

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1-800-Flowers.com			22,468	274,784	0.036%
1st Source			3,152	127,152	0.017%
22nd Century			140,400	349,596	0.046%
2U			16,300	810,436	0.107%
3D Systems			12,650	128,651	0.017%
8x8			20,300	366,212	0.048%
AAON			3,590	125,865	0.017%
Aaron's			13,935	585,967	0.077%
Abercrombie & Fitch			18,800	376,940	0.050%
ABM Industries			9,350	300,229	0.040%
Abraxas Petroleum			77,800	84,802	0.011%
Acadia Healthcare			17,400	447,354	0.059%
ACADIA Pharmaceuticals			22,000	355,740	0.047%
Acadia Realty Trust, REIT			19,550	464,508	0.061%
Acceleron Pharma			8,300	361,465	0.048%
Acco Brands			5,000	33,900	0.004%
Achaogen			21,800	26,814	0.004%
ACI Worldwide			19,500	539,565	0.071%
Aclaris Therapeutics			8,400	62,076	0.008%
Acorda Therapeutics			5,100	79,458	0.010%
Acuity Brands			5,700	655,215	0.086%
Adamas Pharmaceuticals			12,200	104,188	0.014%
Adams Resources & Energy			2,500	96,775	0.013%
Adient			36,000	542,160	0.071%
Adtalem Global Education			8,100	383,292	0.051%
ADTRAN			22,573	242,434	0.032%
Advanced Disposal Services			4,500	107,730	0.014%
Advanced Energy Industries			9,950	427,154	0.056%
AECOM			31,022	822,083	0.108%
Aegion			7,350	119,952	0.016%
Aerie Pharmaceuticals			13,500	487,350	0.064%
Aerohive Networks			17,100	55,746	0.007%
Aerojet Rocketdyne Holdings			12,510	440,727	0.058%
Aerovironment			6,300	428,085	0.056%
AGCO			12,750	709,793	0.094%
Agenus			81,300	193,494	0.026%
Agilysys			8,652	124,070	0.016%
Agios Pharmaceuticals			8,500	391,935	0.052%
AG Mortgage Investment Trust, REIT			24,500	390,285	0.051%
AGNC Investment, REIT			68,474	1,201,034	0.158%
Agree Realty, REIT			13,000	768,560	0.101%
AgroFresh Solutions			2,200	8,338	0.001%
Aimmune Therapeutics			19,800	473,616	0.062%
Aircastle			3,500	60,340	0.008%
Air Lease			13,500	407,835	0.054%
Akebia Therapeutics			18,213	100,717	0.013%
Akorn			93,800	317,982	0.042%
AK Steel			25,300	56,925	0.008%
Alarm.com Holdings			7,800	404,586	0.053%
Albany International			7,803	487,141	0.064%
Alcoa			20,900	555,522	0.073%
Alexander & Baldwin, REIT			3,350	61,573	0.008%
Alexander's, REIT			700	213,318	0.028%
Alico			1,888	55,696	0.007%
Alkermes			32,000	944,320	0.125%
Alleghany			2,618	1,631,852	0.215%
Allegheny Technologies			23,100	502,887	0.066%
Allegiant Travel			2,900	290,638	0.038%
ALLETE			8,982	684,608	0.090%
Allison Transmission Holdings			20,900	917,719	0.121%
Allscripts Healthcare Solutions			9,400	90,616	0.012%
Ally Financial			92,200	2,089,252	0.276%
Alnylam Pharmaceuticals			20,700	1,509,237	0.199%
Altice USA			25,900	427,868	0.056%
Altisource Portfolio Solutions			8,900	200,161	0.026%

AMC Networks	9,000	493,920	0.065%
Amedisys	5,700	667,527	0.088%
AMERCO	1,300	426,543	0.056%
American Assets Trust, REIT	9,000	361,530	0.048%
American Campus Communities, REIT	22,526	932,351	0.123%
American Eagle Outfitters	48,780	942,917	0.124%
American Equity Investment Life	14,600	407,924	0.054%
American Financial Group	8,210	743,251	0.098%
American Homes 4 Rent, REIT	60,400	1,198,940	0.158%
American Public Education	9,200	261,832	0.035%
American States Water Company	9,800	656,992	0.087%
American Vanguard	5,066	76,953	0.010%
Ameris Bancorp	9,100	288,197	0.038%
Amicus Therapeutics	12,400	118,792	0.016%
Amkor Technology	14,120	92,627	0.012%
Amneal Pharmaceuticals	13,100	177,243	0.023%
AMN Healthcare Services	13,005	736,863	0.097%
Andersons	9,350	279,472	0.037%
ANGI Homeservices	35,400	568,878	0.075%
Angiodynamics	20,400	410,652	0.054%
Anixter International	2,800	152,068	0.020%
Annaly Capital Management, REIT	185,220	1,818,860	0.240%
Antero Resources	16,300	153,057	0.020%
Anworth Mortgage Asset, REIT	103,400	417,736	0.055%
Apergy	11,700	316,836	0.042%
Apogee Enterprises	7,700	229,845	0.030%
Apollo Commercial Real Estate Finance, REIT	12,743	212,298	0.028%
Appian	6,900	184,299	0.024%
Apple Hospitality REIT, REIT	11,700	166,842	0.022%
Applied Industrial Technologies	2,762	148,982	0.020%
Approach Resources	28,400	24,765	0.003%
AptarGroup	10,460	983,972	0.130%
Aqua America	22,932	784,045	0.103%
AquaBounty Technologies	2,617	5,365	0.001%
Aramark	43,600	1,263,092	0.167%
ArcBest	4,200	143,892	0.019%
Arch Capital Group	56,100	1,498,992	0.198%
Arch Coal	3,900	323,661	0.043%
Archrock	10,367	77,649	0.010%
Arcosa	6,752	186,963	0.025%
Arena Pharmaceuticals	6,900	268,755	0.035%
Ares Commercial Real Estate, REIT	24,200	315,568	0.042%
Argo Group International Holdings	11,287	759,051	0.100%
ARMOUR Residential REIT, REIT	425	8,713	0.001%
Armstrong Flooring	12,849	152,132	0.020%
Armstrong Worldwide Industries	9,000	523,890	0.069%
Array BioPharma	62,700	893,475	0.118%
ARRIS International	19,653	600,792	0.079%
Arrow Electronics	12,275	846,361	0.112%
Arrow Financial	6,801	217,768	0.029%
Arrowhead Pharmaceuticals	46,500	577,530	0.076%
Asbury Automotive Group	3,340	222,644	0.029%
A. Schulman	6,713	13,426	0.002%
ASGN	8,950	487,775	0.064%
Ashford	1,249	64,823	0.009%
Ashford Hospitality Trust, REIT	23,100	92,400	0.012%
Ashland Global Holdings	8,000	567,680	0.075%
Aspen Insurance Holdings	8,500	356,915	0.047%
Aspen Technology	15,500	1,273,790	0.168%
Associated Banc-Corp	30,627	606,108	0.080%
Assured Guaranty	23,600	903,408	0.119%
Asta Funding	4,330	18,446	0.002%
Astec Industries	5,700	172,083	0.023%
Asure Software	36,400	184,912	0.024%
athenahealth	8,400	1,108,212	0.146%
Athene Holding	13,100	521,773	0.069%
Atlantic Capital Bancshares	2,500	40,925	0.005%
Atlantius Holdings	4,045	14,724	0.002%
Atlas Air Worldwide	3,600	151,884	0.020%
Atmos Energy	21,460	1,989,771	0.262%
Autoliv	14,400	1,011,312	0.133%
Autonation	7,200	257,040	0.034%

Avangrid	13,900	696,251	0.092%
Avanos Medical	10,042	449,781	0.059%
Avaya Holdings	20,500	298,480	0.039%
Avis Budget Group	12,700	285,496	0.038%
Avista	12,890	547,567	0.072%
Avnet	21,950	792,395	0.104%
AVX	4,202	64,081	0.008%
Aware Inc/MA	12,000	43,320	0.006%
AXA Equitable Holdings	16,200	269,406	0.036%
Axalta Coating Systems	37,000	866,540	0.114%
Axis Capital Holdings	18,800	970,832	0.128%
Axon Enterprise	14,760	645,750	0.085%
Axos Financial	19,400	488,492	0.064%
AZZ	8,400	339,024	0.045%
Badger Meter	2,900	142,709	0.019%
Balchem	6,500	509,275	0.067%
Banc First	5,600	279,440	0.037%
Banc of California	30,800	409,948	0.054%
Bancorp	27,800	221,288	0.029%
BancorpSouth Bank	14,575	380,991	0.050%
Bank of Hawaii	6,266	421,827	0.056%
Bank OZK	11,600	264,828	0.035%
BankUnited	25,300	757,482	0.100%
Banner	5,873	314,088	0.041%
Bar Harbor Bankshares	4,021	90,191	0.012%
Barnes Group	8,900	477,218	0.063%
Beacon Roofing Supply	2,600	82,472	0.011%
Bed Bath & Beyond	26,500	299,980	0.040%
Belden	10,663	445,394	0.059%
Belmond	18,200	455,546	0.060%
Bemis	16,500	757,350	0.100%
Benchmark Electronics	7,900	167,322	0.022%
Beneficial Bancorp	18,883	269,838	0.036%
Benefitfocus	8,100	370,332	0.049%
Berry Global	18,200	865,046	0.114%
BGC Partners	34,500	178,365	0.024%
B&G Foods	19,700	569,527	0.075%
Big Lots	7,200	208,224	0.027%
BioMarin Pharmaceutical	30,790	2,621,769	0.346%
Bio-Rad Laboratories	3,000	696,660	0.092%
Bio-Techne	4,800	694,656	0.092%
BioTelemetry	2,600	155,272	0.020%
BJ's Restaurants	3,533	178,664	0.024%
Blackbaud	9,100	572,390	0.075%
Black Hills	5,340	335,245	0.044%
Black Knight	22,052	993,663	0.131%
Blackstone Mortgage Trust, REIT	23,700	755,082	0.100%
Bloomin Brands	3,700	66,193	0.009%
Blucora	6,800	181,152	0.024%
Bluebird Bio	7,400	734,080	0.097%
Blueprint Medicines	12,600	679,266	0.090%
Bluerock Residential Growth REIT, REIT	14,100	127,182	0.017%
Boise Cascade	9,200	219,420	0.029%
BOK Financial	4,560	334,385	0.044%
Bonanza Creek Energy	9,700	200,499	0.026%
Booz Allen Hamilton	26,900	1,212,383	0.160%
Boston Beer	1,500	361,260	0.048%
Boston Private Financial	27,599	291,721	0.038%
Bottomline Technologies	6,300	302,400	0.040%
Box	3,100	52,328	0.007%
Boyd Gaming	15,700	326,246	0.043%
Brady	9,700	421,562	0.056%
Brandywine Realty Trust, REIT	33,343	429,124	0.057%
Bright Horizons Family Solutions	8,300	925,035	0.122%
Brinker	9,779	430,080	0.057%
Brinks Company	9,549	617,343	0.081%
Brixmor Property, REIT	25,400	373,126	0.049%
Brookdale Senior Living	66,600	446,220	0.059%
Brookline Bancorp	24,129	333,463	0.044%
Brooks Automation	13,900	363,902	0.048%
Brown & Brown	26,000	716,560	0.094%
Bruker	32,150	957,106	0.126%

Brunswick	14,400	668,880	0.088%
Builders FirstSource	24,900	271,659	0.036%
Bunge Limited	28,602	1,528,491	0.202%
Burlington Stores	14,400	2,342,448	0.309%
BWX Technologies	22,775	870,688	0.115%
Cable One	990	811,899	0.107%
Cabot	12,350	530,309	0.070%
Cabot Microelectronics	6,342	604,710	0.080%
CACI International	4,500	648,135	0.085%
Caesars Entertainment	140,000	950,600	0.125%
CalAmp	15,000	195,150	0.026%
Caleres	3,830	106,589	0.014%
California Resources	10,300	175,512	0.023%
California Water Service Group	11,800	562,388	0.074%
Callon Petroleum	54,350	352,732	0.047%
Cal-Maine Foods	4,700	198,810	0.026%
Cambrex	8,410	317,562	0.042%
Camden National	4,800	172,656	0.023%
Camden Property Trust, REIT	13,800	1,215,090	0.160%
Cantel Medical	7,100	528,595	0.070%
Canterbury Park Holding	24,781	344,704	0.045%
Capital Senior Living	16,500	112,200	0.015%
Capitol Federal Financial	28,244	360,676	0.048%
Cara Therapeutics	6,600	85,800	0.011%
Cardiovascular Systems	19,500	555,555	0.073%
CareTrust REIT, REIT	15,200	280,592	0.037%
Carlisle Companies	9,420	946,898	0.125%
Carpenter Technology	10,200	363,222	0.048%
Carriage Services	7,200	111,600	0.015%
Carrizo Oil & Gas	22,600	255,154	0.034%
Cars.com	10,300	221,450	0.029%
Carters	7,200	587,664	0.077%
Casella Waste Systems	11,275	321,225	0.042%
Casey's General Stores	6,800	871,352	0.115%
CASI Pharmaceuticals	24,500	98,490	0.013%
Catalent	24,400	760,792	0.100%
Cathay Bancorp	13,056	437,768	0.058%
Cato	21,900	312,513	0.041%
Cavco Industries	1,100	143,418	0.019%
CBIZ	23,350	459,995	0.061%
Cboe Global Markets	2,831	276,957	0.037%
CDK Global	30,700	1,469,916	0.194%
CDW Corp/DE	25,800	2,091,090	0.276%
Cedar Realty Trust, REIT	21,500	67,510	0.009%
Celsion	60,200	84,882	0.011%
Centennial Resource Development	48,900	538,878	0.071%
Central Garden & Pet	13,800	431,250	0.057%
Central Pacific Financial	15,900	387,165	0.051%
Century Aluminum	50,700	370,617	0.049%
Century Bancorp	4,050	274,307	0.036%
Charles & Colvard	2,868	2,438	0.000%
Charles River Laboratories International	6,100	690,398	0.091%
Chart Industries	11,000	715,330	0.094%
Chase	2,550	255,128	0.034%
Chefs' Warehouse	8,400	268,632	0.035%
Chegg	13,000	369,460	0.049%
Chemed	2,600	736,528	0.097%
Chemical Financial	14,014	513,053	0.068%
Chemours	32,500	917,150	0.121%
Cheniere Energy	36,600	2,166,354	0.286%
Cherry Hill Mortgage Investment, REIT	14,400	252,576	0.033%
Chesapeake Energy	155,197	325,914	0.043%
Chesapeake Utilities	7,600	617,880	0.081%
Chico's	36,600	205,692	0.027%
Children's Place	4,150	373,874	0.049%
Chimera Investment, REIT	48,420	862,844	0.114%
Choice Hotels International	6,700	479,586	0.063%
Christopher & Banks	712	331	0.000%
Churchill Downs	2,700	658,638	0.087%
Ciena	17,400	590,034	0.078%
CIM Commercial Trust, REIT	284	4,311	0.001%
Cincinnati Bell	16,300	126,814	0.017%

Cinemark Holdings	17,900	640,820	0.085%
Cirrus Logic	17,540	581,977	0.077%
CIT Group	21,200	811,324	0.107%
Citizens	15,133	113,800	0.015%
Citizens & Northern	2,222	58,727	0.008%
City Holding Company	8,250	557,618	0.074%
City Office REIT	25,300	259,325	0.034%
C&J Energy Services	19,100	257,850	0.034%
Clean Harbors	9,600	473,760	0.062%
Clear Channel Outdoor	14,400	74,736	0.010%
Clearwater Paper	9,388	228,786	0.030%
Clearway Energy	20,100	346,725	0.046%
Cleveland-Cliffs	56,200	432,178	0.057%
Cloudera	23,800	263,228	0.035%
Clovis Oncology	4,200	75,432	0.010%
CNA Financial	10,400	459,160	0.061%
CNO Financial Group	26,900	400,272	0.053%
CNX Resources	45,800	523,036	0.069%
Coca-Cola Consolidated	2,350	416,843	0.055%
Cogent Communications Holdings	9,500	429,495	0.057%
Cognex	32,400	1,252,908	0.165%
Cohen & Steers	7,700	264,264	0.035%
Coherent	4,500	475,695	0.063%
Coherus Biosciences	42,900	388,245	0.051%
Cohu	24,700	396,929	0.052%
Colfax	14,800	309,320	0.041%
Collegium Pharmaceutical	31,600	542,572	0.072%
Colony Capital, REIT	10,634	49,767	0.007%
Columbia Banking System	13,850	502,617	0.066%
Columbia Property Trust, REIT	9,700	187,695	0.025%
Columbia Sportswear	4,462	375,210	0.049%
Comfort Systems USA	4,106	179,350	0.024%
Commerce Bancshares	16,027	903,453	0.119%
Commercial Metals	27,700	443,754	0.059%
CommScope Holding	17,000	278,630	0.037%
Community Bank System	8,828	514,672	0.068%
COMMUNITY HEALTH SYSTEMS CVR RTS 1/24	41,000	37	0.000%
Community Trust Bancorp	8,672	343,498	0.045%
Commvault Systems	8,900	525,901	0.069%
Compass Minerals	7,500	312,675	0.041%
Comtech Telecommunications	6,460	157,236	0.021%
Conduent	55,900	594,217	0.078%
ConMed	6,050	388,410	0.051%
Connecticut Water Service	6,350	424,625	0.056%
ConnectOne Bancorp	17,083	315,523	0.042%
Conns	16,100	303,646	0.040%
CONSOL Energy	7,800	247,338	0.033%
Consolidated Communications	40,725	402,363	0.053%
Continental Resources	20,600	827,914	0.109%
Cooper-Standard Holdings	2,700	167,724	0.022%
Cooper Tire	3,300	106,689	0.014%
Corbus Pharmaceuticals Holdings	33,900	197,976	0.026%
CoreCivic, REIT	21,291	379,619	0.050%
Core Laboratories	5,280	315,005	0.042%
CoreLogic	22,330	746,269	0.098%
Core-Mark Holding	12,990	302,018	0.040%
CorEnergy Infrastructure Trust, REIT	7,840	259,347	0.034%
CoreSite Realty, REIT	7,200	628,056	0.083%
Cornerstone OnDemand	11,100	559,773	0.074%
Corporate Office Properties Trust, REIT	8,200	172,446	0.023%
CorVel	5,750	354,890	0.047%
CoStar Group	6,002	2,024,715	0.267%
Coupa Software	15,300	961,758	0.127%
Cousins Properties, REIT	76,126	601,395	0.079%
Covanta Holding	23,604	316,766	0.042%
Cowen	18,924	252,446	0.033%
Cracker Barrel Old Country Store	4,400	703,384	0.093%
Craft Brew Alliance	10,300	147,393	0.019%
CRA International	5,050	214,878	0.028%
Crane	8,041	580,399	0.077%
Credit Acceptance	2,000	763,520	0.101%
Cree	15,200	650,180	0.086%

Crocs	13,700	355,926	0.047%
Cross Country Healthcare	18,000	131,940	0.017%
Crown Holdings	24,150	1,003,916	0.132%
CryoLife	5,750	163,185	0.022%
CSG Systems International	10,300	327,231	0.043%
CTS	13,250	343,043	0.045%
CubeSmart, REIT	47,000	1,348,430	0.178%
Cubic	5,100	274,074	0.036%
Cullen/Frost Bankers	9,950	875,003	0.115%
Curtiss-Wright	8,900	908,868	0.120%
CVB Financial	13,106	265,134	0.035%
CVR Energy	9,400	324,112	0.043%
Cyberoptics	5,000	88,150	0.012%
Cypress Semiconductor	70,150	892,308	0.118%
CyrusOne, REIT	17,200	909,536	0.120%
Dana	22,600	308,038	0.041%
Darling Ingredients	31,600	607,984	0.080%
Dave & Buster's Entertainment	10,100	450,056	0.059%
Dawson Geophysical	369	1,247	0.000%
Deckers Outdoor	2,600	332,670	0.044%
Delek US Holdings	5,743	186,705	0.025%
Dell Technologies	21,898	1,070,155	0.141%
Delphi Technologies	8,200	117,424	0.015%
Deluxe	5,628	216,340	0.029%
Denny's	28,000	453,880	0.060%
Dexcom	16,600	1,988,680	0.262%
Diamond Offshore Drilling	27,028	255,144	0.034%
DiamondRock Hospitality, REIT	45,351	411,787	0.054%
Dick's Sporting Goods	8,800	274,560	0.036%
Digi International	9,060	91,415	0.012%
Digirad	39,600	22,572	0.003%
Dillard's	6,700	404,077	0.053%
Dine Brands Global	7,700	518,518	0.068%
Diodes	11,050	356,473	0.047%
Diplomat Pharmacy	12,100	162,866	0.021%
DMC Global	11,800	414,416	0.055%
Dolby Laboratories	8,640	534,298	0.070%
Domino's Pizza	8,164	2,024,590	0.267%
Domtar	11,016	386,992	0.051%
Donaldson	18,842	817,554	0.108%
Donnelley Financial Solutions	8,375	117,501	0.015%
Dorman Products	4,900	441,098	0.058%
Douglas Dynamics	3,400	122,026	0.016%
Douglas Emmett, REIT	28,200	962,466	0.127%
Dril-Quip	8,200	246,246	0.032%
Dropbox	14,760	301,547	0.040%
DSP Group	21,490	240,688	0.032%
DSW	8,600	212,420	0.028%
Ducommun	3,600	130,752	0.017%
Dun & Bradstreet	5,300	756,522	0.100%
Dunkin Brands	15,300	981,036	0.129%
DURECT	81,600	39,421	0.005%
DXP Enterprises	8,100	225,504	0.030%
Dycom Industries	6,163	333,049	0.044%
Dynavax Technologies	12,600	115,290	0.015%
Dynex Capital, REIT	36,400	208,208	0.027%
Eagle Bancorp	13,000	633,230	0.084%
Eagle Materials	9,870	602,366	0.079%
EastGroup Properties, REIT	8,750	802,638	0.106%
East West Bancorp	24,700	1,075,191	0.142%
Eaton Vance	16,966	596,864	0.079%
Echostar	11,344	416,552	0.055%
Ecology & Environment	205	2,325	0.000%
Edgewell Personal Care	10,250	382,838	0.050%
E-Health	6,300	242,046	0.032%
Eldorado Resorts	10,500	380,205	0.050%
Electronics For Imaging	10,300	255,440	0.034%
Electro Scientific Industries	9,400	281,624	0.037%
Ellie Mae	10,600	665,998	0.088%
EMC Insurance Group	5,454	173,710	0.023%
EMCOR Group	9,860	588,543	0.078%
Emergent BioSolutions	4,400	260,832	0.034%

Empire State Realty Trust, REIT	13,300	189,259	0.025%
Encompass Health	15,700	968,690	0.128%
Encore Capital	8,200	192,700	0.025%
Endo International	56,200	410,260	0.054%
Energizer Holdings	13,550	611,783	0.081%
Energous	61,100	353,769	0.047%
EnerSys	7,000	543,270	0.072%
Ennis Business Forms	11,357	218,622	0.029%
EnPro Industries	5,350	321,535	0.042%
Ensco	143,740	511,714	0.067%
Ensign Group	17,200	667,188	0.088%
Enstar	900	150,813	0.020%
Entegris	25,977	724,628	0.096%
Envestnet	8,500	418,115	0.055%
EPAM Systems	10,900	1,264,509	0.167%
ePlus	3,200	227,744	0.030%
EPR Properties, REIT	14,680	939,960	0.124%
EQT	41,400	782,046	0.103%
Equitrans Midstream	41,600	832,832	0.110%
Equity Commonwealth, REIT	22,176	665,502	0.088%
Equity LifeStyle Properties, REIT	18,340	1,781,364	0.235%
Erie Indemnity	300	39,993	0.005%
ESCO Technologies	9,140	602,783	0.079%
Esperion Therapeutics	6,800	312,800	0.041%
Essendant	27,800	349,724	0.046%
Essent	21,400	731,452	0.096%
Esterline Technologies	5,390	654,616	0.086%
Etsy	21,000	998,970	0.132%
Euronet Worldwide	11,350	1,162,013	0.153%
Evercore	7,500	536,700	0.071%
Everi Holdings	46,300	238,445	0.031%
Everspin Technologies	10,200	57,222	0.008%
EVERTEC	3,000	86,100	0.011%
Evolent Health	17,100	341,145	0.045%
EW Scripps	9,845	154,862	0.020%
Exact Sciences	28,500	1,798,350	0.237%
Exelixis	58,490	1,150,498	0.152%
Exlservice Holdings	5,800	305,196	0.040%
Exponent	14,200	720,082	0.095%
Express	69,200	353,612	0.047%
Extended Stay America	36,900	571,950	0.075%
Exterran	14,083	249,269	0.033%
Extraction Oil & Gas	73,600	315,744	0.042%
EZCORP	26,100	201,753	0.027%
Fabrinet	12,300	631,113	0.083%
FactSet Research Systems	6,500	1,300,845	0.172%
Fair Isaac	4,585	857,395	0.113%
Farmer Bros.	7,000	163,310	0.022%
FARO Technologies	5,500	223,520	0.029%
FBL Financial	3,542	232,532	0.031%
FCB Financial Holdings	5,000	167,900	0.022%
Fdo Holdings	20,000	518,000	0.068%
Federal Agricultural Mortgage	4,900	296,156	0.039%
Federal Signal	10,600	210,940	0.028%
Federated Investors	6,400	169,920	0.022%
Ferro	25,760	403,917	0.053%
FibroGen	20,500	948,740	0.125%
Fiesta Restaurant	15,100	234,201	0.031%
Finisar	16,600	358,560	0.047%
FireEye	13,300	215,593	0.028%
First American Financial	26,630	1,188,763	0.157%
First Bancorp North Carolina	8,075	263,730	0.035%
First BanCorp-Puerto Rico	18,500	159,100	0.021%
First Busey	14,991	367,879	0.049%
FirstCash	10,338	747,954	0.099%
First Citizens BancShares	1,470	554,264	0.073%
First Commonwealth Financial	33,700	407,096	0.054%
First Community	11,200	352,576	0.046%
First Data	93,100	1,574,321	0.208%
First Financial	5,350	214,803	0.028%
First Financial Bancorp	16,372	388,344	0.051%
First Financial Bankshares	10,188	587,746	0.078%

First Hawaiian	6,500	146,315	0.019%
First Horizon National	55,500	730,380	0.096%
First Industrial Realty, REIT	12,200	352,092	0.046%
First Merchants	11,813	404,832	0.053%
First Midwest Bancorp	17,893	354,460	0.047%
First Solar	18,400	781,172	0.103%
First United	4,211	67,039	0.009%
Five9	15,100	660,172	0.087%
Five Below	13,500	1,381,320	0.182%
Five Star Senior Living	5,118	2,381	0.000%
Flexion Therapeutics	6,100	69,052	0.009%
Flowers Foods	29,783	550,092	0.073%
Flushing Financial	9,825	211,532	0.028%
FNB	57,567	566,459	0.075%
FNF	55,193	1,735,268	0.229%
Forestar Group	921	12,756	0.002%
Forrester Research	7,500	335,250	0.044%
Fox Factory Holding	6,000	353,220	0.047%
Franklin Electric	5,400	231,552	0.031%
Franklin Street Properties, REIT	21,400	133,322	0.018%
Fred's	77,300	146,097	0.019%
Freightcar America	15,700	105,033	0.014%
Fresh Del Monte Produce	6,500	183,755	0.024%
frontdoor	12,050	320,651	0.042%
FRP Holdings	2,300	105,823	0.014%
FTI Consulting	7,295	486,139	0.064%
Fulton Financial	19,102	295,699	0.039%
GAMCO Investors	900	15,201	0.002%
GameStop	10,600	133,772	0.018%
Gaming & Leisure Properties, REIT	46,657	1,507,488	0.199%
Gardner denver Holdings	2,800	57,260	0.008%
GATX	6,650	470,887	0.062%
GCI Liberty	23,762	978,044	0.129%
GCP Applied Technologies	14,800	363,340	0.048%
Generac Holdings	10,300	511,910	0.068%
Genesco	5,300	234,790	0.031%
Genesee & Wyoming	5,218	386,236	0.051%
Genie Energy	16,842	101,557	0.013%
GenMark Diagnostics	52,200	253,692	0.033%
Genomic Health	3,400	218,994	0.029%
Genpact	35,300	952,747	0.126%
Gentex	48,720	984,631	0.130%
Gentherm	10,200	407,796	0.054%
Genworth Financial	133,000	619,780	0.082%
German American Bancorp	6,733	186,975	0.025%
Getty Realty, REIT	20,643	607,111	0.080%
Glacier Bancorp	15,812	626,471	0.083%
Gladstone Land, REIT	18,700	214,676	0.028%
Glatfelter	13,800	134,688	0.018%
Glaukos	6,800	381,956	0.050%
Global Blood Therapeutics	19,900	816,895	0.108%
Global Net Lease, REIT	22,333	393,507	0.052%
Global Self Storage, REIT	31,400	123,088	0.016%
Globus Medical	21,100	913,208	0.120%
Glu Mobile	51,400	414,798	0.055%
GMS	26,285	390,595	0.052%
GoDaddy	34,600	2,270,452	0.299%
Gold Resource	56,400	225,600	0.030%
GoPro	81,800	346,832	0.046%
Graco	23,325	976,151	0.129%
Graham	5,250	119,910	0.016%
Graham Holdings	890	570,116	0.075%
Grand Canyon Education	7,900	759,506	0.100%
Granite Construction	12,546	505,353	0.067%
Granite Point Mortgage Trust, REIT	15,292	275,715	0.036%
Graphic Packaging Holding	42,413	451,274	0.060%
Great Western Bancorp	11,600	362,500	0.048%
Greenbrier Companies	7,200	284,688	0.038%
Green Dot	7,100	564,592	0.074%
Greif	4,900	181,839	0.024%
Griffon	17,500	182,875	0.024%
Groupon	51,800	165,760	0.022%

Group One Automotive	5,300	279,416	0.037%
GrubHub	20,600	1,582,286	0.209%
GTT Communications	16,900	399,854	0.053%
Guess	11,620	241,347	0.032%
Guidewire Software	18,500	1,484,255	0.196%
Gulfport Energy	43,300	283,615	0.037%
Habit Restaurants	22,100	232,050	0.031%
Haemonetics	5,500	550,275	0.073%
Hain Celestial Group	11,000	174,460	0.023%
Halozyme Therapeutics	23,500	343,805	0.045%
Hancock Whitney	13,835	479,383	0.063%
Hanover Insurance Group	7,320	854,756	0.113%
Harsco	1,960	38,926	0.005%
Harvard Bioscience	4,800	15,264	0.002%
Hawaiian Airlines	12,900	340,689	0.045%
Hawaiian Electric Industries	19,800	725,076	0.096%
Haynes International	2,200	58,080	0.008%
H.B. Fuller	7,540	321,732	0.042%
HD Supply Holdings	37,000	1,388,240	0.183%
Healthcare Realty Trust, REIT	22,580	642,175	0.085%
Healthcare Services	15,250	612,745	0.081%
Healthcare Trust of America, REIT	47,150	1,193,367	0.157%
HealthEquity	10,400	620,360	0.082%
Health Insurance Innovations	7,200	192,456	0.025%
HealthStream	12,400	299,460	0.039%
Heartland Express	9,623	176,101	0.023%
Hecla Mining	204,200	481,912	0.064%
H&E Equipment Services	11,300	230,746	0.030%
HEICO	10,271	795,797	0.105%
HEICO	5,625	354,375	0.047%
Heidrick & Struggles International	10,658	332,423	0.044%
Helen of Troy Limited	5,100	669,018	0.088%
Herbalife Nutrition	22,000	1,296,900	0.171%
Herc Holdings	3,855	100,191	0.013%
Herman Miller	9,950	300,988	0.040%
Heron Therapeutics	21,600	560,304	0.074%
Hersha Hospitality Trust, REIT	15,800	277,132	0.037%
Hertz Global Holdings	5,000	68,250	0.009%
Heska	2,100	180,810	0.024%
Hexcel	12,500	716,750	0.095%
HighPoint Resources	3,432	8,546	0.001%
Highwoods Properties, REIT	19,913	770,434	0.102%
Hillenbrand	14,850	563,261	0.074%
Hill-Rom Holdings	10,750	951,913	0.126%
Hilltop Holdings	22,798	406,488	0.054%
Hilton Grand Vacations	12,010	316,944	0.042%
HMS Holdings	22,400	630,112	0.083%
HNI Corporation	4,280	151,640	0.020%
Home Bancshares	29,476	481,638	0.064%
HomeStreet	14,600	309,958	0.041%
Hope Bancorp	30,600	362,916	0.048%
Horace Mann Educators	9,210	344,915	0.045%
Horizon Global	46,100	65,923	0.009%
Horizon Pharma	18,400	359,536	0.047%
Hospitality Properties Trust, REIT	20,550	490,734	0.065%
Hostess Brands	21,900	239,586	0.032%
Hovnanian Enterprises	59,400	40,624	0.005%
Howard Hughes	6,000	585,720	0.077%
Hubbell	9,033	897,338	0.118%
Hub Group	6,400	237,248	0.031%
HubSpot	3,300	414,909	0.055%
Hudson Pacific Properties, REIT	13,800	401,028	0.053%
Huntsman	44,700	862,263	0.114%
Hurco Companies	5,900	210,630	0.028%
Hyatt Hotels	7,800	527,280	0.070%
Hyster-Yale Materials Handling	4,600	285,016	0.038%
IAC/InterActiveCorp	13,030	2,385,011	0.315%
IBERIABANK	6,655	427,783	0.056%
ICU Medical	1,600	367,408	0.048%
IdaCorp	12,810	1,192,099	0.157%
Idera Pharmaceuticals	10,200	28,254	0.004%
IDEX	11,355	1,433,682	0.189%

I.D. Systems	10,800	60,372	0.008%
IDT	10,442	64,636	0.009%
II-VI	11,800	383,028	0.051%
Immersion	24,200	216,832	0.029%
ImmunoGen	79,400	381,120	0.050%
Immunomedics	50,000	713,500	0.094%
Imperva	5,500	306,295	0.040%
Impinj	4,800	69,840	0.009%
Independence Realty Trust, REIT	10,300	94,554	0.012%
Independent Bank Group	1,200	54,924	0.007%
Independent Bank (MA)	5,350	376,159	0.050%
Infinera	54,600	217,854	0.029%
Ingevity	11,900	995,911	0.131%
Ingredion	10,700	977,980	0.129%
Innoviva	14,500	253,025	0.033%
Inogen	5,900	732,603	0.097%
Inovalon Holdings	29,400	416,892	0.055%
Inphi	10,600	340,790	0.045%
Insight Enterprises	8,950	364,713	0.048%
Insmed	37,900	497,248	0.066%
Insperty	9,700	905,592	0.119%
Instructure	11,100	416,361	0.055%
Insulet	11,400	904,248	0.119%
Integer Holdings	5,050	385,113	0.051%
Integra LifeSciences Holdings	10,100	455,510	0.060%
Integrated Device Technology	25,400	1,230,122	0.162%
Interactive Brokers	18,800	1,027,420	0.135%
Intercept Pharmaceuticals	1,600	161,264	0.021%
InterDigital	8,060	535,426	0.071%
Interface	11,500	163,875	0.022%
Internap	38,300	158,945	0.021%
International Bancshares	10,302	354,389	0.047%
Inter Parfums	3,900	255,723	0.034%
Intevac	15,600	81,588	0.011%
INTL FCStone	7,181	262,681	0.035%
Intra-Cellular Therapies	18,200	207,298	0.027%
Invacare	87,000	374,100	0.049%
Investment Technology Group	14,100	426,384	0.056%
Investors Bancorp	50,135	521,404	0.069%
Invitation Homes, REIT	59,868	1,202,149	0.159%
Ionis Pharmaceuticals	26,380	1,426,103	0.188%
Iridium Communications	10,718	197,747	0.026%
iRobot	6,400	535,936	0.071%
Ironwood Pharmaceuticals	26,800	277,648	0.037%
Itron	1,800	85,122	0.011%
ITT	14,100	680,607	0.090%
j2 Global	11,200	777,056	0.102%
Jabil	29,600	733,784	0.097%
Jack in the Box	8,900	690,907	0.091%
James River Group Holdings	6,300	230,202	0.030%
Janus Henderson	23,728	491,644	0.065%
Jazz Pharmaceuticals	10,700	1,326,372	0.175%
JBG SMITH Properties, REIT	20,600	717,086	0.095%
JetBlue Airways	42,400	680,944	0.090%
J & J Snack Foods	2,240	323,882	0.043%
John Bean Technologies	5,872	421,668	0.056%
John B Sanfilippo & Son	3,300	183,678	0.024%
John Wiley & Sons	6,870	322,684	0.043%
Jones Lang LaSalle	9,310	1,178,646	0.155%
Kaiser Aluminum	2,836	253,226	0.033%
Kaman	5,361	300,698	0.040%
KAR Auction Services	20,700	987,804	0.130%
KB Home	12,300	234,930	0.031%
KBR	17,500	265,650	0.035%
Kearny Financial Corp.	31,484	403,625	0.053%
KEMET	34,200	599,868	0.079%
Kemper	9,550	633,929	0.084%
Kennametal	11,100	369,408	0.049%
Kennedy-Wilson Holdings	30,100	546,917	0.072%
Keurig Dr Pepper	27,400	702,536	0.093%
Keysight Technologies	7,157	444,307	0.059%
Kforce	12,156	375,864	0.050%

Kilroy Realty, REIT	18,520	1,164,538	0.154%
Kimball Electronics	6,517	100,948	0.013%
Kimball International	8,690	123,311	0.016%
Kirby	9,700	653,392	0.086%
Kirkland's	35,500	338,315	0.045%
Kite Realty Group Trust, REIT	26,600	374,794	0.049%
KKR	89,500	1,756,885	0.232%
KLX Energy Services Holdings	8,080	189,476	0.025%
Knight-Swift Transportation Holdings	21,292	533,790	0.070%
Knoll	9,700	159,856	0.021%
Knowles	9,300	123,783	0.016%
Koppers	7,200	122,688	0.016%
Korn Ferry	11,600	458,664	0.060%
Kosmos Energy	70,604	287,358	0.038%
Kraton	7,800	170,352	0.022%
Kratos Defense & Security Solutions	24,600	346,614	0.046%
Kulicke & Soffa	9,800	198,646	0.026%
KVH Industries	7,400	76,146	0.010%
Lamar Advertising, REIT	15,092	1,044,065	0.138%
Lancaster Colony	2,265	400,588	0.053%
Landstar System	7,400	707,958	0.093%
Las Vegas Sands	62,900	3,273,945	0.432%
Lattice Semiconductor	27,700	191,684	0.025%
Lawson Products	5,000	158,000	0.021%
Lazard	24,300	896,913	0.118%
La-Z-Boy	11,350	314,509	0.041%
LCI Industries	5,000	334,000	0.044%
Lear	10,200	1,253,172	0.165%
Legg Mason	300	7,653	0.001%
Leidos Holdings	25,800	1,360,176	0.179%
LeMaitre Vascular	11,800	278,952	0.037%
LendingClub	189,900	499,437	0.066%
LendingTree	2,000	439,140	0.058%
Lennox International	5,890	1,289,085	0.170%
Lexicon Pharmaceuticals	11,342	75,311	0.010%
Lexington Realty Trust, REIT	30,329	249,001	0.033%
LHC Group	4,800	450,624	0.059%
Liberty Broadband	6,675	479,332	0.063%
Liberty Broadband	28,750	2,070,863	0.273%
Liberty Expedia Holdings	12,960	506,866	0.067%
Liberty Global	46,634	995,170	0.131%
Liberty Global	103,634	2,139,006	0.282%
Liberty Latin America	18,329	265,404	0.035%
Liberty Latin America	31,015	451,889	0.060%
Liberty Media Corp-Liberty Formula One	39,100	1,200,370	0.158%
Liberty Media Corp-Liberty Formula One	7,400	219,928	0.029%
Liberty Property Trust, REIT	29,933	1,253,594	0.165%
Liberty SiriusXM	13,100	482,080	0.064%
Liberty SiriusXM	31,700	1,172,266	0.155%
Life Storage, REIT	12,600	1,171,674	0.155%
Lifevantage	4,500	59,355	0.008%
Ligand Pharmaceuticals	5,786	785,160	0.104%
Lincoln Electric Holdings	11,480	905,198	0.119%
Lions Gate Entertainment	9,249	148,909	0.020%
Lions Gate Entertainment	34,834	518,330	0.068%
Lithia Motors	3,500	267,155	0.035%
Littelfuse	3,539	606,868	0.080%
LiveNova	8,000	731,760	0.096%
Live Nation Entertainment	23,800	1,172,150	0.155%
LivePerson	7,300	137,678	0.018%
LiveRamp Holdings	18,500	714,655	0.094%
LogMeIn	6,000	489,420	0.065%
Louisiana Pacific	24,500	544,390	0.072%
Loxo Oncology	7,400	1,036,518	0.137%
LPL Financial Holdings	14,600	891,768	0.118%
LSI Industries	10,325	32,730	0.004%
LTC Properties, REIT	11,350	473,068	0.062%
lululemon athletica	20,600	2,505,166	0.330%
Lumentum Holdings	13,060	548,651	0.072%
Luminex	17,000	392,870	0.052%
Macatawa Bank	22,400	215,488	0.028%
Mack-Cali Realty, REIT	5,034	98,616	0.013%

Macquarie Infrastructure	3,500	127,960	0.017%
Madison Square Garden	2,921	781,952	0.103%
Madrigal Pharmaceuticals	2,400	270,528	0.036%
Magellan Health	5,900	335,651	0.044%
Malibu Boats	5,000	174,000	0.023%
Mallinckrodt	14,600	230,680	0.030%
Mammoth Energy Services	18,000	323,640	0.043%
Manhattan Associates	12,340	522,846	0.069%
ManpowerGroup	11,742	760,882	0.100%
Marine Products	8,600	145,426	0.019%
Markel	2,754	2,858,790	0.377%
MarketAxess Holdings	6,800	1,436,908	0.189%
Marriott Vacations Worldwide	7,479	527,344	0.070%
Marvell Technology Group	81,103	1,313,058	0.173%
Masimo	7,000	751,590	0.099%
Masonite International	5,300	237,599	0.031%
Mastec	11,850	480,636	0.063%
Mastech Digital	22,382	141,007	0.019%
Matador Resources	24,200	375,826	0.050%
Match	12,000	513,240	0.068%
Materion	6,500	292,435	0.039%
Matrix Service	10,500	188,370	0.025%
Matson	20,450	654,809	0.086%
Matthews International	9,000	365,580	0.048%
Maximus	10,600	689,954	0.091%
MaxLinear	17,170	302,192	0.040%
MB Financial	16,867	668,439	0.088%
MBIA	26,100	232,812	0.031%
McDermott International	73,617	481,455	0.063%
MDC Holdings	4,856	136,502	0.018%
MDU Resources	33,991	810,345	0.107%
Media General	21,600	1,955	0.000%
Medical Properties Trust, REIT	50,100	805,608	0.106%
Medical Transcription Billing	30,900	117,420	0.015%
Medicines Company	16,590	317,533	0.042%
Medidata Solutions	8,100	546,102	0.072%
Medifast	100	12,502	0.002%
MEDNAX	17,900	590,700	0.078%
Meet	8,600	39,818	0.005%
Mercury General	2,900	149,959	0.020%
Mercury Systems	8,000	378,320	0.050%
Meredith	4,600	238,924	0.032%
Meridian Bancorp	30,065	430,531	0.057%
Meridian Bioscience	14,875	258,230	0.034%
Meritage	7,300	268,056	0.035%
Merit Medical Systems	10,306	575,178	0.076%
Meritor	16,900	285,779	0.038%
Mesa Laboratories	1,800	375,102	0.049%
Methode Electronics	9,850	229,407	0.030%
MFA Financial, REIT	17,200	114,896	0.015%
MGE Energy	7,550	452,698	0.060%
MGIC Investment	52,100	544,966	0.072%
Michaels	36,900	499,626	0.066%
MicroStrategy	3,606	460,667	0.061%
Middleby	10,593	1,088,219	0.144%
Middlesex Water	8,800	469,480	0.062%
M/I Homes	10,070	211,671	0.028%
Milacron Holdings	12,100	143,869	0.019%
Minerals Technologies	7,110	365,027	0.048%
Mitek Systems	26,100	282,141	0.037%
MKS Instruments	10,500	678,405	0.089%
Mobile Iron	60,600	278,154	0.037%
Mobile Mini	15,400	488,950	0.064%
Moelis	8,000	275,040	0.036%
Molina Healthcare	7,250	842,595	0.111%
Momenta Pharmaceuticals	41,900	462,576	0.061%
Monmouth Real Estate Investment Trust, REIT	39,700	492,280	0.065%
Monolithic Power Systems	5,264	611,940	0.081%
Monotype Imaging Holdings	13,500	209,520	0.028%
Monro	6,500	446,875	0.059%
Moog	5,630	436,212	0.058%
Morningstar	6,500	713,960	0.094%

Motorcar Parts of America	16,400	272,896	0.036%
Movado Group	6,800	215,016	0.028%
MRC Global	25,200	308,196	0.041%
Mr Cooper	185	2,159	0.000%
MSA Safety	6,200	584,474	0.077%
MSC Industrial Direct	7,700	592,284	0.078%
MSG Networks	15,664	369,044	0.049%
Mueller Industries	12,500	292,000	0.039%
Mueller Water Products	51,643	469,951	0.062%
Multi-Color	4,012	140,781	0.019%
Murphy Oil	27,300	638,547	0.084%
Murphy USA	5,200	398,528	0.053%
Myers Industries	11,115	167,948	0.022%
MyoKardia	7,600	371,336	0.049%
MYR Group	9,300	261,981	0.035%
Myriad Genetics	9,680	281,398	0.037%
Nabors Industries	108,400	216,800	0.029%
Nanometrics	10,100	276,033	0.036%
Natera	10,400	145,184	0.019%
National Bank Holdings	16,500	509,355	0.067%
National Beverage	2,448	175,693	0.023%
National Commerce	11,400	410,400	0.054%
National Fuel Gas Company	11,430	584,987	0.077%
National General Holdings	4,600	111,366	0.015%
National Health Investors, REIT	4,020	303,671	0.040%
National Instruments	24,325	1,103,869	0.146%
National Presto	1,700	198,764	0.026%
National Retail Properties, REIT	25,130	1,219,056	0.161%
National Vision Holdings	6,722	189,359	0.025%
National Western Life	1,110	333,777	0.044%
Navient	7,000	61,670	0.008%
Navigant Consulting	13,100	315,055	0.042%
Navigators Group	6,700	465,583	0.061%
Navistar	15,700	407,415	0.054%
NBT Bancorp	11,780	407,470	0.054%
NCI Building Systems	17,600	127,600	0.017%
NCR	21,100	486,988	0.064%
Nelnet	3,922	205,277	0.027%
Neogen	9,666	550,962	0.073%
NeoGenomics	10,000	126,100	0.017%
Netgear	7,500	390,225	0.051%
NetScout Systems	3,100	73,253	0.010%
NetSol Technologies	6,000	36,900	0.005%
Neurocrine Biosciences	20,300	1,449,623	0.191%
Nevro	11,300	439,457	0.058%
New Jersey Resources	16,450	751,272	0.099%
Newmark	16,004	128,352	0.017%
NewMarket	1,000	412,090	0.054%
New Media Investment	28,800	333,216	0.044%
New Relic	10,600	858,282	0.113%
New Residential Investment, REIT	57,450	816,365	0.108%
Newstar Financial	6,000	3,258	0.000%
New York Community Bancorp	99,437	935,702	0.123%
New York Times	17,200	383,388	0.051%
Nexstar Media	8,497	668,204	0.088%
NextGen Healthcare	13,500	204,525	0.027%
NN	43,300	290,543	0.038%
Nordson	9,320	1,112,342	0.147%
Northern Oil & Gas	52,000	117,520	0.015%
Northrim Bank	7,125	234,199	0.031%
NorthStar Realty Europe, REIT	25,433	369,796	0.049%
Northwest Bancshares	20,579	348,608	0.046%
NorthWestern	8,400	499,296	0.066%
Northwest Natural Holding	6,090	368,201	0.049%
Novanta	5,620	354,060	0.047%
NOW	9,600	111,744	0.015%
Nuance Communications	36,711	485,687	0.064%
NUPATHE CVR RTS 1/24	81,200	0	0.000%
Nu Skin Enterprises	7,800	478,374	0.063%
Nutanix	10,400	432,536	0.057%
Nutri/System	10,500	460,740	0.061%
NuVasive	11,300	560,028	0.074%

Nuvectra	11,383	185,998	0.025%
NVE	1,000	87,540	0.012%
nVent Electric	26,300	590,698	0.078%
NVR	723	1,761,944	0.232%
NxStage Medical	5,800	165,996	0.022%
Oasis Petroleum	13,100	72,443	0.010%
Oceaneering International	27,000	326,700	0.043%
OceanFirst Financial	18,114	407,746	0.054%
Ocwen Financial	53,430	71,596	0.009%
Office Depot	72,075	185,954	0.025%
OFG Bancorp	4,200	69,132	0.009%
OGE Energy	30,400	1,191,376	0.157%
Oil States International	8,330	118,952	0.016%
Okta	8,563	546,319	0.072%
Old Dominion Freight Line	9,627	1,188,838	0.157%
Old Line Bancshares	4,000	105,280	0.014%
Old National Bancorp	10,830	166,782	0.022%
Old Republic International	46,593	958,418	0.126%
Olin	29,790	599,077	0.079%
Ollies Bargain Outlet Holdings	5,000	332,550	0.044%
Olympic Steel	9,400	134,138	0.018%
Omega Healthcare Investors, REIT	34,750	1,221,463	0.161%
Omeros	2,000	22,280	0.003%
Omniceil	7,820	478,897	0.063%
OMNOVA Solutions	14,900	109,217	0.014%
OncoSec Medical	56,600	36,224	0.005%
OnDeck Capital	36,300	214,170	0.028%
ONE Gas	15,500	1,233,800	0.163%
OneMain Holdings	16,300	395,927	0.052%
OneSpan	22,000	284,900	0.038%
ON Semiconductor	76,060	1,255,751	0.166%
OPKO Health	176,000	529,760	0.070%
OraSure Technologies	32,975	385,148	0.051%
ORBCOMM	22,600	186,676	0.025%
Ormat Technologies	6,800	355,640	0.047%
Oshkosh	13,700	839,947	0.111%
OSI Systems	2,538	186,035	0.025%
Otonomy	18,700	34,595	0.005%
Otter Tail	7,250	359,890	0.047%
Outfront Media, REIT	1,094	19,823	0.003%
Overstock.com	10,300	139,874	0.018%
Owens Corning	26,100	1,147,878	0.151%
Owens-Illinois	8,300	143,092	0.019%
Oxford Industries	3,800	269,952	0.036%
Pacific Premier Bancorp	15,500	395,560	0.052%
Pacira Pharmaceuticals	7,300	314,046	0.041%
PacWest Bancorp	12,012	399,759	0.053%
Palo Alto Networks	15,500	2,919,425	0.385%
Pandora Media	42,700	345,443	0.046%
Papa John's International	4,940	196,661	0.026%
Paramount, REIT	56,858	714,136	0.094%
Park Electrochemical	8,300	149,981	0.020%
Park Hotels & Resorts, REIT	48,900	1,270,422	0.168%
Park National	3,440	292,228	0.039%
Park Ohio Holdings	3,000	92,070	0.012%
Parsley Energy	51,800	827,764	0.109%
Patriot Transportation Holding	1,850	36,057	0.005%
Pattern Energy	21,600	402,192	0.053%
Patterson Companies	19,819	389,642	0.051%
Patterson-UTI Energy	53,737	556,178	0.073%
Paycom Software	11,000	1,346,950	0.178%
Paylocity Holding	8,100	487,701	0.064%
PBF Energy	10,600	346,302	0.046%
PC Connection	5,200	154,596	0.020%
PC-Tel	1,300	5,577	0.001%
PDC Energy	7,700	229,152	0.030%
PDF Solutions	25,701	216,659	0.029%
Peabody Energy	13,600	414,528	0.055%
Peapack-Gladstone Financial	7,057	177,695	0.023%
Pebblebrook Hotel Trust, REIT	26,580	752,480	0.099%
Pegasystems	14,300	683,969	0.090%
Penn National Gaming	23,004	433,165	0.057%

Pennsylvania REIT, REIT	56,931	338,170	0.045%
PennyMac Financial Services	4,665	99,178	0.013%
Penske Auto	4,016	161,925	0.021%
Penumbra	8,800	1,075,360	0.142%
Peoples Bancorp	3,550	106,855	0.014%
Performance Food	15,020	484,695	0.064%
Perspecta	33,400	575,148	0.076%
PGT Innovations	22,700	359,795	0.047%
Photronics	37,660	364,549	0.048%
Physicians Realty Trust, REIT	24,900	399,147	0.053%
Piedmont Office Realty Trust, REIT	29,400	500,976	0.066%
Pilgrim's Pride	10,300	159,753	0.021%
Pinnacle Financial Partners	12,649	583,119	0.077%
Piper Jaffray	5,950	391,748	0.052%
Pitney Bowes	48,100	284,271	0.037%
Pixelworks	15,200	44,080	0.006%
Planet Fitness	6,709	359,737	0.047%
Plantronics	8,250	273,075	0.036%
Platform Specialty Products	45,600	471,048	0.062%
Plexus	5,560	284,005	0.037%
Plug Power	253,900	314,836	0.042%
PNM Resources	18,219	748,619	0.099%
Polaris Industries	10,440	800,539	0.106%
PolyOne	16,130	461,318	0.061%
Pool	5,677	843,886	0.111%
Popular	27,430	1,295,245	0.171%
Portland General Electric	8,400	385,140	0.051%
Portola Pharmaceuticals	30,000	585,600	0.077%
Post Holdings	11,585	1,032,571	0.136%
PotlatchDeltic, REIT	7,259	229,675	0.030%
Power Integrations	2,400	146,352	0.019%
Power REIT, REIT	7,138	39,973	0.005%
PRA Group	19,550	476,434	0.063%
PRA Health Sciences	11,800	1,085,128	0.143%
Preferred Bank	8,695	376,928	0.050%
Premier	10,100	377,235	0.050%
Premier Financial Bancorp	10,262	153,006	0.020%
Prestige Consumer Healthcare	8,600	265,568	0.035%
PRGX Global	27,100	256,637	0.034%
PriceSmart	3,350	197,985	0.026%
Primerica	6,700	654,657	0.086%
Primoris Services	13,800	263,994	0.035%
Primo Water	31,400	439,914	0.058%
ProAssurance	8,340	338,270	0.045%
Progenics Pharmaceuticals	87,100	365,820	0.048%
Proofpoint	10,300	863,243	0.114%
Pros Holdings	10,100	317,140	0.042%
Prosperity Bancshares	7,660	477,218	0.063%
Proto Labs	8,000	902,320	0.119%
Providence Service	7,300	438,146	0.058%
Provident Financial Services	10,118	244,147	0.032%
PS Business Parks, REIT	5,200	681,200	0.090%
PTC	16,100	1,334,690	0.176%
PTC Therapeutics	11,600	398,112	0.052%
Pulse Biosciences	13,000	148,980	0.020%
Puma Biotechnology	1,300	26,455	0.003%
Pure Storage	38,700	622,296	0.082%
Q2 Holdings	8,900	440,995	0.058%
QEP Resources	53,800	302,894	0.040%
QTS Realty Trust, REIT	10,500	389,025	0.051%
Quaker Chemical	500	88,855	0.012%
Qualys	2,600	194,324	0.026%
Quanex Building Products	25,340	344,371	0.045%
Quidel	6,400	312,448	0.041%
Qumu	15,350	29,165	0.004%
Quorum Health	22,800	65,892	0.009%
Quotient Technology	12,590	134,461	0.018%
Qurate Retail	79,450	1,550,864	0.205%
Radian	37,758	617,721	0.081%
RadNet	7,600	77,292	0.010%
Rafael Holdings	5,221	41,403	0.005%
Range Resources	30,300	289,971	0.038%

Rapid7	2,100	65,436	0.009%
Rayonier Advanced Materials	20,456	217,856	0.029%
Rayonier, REIT	32,351	895,799	0.118%
RBC Bearings	5,500	721,050	0.095%
Ready Capital, REIT	15,000	207,450	0.027%
Realogy Holdings	21,200	311,216	0.041%
RealPage	13,120	632,253	0.083%
Red Robin Gourmet Burgers	7,050	188,376	0.025%
Red Rock Resorts	24,900	505,719	0.067%
Redwood Trust, REIT	35,200	530,464	0.070%
Regal Beloit	7,400	518,370	0.068%
REGENXBIO	10,700	448,865	0.059%
Regis	7,000	118,650	0.016%
Reinsurance Group of America	10,020	1,405,105	0.185%
REI - SECURITY LENDING COLLATERAL	9,513,530	95,135,300	12.545%
Reliance Steel & Aluminum	10,000	711,700	0.094%
RE/MAX Holdings	9,200	282,900	0.037%
RenaissanceRe Holdings	8,595	1,149,152	0.152%
Renasant	8,352	252,063	0.033%
Renewable Energy	7,400	190,180	0.025%
Rent-A-Center	10,750	174,043	0.023%
Repligen	2,400	126,576	0.017%
Resideo Technologies	10,744	220,789	0.029%
Resolute Energy	10,200	295,596	0.039%
Retail Opportunity Investments, REIT	27,900	443,052	0.058%
Retail Properties of America, REIT	1,500	16,275	0.002%
Retail Value, REIT	5,865	150,085	0.020%
Rev	26,800	201,268	0.027%
Revanche Therapeutics	13,400	269,742	0.036%
Rexford Industrial Realty, REIT	13,000	383,110	0.051%
Rexnord	18,200	417,690	0.055%
Rex Stores Resources	2,050	139,626	0.018%
RGC Resources	12,879	385,855	0.051%
RH	6,300	754,866	0.100%
Ribbon Communications	15,700	75,674	0.010%
RingCentral	7,900	651,276	0.086%
RLI	1,000	68,990	0.009%
RLJ Lodging Trust, REIT	15,096	247,574	0.033%
Rocket Pharmaceuticals	13,999	207,465	0.027%
Rockwell Medical	4,000	9,040	0.001%
Rogers	4,550	450,723	0.059%
Roku	16,700	511,688	0.067%
Rowan	25,600	214,784	0.028%
Royal Gold	8,050	689,483	0.091%
RPM	27,700	1,628,206	0.215%
RPT Realty, REIT	46,300	553,285	0.073%
RTI Surgical	33,300	123,210	0.016%
Ryder System	10,675	514,001	0.068%
Ryman Hospitality Properties, REIT	14,226	948,732	0.125%
Sabra Health Care REIT, REIT	19,146	315,526	0.042%
Sabre	26,100	564,804	0.074%
Safety Insurance Group	7,615	622,983	0.082%
SAGE Therapeutics	11,300	1,082,427	0.143%
Saia	6,100	340,502	0.045%
SAIC	6,671	424,943	0.056%
Salem Media	20,450	42,741	0.006%
Sally Beauty Supply	17,100	291,555	0.038%
Sanderson Farms	4,040	401,132	0.053%
Sandy Spring Bancorp	12,930	405,226	0.053%
Sangamo Therapeutics	46,200	530,376	0.070%
Sanmina	15,800	380,148	0.050%
Santander Consumer USA Holdings	17,700	311,343	0.041%
Sarepta Therapeutics	14,616	1,595,044	0.210%
Saul Centers, REIT	8,900	420,258	0.055%
ScanSource	7,000	240,660	0.032%
Scholastic	11,420	459,769	0.061%
Scientific Games	16,830	300,920	0.040%
Scotts Miracle Gro	7,100	436,366	0.058%
Seacoast Banking	21,539	560,445	0.074%
SEACOR Holdings	2,650	98,050	0.013%
SEACOR Marine Holdings	5,487	64,527	0.009%
SeaSpine Holdings	397	7,241	0.001%

Seattle Genetics	25,320	1,434,631	0.189%
SEI Investments	19,556	903,487	0.119%
Selective Insurance	10,200	621,588	0.082%
Select Medical Holdings	18,500	283,975	0.037%
SemGroup	27,900	384,462	0.051%
Semtech	9,500	435,765	0.057%
Senior Housing Properties, REIT	21,814	255,660	0.034%
Sensata Technologies Holding	33,800	1,515,592	0.200%
Sensient Technologies	7,380	412,173	0.054%
Seritage Growth Properties, REIT	12,100	391,193	0.052%
Service Corporation International	34,331	1,382,166	0.182%
ServiceMaster Global Holdings	24,100	885,434	0.117%
ServiceNow	30,800	5,483,940	0.723%
Shenandoah Telecommunications	14,500	641,625	0.085%
Shutterstock	6,000	241,560	0.032%
SigmaTron International	1,000	2,350	0.000%
Signature Bank	11,600	1,192,596	0.157%
Signet Jewelers	10,320	327,866	0.043%
Silgan Holdings	9,940	234,783	0.031%
Silicon Laboratories	5,000	394,050	0.052%
Simmons First National	9,210	222,237	0.029%
Simpson Manufacturing	6,200	335,606	0.044%
Sinclair Broadcasting	24,010	632,423	0.083%
Sirius XM Holdings	230,300	1,315,013	0.173%
SITE Centers, REIT	11,000	121,770	0.016%
SiteOne Landscape Supply	6,900	381,363	0.050%
Six Flags Entertainment	14,600	812,198	0.107%
Skechers U.S.A.	20,700	473,823	0.062%
SkyWest	2,530	112,509	0.015%
Sleep Number	10,600	336,338	0.044%
SLM Corporation	98,300	816,873	0.108%
SM Energy	16,000	247,680	0.033%
Snap Inc.	60,400	332,804	0.044%
SolarEdge Technologies	15,900	558,090	0.074%
Solaris Oilfield Infrastructure	33,300	402,597	0.053%
Sonic Automotive	13,320	183,283	0.024%
Sonoco Products	15,187	806,885	0.106%
Sorrento Therapeutics	11,296	27,110	0.004%
Sotheby's	7,813	310,489	0.041%
South Jersey Industries	14,140	393,092	0.052%
Southside Bancshares	15,890	504,508	0.067%
South State	8,204	491,830	0.065%
Southwestern Energy	26,100	89,001	0.012%
Southwest Gas Holdings	8,500	650,250	0.086%
Spark Energy	30,000	222,900	0.029%
Spark Therapeutics	13,800	540,132	0.071%
Spartan Motors	16,800	121,464	0.016%
Spartanash	3,700	63,566	0.008%
Spectrum Brands Holdings	3,500	147,875	0.020%
Spectrum Pharmaceuticals	48,300	422,625	0.056%
Speedway Motorsports	3,820	62,151	0.008%
Spire	5,010	371,141	0.049%
Spirit AeroSystems Holdings	17,400	1,254,366	0.165%
Spirit Airlines	10,100	584,992	0.077%
Spirit MTA REIT, REIT	5,080	36,220	0.005%
Spirit Realty Capital, REIT	10,160	358,140	0.047%
Splunk	29,000	3,040,650	0.401%
Sportsman's Warehouse Holdings	45,900	201,042	0.027%
Sprint	87,600	509,832	0.067%
Sprouts Farmers Market	19,900	467,849	0.062%
SPS Commerce	4,100	337,758	0.045%
SPX	12,705	355,867	0.047%
SPX FLOW	3,405	103,580	0.014%
Square	45,800	2,568,922	0.339%
SRC Energy	67,900	319,130	0.042%
SS&C Technologies Holdings	37,600	1,696,136	0.224%
STAG Industrial, REIT	21,900	544,872	0.072%
Stamps.com	2,100	326,844	0.043%
Standard Motor Products	7,250	351,118	0.046%
Starwood Property Trust, REIT	53,000	1,044,630	0.138%
State Auto Financial	10,770	366,611	0.048%
State Bank Financial	21,100	455,549	0.060%

S&T Bancorp	10,700	404,888	0.053%
Steelcase	12,059	178,835	0.024%
Steel Dynamics	43,028	1,292,561	0.170%
Stepan	5,000	370,000	0.049%
Stericycle	14,300	524,667	0.069%
STERIS	13,891	1,484,253	0.196%
Sterling Bancorp	39,495	652,062	0.086%
Sterling Construction	8,400	91,476	0.012%
Steven Madden	13,050	394,893	0.052%
Stewart Information Services	8,280	342,792	0.045%
Stifel Financial	13,086	542,022	0.071%
Stock Yards Bancorp	10,281	337,217	0.044%
Stoneridge	14,100	347,565	0.046%
STORE Capital, REIT	19,300	546,383	0.072%
Strategic Education	5,425	615,304	0.081%
Sturm Ruger & Company	5,400	287,388	0.038%
Summit Hotel Properties, REIT	24,500	238,385	0.031%
Summit Materials	30,292	375,621	0.050%
SunCoke Energy	28,800	246,240	0.032%
Sun Communities, REIT	14,250	1,449,368	0.191%
Sun Hydraulics	7,900	262,201	0.035%
Sunstone Hotel Investors, REIT	36,974	481,032	0.063%
Superior Energy	73,000	244,550	0.032%
Supernus Pharmaceuticals	15,400	511,588	0.067%
Surmodics	3,750	177,225	0.023%
Sykes Enterprises	10,740	265,600	0.035%
Synaptics	6,275	233,493	0.031%
Syneos Health	9,800	385,630	0.051%
Synnex	4,600	371,864	0.049%
Synovus Financial	19,657	628,827	0.083%
Tableau Software	16,200	1,944,000	0.256%
Tactile Systems Technology	6,200	282,410	0.037%
Tailored Brands	13,350	182,094	0.024%
Tandem Diabetes Care	9,900	375,903	0.050%
Tanger Factory Outlet Centers, REIT	12,680	256,390	0.034%
Targa Resources	34,400	1,239,088	0.163%
Taubman Centers, REIT	10,700	486,743	0.064%
Taylor Morrison Home	15,800	251,220	0.033%
TCF Financial	47,100	917,979	0.121%
TD Ameritrade Holding	54,268	2,656,961	0.350%
Team	25,847	378,659	0.050%
Tech Data	6,580	538,310	0.071%
TEGNA	1,010	10,979	0.001%
Teladoc Health	18,300	907,131	0.120%
Teledyne Technologies	8,700	1,801,509	0.238%
Teleflex	8,830	2,282,378	0.301%
Telephone & Data Systems	22,685	738,170	0.097%
Teligent	35,300	48,361	0.006%
Tempur Sealy International	8,650	358,110	0.047%
Tenet Healthcare	17,400	298,236	0.039%
Tennant	1,100	57,321	0.008%
Tenneco	9,250	253,358	0.033%
Teradata	18,651	715,452	0.094%
Teradyne	29,900	938,262	0.124%
Terex	16,000	441,120	0.058%
Terreno Realty, REIT	16,200	569,754	0.075%
TESARO	4,100	304,425	0.040%
Tesla	24,708	8,222,822	1.084%
Tetraphase Pharmaceuticals	163,600	184,868	0.024%
Tetra Tech	9,850	509,935	0.067%
TETRA Technologies	63,800	107,184	0.014%
Texas Capital Bancshares	9,000	459,810	0.061%
Texas Roadhouse	7,100	423,870	0.056%
TFS Financial	14,100	227,433	0.030%
The Cheesecake Factory	7,540	328,065	0.043%
The GEO Group, REIT	17,266	340,140	0.045%
The Hackett Group	8,100	129,681	0.017%
Theravance Biopharma	14,200	363,378	0.048%
Thermon Group Holdings	19,300	391,404	0.052%
The Trade Desk	5,200	603,512	0.080%
Third Point Reinsurance	24,750	238,590	0.031%
Thor Industries	13,100	681,200	0.090%

Timken		11,200	417,984	0.055%
TimkenSteel		25,500	222,870	0.029%
Titan International		2,850	13,281	0.002%
Titan Machinery		12,400	163,060	0.022%
Tivity Health		12,100	300,201	0.040%
TiVo		32,500	305,825	0.040%
T-Mobile US		60,000	3,816,600	0.503%
Toll Brothers		17,120	563,762	0.074%
Tompkins Financial		6,517	488,840	0.064%
TopBuild		6,100	274,500	0.036%
Toro		19,520	1,090,778	0.144%
Towne Bank/Portsmouth VA		15,678	375,488	0.050%
TransEnterix		106,500	240,690	0.032%
Transocean		88,000	610,720	0.081%
TransUnion		32,137	1,825,382	0.241%
Travelport Worldwide		5,000	78,100	0.010%
Tredegar		6,900	109,434	0.014%
TreeHouse Foods		17,143	869,322	0.115%
Trex		16,200	961,632	0.127%
Tribune Media		2,700	122,526	0.016%
Tribune Publishing		12,900	146,286	0.019%
TriCo Bancshares		4,000	135,160	0.018%
Trimble		38,824	1,277,698	0.168%
Trinet		11,200	469,840	0.062%
Trinity Industries		20,258	417,112	0.055%
Trinseo		2,500	114,450	0.015%
Tri Pointe		49,900	545,407	0.072%
Triumph Group		15,100	173,650	0.023%
TRP Government Reserve	2.45	27,123,681	27,123,681	3.577%
TrueBlue		8,700	193,575	0.026%
TrueCar		18,100	163,986	0.022%
Trustco Bank		41,850	287,091	0.038%
Trustmark		10,900	309,887	0.041%
TTEC Holdings		3,490	99,709	0.013%
TTM Technologies		21,050	204,817	0.027%
Tupperware Brands		10,420	328,959	0.043%
Tutor Perini		22,000	351,340	0.046%
Twilio		12,000	1,071,600	0.141%
Two Harbors Investment, REIT		13,472	172,980	0.023%
Tyler Technologies		7,000	1,300,740	0.172%
Ubiquiti Networks		4,400	437,404	0.058%
UGI		26,890	1,434,582	0.189%
Ultimate Software Group		5,312	1,300,749	0.172%
Ultragenyx Pharmaceutical		9,800	426,104	0.056%
UMB Financial		7,712	470,201	0.062%
UMH Properties, REIT		23,200	274,688	0.036%
Umpqua Bank		41,864	665,638	0.088%
UniFirst		2,200	314,754	0.042%
Union Bankshares		10,729	302,880	0.040%
Unisys		33,300	387,279	0.051%
Unit		20,500	292,740	0.039%
United Bankshares		9,000	279,990	0.037%
United Community Banks		18,596	399,070	0.053%
United Fire Group		6,900	382,605	0.050%
United Natural Foods		3,300	34,947	0.005%
United Therapeutics		9,100	990,990	0.131%
Unitil		4,100	207,624	0.027%
Uniti, REIT		29,700	462,429	0.061%
Univar		17,700	313,998	0.041%
Universal		4,640	251,256	0.033%
Universal Display		8,400	785,988	0.104%
Universal Electronics		7,400	187,072	0.025%
Universal Forest Products		9,870	256,225	0.034%
Universal Health Realty Income Trust, REIT		4,850	297,645	0.039%
Universal Insurance Holdings		9,300	352,656	0.047%
Univest Financial		7,800	168,246	0.022%
Uranium Energy		65,500	81,875	0.011%
Urban Edge Properties, REIT		6,000	99,720	0.013%
Urban Outfitters		14,100	468,120	0.062%
Urstadt Biddle Properties, REIT		13,700	263,314	0.035%
USA Truck		16,300	244,011	0.032%
U.S. Cellular		6,293	327,047	0.043%

US Ecology			4,700	296,006	0.039%
US Foods Holding			33,800	1,069,432	0.141%
USG			12,950	552,447	0.073%
US Global Investors			56,500	62,150	0.008%
US Silica Holdings			39,300	400,074	0.053%
U.S. Steel			41,100	749,664	0.099%
U S TREASURY BILL	2.33	2/28/19	20,000	19,925	0.003%
U S TREASURY BILL	2.33	3/7/19	10,000	9,958	0.001%
U S TREASURY BILL	2.39	4/11/19	132,000	131,134	0.017%
U S TREASURY BILL	2.48	6/13/19	1,590,000	1,572,578	0.207%
Vail Resorts			8,400	1,770,888	0.234%
Valley National Bancorp			26,700	237,096	0.031%
Valmont Industries			3,700	410,515	0.054%
Valvoline			42,987	831,798	0.110%
Vector Group			22,175	215,763	0.028%
Vectren			13,349	960,861	0.127%
Vectrus			4,744	102,376	0.014%
Veeva Systems			20,400	1,822,128	0.240%
Veoneer			16,400	386,548	0.051%
Verastem			44,400	149,184	0.020%
VEREIT, REIT			110,140	787,501	0.104%
Verint Systems			10,800	456,948	0.060%
Verso			10,200	228,480	0.030%
Versum Materials			9,100	252,252	0.033%
Viad			8,677	434,631	0.057%
ViaSat			7,000	412,650	0.054%
Viavi Solutions			48,500	487,425	0.064%
VICI Properties, REIT			49,200	923,976	0.122%
Virtusa			3,700	157,583	0.021%
Virtus Investment Partners			4,734	376,022	0.050%
Vishay Intertechnology			23,778	428,242	0.056%
Vishay Precision			9,383	283,648	0.037%
Vista Outdoor			7,600	86,260	0.011%
Visteon			6,200	373,736	0.049%
Vistra Energy			48,730	1,115,430	0.147%
VMware			11,500	1,576,995	0.208%
Vonage Holdings			47,700	416,421	0.055%
Voya Financial			34,100	1,368,774	0.180%
Wabash National			14,700	192,276	0.025%
WABCO Holdings			12,200	1,309,548	0.173%
Wabtec			15,660	1,100,115	0.145%
Waddell & Reed Financial			21,740	393,059	0.052%
WageWorks			11,800	320,488	0.042%
Walker & Dunlop			7,900	341,675	0.045%
Washington Federal			17,968	479,925	0.063%
Washington Prime, REIT			52,659	255,923	0.034%
Washington Real Estate Investment Trust, REIT			15,400	354,200	0.047%
Watsco			5,400	751,356	0.099%
Watts Water Technologies			3,950	254,894	0.034%
WaVe Life Sciences			8,800	369,952	0.049%
Wayfair			12,200	1,098,976	0.145%
WD-40			1,900	348,194	0.046%
Weatherford International			9,400	5,255	0.001%
Webster Financial			18,410	907,429	0.120%
Weight Watchers			14,300	551,265	0.073%
Weingarten Realty Investors, REIT			13,440	333,446	0.044%
Welbilt			25,600	284,416	0.038%
Wendy's			35,040	546,974	0.072%
Werner Enterprises			2,853	84,278	0.011%
WesBanco			16,405	601,899	0.079%
WESCO International			5,451	261,648	0.035%
WestAmerica Bank			4,846	269,825	0.036%
West Bancorporation			13,000	248,170	0.033%
Western Alliance Bancorp			25,800	1,018,842	0.134%
Western Asset Mortgage Capital, REIT			38,422	320,439	0.042%
Western New England Bancorp			13,100	131,524	0.017%
Westlake Chemical			6,142	406,416	0.054%
West Pharmaceutical Services			13,148	1,288,898	0.170%
WEX			6,600	924,396	0.122%
White Mountains Insurance Group			957	820,809	0.108%
Whiting Petroleum			9,325	211,584	0.028%
Willamette Valley Vineyards			10,850	74,757	0.010%

Williams-Sonoma	16,000	807,200	0.106%
Willis Lease Finance	6,500	224,900	0.030%
Wingstop	5,200	333,788	0.044%
Winnebago	9,920	240,163	0.032%
Wintrust Financial	7,050	468,755	0.062%
Wolverine World Wide	9,300	296,577	0.039%
Woodward	8,700	646,323	0.085%
Workday	28,300	4,518,944	0.596%
World Fuel Services	12,200	261,202	0.034%
Worldpay	55,563	4,246,680	0.560%
World Wrestling Entertainment	10,800	806,976	0.106%
Worthington Industries	10,963	381,951	0.050%
WP Carey, REIT	20,900	1,365,606	0.180%
WPX Energy	62,700	711,645	0.094%
W. R. Berkley	11,572	855,287	0.113%
W. R. Grace	10,700	694,537	0.092%
Wright Medical	15,225	414,425	0.055%
WSFS Financial	13,050	494,726	0.065%
W&T Offshore	43,200	177,984	0.023%
Wyndham destinations	8,800	315,392	0.042%
Wyndham Hotels & Resorts	9,200	417,404	0.055%
Xencor	19,200	694,272	0.092%
Xenia Hotels & Resorts, REIT	20,900	359,480	0.047%
XOMA	23,634	298,967	0.039%
Xperi	1,300	23,907	0.003%
XPO Logistics	20,300	1,157,912	0.153%
Yelp	18,000	629,820	0.083%
YRC Worldwide	100,900	317,835	0.042%
Zayo Group Holdings	24,000	548,160	0.072%
Zebra Technologies	8,325	1,325,590	0.175%
Zedge	4,980	12,191	0.002%
Zendesk	22,300	1,301,651	0.172%
Zillow	10,741	337,590	0.045%
Zillow	24,582	776,300	0.102%
Zynerba Pharmaceuticals	13,400	39,798	0.005%
Zynga	137,537	540,520	0.071%

Total Investments in Securities		855,247,152
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 3/19	331	3/15/2019	22,325,950	(1,623,372)	2.944%
S&P MID 400 EMINI FUT 3/19	26	3/15/2019	4,321,720	(309,491)	0.570%

Total Futures Contracts		(1,932,863)
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NET ASSETS **758,327,685**

NET ASSET VALUE PER SHARE

Extended Equity Market Index Fund Shares **23.98**
(\$758,327,685 / 31,628,555 Shares Outstanding)

ADR	American Depositary Receipts
ADS	American Depositary Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depositary Receipts
GDS	Global Depositary Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority

HHEFA Health & Higher Education Facility Authority
 IDA Industrial Development Authority/Agency
 IDB Industrial Development Bond
 IDC Industrial Development Corp
 IDRB Industrial Development Revenue Bond
 IO Interest Only security for which the fund receives interest on notional principal (par)
 PCR Pollution Control Revenue
 PFA Public Finance Authority
 PIK Payment-in-kind
 PTC Pass-Through Certificate
 RAC Revenue Anticipation Certificate
 RAN Revenue Anticipation Note
 RAW Revenue Anticipation Warrant
 REIT Real Estate Investment Trust
 RIB Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
 STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
 TAN Tax Anticipation Note
 TAW Tax Anticipation Warrant
 TBA To Be Announced purchase commitment
 TDFA Trade & Deposit Facility Agreement
 TECP Tax-Exempt Commercial Paper
 TRAN Tax Revenue Anticipation Note
 VR Variable Rate; rate shown is effective rate at period end
 VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.