

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
10X Genomics			11,100	1,571,760	0.135%
1-800-Flowers.com			19,268	500,968	0.043%
1Life Healthcare			11,300	493,245	0.042%
1st Source			8,652	348,676	0.030%
22nd Century			162,200	356,840	0.031%
2U			11,700	468,117	0.040%
3D Systems			35,550	372,564	0.032%
8x8			19,700	679,059	0.058%
AAON			7,090	472,407	0.041%
Aaron s			7,567	143,470	0.012%
Abercrombie & Fitch			18,800	382,768	0.033%
ABM Industries			10,150	384,076	0.033%
Acacia Communications			6,240	455,270	0.039%
Acadia Healthcare			15,000	753,900	0.065%
ACADIA Pharmaceuticals			25,800	1,379,268	0.119%
Acadia Realty Trust, REIT			16,650	236,264	0.020%
Acceleron Pharma			9,000	1,151,460	0.099%
Acco Brands			17,100	144,495	0.012%
ACI Worldwide			22,800	876,204	0.075%
ACM Research			5,000	406,250	0.035%
Acuity Brands			4,400	532,796	0.046%
Acushnet Holdings			2,500	101,350	0.009%
Adamas Pharmaceuticals			63,700	275,821	0.024%
Adams Resources & Energy			2,500	60,250	0.005%
AdaptHealth			6,100	229,116	0.020%
Adaptive Biotechnologies			13,900	821,907	0.071%
Addus HomeCare			2,300	269,307	0.023%
Adient			18,900	657,153	0.057%
ADT			47,800	375,230	0.032%
Adtalem Global Education			12,200	414,190	0.036%
Advanced Drainage Systems			3,791	316,852	0.027%
Advanced Energy Industries			5,750	557,578	0.048%
Adverum Biotechnologies			18,200	197,288	0.017%
AECOM			26,622	1,325,243	0.114%
Aegion			7,350	139,577	0.012%
Aerie Pharmaceuticals			14,900	201,299	0.017%
Aerojet Rocketdyne Holdings			11,310	597,734	0.051%
AeroVironment			5,200	451,880	0.039%
Affiliated Managers Group			4,500	457,650	0.039%
AGCO			12,250	1,262,853	0.109%
Agile therapeutics			40,600	116,522	0.010%
Agilysys			7,852	301,360	0.026%
Agios Pharmaceuticals			9,600	415,968	0.036%
AGNC Investment, REIT			54,674	852,914	0.073%
Agree Realty, REIT			7,700	512,666	0.044%
AgroFresh Solutions			2,200	4,994	0.000%
AIMCO, REIT			25,000	132,000	0.011%
Airbnb			8,500	1,247,800	0.107%
Air Lease			19,100	848,422	0.073%
Air Transport Services Group			7,400	231,916	0.020%
Alarm.com Holdings			10,000	1,034,500	0.089%
Albany International			7,003	514,160	0.044%
Alcoa			31,400	723,770	0.062%
Alector			8,800	133,144	0.011%
Alexander's, REIT			900	249,615	0.021%
Alkermes			31,500	628,425	0.054%
Allakos			5,655	791,700	0.068%
Allegheny			2,118	1,278,615	0.110%
Allegheny Technologies			20,700	347,139	0.030%
Allegiant Travel			1,500	283,860	0.024%
ALLETE			6,482	401,495	0.035%
Alliance Data Systems			9,600	711,360	0.061%
Allison Transmission Holdings			13,900	599,507	0.052%
Allscripts Healthcare Solutions			24,700	356,668	0.031%
Ally Financial			76,300	2,720,858	0.234%

Alnylam Pharmaceuticals	20,300	2,638,391	0.227%
Altair Engineering	3,700	215,266	0.019%
Alteryx	10,791	1,314,236	0.113%
Altice USA	44,500	1,685,215	0.145%
Altimune	24,600	277,488	0.024%
Altisource Portfolio Solutions	10,500	135,240	0.012%
Altra Industrial Motion	15,100	836,993	0.072%
Ambac Financial	27,500	422,950	0.036%
Ambarella	5,700	523,374	0.045%
AMC Entertainment Holdings	138,700	294,044	0.025%
Amedisys	7,000	2,053,310	0.177%
AMERCO	1,300	590,148	0.051%
Ameresco	1,100	57,464	0.005%
American Campus Communities, REIT	25,826	1,104,578	0.095%
American Eagle Outfitters	39,880	800,392	0.069%
American Equity Investment Life	9,700	268,302	0.023%
American Financial Group	13,010	1,139,936	0.098%
American Homes 4 Rent, REIT	50,200	1,506,000	0.130%
American National	3,100	297,972	0.026%
American Realty Capital Trust V, REIT	45,100	335,093	0.029%
American States Water Company	9,100	723,541	0.062%
American Vanguard	8,266	128,288	0.011%
Americold Realty Trust, REIT	32,931	1,229,314	0.106%
Ameris Bancorp	9,100	346,437	0.030%
Amicus Therapeutics	44,000	1,015,960	0.087%
Amkor Technology	23,720	357,698	0.031%
AMN Healthcare Services	10,905	744,266	0.064%
Amyris	32,000	197,600	0.017%
Anaplan	23,000	1,652,550	0.142%
Andersons	3,600	88,236	0.008%
Angiodynamics	3,000	45,990	0.004%
Annaly Capital Management, REIT	224,020	1,892,969	0.163%
Antero Midstream	73,700	568,227	0.049%
Apartment Income REIT, REIT	22,300	856,543	0.074%
Apellis Pharmaceuticals	15,600	892,320	0.077%
Api	19,000	344,850	0.030%
Apogee Enterprises	7,700	243,936	0.021%
Apollo Commercial Real Estate Finance, REIT	24,600	274,782	0.024%
Apollo Global Management	31,800	1,557,564	0.134%
Appfolio	2,394	431,016	0.037%
Appian	9,400	1,523,646	0.131%
Apple Hospitality REIT, REIT	7,200	92,952	0.008%
Applied Industrial Technologies	2,162	168,614	0.015%
AptarGroup	10,460	1,431,869	0.123%
AquaBounty Technologies	45,617	399,605	0.034%
Aramark	42,600	1,639,248	0.141%
Arbor Realty Trust, REIT	10,700	151,726	0.013%
ArcBest	4,200	179,214	0.015%
Arch Capital Group	57,800	2,084,846	0.180%
Archrock	68,467	592,924	0.051%
Arconic	10,900	324,820	0.028%
Arcosa	9,352	513,705	0.044%
Arcturus therapeutics Holdings	4,500	195,210	0.017%
Arcus Biosciences	10,000	259,600	0.022%
Arena Pharmaceuticals	10,600	814,398	0.070%
Ares Commercial Real Estate, REIT	35,000	416,850	0.036%
Ares Management	7,800	366,990	0.032%
Argo Group International Holdings	9,422	411,741	0.035%
Arlo Technologies	44,152	343,944	0.030%
ARMOUR Residential REIT, REIT	20,500	221,195	0.019%
Armstrong Flooring	37,600	143,632	0.012%
Armstrong Worldwide Industries	8,300	617,437	0.053%
Array Technologies	13,900	599,646	0.052%
Arrow Electronics	8,275	805,158	0.069%
Arrow Financial	4,655	139,231	0.012%
Arrowhead Pharmaceuticals	24,600	1,887,558	0.163%
Artisan Partners Asset Management	4,500	226,530	0.020%
Arvinas	4,917	417,601	0.036%
Asbury Automotive Group	3,340	486,772	0.042%
ASGN	8,950	747,594	0.064%
Ashland Global Holdings	7,300	578,160	0.050%
Aspen Technology	14,100	1,836,525	0.158%

Associated Banc-Corp	37,027	631,310	0.054%
Assured Guaranty	18,600	585,714	0.050%
Astec Industries	5,700	329,916	0.028%
Asure Software	32,700	232,170	0.020%
Atara Biotherapeutics	15,000	294,450	0.025%
Athene Holding	13,800	595,332	0.051%
Athersys	79,200	138,600	0.012%
At Home	6,600	102,036	0.009%
Atkore International	12,600	517,986	0.045%
Atlantic Capital Bancshares	2,379	37,874	0.003%
Atlantic Union Bankshares	19,229	633,403	0.055%
Atomera	11,000	176,990	0.015%
Atreca	8,800	142,120	0.012%
Atricure	8,000	445,360	0.038%
Autoliv	11,600	1,068,360	0.092%
Autonation	5,400	376,866	0.032%
Avalara	12,923	2,130,873	0.183%
Avangrid	4,800	218,160	0.019%
Avanos Medical	10,042	460,727	0.040%
Avantor	81,173	2,285,020	0.197%
Avaya Holdings	9,100	174,265	0.015%
Avient	16,130	649,716	0.056%
Avis Budget Group	6,500	242,450	0.021%
Avista	12,490	501,349	0.043%
Avnet	18,150	637,247	0.055%
Aware Inc/MA	12,000	42,000	0.004%
Axalta Coating Systems	30,200	862,210	0.074%
Axis Capital Holdings	22,373	1,127,375	0.097%
Axon Enterprise	9,979	1,222,727	0.105%
Axos Financial	3,500	131,355	0.011%
Axsome therapeutics	6,200	505,114	0.043%
AZEK	16,000	615,200	0.053%
AZZ	8,400	398,496	0.034%
Badger Meter	2,800	263,368	0.023%
Balchem	5,400	622,188	0.054%
Banc First	7,800	457,860	0.039%
Banc of California	6,100	89,731	0.008%
Bancorp	15,900	217,035	0.019%
BancorpSouth Bank	17,675	485,002	0.042%
Bandwidth	3,000	461,010	0.040%
Bank of Hawaii	12,366	947,483	0.082%
Bank OZK	15,900	497,193	0.043%
BankUnited	29,718	1,033,592	0.089%
Banner	1,471	68,534	0.006%
Barnes Group	8,900	451,141	0.039%
Beacon Roofing Supply	8,800	353,672	0.030%
Beam therapeutics	4,700	383,708	0.033%
Bed Bath & Beyond	5,800	103,008	0.009%
Belden	9,163	383,930	0.033%
Benchmark Electronics	12,200	329,522	0.028%
Benefitfocus	13,400	194,032	0.017%
Berkeley Lights	2,900	259,289	0.022%
Berkshire Hills Bancorp	29,000	496,480	0.043%
Berry Global	23,600	1,326,084	0.114%
Beyond Meat	4,200	525,000	0.045%
BGC Partners	34,500	138,000	0.012%
B&G Foods	10,700	296,711	0.026%
Big Lots	15,500	665,415	0.057%
Bill.Com Holdings	9,500	1,296,750	0.112%
BioCryst Pharmaceuticals	31,500	234,675	0.020%
Biohaven Pharmaceutical Holding	9,829	842,444	0.073%
BioMarin Pharmaceutical	28,990	2,542,133	0.219%
Bio-Techne	6,100	1,937,055	0.167%
BioTelemetry	4,400	317,152	0.027%
Bioxcel therapeutics	2,700	124,740	0.011%
BJ's Restaurants	6,133	236,059	0.020%
BJ s Wholesale Club Holdings	20,200	753,056	0.065%
Blackbaud	10,800	621,648	0.054%
Black Hills	5,940	365,013	0.031%
Black Knight	26,052	2,301,694	0.198%
Blackline	6,404	854,166	0.074%
Blackstone	110,200	7,142,062	0.615%

Blackstone Mortgage Trust, REIT	18,600	512,058	0.044%
Bloom Energy	21,200	607,592	0.052%
Bloomin Brands	10,200	198,084	0.017%
Bluebird Bio	13,600	588,472	0.051%
Blueprint Medicines	12,100	1,357,015	0.117%
Bluerock Residential Growth REIT, REIT	46,600	590,422	0.051%
BMC Stock Holdings	5,500	295,240	0.025%
Boise Cascade	9,200	439,760	0.038%
BOK Financial	1,760	120,525	0.010%
Bonanza Creek Energy	7,300	141,109	0.012%
Booz Allen Hamilton	23,900	2,083,602	0.179%
Boston Beer	1,500	1,491,435	0.128%
Boston Private Financial	33,500	283,075	0.024%
Bottomline Technologies	8,800	464,112	0.040%
Box	40,500	731,025	0.063%
Boyd Gaming	15,700	673,844	0.058%
Brady	8,600	454,252	0.039%
Brandywine Realty Trust, REIT	25,043	298,262	0.026%
Bridgebio Pharma	13,100	931,541	0.080%
Bright Horizons Family Solutions	11,189	1,935,585	0.167%
Brighthouse Financial	6,800	246,194	0.021%
Brinker	10,479	592,797	0.051%
Brinks Company	9,549	687,528	0.059%
Brixmor Property, REIT	39,200	648,760	0.056%
Brookdale Senior Living	14,900	66,007	0.006%
Brookline Bancorp	24,129	290,513	0.025%
Brooks Automation	13,100	888,835	0.077%
Brown & Brown	47,100	2,233,011	0.192%
Brp	4,700	140,859	0.012%
Bruker	27,550	1,491,282	0.128%
Brunswick	16,200	1,235,088	0.106%
Builders FirstSource	27,200	1,110,032	0.096%
Bunge Limited	14,602	957,599	0.082%
Burlington Stores	12,500	3,269,375	0.281%
BWX Technologies	19,437	1,171,662	0.101%
Cable One	1,000	2,227,720	0.192%
Cabot	12,350	554,268	0.048%
CACI International	4,300	1,072,119	0.092%
Cactus	5,200	135,564	0.012%
Cadiz	29,400	313,110	0.027%
Caesars Entertainment	32,100	2,384,067	0.205%
CalAmp	41,100	407,712	0.035%
Caleres	20,230	316,600	0.027%
California Water Service Group	9,350	505,181	0.043%
Calix	6,100	181,536	0.016%
Callaway Golf	15,600	374,556	0.032%
Cal-Maine Foods	12,200	457,988	0.039%
Calyxt	12,000	50,640	0.004%
Cambridge Bancorp	1,300	90,675	0.008%
Camden National	7,000	250,460	0.022%
Camden Property Trust, REIT	14,900	1,488,808	0.128%
Cannae Holdings	14,700	650,769	0.056%
Cantel Medical	7,100	559,906	0.048%
Canterbury Park Holding	24,581	292,514	0.025%
Capitol Federal Financial	24,144	301,800	0.026%
Capri Holdings	32,098	1,348,116	0.116%
Cara Therapeutics	6,600	99,858	0.009%
Cardiovascular Systems	13,200	577,632	0.050%
Cardlytics	6,834	975,690	0.084%
Cardtronics	9,700	342,410	0.029%
CareDx	17,000	1,231,650	0.106%
CareTrust REIT, REIT	17,600	390,368	0.034%
Cargurus	16,300	517,199	0.045%
Carlisle Companies	8,920	1,393,126	0.120%
Carlyle	10,600	333,264	0.029%
Carpenter Technology	14,700	428,064	0.037%
Carriage Services	7,200	225,504	0.019%
Cars.com	17,600	198,880	0.017%
Carters	6,000	564,420	0.049%
Carvana	10,634	2,547,268	0.219%
Casella Waste Systems	7,275	450,686	0.039%
Casey's General Stores	6,500	1,161,030	0.100%

CASI Pharmaceuticals	63,200	186,440	0.016%
Castle Biosciences	3,100	208,165	0.018%
Cathay Bancorp	5,556	178,848	0.015%
Cavco Industries	900	157,905	0.014%
CBIZ	13,150	349,922	0.030%
CDK Global	20,300	1,052,149	0.091%
Cedar Realty Trust, REIT	4,394	44,511	0.004%
CEL-SCI	22,900	267,014	0.023%
Centerspace, REIT	3,200	226,048	0.019%
Central Garden & Pet	7,900	287,007	0.025%
Century Aluminum	20,800	229,424	0.020%
Century Bancorp	3,450	266,892	0.023%
Cerence	12,188	1,224,650	0.105%
Ceridian HCM Holding	21,101	2,248,523	0.194%
ChampionX	49,500	757,350	0.065%
Change Healthcare	24,465	456,272	0.039%
Charles & Colvard	2,868	3,528	0.000%
Charles River Laboratories International	6,900	1,724,034	0.148%
Chart Industries	8,300	977,657	0.084%
Chase	2,950	297,980	0.026%
Chefs' Warehouse	18,400	472,696	0.041%
Chegg	21,500	1,942,095	0.167%
Chemed	3,200	1,704,352	0.147%
ChemoCentryx	8,100	501,552	0.043%
Chemours	29,600	733,784	0.063%
Cheniere Energy	38,400	2,305,152	0.198%
Cherry Hill Mortgage Investment, REIT	9,262	84,655	0.007%
Chesapeake Utilities	5,500	595,155	0.051%
Chewy	7,180	645,410	0.056%
Chimera Investment, REIT	29,800	305,450	0.026%
Choice Hotels International	6,300	672,399	0.058%
Churchill Capital Corp III	45,600	364,344	0.031%
Churchill Downs	6,800	1,324,572	0.114%
Chuy's Holdings	5,000	132,450	0.011%
Ciena	20,000	1,057,000	0.091%
Cimarex Energy	23,472	880,435	0.076%
CIM Commercial Trust, REIT	2,994	42,635	0.004%
Cimpress	1,700	149,158	0.013%
Cincinnati Bell	17,100	261,288	0.022%
Cinemark Holdings	38,213	665,288	0.057%
Cirrus Logic	12,540	1,030,788	0.089%
CIT Group	17,000	610,300	0.053%
Citizens	20,733	118,800	0.010%
City Holding Company	5,950	413,823	0.036%
Clean Harbors	7,700	585,970	0.050%
Clear Channel Outdoor Holdings	204,900	338,085	0.029%
Clearwater Paper	9,388	354,397	0.031%
Clearway Energy	9,900	316,107	0.027%
Cleveland-Cliffs	89,180	1,298,461	0.112%
Cloudera	31,800	442,338	0.038%
CloudFlare	27,500	2,089,725	0.180%
Clovis Oncology	35,150	168,720	0.015%
CMC Materials	3,842	581,295	0.050%
CNA Financial	7,900	307,784	0.026%
CNO Financial Group	18,700	415,701	0.036%
CNX Resources	41,400	447,120	0.038%
Coca-Cola Consolidated	1,100	292,897	0.025%
Co-Diagnostics	16,700	155,310	0.013%
Coeur Mining	30,100	311,535	0.027%
Cogent Communications Holdings	9,000	538,830	0.046%
Cognex	31,400	2,520,949	0.217%
Cohen	6,700	109,445	0.009%
Cohen & Steers	7,000	520,100	0.045%
Coherent	3,900	585,078	0.050%
Coherus Biosciences	22,200	385,836	0.033%
Cohu	19,300	736,874	0.063%
Colfax	14,800	565,952	0.049%
Collegium Pharmaceutical	18,600	372,558	0.032%
Colony Capital, REIT	63,000	303,030	0.026%
Colony Credit Real Estate, REIT	29,600	222,000	0.019%
Columbia Banking System	13,850	497,215	0.043%
Columbia Property Trust, REIT	34,000	487,560	0.042%

Columbia Sportswear	3,962	346,200	0.030%
Comfort Systems USA	8,706	458,458	0.039%
Commerce Bancshares	14,870	976,959	0.084%
Commercial Metals	13,900	285,506	0.025%
CommScope Holding	27,500	368,500	0.032%
Community Bank System	8,028	500,225	0.043%
Community Healthcare Trust, REIT	6,500	306,215	0.026%
Community Trust Bancorp	9,472	350,938	0.030%
Commvault Systems	12,800	708,736	0.061%
Compass Minerals	5,400	333,288	0.029%
Comtech Telecommunications	6,460	133,657	0.012%
Concentrix	6,000	592,200	0.051%
Conduent	39,500	189,600	0.016%
ConMed	5,550	621,600	0.054%
ConnectOne Bancorp	13,883	274,745	0.024%
Constellation Pharmaceuticals	6,100	175,680	0.015%
Continental Resources	29,700	484,110	0.042%
Cooper Tire	3,300	133,650	0.012%
Corcept Therapeutics	22,200	580,752	0.050%
CoreCivic, REIT	16,296	106,739	0.009%
CoreLogic	17,230	1,332,224	0.115%
Core-Mark Holding	11,690	343,335	0.030%
CoreSite Realty, REIT	6,800	851,904	0.073%
Cornerstone Building Brands	24,400	226,432	0.019%
Cornerstone OnDemand	9,300	409,572	0.035%
Corporate Office Properties Trust, REIT	22,100	576,368	0.050%
CorVel	3,650	386,900	0.033%
CoStar Group	6,502	6,009,669	0.517%
Coty	80,400	564,408	0.049%
Coupa Software	10,900	3,694,119	0.318%
Cousins Properties, REIT	23,931	801,689	0.069%
Covanta Holding	56,204	737,959	0.064%
Covetrus	22,101	635,183	0.055%
Cowen	13,924	361,885	0.031%
Cracker Barrel Old Country Store	1,500	197,880	0.017%
CRA International	5,050	257,197	0.022%
Crane	3,741	290,526	0.025%
Credit Acceptance	1,400	484,596	0.042%
Cree	18,300	1,937,970	0.167%
Crocs	18,200	1,140,412	0.098%
CrowdStrike Holdings	31,760	6,727,403	0.579%
Crown Holdings	21,850	2,189,370	0.189%
CryoLife	5,750	135,758	0.012%
CryoPort	1,200	52,656	0.005%
CSG Systems International	9,000	405,630	0.035%
CSW Industrials	2,400	268,584	0.023%
CTS	11,450	393,079	0.034%
CubeSmart, REIT	44,000	1,478,840	0.127%
Cubic	5,100	316,404	0.027%
Cullen/Frost Bankers	9,350	815,601	0.070%
Curtiss-Wright	7,600	884,260	0.076%
Cushman & Wakefield	18,600	275,838	0.024%
CVB Financial	15,206	296,517	0.026%
CVR Energy	15,200	226,480	0.019%
Cyberoptics	11,200	254,128	0.022%
CymaBay Therapeutics	18,600	106,764	0.009%
CyrusOne, REIT	19,400	1,419,110	0.122%
Cytokinetics	12,000	249,360	0.021%
Dana	26,600	519,232	0.045%
Darling Ingredients	31,600	1,822,688	0.157%
Datadog	32,800	3,228,832	0.278%
Dave & Buster's Entertainment	5,000	150,100	0.013%
Deciphera Pharmaceuticals	6,200	353,834	0.030%
Deckers Outdoor	4,500	1,290,510	0.111%
Dell Technologies	35,897	2,630,891	0.227%
Deluxe	3,200	93,440	0.008%
Denali therapeutics	12,700	1,063,752	0.092%
Denbury	15,100	387,919	0.033%
Denny's	23,700	347,916	0.030%
DiamondRock Hospitality, REIT	35,900	296,175	0.026%
Dicerna Pharmaceuticals	16,600	365,698	0.031%
Dick's Sporting Goods	10,100	567,721	0.049%

Diebold Nixdorf	13,700	146,042	0.013%
Digi International	17,160	324,324	0.028%
Digital Turbine	12,200	690,032	0.059%
Dillard's	6,700	422,435	0.036%
Dine Brands Global	5,400	313,200	0.027%
Diodes	10,250	722,625	0.062%
Diversified Healthcare Trust, REIT	67,500	278,100	0.024%
DMC Global	7,000	302,750	0.026%
DocuSign	30,100	6,691,230	0.576%
Dolby Laboratories	8,440	819,777	0.071%
Domo	7,700	491,029	0.042%
Domtar	11,016	348,656	0.030%
Donaldson	17,142	957,895	0.082%
Donnelley Financial Solutions	27,275	462,857	0.040%
DoorDash	5,800	827,950	0.071%
Dorian LPG	16,200	197,478	0.017%
Dorman Products	5,500	477,510	0.041%
Douglas Dynamics	6,700	286,559	0.025%
Douglas Emmett, REIT	44,100	1,286,838	0.111%
DraftKings	51,500	2,397,840	0.206%
Dril-Quip	10,200	302,124	0.026%
Dropbox	48,260	1,070,889	0.092%
DSP Group	18,590	308,408	0.027%
Ducommun	2,900	155,730	0.013%
Dun & Bradstreet Holdings	16,800	418,320	0.036%
DURECT	128,200	265,374	0.023%
Dycom Industries	5,763	435,222	0.037%
Dynatrace Holdings	29,373	1,270,970	0.109%
Dynavax Technologies	42,700	190,015	0.016%
Dynex Capital, REIT	23,099	411,162	0.035%
Eagle Materials	5,270	534,115	0.046%
Easterly Government Properties, REIT	19,086	432,298	0.037%
Eastern Bankshares	18,700	304,997	0.026%
EastGroup Properties, REIT	5,350	738,621	0.064%
East West Bancorp	34,800	1,764,708	0.152%
Eaton Vance	24,466	1,661,975	0.143%
Echostar	5,344	113,239	0.010%
Edgewell Personal Care	7,650	264,537	0.023%
Editas Medicine	10,900	764,199	0.066%
E-Health	3,618	255,467	0.022%
Eidos therapeutics	1,300	171,054	0.015%
Elanco Animal Health	78,384	2,404,037	0.207%
Elastic	9,800	1,432,074	0.123%
Element Solutions	45,600	808,488	0.070%
EMCOR Group	7,460	682,292	0.059%
Emergent BioSolutions	8,800	788,480	0.068%
Encompass Health	14,000	1,157,660	0.100%
Encore Capital	8,200	319,390	0.027%
Encore Wire	7,100	430,047	0.037%
Endo International	45,900	329,562	0.028%
Energizer Holdings	13,550	571,539	0.049%
EnerSys	8,800	730,928	0.063%
Ennis Business Forms	16,557	295,542	0.025%
Enova International	3,339	82,707	0.007%
Enphase Energy	20,800	3,649,776	0.314%
EnPro Industries	5,350	404,032	0.035%
Ensign	11,600	845,872	0.073%
Enstar	2,700	553,203	0.048%
Entegris	25,377	2,438,730	0.210%
Investnet	8,000	658,320	0.057%
Envista Holdings	28,200	951,186	0.082%
EPAM Systems	10,200	3,655,170	0.315%
ePlus	4,400	386,980	0.033%
EPR Properties, REIT	13,900	451,750	0.039%
EQT	51,400	653,294	0.056%
Equitable Holdings	78,062	1,997,607	0.172%
Equitrans Midstream	17,300	139,092	0.012%
Equity Commonwealth, REIT	33,076	902,313	0.078%
Equity LifeStyle Properties, REIT	33,380	2,114,957	0.182%
Erie Indemnity	2,107	517,479	0.045%
ESCO Technologies	8,540	881,499	0.076%
Esperion Therapeutics	2,900	75,400	0.006%

Essent	21,400	924,480	0.080%
Essential Properties Realty Trust, REIT	33,400	708,080	0.061%
Essential Utilities	37,432	1,770,159	0.152%
Euronet Worldwide	9,850	1,427,462	0.123%
Eventbrite	13,600	246,160	0.021%
Everbridge	6,887	1,026,645	0.088%
Evercore	7,500	822,300	0.071%
Everi Holdings	37,400	516,494	0.044%
EVERTEC	15,800	621,256	0.053%
Evolent Health	28,300	453,649	0.039%
Evoqua Water Technologies	10,400	280,592	0.024%
EW Scripps	18,145	277,437	0.024%
Exact Sciences	27,000	3,577,230	0.308%
Exelixis	62,690	1,258,188	0.108%
Exlservice Holdings	5,800	493,754	0.043%
Exponent	10,600	954,318	0.082%
eXp World Holdings	7,300	460,776	0.040%
Extended Stay America	24,500	362,845	0.031%
EZCORP	44,700	214,113	0.018%
Fabrinet	6,000	465,540	0.040%
FactSet Research Systems	6,600	2,194,500	0.189%
Fair Isaac	4,285	2,189,806	0.189%
Farmer Bros.	7,000	32,690	0.003%
FARO Technologies	4,800	339,024	0.029%
Fastly	13,600	1,188,232	0.102%
Fate Therapeutics	13,100	1,191,183	0.103%
FBL Financial	4,342	227,998	0.020%
Fdo Holdings	16,300	1,513,455	0.130%
Federal Agricultural Mortgage	1,700	126,225	0.011%
Federal Signal	9,600	318,432	0.027%
Federated Hermes	10,400	300,456	0.026%
Ferro	25,760	376,869	0.032%
FibroGen	17,600	652,784	0.056%
FireEye	35,800	825,548	0.071%
First American Financial	23,730	1,225,180	0.105%
First Bancorp North Carolina	10,375	350,986	0.030%
First BanCorp-Puerto Rico	27,200	250,784	0.022%
First Busey	19,991	430,806	0.037%
FirstCash	7,938	555,978	0.048%
First Citizens BancShares	970	557,042	0.048%
First Commonwealth Financial	37,400	409,156	0.035%
First Community	9,200	198,536	0.017%
First Financial	6,750	262,238	0.023%
First Financial Bancorp	14,800	259,444	0.022%
First Financial Bankshares	19,076	690,074	0.059%
First Hawaiian	2,800	66,024	0.006%
First Horizon	108,206	1,380,709	0.119%
First Industrial Realty, REIT	16,765	706,309	0.061%
First Merchants	18,413	688,830	0.059%
First Midwest Bancorp	45,093	717,881	0.062%
First Solar	16,100	1,592,612	0.137%
First United	4,211	65,271	0.006%
FitBit	52,600	357,680	0.031%
Five9	11,400	1,988,160	0.171%
Five Below	11,300	1,977,274	0.170%
Five Prime Therapeutics	13,800	234,738	0.020%
Flexion Therapeutics	6,800	78,472	0.007%
Flowers Foods	38,183	864,081	0.074%
Fluidigm	34,200	205,200	0.018%
Fluor	15,600	249,132	0.021%
Flushing Financial	15,125	251,680	0.022%
FNB	19,332	183,654	0.016%
FNF	53,331	2,084,709	0.179%
Foot Locker	14,103	570,325	0.049%
FormFactor	5,200	223,704	0.019%
Forrester Research	5,200	217,880	0.019%
Fortitude Gold	24,343	25,560	0.002%
Forward Air	2,000	153,680	0.013%
Fossil	29,600	256,632	0.022%
Fox Factory Holding	7,500	792,825	0.068%
Franchise	6,400	194,880	0.017%
Franklin Electric	5,500	380,655	0.033%

Franklin Street Properties, REIT	22,400	97,888	0.008%
Fresh Del Monte Produce	7,700	185,339	0.016%
Freshpet	4,200	596,358	0.051%
frontdoor	14,750	740,598	0.064%
FRP Holdings	3,700	168,535	0.015%
FTI Consulting	6,795	759,137	0.065%
fuboTV	11,100	310,800	0.027%
FuelCell Energy	62,200	694,774	0.060%
Fulton Financial	42,102	535,537	0.046%
GameStop	18,600	350,424	0.030%
Gaming & Leisure Properties, REIT	37,298	1,581,435	0.136%
GATX	8,250	686,235	0.059%
GCP Applied Technologies	9,065	214,387	0.018%
Generac Holdings	10,100	2,296,841	0.198%
Genesco	10,900	327,981	0.028%
Genie Energy	23,842	171,901	0.015%
GenMark Diagnostics	21,800	318,280	0.027%
Genpact	30,500	1,261,480	0.109%
Gentex	37,120	1,259,482	0.108%
Gentherm	9,300	606,546	0.052%
Genworth Financial	134,800	509,544	0.044%
German American Bancorp	7,533	249,267	0.021%
Getty Realty, REIT	11,643	320,648	0.028%
Gibraltar Industries	5,400	388,476	0.033%
G-III Apparel	10,500	249,270	0.021%
Glacier Bancorp	14,712	676,899	0.058%
Gladstone Commercial, REIT	10,400	187,200	0.016%
Gladstone Land, REIT	24,200	354,288	0.031%
Glatfelter	13,800	226,044	0.019%
Glaukos	8,000	602,080	0.052%
Global Blood Therapeutics	15,000	649,650	0.056%
Global Net Lease, REIT	333	5,708	0.000%
Global Self Storage, REIT	31,399	125,910	0.011%
Globus Medical	18,700	1,219,614	0.105%
Glu Mobile	52,000	468,520	0.040%
GMS	8,385	255,575	0.022%
GoDaddy	31,000	2,571,450	0.221%
Gold Resource	85,200	247,932	0.021%
Goodyear Tire & Rubber	36,400	397,124	0.034%
Goosehead Insurance	1,900	237,044	0.020%
GoPro	63,100	522,468	0.045%
Graco	33,054	2,391,457	0.206%
GrafTech International	14,200	151,372	0.013%
Graham Holdings	900	480,042	0.041%
Grand Canyon Education	7,900	735,569	0.063%
Granite Construction	13,525	361,253	0.031%
Graphic Packaging Holding	39,613	671,044	0.058%
Great Southern Bancorp	3,200	156,480	0.013%
Great Western Bancorp	15,300	319,770	0.028%
Greenbrier Companies	13,600	494,768	0.043%
Green Dot	13,600	758,880	0.065%
Greif	7,100	332,848	0.029%
Griffon	11,900	242,522	0.021%
Grocery Outlet Holding	16,432	644,956	0.056%
Groupon	5,500	208,973	0.018%
Group One Automotive	4,200	550,788	0.047%
GrowGeneration	5,900	237,298	0.020%
GrubHub	16,300	1,210,601	0.104%
Guardant Health	13,500	1,739,880	0.150%
Guess ?	12,120	274,154	0.024%
Guidewire Software	16,900	2,175,537	0.187%
Haemonetics	8,400	997,500	0.086%
Hain Celestial Group	12,700	509,905	0.044%
Halozyne Therapeutics	28,900	1,234,319	0.106%
Hamilton Lane	2,800	218,540	0.019%
Hancock Whitney	3,300	112,266	0.010%
Hannon Armstrong Sustainabl Infrstrc Cap, REIT	14,485	918,784	0.079%
Hanover Insurance Group	7,820	914,314	0.079%
Harley-Davidson	21,700	796,390	0.069%
Harsco	13,160	236,617	0.020%
Harvard Bioscience	4,800	20,592	0.002%
Hawaiian Electric Industries	22,600	799,814	0.069%

Haynes International	10,000	238,400	0.021%
H.B. Fuller	6,740	349,671	0.030%
Healthcare Realty Trust, REIT	25,180	745,328	0.064%
Healthcare Services	15,250	428,525	0.037%
Healthcare Trust of America, REIT	33,573	924,600	0.080%
Health Catalyst	7,300	317,769	0.027%
HealthEquity	10,900	759,839	0.065%
HealthStream	20,900	456,456	0.039%
Heartland Express	22,823	413,096	0.036%
Heat Biologics	21,270	114,007	0.010%
Hecla Mining	129,400	838,512	0.072%
H&E Equipment Services	11,300	336,853	0.029%
HEICO	8,771	1,161,280	0.100%
HEICO	9,825	1,150,115	0.099%
Heidrick & Struggles International	6,558	192,674	0.017%
Helen of Troy Limited	4,200	933,198	0.080%
Helios Technologies	6,900	367,701	0.032%
Helmerich & Payne	12,900	298,764	0.026%
Herbalife Nutrition	15,300	735,165	0.063%
Herc Holdings	6,055	402,113	0.035%
Herman Miller	12,550	424,190	0.037%
Heron Therapeutics	27,300	577,805	0.050%
Hersha Hospitality Trust, REIT	47,000	370,830	0.032%
Heska	3,300	480,645	0.041%
Hexcel	16,600	804,934	0.069%
Hibbett Sports	2,500	115,450	0.010%
Highwoods Properties, REIT	12,813	507,779	0.044%
Hillenbrand	16,800	668,640	0.058%
Hill-Rom Holdings	9,750	955,208	0.082%
Hilltop Holdings	18,898	519,884	0.045%
Hilton Grand Vacations	12,010	376,514	0.032%
HMS Holdings	22,400	823,200	0.071%
HNI Corporation	4,280	147,489	0.013%
Home Bancshares	35,076	683,280	0.059%
HomeStreet	13,200	445,500	0.038%
Hope Bancorp	25,700	280,387	0.024%
Horace Mann Educators	9,010	378,780	0.033%
Horizon Global	46,100	395,999	0.034%
Horizon therapeutics	35,600	2,604,140	0.224%
Hostess Brands	33,200	486,048	0.042%
Houlihan Lokey	6,715	451,449	0.039%
Hovnanian Enterprises	5,284	173,632	0.015%
Howard Hughes	7,500	591,975	0.051%
H&R Block	12,300	195,078	0.017%
Hubbell	7,233	1,134,062	0.098%
Hub Group	6,400	364,800	0.031%
HubSpot	7,800	3,092,232	0.266%
Hudson Pacific Properties, REIT	22,400	538,048	0.046%
Huntsman	37,200	935,208	0.081%
Hurco Companies	5,900	177,000	0.015%
Huron Consulting Group	4,700	277,065	0.024%
Hyatt Hotels	7,800	579,150	0.050%
Hyster-Yale Materials Handling	1,000	59,550	0.005%
IAA	20,500	1,332,090	0.115%
IAC/InterActiveCorp	12,430	2,353,621	0.203%
ICF International	3,900	289,887	0.025%
ICU Medical	3,300	707,817	0.061%
IdaCorp	6,310	605,949	0.052%
Idera Pharmaceuticals	16,300	59,821	0.005%
IDT	5,342	66,027	0.006%
IGM Biosciences	1,400	123,606	0.011%
II-VI	19,062	1,447,950	0.125%
Immersion	54,300	613,047	0.053%
ImmunoGen	40,000	258,000	0.022%
Immunovant	7,200	332,568	0.029%
Impinj	7,300	305,651	0.026%
Independence Realty Trust, REIT	10,800	145,044	0.012%
Independent Bank Group	3,000	187,560	0.016%
Independent Bank (MA)	7,750	566,060	0.049%
Infinera	48,500	508,280	0.044%
Ingevity	7,100	537,683	0.046%
Ingles Markets	5,800	247,428	0.021%

Ingredion	9,800	770,966	0.066%
Innospec	4,400	399,212	0.034%
Innovative Industrial Properties, REIT	5,100	933,963	0.080%
Innoviva	36,500	452,235	0.039%
Inogen	6,700	299,356	0.026%
Inovalon Holdings	13,200	239,844	0.021%
Inovio Pharmaceuticals	35,000	309,750	0.027%
Inphi	10,600	1,700,982	0.146%
Inseego	24,700	382,109	0.033%
Insight Enterprises	8,950	681,006	0.059%
Insmid	29,421	979,425	0.084%
Insperty	8,300	675,786	0.058%
Inspire Medical Systems	4,300	808,787	0.070%
Installed Building Products	900	91,737	0.008%
Insulet	10,800	2,760,804	0.238%
Integer Holdings	5,450	442,486	0.038%
Integra LifeSciences Holdings	9,700	629,724	0.054%
Intellia Therapeutics	8,600	467,840	0.040%
Interactive Brokers	14,400	877,248	0.076%
InterDigital	6,060	367,721	0.032%
Interface	8,600	90,300	0.008%
International Bancshares	9,002	337,035	0.029%
International Seaways	9,700	158,401	0.014%
Inter Parfums	6,700	405,283	0.035%
Intevac	15,600	112,476	0.010%
Intra-Cellular Therapies	17,600	559,680	0.048%
Invacare	18,600	166,470	0.014%
Invesco Mortgage Capital, REIT	90,000	304,200	0.026%
Invitae	25,500	1,066,155	0.092%
Invitation Homes, REIT	92,368	2,743,330	0.236%
Ionis Pharmaceuticals	25,680	1,451,947	0.125%
Iovance Biotherapeutics	26,388	1,224,403	0.105%
iRhythm Technologies	4,365	1,035,422	0.089%
Iridium Communications	13,518	531,595	0.046%
iRobot	6,400	513,856	0.044%
Ironwood Pharmaceuticals	35,000	398,650	0.034%
Itron	4,700	450,730	0.039%
ITT	13,500	1,039,770	0.090%
IVERIC bio	29,300	202,463	0.017%
j2 Global	10,600	1,035,514	0.089%
Jabil	23,200	986,696	0.085%
Jack in the Box	5,900	547,520	0.047%
James River Group Holdings	8,200	403,030	0.035%
Janus Henderson	20,028	651,110	0.056%
Jazz Pharmaceuticals	8,700	1,435,935	0.124%
JBG SMITH Properties, REIT	18,800	587,876	0.051%
Jefferies Financial	44,347	1,090,936	0.094%
JetBlue Airways	42,300	615,042	0.053%
J & J Snack Foods	1,940	301,418	0.026%
John Bean Technologies	6,272	714,193	0.061%
John B Sanfilippo & Son	5,800	457,388	0.039%
John Wiley & Sons	9,270	423,268	0.036%
Jones Lang LaSalle	9,310	1,381,325	0.119%
Kaiser Aluminum	5,936	587,070	0.051%
Kaman	5,361	306,274	0.026%
KAR Auction Services	20,700	385,227	0.033%
Karuna therapeutics	2,800	284,452	0.024%
Karyopharm Therapeutics	18,300	283,284	0.024%
KB Home	16,500	553,080	0.048%
KBR	15,900	491,787	0.042%
Kearny Financial Corp.	24,737	261,223	0.022%
Kemper	14,250	1,094,828	0.094%
Kennametal	16,100	583,464	0.050%
Kennedy-Wilson Holdings	36,500	652,985	0.056%
Keurig Dr Pepper	94,800	3,033,600	0.261%
Kforce	7,856	330,659	0.028%
Kilroy Realty, REIT	15,520	890,848	0.077%
Kimball Electronics	10,817	172,964	0.015%
Kimball International	24,390	291,461	0.025%
Kinsale Capital	1,918	383,849	0.033%
Kirby	11,600	601,228	0.052%
KKR	101,207	4,097,871	0.353%

Knights-Swift Transportation Holdings	23,692	990,799	0.085%
Knoll	13,300	195,244	0.017%
Knowles	16,700	307,781	0.026%
Kodiak Sciences	4,800	705,168	0.061%
Kohl's	23,100	939,939	0.081%
Kontoor Brands	7,600	308,256	0.027%
Koppers	7,200	224,352	0.019%
Korn Ferry	11,600	504,600	0.043%
Kratos Defense & Security Solutions	32,100	880,503	0.076%
Kulicke & Soffa	11,900	378,539	0.033%
Kura Oncology	7,500	244,950	0.021%
KVH Industries	3,100	35,185	0.003%
Ladder Capital, REIT	31,300	306,114	0.026%
Lamar Advertising, REIT	13,892	1,156,092	0.100%
Lancaster Colony	4,165	765,235	0.066%
Landstar System	7,000	942,620	0.081%
Lattice Semiconductor	27,700	1,269,214	0.109%
Laureate Education	20,200	294,112	0.025%
Lawson Products	3,900	198,549	0.017%
Lazard	24,500	1,036,350	0.089%
La-Z-Boy	11,350	452,184	0.039%
LCI Industries	4,200	544,656	0.047%
Lear	9,000	1,431,270	0.123%
LeMaitre Vascular	11,600	469,800	0.040%
LendingTree	825	225,877	0.019%
Lennox International	4,590	1,257,522	0.108%
Lexicon Pharmaceuticals	63,742	217,998	0.019%
Lexington Realty Trust, REIT	33,229	352,892	0.030%
LGI Homes	1,537	162,691	0.014%
LHC Group	6,800	1,450,576	0.125%
Liberty Broadband	5,575	878,509	0.076%
Liberty Broadband	38,339	6,071,747	0.523%
Liberty Global	25,434	616,011	0.053%
Liberty Global	54,828	1,296,682	0.112%
Liberty Latin America	629	7,001	0.001%
Liberty Latin America	12,538	139,046	0.012%
Liberty Media Corp-Liberty Formula One	39,100	1,665,660	0.143%
Liberty Media Corp-Liberty Formula One	7,700	292,523	0.025%
Liberty SiriusXM	10,900	470,771	0.041%
Liberty SiriusXM	25,417	1,105,894	0.095%
Life Storage, REIT	9,200	1,098,388	0.095%
Lifevantage	21,700	202,244	0.017%
Ligand Pharmaceuticals	3,586	356,628	0.031%
Lincoln Electric Holdings	5,880	683,550	0.059%
Lions Gate Entertainment	24,300	252,234	0.022%
Lithia Motors	4,200	1,229,214	0.106%
Littelfuse	4,539	1,155,902	0.100%
LivaNova	8,900	589,269	0.051%
Livent	17,100	322,164	0.028%
LivePerson	15,100	939,673	0.081%
LiveRamp Holdings	15,300	1,119,807	0.096%
Louisiana Pacific	22,800	847,476	0.073%
LPL Financial Holdings	14,100	1,469,502	0.127%
LSI Industries	10,325	88,382	0.008%
LTC Properties, REIT	5,750	223,733	0.019%
lululemon athletica	20,200	7,030,206	0.605%
Lumentum Holdings	12,260	1,162,248	0.100%
Luminex	14,100	325,992	0.028%
Lyft	40,400	1,984,852	0.171%
Macatawa Bank	17,200	143,964	0.012%
Macerich Company, REIT	28,457	303,636	0.026%
Mack-Cali Realty, REIT	41,300	514,598	0.044%
MACOM Technology Solutions Holdings	6,000	330,240	0.028%
Macquarie Infrastructure	11,800	443,090	0.038%
MacroGenics	10,700	244,602	0.021%
Macy's	71,900	808,875	0.070%
Madison Square Garden Entertainment	5,321	558,918	0.048%
Madison Square Garden Sports	3,021	556,166	0.048%
Magellan Health	2,200	182,248	0.016%
Magnite	17,700	543,567	0.047%
Malibu Boats	5,000	312,200	0.027%
Manhattan Associates	11,940	1,255,849	0.108%

ManpowerGroup	8,942	806,390	0.069%
Mantech International	2,701	240,227	0.021%
Marine Products	8,600	125,044	0.011%
Markel	2,244	2,318,725	0.200%
Marriott Vacations Worldwide	5,779	792,994	0.068%
Marten Transport	4,900	84,427	0.007%
Marvell Technology Group	111,103	5,281,837	0.455%
Masimo	8,000	2,147,040	0.185%
Masonite International	5,300	521,202	0.045%
Mastec	11,850	807,933	0.070%
Mastech Digital	11,282	179,384	0.015%
Match	42,928	6,490,284	0.559%
Materion	5,700	363,204	0.031%
Matrix Service	20,600	227,012	0.020%
Matson	16,450	937,157	0.081%
Mattel	65,039	1,134,931	0.098%
Matthews International	1,300	38,220	0.003%
Maxar Technologies	7,400	285,566	0.025%
Maximus	9,800	717,262	0.062%
MaxLinear	22,370	854,310	0.074%
MBIA	40,800	268,464	0.023%
McGrath RentCorp	4,300	288,530	0.025%
MDC Holdings	5,243	254,810	0.022%
MDU Resources	26,791	705,675	0.061%
Medallia	13,000	431,860	0.037%
Media General	21,600	2,071	0.000%
Medical Properties Trust, REIT	69,700	1,518,763	0.131%
Medifast	3,300	647,922	0.056%
MEDNAX	10,900	267,486	0.023%
Medpace Holdings	7,000	974,400	0.084%
Mercury General	3,200	167,072	0.014%
Mercury Systems	8,000	704,480	0.061%
Meridian Bancorp	30,065	448,269	0.039%
Meridian Bioscience	1,475	27,568	0.002%
Meritage	7,300	604,586	0.052%
Merit Medical Systems	10,106	560,984	0.048%
Meritor	16,900	471,679	0.041%
Mersana therapeutics	10,500	279,405	0.024%
Mesa Laboratories	1,900	544,616	0.047%
Methode Electronics	8,450	323,466	0.028%
MFA Financial, REIT	101,700	395,613	0.034%
MGE Energy	5,694	398,751	0.034%
MGIC Investment	63,500	796,925	0.069%
MicroStrategy	2,906	1,129,126	0.097%
Middleby	11,293	1,455,894	0.125%
Middlesex Water	8,000	579,760	0.050%
M/I Homes	10,170	450,429	0.039%
Mimecast	9,700	551,348	0.047%
Mimedx	19,700	178,876	0.015%
Minerals Technologies	4,310	267,737	0.023%
Mirati Therapeutics	8,727	1,916,798	0.165%
Mitek Systems	40,900	727,202	0.063%
MKS Instruments	6,400	962,880	0.083%
Moderna therapeutics	52,900	5,526,463	0.476%
Moelis	7,000	327,320	0.028%
Molina Healthcare	11,800	2,509,624	0.216%
MoneyGram International	46,000	251,390	0.022%
MongoDB	9,161	3,289,165	0.283%
Monmouth Real Estate Investment Trust, REIT	22,800	394,896	0.034%
Monolithic Power Systems	6,955	2,547,130	0.219%
Monro	8,700	463,710	0.040%
Moog	5,630	446,459	0.038%
Morningstar	1,900	439,983	0.038%
Motorcar Parts of America	9,700	190,314	0.016%
Movado Group	13,200	219,384	0.019%
MRC Global	49,700	329,511	0.028%
Mr Cooper	12,485	387,410	0.033%
MSA Safety	5,800	866,462	0.075%
MSC Industrial Direct	6,900	582,291	0.050%
MSG Networks	9,664	142,447	0.012%
MTBC	37,300	338,311	0.029%
Mueller Industries	5,900	207,149	0.018%

Mueller Water Products	48,043	594,772	0.051%
Murphy Oil	40,000	484,000	0.042%
Murphy USA	4,500	588,915	0.051%
Myers Industries	15,715	326,558	0.028%
MYR Group	6,400	384,640	0.033%
Myriad Genetics	12,680	250,747	0.022%
NanoString Technologies	7,100	474,848	0.041%
Natera	16,300	1,622,176	0.140%
National Bank Holdings	15,000	491,400	0.042%
National Beverage	2,448	207,835	0.018%
National Fuel Gas Company	17,730	729,235	0.063%
National General Holdings	10,100	345,218	0.030%
National HealthCare	3,300	219,153	0.019%
National Health Investors, REIT	6,120	423,320	0.036%
National Instruments	29,625	1,301,723	0.112%
National Presto	2,100	185,703	0.016%
National Research	2,400	102,600	0.009%
National Retail Properties, REIT	24,930	1,020,136	0.088%
National Storage Affiliates Trust, REIT	10,900	392,727	0.034%
National Vision Holdings	11,722	530,889	0.046%
National Western Life	610	125,928	0.011%
Navistar	11,700	514,332	0.044%
NBT Bancorp	14,480	464,808	0.040%
NCR	21,100	792,727	0.068%
Nektar Therapeutics	38,860	660,620	0.057%
Nelnet	3,722	265,155	0.023%
Neogen	9,066	718,934	0.062%
NeoGenomics	27,400	1,475,216	0.127%
Neoleukin therapeutics	8,700	122,670	0.011%
Netgear	11,500	467,245	0.040%
NetScout Systems	10,700	293,394	0.025%
NetSol Technologies	6,000	22,800	0.002%
Neurocrine Biosciences	16,100	1,543,185	0.133%
Nevro	8,546	1,479,313	0.127%
New Jersey Resources	17,850	634,568	0.055%
Newmark	16,004	116,669	0.010%
NewMarket	1,500	597,435	0.051%
New Relic	7,800	510,120	0.044%
New Residential Investment, REIT	64,250	638,645	0.055%
Newstar Financial	6,000	610	0.000%
New York Community Bancorp	59,137	623,895	0.054%
New York Times	24,200	1,252,834	0.108%
Nexstar Media	4,797	523,784	0.045%
NextGen Healthcare	25,000	456,000	0.039%
NIC	13,100	338,373	0.029%
Nicolet Bankshares	1,800	119,430	0.010%
Nkarta	3,400	208,998	0.018%
nLight	7,700	251,405	0.022%
NMI Holdings	24,600	557,190	0.048%
NN	33,200	218,124	0.019%
Nordson	8,720	1,752,284	0.151%
Nordstrom	17,400	543,054	0.047%
Northrim Bank	9,825	333,559	0.029%
Northwest Bancshares	43,479	553,922	0.048%
NorthWestern	6,200	361,522	0.031%
Northwest Natural Holding	11,690	537,623	0.046%
Novanta	5,120	605,286	0.052%
Novavax	9,750	1,087,223	0.094%
Novocure	15,000	2,595,600	0.223%
NOW	52,400	376,232	0.032%
Nuance Communications	42,411	1,869,901	0.161%
NuPathe	81,200	0	0.000%
Nu Skin Enterprises	9,900	540,837	0.047%
Nutanix	20,900	666,083	0.057%
NuVasive	10,600	597,098	0.051%
NVE	6,500	365,170	0.031%
nVent Electric	33,100	770,899	0.066%
NXP Semiconductors	46,000	7,314,460	0.630%
Oceaneering International	20,500	162,975	0.014%
OceanFirst Financial	5,800	108,054	0.009%
Ocular Therapeutix	13,100	271,170	0.023%
Ocwen Financial	6,062	175,252	0.015%

ODP	9,957	291,740	0.025%
Office Properties Income Trust, REIT	13,100	297,632	0.026%
OFG Bancorp	16,400	304,056	0.026%
OGE Energy	28,500	908,010	0.078%
O-I Glass	42,700	508,130	0.044%
Okta	19,563	4,974,088	0.428%
Old National Bancorp	26,630	440,993	0.038%
Old Republic International	43,993	867,102	0.075%
Olin	19,130	469,833	0.040%
Ollies Bargain Outlet Holdings	13,700	1,120,249	0.096%
Olympic Steel	9,400	125,302	0.011%
Omega Healthcare Investors, REIT	36,250	1,316,600	0.113%
Omeros	17,000	242,845	0.021%
Omnicell	10,520	1,262,610	0.109%
OncoSec Medical	11,400	73,530	0.006%
ONE Gas	9,900	760,023	0.065%
OneMain Holdings	13,800	664,608	0.057%
ON Semiconductor	72,860	2,384,708	0.205%
Onto Innovation	10,100	480,255	0.041%
Open Lending	7,900	276,184	0.024%
OPKO Health	95,086	375,590	0.032%
OraSure Technologies	14,675	155,335	0.013%
ORBCOMM	104,100	772,422	0.067%
Orion Energy Systems	40,900	403,683	0.035%
Ormat Technologies	6,900	622,932	0.054%
OrthoPediatrics	5,300	218,625	0.019%
Oshkosh	10,300	886,521	0.076%
OSI Systems	3,838	357,778	0.031%
Otonomy	21,700	140,399	0.012%
Otter Tail	9,750	415,448	0.036%
Outfront Media, REIT	15,700	307,092	0.026%
Overstock.com	3,400	163,098	0.014%
Ovintiv	50,700	728,052	0.063%
Owens Corning	21,700	1,643,992	0.142%
Owens & Minor	13,800	373,290	0.032%
Oxford Industries	4,800	314,448	0.027%
Pacific Biosciences of California	27,700	718,538	0.062%
Pacific Premier Bancorp	15,900	498,147	0.043%
Pacira BioSciences	7,300	436,832	0.038%
PacWest Bancorp	19,712	500,685	0.043%
Pagerduty	8,500	354,450	0.031%
Palantir Technologies	74,900	1,763,895	0.152%
Palo Alto Networks	15,550	5,526,315	0.476%
Palomar Holdings	3,700	328,708	0.028%
Papa John's International	6,340	537,949	0.046%
Park Aerospace	7,800	104,598	0.009%
Park Hotels & Resorts, REIT	39,400	675,710	0.058%
Park National	2,440	256,224	0.022%
Park Ohio Holdings	3,800	117,420	0.010%
Parsley Energy	46,500	660,300	0.057%
Patterson Companies	19,819	587,237	0.051%
Patterson-UTI Energy	51,800	272,468	0.023%
Paylocity Holding	7,800	1,606,098	0.138%
PC Connection	2,100	99,309	0.009%
PCTEL	2,500	16,425	0.001%
PDC Energy	21,500	441,395	0.038%
PDF Solutions	19,901	429,862	0.037%
Peapack-Gladstone Financial	12,057	274,417	0.024%
Pebblebrook Hotel Trust, REIT	2,501	47,019	0.004%
Pegasystems	4,600	612,996	0.053%
Peloton Interactive	43,850	6,652,922	0.573%
Pennant	9,850	571,891	0.049%
Penn National Gaming	23,004	1,986,855	0.171%
PennyMac Financial Services	5,165	338,927	0.029%
PennyMac Mortgage Investment Trust, REIT	23,800	418,642	0.036%
Penske Auto	2,616	155,364	0.013%
Penumbra	7,300	1,277,500	0.110%
Peoples Bancorp	8,450	228,911	0.020%
Performance Food	19,820	943,630	0.081%
Perspecta	18,400	443,072	0.038%
PG&E	272,100	3,390,366	0.292%
PGT Innovations	22,700	461,718	0.040%

Phibro Animal Health	9,600	186,432	0.016%
Photronics	23,960	267,394	0.023%
Physicians Realty Trust, REIT	50,200	893,560	0.077%
Piedmont Office Realty Trust, REIT	25,800	418,734	0.036%
Pinnacle Financial Partners	14,749	949,836	0.082%
Pinterest	86,000	5,667,400	0.488%
Piper Sandler	5,950	600,355	0.052%
Pitney Bowes	39,800	245,168	0.021%
Pixelworks	37,500	105,750	0.009%
PJT Partners	3,200	240,800	0.021%
Planet Fitness	16,926	1,313,965	0.113%
Plantronics	14,550	393,287	0.034%
Plexus	3,560	278,428	0.024%
Plug Power	75,000	2,543,250	0.219%
Pluralsight	15,900	333,264	0.029%
PNM Resources	13,219	641,518	0.055%
Polaris	9,040	861,331	0.074%
Popular	21,530	1,212,570	0.104%
Portland General Electric	9,100	389,207	0.034%
Postal Realty Trust, REIT	2,400	40,512	0.003%
Post Holdings	14,985	1,513,635	0.130%
PottlatchDeltic, REIT	9,559	478,141	0.041%
Powerfleet	10,800	80,244	0.007%
Power Integrations	5,600	458,416	0.039%
Power REIT	7,138	1,499	0.000%
Power REIT, REIT	7,138	190,656	0.016%
PPD	17,677	604,907	0.052%
PQ Group Holdings	12,600	179,676	0.015%
PRA Group	17,350	688,101	0.059%
PRA Health Sciences	11,900	1,492,736	0.129%
Preferred Bank	6,259	315,892	0.027%
Premier	9,600	336,960	0.029%
Premier Financial Bancorp	10,262	136,382	0.012%
Prestige Consumer Healthcare	12,000	418,440	0.036%
PRGX Global	27,100	206,773	0.018%
PriceSmart	4,050	368,915	0.032%
Primerica	5,200	696,436	0.060%
Primoris Services	13,800	381,018	0.033%
ProAssurance	15,240	271,120	0.023%
PROG Holdings	15,135	815,322	0.070%
Progress Software	6,200	280,178	0.024%
Progyny	5,600	237,384	0.020%
Proofpoint	11,500	1,568,715	0.135%
Pros Holdings	11,900	604,163	0.052%
Prosperity Bancshares	12,860	891,970	0.077%
Proto Labs	7,200	1,104,480	0.095%
Providence Service	4,800	665,424	0.057%
Provident Financial Services	17,118	307,439	0.026%
PS Business Parks, REIT	4,800	637,776	0.055%
PTC	20,900	2,499,849	0.215%
PTC Therapeutics	17,400	1,061,922	0.091%
Pulse Biosciences	14,200	338,812	0.029%
Pure Storage	47,400	1,071,714	0.092%
Purple Innovation	3,700	121,878	0.010%
Q2 Holdings	8,500	1,075,505	0.093%
QTS Realty Trust, REIT	9,700	600,236	0.052%
Quaker Chemical	1,900	481,441	0.041%
Qualys	5,800	706,846	0.061%
Quidel	7,800	1,401,270	0.121%
Qumu	21,050	168,190	0.014%
Quotient Technology	32,390	305,114	0.026%
Qurate Retail	65,700	720,729	0.062%
R1 RCM	7,100	170,542	0.015%
Radian	45,858	928,625	0.080%
Radius Health	4,838	86,407	0.007%
RadNet	14,700	287,679	0.025%
Rafael Holdings	5,221	121,754	0.010%
Range Resources	10,700	71,690	0.006%
Rapid7	5,600	504,896	0.043%
Rayonier, REIT	27,951	821,200	0.071%
RBC Bearings	4,800	859,392	0.074%
Ready Capital, REIT	8,636	107,518	0.009%

Realogy Holdings	16,200	212,544	0.018%
RealPage	13,520	1,179,485	0.102%
RealReal	16,400	320,456	0.028%
Reata Pharmaceuticals	300	37,086	0.003%
Redfin	15,500	1,063,765	0.092%
Red Robin Gourmet Burgers	6,100	117,303	0.010%
Red Rock Resorts	20,900	523,336	0.045%
Redwood Trust, REIT	57,700	506,606	0.044%
Regal Beloit	6,900	847,389	0.073%
REGENXBIO	9,200	417,312	0.036%
Reinsurance Group of America	10,020	1,161,318	0.100%
REI - SECURITY LENDING COLLATERAL	7,923,647	79,236,468	6.822%
Reliance Steel & Aluminum	7,600	910,100	0.078%
Relmada therapeutics	4,500	144,315	0.012%
RE/MAX Holdings	2,000	72,660	0.006%
RenaissanceRe Holdings	7,895	1,309,149	0.113%
Renasant	13,252	446,327	0.038%
Renewable Energy	8,200	580,724	0.050%
Rent-A-Center	13,550	518,830	0.045%
Repay Holdings	11,100	302,475	0.026%
Repligen	7,600	1,456,388	0.125%
Replimune	4,800	183,120	0.016%
Resideo Technologies	38,844	825,823	0.071%
Retail Properties of America, REIT	39,200	335,552	0.029%
Revance Therapeutics	18,900	535,626	0.046%
REVOLUTION Medicines	6,500	257,335	0.022%
Rexford Industrial Realty, REIT	16,400	805,404	0.069%
Rexnord	16,900	667,381	0.057%
Rex Stores Resources	2,650	194,696	0.017%
RGC Resources	11,879	282,483	0.024%
RH	3,600	1,611,072	0.139%
Rhythm Pharmaceuticals	9,300	276,489	0.024%
Ribbon Communications	37,800	247,968	0.021%
RingCentral	13,379	5,070,240	0.437%
Rite Aid	11,300	178,879	0.015%
RLI	2,400	249,960	0.022%
RLJ Lodging Trust, REIT	32,700	462,705	0.040%
Rocket Pharmaceuticals	17,399	954,161	0.082%
Rockwell Medical	81,200	82,012	0.007%
Rogers	3,250	504,693	0.043%
Roku	18,114	6,014,210	0.518%
Royal Gold	11,650	1,239,094	0.107%
Royalty Pharma	15,800	790,790	0.068%
RPM	25,700	2,333,046	0.201%
RPT Realty, REIT	34,100	294,965	0.025%
Rush Enterprises	10,800	447,336	0.039%
Ryder System	7,575	467,832	0.040%
Ryman Hospitality Properties, REIT	12,126	821,658	0.071%
Sabra Health Care REIT, REIT	30,500	529,785	0.046%
Sabre	52,300	628,646	0.054%
Safehold, REIT	2,400	173,976	0.015%
Safety Insurance Group	5,915	460,779	0.040%
SAGE Therapeutics	10,200	882,402	0.076%
Saia	5,200	940,160	0.081%
SAIC	6,771	640,807	0.055%
SailPoint Technologies Holding	15,000	798,600	0.069%
Sally Beauty Supply	11,500	149,960	0.013%
Sanderson Farms	4,540	600,188	0.052%
Sandy Spring Bancorp	7,930	255,267	0.022%
Sangamo Therapeutics	47,200	736,556	0.063%
Sanmina	7,100	226,419	0.019%
Santander Consumer USA Holdings	13,200	290,664	0.025%
Sarepta Therapeutics	14,516	2,474,833	0.213%
Saul Centers, REIT	5,850	185,328	0.016%
ScanSource	8,500	224,230	0.019%
Scholar Rock Holding	6,200	300,886	0.026%
Scholastic	5,020	125,500	0.011%
Schrodinger	5,800	459,244	0.040%
Scientific Games	15,430	640,191	0.055%
Scotts Miracle Gro	6,100	1,214,754	0.105%
Seaboard	130	394,030	0.034%
Seacoast Banking	21,539	634,324	0.055%

SEACOR Holdings	6,450	267,353	0.023%
SEACOR Marine Holdings	3,487	9,450	0.001%
Seagen	21,720	3,804,041	0.328%
SeaSpine Holdings	11,897	207,603	0.018%
SeaWorld Entertainment	10,500	331,695	0.029%
SEI Investments	17,856	1,026,184	0.088%
Selective Insurance	13,900	931,022	0.080%
Select Medical Holdings	18,500	511,710	0.044%
Semtech	12,400	893,916	0.077%
Sensata Technologies Holding	22,500	1,186,650	0.102%
Sensient Technologies	7,680	566,554	0.049%
Seres Therapeutics	7,700	188,650	0.016%
Seritage Growth Properties, REIT	19,300	283,324	0.024%
Service Corporation International	33,131	1,626,732	0.140%
Service Properties Trust, REIT	36,200	415,938	0.036%
ServisFirst Bancshares	4,900	197,421	0.017%
Shake Shack	6,500	551,070	0.047%
Shenandoah Telecommunications	10,800	467,100	0.040%
Shift4 Payments	3,600	271,440	0.023%
Shockwave Medical	5,900	611,948	0.053%
Shutterstock	2,700	193,590	0.017%
Shyft	16,600	471,108	0.041%
SigmaTron International	1,000	4,650	0.000%
Signature Bank	12,900	1,745,241	0.150%
Silgan Holdings	13,640	505,771	0.044%
Silicon Laboratories	6,000	764,040	0.066%
Silk Road Medical	5,200	327,496	0.028%
Silvergate Capital	6,000	445,860	0.038%
Simmons First National	13,910	300,317	0.026%
Simply Good Foods	19,727	618,639	0.053%
Simpson Manufacturing	7,100	663,495	0.057%
Simulations Plus	2,200	158,224	0.014%
Sinclair Broadcasting	20,510	653,244	0.056%
Sirius XM Holdings	254,087	1,618,534	0.139%
SITE Centers, REIT	68,600	694,232	0.060%
SiteOne Landscape Supply	10,600	1,681,478	0.145%
Six Flags Entertainment	20,000	682,000	0.059%
SJW	5,122	355,262	0.031%
Skechers USA	23,000	826,620	0.071%
SkyWest	14,930	601,828	0.052%
Slack Technologies	83,500	3,527,040	0.304%
Sleep Number	6,500	532,090	0.046%
SLM Corporation	74,700	925,533	0.080%
Smartsheet	18,950	1,313,046	0.113%
SmileDirectClub	12,100	144,474	0.012%
Snap Inc.	151,842	7,602,729	0.655%
Snowflake Computing	4,700	1,322,580	0.114%
SolarEdge Technologies	8,600	2,744,432	0.236%
Solaris Oilfield Infrastructure	34,200	278,388	0.024%
SolarWinds	12,500	186,875	0.016%
Sonic Automotive	6,120	236,048	0.020%
Sonoco Products	11,487	680,605	0.059%
Sorrento Therapeutics	48,387	330,241	0.028%
South Jersey Industries	24,740	533,147	0.046%
Southside Bancshares	12,690	393,771	0.034%
South State	12,548	907,220	0.078%
Southwestern Energy	106,600	317,668	0.027%
Southwest Gas Holdings	2,100	127,575	0.011%
Spark Energy	28,700	274,659	0.024%
Spartanash	8,800	153,208	0.013%
Spectrum Brands Holdings	5,511	435,259	0.037%
Spectrum Pharmaceuticals	100,700	343,387	0.030%
Spire	5,010	320,840	0.028%
Spirit AeroSystems Holdings	14,100	551,169	0.047%
Spirit Airlines	24,700	603,915	0.052%
Spirit Realty Capital, REIT	15,360	617,011	0.053%
Splunk	27,700	4,705,953	0.405%
Sportsman's Warehouse Holdings	27,900	489,645	0.042%
SpringWorks therapeutics	3,600	261,072	0.022%
Sprouts Farmers Market	12,600	253,260	0.022%
SPS Commerce	7,500	814,425	0.070%
SPX	11,805	643,845	0.055%

SPX FLOW	4,905	284,294	0.024%
Square	63,737	13,871,721	1.194%
SS&C Technologies Holdings	34,000	2,473,500	0.213%
Staar Surgical	6,700	530,774	0.046%
STAG Industrial, REIT	20,400	638,928	0.055%
Stamps.com	3,500	686,665	0.059%
Standard Motor Products	8,150	329,749	0.028%
Starwood Property Trust, REIT	36,600	706,380	0.061%
State Auto Financial	24,470	434,098	0.037%
S&T Bancorp	6,600	163,944	0.014%
Steelcase	14,559	197,274	0.017%
Steel Dynamics	36,628	1,350,474	0.116%
Stegan	4,600	548,872	0.047%
Stepstone	3,577	142,365	0.012%
Stericycle	13,500	935,955	0.081%
Sterling Bancorp	49,395	888,122	0.076%
Sterling Construction	14,800	275,428	0.024%
Steven Madden	15,650	552,758	0.048%
Stewart Information Services	5,080	245,669	0.021%
Stifel Financial	12,629	637,259	0.055%
Stitch Fix	9,100	534,352	0.046%
Stock Yards Bancorp	7,981	323,071	0.028%
Stoneridge	14,100	426,243	0.037%
Stonex	5,681	328,930	0.028%
STORE Capital, REIT	22,900	778,142	0.067%
Strategic Education	5,125	488,566	0.042%
Summit Hotel Properties, REIT	26,600	239,666	0.021%
Summit Materials	16,092	323,127	0.028%
SunCoke Energy	16,000	69,600	0.006%
Sun Communities, REIT	18,350	2,788,283	0.240%
Sunnova Energy International	7,800	352,014	0.030%
SunPower	9,400	241,016	0.021%
Sunrun	23,605	1,637,715	0.141%
Sunstone Hotel Investors, REIT	46,194	523,378	0.045%
Surgalign Holdings	80,500	176,295	0.015%
Surgery Partners	5,900	171,159	0.015%
Surmodics	6,550	285,056	0.025%
SVMK	20,500	523,775	0.045%
Sykes Enterprises	9,540	359,372	0.031%
Synaptics	5,675	547,070	0.047%
Syneos Health	10,200	694,926	0.060%
Synnex	5,500	447,920	0.039%
Synovus Financial	18,557	600,690	0.052%
Syros Pharmaceuticals	24,400	264,740	0.023%
Tabula Rasa HealthCare	9,100	389,844	0.034%
Tactile Systems Technology	3,850	173,019	0.015%
Talos Energy	29,600	243,904	0.021%
Tandem Diabetes Care	9,900	947,232	0.082%
Tanger Factory Outlet Centers, REIT	23,700	236,052	0.020%
Targa Resources	37,400	986,612	0.085%
Taylor Morrison Home	26,000	666,900	0.057%
TCF Financial	28,745	1,064,140	0.092%
TechTarget	2,600	153,686	0.013%
TEGNA	20,910	291,695	0.025%
Tejon Ranch	4,100	59,245	0.005%
Teladoc Health	17,712	3,541,692	0.305%
Telephone & Data Systems	15,900	295,263	0.025%
Tempur Sealy International	30,200	815,400	0.070%
Tenable Holdings	9,200	480,792	0.041%
Tenet Healthcare	22,500	898,425	0.077%
Tennant	5,300	371,901	0.032%
Tenneco	28,050	297,330	0.026%
Teradata	5,151	115,743	0.010%
Terex	16,000	558,240	0.048%
Terminix Global Holdings	25,200	1,285,452	0.111%
Terreno Realty, REIT	15,200	889,352	0.077%
Tetra Tech	8,050	932,029	0.080%
Texas Capital Bancshares	9,000	535,500	0.046%
Texas Roadhouse	9,400	734,704	0.063%
TFS Financial	11,100	195,693	0.017%
TG Therapeutics	31,200	1,623,024	0.140%
The Cheesecake Factory	7,540	279,432	0.024%

The GEO Group, REIT		10,095	89,442	0.008%
The Hackett Group		15,300	220,167	0.019%
Theravance Biopharma		9,000	159,930	0.014%
Thermon Group Holdings		23,300	364,179	0.031%
The Trade Desk		7,440	5,959,440	0.513%
Thor Industries		10,900	1,013,591	0.087%
Timken		11,950	924,452	0.080%
TimkenSteel		10,300	48,101	0.004%
Titan International		67,650	328,779	0.028%
Titan Machinery		21,300	416,415	0.036%
Tivity Health		5,400	105,786	0.009%
Toll Brothers		26,120	1,135,436	0.098%
Tompkins Financial		4,517	318,900	0.027%
TopBuild		4,400	809,952	0.070%
Toro		13,120	1,244,301	0.107%
Towne Bank/Portsmouth VA		12,000	281,760	0.024%
TPG RE Finance Trust, REIT		23,200	246,384	0.021%
Tradeweb Markets		13,908	868,555	0.075%
Translate Bio		25,400	468,122	0.040%
Transocean		308,800	713,328	0.061%
TransUnion		29,537	2,930,661	0.252%
Tredegar		12,800	213,760	0.018%
TreeHouse Foods		9,543	405,482	0.035%
Trex		19,800	1,657,656	0.143%
Tribune Publishing		12,900	176,730	0.015%
TriCo Bancshares		7,000	246,960	0.021%
TriMas		9,300	294,531	0.025%
Trimble		41,124	2,745,849	0.236%
Trinet		8,000	644,800	0.056%
Trinity Industries		24,958	658,642	0.057%
TripAdvisor		17,900	515,162	0.044%
Tri Pointe		40,500	698,625	0.060%
Triton International		4,400	213,444	0.018%
Triumph Group		45,900	576,504	0.050%
TRP Government Reserve	0.08	3,128,793	3,128,793	0.269%
TrueBlue		17,200	321,468	0.028%
TrueCar		80,700	338,940	0.029%
Trupanion		8,000	957,680	0.082%
Trustco Bank		40,750	271,803	0.023%
Trustmark		13,000	355,030	0.031%
TTEC Holdings		4,190	305,577	0.026%
TTM Technologies		21,050	290,385	0.025%
Tupperware Brands		13,520	437,913	0.038%
Turning Point therapeutics		6,900	840,765	0.072%
Turtle Beach		8,000	172,400	0.015%
Tutor Perini		1,000	12,950	0.001%
Twilio		23,400	7,920,900	0.682%
Twist Bioscience		6,400	904,256	0.078%
Two Harbors Investment, REIT		52,800	336,336	0.029%
Uber Technologies		232,500	11,857,500	1.021%
Ubiquiti		2,100	584,871	0.050%
UFP Industries		9,770	542,724	0.047%
UGI		30,690	1,072,922	0.092%
Ultragenyx Pharmaceutical		11,700	1,619,631	0.139%
UMB Financial		5,312	366,475	0.032%
UMH Properties, REIT		30,700	454,667	0.039%
Umpqua Bank		14,002	211,990	0.018%
UniFirst		2,300	486,887	0.042%
Uniqure		8,100	292,653	0.025%
Unisys		16,100	316,848	0.027%
United Bankshares		28,400	920,160	0.079%
United Community Banks		18,596	528,870	0.046%
United Fire Group		13,400	336,340	0.029%
United Therapeutics		6,900	1,047,351	0.090%
Unitil		10,300	455,981	0.039%
Uniti, REIT		37,700	442,221	0.038%
Univar Solutions		7,300	138,773	0.012%
Universal		7,140	347,075	0.030%
Universal Display		8,200	1,884,360	0.162%
Universal Electronics		6,200	325,252	0.028%
Universal Health Realty Income Trust, REIT		5,950	382,407	0.033%
Univest Financial		6,600	135,828	0.012%

Upwork				15,500	535,060	0.046%
Uranium Energy				114,400	201,344	0.017%
Urban Edge Properties, REIT				24,800	320,912	0.028%
Urban Outfitters				10,700	273,920	0.024%
Urstadt Biddle Properties, REIT				28,500	402,705	0.035%
USANA Health Sciences				3,100	239,010	0.021%
USA Truck				7,000	62,510	0.005%
U.S. Cellular				7,693	236,098	0.020%
US Concrete				5,700	227,829	0.020%
US Foods Holding				42,500	1,415,675	0.122%
US Global Investors				56,500	307,925	0.027%
U.S. Steel				33,900	568,503	0.049%
U.S. Treasury Bill	0.11	3/25/21		2,750,000	2,749,481	0.237%
Utz Brands				6,400	141,184	0.012%
Vail Resorts				7,000	1,952,720	0.168%
Valley National Bancorp				45,300	441,675	0.038%
Valmont Industries				3,700	647,241	0.056%
Valvoline				41,087	950,753	0.082%
Vapotherm				4,100	110,126	0.009%
Varonis Systems				3,700	605,357	0.052%
Vaxart				35,100	200,421	0.017%
VBI Vaccines				56,500	155,375	0.013%
Vector Group				23,282	271,235	0.023%
Vectrus				7,944	394,976	0.034%
Veeva Systems				23,300	6,343,425	0.546%
Veoneer				16,000	340,800	0.029%
Veracyte				6,800	332,792	0.029%
VEREIT, REIT				27,628	1,044,062	0.090%
Verint Systems				15,200	1,021,136	0.088%
Veritex Holdings				9,000	230,940	0.020%
Veritone				18,600	529,170	0.046%
Verso				9,900	118,998	0.010%
Vertiv Holdings				33,700	629,179	0.054%
Viad				7,725	279,413	0.024%
ViaSat				14,400	470,160	0.040%
Viavi Solutions				40,900	612,478	0.053%
VICI Properties, REIT				77,200	1,968,600	0.169%
Vicor				2,400	221,328	0.019%
Vir Biotechnology				13,500	361,530	0.031%
Virgin Galactic Holdings				20,000	474,600	0.041%
Virtu Financial				17,596	442,891	0.038%
Virtusa				8,700	444,831	0.038%
Virtus Investment Partners				4,334	940,478	0.081%
Vishay Intertechnology				23,778	492,442	0.042%
Vishay Precision				11,183	352,041	0.030%
Visteon				6,200	778,224	0.067%
Vistra				50,630	995,386	0.086%
Vivint Smart Home				7,300	151,475	0.013%
VMware				13,147	1,843,998	0.159%
Vocera Communications				11,900	494,207	0.043%
Vonage Holdings				40,400	520,150	0.045%
Voya Financial				29,300	1,723,133	0.148%
Wabash National				12,400	213,652	0.018%
Waddell & Reed Financial				21,740	553,718	0.048%
Walker & Dunlop				6,900	634,938	0.055%
Warner Music				13,700	520,463	0.045%
Washington Federal				31,668	815,134	0.070%
Washington Real Estate Investment Trust, REIT				16,500	356,895	0.031%
Washington Trust Bancorp				4,500	201,600	0.017%
Watsco				4,700	1,064,785	0.092%
Watts Water Technologies				4,550	553,735	0.048%
WaVe Life Sciences				25,500	200,685	0.017%
Wayfair				12,100	2,732,301	0.235%
WD-40				2,800	743,904	0.064%
Webster Financial				21,910	923,507	0.080%
Weight Watchers				14,500	353,800	0.030%
Weingarten Realty Investors, REIT				19,800	429,066	0.037%
Welbilt				28,500	376,200	0.032%
Wendy's				33,140	726,429	0.063%
Werner Enterprises				7,053	276,619	0.024%
WesBanco				23,942	717,302	0.062%
WESCO International				5,858	459,853	0.040%

WestAmerica Bank	6,546	361,928	0.031%
West BanCorp	12,900	248,970	0.021%
Western Alliance Bancorp	23,719	1,421,954	0.122%
Western New England Bancorp	10,100	69,589	0.006%
Westlake Chemical	6,142	501,187	0.043%
WEX	8,300	1,689,299	0.145%
White Mountains Insurance Group	648	648,428	0.056%
Willamette Valley Vineyards	10,850	69,115	0.006%
Williams-Sonoma	14,100	1,435,944	0.124%
Willis Lease Finance	5,700	173,622	0.015%
WillScot Mobile Mini Holdings	37,037	858,147	0.074%
Wingstop	4,800	636,240	0.055%
Winnebago	7,420	444,755	0.038%
Wintrust Financial	1,800	109,962	0.009%
Wolverine World Wide	15,200	475,000	0.041%
Woodward	7,000	850,710	0.073%
Workday	29,770	7,133,190	0.614%
Workhorse	21,400	423,292	0.036%
Workiva	6,800	623,016	0.054%
World Fuel Services	14,400	448,704	0.039%
World Wrestling Entertainment	9,800	470,890	0.041%
Worthington Industries	8,463	434,490	0.037%
WP Carey, REIT	24,370	1,720,035	0.148%
WPX Energy	85,100	693,565	0.060%
W. R. Grace	11,000	603,020	0.052%
WSFS Financial	8,550	383,724	0.033%
Wyndham destinations	6,600	296,076	0.025%
Wyndham Hotels & Resorts	12,300	731,112	0.063%
Xencor	19,200	837,696	0.072%
Xenia Hotels & Resorts, REIT	39,200	595,840	0.051%
XOMA	12,234	539,886	0.046%
Xperi Holding	17,300	361,570	0.031%
XPO Logistics	18,000	2,145,600	0.185%
Yelp	9,800	320,166	0.028%
YETI Holdings	11,300	773,711	0.067%
YRC Worldwide	24,688	109,368	0.009%
Zedge	4,980	30,079	0.003%
Zendesk	21,900	3,134,328	0.270%
Zillow	9,241	1,256,222	0.108%
Zillow	24,282	3,151,804	0.271%
Zogenix	18,700	373,813	0.032%
ZoomInfo Technologies	12,900	622,167	0.054%
Zoom Video Communications	33,600	11,333,952	0.976%
Zscaler	12,057	2,407,903	0.207%
Zynga	157,837	1,557,851	0.134%
Total Investments in Securities		1,244,834,056	

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 3/21	17	3/19/2021	1,678,580	(5,062)	0.145%
S&P MID 400 EMINI FUT 3/21	15	3/19/2021	3,455,250	18,865	0.297%

Total Futures Contracts 13,803

NET ASSETS 1,161,458,012

NET ASSET VALUE PER SHARE

Extended Equity Market Index Fund Shares 37.12

(\$1,161,458,012 / 31,286,397 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 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.