | 791,430 | 0.060% |
| Cedar Realty Trust, REIT | 7,994 | 173,390 | 0.013% |
| Celldex Therapeutics | 7,300 | 394,127 | 0.030% |
| CEL-SCI | 18,100 | 198,919 | 0.015% |
| Celsius Holdings | 8,100 | 729,729 | 0.055% |
| Centennial Resource Development | 50,500 | 338,350 | 0.026% |
| Centerspace, REIT | 3,200 | 302,400 | 0.023% |
| Central Garden & Pet | 7,900 | 339,700 | 0.026% |
| Centrus Energy | 5,000 | 193,300 | 0.015% |
| Century Aluminum | 20,300 | 273,035 | 0.021% |
| Cerence | 7,988 | 767,727 | 0.058% |
| Cerevel therapeutics Holdings | 8,900 | 262,550 | 0.020% |
| ChampionX | 38,300 | 856,388 | 0.065% |
| Change Healthcare | 40,765 | 853,619 | 0.065% |
| ChargePoint Holdings | 25,000 | 499,750 | 0.038% |
| Chart Industries | 6,600 | 1,261,326 | 0.096% |
| Chase | 2,950 | 301,343 | 0.023% |
| Chefs' Warehouse | 8,400 | 273,588 | 0.021% |
| Chegg | 25,100 | 1,707,302 | 0.129% |
| Chemed | 2,700 | 1,255,824 | 0.095% |
| ChemoCentryx | 18,700 | 319,770 | 0.024% |
| Chemours | 29,100 | 845,646 | 0.064% |
| Cheniere Energy | 42,300 | 4,131,441 | 0.313% |
| Cherry Hill Mortgage Investment, REIT | 17,862 | 158,615 | 0.012% |
| Chesapeake Energy | 10,600 | 652,854 | 0.049% |
| Chesapeake Utilities | 4,700 | 564,235 | 0.043% |
| Chewy | 13,480 | 918,123 | 0.070% |

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| Chicken Soup For the Soul Entertainment | 4,600 | 105,202 | 0.008% |
| Chimera Investment, REIT | 29,800 | 442,530 | 0.034% |
| Chinook therapeutics | 9,200 | 117,392 | 0.009% |
| Choice Hotels International | 5,600 | 707,672 | 0.054% |
| Churchill Downs | 6,400 | 1,536,512 | 0.116% |
| Chuy's Holdings | 5,000 | 157,650 | 0.012% |
| Ciena | 24,700 | 1,268,345 | 0.096% |
| CIM Commercial Trust, REIT | 15,194 | 137,658 | 0.010% |
| Cimpress | 3,800 | 329,954 | 0.025% |
| Cinemark Holdings | 25,713 | 493,947 | 0.037% |
| Cirrus Logic | 8,740 | 719,739 | 0.055% |
| CIT Group | 17,000 | 883,150 | 0.067% |
| City Holding Company | 5,950 | 463,565 | 0.035% |
| Clarivate | 48,191 | 1,055,383 | 0.080% |
| Clean Energy Fuels | 21,800 | 177,670 | 0.013% |
| Clean Harbors | 7,600 | 789,412 | 0.060% |
| Clear Channel Outdoor Holdings | 107,800 | 292,138 | 0.022% |
| ClearPoint Neuro | 8,400 | 149,100 | 0.011% |
| Clearwater Paper | 9,388 | 359,842 | 0.027% |
| Clearway Energy | 7,693 | 232,867 | 0.018% |
| Cleveland-Cliffs | 73,680 | 1,459,601 | 0.111% |
| Cloudera | 46,900 | 748,993 | 0.057% |
| CloudFlare | 39,300 | 4,427,145 | 0.336% |
| Clover Health Investments | 16,327 | 120,657 | 0.009% |
| Clovis Oncology | 34,450 | 153,647 | 0.012% |
| CMC Materials | 5,042 | 621,326 | 0.047% |
| CNA Financial | 3,500 | 146,860 | 0.011% |
| CNO Financial Group | 18,700 | 440,198 | 0.033% |
| CNX Resources | 41,400 | 522,468 | 0.040% |
| Coca-Cola Consolidated | 1,100 | 433,598 | 0.033% |
| Co-Diagnostics | 12,500 | 121,625 | 0.009% |
| Coeur Mining | 54,400 | 335,648 | 0.025% |
| Cogent Communications Holdings | 7,300 | 517,132 | 0.039% |
| Cognex | 28,500 | 2,286,270 | 0.173% |
| Cohen & Steers | 4,300 | 360,211 | 0.027% |
| Coherent | 4,300 | 1,075,387 | 0.082% |
| Coherus Biosciences | 16,400 | 263,548 | 0.020% |
| Cohu | 10,300 | 328,982 | 0.025% |
| Coinbase Global | 4,300 | 978,164 | 0.074% |
| Colfax | 21,300 | 977,670 | 0.074% |
| Collegium Pharmaceutical | 14,800 | 292,152 | 0.022% |
| Columbia Banking System | 13,850 | 526,162 | 0.040% |
| Columbia Property Trust, REIT | 25,400 | 483,108 | 0.037% |
| Columbia Sportswear | 4,662 | 446,806 | 0.034% |
| Comfort Systems USA | 8,206 | 585,252 | 0.044% |
| Commerce Bancshares | 17,270 | 1,203,374 | 0.091% |
| Commercial Metals | 14,100 | 429,486 | 0.033% |
| Commercial Vehicle Group | 29,000 | 274,340 | 0.021% |
| CommScope Holding | 32,900 | 447,111 | 0.034% |
| Community Bank System | 9,628 | 658,748 | 0.050% |
| Community Healthcare Trust, REIT | 6,500 | 293,735 | 0.022% |
| Community Health Systems | 24,600 | 287,820 | 0.022% |
| Commvault Systems | 7,300 | 549,763 | 0.042% |
| Compass Minerals | 5,400 | 347,760 | 0.026% |
| Comtech Telecommunications | 11,660 | 298,613 | 0.023% |
| Concentrix | 7,100 | 1,256,700 | 0.095% |
| Conduent | 58,000 | 382,220 | 0.029% |
| ConMed | 5,150 | 673,775 | 0.051% |
| ConnectOne Bancorp | 13,883 | 416,629 | 0.032% |
| Conns | 10,100 | 230,583 | 0.017% |
| Construction Partners | 6,100 | 203,557 | 0.015% |
| Contango Oil & Gas | 44,100 | 201,537 | 0.015% |
| ContextLogic | 37,100 | 202,566 | 0.015% |
| Continental Resources | 15,300 | 706,095 | 0.054% |
| Corcept Therapeutics | 22,200 | 436,896 | 0.033% |
| CoreCivic | 36,996 | 329,264 | 0.025% |
| CoreSite Realty, REIT | 7,100 | 983,634 | 0.075% |
| CorMedix | 14,300 | 66,495 | 0.005% |
| Cornerstone Building Brands | 12,500 | 182,625 | 0.014% |
| Cornerstone OnDemand | 12,100 | 692,846 | 0.053% |
| Corporate Office Properties Trust, REIT | 22,100 | 596,258 | 0.045% |
| Cortextyme | 2,800 | 256,648 | 0.019% |

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|------------------------------------|---------|-----------|--------|
| CorVel | 2,450 | 456,239 | 0.035% |
| CoStar Group | 63,732 | 5,484,776 | 0.416% |
| Coty | 56,200 | 441,732 | 0.033% |
| Coupa Software | 13,400 | 2,937,012 | 0.223% |
| Cousins Properties, REIT | 26,331 | 981,883 | 0.074% |
| Covanta Holding | 26,104 | 525,212 | 0.040% |
| Covenant Logistics | 6,100 | 168,665 | 0.013% |
| Covetrus | 20,101 | 364,632 | 0.028% |
| Cowen | 7,724 | 265,010 | 0.020% |
| Cracker Barrel Old Country Store | 3,900 | 545,376 | 0.041% |
| CRA International | 3,250 | 322,855 | 0.024% |
| Crane | 6,841 | 648,595 | 0.049% |
| Credit Acceptance | 1,900 | 1,112,070 | 0.084% |
| Cree | 19,300 | 1,558,089 | 0.118% |
| Crocs | 10,000 | 1,434,800 | 0.109% |
| CrowdStrike Holdings | 32,260 | 7,928,863 | 0.601% |
| Crown Holdings | 20,350 | 2,050,873 | 0.155% |
| CryoLife | 7,550 | 168,290 | 0.013% |
| CryoPort | 8,700 | 578,637 | 0.044% |
| CSG Systems International | 7,600 | 366,320 | 0.028% |
| CSW Industrials | 2,400 | 306,480 | 0.023% |
| CTS | 11,450 | 353,920 | 0.027% |
| CubeSmart, REIT | 32,000 | 1,550,400 | 0.118% |
| Cullen/Frost Bankers | 8,850 | 1,049,787 | 0.080% |
| Curis | 33,400 | 261,522 | 0.020% |
| Curtiss-Wright | 6,300 | 794,934 | 0.060% |
| Cushman & Wakefield | 18,600 | 346,146 | 0.026% |
| CVB Financial | 26,706 | 544,001 | 0.041% |
| CVR Energy | 18,100 | 301,546 | 0.023% |
| Cyberoptics | 7,400 | 263,292 | 0.020% |
| CymaBay Therapeutics | 39,400 | 143,810 | 0.011% |
| CyrusOne, REIT | 19,000 | 1,470,790 | 0.111% |
| Cytokinetics | 15,700 | 561,118 | 0.043% |
| Dana | 26,600 | 591,584 | 0.045% |
| Danimer Scientific | 13,500 | 220,590 | 0.017% |
| Darling Ingredients | 26,700 | 1,919,730 | 0.146% |
| Datadog | 38,700 | 5,470,245 | 0.415% |
| Datto Holding | 7,000 | 167,300 | 0.013% |
| Dave & Buster's Entertainment | 9,800 | 375,634 | 0.028% |
| Deciphera Pharmaceuticals | 9,700 | 329,606 | 0.025% |
| Deckers Outdoor | 4,400 | 1,584,880 | 0.120% |
| Dell Technologies | 41,197 | 4,286,136 | 0.325% |
| Deluxe | 6,700 | 240,463 | 0.018% |
| Denali therapeutics | 15,900 | 802,155 | 0.061% |
| Denbury | 10,900 | 765,725 | 0.058% |
| Denny's | 23,700 | 387,258 | 0.029% |
| DermTech | 5,300 | 170,183 | 0.013% |
| DiamondRock Hospitality, REIT | 35,900 | 339,255 | 0.026% |
| Dicerna Pharmaceuticals | 16,600 | 334,656 | 0.025% |
| Dick's Sporting Goods | 11,600 | 1,389,332 | 0.105% |
| Diebold Nixdorf | 16,300 | 164,793 | 0.012% |
| Digi International | 12,660 | 266,113 | 0.020% |
| Digitalbridge, REIT | 104,100 | 627,723 | 0.048% |
| Digital Turbine | 15,800 | 1,086,250 | 0.082% |
| Dillard's | 1,300 | 224,276 | 0.017% |
| Dime Community Bancshares | 7,700 | 251,482 | 0.019% |
| Dine Brands Global | 4,600 | 373,566 | 0.028% |
| Diodes | 5,950 | 539,011 | 0.041% |
| Diversified Healthcare Trust, REIT | 86,700 | 293,913 | 0.022% |
| DMC Global | 6,300 | 232,533 | 0.018% |
| DocuSign | 32,900 | 8,469,447 | 0.642% |
| Dolby Laboratories | 10,240 | 901,120 | 0.068% |
| Domo | 6,100 | 515,084 | 0.039% |
| Domtar | 8,716 | 475,371 | 0.036% |
| Donaldson | 20,142 | 1,156,352 | 0.088% |
| Donnelley Financial Solutions | 9,375 | 324,563 | 0.025% |
| DoorDash | 24,718 | 5,091,414 | 0.386% |
| Dorian LPG | 16,200 | 201,042 | 0.015% |
| Dorman Products | 4,800 | 454,416 | 0.034% |
| Douglas Dynamics | 8,300 | 301,290 | 0.023% |
| Douglas Emmett, REIT | 28,400 | 897,724 | 0.068% |
| Doximity | 8,000 | 645,600 | 0.049% |

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|---|---------|-----------|--------|
| DraftKings | 57,900 | 2,788,464 | 0.211% |
| Dril-Quip | 10,200 | 256,836 | 0.019% |
| Dropbox | 47,060 | 1,375,093 | 0.104% |
| DSP Group | 21,390 | 468,655 | 0.036% |
| DT Midstream | 11,600 | 536,384 | 0.041% |
| Duck Creek Technologies | 9,028 | 399,399 | 0.030% |
| Ducommun | 2,900 | 146,015 | 0.011% |
| Dun & Bradstreet Holdings | 19,600 | 329,476 | 0.025% |
| DURECT | 128,200 | 164,096 | 0.012% |
| Dycom Industries | 5,363 | 382,060 | 0.029% |
| Dynatrace Holdings | 30,773 | 2,183,960 | 0.166% |
| Dynavax Technologies | 15,400 | 295,834 | 0.022% |
| Dynex Capital, REIT | 18,199 | 314,479 | 0.024% |
| Eagle Materials | 6,670 | 874,837 | 0.066% |
| Easterly Government Properties, REIT | 16,886 | 348,865 | 0.026% |
| Eastern Bankshares | 29,000 | 588,700 | 0.045% |
| EastGroup Properties, REIT | 4,850 | 808,156 | 0.061% |
| East West Bancorp | 25,400 | 1,969,516 | 0.149% |
| Echostar | 10,244 | 261,324 | 0.020% |
| Ecovyst | 12,600 | 146,916 | 0.011% |
| Edgewell Personal Care | 8,050 | 292,215 | 0.022% |
| Editas Medicine | 14,300 | 587,444 | 0.045% |
| E-Health | 4,318 | 174,879 | 0.013% |
| Elanco Animal Health | 82,484 | 2,630,415 | 0.199% |
| Elastic | 11,000 | 1,638,890 | 0.124% |
| Element Solutions | 35,500 | 769,640 | 0.058% |
| EMCOR Group | 9,060 | 1,045,343 | 0.079% |
| Emergent BioSolutions | 8,800 | 440,616 | 0.033% |
| Encompass Health | 14,600 | 1,095,584 | 0.083% |
| Encore Capital | 7,900 | 389,233 | 0.030% |
| Encore Wire | 5,800 | 550,014 | 0.042% |
| Endo International | 106,300 | 344,412 | 0.026% |
| Energizer Holdings | 10,350 | 404,168 | 0.031% |
| Energous | 45,300 | 94,224 | 0.007% |
| Enerpac Tool | 11,000 | 228,030 | 0.017% |
| EnerSys | 7,700 | 573,188 | 0.043% |
| Ennis Business Forms | 19,057 | 359,224 | 0.027% |
| Enova International | 9,839 | 339,937 | 0.026% |
| EnPro Industries | 5,450 | 474,804 | 0.036% |
| Ensign | 9,300 | 696,477 | 0.053% |
| Enstar | 2,600 | 610,298 | 0.046% |
| Entegris | 24,377 | 3,069,064 | 0.233% |
| Investnet | 8,800 | 706,112 | 0.054% |
| Envista Holdings | 28,200 | 1,179,042 | 0.089% |
| EPAM Systems | 10,000 | 5,704,800 | 0.432% |
| Epizyme | 35,100 | 179,712 | 0.014% |
| ePlus | 4,400 | 451,484 | 0.034% |
| EPR Properties, REIT | 15,400 | 760,452 | 0.058% |
| EQT | 53,300 | 1,090,518 | 0.083% |
| Equitable Holdings | 71,762 | 2,127,026 | 0.161% |
| Equitrans Midstream | 74,700 | 757,458 | 0.057% |
| Equity Commonwealth, REIT | 17,676 | 459,222 | 0.035% |
| Equity LifeStyle Properties, REIT | 28,780 | 2,247,718 | 0.170% |
| Erie Indemnity | 3,607 | 643,561 | 0.049% |
| ESCO Technologies | 5,140 | 395,780 | 0.030% |
| Esperion Therapeutics | 14,900 | 179,545 | 0.014% |
| Essent | 17,600 | 774,576 | 0.059% |
| Essential Properties Realty Trust, REIT | 19,300 | 538,856 | 0.041% |
| Essential Utilities | 37,832 | 1,743,299 | 0.132% |
| Euronet Worldwide | 9,350 | 1,190,068 | 0.090% |
| Eventbrite | 13,600 | 257,176 | 0.019% |
| Everbridge | 6,587 | 994,900 | 0.075% |
| Evercore | 6,900 | 922,323 | 0.070% |
| Everi Holdings | 20,600 | 498,108 | 0.038% |
| EVERTEC | 12,500 | 571,500 | 0.043% |
| Evolent Health | 16,600 | 514,600 | 0.039% |
| Evolus | 15,300 | 116,586 | 0.009% |
| Evo Payments | 4,800 | 113,664 | 0.009% |
| Evoqua Water Technologies | 19,300 | 724,908 | 0.055% |
| EW Scripps | 18,145 | 327,699 | 0.025% |
| Exact Sciences | 30,800 | 2,939,860 | 0.223% |
| Exelixis | 58,090 | 1,228,023 | 0.093% |

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| Extservice Holdings | 5,900 | 726,408 | 0.055% |
| Exponent | 8,600 | 973,090 | 0.074% |
| eXp World Holdings | 12,100 | 481,217 | 0.036% |
| Exterran | 17,000 | 75,480 | 0.006% |
| EZCORP | 52,900 | 400,453 | 0.030% |
| Fabrinet | 6,600 | 676,566 | 0.051% |
| FactSet Research Systems | 6,700 | 2,645,026 | 0.201% |
| Fair Isaac | 4,585 | 1,824,509 | 0.138% |
| Farmer Bros. | 12,800 | 107,648 | 0.008% |
| FARO Technologies | 4,800 | 315,888 | 0.024% |
| Fastly | 17,500 | 707,700 | 0.054% |
| Fate Therapeutics | 14,500 | 859,415 | 0.065% |
| Federal Agricultural Mortgage | 1,700 | 184,484 | 0.014% |
| Federal Signal | 11,700 | 451,854 | 0.034% |
| Federated Hermes | 15,700 | 510,250 | 0.039% |
| Ferro | 20,460 | 416,156 | 0.032% |
| FibroGen | 17,000 | 173,740 | 0.013% |
| FireEye | 40,300 | 717,340 | 0.054% |
| First American Financial | 16,630 | 1,115,042 | 0.085% |
| First Bancorp North Carolina | 10,375 | 446,229 | 0.034% |
| First BanCorp-Puerto Rico | 31,300 | 411,595 | 0.031% |
| First Busey | 19,991 | 492,378 | 0.037% |
| FirstCash | 8,938 | 782,075 | 0.059% |
| First Citizens BancShares | 1,170 | 986,509 | 0.075% |
| First Commonwealth Financial | 20,700 | 282,141 | 0.021% |
| First Community | 10,500 | 333,060 | 0.025% |
| First Financial | 8,650 | 363,733 | 0.028% |
| First Financial Bancorp | 14,800 | 346,468 | 0.026% |
| First Financial Bankshares | 23,976 | 1,101,697 | 0.084% |
| First Hawaiian | 23,800 | 698,530 | 0.053% |
| First Horizon | 84,706 | 1,379,861 | 0.105% |
| First Industrial Realty, REIT | 15,065 | 784,585 | 0.059% |
| First Merchants | 12,113 | 506,808 | 0.038% |
| First Midwest Bancorp | 32,193 | 611,989 | 0.046% |
| First Solar | 15,500 | 1,479,630 | 0.112% |
| First United | 7,811 | 145,285 | 0.011% |
| Fisker | 35,900 | 525,935 | 0.040% |
| Five9 | 12,200 | 1,948,828 | 0.148% |
| Five Below | 9,900 | 1,750,419 | 0.133% |
| Five Star Senior Living | 17,400 | 76,212 | 0.006% |
| Flagstar Bancorp | 6,400 | 324,992 | 0.025% |
| Flexion Therapeutics | 30,200 | 184,220 | 0.014% |
| FlexShopper | 27,700 | 86,147 | 0.007% |
| Flexsteel Industries | 2,900 | 89,552 | 0.007% |
| Floor & decor Holdings | 18,000 | 2,174,220 | 0.165% |
| Flowers Foods | 36,983 | 873,908 | 0.066% |
| Flowserve | 20,300 | 703,801 | 0.053% |
| Fluidigm | 27,000 | 177,930 | 0.013% |
| Fluor | 28,300 | 451,951 | 0.034% |
| Flushing Financial | 11,725 | 264,985 | 0.020% |
| FNB | 39,132 | 454,714 | 0.034% |
| FNF | 41,131 | 1,864,880 | 0.141% |
| Focus Financial Partners | 6,800 | 356,116 | 0.027% |
| Foot Locker | 17,503 | 799,187 | 0.061% |
| FormFactor | 12,000 | 447,960 | 0.034% |
| Forrester Research | 5,200 | 256,152 | 0.019% |
| Forward Air | 5,000 | 415,100 | 0.031% |
| Fossil | 13,900 | 164,715 | 0.012% |
| Fox Factory Holding | 7,200 | 1,040,688 | 0.079% |
| Franchise | 6,400 | 226,624 | 0.017% |
| Franklin Electric | 4,100 | 327,385 | 0.025% |
| Franklin Street Properties, REIT | 31,500 | 146,160 | 0.011% |
| Frequency therapeutics | 21,300 | 150,378 | 0.011% |
| Fresh Del Monte Produce | 5,900 | 190,098 | 0.014% |
| Freshpet | 8,138 | 1,161,211 | 0.088% |
| Frontdoor | 16,350 | 685,065 | 0.052% |
| Frontier Communications Parent | 24,400 | 680,028 | 0.052% |
| FRP Holdings | 3,700 | 206,904 | 0.016% |
| FTI Consulting | 5,495 | 740,177 | 0.056% |
| fuboTV | 22,400 | 536,704 | 0.041% |
| FuelCell Energy | 56,800 | 379,992 | 0.029% |
| Fulgent Genetics | 3,200 | 287,840 | 0.022% |

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| Fulton Financial | 38,102 | 582,199 | 0.044% |
| Funko | 6,800 | 123,828 | 0.009% |
| FutureFuel | 8,300 | 59,179 | 0.004% |
| G1 therapeutics | 11,100 | 148,962 | 0.011% |
| GameStop | 8,801 | 1,544,311 | 0.117% |
| Gaming & Leisure Properties, REIT | 31,098 | 1,440,459 | 0.109% |
| GATX | 6,650 | 595,574 | 0.045% |
| GCP Applied Technologies | 13,565 | 297,345 | 0.023% |
| Generation Bio | 5,700 | 142,899 | 0.011% |
| Genesco | 5,100 | 294,423 | 0.022% |
| Genie Energy | 23,842 | 155,688 | 0.012% |
| Genpact | 19,800 | 940,698 | 0.071% |
| Gentex | 34,120 | 1,125,278 | 0.085% |
| Gentherm | 7,200 | 582,696 | 0.044% |
| Genworth Financial | 95,600 | 358,500 | 0.027% |
| German American Bancorp | 7,533 | 291,000 | 0.022% |
| Getty Realty, REIT | 11,643 | 341,256 | 0.026% |
| Gevo | 49,400 | 328,016 | 0.025% |
| Gibraltar Industries | 6,800 | 473,620 | 0.036% |
| G-III Apparel | 10,500 | 297,150 | 0.023% |
| Glacier Bancorp | 15,512 | 858,589 | 0.065% |
| Gladstone Commercial, REIT | 10,400 | 218,712 | 0.017% |
| Gladstone Land, REIT | 22,000 | 500,940 | 0.038% |
| Glatfelter | 17,400 | 245,340 | 0.019% |
| Glaukos | 8,600 | 414,262 | 0.031% |
| Global Blood Therapeutics | 13,300 | 338,884 | 0.026% |
| Global Self Storage, REIT | 33,399 | 172,005 | 0.013% |
| Globalstar | 128,100 | 213,927 | 0.016% |
| Globus Medical | 11,900 | 911,778 | 0.069% |
| GMS | 8,385 | 367,263 | 0.028% |
| GoDaddy | 29,400 | 2,049,180 | 0.155% |
| GoHealth | 20,000 | 100,600 | 0.008% |
| Gold Resource | 85,200 | 133,764 | 0.010% |
| GoodRx Holdings | 8,700 | 356,874 | 0.027% |
| Goodyear Tire & Rubber | 48,035 | 850,220 | 0.064% |
| Goosehead Insurance | 3,500 | 533,015 | 0.040% |
| GoPro | 29,400 | 275,184 | 0.021% |
| Graco | 22,054 | 1,543,118 | 0.117% |
| GrafTech International | 24,200 | 249,744 | 0.019% |
| Graham Holdings | 800 | 471,328 | 0.036% |
| Grand Canyon Education | 8,900 | 782,844 | 0.059% |
| Granite Construction | 12,325 | 487,454 | 0.037% |
| Graphic Packaging Holding | 35,613 | 678,072 | 0.051% |
| Gray Television | 17,400 | 397,068 | 0.030% |
| Great Western Bancorp | 13,700 | 448,538 | 0.034% |
| Greenbrier Companies | 8,300 | 356,817 | 0.027% |
| Green Dot | 9,800 | 493,234 | 0.037% |
| Greif | 5,900 | 381,140 | 0.029% |
| Grid Dynamics Holdings | 4,500 | 131,490 | 0.010% |
| Griffon | 10,500 | 258,300 | 0.020% |
| Gritstone bio | 18,800 | 203,040 | 0.015% |
| Grocery Outlet Holding | 16,832 | 363,066 | 0.028% |
| Groupon | 5,500 | 125,455 | 0.010% |
| Group One Automotive | 3,300 | 620,004 | 0.047% |
| GrowGeneration | 9,600 | 236,832 | 0.018% |
| Guardant Health | 16,600 | 2,075,166 | 0.157% |
| Guess ? | 10,620 | 223,126 | 0.017% |
| Guidewire Software | 12,400 | 1,473,988 | 0.112% |
| GXO Logistics | 18,100 | 1,419,764 | 0.108% |
| Haemonetics | 9,100 | 642,369 | 0.049% |
| Hain Celestial Group | 11,000 | 470,580 | 0.036% |
| Halozyme Therapeutics | 24,200 | 984,456 | 0.075% |
| Hamilton Lane | 5,200 | 441,064 | 0.033% |
| Hancock Whitney | 12,400 | 584,288 | 0.044% |
| Hannon Armstrong Sustainabl Infrstrc Cap, REIT | 14,485 | 774,658 | 0.059% |
| Hanover Insurance Group | 7,520 | 974,742 | 0.074% |
| Harley-Davidson | 27,100 | 992,131 | 0.075% |
| Harrow Health | 10,700 | 97,263 | 0.007% |
| Harsco | 15,760 | 267,132 | 0.020% |
| Hawaiian Electric Industries | 18,000 | 734,940 | 0.056% |
| Haynes International | 11,800 | 439,550 | 0.033% |
| Hayward Holdings | 20,000 | 444,800 | 0.034% |

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| H.B. Fuller | 8,040 | 519,062 | 0.039% |
| Healthcare Realty Trust, REIT | 25,180 | 749,860 | 0.057% |
| Healthcare Services | 13,850 | 346,112 | 0.026% |
| Healthcare Trust of America, REIT | 38,873 | 1,152,973 | 0.087% |
| Health Catalyst | 7,300 | 365,073 | 0.028% |
| HealthEquity | 11,800 | 764,168 | 0.058% |
| HealthStream | 5,000 | 142,900 | 0.011% |
| Heartland Express | 19,123 | 306,350 | 0.023% |
| Heat Biologics | 19,870 | 118,227 | 0.009% |
| Hecla Mining | 138,100 | 759,550 | 0.058% |
| H&E Equipment Services | 11,300 | 392,223 | 0.030% |
| HEICO | 6,171 | 813,770 | 0.062% |
| HEICO | 12,625 | 1,495,179 | 0.113% |
| Heidrick & Struggles International | 6,558 | 292,684 | 0.022% |
| Helen of Troy Limited | 4,300 | 966,124 | 0.073% |
| Helios Technologies | 6,000 | 492,660 | 0.037% |
| Helmerich & Payne | 19,400 | 531,754 | 0.040% |
| Herbalife Nutrition | 15,900 | 673,842 | 0.051% |
| Herc Holdings | 4,755 | 777,252 | 0.059% |
| Herman Miller | 15,006 | 565,126 | 0.043% |
| Heron Therapeutics | 22,800 | 243,732 | 0.018% |
| Hersha Hospitality Trust, REIT | 32,000 | 298,560 | 0.023% |
| Heska | 2,200 | 568,788 | 0.043% |
| Hexcel | 15,000 | 890,850 | 0.068% |
| Hibbett | 3,800 | 268,812 | 0.020% |
| Highwoods Properties, REIT | 18,513 | 811,980 | 0.062% |
| Hillenbrand | 15,900 | 678,135 | 0.051% |
| Hill International | 33,200 | 68,724 | 0.005% |
| Hill-Rom Holdings | 11,050 | 1,657,500 | 0.126% |
| Hilltop Holdings | 13,698 | 447,514 | 0.034% |
| Hilton Grand Vacations | 14,910 | 709,269 | 0.054% |
| HNI Corporation | 6,580 | 241,618 | 0.018% |
| HollyFrontier | 17,177 | 569,074 | 0.043% |
| Home Bancshares | 28,776 | 677,099 | 0.051% |
| HomeStreet | 12,300 | 506,145 | 0.038% |
| Hope Bancorp | 25,700 | 371,108 | 0.028% |
| Horace Mann Educators | 7,210 | 286,886 | 0.022% |
| Horizon Global | 23,000 | 161,690 | 0.012% |
| Horizon therapeutics | 37,600 | 4,118,704 | 0.312% |
| Hostess Brands | 30,100 | 522,837 | 0.040% |
| Houghton Mifflin Harcourt | 11,300 | 151,759 | 0.012% |
| Houlihan Lokey | 8,415 | 775,022 | 0.059% |
| Hovnanian Enterprises | 2,084 | 200,877 | 0.015% |
| Howard Hughes | 8,100 | 711,261 | 0.054% |
| H&R Block | 30,800 | 770,000 | 0.058% |
| Hubbell | 8,733 | 1,577,791 | 0.120% |
| Hub Group | 6,400 | 440,000 | 0.033% |
| HubSpot | 7,550 | 5,104,480 | 0.387% |
| Hudson Pacific Properties, REIT | 24,900 | 654,123 | 0.050% |
| Huntsman | 35,900 | 1,062,281 | 0.081% |
| Hurco Companies | 5,900 | 190,334 | 0.014% |
| Huron Consulting Group | 5,500 | 286,000 | 0.022% |
| Hyatt Hotels | 5,600 | 431,760 | 0.033% |
| Hyllion Holdings | 28,500 | 239,400 | 0.018% |
| Hyster-Yale Materials Handling | 2,300 | 115,598 | 0.009% |
| IAA | 22,400 | 1,222,368 | 0.093% |
| IAC/InterActiveCorp | 14,730 | 1,919,172 | 0.145% |
| ICF International | 3,900 | 348,231 | 0.026% |
| ICU Medical | 3,700 | 863,506 | 0.065% |
| IdaCorp | 9,710 | 1,003,820 | 0.076% |
| Idera Pharmaceuticals | 60,400 | 62,212 | 0.005% |
| IDT | 5,342 | 224,097 | 0.017% |
| IGM Biosciences | 2,000 | 131,520 | 0.010% |
| iHeartMedia | 17,000 | 425,340 | 0.032% |
| II-VI | 18,062 | 1,072,160 | 0.081% |
| Immersion | 39,000 | 266,760 | 0.020% |
| ImmunityBio | 11,100 | 108,114 | 0.008% |
| ImmunoGen | 48,000 | 272,160 | 0.021% |
| Immunome | 5,300 | 129,055 | 0.010% |
| Immunovant | 14,500 | 126,005 | 0.010% |
| Impinj | 7,300 | 417,049 | 0.032% |
| Independence Realty Trust, REIT | 13,800 | 280,830 | 0.021% |

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|--|--------|-----------|--------|
| Independent Bank Group | 5,600 | 397,824 | 0.030% |
| Independent Bank (MA) | 7,750 | 590,163 | 0.045% |
| Infinera | 41,900 | 348,608 | 0.026% |
| Ingevity | 7,700 | 549,549 | 0.042% |
| Ingles Markets | 4,100 | 270,723 | 0.021% |
| Ingredion | 8,500 | 756,585 | 0.057% |
| Innodata | 21,800 | 207,754 | 0.016% |
| Innospec | 5,200 | 437,944 | 0.033% |
| Innovative Industrial Properties, REIT | 3,900 | 901,563 | 0.068% |
| Innoviva | 20,200 | 337,542 | 0.026% |
| Inogen | 4,600 | 198,214 | 0.015% |
| Inotiv | 6,800 | 198,832 | 0.015% |
| Inovalon Holdings | 13,400 | 539,886 | 0.041% |
| Inovio Pharmaceuticals | 43,400 | 310,744 | 0.024% |
| Inseego | 18,700 | 124,542 | 0.009% |
| Insight Enterprises | 5,550 | 499,944 | 0.038% |
| Insmid | 21,521 | 592,688 | 0.045% |
| Insperity | 5,700 | 631,218 | 0.048% |
| Inspire Medical Systems | 5,200 | 1,210,976 | 0.092% |
| Installed Building Products | 4,700 | 503,605 | 0.038% |
| Insulet | 11,500 | 3,268,645 | 0.248% |
| Integer Holdings | 6,250 | 558,375 | 0.042% |
| Integra LifeSciences Holdings | 12,200 | 835,456 | 0.063% |
| Intellia Therapeutics | 12,800 | 1,717,120 | 0.130% |
| Intelligence | 27,200 | 222,768 | 0.017% |
| Interactive Brokers | 14,900 | 928,866 | 0.070% |
| InterDigital | 6,060 | 410,989 | 0.031% |
| Interface | 8,600 | 130,290 | 0.010% |
| International Bancshares | 9,002 | 374,843 | 0.028% |
| International Seaways | 12,000 | 218,640 | 0.017% |
| Inter Parfums | 5,800 | 433,666 | 0.033% |
| Intevac | 22,200 | 106,116 | 0.008% |
| Intra-Cellular Therapies | 16,100 | 600,208 | 0.045% |
| Invacare | 18,600 | 88,536 | 0.007% |
| Invesco Mortgage Capital, REIT | 63,600 | 200,340 | 0.015% |
| Investors Bancorp | 28,200 | 426,102 | 0.032% |
| Invitae | 35,000 | 995,050 | 0.075% |
| Invitation Homes, REIT | 83,168 | 3,187,829 | 0.242% |
| Ionis Pharmaceuticals | 29,480 | 988,759 | 0.075% |
| Iovance Biotherapeutics | 21,688 | 534,826 | 0.041% |
| iRhythm Technologies | 1,800 | 105,408 | 0.008% |
| Iridium Communications | 22,118 | 881,402 | 0.067% |
| iRobot | 5,500 | 431,750 | 0.033% |
| Ironwood Pharmaceuticals | 39,100 | 510,646 | 0.039% |
| Itron | 8,100 | 612,603 | 0.046% |
| ITT | 10,800 | 927,072 | 0.070% |
| IVERIC bio | 24,500 | 397,880 | 0.030% |
| IZEA Worldwide | 52,300 | 100,416 | 0.008% |
| j2 Global | 6,200 | 847,044 | 0.064% |
| Jabil | 17,100 | 998,127 | 0.076% |
| Jack in the Box | 4,600 | 447,718 | 0.034% |
| James River Group Holdings | 7,500 | 282,975 | 0.021% |
| Jamf Holding | 7,000 | 269,640 | 0.020% |
| Janus Henderson | 26,328 | 1,088,136 | 0.082% |
| Jazz Pharmaceuticals | 9,700 | 1,263,037 | 0.096% |
| JBG SMITH Properties, REIT | 24,800 | 734,328 | 0.056% |
| Jefferies Financial | 32,147 | 1,193,618 | 0.090% |
| JELD-WEN Holding | 11,900 | 297,857 | 0.023% |
| JetBlue Airways | 59,200 | 905,168 | 0.069% |
| J & J Snack Foods | 2,640 | 403,445 | 0.031% |
| John Bean Technologies | 6,272 | 881,530 | 0.067% |
| John B Sanfilippo & Son | 5,300 | 433,116 | 0.033% |
| John Wiley & Sons | 8,170 | 426,556 | 0.032% |
| Joint | 2,500 | 245,050 | 0.019% |
| Jones Lang LaSalle | 7,910 | 1,962,392 | 0.149% |
| Kadant | 1,200 | 244,920 | 0.019% |
| Kaiser Aluminum | 2,136 | 232,739 | 0.018% |
| Kaman | 6,361 | 226,897 | 0.017% |
| KAR Auction Services | 23,600 | 386,804 | 0.029% |
| Karuna therapeutics | 6,300 | 770,679 | 0.058% |
| Karyopharm Therapeutics | 30,100 | 175,182 | 0.013% |
| KB Home | 15,000 | 583,800 | 0.044% |

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| KBR | 23,500 | 925,900 | 0.070% |
| Kearny Financial Corp. | 24,737 | 307,481 | 0.023% |
| Kemper | 11,150 | 744,709 | 0.056% |
| Kennametal | 15,900 | 544,257 | 0.041% |
| Kennedy-Wilson Holdings | 28,500 | 596,220 | 0.045% |
| Keurig Dr Pepper | 109,800 | 3,750,768 | 0.284% |
| Kforce | 4,856 | 289,612 | 0.022% |
| Kilroy Realty, REIT | 19,820 | 1,312,282 | 0.099% |
| Kimball Electronics | 19,817 | 510,684 | 0.039% |
| Kimball International | 28,590 | 320,208 | 0.024% |
| Kinsale Capital | 1,918 | 310,141 | 0.024% |
| Kirby | 9,700 | 465,212 | 0.035% |
| KKR | 101,607 | 6,185,834 | 0.469% |
| KLX Energy Services Holdings | 10,900 | 51,884 | 0.004% |
| Knight-Swift Transportation Holdings | 19,592 | 1,002,131 | 0.076% |
| Knowles | 22,600 | 423,524 | 0.032% |
| Kodiak Sciences | 6,400 | 614,272 | 0.047% |
| Kohl's | 27,900 | 1,313,811 | 0.100% |
| Koort Brands | 9,100 | 454,545 | 0.034% |
| Kopin | 21,000 | 107,730 | 0.008% |
| Koppers | 9,800 | 306,348 | 0.023% |
| Korn Ferry | 11,600 | 839,376 | 0.064% |
| Kratos Defense & Security Solutions | 25,600 | 571,136 | 0.043% |
| Kulicke & Soffa | 10,700 | 623,596 | 0.047% |
| Kura Oncology | 13,200 | 247,236 | 0.019% |
| KVH Industries | 7,000 | 67,410 | 0.005% |
| Kymera therapeutics | 5,700 | 334,818 | 0.025% |
| Ladder Capital, REIT | 31,300 | 345,865 | 0.026% |
| Lamar Advertising, REIT | 12,292 | 1,394,527 | 0.106% |
| Lancaster Colony | 3,465 | 584,927 | 0.044% |
| Landstar System | 5,600 | 883,792 | 0.067% |
| Lannett | 21,600 | 64,800 | 0.005% |
| Lantheus Holdings | 14,800 | 380,064 | 0.029% |
| Lattice Semiconductor | 22,700 | 1,467,555 | 0.111% |
| Laureate Education | 23,200 | 394,168 | 0.030% |
| Lawson Products | 3,900 | 195,039 | 0.015% |
| Lazard | 19,800 | 906,840 | 0.069% |
| La-Z-Boy | 9,950 | 320,689 | 0.024% |
| LCI Industries | 4,200 | 565,446 | 0.043% |
| Lear | 8,800 | 1,377,024 | 0.104% |
| LeMaitre Vascular | 8,400 | 445,956 | 0.034% |
| Lemonade | 2,200 | 147,422 | 0.011% |
| LendingClub | 9,100 | 256,984 | 0.019% |
| LendingTree | 825 | 115,360 | 0.009% |
| Lennox International | 5,890 | 1,732,661 | 0.131% |
| Lexicon Pharmaceuticals | 39,142 | 188,273 | 0.014% |
| Lexington Realty Trust, REIT | 44,229 | 563,920 | 0.043% |
| LGI Homes | 3,937 | 558,700 | 0.042% |
| LHC Group | 5,500 | 863,005 | 0.065% |
| Liberty Broadband | 3,275 | 551,346 | 0.042% |
| Liberty Broadband | 26,039 | 4,496,935 | 0.341% |
| Liberty Global | 25,434 | 757,933 | 0.057% |
| Liberty Global | 55,528 | 1,635,855 | 0.124% |
| Liberty Latin America | 14,129 | 184,807 | 0.014% |
| Liberty Latin America | 30,238 | 396,723 | 0.030% |
| Liberty Media Corp-Liberty Formula One | 36,000 | 1,850,760 | 0.140% |
| Liberty Media Corp-Liberty Formula One | 2,900 | 136,445 | 0.010% |
| Liberty SiriusXM | 11,100 | 523,587 | 0.040% |
| Liberty SiriusXM | 23,117 | 1,097,364 | 0.083% |
| LifeMD | 18,900 | 117,369 | 0.009% |
| Life Storage, REIT | 10,300 | 1,181,822 | 0.090% |
| Lifevantage | 25,900 | 175,343 | 0.013% |
| Ligand Pharmaceuticals | 3,186 | 443,874 | 0.034% |
| Lincoln Electric Holdings | 7,180 | 924,712 | 0.070% |
| Lineage Cell therapeutics | 105,200 | 265,104 | 0.020% |
| Lions Gate Entertainment | 32,500 | 422,500 | 0.032% |
| Lipocine | 90,600 | 98,754 | 0.007% |
| Lithia Motors | 4,800 | 1,521,792 | 0.115% |
| Littelfuse | 4,539 | 1,240,373 | 0.094% |
| LivaNova | 8,400 | 665,196 | 0.050% |
| Livent | 30,700 | 709,477 | 0.054% |
| Live Oak Bancshares | 6,400 | 407,232 | 0.031% |

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|-------------------------------------|---------|-----------|--------|
| LivePerson | 11,600 | 683,820 | 0.052% |
| LiveRamp Holdings | 11,400 | 538,422 | 0.041% |
| Loral Space & Communications | 3,800 | 163,438 | 0.012% |
| Lordstown Motors | 23,600 | 188,328 | 0.014% |
| Louisiana Pacific | 14,400 | 883,728 | 0.067% |
| LPL Financial Holdings | 13,300 | 2,084,908 | 0.158% |
| LSI Industries | 15,525 | 120,319 | 0.009% |
| LTC Properties, REIT | 5,750 | 182,218 | 0.014% |
| Lucid | 88,804 | 2,253,846 | 0.171% |
| Lucira Health | 10,200 | 77,520 | 0.006% |
| lululemon athletica | 19,500 | 7,891,650 | 0.598% |
| Lumber Liquidators | 12,000 | 224,160 | 0.017% |
| Lumentum Holdings | 13,060 | 1,091,032 | 0.083% |
| Luminar Technologies | 33,600 | 524,160 | 0.040% |
| Luna Innovations | 6,200 | 58,900 | 0.004% |
| Lyft | 49,300 | 2,641,987 | 0.200% |
| Macatawa Bank | 17,900 | 143,737 | 0.011% |
| Macerich Company, REIT | 28,657 | 478,858 | 0.036% |
| Mack-Cali Realty, REIT | 27,000 | 462,240 | 0.035% |
| MACOM Technology Solutions Holdings | 8,100 | 525,447 | 0.040% |
| MacroGenics | 13,000 | 272,220 | 0.021% |
| Macy's | 62,600 | 1,414,760 | 0.107% |
| Madison Square Garden Entertainment | 5,383 | 391,183 | 0.030% |
| Madison Square Garden Sports | 3,621 | 673,325 | 0.051% |
| Magellan Health | 3,700 | 349,835 | 0.027% |
| Magnite | 21,800 | 610,400 | 0.046% |
| Magnolia Oil & Gas | 38,600 | 686,694 | 0.052% |
| Malibu Boats | 4,300 | 300,914 | 0.023% |
| Mammoth Energy Services | 28,900 | 84,099 | 0.006% |
| Manhattan Associates | 13,340 | 2,041,420 | 0.155% |
| MannKind | 50,000 | 217,500 | 0.016% |
| ManpowerGroup | 9,442 | 1,022,380 | 0.078% |
| Mantech International | 5,901 | 448,004 | 0.034% |
| Marathon Digital Holdings | 12,400 | 391,592 | 0.030% |
| Maravai LifeSciences Holdings | 14,800 | 726,384 | 0.055% |
| Marine Products | 8,600 | 107,586 | 0.008% |
| Markel | 2,159 | 2,580,286 | 0.196% |
| Marriott Vacations Worldwide | 7,779 | 1,223,870 | 0.093% |
| Marten Transport | 8,800 | 138,072 | 0.010% |
| Marvell Technology | 129,626 | 7,817,744 | 0.593% |
| Masimo | 8,500 | 2,301,035 | 0.174% |
| Masonite International | 4,600 | 488,198 | 0.037% |
| Mastec | 9,750 | 841,230 | 0.064% |
| Mastech Digital | 11,282 | 191,907 | 0.015% |
| Matador Resources | 23,100 | 878,724 | 0.067% |
| Materion | 4,900 | 336,336 | 0.025% |
| Matinas BioPharma Holdings | 169,800 | 220,740 | 0.017% |
| Matrix Service | 24,400 | 255,224 | 0.019% |
| Matson | 8,850 | 714,284 | 0.054% |
| Mattel | 62,139 | 1,153,300 | 0.087% |
| Matterport | 6,800 | 128,588 | 0.010% |
| Matthews International | 7,700 | 267,113 | 0.020% |
| Maxar Technologies | 12,000 | 339,840 | 0.026% |
| Maximus | 9,200 | 765,440 | 0.058% |
| MaxLinear | 12,470 | 614,148 | 0.047% |
| MBIA | 35,300 | 453,605 | 0.034% |
| McEwen Mining | 230,200 | 239,408 | 0.018% |
| McGrath RentCorp | 4,300 | 309,385 | 0.023% |
| MDC Holdings | 5,662 | 264,529 | 0.020% |
| MDU Resources | 29,591 | 877,965 | 0.067% |
| Medallia | 15,900 | 538,533 | 0.041% |
| Media General | 21,600 | 2,055 | 0.000% |
| Medical Properties Trust, REIT | 87,900 | 1,764,153 | 0.134% |
| MediciNova | 22,400 | 84,896 | 0.006% |
| Medifast | 2,200 | 423,808 | 0.032% |
| MEDNAX | 19,500 | 554,385 | 0.042% |
| Medpace Holdings | 4,800 | 908,544 | 0.069% |
| Mercury General | 4,000 | 222,680 | 0.017% |
| Mercury Systems | 9,100 | 431,522 | 0.033% |
| Meridian Bancorp | 28,065 | 582,629 | 0.044% |
| Meridian Bioscience | 7,575 | 145,743 | 0.011% |
| Meritage | 7,300 | 708,100 | 0.054% |

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| Merit Medical Systems | 7,506 | 538,931 | 0.041% |
| Meritor | 16,900 | 360,139 | 0.027% |
| Mersana therapeutics | 15,500 | 146,165 | 0.011% |
| Mesa Air | 29,400 | 225,204 | 0.017% |
| Mesa Laboratories | 900 | 272,124 | 0.021% |
| Meta Materials | 48,500 | 280,330 | 0.021% |
| Method Electronics | 8,250 | 346,913 | 0.026% |
| MFA Financial, REIT | 91,800 | 419,526 | 0.032% |
| MGE Energy | 8,494 | 624,309 | 0.047% |
| MGIC Investment | 52,400 | 783,904 | 0.059% |
| MicroStrategy | 1,456 | 842,150 | 0.064% |
| MicroVision | 33,700 | 372,385 | 0.028% |
| Middleby | 9,393 | 1,601,600 | 0.121% |
| Middlesex Water | 6,400 | 657,792 | 0.050% |
| M/I Homes | 7,070 | 408,646 | 0.031% |
| Milestone Scientific | 36,700 | 68,629 | 0.005% |
| Mimecast | 10,700 | 680,520 | 0.052% |
| Mimedx | 28,800 | 174,528 | 0.013% |
| Minerals Technologies | 3,010 | 210,218 | 0.016% |
| Minerva Neurosciences | 56,300 | 97,962 | 0.007% |
| Mirati Therapeutics | 8,627 | 1,526,203 | 0.116% |
| Mitek Systems | 11,300 | 209,050 | 0.016% |
| MKS Instruments | 7,300 | 1,101,643 | 0.084% |
| ModivCare | 2,800 | 508,536 | 0.039% |
| Moelis | 10,600 | 655,822 | 0.050% |
| Molina Healthcare | 10,700 | 2,903,017 | 0.220% |
| Momentive Global | 21,900 | 429,240 | 0.033% |
| MoneyGram International | 15,300 | 122,706 | 0.009% |
| MongoDB | 10,461 | 4,932,466 | 0.374% |
| Monmouth Real Estate Investment Trust, REIT | 20,200 | 376,730 | 0.029% |
| Monro | 7,100 | 408,321 | 0.031% |
| Moog | 5,630 | 429,175 | 0.033% |
| Morningstar | 3,700 | 958,411 | 0.073% |
| Motorcar Parts of America | 9,700 | 189,150 | 0.014% |
| Movado Group | 10,700 | 336,943 | 0.026% |
| MRC Global | 25,600 | 187,904 | 0.014% |
| Mr Cooper | 8,885 | 365,795 | 0.028% |
| MSA Safety | 5,800 | 845,060 | 0.064% |
| MSC Industrial Direct | 6,900 | 553,311 | 0.042% |
| Mueller Industries | 7,400 | 304,140 | 0.023% |
| Mueller Water Products | 37,943 | 577,492 | 0.044% |
| Multiplan | 103,200 | 581,016 | 0.044% |
| Murphy Oil | 36,500 | 911,405 | 0.069% |
| Murphy USA | 4,300 | 719,218 | 0.055% |
| MVB Financial | 3,000 | 128,490 | 0.010% |
| Myers Industries | 13,315 | 260,575 | 0.020% |
| MYR Group | 5,000 | 497,500 | 0.038% |
| Myriad Genetics | 15,980 | 515,994 | 0.039% |
| N-Able | 4,250 | 52,743 | 0.004% |
| Nabors Industries | 2,900 | 279,792 | 0.021% |
| NanoString Technologies | 9,700 | 465,697 | 0.035% |
| Natera | 14,500 | 1,615,880 | 0.122% |
| National Bank Holdings | 11,000 | 445,280 | 0.034% |
| National Beverage | 4,896 | 256,991 | 0.019% |
| National Fuel Gas Company | 16,230 | 852,400 | 0.065% |
| National HealthCare | 3,300 | 230,934 | 0.018% |
| National Health Investors, REIT | 6,720 | 359,520 | 0.027% |
| National Instruments | 19,025 | 746,351 | 0.057% |
| National Presto | 2,100 | 172,368 | 0.013% |
| National Research | 5,800 | 244,586 | 0.019% |
| National Retail Properties, REIT | 30,730 | 1,327,229 | 0.101% |
| National Storage Affiliates Trust, REIT | 10,900 | 575,411 | 0.044% |
| National Vision Holdings | 14,922 | 847,122 | 0.064% |
| National Western Life | 1,210 | 254,814 | 0.019% |
| Navient | 20,000 | 394,600 | 0.030% |
| NBT Bancorp | 14,480 | 523,018 | 0.040% |
| nCino | 9,100 | 646,373 | 0.049% |
| NCR | 22,300 | 864,348 | 0.066% |
| Nektar Therapeutics | 37,960 | 681,762 | 0.052% |
| Nelnet | 3,322 | 263,235 | 0.020% |
| Neogen | 14,832 | 644,154 | 0.049% |
| NeoGenomics | 22,200 | 1,070,928 | 0.081% |

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| Neoleukin therapeutics | 7,900 | 57,117 | 0.004% |
| Netgear | 8,600 | 274,426 | 0.021% |
| NetScout Systems | 10,700 | 288,365 | 0.022% |
| Neurocrine Biosciences | 15,800 | 1,515,378 | 0.115% |
| Neuronetics | 11,700 | 76,752 | 0.006% |
| Nevro | 6,346 | 738,547 | 0.056% |
| NewAge | 41,100 | 57,129 | 0.004% |
| New Jersey Resources | 16,150 | 562,182 | 0.043% |
| Newmark | 28,304 | 405,030 | 0.031% |
| NewMarket | 800 | 271,016 | 0.021% |
| Newpark Resources | 52,700 | 173,910 | 0.013% |
| New Relic | 8,800 | 631,576 | 0.048% |
| New Residential Investment, REIT | 73,750 | 811,250 | 0.061% |
| Newstar Financial | 6,000 | 610 | 0.000% |
| New York Community Bancorp | 78,237 | 1,006,910 | 0.076% |
| New York Times | 27,800 | 1,369,706 | 0.104% |
| Nexstar Media | 6,397 | 972,088 | 0.074% |
| NextGen Healthcare | 16,000 | 225,600 | 0.017% |
| Nicolet Bankshares | 3,400 | 252,212 | 0.019% |
| Nkarta | 4,800 | 133,488 | 0.010% |
| nLight | 16,800 | 473,592 | 0.036% |
| NMI Holdings | 16,800 | 379,848 | 0.029% |
| NN | 27,400 | 143,850 | 0.011% |
| Nordson | 7,620 | 1,814,703 | 0.138% |
| Nordstrom | 23,500 | 621,575 | 0.047% |
| Northrim Bank | 4,825 | 205,111 | 0.016% |
| Northwest Bancshares | 40,279 | 534,905 | 0.041% |
| NorthWestern | 8,500 | 487,050 | 0.037% |
| Northwest Natural Holding | 9,490 | 436,445 | 0.033% |
| NOV | 21,000 | 275,310 | 0.021% |
| Novanta | 6,720 | 1,038,240 | 0.079% |
| Novavax | 12,050 | 2,498,086 | 0.189% |
| Novocure | 16,400 | 1,905,188 | 0.144% |
| NOW | 32,600 | 249,390 | 0.019% |
| Nuance Communications | 44,511 | 2,449,885 | 0.186% |
| NuPathe | 81,200 | 0 | 0.000% |
| Nurix therapeutics | 5,800 | 173,768 | 0.013% |
| Nu Skin Enterprises | 8,600 | 348,042 | 0.026% |
| Nutanix | 37,300 | 1,406,210 | 0.107% |
| NuVasive | 8,000 | 478,800 | 0.036% |
| NVE | 6,500 | 415,805 | 0.032% |
| nVent Electric | 27,400 | 885,842 | 0.067% |
| Oak Street Health | 15,400 | 654,962 | 0.050% |
| Oceaneering International | 28,300 | 376,956 | 0.029% |
| OceanFirst Financial | 16,200 | 346,842 | 0.026% |
| Ocugen | 40,200 | 288,636 | 0.022% |
| Ocular Therapeutix | 19,800 | 198,000 | 0.015% |
| Ocwen Financial | 2,462 | 69,256 | 0.005% |
| ODP | 11,057 | 444,049 | 0.034% |
| Office Properties Income Trust, REIT | 15,700 | 397,681 | 0.030% |
| OFG Bancorp | 16,400 | 413,608 | 0.031% |
| OGE Energy | 27,300 | 899,808 | 0.068% |
| O-I Glass | 33,300 | 475,191 | 0.036% |
| Okta | 19,963 | 4,738,018 | 0.359% |
| Old National Bancorp | 26,630 | 451,379 | 0.034% |
| Old Republic International | 36,793 | 851,022 | 0.065% |
| Olin | 19,130 | 923,023 | 0.070% |
| Ollies Bargain Outlet Holdings | 10,300 | 620,884 | 0.047% |
| Olympic Steel | 9,400 | 228,984 | 0.017% |
| Omega Healthcare Investors, REIT | 40,050 | 1,199,898 | 0.091% |
| Omeros | 17,000 | 234,430 | 0.018% |
| Omnicell | 7,720 | 1,145,880 | 0.087% |
| ONE Gas | 8,800 | 557,656 | 0.042% |
| OneMain Holdings | 12,200 | 675,026 | 0.051% |
| ON Semiconductor | 67,560 | 3,092,221 | 0.234% |
| Onto Innovation | 8,800 | 635,800 | 0.048% |
| Opendoor Technologies | 68,300 | 1,402,199 | 0.106% |
| Open Lending | 17,900 | 645,653 | 0.049% |
| OPKO Health | 96,486 | 352,174 | 0.027% |
| Option Care Health | 18,100 | 439,106 | 0.033% |
| OraSure Technologies | 21,175 | 239,489 | 0.018% |
| Orion Energy Systems | 35,100 | 136,539 | 0.010% |

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|--|---------|-----------|--------|
| Ormat Technologies | 7,600 | 506,236 | 0.038% |
| Ortho Clinical Diagnostics Holdings | 15,586 | 288,029 | 0.022% |
| OrthoPediatrics | 5,300 | 347,203 | 0.026% |
| Oshkosh | 11,900 | 1,218,203 | 0.092% |
| OSI Systems | 3,838 | 363,842 | 0.028% |
| Otonomy | 61,400 | 117,888 | 0.009% |
| Otter Tail | 8,750 | 489,738 | 0.037% |
| Outfront Media, REIT | 22,300 | 561,960 | 0.043% |
| Outset Medical | 3,500 | 173,040 | 0.013% |
| Overstock.com | 8,100 | 631,152 | 0.048% |
| Ovid Therapeutics | 27,500 | 92,400 | 0.007% |
| Ovintiv | 47,800 | 1,571,664 | 0.119% |
| Owens Corning | 13,400 | 1,145,700 | 0.087% |
| Owens & Minor | 13,800 | 431,802 | 0.033% |
| Oxford Industries | 4,300 | 387,731 | 0.029% |
| Pacific Biosciences of California | 36,700 | 937,685 | 0.071% |
| Pacific Premier Bancorp | 15,900 | 658,896 | 0.050% |
| Pacira BioSciences | 7,100 | 397,600 | 0.030% |
| PacWest Bancorp | 19,712 | 893,348 | 0.068% |
| Pagerduty | 16,800 | 695,856 | 0.053% |
| Palantir Technologies | 243,300 | 5,848,932 | 0.443% |
| Palo Alto Networks | 16,650 | 7,975,350 | 0.605% |
| Palomar Holdings | 4,100 | 331,403 | 0.025% |
| Papa John's International | 6,340 | 805,117 | 0.061% |
| Park Aerospace | 7,400 | 101,232 | 0.008% |
| Park Hotels & Resorts, REIT | 52,000 | 995,280 | 0.075% |
| Park National | 2,440 | 297,558 | 0.023% |
| Park Ohio Holdings | 3,800 | 96,976 | 0.007% |
| Parsons | 5,500 | 185,680 | 0.014% |
| Party City Holdco | 21,900 | 155,490 | 0.012% |
| Patrick Industries | 4,000 | 333,200 | 0.025% |
| Patterson Companies | 13,219 | 398,421 | 0.030% |
| Patterson-UTI Energy | 76,200 | 685,800 | 0.052% |
| Paylocity Holding | 7,000 | 1,962,800 | 0.149% |
| Payoneer Global | 27,000 | 230,850 | 0.017% |
| Paysign | 23,500 | 63,450 | 0.005% |
| PC Connection | 3,000 | 132,090 | 0.010% |
| PDC Energy | 21,000 | 995,190 | 0.075% |
| Peabody Energy | 19,200 | 283,968 | 0.022% |
| Peapack-Gladstone Financial | 6,557 | 218,742 | 0.017% |
| Pebblebrook Hotel Trust, REIT | 21,801 | 488,560 | 0.037% |
| Pegasystems | 5,800 | 737,180 | 0.056% |
| Peloton Interactive | 46,850 | 4,078,293 | 0.309% |
| Pennant | 5,950 | 167,136 | 0.013% |
| PennyMac Financial Services | 4,965 | 303,510 | 0.023% |
| PennyMac Mortgage Investment Trust, REIT | 21,700 | 427,273 | 0.032% |
| Penske Auto | 1,708 | 171,825 | 0.013% |
| Penumbra | 6,500 | 1,732,250 | 0.131% |
| Peoples Bancorp | 17,801 | 562,690 | 0.043% |
| Perficient | 4,800 | 555,360 | 0.042% |
| Performance Food | 28,039 | 1,302,692 | 0.099% |
| Perrigo | 21,700 | 1,027,061 | 0.078% |
| PG&E | 260,600 | 2,501,760 | 0.190% |
| PGT Innovations | 19,800 | 378,180 | 0.029% |
| PharmaCyte Biotech | 55,500 | 175,935 | 0.013% |
| Phibro Animal Health | 9,600 | 206,784 | 0.016% |
| Photronics | 20,860 | 284,322 | 0.022% |
| Phreesia | 8,700 | 536,790 | 0.041% |
| Physicians Realty Trust, REIT | 37,300 | 657,226 | 0.050% |
| Piedmont Office Realty Trust, REIT | 25,800 | 449,694 | 0.034% |
| Ping Identity Holding | 7,400 | 181,818 | 0.014% |
| Pinnacle Financial Partners | 14,749 | 1,387,586 | 0.105% |
| Pinterest | 93,600 | 4,768,920 | 0.362% |
| Piper Sandler | 2,950 | 408,457 | 0.031% |
| Pitney Bowes | 39,800 | 286,958 | 0.022% |
| Pixelworks | 37,500 | 179,250 | 0.014% |
| PJT Partners | 4,800 | 379,728 | 0.029% |
| Planet Fitness | 16,426 | 1,290,262 | 0.098% |
| Plantronics | 6,750 | 173,543 | 0.013% |
| Playtika Holding | 19,100 | 527,733 | 0.040% |
| Plexus | 4,760 | 425,592 | 0.032% |
| Plug Power | 90,400 | 2,308,816 | 0.175% |

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|-----------------------------------|-----------|------------|--------|
| PNM Resources | 5,719 | 282,976 | 0.021% |
| Polaris | 9,840 | 1,177,454 | 0.089% |
| Popular | 15,130 | 1,175,147 | 0.089% |
| Portland General Electric | 10,300 | 483,997 | 0.037% |
| Poshmark | 3,600 | 85,536 | 0.006% |
| Postal Realty Trust, REIT | 7,200 | 134,208 | 0.010% |
| Post Holdings | 10,185 | 1,121,980 | 0.085% |
| PotlatchDeltic, REIT | 10,059 | 518,843 | 0.039% |
| Powerfleet | 15,900 | 106,530 | 0.008% |
| Power Integrations | 9,700 | 960,203 | 0.073% |
| Power REIT, REIT | 2,776 | 138,703 | 0.011% |
| PPD | 18,477 | 864,539 | 0.066% |
| PRA Group | 12,250 | 516,215 | 0.039% |
| Praxis Precision Medicines | 10,600 | 195,994 | 0.015% |
| Preferred Bank | 5,259 | 350,670 | 0.027% |
| Prelude therapeutics | 3,500 | 109,375 | 0.008% |
| Premier | 13,800 | 534,888 | 0.041% |
| Prestige Consumer Healthcare | 9,700 | 544,267 | 0.041% |
| PriceSmart | 4,050 | 314,078 | 0.024% |
| Primerica | 7,500 | 1,152,225 | 0.087% |
| Primoris Services | 11,600 | 284,084 | 0.022% |
| ProAssurance | 13,640 | 324,359 | 0.025% |
| PROG Holdings | 13,535 | 568,605 | 0.043% |
| Progress Software | 7,900 | 388,601 | 0.029% |
| Progyny | 7,900 | 442,400 | 0.034% |
| Pros Holdings | 9,200 | 326,416 | 0.025% |
| Prosperity Bancshares | 15,760 | 1,121,009 | 0.085% |
| Prothena | 10,618 | 756,320 | 0.057% |
| Proto Labs | 5,600 | 372,960 | 0.028% |
| Provident Financial Services | 17,118 | 401,759 | 0.030% |
| PS Business Parks, REIT | 4,100 | 642,634 | 0.049% |
| PTC Therapeutics | 15,700 | 584,197 | 0.044% |
| Pulse Biosciences | 8,300 | 179,280 | 0.014% |
| Pure Storage | 48,700 | 1,225,292 | 0.093% |
| Purple Innovation | 17,300 | 363,646 | 0.028% |
| Q2 Holdings | 8,200 | 657,148 | 0.050% |
| Quad/Graphics | 16,700 | 70,975 | 0.005% |
| Quaker Chemical | 2,500 | 594,300 | 0.045% |
| Qualigen therapeutics | 81,700 | 106,210 | 0.008% |
| Qualtrics International | 12,700 | 542,798 | 0.041% |
| Qualys | 6,100 | 678,869 | 0.051% |
| Quanerix | 6,000 | 298,740 | 0.023% |
| Quantum | 39,700 | 205,646 | 0.016% |
| QuantumScape | 32,800 | 804,912 | 0.061% |
| Quidel | 7,500 | 1,058,625 | 0.080% |
| Qumu | 40,350 | 100,068 | 0.008% |
| Quotient Technology | 31,990 | 186,182 | 0.014% |
| Qurate Retail | 66,500 | 677,635 | 0.051% |
| R1 RCM | 13,600 | 299,336 | 0.023% |
| Radian | 29,058 | 660,198 | 0.050% |
| Radius Health | 12,000 | 148,920 | 0.011% |
| RadNet | 13,500 | 395,685 | 0.030% |
| Rafael Holdings | 5,021 | 154,295 | 0.012% |
| Rambus | 22,700 | 503,940 | 0.038% |
| Range Resources | 51,000 | 1,154,130 | 0.087% |
| Rapid7 | 9,900 | 1,118,898 | 0.085% |
| RAPT therapeutics | 8,900 | 276,345 | 0.021% |
| Rayonier, REIT | 22,251 | 793,916 | 0.060% |
| RBC Bearings | 5,000 | 1,061,000 | 0.080% |
| Ready Capital, REIT | 13,636 | 196,767 | 0.015% |
| Realogy Holdings | 18,000 | 315,720 | 0.024% |
| RealReal | 19,000 | 250,420 | 0.019% |
| Reata Pharmaceuticals | 5,300 | 533,233 | 0.040% |
| Redfin | 19,000 | 951,900 | 0.072% |
| Red Robin Gourmet Burgers | 6,900 | 159,114 | 0.012% |
| Red Rock Resorts | 9,700 | 496,834 | 0.038% |
| Redwood Trust, REIT | 27,000 | 348,030 | 0.026% |
| Regal Beloit | 6,800 | 1,022,312 | 0.077% |
| REGENXBIO | 8,900 | 373,088 | 0.028% |
| Reinsurance Group of America | 11,520 | 1,281,715 | 0.097% |
| REI - SECURITY LENDING COLLATERAL | 5,853,113 | 58,531,126 | 4.437% |
| Relay therapeutics | 5,100 | 160,803 | 0.012% |

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|------------------------------------|---------|-----------|--------|
| Reliance Steel & Aluminum | 11,400 | 1,623,588 | 0.123% |
| Relmada therapeutics | 6,700 | 175,607 | 0.013% |
| RE/MAX Holdings | 5,800 | 180,728 | 0.014% |
| RenaissanceRe Holdings | 9,895 | 1,379,363 | 0.105% |
| Renasant | 11,852 | 427,265 | 0.032% |
| Renewable Energy | 8,200 | 411,640 | 0.031% |
| Rent-A-Center | 9,350 | 525,564 | 0.040% |
| Repay Holdings | 14,900 | 343,147 | 0.026% |
| Repligen | 9,200 | 2,658,708 | 0.202% |
| Replimune | 6,700 | 198,588 | 0.015% |
| ReShape Lifesciences | 69,700 | 200,736 | 0.015% |
| Resideo Technologies | 26,144 | 648,110 | 0.049% |
| Retail Properties of America, REIT | 39,200 | 504,896 | 0.038% |
| Retail Value, REIT | 8,573 | 225,727 | 0.017% |
| Revanche Therapeutics | 12,700 | 353,822 | 0.027% |
| REVOLUTION Medicines | 9,000 | 247,590 | 0.019% |
| Rexford Industrial Realty, REIT | 19,400 | 1,100,950 | 0.083% |
| Rexnord | 18,600 | 1,195,794 | 0.091% |
| Rex Stores Resources | 2,350 | 187,695 | 0.014% |
| RGC Resources | 11,879 | 269,059 | 0.020% |
| RH | 2,800 | 1,867,348 | 0.142% |
| Rhythm Pharmaceuticals | 9,300 | 121,458 | 0.009% |
| Ribbon Communications | 37,800 | 226,044 | 0.017% |
| Rigel Pharmaceuticals | 43,200 | 156,816 | 0.012% |
| RingCentral | 14,179 | 3,083,933 | 0.234% |
| Ring Energy | 41,900 | 123,605 | 0.009% |
| Riot Blockchain | 17,200 | 442,040 | 0.034% |
| Rite Aid | 11,300 | 160,460 | 0.012% |
| RLI | 5,000 | 501,350 | 0.038% |
| RLJ Lodging Trust, REIT | 32,700 | 485,922 | 0.037% |
| Rocket | 20,000 | 320,800 | 0.024% |
| Rocket Pharmaceuticals | 11,599 | 346,694 | 0.026% |
| Rockwell Medical | 192,090 | 114,486 | 0.009% |
| Rogers | 3,750 | 699,300 | 0.053% |
| Roku | 20,254 | 6,346,591 | 0.481% |
| Royal Gold | 8,350 | 797,342 | 0.060% |
| Royalty Pharma | 49,000 | 1,770,860 | 0.134% |
| RPM | 20,900 | 1,622,885 | 0.123% |
| RPT Realty, REIT | 34,100 | 435,116 | 0.033% |
| Rush Enterprises | 10,000 | 451,600 | 0.034% |
| Ryder System | 9,075 | 750,593 | 0.057% |
| Ryerson Holding | 3,000 | 66,810 | 0.005% |
| Ryman Hospitality Properties, REIT | 10,026 | 839,176 | 0.064% |
| Sabra Health Care REIT, REIT | 32,900 | 484,288 | 0.037% |
| Sabre | 61,500 | 728,160 | 0.055% |
| Safehold, REIT | 2,400 | 172,536 | 0.013% |
| Safety Insurance Group | 5,915 | 468,764 | 0.036% |
| SAGE Therapeutics | 10,900 | 482,979 | 0.037% |
| Saia | 4,600 | 1,094,938 | 0.083% |
| SAIC | 10,271 | 878,787 | 0.067% |
| SailPoint Technologies Holding | 16,700 | 716,096 | 0.054% |
| Sally Beauty Supply | 24,800 | 417,880 | 0.032% |
| Sanderson Farms | 3,940 | 741,508 | 0.056% |
| SandRidge Energy | 29,800 | 387,698 | 0.029% |
| Sandy Spring Bancorp | 11,930 | 546,633 | 0.041% |
| Sangamo Therapeutics | 29,400 | 264,894 | 0.020% |
| Sanmina | 11,000 | 423,940 | 0.032% |
| Santander Consumer USA Holdings | 3,600 | 150,120 | 0.011% |
| Sarepta Therapeutics | 15,116 | 1,397,928 | 0.106% |
| Saul Centers, REIT | 5,850 | 257,751 | 0.020% |
| ScanSource | 8,500 | 295,715 | 0.022% |
| Schnitzer Steel | 8,200 | 359,242 | 0.027% |
| Scholar Rock Holding | 7,400 | 244,348 | 0.019% |
| Scholastic | 11,320 | 403,558 | 0.031% |
| Schrodinger | 6,600 | 360,888 | 0.027% |
| Scientific Games | 11,730 | 974,411 | 0.074% |
| Scotts Miracle Gro | 6,900 | 1,009,884 | 0.077% |
| Seaboard | 60 | 245,999 | 0.019% |
| Seacoast Banking | 13,239 | 447,611 | 0.034% |
| Seagen | 22,320 | 3,789,936 | 0.287% |
| SeaSpine Holdings | 11,897 | 187,140 | 0.014% |
| SeaWorld Entertainment | 10,500 | 580,860 | 0.044% |

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|-----------------------------------|---------|------------|--------|
| Seer | 6,500 | 224,445 | 0.017% |
| SEI Investments | 19,956 | 1,183,391 | 0.090% |
| Selective Insurance | 9,600 | 725,088 | 0.055% |
| Select Medical Holdings | 21,700 | 784,889 | 0.059% |
| Selectquote | 11,800 | 152,574 | 0.012% |
| Sellas Life Sciences | 10,700 | 98,012 | 0.007% |
| Semtech | 11,000 | 857,670 | 0.065% |
| Sensata Technologies Holding | 23,300 | 1,274,976 | 0.097% |
| Senseonics Holdings | 76,000 | 257,640 | 0.020% |
| Sensient Technologies | 6,680 | 608,414 | 0.046% |
| SentinelOne | 6,500 | 348,205 | 0.026% |
| Seres Therapeutics | 14,400 | 100,224 | 0.008% |
| Seritage Growth Properties, REIT | 14,900 | 220,967 | 0.017% |
| Service Corporation International | 27,331 | 1,646,966 | 0.125% |
| Service Properties Trust, REIT | 45,300 | 507,813 | 0.038% |
| ServisFirst Bancshares | 8,300 | 645,740 | 0.049% |
| Shake Shack | 7,400 | 580,604 | 0.044% |
| Shenandoah Telecommunications | 10,800 | 341,064 | 0.026% |
| Shift4 Payments | 3,600 | 279,072 | 0.021% |
| Shoals Technologies | 17,700 | 493,476 | 0.037% |
| Shockwave Medical | 6,100 | 1,255,868 | 0.095% |
| ShotSpotter | 6,000 | 218,220 | 0.017% |
| Shutterstock | 4,600 | 521,272 | 0.040% |
| Shyft | 10,200 | 387,702 | 0.029% |
| Signature Bank | 10,600 | 2,886,168 | 0.219% |
| Signet Jewelers | 11,400 | 900,144 | 0.068% |
| Silgan Holdings | 12,840 | 492,542 | 0.037% |
| Silicon Laboratories | 7,100 | 995,136 | 0.075% |
| Silk Road Medical | 7,100 | 390,713 | 0.030% |
| Silvergate Capital | 4,000 | 462,000 | 0.035% |
| Simmons First National | 15,510 | 458,476 | 0.035% |
| Simply Good Foods | 17,627 | 607,955 | 0.046% |
| Simpson Manufacturing | 6,500 | 695,305 | 0.053% |
| Simulations Plus | 4,000 | 158,000 | 0.012% |
| Sinclair Broadcasting | 10,010 | 317,117 | 0.024% |
| Sirius XM Holdings | 134,087 | 817,931 | 0.062% |
| SITE Centers, REIT | 40,400 | 623,776 | 0.047% |
| SiteOne Landscape Supply | 7,900 | 1,575,813 | 0.119% |
| Six Flags Entertainment | 10,900 | 463,250 | 0.035% |
| SJW | 7,722 | 510,115 | 0.039% |
| Skechers USA | 24,200 | 1,019,304 | 0.077% |
| Skillz | 45,400 | 445,828 | 0.034% |
| Skyline Champion | 9,000 | 540,540 | 0.041% |
| SkyWest | 12,430 | 613,296 | 0.046% |
| Sleep Number | 5,300 | 495,444 | 0.038% |
| SL Green Realty, REIT | 11,000 | 779,240 | 0.059% |
| SLM Corporation | 54,900 | 966,240 | 0.073% |
| Smartsheet | 20,150 | 1,386,723 | 0.105% |
| SM Energy | 22,900 | 604,102 | 0.046% |
| SmileDirectClub | 15,500 | 82,460 | 0.006% |
| Snap Inc. | 168,642 | 12,457,585 | 0.944% |
| Snowflake Computing | 36,000 | 10,887,480 | 0.825% |
| SoFi Technologies | 94,894 | 1,506,917 | 0.114% |
| SolarEdge Technologies | 8,700 | 2,307,414 | 0.175% |
| Solaris Oilfield Infrastructure | 34,200 | 285,228 | 0.022% |
| SolarWinds | 4,250 | 71,103 | 0.005% |
| Sonic Automotive | 6,120 | 321,545 | 0.024% |
| Sonoco Products | 15,187 | 904,841 | 0.069% |
| Sonos | 15,700 | 508,052 | 0.039% |
| Sorrento Therapeutics | 49,687 | 379,112 | 0.029% |
| South Jersey Industries | 12,440 | 264,474 | 0.020% |
| Southside Bancshares | 8,690 | 332,740 | 0.025% |
| SouthState | 12,148 | 907,091 | 0.069% |
| Southwestern Energy | 157,100 | 870,334 | 0.066% |
| Southwest Gas Holdings | 9,200 | 615,296 | 0.047% |
| Spartannash | 14,100 | 308,790 | 0.023% |
| Spectrum Brands Holdings | 5,711 | 546,371 | 0.041% |
| Spectrum Pharmaceuticals | 77,700 | 169,386 | 0.013% |
| Spire | 6,810 | 416,636 | 0.032% |
| Spirit AeroSystems Holdings | 16,700 | 737,973 | 0.056% |
| Spirit Airlines | 20,400 | 529,176 | 0.040% |
| Spirit Realty Capital, REIT | 16,260 | 748,610 | 0.057% |

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|-------------------------------------|--------|------------|--------|
| Splunk | 27,800 | 4,022,938 | 0.305% |
| Sportsman's Warehouse Holdings | 12,000 | 211,200 | 0.016% |
| SpringWorks therapeutics | 5,700 | 361,608 | 0.027% |
| Sprouts Farmers Market | 22,500 | 521,325 | 0.040% |
| Sprout Social | 6,900 | 841,455 | 0.064% |
| SPS Commerce | 6,100 | 983,991 | 0.075% |
| SPX | 8,705 | 465,282 | 0.035% |
| SPX FLOW | 7,405 | 541,306 | 0.041% |
| Square | 64,867 | 15,557,701 | 1.179% |
| SS&C Technologies Holdings | 30,100 | 2,088,940 | 0.158% |
| Staar Surgical | 8,600 | 1,105,358 | 0.084% |
| STAG Industrial, REIT | 22,900 | 898,825 | 0.068% |
| Stamps.com | 3,300 | 1,088,307 | 0.083% |
| Standard Motor Products | 6,850 | 299,414 | 0.023% |
| Starwood Property Trust, REIT | 43,700 | 1,066,717 | 0.081% |
| State Auto Financial | 6,170 | 314,362 | 0.024% |
| S&T Bancorp | 12,100 | 356,587 | 0.027% |
| Steelcase | 14,559 | 184,608 | 0.014% |
| Steel Dynamics | 25,028 | 1,463,637 | 0.111% |
| Stem | 28,700 | 685,643 | 0.052% |
| Stepan | 3,400 | 383,996 | 0.029% |
| Stepstone | 4,477 | 190,899 | 0.014% |
| Stericycle | 17,600 | 1,196,272 | 0.091% |
| Sterling Bancorp | 36,995 | 923,395 | 0.070% |
| Sterling Construction | 17,600 | 398,992 | 0.030% |
| Steven Madden | 15,650 | 628,504 | 0.048% |
| Stewart Information Services | 5,080 | 321,361 | 0.024% |
| Stifel Financial | 17,429 | 1,184,475 | 0.090% |
| Stitch Fix | 12,000 | 479,400 | 0.036% |
| Stock Yards Bancorp | 7,881 | 462,221 | 0.035% |
| Stoke therapeutics | 6,000 | 152,640 | 0.012% |
| Stoneridge | 12,600 | 256,914 | 0.019% |
| Stonex | 5,081 | 334,838 | 0.025% |
| STORE Capital, REIT | 38,700 | 1,239,561 | 0.094% |
| Strategic Education | 6,125 | 431,813 | 0.033% |
| Stride | 9,700 | 348,618 | 0.026% |
| Strongbridge Biopharma | 36,100 | 73,644 | 0.006% |
| Summit Hotel Properties, REIT | 26,600 | 256,158 | 0.019% |
| Summit Materials | 17,792 | 568,810 | 0.043% |
| Sun Communities, REIT | 18,650 | 3,452,115 | 0.262% |
| Sunnova Energy International | 10,400 | 342,576 | 0.026% |
| SunPower | 19,800 | 449,064 | 0.034% |
| Sunrun | 28,805 | 1,267,420 | 0.096% |
| Sunstone Hotel Investors, REIT | 42,994 | 513,348 | 0.039% |
| Superior Group of | 2,800 | 65,212 | 0.005% |
| Superior Industries International | 15,200 | 107,160 | 0.008% |
| Surgalign Holdings | 94,800 | 103,332 | 0.008% |
| Surgery Partners | 8,000 | 338,720 | 0.026% |
| Surmodics | 7,850 | 436,460 | 0.033% |
| Synaptics | 5,575 | 1,001,995 | 0.076% |
| Syneos Health | 17,300 | 1,513,404 | 0.115% |
| Synnex | 4,300 | 447,630 | 0.034% |
| Synovus Financial | 26,057 | 1,143,642 | 0.087% |
| Syros Pharmaceuticals | 22,000 | 98,340 | 0.007% |
| Tabula Rasa HealthCare | 6,900 | 180,849 | 0.014% |
| Tactile Systems Technology | 4,750 | 211,138 | 0.016% |
| Talis Biomedical | 8,300 | 51,875 | 0.004% |
| Talos Energy | 25,200 | 347,004 | 0.026% |
| Tandem Diabetes Care | 10,800 | 1,289,304 | 0.098% |
| Tanger Factory Outlet Centers, REIT | 34,600 | 563,980 | 0.043% |
| Targa Resources | 42,200 | 2,076,662 | 0.157% |
| Taylor Morrison Home | 19,900 | 513,022 | 0.039% |
| TechnipFMC | 85,456 | 643,484 | 0.049% |
| TechTarget | 4,700 | 387,374 | 0.029% |
| TEGNA | 41,310 | 814,633 | 0.062% |
| Tejon Ranch | 17,200 | 305,472 | 0.023% |
| Teladoc Health | 22,112 | 2,804,023 | 0.213% |
| Telephone & Data Systems | 19,600 | 382,200 | 0.029% |
| Tellurian | 77,400 | 302,634 | 0.023% |
| Tempur Sealy International | 30,700 | 1,424,787 | 0.108% |
| Tenable Holdings | 12,900 | 595,206 | 0.045% |
| Tenet Healthcare | 18,100 | 1,202,564 | 0.091% |

| | | | | |
|------------------------------|------|-----------|------------|--------|
| Tennant | | 4,700 | 347,565 | 0.026% |
| Tenneco | | 17,150 | 244,731 | 0.019% |
| Teradata | | 20,251 | 1,161,395 | 0.088% |
| Terex | | 14,500 | 610,450 | 0.046% |
| Terminix Global Holdings | | 23,000 | 958,410 | 0.073% |
| Terreno Realty, REIT | | 12,100 | 765,083 | 0.058% |
| Tetra Tech | | 8,650 | 1,291,791 | 0.098% |
| TETRA Technologies | | 67,400 | 210,288 | 0.016% |
| Texas Capital Bancshares | | 9,000 | 540,180 | 0.041% |
| Texas Pacific Land | | 1,340 | 1,620,542 | 0.123% |
| Texas Roadhouse | | 11,600 | 1,059,428 | 0.080% |
| TG Therapeutics | | 22,700 | 755,456 | 0.057% |
| The Cheesecake Factory | | 5,840 | 274,480 | 0.021% |
| The GEO Group, REIT | | 52,295 | 390,644 | 0.030% |
| The Hackett Group | | 15,300 | 300,186 | 0.023% |
| Theravance Biopharma | | 18,200 | 134,680 | 0.010% |
| Thermon Group Holdings | | 23,300 | 403,323 | 0.031% |
| The Trade Desk | | 74,300 | 5,223,290 | 0.396% |
| Thor Industries | | 9,600 | 1,178,496 | 0.089% |
| Timken | | 12,650 | 827,563 | 0.063% |
| TimkenSteel | | 13,700 | 179,196 | 0.014% |
| Titan International | | 20,850 | 149,286 | 0.011% |
| Titan Machinery | | 4,100 | 106,231 | 0.008% |
| Tivity Health | | 9,200 | 212,152 | 0.016% |
| Toll Brothers | | 19,520 | 1,079,261 | 0.082% |
| Tompkins Financial | | 4,517 | 365,470 | 0.028% |
| TopBuild | | 6,000 | 1,228,860 | 0.093% |
| Toro | | 15,520 | 1,511,803 | 0.115% |
| Towne Bank/Portsmouth VA | | 18,300 | 569,313 | 0.043% |
| TPG RE Finance Trust, REIT | | 19,600 | 242,648 | 0.018% |
| TPI Composites | | 5,600 | 189,000 | 0.014% |
| Tradeweb Markets | | 18,208 | 1,470,842 | 0.111% |
| Transocean | | 146,200 | 554,098 | 0.042% |
| TransUnion | | 35,037 | 3,935,005 | 0.298% |
| Travel + Leisure | | 16,600 | 905,198 | 0.069% |
| Tredegar | | 21,500 | 261,870 | 0.020% |
| TreeHouse Foods | | 11,343 | 452,359 | 0.034% |
| Trex | | 19,100 | 1,946,863 | 0.148% |
| TriCo Bancshares | | 7,300 | 316,820 | 0.024% |
| TriMas | | 7,800 | 252,408 | 0.019% |
| Trinet | | 5,000 | 472,900 | 0.036% |
| Trinity Industries | | 15,758 | 428,145 | 0.032% |
| Trinseo | | 6,900 | 372,462 | 0.028% |
| TripAdvisor | | 18,400 | 622,840 | 0.047% |
| Tri Pointe Homes | | 22,800 | 479,256 | 0.036% |
| Triton International | | 7,900 | 411,116 | 0.031% |
| Triumph Group | | 19,200 | 357,696 | 0.027% |
| Tronox Holdings | | 17,600 | 433,840 | 0.033% |
| TRP Government Reserve | 0.05 | 4,133,759 | 4,133,759 | 0.313% |
| TrueBlue | | 5,600 | 151,648 | 0.011% |
| TrueCar | | 46,900 | 195,104 | 0.015% |
| Trupanion | | 3,800 | 295,146 | 0.022% |
| Trustco Bank | | 11,450 | 366,057 | 0.028% |
| Trustmark | | 13,000 | 418,860 | 0.032% |
| TTEC Holdings | | 2,590 | 242,243 | 0.018% |
| Tupperware Brands | | 13,020 | 274,982 | 0.021% |
| Turning Point therapeutics | | 8,600 | 571,298 | 0.043% |
| Turtle Beach | | 9,400 | 261,508 | 0.020% |
| Twilio | | 28,100 | 8,965,305 | 0.680% |
| Twist Bioscience | | 7,800 | 834,366 | 0.063% |
| Two Harbors Investment, REIT | | 52,800 | 334,752 | 0.025% |
| Uber Technologies | | 257,600 | 11,540,480 | 0.875% |
| Ubiquiti | | 1,400 | 418,138 | 0.032% |
| UFP Industries | | 10,370 | 704,953 | 0.053% |
| UGI | | 24,390 | 1,039,502 | 0.079% |
| UiPath | | 41,282 | 2,171,846 | 0.165% |
| Ultra Clean | | 10,900 | 464,340 | 0.035% |
| Ultragenyx Pharmaceutical | | 12,500 | 1,127,375 | 0.085% |
| UMB Financial | | 7,312 | 707,144 | 0.054% |
| UMH Properties, REIT | | 23,800 | 545,020 | 0.041% |
| Umpqua Bank | | 34,002 | 688,541 | 0.052% |
| UniFirst | | 3,127 | 664,863 | 0.050% |

| | | | | | | |
|--|--|------|----------|-----------|-----------|--------|
| Uniqure | | | | 9,400 | 300,894 | 0.023% |
| Unisys | | | | 16,100 | 404,754 | 0.031% |
| United Bankshares | | | | 23,300 | 847,654 | 0.064% |
| United Community Banks | | | | 18,596 | 610,321 | 0.046% |
| United Fire Group | | | | 13,800 | 318,780 | 0.024% |
| United Natural Foods | | | | 10,900 | 527,778 | 0.040% |
| United Therapeutics | | | | 7,900 | 1,458,182 | 0.111% |
| Unitil | | | | 8,704 | 372,357 | 0.028% |
| Uniti, REIT | | | | 37,900 | 468,823 | 0.036% |
| Unity Software | | | | 21,600 | 2,727,000 | 0.207% |
| Univar Solutions | | | | 28,100 | 669,342 | 0.051% |
| Universal | | | | 10,640 | 514,231 | 0.039% |
| Universal Display | | | | 7,600 | 1,299,296 | 0.098% |
| Universal Electronics | | | | 6,200 | 305,350 | 0.023% |
| Universal Health Realty Income Trust, REIT | | | | 2,650 | 146,466 | 0.011% |
| Univest Financial | | | | 10,000 | 273,900 | 0.021% |
| Unum Group | | | | 13,000 | 325,780 | 0.025% |
| Upstart Holdings | | | | 6,800 | 2,151,792 | 0.163% |
| Upwork | | | | 24,500 | 1,103,235 | 0.084% |
| Uranium Energy | | | | 110,500 | 337,025 | 0.026% |
| Urban Edge Properties, REIT | | | | 24,800 | 454,088 | 0.034% |
| Urban Outfitters | | | | 14,100 | 418,629 | 0.032% |
| Urstadt Biddle Properties, REIT | | | | 28,500 | 539,505 | 0.041% |
| USANA Health Sciences | | | | 2,100 | 193,620 | 0.015% |
| USA Truck | | | | 19,700 | 301,016 | 0.023% |
| U.S. Cellular | | | | 1,893 | 60,368 | 0.005% |
| US Foods Holding | | | | 36,800 | 1,275,488 | 0.097% |
| US Global Investors | | | | 26,700 | 151,923 | 0.012% |
| U.S. Physical Therapy | | | | 3,200 | 353,920 | 0.027% |
| U.S. Steel | | | | 45,300 | 995,241 | 0.075% |
| U.S. Treasury Bill | | 0.04 | 12/30/21 | 1,730,000 | 1,729,827 | 0.131% |
| US Xpress Enterprises | | | | 19,300 | 166,559 | 0.013% |
| Utz Brands | | | | 17,900 | 306,627 | 0.023% |
| Vail Resorts | | | | 7,500 | 2,505,375 | 0.190% |
| Valaris | | | | 8,400 | 292,992 | 0.022% |
| Valley National Bancorp | | | | 79,800 | 1,062,138 | 0.081% |
| Valmont Industries | | | | 3,700 | 869,944 | 0.066% |
| Valvoline | | | | 30,487 | 950,585 | 0.072% |
| Vapotherm | | | | 12,500 | 278,375 | 0.021% |
| Varonis Systems | | | | 17,700 | 1,077,045 | 0.082% |
| Vaxart | | | | 29,200 | 232,140 | 0.018% |
| VBI Vaccines | | | | 56,500 | 175,715 | 0.013% |
| Vector Group | | | | 22,482 | 286,646 | 0.022% |
| Vectrus | | | | 6,644 | 334,060 | 0.025% |
| Veeva Systems | | | | 23,000 | 6,627,910 | 0.502% |
| Veoneer | | | | 21,900 | 745,914 | 0.057% |
| Vera Bradley | | | | 13,100 | 123,271 | 0.009% |
| Veracyte | | | | 14,100 | 654,945 | 0.050% |
| VEREIT, REIT | | | | 33,128 | 1,498,379 | 0.114% |
| Vericel | | | | 12,300 | 600,240 | 0.046% |
| Verint Systems | | | | 12,500 | 559,875 | 0.042% |
| Veritex Holdings | | | | 9,000 | 354,240 | 0.027% |
| Veritone | | | | 7,600 | 181,564 | 0.014% |
| Verra Mobility | | | | 23,900 | 360,173 | 0.027% |
| Verso | | | | 22,900 | 475,175 | 0.036% |
| Vertex | | | | 13,200 | 253,704 | 0.019% |
| Vertiv Holdings | | | | 43,100 | 1,038,279 | 0.079% |
| Viad | | | | 6,125 | 278,136 | 0.021% |
| Via Renewables | | | | 23,800 | 242,522 | 0.018% |
| Viasat | | | | 12,500 | 688,375 | 0.052% |
| Viavi Solutions | | | | 38,400 | 604,416 | 0.046% |
| VICI Properties, REIT | | | | 78,900 | 2,241,549 | 0.170% |
| Vicor | | | | 3,700 | 496,392 | 0.038% |
| Victoria s Secret | | | | 11,300 | 624,438 | 0.047% |
| Vimeo | | | | 24,814 | 728,787 | 0.055% |
| Vir Biotechnology | | | | 12,100 | 526,592 | 0.040% |
| Virgin Galactic Holdings | | | | 26,200 | 662,860 | 0.050% |
| VirnetX Holding | | | | 32,700 | 128,184 | 0.010% |
| Virtu Financial | | | | 14,596 | 356,580 | 0.027% |
| Virtus Investment Partners | | | | 934 | 289,839 | 0.022% |
| Vishay Intertechnology | | | | 12,578 | 252,692 | 0.019% |
| Vishay Precision | | | | 11,183 | 388,833 | 0.029% |

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|---|--------|-----------|--------|
| VistaGen therapeutics | 39,500 | 108,230 | 0.008% |
| Visteon | 5,900 | 556,901 | 0.042% |
| Vistra | 68,630 | 1,173,573 | 0.089% |
| Vivint Smart Home | 11,100 | 104,895 | 0.008% |
| VMware | 12,547 | 1,865,739 | 0.141% |
| Vocera Communications | 9,400 | 430,144 | 0.033% |
| Vonage Holdings | 46,300 | 746,356 | 0.057% |
| Vontier | 27,500 | 924,000 | 0.070% |
| Voya Financial | 20,300 | 1,246,217 | 0.094% |
| Voyager Therapeutics | 67,900 | 178,577 | 0.014% |
| Vroom | 9,800 | 216,286 | 0.016% |
| Wabash National | 25,800 | 390,354 | 0.030% |
| Walker & Dunlop | 5,400 | 612,900 | 0.046% |
| Warner Music | 21,000 | 897,540 | 0.068% |
| Washington Federal | 17,368 | 595,896 | 0.045% |
| Washington Real Estate Investment Trust, REIT | 16,500 | 408,375 | 0.031% |
| Washington Trust Bancorp | 4,500 | 238,410 | 0.018% |
| Watsco | 5,600 | 1,481,872 | 0.112% |
| Watts Water Technologies | 3,450 | 579,911 | 0.044% |
| WaVe Life Sciences | 17,300 | 84,770 | 0.006% |
| Wayfair | 13,300 | 3,398,283 | 0.258% |
| WD-40 | 2,500 | 578,700 | 0.044% |
| Webster Financial | 18,910 | 1,029,839 | 0.078% |
| Weight Watchers | 15,300 | 279,225 | 0.021% |
| Welbilt | 28,500 | 662,340 | 0.050% |
| Wendy's | 33,140 | 718,475 | 0.054% |
| Werner Enterprises | 7,353 | 325,517 | 0.025% |
| WesBanco | 16,942 | 577,383 | 0.044% |
| WESCO International | 6,158 | 710,141 | 0.054% |
| WestAmerica Bank | 5,346 | 300,766 | 0.023% |
| West BanCorp | 9,100 | 273,273 | 0.021% |
| Western Alliance Bancorp | 19,419 | 2,113,176 | 0.160% |
| Western New England Bancorp | 16,100 | 137,333 | 0.010% |
| Westlake Chemical | 5,942 | 541,554 | 0.041% |
| WEX | 7,600 | 1,338,664 | 0.101% |
| White Mountains Insurance Group | 648 | 693,107 | 0.053% |
| WidePoint | 20,700 | 108,675 | 0.008% |
| Willamette Valley Vineyards | 10,850 | 138,012 | 0.010% |
| Willdan | 4,000 | 142,360 | 0.011% |
| Williams-Sonoma | 13,600 | 2,411,688 | 0.183% |
| Willis Lease Finance | 4,200 | 156,198 | 0.012% |
| WillScot Mobile Mini Holdings | 34,037 | 1,079,654 | 0.082% |
| Wingstop | 5,900 | 967,187 | 0.073% |
| Winnebago | 7,020 | 508,599 | 0.039% |
| Wintrust Financial | 5,400 | 433,998 | 0.033% |
| Wolverine World Wide | 15,400 | 459,536 | 0.035% |
| Woodward | 10,200 | 1,154,640 | 0.088% |
| Workday | 31,102 | 7,772,079 | 0.589% |
| Workhorse | 22,800 | 174,420 | 0.013% |
| Workiva | 7,400 | 1,043,104 | 0.079% |
| World Fuel Services | 15,300 | 514,386 | 0.039% |
| World Wrestling Entertainment | 9,500 | 534,470 | 0.041% |
| Worthington Industries | 6,663 | 351,140 | 0.027% |
| WP Carey, REIT | 24,670 | 1,801,897 | 0.137% |
| WSFS Financial | 8,550 | 438,701 | 0.033% |
| Wyndham Hotels & Resorts | 16,500 | 1,273,635 | 0.097% |
| XBiotech | 6,900 | 89,355 | 0.007% |
| Xencor | 16,800 | 548,688 | 0.042% |
| Xenia Hotels & Resorts, REIT | 28,800 | 510,912 | 0.039% |
| Xeris Pharmaceuticals | 51,700 | 126,665 | 0.010% |
| Xerox Holdings | 25,600 | 516,352 | 0.039% |
| XOMA | 6,534 | 161,717 | 0.012% |
| Xperi Holding | 23,000 | 433,320 | 0.033% |
| XPO Logistics | 15,300 | 1,217,574 | 0.092% |
| Xpresspa | 60,100 | 88,347 | 0.007% |
| Yellow | 30,988 | 175,082 | 0.013% |
| Yelp | 13,200 | 491,568 | 0.037% |
| YETI Holdings | 13,500 | 1,156,815 | 0.088% |
| Yext | 19,100 | 229,773 | 0.017% |
| Zendesk | 21,800 | 2,537,302 | 0.192% |
| Zentaris Pharmaceuticals | 6,000 | 399,840 | 0.030% |
| Zillow | 6,441 | 570,544 | 0.043% |

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|--|---------|----------------------|--------|
| Zillow | 27,182 | 2,395,821 | 0.182% |
| ZIOPHARM Oncology | 121,400 | 220,948 | 0.017% |
| Zogenix | 16,700 | 253,673 | 0.019% |
| Zomedica | 390,400 | 204,374 | 0.015% |
| ZoomInfo Technologies | 29,500 | 1,805,105 | 0.137% |
| Zoom Video Communications | 36,800 | 9,623,200 | 0.729% |
| Zscaler | 12,857 | 3,371,363 | 0.256% |
| Zynga | 182,937 | 1,377,516 | 0.104% |
| Total Investments in Securities | | 1,378,784,828 | |

| Futures Contracts | Contracts | Expiration | Contract Value | Unrealized G/L | % of Net Assets |
|-----------------------------|------------------|-------------------|-----------------------|-----------------------|------------------------|
| E-MINI RUSS 2000 FUT 12/21 | 43 | 12/17/2021 | 4,731,720 | (76,209) | 0.359% |
| S&P MID 400 EMINI FUT 12/21 | 4 | 12/17/2021 | 1,053,280 | (28,456) | 0.080% |

Total Futures Contracts (104,665)

NET ASSETS 1,319,159,858

NET ASSET VALUE PER SHARE

Extended Equity Market Index Fund Shares 41.41

(\$1,319,159,858 / 31,858,610 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.