

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1-800-Flowers.com			14,068	166,002	0.018%
1st Source			3,152	165,858	0.018%
22nd Century			140,400	394,524	0.042%
2U			12,600	947,394	0.101%
3D Systems			12,650	239,085	0.026%
8x8			11,700	248,625	0.027%
A10 Networks			25,100	152,608	0.016%
AAON			3,590	135,702	0.014%
Aaron's			13,935	758,900	0.081%
Abeona Therapeutics			20,400	261,120	0.028%
Abercrombie & Fitch			7,500	158,400	0.017%
ABM Industries			9,350	301,538	0.032%
Abraxas Petroleum			148,500	346,005	0.037%
Acadia Healthcare			17,400	612,480	0.065%
ACADIA Pharmaceuticals			26,600	552,216	0.059%
Acadia Realty Trust, REIT			19,550	547,987	0.059%
Accelerate Diagnostics			9,000	206,550	0.022%
Accelaron Pharma			8,300	475,009	0.051%
Acco Brands			5,000	56,500	0.006%
Achaogen			39,000	155,610	0.017%
ACI Worldwide			22,400	630,336	0.067%
Aclaris Therapeutics			8,400	121,968	0.013%
Acorda Therapeutics			12,400	243,660	0.026%
Acuity Brands			5,700	896,040	0.096%
Adamas Pharmaceuticals			16,400	328,328	0.035%
Adamis Pharmaceuticals			98,800	345,800	0.037%
Adams Resources & Energy			2,500	106,150	0.011%
Adient			19,500	766,545	0.082%
Adtalem Global Education			8,100	390,420	0.042%
ADTRAN			10,873	191,908	0.020%
Advanced Disposal Services			4,500	121,860	0.013%
Advanced Energy Industries			8,150	420,948	0.045%
AECOM			24,622	804,155	0.086%
Aegion			7,350	186,543	0.020%
Aerie Pharmaceuticals			13,500	830,925	0.089%
Aerohive Networks			17,100	70,452	0.008%
Aerojet Rocketdyne Holdings			12,510	425,215	0.045%
Aerovironment			6,300	706,671	0.075%
AGCO			11,250	683,888	0.073%
Agenus			113,800	243,532	0.026%
Agilysys			8,652	141,028	0.015%
Agios Pharmaceuticals			11,600	894,592	0.096%
AG Mortgage Investment Trust, REIT			24,500	445,410	0.048%
AGNC Investment, REIT			82,500	1,536,975	0.164%
Agree Realty, REIT			13,000	690,560	0.074%
AgroFresh Solutions			2,200	13,706	0.001%
Aimmune Therapeutics			19,800	540,144	0.058%
Aircastle			3,500	76,685	0.008%
Air Lease			13,500	619,380	0.066%
Akebia Therapeutics			22,000	194,260	0.021%
Akorn			13,600	176,528	0.019%
AK Steel			81,500	399,350	0.043%
Alarm.com Holdings			6,900	396,060	0.042%
Albany International			7,803	620,339	0.066%
Alcoa			38,400	1,551,360	0.166%
Alexander & Baldwin, REIT			19,244	436,646	0.047%
Alexander's, REIT			700	240,310	0.026%
Alico			2,200	74,360	0.008%
Alkermes			29,900	1,268,956	0.136%
Alleghany			2,618	1,708,324	0.182%
Allegheny Technologies			23,100	682,605	0.073%
Allegiant Travel			2,900	367,720	0.039%
ALLETE			8,982	673,740	0.072%
Allison Transmission Holdings			20,900	1,087,009	0.116%
Allscripts Healthcare Solutions			9,400	133,950	0.014%

Ally Financial	92,200	2,438,690	0.260%
Alnylam Pharmaceuticals	14,200	1,242,784	0.133%
Altice USA	25,900	469,826	0.050%
Altisource Portfolio Solutions	8,900	286,847	0.031%
AMC Networks	9,000	597,060	0.064%
Amedisys	5,700	712,272	0.076%
AMERCO	1,300	463,645	0.050%
American Assets Trust, REIT	9,000	335,610	0.036%
American Campus Communities, REIT	22,526	927,170	0.099%
American Eagle Outfitters	31,280	776,682	0.083%
American Equity Investment Life	14,600	516,256	0.055%
American Financial Group	11,710	1,299,459	0.139%
American Homes 4 Rent, REIT	56,400	1,234,596	0.132%
American Public Education	6,000	198,300	0.021%
American States Water Company	9,800	599,172	0.064%
American Vanguard	5,066	91,188	0.010%
Ameris Bancorp	9,100	415,870	0.044%
Amicus Therapeutics	12,400	149,916	0.016%
Amkor Technology	14,120	104,347	0.011%
Amneal Pharmaceuticals	13,100	290,689	0.031%
AMN Healthcare Services	14,605	798,894	0.085%
AmTrust Financial Services	10,712	155,538	0.017%
Anavex Life Sciences	29,300	79,989	0.009%
Andersons	9,350	352,028	0.038%
ANGI Homeservices	35,400	831,192	0.089%
Angiodynamics	20,400	443,496	0.047%
Anixter International	2,800	196,840	0.021%
Annaly Capital Management, REIT	227,619	2,328,541	0.249%
Antero Resources	26,300	465,773	0.050%
Anworth Mortgage Asset, REIT	103,400	478,742	0.051%
Apergy	11,700	509,652	0.054%
Apogee Enterprises	5,500	227,260	0.024%
Appian	17,600	582,560	0.062%
Apple Hospitality REIT, REIT	37,700	659,373	0.070%
Applied Industrial Technologies	2,762	216,127	0.023%
Applied Optoelectronics	5,000	123,300	0.013%
Approach Resources	28,400	63,332	0.007%
AptarGroup	10,460	1,126,960	0.120%
Aqua America	22,932	846,191	0.090%
AquaBounty Technologies	2,617	8,401	0.001%
Aramark	43,600	1,875,672	0.200%
ArcBest	4,200	203,910	0.022%
Arch Capital Group	71,700	2,137,377	0.228%
Arch Coal	3,900	348,660	0.037%
Archrock	10,367	126,477	0.014%
Arena Pharmaceuticals	6,900	317,538	0.034%
Ares Commercial Real Estate, REIT	24,200	338,074	0.036%
Argo Group International Holdings	11,287	711,645	0.076%
ARMOUR Residential REIT, REIT	425	9,541	0.001%
Armstrong Flooring	4,649	84,147	0.009%
Armstrong Worldwide Industries	9,000	626,400	0.067%
Array BioPharma	67,400	1,024,480	0.109%
ARRIS International	33,353	866,844	0.093%
Arrow Electronics	12,275	904,913	0.097%
Arrow Financial	6,801	251,640	0.027%
Arrowhead Pharmaceuticals	37,900	726,543	0.078%
Asbury Automotive Group	3,340	229,625	0.025%
A. Schulman	6,713	13,426	0.001%
ASGN	5,850	461,741	0.049%
Ashford	1,249	94,762	0.010%
Ashford Hospitality Trust, REIT	23,100	147,609	0.016%
Ashland Global Holdings	8,000	670,880	0.072%
Aspen Insurance Holdings	8,500	355,300	0.038%
Aspen Technology	15,500	1,765,605	0.189%
Associated Banc-Corp	30,627	796,302	0.085%
Assured Guaranty	23,600	996,628	0.106%
Asta Funding	4,330	17,104	0.002%
Astec Industries	5,700	287,337	0.031%
Asure Software	24,700	306,774	0.033%
athenahealth	8,400	1,122,240	0.120%
Athene Holding	13,100	676,746	0.072%
Atlantic Capital Bancshares	2,500	41,875	0.004%

Atlanticus Holdings	4,045	11,973	0.001%
Atlas Air Worldwide	3,600	229,500	0.025%
Atmos Energy	21,460	2,015,309	0.215%
Autoiv	14,400	1,248,192	0.133%
Autonation	7,200	299,160	0.032%
Avangrid	18,400	881,912	0.094%
Avanos Medical	8,342	571,427	0.061%
Avaya Holdings	15,900	352,026	0.038%
AV Homes	8,700	174,000	0.019%
Avis Budget Group	12,700	408,178	0.044%
Avista	12,890	651,718	0.070%
Avnet	23,950	1,072,242	0.115%
AVX	4,202	75,846	0.008%
Aware Inc/MA	12,000	43,200	0.005%
AXA Equitable Holdings	16,200	347,490	0.037%
Axalta Coating Systems	37,000	1,078,920	0.115%
Axis Capital Holdings	16,500	952,215	0.102%
Axon Enterprise	14,760	1,010,027	0.108%
Axos Financial	19,400	667,166	0.071%
AZZ	8,400	424,200	0.045%
Babcock & Wilcox Enterprises	43,737	45,049	0.005%
Badger Meter	2,900	153,555	0.016%
Balchem	6,500	728,585	0.078%
Banc First	5,600	335,720	0.036%
Banc of California	19,800	374,220	0.040%
Bancorp	27,800	266,602	0.028%
BancorpSouth Bank	14,575	476,603	0.051%
Bank of Hawaii	6,266	494,450	0.053%
Bank OZK	20,100	762,996	0.081%
BankUnited	25,300	895,620	0.096%
Banner	5,873	365,124	0.039%
Bar Harbor Bankshares	4,021	115,483	0.012%
Barnes Group	8,900	632,167	0.068%
Beacon Roofing Supply	13,300	481,327	0.051%
Beazer Homes USA	7,100	74,550	0.008%
Bed Bath & Beyond	13,800	207,000	0.022%
Belden	10,663	761,445	0.081%
Belmond	18,200	332,150	0.035%
Bemis	16,500	801,900	0.086%
Benchmark Electronics	7,900	184,860	0.020%
Beneficial Bancorp	18,883	319,123	0.034%
Benefitfocus	9,600	388,320	0.041%
Berry Global	22,800	1,103,292	0.118%
BGC Partners	34,500	407,790	0.044%
B&G Foods	19,700	540,765	0.058%
Big 5 Sporting Goods	61,600	314,160	0.034%
Big Lots	7,200	300,888	0.032%
BioMarin Pharmaceutical	35,290	3,422,071	0.366%
Bio-Rad Laboratories	2,400	751,176	0.080%
Bio-Techne	4,800	979,728	0.105%
BioTelemetry	2,600	167,570	0.018%
BIOTIME INC WTS 10/18	819	7	0.000%
BJ's Restaurants	3,533	255,083	0.027%
Blackbaud	10,900	1,106,132	0.118%
Black Hills	5,340	310,201	0.033%
Black Knight	22,052	1,145,601	0.122%
Blackstone Mortgage Trust, REIT	23,700	794,187	0.085%
Bloomin Brands	3,700	73,223	0.008%
Blucora	4,100	165,025	0.018%
Bluebird Bio	12,100	1,766,600	0.189%
Blueprint Medicines	12,600	983,556	0.105%
Bluerock Residential Growth REIT, REIT	6,000	58,800	0.006%
Boise Cascade	6,600	242,880	0.026%
BOK Financial	1,137	110,607	0.012%
Bonanza Creek Energy	5,800	172,724	0.018%
Booz Allen Hamilton	26,900	1,335,047	0.143%
Boston Beer	1,500	431,250	0.046%
Boston Private Financial	27,599	376,726	0.040%
Bottomline Technologies	6,300	458,073	0.049%
Box	20,100	480,591	0.051%
Boyd Gaming	15,700	531,445	0.057%
Brady	9,700	424,375	0.045%

Brandywine Realty Trust, REIT	33,343	524,152	0.056%
Briggs & Stratton	16,300	313,449	0.033%
Bright Horizons Family Solutions	8,300	978,072	0.104%
Brinker	9,779	456,973	0.049%
Brinks Company	9,549	666,043	0.071%
Brixmor Property, REIT	40,500	709,155	0.076%
Brookdale Senior Living	30,800	302,764	0.032%
Brookline Bancorp	24,129	402,954	0.043%
Brooks Automation	13,900	486,917	0.052%
Brown & Brown	26,000	768,820	0.082%
Bruker	32,150	1,075,418	0.115%
Brunswick	14,400	965,088	0.103%
Builders FirstSource	9,400	137,992	0.015%
Bunge Limited	28,602	1,965,243	0.210%
Burlington Stores	14,400	2,346,048	0.251%
BWX Technologies	22,775	1,424,349	0.152%
Cable One	990	874,774	0.093%
Cabot	12,350	774,592	0.083%
Cabot Microelectronics	5,082	524,310	0.056%
CACI International	4,500	828,675	0.089%
Caesars Entertainment	57,900	593,475	0.063%
CalAmp	6,600	158,136	0.017%
Caleres	3,830	137,344	0.015%
California Resources	10,300	499,859	0.053%
California Water Service Group	11,800	506,220	0.054%
Calithera Biosciences	18,200	95,550	0.010%
Callon Petroleum	54,350	651,657	0.070%
Cal-Maine Foods	4,700	227,010	0.024%
Cambrex	8,410	575,244	0.061%
Camden National	4,800	208,512	0.022%
Camden Property Trust, REIT	13,800	1,291,266	0.138%
Cantel Medical	9,900	911,394	0.097%
Canterbury Park Holding	24,781	377,910	0.040%
Capital Senior Living	4,300	40,592	0.004%
Capitol Federal Financial	28,244	359,829	0.038%
Cara Therapeutics	6,600	158,070	0.017%
Cardiovascular Systems	16,700	653,638	0.070%
Cardtronics	10,400	329,056	0.035%
CareTrust REIT, REIT	15,200	269,192	0.029%
Carlisle Companies	9,420	1,147,356	0.123%
Carpenter Technology	10,200	601,290	0.064%
Carriage Services	7,200	155,160	0.017%
Carrizo Oil & Gas	22,600	569,520	0.061%
Cars.com	10,300	284,383	0.030%
Carters	7,200	709,920	0.076%
Casella Waste Systems	11,275	350,202	0.037%
Casey's General Stores	6,800	877,948	0.094%
CASI Pharmaceuticals	24,500	114,415	0.012%
Catalent	24,400	1,111,420	0.119%
Cathay Bancorp	13,056	541,041	0.058%
Cato	10,400	218,608	0.023%
Cavco Industries	1,100	278,300	0.030%
CBIZ	23,350	553,395	0.059%
CBL & Associates Properties, REIT	59,800	238,602	0.025%
Cboe Global Markets	2,831	271,663	0.029%
CDK Global	29,000	1,814,240	0.194%
CDW Corp/DE	25,800	2,294,136	0.245%
Cedar Realty Trust, REIT	76,800	357,888	0.038%
Celanese	20,921	2,384,994	0.255%
Celsion	60,200	166,754	0.018%
Centennial Resource Development	35,400	773,490	0.083%
Central Garden & Pet	13,800	457,332	0.049%
Central Pacific Financial	11,600	306,588	0.033%
Century Aluminum	19,000	227,430	0.024%
Century Bancorp	4,050	292,613	0.031%
Charles & Colvard	2,868	2,503	0.000%
Charles River Laboratories International	6,100	820,694	0.088%
Chart Industries	11,000	861,630	0.092%
Chase	2,550	306,383	0.033%
Chefs' Warehouse	8,400	305,340	0.033%
Chegg	13,000	369,590	0.039%
Chemed	2,600	830,908	0.089%

Chemical Financial	14,014	748,348	0.080%
Chemours	37,500	1,479,000	0.158%
Cheniere Energy	36,600	2,543,334	0.272%
Cherry Hill Mortgage Investment, REIT	8,200	148,420	0.016%
Chesapeake Energy	155,197	696,835	0.074%
Chesapeake Utilities	7,600	637,640	0.068%
Chico's	36,600	317,322	0.034%
Children's Place	4,150	530,370	0.057%
Chimera Investment, REIT	48,420	877,855	0.094%
Choice Hotels International	6,700	558,110	0.060%
Christopher & Banks	712	541	0.000%
Churchill Downs	2,700	749,790	0.080%
Ciena	17,400	543,576	0.058%
CIM Commercial Trust, REIT	284	3,976	0.000%
Cincinnati Bell	1,100	17,545	0.002%
Cinemark Holdings	21,800	876,360	0.094%
Cirrus Logic	17,540	677,044	0.072%
CIT Group	21,200	1,094,132	0.117%
Citizens	15,133	127,117	0.014%
Citizens & Northern	2,222	58,105	0.006%
City Holding Company	5,650	433,920	0.046%
City Office REIT	13,700	172,894	0.018%
C&J Energy Services	9,500	197,600	0.021%
Clean Harbors	9,600	687,168	0.073%
Clear Channel Outdoor	14,400	85,680	0.009%
Clearwater Paper	4,588	136,264	0.015%
Clearway Energy	20,100	386,925	0.041%
Cleveland-Cliffs	56,200	711,492	0.076%
Cloudera	8,300	146,495	0.016%
Clovis Oncology	10,700	314,259	0.034%
CNA Financial	10,400	474,760	0.051%
CNO Financial Group	26,900	570,818	0.061%
CNX Resources	45,800	655,398	0.070%
Cobiz Financial	20,137	445,833	0.048%
Coca-Cola Bottling	2,350	428,358	0.046%
Coeur Mining	76,900	409,877	0.044%
Cogent Communications Holdings	9,500	530,100	0.057%
Cognex	32,400	1,808,568	0.193%
Cohen & Steers	7,700	312,697	0.033%
Coherent	4,500	774,855	0.083%
Coherus Biosciences	19,900	328,350	0.035%
Cohu	8,400	210,840	0.023%
Colfax	6,900	248,814	0.027%
Collegium Pharmaceutical	31,600	465,784	0.050%
Colony Capital, REIT	78,534	478,272	0.051%
Columbia Banking System	13,850	536,965	0.057%
Columbia Property Trust, REIT	9,700	229,308	0.024%
Columbia Sportswear	4,462	415,278	0.044%
Comfort Systems USA	11,000	620,400	0.066%
Commerce Bancshares	10,564	697,435	0.074%
Commercial Metals	27,700	568,404	0.061%
CommScope Holding	29,900	919,724	0.098%
Community Bank System	8,828	539,126	0.058%
Community Health Systems	54,768	189,497	0.020%
COMMUNITY HEALTH SYSTEMS CVR RTS 1/24	41,000	246	0.000%
Community Trust Bancorp	8,672	401,947	0.043%
Commvault Systems	8,900	623,000	0.067%
Compass Minerals	7,500	504,000	0.054%
Comtech Telecommunications	6,460	234,304	0.025%
Conduent	55,900	1,258,868	0.134%
ConMed	6,050	479,281	0.051%
Connecticut Water Service	6,350	440,500	0.047%
ConnectOne Bancorp	11,983	284,596	0.030%
Conns	16,100	569,135	0.061%
CONSOL Energy	7,800	318,318	0.034%
Consolidated Communications	14,125	184,190	0.020%
Continental Resources	11,600	792,048	0.085%
Convergys	16,400	389,336	0.042%
Cooper-Standard Holdings	2,700	323,946	0.035%
Cooper Tire	9,600	271,680	0.029%
Corbus Pharmaceuticals Holdings	33,900	255,945	0.027%
CoreCivic, REIT	15,291	372,030	0.040%

Core Laboratories	5,280	611,582	0.065%
CoreLogic	22,330	1,103,325	0.118%
Core-Mark Holding	12,990	441,140	0.047%
Core Molding Technologies	5,100	34,017	0.004%
CorEnergy Infrastructure Trust, REIT	7,840	294,627	0.031%
CoreSite Realty, REIT	7,200	800,208	0.085%
Cornerstone OnDemand	12,600	715,050	0.076%
Corporate Office Properties Trust, REIT	8,200	244,606	0.026%
CorVel	5,750	346,438	0.037%
CoStar Group	6,002	2,525,882	0.270%
Coupa Software	3,600	284,760	0.030%
Cousins Properties, REIT	76,126	676,760	0.072%
Covanta Holding	23,604	383,565	0.041%
Covia Holdings	23,600	211,692	0.023%
Cowen	18,924	308,461	0.033%
Cracker Barrel Old Country Store	4,400	647,372	0.069%
Craft Brew Alliance	10,300	168,405	0.018%
CRA International	5,050	253,611	0.027%
Crane	8,041	790,832	0.084%
Credit Acceptance	2,000	876,140	0.094%
Cree	21,000	795,270	0.085%
Crocs	13,700	291,673	0.031%
Cross Country Healthcare	18,000	157,140	0.017%
Crown Holdings	19,650	943,200	0.101%
CryoLife	5,750	202,400	0.022%
CSG Systems International	10,300	413,442	0.044%
CSS Industries	3,300	46,959	0.005%
CTS	13,250	454,475	0.049%
CubeSmart, REIT	24,400	696,132	0.074%
Cubic	5,100	372,555	0.040%
Cullen/Frost Bankers	9,950	1,039,178	0.111%
Curtiss-Wright	8,900	1,223,038	0.131%
CVB Financial	13,106	292,526	0.031%
CVR Energy	9,400	378,068	0.040%
Cyberoptics	5,000	101,000	0.011%
Cypress Semiconductor	61,450	890,411	0.095%
CyrusOne, REIT	17,200	1,090,480	0.116%
Daktronics	18,900	148,176	0.016%
Dana	22,600	421,942	0.045%
Darling Ingredients	31,600	610,512	0.065%
Dave & Buster's Entertainment	10,100	668,822	0.071%
Dawson Geophysical	369	2,284	0.000%
DDR, REIT	16,650	222,944	0.024%
Deckers Outdoor	2,600	308,308	0.033%
Delek US Holdings	5,743	243,675	0.026%
Dell Technologies	34,700	3,370,064	0.360%
Delphi Technologies	8,200	257,152	0.027%
Deluxe	5,628	320,458	0.034%
Denny's	28,000	412,160	0.044%
Dermira	13,100	142,790	0.015%
Dexcom	18,700	2,674,848	0.286%
Diamondback Energy	20,500	2,771,395	0.296%
Diamond Offshore Drilling	27,028	540,560	0.058%
DiamondRock Hospitality, REIT	45,351	529,246	0.057%
Dick's Sporting Goods	8,800	312,224	0.033%
Diebold Nixdorf	1,290	5,805	0.001%
Digi International	9,060	121,857	0.013%
Digirad	39,600	59,400	0.006%
Dillard's	7,900	603,086	0.064%
Dine Brands Global	7,700	626,087	0.067%
Diodes	11,050	367,855	0.039%
Diplomat Pharmacy	12,100	234,861	0.025%
DMC Global	7,700	314,160	0.034%
Dolby Laboratories	8,640	604,541	0.065%
Domino's Pizza	8,164	2,406,747	0.257%
Domtar	11,016	574,705	0.061%
Donaldson	18,842	1,097,735	0.117%
Donnelley Financial Solutions	1,175	21,056	0.002%
Dorman Products	4,900	376,908	0.040%
Douglas Dynamics	3,400	149,260	0.016%
Douglas Emmett, REIT	23,800	897,736	0.096%
Dril-Quip	8,200	428,450	0.046%

DSP Group	21,490	255,731	0.027%
DSW	8,600	291,368	0.031%
Ducommun	3,600	147,024	0.016%
Dun & Bradstreet	5,300	755,303	0.081%
Dunkin Brands	15,300	1,127,916	0.120%
DURECT	81,600	89,760	0.010%
DXP Enterprises	8,100	324,567	0.035%
Dycom Industries	6,163	521,390	0.056%
Dynavax Technologies	36,010	446,524	0.048%
Dynex Capital, REIT	16,900	107,822	0.012%
Eagle Bancorp	7,700	389,620	0.042%
Eagle Materials	8,770	747,555	0.080%
EastGroup Properties, REIT	8,750	836,675	0.089%
East West Bancorp	24,700	1,491,139	0.159%
Eaton Vance	16,966	891,733	0.095%
Echostar	11,344	526,021	0.056%
Ecology & Environment	205	2,737	0.000%
Edgewater Technology	9,767	49,030	0.005%
Edgewell Personal Care	10,250	473,858	0.051%
E-Health	6,300	178,038	0.019%
Ekso Bionics Holdings	32,500	76,050	0.008%
Eldorado Resorts	10,500	510,300	0.055%
Electronics For Imaging	10,300	351,024	0.037%
Electro Scientific Industries	27,900	486,855	0.052%
e.l.f. Beauty	3,600	45,828	0.005%
Ellie Mae	10,600	1,004,562	0.107%
EMC Insurance Group	5,454	134,823	0.014%
EMCOR Group	9,860	740,585	0.079%
Emergent BioSolutions	4,400	289,652	0.031%
Empire State Realty Trust, REIT	31,200	518,232	0.055%
Encompass Health	15,700	1,223,815	0.131%
Encore Capital	8,200	293,970	0.031%
Endo International	31,500	530,145	0.057%
Energen	18,420	1,587,251	0.170%
Energizer Holdings	13,550	794,708	0.085%
Energous	9,300	94,116	0.010%
EnerSys	7,000	609,910	0.065%
Ennis Business Forms	11,357	232,251	0.025%
EnPro Industries	5,350	390,176	0.042%
Ensco	143,740	1,213,166	0.130%
Ensign Group	17,200	652,224	0.070%
Enstar	4,000	834,000	0.089%
Entegris	25,977	752,034	0.080%
Investnet	8,500	518,075	0.055%
EPAM Systems	8,700	1,197,990	0.128%
ePlus	3,200	296,640	0.032%
EPR Properties, REIT	14,680	1,004,259	0.107%
Equity Commonwealth, REIT	22,176	711,628	0.076%
Equity LifeStyle Properties, REIT	18,340	1,768,893	0.189%
Erie Indemnity	2,000	255,060	0.027%
ESCO Technologies	9,140	621,977	0.066%
Esperion Therapeutics	13,200	585,684	0.063%
Essendant	14,600	187,172	0.020%
Essent	11,900	526,575	0.056%
Esterline Technologies	5,390	490,221	0.052%
Etsy	21,000	1,078,980	0.115%
Euronet Worldwide	11,350	1,137,497	0.121%
Evercore	6,600	663,630	0.071%
Everi Holdings	35,700	327,369	0.035%
Everspin Technologies	10,200	78,336	0.008%
EVERTEC	3,000	72,300	0.008%
Evolent Health	17,100	485,640	0.052%
EW Scripps	9,845	162,443	0.017%
Exact Sciences	28,500	2,249,220	0.240%
Exelixis	59,890	1,061,251	0.113%
Exlservice Holdings	5,800	383,960	0.041%
Exponent	14,200	761,120	0.081%
Express	69,200	765,352	0.082%
Extended Stay America	36,900	746,487	0.080%
Exterran	14,083	373,622	0.040%
Extraction Oil & Gas	26,900	303,701	0.032%
EZCORP	10,500	112,350	0.012%

Fabrinet	12,300	568,998	0.061%
FactSet Research Systems	6,500	1,454,115	0.155%
Fair Isaac	4,585	1,047,902	0.112%
Farmer Bros.	7,000	184,800	0.020%
FARO Technologies	5,500	353,925	0.038%
FBL Financial	3,542	266,536	0.028%
FCB Financial Holdings	3,000	142,200	0.015%
Fdo Holdings	20,000	603,400	0.064%
Federal Agricultural Mortgage	4,900	353,682	0.038%
Federal Signal	10,600	283,868	0.030%
Federated Investors	6,400	154,368	0.016%
Ferro	25,760	598,147	0.064%
FibroGen	20,500	1,245,375	0.133%
Fiesta Restaurant	15,100	403,925	0.043%
Finisar	22,100	421,005	0.045%
FireEye	21,900	372,300	0.040%
First American Financial	26,630	1,373,842	0.147%
First Bancorp North Carolina	8,075	327,118	0.035%
First BanCorp-Puerto Rico	18,500	168,350	0.018%
First Busey	8,691	269,856	0.029%
FirstCash	10,338	847,716	0.091%
First Citizens BancShares	1,470	664,852	0.071%
First Commonwealth Financial	13,300	214,662	0.023%
First Community	11,200	379,456	0.041%
First Data	78,000	1,908,660	0.204%
First Financial	5,350	268,570	0.029%
First Financial Bancorp	16,372	486,248	0.052%
First Financial Bankshares	10,188	602,111	0.064%
First Hawaiian	6,500	176,540	0.019%
First Horizon National	42,100	726,646	0.078%
First Industrial Realty, REIT	12,200	383,080	0.041%
First Merchants	11,813	531,467	0.057%
First Midwest Bancorp	17,893	475,775	0.051%
First Republic Bank	27,580	2,647,680	0.283%
First Solar	12,800	619,776	0.066%
First United	4,211	79,167	0.008%
Five9	20,800	908,752	0.097%
Five Below	7,600	988,456	0.106%
Five Prime Therapeutics	8,300	115,536	0.012%
Five Star Senior Living	5,118	4,402	0.000%
Flexion Therapeutics	14,700	275,037	0.029%
Flowers Foods	29,783	555,751	0.059%
Flushing Financial	9,825	239,730	0.026%
FNB	29,467	374,820	0.040%
FNF	55,193	2,171,845	0.232%
Forestar Group	921	19,525	0.002%
Forest City Realty Trust, REIT	46,797	1,174,137	0.125%
FormFactor	19,000	261,250	0.028%
Forrester Research	7,500	344,250	0.037%
Fortinet	23,100	2,131,437	0.228%
Fox Factory Holding	6,000	420,300	0.045%
Francesca's Holdings	7,000	25,970	0.003%
Franklin Electric	5,400	255,150	0.027%
Franklin Street Properties, REIT	7,200	57,528	0.006%
Fred's	143,625	292,995	0.031%
Freightcar America	15,700	252,299	0.027%
Fresh Del Monte Produce	10,500	355,845	0.038%
FRP Holdings	2,300	142,830	0.015%
FTI Consulting	7,295	533,921	0.057%
FuelCell Energy	72,800	77,896	0.008%
Fulton Financial	19,102	318,048	0.034%
GAMCO Investors	900	21,078	0.002%
GameStop	15,900	242,793	0.026%
Gaming & Leisure Properties, REIT	38,057	1,341,509	0.143%
Gardner denver Holdings	6,000	170,040	0.018%
GATX	6,650	575,824	0.062%
GCI Liberty	23,762	1,211,862	0.129%
GCP Applied Technologies	14,800	392,940	0.042%
Generac Holdings	10,300	581,023	0.062%
Genesco	5,300	249,630	0.027%
Genesee & Wyoming	8,518	775,053	0.083%
Genie Energy	16,842	90,947	0.010%

GenMark Diagnostics	19,500	143,325	0.015%
Genomic Health	3,400	238,748	0.026%
Genpact	35,300	1,080,533	0.115%
Gentex	48,720	1,045,531	0.112%
Gentherm	12,700	577,215	0.062%
Genworth Financial	54,300	226,431	0.024%
German American Bancorp	6,733	237,540	0.025%
Getty Realty, REIT	20,643	589,564	0.063%
Glacier Bancorp	15,812	681,339	0.073%
Gladstone Land, REIT	13,700	169,058	0.018%
Glatfelter	13,800	263,718	0.028%
Glaukos	6,800	441,320	0.047%
Global Blood Therapeutics	12,500	475,000	0.051%
Global Net Lease, REIT	333	6,943	0.001%
Global Self Storage, REIT	31,400	131,566	0.014%
Globalstar	206,400	104,851	0.011%
Globus Medical	13,100	743,556	0.079%
Glu Mobile	97,400	725,630	0.078%
GMS	985	22,852	0.002%
GoDaddy	22,700	1,892,953	0.202%
Gold Resource	21,000	107,940	0.012%
GoPro	9,700	69,840	0.007%
Government Properties Income Trust, REIT	12,100	136,609	0.015%
Graco	23,325	1,080,881	0.115%
Graham	5,250	147,893	0.016%
Graham Holdings	890	515,577	0.055%
Gramercy Property Trust, REIT	14,933	409,762	0.044%
Grand Canyon Education	7,900	891,120	0.095%
Granite Construction	12,546	573,352	0.061%
Granite Point Mortgage Trust, REIT	15,292	294,830	0.031%
Graphic Packaging Holding	42,413	594,206	0.063%
Great Western Bancorp	11,600	489,404	0.052%
Greenbrier Companies	7,200	432,720	0.046%
Green Dot	10,700	950,374	0.102%
Greif	4,900	262,934	0.028%
Griffon	10,500	169,575	0.018%
Groupon	95,800	361,166	0.039%
Group One Automotive	3,700	240,130	0.026%
GrubHub	15,600	2,162,472	0.231%
GTT Communications	16,900	733,460	0.078%
Guess	11,620	262,612	0.028%
Guidewire Software	17,500	1,767,675	0.189%
Gulfport Energy	17,100	178,011	0.019%
Habit Restaurants	22,100	352,495	0.038%
Haemonetics	5,500	630,190	0.067%
Hain Celestial Group	17,000	461,040	0.049%
Halozyne Therapeutics	23,500	426,995	0.046%
Hancock Whitney	13,835	657,854	0.070%
Hanover Insurance Group	6,420	792,035	0.085%
Harsco	1,960	55,958	0.006%
Harvard Bioscience	4,800	25,200	0.003%
Hawaiian Airlines	7,700	308,770	0.033%
Hawaiian Electric Industries	17,500	622,825	0.067%
Haynes International	9,000	319,500	0.034%
H.B. Fuller	7,540	389,592	0.042%
HD Supply Holdings	37,000	1,583,230	0.169%
Healthcare Realty Trust, REIT	22,580	660,691	0.071%
Healthcare Services	15,250	619,455	0.066%
Healthcare Trust of America, REIT	33,850	902,780	0.096%
HealthEquity	10,400	981,864	0.105%
Health Insurance Innovations	4,000	246,600	0.026%
HealthStream	15,500	480,655	0.051%
Heartland Express	9,623	189,862	0.020%
Hecla Mining	21,700	60,543	0.006%
H&E Equipment Services	6,700	253,126	0.027%
HEICO	10,271	951,197	0.102%
HEICO	5,625	424,688	0.045%
Heidrick & Struggles International	10,058	340,463	0.036%
Helen of Troy Limited	5,100	667,590	0.071%
Herbalife Nutrition	22,000	1,200,100	0.128%
Herc Holdings	5,152	263,782	0.028%
Herman Miller	9,950	382,080	0.041%

Heron Therapeutics	21,800	689,970	0.074%
Hersha Hospitality Trust, REIT	500	11,335	0.001%
Hertz Global Holdings	9,259	151,199	0.016%
Heska	2,100	237,951	0.025%
Hexcel	12,500	838,125	0.090%
HighPoint Resources	3,432	16,748	0.002%
Highwoods Properties, REIT	16,213	766,226	0.082%
Hillenbrand	14,850	776,655	0.083%
Hill-Rom Holdings	8,050	759,920	0.081%
Hilltop Holdings	17,398	350,918	0.037%
Hilton Grand Vacations	28,510	943,681	0.101%
HMS Holdings	22,400	734,944	0.079%
HNI Corporation	4,280	189,347	0.020%
Home Bancshares	29,476	645,524	0.069%
HomeStreet	14,600	386,900	0.041%
Hooker Furniture	2,300	77,740	0.008%
Hope Bancorp	30,600	494,802	0.053%
Horace Mann Educators	9,210	413,529	0.044%
Horizon Global	62,420	445,055	0.048%
Horizon Pharma	18,400	360,272	0.038%
Hospitality Properties Trust, REIT	34,250	987,770	0.106%
Hostess Brands	6,400	70,848	0.008%
Houghton Mifflin Harcourt	9,100	63,700	0.007%
Hovnanian Enterprises	59,400	95,040	0.010%
Howard Hughes	6,000	745,320	0.080%
Hubbell	9,033	1,206,538	0.129%
Hub Group	6,400	291,840	0.031%
HubSpot	3,300	498,135	0.053%
Hudson Pacific Properties, REIT	17,200	562,784	0.060%
Huntsman	31,900	868,637	0.093%
Hurco Companies	5,900	266,090	0.028%
Hyatt Hotels	7,800	620,802	0.066%
Hyster-Yale Materials Handling	4,600	283,038	0.030%
IAC/InterActiveCorp	13,030	2,823,862	0.302%
IBERIABANK	6,655	541,384	0.058%
Ichor Holdings	10,500	214,410	0.023%
Iconix Brand Group	137,200	42,559	0.005%
ICU Medical	1,600	452,400	0.048%
IdaCorp	12,810	1,271,136	0.136%
Idera Pharmaceuticals	4,800	42,768	0.005%
IDEX	11,355	1,710,744	0.183%
I.D. Systems	10,800	75,060	0.008%
IDT	10,442	55,760	0.006%
II-VI	11,800	558,140	0.060%
Immersion	11,700	123,669	0.013%
Immune Design	34,900	120,405	0.013%
ImmunoGen	36,600	346,602	0.037%
Immunomedics	28,300	589,489	0.063%
Imperva	5,500	255,475	0.027%
Impinj	17,900	444,278	0.047%
Independence Realty Trust, REIT	10,300	108,459	0.012%
Independent Bank Group	1,200	79,560	0.008%
Independent Bank (MA)	5,350	441,910	0.047%
Infinera	12,100	88,330	0.009%
Ingevity	7,100	723,348	0.077%
Ingredion	10,700	1,123,072	0.120%
InnerWorkings	21,300	168,696	0.018%
Innoviva	14,500	220,980	0.024%
Inogen	1,500	366,180	0.039%
Inovalon Holdings	11,300	113,565	0.012%
Inphi	6,300	239,274	0.026%
Insight Enterprises	8,950	484,106	0.052%
Insmed	30,500	616,710	0.066%
Insperty	10,500	1,238,475	0.132%
Instructure	11,100	392,940	0.042%
Insulet	11,400	1,207,830	0.129%
Integer Holdings	5,050	418,898	0.045%
Integra LifeSciences Holdings	10,100	665,287	0.071%
Integrated Device Technology	31,900	1,499,619	0.160%
Interactive Brokers	18,800	1,039,828	0.111%
Intercept Pharmaceuticals	1,600	202,176	0.022%
InterDigital	8,060	644,800	0.069%

Interface	11,500	268,525	0.029%
Internap	38,300	483,729	0.052%
International Bancshares	10,302	463,590	0.050%
Inter Parfums	3,900	251,355	0.027%
Intevac	15,600	81,120	0.009%
INTL FCStone	3,881	187,530	0.020%
Intra-Cellular Therapies	18,200	394,940	0.042%
Invacare	6,700	97,485	0.010%
Investment Technology Group	14,100	305,406	0.033%
Investors Bancorp	50,135	615,156	0.066%
Invitation Homes, REIT	39,368	901,921	0.096%
Ionis Pharmaceuticals	20,980	1,082,148	0.116%
iRobot	8,500	934,320	0.100%
Ironwood Pharmaceuticals	26,800	494,728	0.053%
Itron	4,500	288,900	0.031%
ITT	14,100	863,766	0.092%
j2 Global	10,100	836,785	0.089%
Jabil	29,600	801,568	0.086%
Jack Henry & Associates	11,850	1,896,948	0.203%
Jack in the Box	8,900	746,087	0.080%
James River Group Holdings	6,300	268,506	0.029%
Janus Henderson	26,765	721,584	0.077%
Jazz Pharmaceuticals	11,200	1,883,056	0.201%
JBG SMITH Properties, REIT	20,600	758,698	0.081%
JC Penney	136,200	226,092	0.024%
JELD-WEN Holding	6,800	167,688	0.018%
JetBlue Airways	65,200	1,262,272	0.135%
J & J Snack Foods	2,240	337,994	0.036%
John Bean Technologies	5,872	700,530	0.075%
John B Sanfilippo & Son	3,300	235,554	0.025%
John Marshall Bancorp	2,550	47,048	0.005%
John Wiley & Sons	6,870	416,322	0.044%
Jones Lang LaSalle	9,310	1,343,619	0.144%
Kaiser Aluminum	2,836	309,294	0.033%
Kaman	5,361	358,008	0.038%
Kapstone Paper & Packaging	19,100	647,681	0.069%
KAR Auction Services	20,700	1,235,583	0.132%
KB Home	12,300	294,093	0.031%
KBR	17,500	369,775	0.039%
Kearny Financial Corp.	31,484	436,053	0.047%
KEMET	14,200	263,410	0.028%
Kemper	7,650	615,443	0.066%
Kennametal	11,100	483,516	0.052%
Kennedy-Wilson Holdings	16,700	359,050	0.038%
Keryx Biopharmaceuticals	80,700	274,380	0.029%
Keurig Dr Pepper	27,400	634,858	0.068%
Keysight Technologies	38,000	2,518,640	0.269%
Kforce	12,156	457,066	0.049%
Kiroy Realty, REIT	15,620	1,119,798	0.120%
Kimball Electronics	6,517	128,059	0.014%
Kimball International	8,690	145,558	0.016%
Kirby	9,700	797,825	0.085%
Kirkland's	13,000	131,170	0.014%
Kite Realty Group Trust, REIT	1,800	29,970	0.003%
KKR	89,500	2,440,665	0.261%
KLX Energy Services Holdings	3,680	117,797	0.013%
KMG Chemicals	6,300	476,028	0.051%
Knight-Swift Transportation Holdings	24,992	861,724	0.092%
Knoll	9,700	227,465	0.024%
Knowles	9,300	154,566	0.017%
Koppers	7,200	224,280	0.024%
Korn/Ferry	7,400	364,376	0.039%
Kosmos Energy	59,804	559,167	0.060%
Kraton	7,800	367,770	0.039%
Kratos Defense & Security Solutions	24,600	363,588	0.039%
Kulicke & Soffa	9,800	233,632	0.025%
KVH Industries	7,400	96,940	0.010%
Lamar Advertising, REIT	15,092	1,174,158	0.125%
Lamb Weston Holdings	19,900	1,325,340	0.142%
Lancaster Colony	3,600	537,156	0.057%
Landstar System	7,400	902,800	0.096%
LaSalle Hotel Properties, REIT	22,900	792,111	0.085%

Las Vegas Sands	70,100	4,159,033	0.444%
Lattice Semiconductor	27,700	221,600	0.024%
Lawson Products	5,000	169,500	0.018%
Lazard	24,300	1,169,559	0.125%
La-Z-Boy	11,350	358,660	0.038%
LCI Industries	5,000	414,000	0.044%
Lear	10,200	1,479,000	0.158%
Legg Mason	15,300	477,819	0.051%
Leidos Holdings	25,800	1,784,328	0.191%
LeMaitre Vascular	15,500	600,470	0.064%
LendingClub	32,600	126,488	0.014%
LendingTree	2,700	621,270	0.066%
Lennar	8,869	414,094	0.044%
Lennar	177	6,815	0.001%
Lennox International	6,290	1,373,736	0.147%
Lexicon Pharmaceuticals	11,342	121,019	0.013%
Lexington Realty Trust, REIT	62,129	515,671	0.055%
LHC Group	4,800	494,352	0.053%
Liberty Broadband	6,675	562,903	0.060%
Liberty Broadband	28,750	2,423,625	0.259%
Liberty Expedia Holdings	10,960	515,558	0.055%
Liberty Global	46,634	1,349,122	0.144%
Liberty Global	103,634	2,918,333	0.312%
Liberty Latin America	18,329	381,976	0.041%
Liberty Latin America	31,015	639,839	0.068%
Liberty Media Corp-Liberty Formula One	36,600	1,361,154	0.145%
Liberty Media Corp-Liberty Formula One	4,800	170,784	0.018%
Liberty Property Trust, REIT	21,633	913,994	0.098%
Liberty SiriusXM	13,100	569,064	0.061%
Liberty SiriusXM	31,700	1,377,365	0.147%
LifePoint Health	6,930	446,292	0.048%
Life Storage, REIT	5,300	504,348	0.054%
Lifevantage	4,500	49,455	0.005%
Ligand Pharmaceuticals	3,586	984,321	0.105%
Lincoln Electric Holdings	11,480	1,072,691	0.115%
Lions Gate Entertainment	9,249	225,583	0.024%
Lions Gate Entertainment	14,834	345,632	0.037%
Lithia Motors	3,500	285,810	0.031%
Littelfuse	3,539	700,333	0.075%
LivaNova	8,000	991,760	0.106%
Live Nation Entertainment	23,800	1,296,386	0.138%
LivePerson	7,300	189,435	0.020%
LiveRamp Holdings	18,500	914,085	0.098%
LogMeIn	12,800	1,140,480	0.122%
Louisiana Pacific	24,500	649,005	0.069%
Loxo Oncology	6,300	1,076,229	0.115%
LPL Financial Holdings	12,200	787,022	0.084%
LSC Communications	25,775	285,072	0.030%
LSI Industries	10,325	47,495	0.005%
LTC Properties, REIT	11,350	500,649	0.053%
lululemon athletica	16,300	2,648,587	0.283%
Lumber Liquidators	6,300	97,587	0.010%
Lumentum Holdings	13,060	782,947	0.084%
Luminex	22,500	681,975	0.073%
Lydall	3,600	155,160	0.017%
Macatawa Bank	22,400	262,304	0.028%
Mack-Cali Realty, REIT	5,034	107,023	0.011%
MACOM Technology Solutions Holdings	7,100	146,260	0.016%
Macquarie Infrastructure	13,000	599,690	0.064%
Madison Square Garden	2,921	921,050	0.098%
Madrigal Pharmaceuticals	600	128,478	0.014%
Magellan Health	5,900	425,095	0.045%
Malibu Boats	5,000	273,600	0.029%
Mallinckrodt	14,600	427,926	0.046%
Mammoth Energy Services	14,800	430,680	0.046%
Manhattan Associates	12,340	673,764	0.072%
ManpowerGroup	11,742	1,009,342	0.108%
Marine Products	8,600	196,854	0.021%
Markel	2,074	2,464,928	0.263%
MarketAxess Holdings	6,800	1,213,732	0.130%
Marriott Vacations Worldwide	8,751	977,924	0.104%
Marvell Technology Group	108,503	2,094,108	0.224%

Masimo	7,700	958,958	0.102%
Masonite International	5,300	339,730	0.036%
Mastec	11,850	529,103	0.057%
Mastech Digital	22,382	214,196	0.023%
Matador Resources	24,200	799,810	0.085%
Match	12,000	694,920	0.074%
Materion	6,500	393,250	0.042%
Matrix Service	10,500	258,825	0.028%
Matson	20,450	810,638	0.087%
Mathews International	9,000	451,350	0.048%
Maxim Integrated Products	55,200	3,112,728	0.332%
Maximus	12,400	806,744	0.086%
MaxLinear	17,170	341,340	0.036%
Maxwell Technologies	19,200	67,008	0.007%
MB Financial	14,767	680,906	0.073%
MBIA	26,100	279,009	0.030%
McDermott International	36,822	678,629	0.072%
MDC Holdings	4,856	143,640	0.015%
MDU Resources	33,991	873,229	0.093%
MedEquities Realty Trust, REIT	13,600	132,192	0.014%
Media General	21,600	2,283	0.000%
Medical Properties Trust, REIT	50,100	746,991	0.080%
Medical Transcription Billing	30,900	160,680	0.017%
Medicines Company	13,190	394,513	0.042%
Medidata Solutions	11,400	835,734	0.089%
Medifast	1,100	243,705	0.026%
MEDNAX	17,900	835,214	0.089%
Meet	8,600	42,570	0.005%
Melinta therapeutics	6,700	26,465	0.003%
Mercury General	7,893	395,913	0.042%
Mercury Systems	8,000	442,560	0.047%
Meredith	4,600	234,830	0.025%
Meridian Bancorp	30,065	511,105	0.055%
Meridian Bioscience	5,775	86,048	0.009%
Meritage	7,300	291,270	0.031%
Merit Medical Systems	10,306	633,304	0.068%
Meritor	16,900	327,184	0.035%
Mesa Laboratories	2,100	389,802	0.042%
Methode Electronics	9,850	356,570	0.038%
MFA Financial, REIT	70,000	514,500	0.055%
MGE Energy	7,550	482,068	0.051%
MGIC Investment	52,100	693,451	0.074%
Michaels	36,900	598,887	0.064%
MicroStrategy	3,606	507,076	0.054%
Middleby	10,593	1,370,205	0.146%
Middlesex Water	8,800	426,096	0.046%
M/I Homes	5,670	135,683	0.014%
Milacron Holdings	12,100	245,025	0.026%
Mimedx	20,900	129,162	0.014%
Minerals Technologies	7,110	480,636	0.051%
Mitek Systems	26,100	184,005	0.020%
MKS Instruments	13,000	1,041,950	0.111%
Mobile Iron	60,600	321,180	0.034%
Mobile Mini	15,400	675,290	0.072%
Moelis	1,400	76,720	0.008%
Molina Healthcare	7,250	1,078,075	0.115%
Momenta Pharmaceuticals	21,200	557,560	0.060%
Monmouth Real Estate Investment Trust, REIT	39,700	663,784	0.071%
Monolithic Power Systems	5,264	660,790	0.071%
Monotype Imaging Holdings	13,500	272,700	0.029%
Monro	6,500	452,400	0.048%
Moog	5,630	484,011	0.052%
Morningstar	6,500	818,350	0.087%
Motorcar Parts of America	11,100	260,295	0.028%
Movado Group	4,700	196,930	0.021%
MRC Global	25,200	473,004	0.051%
MSA Safety	6,200	659,928	0.070%
MSC Industrial Direct	7,700	678,447	0.072%
MSG Networks	15,664	404,131	0.043%
Mueller Industries	12,500	362,250	0.039%
Mueller Water Products	51,643	594,411	0.063%
Multi-Color	4,012	249,747	0.027%

Murphy Oil	36,300	1,210,242	0.129%
Murphy USA	5,200	444,392	0.047%
Myers Industries	5,315	123,574	0.013%
MyoKardia	7,600	495,520	0.053%
MYR Group	9,300	303,552	0.032%
Myriad Genetics	9,680	445,280	0.048%
Nabors Industries	94,500	582,120	0.062%
Nanometrics	6,500	243,880	0.026%
Natera	4,100	98,154	0.010%
National Bank Holdings	16,500	621,225	0.066%
National Beverage	2,448	285,486	0.030%
National Commerce	6,400	264,320	0.028%
National Fuel Gas Company	17,530	982,732	0.105%
National General Holdings	4,600	123,464	0.013%
National Health Investors, REIT	4,020	303,872	0.032%
National Instruments	24,325	1,175,627	0.126%
National Presto	1,700	220,405	0.024%
National Retail Properties, REIT	25,130	1,126,327	0.120%
National Western Life	1,110	354,312	0.038%
Natus Medical	12,100	431,365	0.046%
Navient	30,700	413,836	0.044%
Navigant Consulting	8,500	196,010	0.021%
Navigators Group	6,700	462,970	0.049%
Navistar	15,700	604,450	0.065%
NBT Bancorp	11,780	452,116	0.048%
NCI Building Systems	11,700	177,255	0.019%
NCR	21,100	599,451	0.064%
Nelnet	3,922	224,221	0.024%
Neogen	9,666	691,409	0.074%
NeoGenomics	10,000	153,500	0.016%
Netgear	7,500	471,375	0.050%
NetScout Systems	7,700	194,425	0.021%
NetSol Technologies	6,000	39,600	0.004%
Neurocrine Biosciences	15,400	1,893,430	0.202%
Nevro	11,300	644,100	0.069%
New Jersey Resources	16,450	758,345	0.081%
NewMarket	1,500	608,265	0.065%
New Media Investment	19,700	309,093	0.033%
New Relic	5,800	546,534	0.058%
New Residential Investment, REIT	57,450	1,023,759	0.109%
New Senior Investment, REIT	54,800	323,320	0.035%
Newstar Financial	6,000	3,258	0.000%
New York Community Bancorp	67,337	698,285	0.075%
New York Times	17,200	398,180	0.043%
Nexstar Media	8,497	691,656	0.074%
NextGen Healthcare	13,500	271,080	0.029%
NN	11,900	185,640	0.020%
Nordson	9,320	1,294,548	0.138%
Northern Oil & Gas	52,000	208,000	0.022%
Northrim Bank	7,125	296,044	0.032%
NorthStar Realty Europe, REIT	25,433	360,131	0.038%
Northwest Bancshares	20,579	356,428	0.038%
NorthWestern	8,400	492,744	0.053%
Northwest Natural Gas	6,090	407,421	0.044%
Novanta	5,620	384,408	0.041%
NOW	9,600	158,880	0.017%
Nuance Communications	41,911	725,899	0.078%
NUPATHE CVR RTS 1/24	81,200	0	0.000%
Nu Skin Enterprises	7,800	642,876	0.069%
Nutanix	18,800	803,136	0.086%
Nutri/System	9,700	359,385	0.038%
NuVasive	11,300	802,074	0.086%
Nuvectra	11,383	250,198	0.027%
NVE	1,000	105,880	0.011%
nVent Electric	26,300	714,308	0.076%
NVR	723	1,786,388	0.191%
NxStage Medical	5,800	161,762	0.017%
Oasis Petroleum	13,100	185,758	0.020%
Oceaneering International	30,700	847,320	0.091%
OceanFirst Financial	18,114	493,063	0.053%
Ocwen Financial	16,230	63,946	0.007%
Office Depot	12,375	39,724	0.004%

OFG Bancorp	4,200	67,830	0.007%
OGE Energy	30,400	1,104,128	0.118%
Oil States International	8,330	276,556	0.030%
Okta	8,563	602,493	0.064%
Old Dominion Freight Line	9,627	1,552,450	0.166%
Old Line Bancshares	6,900	218,316	0.023%
Old National Bancorp	10,830	209,019	0.022%
Old Republic International	46,593	1,042,751	0.111%
Olin	29,790	765,007	0.082%
Ollies Bargain Outlet Holdings	5,000	480,500	0.051%
Olympic Steel	9,400	196,178	0.021%
Omega Healthcare Investors, REIT	34,750	1,138,758	0.122%
Omeros	2,000	48,820	0.005%
Omnicell	7,820	562,258	0.060%
OMNOVA Solutions	14,900	146,765	0.016%
OncoSec Medical	153,600	215,040	0.023%
OnDeck Capital	1,900	14,383	0.002%
ONE Gas	15,500	1,275,340	0.136%
OneMain Holdings	11,300	379,793	0.041%
OneSpan	14,900	283,845	0.030%
ON Semiconductor	66,160	1,219,329	0.130%
OPKO Health	77,900	269,534	0.029%
OraSure Technologies	19,775	305,524	0.033%
ORBCOMM	8,100	87,966	0.009%
Ormat Technologies	6,800	367,948	0.039%
Oshkosh	11,400	812,136	0.087%
OSI Systems	2,538	193,675	0.021%
Otonomy	18,700	51,425	0.005%
Otter Tail	7,250	347,275	0.037%
Outfront Media, REIT	15,494	309,105	0.033%
Overstock.com	15,900	440,430	0.047%
Owens Corning	19,900	1,079,973	0.115%
Owens-Illinois	24,000	450,960	0.048%
Owens & Minor	2,200	36,344	0.004%
Oxford Industries	3,800	342,760	0.037%
Pacific Ethanol	19,700	37,430	0.004%
Pacific Premier Bancorp	15,500	576,600	0.062%
Pacira Pharmaceuticals	7,300	358,795	0.038%
PacWest Bancorp	17,955	855,556	0.091%
Palo Alto Networks	14,700	3,311,322	0.354%
Pandora Media	42,700	406,077	0.043%
Papa John's International	4,940	253,323	0.027%
Paramount, REIT	56,858	857,987	0.092%
Paratek Pharmaceuticals	10,100	97,970	0.010%
Park Electrochemical	8,300	161,767	0.017%
Park Hotels & Resorts, REIT	20,600	676,092	0.072%
Park National	3,440	363,126	0.039%
Park Ohio Holdings	3,000	115,050	0.012%
Parsley Energy	48,800	1,427,400	0.152%
Patriot Transportation Holding	1,850	35,354	0.004%
Pattern Energy	21,600	429,192	0.046%
Patterson Companies	13,919	340,320	0.036%
Patterson-UTI Energy	41,237	705,565	0.075%
Paycom Software	8,800	1,367,608	0.146%
Paylocity Holding	6,800	546,176	0.058%
PBF Energy	10,600	529,046	0.057%
PC Connection	5,200	202,228	0.022%
PC-Tel	1,300	6,045	0.001%
PDC Energy	12,100	592,416	0.063%
PDF Solutions	15,701	141,780	0.015%
Peabody Energy	13,600	484,704	0.052%
Peapack-Gladstone Financial	7,057	217,991	0.023%
Pebblebrook Hotel Trust, REIT	13,700	498,269	0.053%
Pegasystems	14,300	895,180	0.096%
Penn National Gaming	16,200	533,304	0.057%
Pennsylvania REIT, REIT	40,131	379,639	0.041%
PennyMac Financial Services	4,665	97,499	0.010%
Penske Auto	4,016	190,318	0.020%
Penumbra	8,800	1,317,360	0.141%
Peoples Bancorp	3,550	124,357	0.013%
Performance Food	15,020	500,166	0.053%
Perspecta	43,900	1,129,108	0.121%

PGT Innovations	22,700	490,320	0.052%
Photronics	46,460	457,631	0.049%
Physicians Realty Trust, REIT	41,400	698,004	0.075%
Piedmont Office Realty Trust, REIT	29,400	556,542	0.059%
Pier 1 Imports	175,810	263,715	0.028%
Pilgrim's Pride	10,300	186,327	0.020%
Pinnacle Entertainment	16,200	545,778	0.058%
Pinnacle Financial Partners	12,649	760,837	0.081%
Pinnacle Foods	21,300	1,380,453	0.147%
Piper Jaffray	5,950	454,283	0.049%
Pitney Bowes	48,100	340,548	0.036%
Pixelworks	15,200	68,552	0.007%
Planet Fitness	5,300	286,359	0.031%
Plantronics	8,250	497,475	0.053%
Platform Specialty Products	24,800	309,256	0.033%
Plexus	5,560	325,316	0.035%
Plug Power	253,900	487,488	0.052%
PNM Resources	18,219	718,740	0.077%
Polaris Industries	10,440	1,053,918	0.113%
PolyOne	16,130	705,204	0.075%
Pool	5,677	947,378	0.101%
Popular	27,430	1,405,788	0.150%
Portland General Electric	8,400	383,124	0.041%
Portola Pharmaceuticals	15,200	404,776	0.043%
Post Holdings	11,585	1,135,793	0.121%
PottatchDeltic, REIT	6,800	278,460	0.030%
Power Integrations	2,400	151,680	0.016%
Power REIT, REIT	7,138	43,042	0.005%
PRA Group	19,550	703,800	0.075%
PRA Health Sciences	13,600	1,498,584	0.160%
Preferred Bank	8,695	508,658	0.054%
Premier	10,100	462,378	0.049%
Premier Financial Bancorp	10,262	189,744	0.020%
Prestige Consumer Healthcare	8,600	325,854	0.035%
PRGX Global	27,100	235,770	0.025%
PriceSmart	3,350	271,183	0.029%
Primerica	6,700	807,685	0.086%
Primoris Services	5,900	146,438	0.016%
Primo Water	13,400	241,870	0.026%
ProAssurance	8,340	391,563	0.042%
Progenics Pharmaceuticals	15,900	99,693	0.011%
Proofpoint	6,700	712,411	0.076%
Pros Holdings	10,100	353,702	0.038%
Prosperity Bancshares	7,660	531,221	0.057%
Protagonist Therapeutics	4,700	48,363	0.005%
Proto Labs	4,900	792,575	0.085%
Providence Service	6,000	403,680	0.043%
Provident Financial Services	10,118	248,397	0.027%
PS Business Parks, REIT	5,200	660,868	0.071%
PTC	18,200	1,932,658	0.206%
PTC Therapeutics	11,600	545,200	0.058%
Pulse Biosciences	13,000	184,470	0.020%
Puma Biotechnology	1,300	59,605	0.006%
Pure Storage	15,300	397,035	0.042%
Q2 Holdings	4,400	266,420	0.028%
QEP Resources	38,000	430,160	0.046%
QTS Realty Trust, REIT	13,000	554,710	0.059%
Quad/Graphics	7,500	156,300	0.017%
Quaker Chemical	500	101,105	0.011%
Qualys	2,600	231,660	0.025%
Quanex Building Products	16,840	306,488	0.033%
Quantum	34,700	83,280	0.009%
Quidel	6,400	417,088	0.045%
Qumu	15,350	41,445	0.004%
Quorum Health	22,800	133,608	0.014%
Quotient Technology	12,590	195,145	0.021%
Qurate Retail	79,450	1,764,585	0.188%
Radian	37,758	780,458	0.083%
Radius Health	10,400	185,120	0.020%
RadNet	7,600	114,380	0.012%
Rafael Holdings	5,221	43,856	0.005%
Ramco-Gershenson Properties, REIT	36,700	499,120	0.053%

Range Resources	35,500	603,145	0.064%
Rapid7	2,100	77,532	0.008%
Rayonier Advanced Materials	14,156	260,895	0.028%
Rayonier, REIT	32,351	1,093,787	0.117%
RBC Bearings	5,500	826,980	0.088%
Ready Capital, REIT	15,000	249,750	0.027%
Realogy Holdings	16,700	344,688	0.037%
RealPage	9,400	619,460	0.066%
Red Robin Gourmet Burgers	4,850	194,728	0.021%
Red Rock Resorts	24,900	663,585	0.071%
Redwood Trust, REIT	6,400	103,936	0.011%
Regal Beloit	7,400	610,130	0.065%
REGENXBIO	10,200	770,100	0.082%
Regis	7,000	143,010	0.015%
Reinsurance Group of America	10,020	1,448,491	0.155%
Reis	8,100	186,300	0.020%
REI - SECURITY LENDING COLLATERAL	13,021,102	130,211,019	13.908%
Reliance Steel & Aluminum	10,000	852,900	0.091%
RE/MAX Holdings	3,900	172,965	0.018%
RenaissanceRe Holdings	8,595	1,148,120	0.123%
Renasant	8,352	344,186	0.037%
Renewable Energy	7,400	213,120	0.023%
Rent-A-Center	10,750	154,585	0.017%
Repligen	2,400	133,104	0.014%
Resolute Energy	5,900	223,079	0.024%
Retail Opportunity Investments, REIT	27,900	520,893	0.056%
Retail Properties of America, REIT	27,400	334,006	0.036%
Retail Value, REIT	1,665	54,429	0.006%
Rev	4,700	73,790	0.008%
Revanche Therapeutics	4,400	109,340	0.012%
Rexford Industrial Realty, REIT	13,000	415,480	0.044%
Rexnord	18,200	560,560	0.060%
Rex Stores Resources	2,050	154,878	0.017%
RGC Resources	12,879	343,998	0.037%
RH	6,300	825,363	0.088%
Ribbon Communications	15,700	107,231	0.011%
RingCentral	7,900	735,095	0.079%
Rite Aid	128,700	164,736	0.018%
RLI	1,000	78,580	0.008%
RLJ Lodging Trust, REIT	42,696	940,593	0.100%
Rocket Pharmaceuticals	9,399	231,403	0.025%
Rockwell Medical	4,000	16,880	0.002%
Rogers	4,550	670,306	0.072%
Roku	3,200	233,696	0.025%
Rowan	20,200	380,366	0.041%
Royal Gold	8,050	620,333	0.066%
RPM	29,000	1,883,260	0.201%
RTI Surgical	33,300	149,850	0.016%
Rudolph Technologies	7,500	183,375	0.020%
Ryder System	8,575	626,575	0.067%
Ryman Hospitality Properties, REIT	9,726	838,089	0.090%
Sabra Health Care REIT, REIT	19,146	442,656	0.047%
Sabre	27,300	711,984	0.076%
Safety Insurance Group	7,615	682,304	0.073%
SAGE Therapeutics	7,700	1,087,625	0.116%
Saia	6,100	466,345	0.050%
SAIC	6,671	537,683	0.057%
Salem Media	20,450	69,530	0.007%
Sally Beauty Supply	11,500	211,485	0.023%
Sanderson Farms	4,040	417,615	0.045%
Sandy Spring Bancorp	12,930	508,278	0.054%
Sangamo Therapeutics	21,400	362,730	0.039%
Sanmina	15,800	436,080	0.047%
Santander Consumer USA Holdings	41,800	837,672	0.089%
Sarepta Therapeutics	10,916	1,763,043	0.188%
Saul Centers, REIT	8,900	498,400	0.053%
ScanSource	7,000	279,300	0.030%
Scholastic	11,420	533,200	0.057%
Scientific Games	18,530	470,662	0.050%
Scotts Miracle Gro	7,100	558,983	0.060%
Seacoast Banking	10,039	293,139	0.031%
SEACOR Holdings	6,950	343,400	0.037%

SEACOR Marine Holdings	5,487	124,171	0.013%
SeaSpine Holdings	397	6,177	0.001%
Seattle Genetics	25,320	1,952,678	0.209%
SEI Investments	23,756	1,451,492	0.155%
Selective Insurance	10,200	647,700	0.069%
Select Medical Holdings	18,500	340,400	0.036%
SemGroup	19,000	418,950	0.045%
Semtech	9,500	528,200	0.056%
Senior Housing Properties, REIT	51,014	895,806	0.096%
Sensata Technologies Holding	33,800	1,674,790	0.179%
Sensient Technologies	7,380	564,644	0.060%
Seritage Growth Properties, REIT	12,100	574,629	0.061%
Service Corporation International	36,231	1,601,410	0.171%
ServiceMaster Global Holdings	24,100	1,494,923	0.160%
ServiceNow	30,800	6,025,404	0.644%
Shenandoah Telecommunications	17,400	674,250	0.072%
Shutterfly	8,500	560,065	0.060%
SigmaTron International	1,000	5,750	0.001%
Signature Bank	11,600	1,332,144	0.142%
Signet Jewelers	10,320	680,398	0.073%
Silgan Holdings	9,940	276,332	0.030%
Silicon Laboratories	5,000	459,000	0.049%
Simmons First National	9,210	271,235	0.029%
Simpson Manufacturing	6,200	449,252	0.048%
Sinclair Broadcasting	24,010	680,684	0.073%
Sirius XM Holdings	186,600	1,179,312	0.126%
SiteOne Landscape Supply	5,300	399,302	0.043%
Six Flags Entertainment	14,600	1,019,372	0.109%
Skechers U.S.A.	28,600	798,798	0.085%
SkyWest	2,530	149,017	0.016%
Sleep Number	10,600	389,868	0.042%
SLM Corporation	98,300	1,096,045	0.117%
SM Energy	16,000	504,480	0.054%
Snap Inc.	79,100	670,768	0.072%
SolarEdge Technologies	15,900	598,635	0.064%
Solaris Oilfield Infrastructure	33,300	629,037	0.067%
Sonic	13,950	604,593	0.065%
Sonic Automotive	6,820	131,967	0.014%
Sonoco Products	15,187	842,879	0.090%
Sorrento Therapeutics	71,996	316,782	0.034%
Sotheby's	7,813	384,321	0.041%
South Jersey Industries	14,140	498,718	0.053%
Southside Bancshares	15,890	552,972	0.059%
South State	8,204	672,728	0.072%
Southwestern Energy	39,600	202,356	0.022%
Southwest Gas Holdings	8,500	671,755	0.072%
Spark Energy	30,000	247,500	0.026%
Spark Therapeutics	6,100	332,755	0.036%
Spartan Motors	16,800	247,800	0.026%
Spartannash	11,400	228,684	0.024%
Spectrum Brands Holdings	6,551	489,491	0.052%
Spectrum Pharmaceuticals	20,300	341,040	0.036%
Speedway Motorsports	3,820	68,187	0.007%
Spire	5,010	368,486	0.039%
Spirit AeroSystems Holdings	17,400	1,595,058	0.170%
Spirit Airlines	10,100	474,397	0.051%
Spirit MTA REIT, REIT	5,080	58,522	0.006%
Spirit Realty Capital, REIT	50,800	409,448	0.044%
Splunk	24,100	2,913,931	0.311%
Spok Holdings	14,200	218,680	0.023%
Sportsman's Warehouse Holdings	45,900	268,515	0.029%
Sprint	174,700	1,142,538	0.122%
Sprouts Farmers Market	19,900	545,459	0.058%
SPS Commerce	4,100	406,884	0.043%
SPX	12,705	423,204	0.045%
SPX FLOW	3,405	177,060	0.019%
Square	45,800	4,534,658	0.484%
SRC Energy	37,900	336,931	0.036%
SS&C Technologies Holdings	27,100	1,540,093	0.165%
STAG Industrial, REIT	15,700	431,750	0.046%
Stamps.com	4,800	1,085,760	0.116%
Standard Motor Products	7,250	356,845	0.038%

Starwood Property Trust, REIT	53,000	1,140,560	0.122%
State Auto Financial	10,770	328,916	0.035%
State Bank Financial	10,600	319,908	0.034%
S&T Bancorp	6,500	281,840	0.030%
Steelcase	12,059	223,092	0.024%
Steel Dynamics	43,028	1,944,435	0.208%
Stepan	5,000	435,050	0.046%
STERIS	13,891	1,589,130	0.170%
Sterling Bancorp	49,195	1,082,290	0.116%
Sterling Construction	8,400	120,288	0.013%
Steven Madden	8,700	460,230	0.049%
Stewart Information Services	6,280	282,663	0.030%
Stifel Financial	13,086	670,788	0.072%
St. Joe	21,570	362,376	0.039%
Stock Yards Bancorp	10,281	373,200	0.040%
Stoneridge	10,000	297,200	0.032%
STORE Capital, REIT	19,300	536,347	0.057%
Strategic Education	5,425	743,388	0.079%
Sturm Ruger & Company	5,400	372,870	0.040%
Summit Hotel Properties, REIT	10,700	144,771	0.015%
Summit Materials	17,892	325,277	0.035%
SunCoke Energy	16,000	185,920	0.020%
Sun Communities, REIT	14,250	1,446,945	0.155%
Sun Hydraulics	7,900	432,762	0.046%
Sunstone Hotel Investors, REIT	36,974	604,895	0.065%
Superior Energy	46,900	456,806	0.049%
Supernus Pharmaceuticals	19,200	966,720	0.103%
Surmodics	3,750	279,938	0.030%
Sykes Enterprises	10,740	327,463	0.035%
Synaptics	6,275	286,266	0.031%
Syneos Health	11,400	587,670	0.063%
Synnex	4,800	406,560	0.043%
Synovus Financial	19,657	900,094	0.096%
Syntel	4,020	164,740	0.018%
Syros Pharmaceuticals	18,100	215,571	0.023%
Tableau Software	16,200	1,810,188	0.193%
Tactile Systems Technology	6,200	440,510	0.047%
Tailored Brands	13,350	336,287	0.036%
Tandem Diabetes Care	6,000	257,040	0.027%
Tanger Factory Outlet Centers, REIT	12,680	290,118	0.031%
Targa Resources	34,400	1,937,064	0.207%
Taubman Centers, REIT	7,500	448,725	0.048%
Taylor Morrison Home	8,800	158,752	0.017%
TCF Financial	28,300	673,823	0.072%
TD Ameritrade Holding	54,268	2,866,978	0.306%
Team	25,847	581,558	0.062%
Tech Data	6,580	470,931	0.050%
TEGNA	25,010	299,120	0.032%
Teladoc Health	4,000	345,400	0.037%
Teledyne Technologies	8,700	2,146,116	0.229%
Teleflex	8,830	2,349,575	0.251%
Telephone & Data Systems	22,685	690,305	0.074%
Teligent	35,300	139,435	0.015%
Tellurian	37,300	334,581	0.036%
Tempur Sealy International	8,650	457,585	0.049%
Tenet Healthcare	12,100	344,366	0.037%
Tennant	1,100	83,545	0.009%
Tenneco	9,250	389,795	0.042%
Teradata	18,651	703,329	0.075%
Teradyne	27,300	1,009,554	0.108%
Terex	16,000	638,560	0.068%
Terreno Realty, REIT	16,200	610,740	0.065%
TESARO	10,800	421,308	0.045%
Tesla	24,108	6,383,075	0.682%
Tetraphase Pharmaceuticals	128,400	354,384	0.038%
Tetra Tech	9,850	672,755	0.072%
TETRA Technologies	35,000	157,850	0.017%
Texas Capital Bancshares	9,000	743,850	0.079%
Texas Roadhouse	7,100	491,959	0.053%
TFS Financial	25,700	385,757	0.041%
TG Therapeutics	38,600	216,160	0.023%
The Cheesecake Factory	7,540	403,692	0.043%

The GEO Group, REIT		37,716	948,935	0.101%
The Hackett Group		8,100	163,215	0.017%
Therapeutics MD		47,400	310,944	0.033%
Theravance Biopharma		14,200	463,914	0.050%
Thermon Group Holdings		19,300	497,554	0.053%
The Trade Desk		5,200	784,732	0.084%
Third Point Reinsurance		16,550	215,150	0.023%
Thor Industries		8,100	677,970	0.072%
Timken		11,200	558,320	0.060%
TimkenSteel		14,500	215,615	0.023%
Titan International		14,250	105,735	0.011%
Titan Machinery		5,900	91,362	0.010%
Tivity Health		12,100	389,015	0.042%
TiVo		13,800	171,810	0.018%
T-Mobile US		58,700	4,119,566	0.440%
Toll Brothers		17,120	565,474	0.060%
Tompkins Financial		5,417	439,806	0.047%
TopBuild		12,700	721,614	0.077%
Toro		19,520	1,170,614	0.125%
Towne Bank/Portsmouth VA		15,678	483,666	0.052%
TransEnterix		106,500	617,700	0.066%
Transocean		88,000	1,227,600	0.131%
TransUnion		24,137	1,776,000	0.190%
Travelport Worldwide		5,000	84,350	0.009%
Tredegar		2,100	45,465	0.005%
TreeHouse Foods		17,143	820,293	0.088%
Trex		16,200	1,247,076	0.133%
Tribune Media		9,200	353,556	0.038%
Tribune Publishing		12,900	210,657	0.023%
TriCo Bancshares		14,100	544,542	0.058%
Trimble		38,824	1,687,291	0.180%
Trinet		3,200	180,224	0.019%
Trinity Industries		20,258	742,253	0.079%
Trinseo		7,800	610,740	0.065%
Tri Pointe		49,900	618,760	0.066%
Triumph Group		10,600	246,980	0.026%
Tronox		16,200	193,590	0.021%
TRP Government Reserve	2.09	30,869,118	30,869,118	3.297%
TrueBlue		8,700	226,635	0.024%
TrueCar		30,700	432,870	0.046%
Trustco Bank		41,850	355,725	0.038%
Trustmark		10,900	366,785	0.039%
TTEC Holdings		6,190	160,321	0.017%
TTM Technologies		21,050	334,906	0.036%
Tupperware Brands		7,720	258,234	0.028%
Tutor Perini		11,200	210,560	0.022%
Twilio		8,500	733,380	0.078%
Two Harbors Investment, REIT		56,272	840,141	0.090%
Tyler Technologies		5,700	1,396,842	0.149%
Ubiquiti Networks		5,200	514,072	0.055%
UGI		26,890	1,491,857	0.159%
Ultimate Software Group		5,312	1,711,473	0.183%
Ultra Clean		9,400	117,970	0.013%
Ultragenyx Pharmaceutical		9,800	748,132	0.080%
Ultra Petroleum		32,000	35,840	0.004%
UMB Financial		7,712	546,781	0.058%
UMH Properties, REIT		23,200	362,848	0.039%
Umpqua Bank		35,064	729,331	0.078%
UniFirst		2,200	382,030	0.041%
Union Bankshares		10,729	413,388	0.044%
Unisys		33,300	679,320	0.073%
Unit		20,500	534,230	0.057%
United Bankshares		14,000	508,900	0.054%
United Community Banks		18,596	518,642	0.055%
United Fire Group		6,900	350,313	0.037%
United Natural Foods		8,000	239,600	0.026%
United Therapeutics		9,100	1,163,708	0.124%
Unitil		4,100	208,690	0.022%
Uniti, REIT		21,600	435,240	0.046%
Univar		17,700	542,682	0.058%
Universal		4,640	301,600	0.032%
Universal Display		8,400	990,360	0.106%

Universal Electronics				4,700	184,945	0.020%
Universal Forest Products				9,870	348,707	0.037%
Universal Health Realty Income Trust, REIT				4,850	360,889	0.039%
Universal Insurance Holdings				9,300	451,515	0.048%
Univest				18,500	489,325	0.052%
Uranium Energy				65,500	112,660	0.012%
Urban Edge Properties, REIT				18,800	415,104	0.044%
Urban Outfitters				8,000	327,200	0.035%
Urstadt Biddle Properties, REIT				13,700	291,673	0.031%
USA Truck				8,300	167,909	0.018%
U.S. Cellular				6,293	281,801	0.030%
US Concrete				5,000	229,250	0.024%
US Ecology				4,700	346,625	0.037%
US Foods Holding				18,600	573,252	0.061%
USG				12,950	560,865	0.060%
US Global Investors				56,500	85,880	0.009%
US Silica Holdings				9,500	178,885	0.019%
U.S. Steel				39,200	1,194,816	0.128%
U S TREASURY BILL		2.06	12/20/18	1,440,000	1,433,168	0.153%
U S TREASURY BILL		2.21	2/28/19	20,000	19,810	0.002%
U S TREASURY BILL		2.29	3/7/19	10,000	9,900	0.001%
Vail Resorts				8,400	2,305,128	0.246%
Valley National Bancorp				26,700	300,375	0.032%
Valmont Industries				3,700	512,450	0.055%
Valvoline				34,587	743,966	0.079%
Vector Group				28,079	386,930	0.041%
Vectren				13,349	954,320	0.102%
Vectrus				4,744	147,965	0.016%
Veeco				1,444	14,801	0.002%
Veeva Systems				20,400	2,220,948	0.237%
Venator Materials				5,100	45,900	0.005%
Veoneer				14,400	793,008	0.085%
Verastem				44,400	321,900	0.034%
VEREIT, REIT				197,640	1,434,866	0.153%
Verint Systems				10,800	541,080	0.058%
Verso				1,700	57,239	0.006%
Versum Materials				9,100	327,691	0.035%
Viad				8,677	514,112	0.055%
ViaSat				7,000	447,650	0.048%
Viavi Solutions				48,500	549,990	0.059%
Virtusa				2,000	107,420	0.011%
Virtus Investment Partners				3,134	356,493	0.038%
Vishay Intertechnology				23,778	483,882	0.052%
Vishay Precision				9,383	350,924	0.037%
Vista Outdoor				18,500	330,965	0.035%
Visteon				6,200	575,980	0.062%
Vistra Energy				48,730	1,212,402	0.129%
VMware				11,500	1,794,690	0.192%
Vonage Holdings				47,700	675,432	0.072%
Voya Financial				34,100	1,693,747	0.181%
Wabash National				14,700	267,981	0.029%
WABCO Holdings				12,200	1,438,868	0.154%
Wabtec				15,660	1,642,421	0.175%
Waddell & Reed Financial				13,140	278,305	0.030%
WageWorks				7,000	299,250	0.032%
Walker & Dunlop				7,900	417,752	0.045%
Washington Federal				17,968	574,976	0.061%
Washington Prime, REIT				2,759	20,141	0.002%
Washington Real Estate Investment Trust, REIT				15,400	472,010	0.050%
Watsco				5,400	961,740	0.103%
Watts Water Technologies				3,950	327,850	0.035%
WaVe Life Sciences				14,000	700,000	0.075%
Wayfair				10,900	1,609,603	0.172%
WD-40				1,900	326,990	0.035%
Weatherford International				164,000	444,440	0.047%
Web.com Group				13,000	362,700	0.039%
Webster Financial				18,410	1,085,454	0.116%
Weight Watchers				11,400	820,686	0.088%
Weingarten Realty Investors, REIT				13,440	399,974	0.043%
Welbilt				25,600	534,528	0.057%
Wendy's				35,040	600,586	0.064%
Werner Enterprises				2,853	100,854	0.011%

WesBanco	16,405	731,335	0.078%
WESCO International	5,451	334,964	0.036%
WestAmerica Bank	4,846	291,535	0.031%
West Bancorporation	13,000	305,500	0.033%
Western Alliance Bancorp	25,800	1,467,762	0.157%
Western Asset Mortgage Capital, REIT	18,622	186,592	0.020%
Western New England Bancorp	13,100	141,480	0.015%
Westlake Chemical	6,142	510,462	0.055%
West Pharmaceutical Services	13,148	1,623,384	0.173%
WEX	6,600	1,325,016	0.142%
White Mountains Insurance Group	957	895,628	0.096%
Whiting Petroleum	9,325	494,598	0.053%
Willamette Valley Vineyards	10,850	85,824	0.009%
Williams-Sonoma	12,000	788,640	0.084%
Willis Lease Finance	6,500	224,315	0.024%
Wingstop	5,200	355,004	0.038%
Winnebago	7,020	232,713	0.025%
Wintrust Financial	7,050	598,827	0.064%
WisdomTree Investments	29,600	251,008	0.027%
WMIH	2,228	3,097	0.000%
Wolverine World Wide	9,300	363,165	0.039%
Woodward	8,700	703,482	0.075%
Workday	24,400	3,561,912	0.380%
World Fuel Services	17,400	481,632	0.051%
Worldpay	50,463	5,110,388	0.546%
World Wrestling Entertainment	10,800	1,044,684	0.112%
Worthington Industries	10,963	475,356	0.051%
WP Carey, REIT	19,600	1,260,476	0.135%
WPX Energy	62,700	1,261,524	0.135%
W. R. Berkley	11,572	924,950	0.099%
W. R. Grace	10,700	764,622	0.082%
Wright Medical	15,225	441,830	0.047%
WSFS Financial	13,050	615,308	0.066%
W&T Offshore	43,200	416,448	0.044%
Wyndham destinations	16,500	715,440	0.076%
Wyndham Hotels & Resorts	23,300	1,294,781	0.138%
Xencor	19,200	748,224	0.080%
Xenia Hotels & Resorts, REIT	11,800	279,660	0.030%
XO Group	2,300	79,304	0.008%
XOMA	21,200	372,484	0.040%
Xperi	9,060	134,541	0.014%
XPO Logistics	17,500	1,997,975	0.213%
Yelp	12,300	605,160	0.065%
YRC Worldwide	29,600	265,808	0.028%
Zayo Group Holdings	28,700	996,464	0.106%
Zebra Technologies	8,325	1,472,110	0.157%
Zedge	4,980	9,910	0.001%
Zendesk	17,700	1,256,700	0.134%
Zillow	10,741	474,752	0.051%
Zillow	24,582	1,087,754	0.116%
ZIOPHARM Oncology	58,600	187,520	0.020%
Zynerba Pharmaceuticals	43,800	357,408	0.038%
Zynga	137,537	551,523	0.059%

Total Investments in Securities		1,066,464,795
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
EMIN RUSSELL 2000 FUT 12/18	346	12/21/2018	29,423,840	(339,949)	3.143%
S&P MID 400 EMINI FUT 12/18	15	12/21/2018	3,037,800	(30,383)	0.324%

Total Futures Contracts		(370,332)
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NET ASSETS		936,224,168
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NET ASSET VALUE PER SHARE

Extended Equity Market Index Fund Shares	31.11
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(\$936,224,168 / 30,104,606 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.