

UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549
FORM 13F

FORM 13F COVER PAGE

| OMB APPROVAL | |
|--|--------------|
| OMB Number: | 3235-0006 |
| Expires: | Oct 31, 2018 |
| Estimated average burden hours per response: | 23.8 |

Report for the Calendar Year or Quarter Ended: 09-30-2019

Check here if Amendment Amendment Number:
This Amendment (Check only one.): is a restatement.
adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP INC
Address: 175 Water Street
New York, NY 10038

Form 13F File Number: 028-00219

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Geoffrey N. Cornell
Title: Vice President and Deputy AIG Chief Investment Officer
Phone: 212-770-7000

Signature, Place, and Date of Signing:

/s/ Geoffrey N. Cornell New York, NY 11-08-2019
[Signature] [City, State] [Date]

Report Type (Check only one.):

13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

Form 13F Summary Page

Report Summary:

Number of Other Included Managers: 2
Form 13F Information Table Entry Total: 3,092
Form 13F Information Table Value Total: 24,793,485
(thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

| No. | Form 13F File Number | Name |
|-----|----------------------|----------------------------------|
| 1 | 028-02725 | SUNAMERICA ASSET MANAGEMENT, LLC |
| 2 | 028-13934 | AIG Asset Management (U.S.), LLC |

UNITED STATES SECURITIES AND EXCHANGE COMMISSION
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FORM 13F INFORMATION TABLE

| OMB APPROVAL | |
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| OMB Number: | 3235-0006 |
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| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | | COLUMN 6 | COLUMN 7 | COLUMN 8 | | |
|----------------------------------|-------------------|-----------|--------------------|--------------------|------------|--------------|--------------------------|------------------|-----------|--------|------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAGER | SOLE | SHARED | NONE |
| 1 800 FLOWERS.COM INC CL A | CL A | 68243Q106 | 232 | 15,664 | SH | | SOLE | 1 | 15,664 | 0 | 0 |
| 1ST CONSTITUTION BANCORP | COM | 31986N102 | 89 | 4,735 | SH | | SOLE | 1 | 4,735 | 0 | 0 |
| 1ST SOURCE CORP | COM | 336901103 | 408 | 8,911 | SH | | SOLE | 1 | 8,911 | 0 | 0 |
| 22ND CENTURY GROUP INC | COM | 90137F103 | 165 | 73,068 | SH | | SOLE | 1 | 73,068 | 0 | 0 |
| 2U INC | COM | 90214J101 | 17 | 1,073 | SH | | SOLE | 1 | 1,073 | 0 | 0 |
| 3D SYSTEMS CORP | COM | 88554D205 | 698 | 85,628 | SH | | SOLE | 1 | 85,628 | 0 | 0 |
| 3M CO | COM | 88579Y101 | 54,075 | 328,925 | SH | | SOLE | 1 | 328,925 | 0 | 0 |
| 51JOB INC ADR | ADR | 316827104 | 22 | 300 | SH | | SOLE | 1 | 300 | 0 | 0 |
| 58.COM INC ADR | ADR | 31680Q104 | 64 | 1,302 | SH | | SOLE | 1 | 1,302 | 0 | 0 |
| 8X8 INC | COM | 282914100 | 1,453 | 70,119 | SH | | SOLE | 1 | 70,119 | 0 | 0 |
| A10 NETWORKS INC | COM | 002121101 | 248 | 35,707 | SH | | SOLE | 1 | 35,707 | 0 | 0 |
| AAON INC | COM | 000360206 | 1,397 | 30,405 | SH | | SOLE | 1 | 30,405 | 0 | 0 |
| AAR CORP | COM | 000361105 | 1,017 | 24,678 | SH | | SOLE | 1 | 24,678 | 0 | 0 |
| AARON S INC | COM | 002535300 | 10,999 | 171,159 | SH | | SOLE | 1 | 171,159 | 0 | 0 |
| ABBOTT LABORATORIES | COM | 002824100 | 54,203 | 647,816 | SH | | SOLE | 1 | 647,816 | 0 | 0 |
| ABBVIE INC | COM | 00287Y109 | 320,354 | 4,230,768 | SH | | SOLE | 1 | 4,230,768 | 0 | 0 |
| ABEONA THERAPEUTICS INC | COM | 00289Y107 | 46 | 20,325 | SH | | SOLE | 1 | 20,325 | 0 | 0 |
| ABERCROMBIE & FITCH CO CL A | CL A | 002896207 | 755 | 48,374 | SH | | SOLE | 1 | 48,374 | 0 | 0 |
| ABIOMED INC | COM | 003654100 | 2,897 | 16,288 | SH | | SOLE | 1 | 16,288 | 0 | 0 |
| ABM INDUSTRIES INC | COM | 000957100 | 1,793 | 49,354 | SH | | SOLE | 1 | 49,354 | 0 | 0 |
| ABRAXAS PETROLEUM CORP | COM | 003830106 | 51 | 101,138 | SH | | SOLE | 1 | 101,138 | 0 | 0 |
| ACACIA COMMUNICATIONS INC | COM | 00401C108 | 1,566 | 23,948 | SH | | SOLE | 1 | 23,948 | 0 | 0 |
| ACACIA RESEARCH CORP | COM | 003881307 | 82 | 30,679 | SH | | SOLE | 1 | 30,679 | 0 | 0 |
| ACADIA HEALTHCARE CO INC | COM | 00404A109 | 5,277 | 169,794 | SH | | SOLE | 1 | 169,794 | 0 | 0 |
| ACADIA PHARMACEUTICALS INC | COM | 004225108 | 2,394 | 66,530 | SH | | SOLE | 1 | 66,530 | 0 | 0 |
| ACADIA REALTY TRUST | COM SH BEN INT | 004239109 | 1,765 | 61,760 | SH | | SOLE | 1 | 61,760 | 0 | 0 |
| ACCELERATE DIAGNOSTICS INC | COM | 00430H102 | 320 | 17,223 | SH | | SOLE | 1 | 17,223 | 0 | 0 |
| ACCELERON PHARMA INC | COM | 00434H108 | 1,124 | 28,439 | SH | | SOLE | 1 | 28,439 | 0 | 0 |
| ACCENTURE PLC CL A | SHS CL A | G1151C101 | 39,475 | 205,225 | SH | | SOLE | 1 | 205,225 | 0 | 0 |
| ACCO BRANDS CORP | COM | 00081T108 | 601 | 60,870 | SH | | SOLE | 1 | 60,870 | 0 | 0 |
| ACCURAY INC | COM | 004397105 | 152 | 54,857 | SH | | SOLE | 1 | 54,857 | 0 | 0 |
| ACELRX PHARMACEUTICALS | COM | 00444T100 | 109 | 49,480 | SH | | SOLE | 1 | 49,480 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| INC | | | | | | | | | | |
| ACER THERAPEUTICS INC | COM | 00444P108 | 10 | 3,169 | SH | SOLE | 1 | 3,169 | 0 | 0 |
| ACHILLION PHARMACEUTICALS | COM | 00448Q201 | 310 | 86,042 | SH | SOLE | 1 | 86,042 | 0 | 0 |
| ACI WORLDWIDE INC | COM | 004498101 | 9,233 | 294,737 | SH | SOLE | 1 | 294,737 | 0 | 0 |
| ACLARIS THERAPEUTICS INC | COM | 00461U105 | 21 | 19,457 | SH | SOLE | 1 | 19,457 | 0 | 0 |
| ACNB CORP | COM | 000868109 | 148 | 4,319 | SH | SOLE | 1 | 4,319 | 0 | 0 |
| ACORDA THERAPEUTICS INC | COM | 00484M106 | 97 | 33,624 | SH | SOLE | 1 | 33,624 | 0 | 0 |
| ACTIVISION BLIZZARD INC | COM | 00507V109 | 17,109 | 323,305 | SH | SOLE | 1 | 323,305 | 0 | 0 |
| ACTUANT CORP A | COM | 00508X203 | 905 | 41,246 | SH | SOLE | 1 | 41,246 | 0 | 0 |
| ACUITY BRANDS INC | COM | 00508Y102 | 10,328 | 76,621 | SH | SOLE | 1 | 76,621 | 0 | 0 |
| ACUSHNET HOLDINGS CORP | COM | 005098108 | 587 | 22,220 | SH | SOLE | 1 | 22,220 | 0 | 0 |
| ADAMAS PHARMACEUTICALS INC | COM | 00548A106 | 73 | 14,257 | SH | SOLE | 1 | 14,257 | 0 | 0 |
| ADAPTIVE BIOTECHNOLOGIES | COM | 00650F109 | 11 | 362 | SH | SOLE | 1 | 362 | 0 | 0 |
| ADDUS HOMECARE CORP | COM | 006739106 | 643 | 8,108 | SH | SOLE | 1 | 8,108 | 0 | 0 |
| ADESTO TECHNOLOGIES CORP | COM | 00687D101 | 146 | 17,093 | SH | SOLE | 1 | 17,093 | 0 | 0 |
| ADIANT PLC | COM | G0084W101 | 5,074 | 220,998 | SH | SOLE | 1 | 220,998 | 0 | 0 |
| ADMA BIOLOGICS INC | COM | 000899104 | 141 | 31,781 | SH | SOLE | 1 | 31,781 | 0 | 0 |
| ADOBE INC | COM | 00724F101 | 56,471 | 204,420 | SH | SOLE | 1 | 204,420 | 0 | 0 |
| ADT INC | COM | 00090Q103 | 11 | 1,830 | SH | SOLE | 1 | 1,830 | 0 | 0 |
| ADTALEM GLOBAL EDUCATION INC | COM | 00737L103 | 5,338 | 140,134 | SH | SOLE | 1 | 140,134 | 0 | 0 |
| ADTRAN INC | COM | 00738A106 | 401 | 35,358 | SH | SOLE | 1 | 35,358 | 0 | 0 |
| ADURO BIOTECH INC | COM | 00739L101 | 44 | 41,362 | SH | SOLE | 1 | 41,362 | 0 | 0 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 3,984 | 24,087 | SH | SOLE | 1 | 24,087 | 0 | 0 |
| ADVANCED DISPOSAL SERVICES I | COM | 00790X101 | 1,495 | 45,892 | SH | SOLE | 1 | 45,892 | 0 | 0 |
| ADVANCED DRAINAGE SYSTEMS IN | COM | 00790R104 | 742 | 22,987 | SH | SOLE | 1 | 22,987 | 0 | 0 |
| ADVANCED EMISSIONS SOLUTIONS | COM | 00770C101 | 154 | 10,392 | SH | SOLE | 1 | 10,392 | 0 | 0 |
| ADVANCED ENERGY INDUSTRIES | COM | 007973100 | 1,622 | 28,253 | SH | SOLE | 1 | 28,253 | 0 | 0 |
| ADVANCED MICRO DEVICES | COM | 007903107 | 13,241 | 456,757 | SH | SOLE | 1 | 456,757 | 0 | 0 |
| ADVANSIX INC | COM | 00773T101 | 532 | 20,680 | SH | SOLE | 1 | 20,680 | 0 | 0 |
| ADVERUM BIOTECHNOLOGIES INC | COM | 00773U108 | 186 | 34,085 | SH | SOLE | 1 | 34,085 | 0 | 0 |
| AECOM | COM | 00766T100 | 12,487 | 332,461 | SH | SOLE | 1 | 332,461 | 0 | 0 |
| AEGION CORP | COM | 00770F104 | 484 | 22,635 | SH | SOLE | 1 | 22,635 | 0 | 0 |
| AEGLEA BIOTHERAPEUTICS INC | COM | 00773J103 | 127 | 16,521 | SH | SOLE | 1 | 16,521 | 0 | 0 |
| AERCAP HOLDINGS NV | COM | N00985106 | 1,250 | 22,838 | SH | SOLE | 1 | 22,838 | 0 | 0 |
| AERIE PHARMACEUTICALS INC | COM | 00771V108 | 512 | 26,655 | SH | SOLE | 1 | 26,655 | 0 | 0 |
| AEROJET ROCKETDYNE HOLDINGS | COM | 007800105 | 2,733 | 54,099 | SH | SOLE | 1 | 54,099 | 0 | 0 |
| AEROVIRONMENT INC | COM | 008073108 | 847 | 15,819 | SH | SOLE | 1 | 15,819 | 0 | 0 |
| AES CORP | COM | 00130H105 | 6,493 | 397,375 | SH | SOLE | 1 | 397,375 | 0 | 0 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 1,450 | 17,391 | SH | SOLE | 1 | 17,391 | 0 | 0 |
| AFFIMED NV | COM | N01045108 | 112 | 38,027 | SH | SOLE | 1 | 38,027 | 0 | 0 |

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|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| AFLAC INC | COM | 001055102 | 16,540 | 316,138 | SH | SOLE | 1 | 316,138 | 0 | 0 |
| AG MORTGAGE INVESTMENT TRUST | COM | 001228105 | 311 | 20,551 | SH | SOLE | 1 | 20,551 | 0 | 0 |
| AGCO CORP | COM | 001084102 | 9,190 | 121,395 | SH | SOLE | 1 | 121,395 | 0 | 0 |
| AGENUS INC | COM | 00847G705 | 174 | 67,576 | SH | SOLE | 1 | 67,576 | 0 | 0 |
| AGEX THERAPEUTICS INC | COM | 00848H108 | 26 | 13,431 | SH | SOLE | 1 | 13,431 | 0 | 0 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 9,579 | 125,005 | SH | SOLE | 1 | 125,005 | 0 | 0 |
| AGILYSYS INC | COM | 00847J105 | 392 | 15,305 | SH | SOLE | 1 | 15,305 | 0 | 0 |
| AGIOS PHARMACEUTICALS INC | COM | 00847X104 | 29 | 881 | SH | SOLE | 1 | 881 | 0 | 0 |
| AGNC INVESTMENT CORP | COM | 00123Q104 | 143 | 8,884 | SH | SOLE | 1 | 8,884 | 0 | 0 |
| AGREE REALTY CORP | COM | 008492100 | 2,233 | 30,530 | SH | SOLE | 1 | 30,530 | 0 | 0 |
| AIMMUNE THERAPEUTICS INC | COM | 00900T107 | 587 | 28,055 | SH | SOLE | 1 | 28,055 | 0 | 0 |
| AIR LEASE CORP | COM | 00912X302 | 73 | 1,748 | SH | SOLE | 1 | 1,748 | 0 | 0 |
| AIR PRODUCTS & CHEMICALS INC | COM | 009158106 | 18,273 | 82,361 | SH | SOLE | 1 | 82,361 | 0 | 0 |
| AIR TRANSPORT SERVICES GROUP | COM | 00922R105 | 776 | 36,927 | SH | SOLE | 1 | 36,927 | 0 | 0 |
| AIRCASTLE LTD | COM | G0129K104 | 742 | 33,086 | SH | SOLE | 1 | 33,086 | 0 | 0 |
| AIRGAIN INC | COM | 00938A104 | 66 | 5,643 | SH | SOLE | 1 | 5,643 | 0 | 0 |
| AK STEEL HOLDING CORP | COM | 001547108 | 531 | 233,701 | SH | SOLE | 1 | 233,701 | 0 | 0 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 5,360 | 58,655 | SH | SOLE | 1 | 58,655 | 0 | 0 |
| AKCEA THERAPEUTICS INC | COM | 00972L107 | 121 | 7,853 | SH | SOLE | 1 | 7,853 | 0 | 0 |
| AKEBIA THERAPEUTICS INC | COM | 00972D105 | 292 | 74,548 | SH | SOLE | 1 | 74,548 | 0 | 0 |
| AKERO THERAPEUTICS INC | COM | 00973Y108 | 69 | 3,018 | SH | SOLE | 1 | 3,018 | 0 | 0 |
| AKORN INC | COM | 009728106 | 264 | 69,373 | SH | SOLE | 1 | 69,373 | 0 | 0 |
| AKOUSTIS TECHNOLOGIES INC | COM | 00973N102 | 123 | 15,858 | SH | SOLE | 1 | 15,858 | 0 | 0 |
| ALAMO GROUP INC | COM | 011311107 | 850 | 7,221 | SH | SOLE | 1 | 7,221 | 0 | 0 |
| ALARM.COM HOLDINGS INC | COM | 011642105 | 1,269 | 27,204 | SH | SOLE | 1 | 27,204 | 0 | 0 |
| ALASKA AIR GROUP INC | COM | 011659109 | 3,896 | 60,028 | SH | SOLE | 1 | 60,028 | 0 | 0 |
| ALBANY INTL CORP CL A | CL A | 012348108 | 2,048 | 22,719 | SH | SOLE | 1 | 22,719 | 0 | 0 |
| ALBEMARLE CORP | COM | 012653101 | 2,530 | 36,394 | SH | SOLE | 1 | 36,394 | 0 | 0 |
| ALBIREO PHARMA INC | COM | 01345P106 | 137 | 6,871 | SH | SOLE | 1 | 6,871 | 0 | 0 |
| ALCOA CORP | COM | 013872106 | 60 | 3,010 | SH | SOLE | 1 | 3,010 | 0 | 0 |
| ALDER BIOPHARMACEUTICALS INC | COM | 014339105 | 869 | 46,060 | SH | SOLE | 1 | 46,060 | 0 | 0 |
| ALDEYRA THERAPEUTICS INC | COM | 01438T106 | 75 | 14,242 | SH | SOLE | 1 | 14,242 | 0 | 0 |
| ALECTOR INC | COM | 014442107 | 276 | 19,129 | SH | SOLE | 1 | 19,129 | 0 | 0 |
| ALEXANDER & BALDWIN INC | COM | 014491104 | 4,228 | 172,506 | SH | SOLE | 1 | 172,506 | 0 | 0 |
| ALEXANDER S INC | COM | 014752109 | 469 | 1,346 | SH | SOLE | 1 | 1,346 | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQUIT | COM | 015271109 | 5,997 | 38,931 | SH | SOLE | 1 | 38,931 | 0 | 0 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 9,414 | 96,116 | SH | SOLE | 1 | 96,116 | 0 | 0 |
| ALIBABA GROUP HOLDING SP ADR | ADR | 01609W102 | 3,371 | 20,155 | SH | SOLE | 1 | 20,155 | 0 | 0 |
| ALICO INC | COM | 016230104 | 87 | 2,549 | SH | SOLE | 1 | 2,549 | 0 | 0 |

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|------------------------------|--------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| ALIGN TECHNOLOGY INC | COM | 016255101 | 5,844 | 32,303 | SH | SOLE | 1 | 32,303 | 0 | 0 |
| ALKERMES PLC | COM | G01767105 | 49 | 2,526 | SH | SOLE | 1 | 2,526 | 0 | 0 |
| ALLAKOS INC | COM | 01671P100 | 967 | 12,297 | SH | SOLE | 1 | 12,297 | 0 | 0 |
| ALLEGHANY CORP | COM | 017175100 | 22,087 | 27,686 | SH | SOLE | 1 | 27,686 | 0 | 0 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 6,465 | 319,260 | SH | SOLE | 1 | 319,260 | 0 | 0 |
| ALLEGIANCE BANCSHARES INC | COM | 01748H107 | 394 | 12,293 | SH | SOLE | 1 | 12,293 | 0 | 0 |
| ALLEGIANT TRAVEL CO | COM | 01748X102 | 1,446 | 9,662 | SH | SOLE | 1 | 9,662 | 0 | 0 |
| ALLEGION PLC | COM | G0176J109 | 3,330 | 32,129 | SH | SOLE | 1 | 32,129 | 0 | 0 |
| ALLERGAN PLC | COM | G0177J108 | 18,069 | 107,366 | SH | SOLE | 1 | 107,366 | 0 | 0 |
| ALLETE INC | COM | 018522300 | 11,451 | 131,003 | SH | SOLE | 1 | 131,003 | 0 | 0 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 1,747 | 13,633 | SH | SOLE | 1 | 13,633 | 0 | 0 |
| ALLIANT ENERGY CORP | COM | 018802108 | 4,318 | 80,058 | SH | SOLE | 1 | 80,058 | 0 | 0 |
| ALLIED MOTION TECHNOLOGIES | COM | 019330109 | 158 | 4,466 | SH | SOLE | 1 | 4,466 | 0 | 0 |
| ALLISON TRANSMISSION HOLDING | COM | 01973R101 | 127 | 2,696 | SH | SOLE | 1 | 2,696 | 0 | 0 |
| ALLOGENE THERAPEUTICS INC | COM | 019770106 | 668 | 24,493 | SH | SOLE | 1 | 24,493 | 0 | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTI | COM | 01988P108 | 4,631 | 421,743 | SH | SOLE | 1 | 421,743 | 0 | 0 |
| ALLSTATE CORP | COM | 020002101 | 18,359 | 168,924 | SH | SOLE | 1 | 168,924 | 0 | 0 |
| ALLY FINANCIAL INC | COM | 02005N100 | 210 | 6,340 | SH | SOLE | 1 | 6,340 | 0 | 0 |
| ALNYLAM PHARMACEUTICALS INC | COM | 02043Q107 | 197 | 2,448 | SH | SOLE | 1 | 2,448 | 0 | 0 |
| ALPHA & OMEGA SEMICONDUCTOR | COM | G6331P104 | 155 | 12,642 | SH | SOLE | 1 | 12,642 | 0 | 0 |
| ALPHABET INC CL A | CAP STK CL A | 02079K305 | 163,599 | 133,972 | SH | SOLE | 1 | 133,972 | 0 | 0 |
| ALPHABET INC CL C | CAP STK CL C | 02079K107 | 139,902 | 114,768 | SH | SOLE | 1 | 114,768 | 0 | 0 |
| ALPHATEC HOLDINGS INC | COM | 02081G201 | 121 | 24,106 | SH | SOLE | 1 | 24,106 | 0 | 0 |
| ALTAIR ENGINEERING INC A | COM | 021369103 | 859 | 24,798 | SH | SOLE | 1 | 24,798 | 0 | 0 |
| ALTERYX INC CLASS A | COM | 02156B103 | 119 | 1,111 | SH | SOLE | 1 | 1,111 | 0 | 0 |
| ALTICE USA INC A | COM | 02156K103 | 219 | 7,652 | SH | SOLE | 1 | 7,652 | 0 | 0 |
| ALTISOURCE PORTFOLIO SOL | COM | L0175J104 | 74 | 3,638 | SH | SOLE | 1 | 3,638 | 0 | 0 |
| ALTRA INDUSTRIAL MOTION CORP | COM | 02208R106 | 1,125 | 40,632 | SH | SOLE | 1 | 40,632 | 0 | 0 |
| ALTRIA GROUP INC | COM | 02209S103 | 254,197 | 6,215,077 | SH | SOLE | 1 | 6,215,077 | 0 | 0 |
| ALTUS MIDSTREAM CO A | COM | 02215L100 | 90 | 31,811 | SH | SOLE | 1 | 31,811 | 0 | 0 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 289 | 24,989 | SH | SOLE | 1 | 24,989 | 0 | 0 |
| AMALGAMATED BK OF NEW YORK A | COM | 022663108 | 140 | 8,749 | SH | SOLE | 1 | 8,749 | 0 | 0 |
| AMAZON.COM INC | COM | 023135106 | 275,227 | 158,549 | SH | SOLE | 1 | 158,549 | 0 | 0 |
| AMBAC FINANCIAL GROUP INC | COM | 023139884 | 656 | 33,548 | SH | SOLE | 1 | 33,548 | 0 | 0 |
| AMBARELLA INC | COM | G037AX101 | 1,253 | 19,943 | SH | SOLE | 1 | 19,943 | 0 | 0 |
| AMC ENTERTAINMENT HLDS CL A | CL A COM | 00165C104 | 349 | 32,577 | SH | SOLE | 1 | 32,577 | 0 | 0 |
| AMC NETWORKS INC A | COM | 00164V103 | 4,180 | 85,028 | SH | SOLE | 1 | 85,028 | 0 | 0 |
| AMCOR PLC | COM | G0250X107 | 5,096 | 522,707 | SH | SOLE | 1 | 522,707 | 0 | 0 |
| AMDOCS LTD | COM | G02602103 | 145 | 2,197 | SH | SOLE | 1 | 2,197 | 0 | 0 |
| AMEDISYS INC | COM | 023436108 | 10,613 | 81,012 | SH | SOLE | 1 | 81,012 | 0 | 0 |

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|------------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| AMER NATL BNKSHS/DANVILLE VA | COM | 027745108 | 240 | 6,755 | SH | SOLE | 1 | 6,755 | 0 | 0 |
| AMERANT BANCORP INC | COM | 023576101 | 256 | 12,216 | SH | SOLE | 1 | 12,216 | 0 | 0 |
| AMERCO | COM | 023586100 | 56 | 143 | SH | SOLE | 1 | 143 | 0 | 0 |
| AMEREN CORPORATION | COM | 023608102 | 6,536 | 81,644 | SH | SOLE | 1 | 81,644 | 0 | 0 |
| AMERESCO INC CL A | CL A | 02361E108 | 223 | 13,869 | SH | SOLE | 1 | 13,869 | 0 | 0 |
| AMERICA S CAR MART INC | COM | 03062T105 | 361 | 3,942 | SH | SOLE | 1 | 3,942 | 0 | 0 |
| AMERICAN AIRLINES GROUP INC | COM | 02376R102 | 4,619 | 171,250 | SH | SOLE | 1 | 171,250 | 0 | 0 |
| AMERICAN ASSETS TRUST INC | COM | 024013104 | 1,672 | 35,782 | SH | SOLE | 1 | 35,782 | 0 | 0 |
| AMERICAN AXLE & MFG HOLDINGS | COM | 024061103 | 683 | 83,103 | SH | SOLE | 1 | 83,103 | 0 | 0 |
| AMERICAN CAMPUS COMMUNITIES | COM | 024835100 | 12,673 | 263,572 | SH | SOLE | 1 | 263,572 | 0 | 0 |
| AMERICAN EAGLE OUTFITTERS | COM | 02553E106 | 6,558 | 404,308 | SH | SOLE | 1 | 404,308 | 0 | 0 |
| AMERICAN ELECTRIC POWER | COM | 025537101 | 15,142 | 161,621 | SH | SOLE | 1 | 161,621 | 0 | 0 |
| AMERICAN EQUITY INVT LIFE HL | COM | 025676206 | 1,620 | 66,940 | SH | SOLE | 1 | 66,940 | 0 | 0 |
| AMERICAN EXPRESS CO | COM | 025816109 | 31,467 | 266,036 | SH | SOLE | 1 | 266,036 | 0 | 0 |
| AMERICAN FINANCE TRUST INC | COM | 02607T109 | 943 | 67,522 | SH | SOLE | 1 | 67,522 | 0 | 0 |
| AMERICAN FINANCIAL GROUP INC | COM | 025932104 | 15,443 | 143,191 | SH | SOLE | 1 | 143,191 | 0 | 0 |
| AMERICAN HOMES 4 RENT A | COM | 02665T306 | 131 | 5,073 | SH | SOLE | 1 | 5,073 | 0 | 0 |
| AMERICAN INTERNATIONAL GROUP | COM | 026874784 | 15,859 | 284,722 | SH | SOLE | 1 | 284,722 | 0 | 0 |
| AMERICAN NATIONAL INSURANCE | COM | 028591105 | 15 | 120 | SH | SOLE | 1 | 120 | 0 | 0 |
| AMERICAN OUTDOOR BRANDS CORP | COM | 02874P103 | 200 | 34,161 | SH | SOLE | 1 | 34,161 | 0 | 0 |
| AMERICAN PUBLIC EDUCATION | COM | 02913V103 | 262 | 11,712 | SH | SOLE | 1 | 11,712 | 0 | 0 |
| AMERICAN REALTY INVESTORS IN | COM | 029174109 | 24 | 1,573 | SH | SOLE | 1 | 1,573 | 0 | 0 |
| AMERICAN RENAL ASSOCIATES HO | COM | 029227105 | 73 | 11,583 | SH | SOLE | 1 | 11,583 | 0 | 0 |
| AMERICAN SOFTWARE INC CL A | CL A | 029683109 | 273 | 18,209 | SH | SOLE | 1 | 18,209 | 0 | 0 |
| AMERICAN STATES WATER CO | COM | 029899101 | 2,445 | 27,209 | SH | SOLE | 1 | 27,209 | 0 | 0 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111207 | 104 | 13,263 | SH | SOLE | 1 | 13,263 | 0 | 0 |
| AMERICAN TOWER CORP | COM | 03027X100 | 35,978 | 162,700 | SH | SOLE | 1 | 162,700 | 0 | 0 |
| AMERICAN VANGUARD CORP | COM | 030371108 | 332 | 21,139 | SH | SOLE | 1 | 21,139 | 0 | 0 |
| AMERICAN WATER WORKS CO INC | COM | 030420103 | 11,535 | 92,855 | SH | SOLE | 1 | 92,855 | 0 | 0 |
| AMERICAN WOODMARK CORP | COM | 030506109 | 1,098 | 12,354 | SH | SOLE | 1 | 12,354 | 0 | 0 |
| AMERICOLD REALTY TRUST | COM | 03064D108 | 174 | 4,681 | SH | SOLE | 1 | 4,681 | 0 | 0 |
| AMERIPRISE FINANCIAL INC | COM | 03076C106 | 7,605 | 51,702 | SH | SOLE | 1 | 51,702 | 0 | 0 |
| AMERIS BANCORP | COM | 03076K108 | 1,842 | 45,778 | SH | SOLE | 1 | 45,778 | 0 | 0 |
| AMERISAFE INC | COM | 03071H100 | 938 | 14,190 | SH | SOLE | 1 | 14,190 | 0 | 0 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 4,404 | 53,487 | SH | SOLE | 1 | 53,487 | 0 | 0 |

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|------------------------------|------|-----------|---------|-----------|----|------|---|-----------|---|---|
| AMES NATIONAL CORP | COM | 031001100 | 160 | 5,604 | SH | SOLE | 1 | 5,604 | 0 | 0 |
| AMETEK INC | COM | 031100100 | 8,376 | 91,218 | SH | SOLE | 1 | 91,218 | 0 | 0 |
| AMGEN INC | COM | 031162100 | 53,448 | 276,203 | SH | SOLE | 1 | 276,203 | 0 | 0 |
| AMICUS THERAPEUTICS INC | COM | 03152W109 | 1,296 | 161,571 | SH | SOLE | 1 | 161,571 | 0 | 0 |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 564 | 62,027 | SH | SOLE | 1 | 62,027 | 0 | 0 |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 1,969 | 34,209 | SH | SOLE | 1 | 34,209 | 0 | 0 |
| AMNEAL PHARMACEUTICALS INC | COM | 03168L105 | 172 | 59,164 | SH | SOLE | 1 | 59,164 | 0 | 0 |
| AMPHASTAR PHARMACEUTICALS IN | COM | 03209R103 | 524 | 26,449 | SH | SOLE | 1 | 26,449 | 0 | 0 |
| AMPHENOL CORP CL A | CL A | 032095101 | 9,959 | 103,200 | SH | SOLE | 1 | 103,200 | 0 | 0 |
| AMPLIFY ENERGY CORP | COM | 03212B103 | 379 | 61,486 | SH | SOLE | 1 | 61,486 | 0 | 0 |
| AMYRIS INC | COM | 03236M200 | 112 | 23,524 | SH | SOLE | 1 | 23,524 | 0 | 0 |
| ANALOG DEVICES INC | COM | 032654105 | 17,579 | 157,332 | SH | SOLE | 1 | 157,332 | 0 | 0 |
| ANAPLAN INC | COM | 03272L108 | 96 | 2,045 | SH | SOLE | 1 | 2,045 | 0 | 0 |
| ANAPTYSBIO INC | COM | 032724106 | 543 | 15,512 | SH | SOLE | 1 | 15,512 | 0 | 0 |
| ANAVEX LIFE SCIENCES CORP | COM | 032797300 | 86 | 27,107 | SH | SOLE | 1 | 27,107 | 0 | 0 |
| ANDERSONS INC/THE | COM | 034164103 | 526 | 23,466 | SH | SOLE | 1 | 23,466 | 0 | 0 |
| ANGIODYNAMICS INC | COM | 03475V101 | 500 | 27,158 | SH | SOLE | 1 | 27,158 | 0 | 0 |
| ANI PHARMACEUTICALS INC | COM | 00182C103 | 495 | 6,793 | SH | SOLE | 1 | 6,793 | 0 | 0 |
| ANIKA THERAPEUTICS INC | COM | 035255108 | 547 | 9,973 | SH | SOLE | 1 | 9,973 | 0 | 0 |
| ANIXTER INTERNATIONAL INC | COM | 035290105 | 1,559 | 22,550 | SH | SOLE | 1 | 22,550 | 0 | 0 |
| ANNALY CAPITAL MANAGEMENT IN | COM | 035710409 | 208 | 23,588 | SH | SOLE | 1 | 23,588 | 0 | 0 |
| ANSYS INC | COM | 03662Q105 | 6,335 | 28,619 | SH | SOLE | 1 | 28,619 | 0 | 0 |
| ANTARES PHARMA INC | COM | 036642106 | 342 | 102,128 | SH | SOLE | 1 | 102,128 | 0 | 0 |
| ANTERIX INC | COM | 03676C100 | 246 | 6,788 | SH | SOLE | 1 | 6,788 | 0 | 0 |
| ANTERO MIDSTREAM CORP | COM | 03676B102 | 3,666 | 495,341 | SH | SOLE | 1 | 495,341 | 0 | 0 |
| ANTERO RESOURCES CORP | COM | 03674X106 | 13 | 4,277 | SH | SOLE | 1 | 4,277 | 0 | 0 |
| ANTHEM INC | COM | 036752103 | 20,104 | 83,730 | SH | SOLE | 1 | 83,730 | 0 | 0 |
| ANWORTH MORTGAGE ASSET CORP | COM | 037347101 | 204 | 61,673 | SH | SOLE | 1 | 61,673 | 0 | 0 |
| AON PLC | COM | G0408V102 | 16,509 | 85,285 | SH | SOLE | 1 | 85,285 | 0 | 0 |
| APACHE CORP | COM | 037411105 | 4,039 | 157,760 | SH | SOLE | 1 | 157,760 | 0 | 0 |
| APARTMENT INVNT & MGMT CO A | COM | 03748R754 | 2,578 | 49,439 | SH | SOLE | 1 | 49,439 | 0 | 0 |
| APELLIS PHARMACEUTICALS INC | COM | 03753U106 | 735 | 30,521 | SH | SOLE | 1 | 30,521 | 0 | 0 |
| APERGY CORP | COM | 03755L104 | 4,019 | 148,591 | SH | SOLE | 1 | 148,591 | 0 | 0 |
| APOGEE ENTERPRISES INC | COM | 037598109 | 758 | 19,439 | SH | SOLE | 1 | 19,439 | 0 | 0 |
| APOLLO COMMERCIAL REAL ESTAT | COM | 03762U105 | 2,169 | 113,161 | SH | SOLE | 1 | 113,161 | 0 | 0 |
| APOLLO MEDICAL HOLDINGS INC | COM | 03763A207 | 304 | 17,274 | SH | SOLE | 1 | 17,274 | 0 | 0 |
| APPFOLIO INC A | COM | 03783C100 | 944 | 9,924 | SH | SOLE | 1 | 9,924 | 0 | 0 |
| APPIAN CORP | COM | 03782L101 | 935 | 19,693 | SH | SOLE | 1 | 19,693 | 0 | 0 |
| APPLE HOSPITALITY REIT INC | COM | 03784Y200 | 56 | 3,401 | SH | SOLE | 1 | 3,401 | 0 | 0 |
| APPLE INC | COM | 037833100 | 398,850 | 1,780,817 | SH | SOLE | 1 | 1,780,817 | 0 | 0 |
| APPLIED INDUSTRIAL TECH INC | COM | 03820C105 | 1,617 | 28,463 | SH | SOLE | 1 | 28,463 | 0 | 0 |

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|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| APPLIED MATERIALS INC | COM | 038222105 | 19,560 | 391,975 | SH | SOLE | 1 | 391,975 | 0 | 0 |
| APPLIED OPTOELECTRONICS INC | COM | 03823U102 | 158 | 14,094 | SH | SOLE | 1 | 14,094 | 0 | 0 |
| APPLIED THERAPEUTICS INC | COM | 03828A101 | 14 | 1,274 | SH | SOLE | 1 | 1,274 | 0 | 0 |
| APTARGROUP INC | COM | 038336103 | 14,577 | 123,063 | SH | SOLE | 1 | 123,063 | 0 | 0 |
| APTIV PLC | COM | G6095L109 | 7,553 | 86,402 | SH | SOLE | 1 | 86,402 | 0 | 0 |
| APYX MEDICAL CORP | COM | 03837C106 | 142 | 21,027 | SH | SOLE | 1 | 21,027 | 0 | 0 |
| AQUA AMERICA INC | COM | 03836W103 | 18,557 | 413,936 | SH | SOLE | 1 | 413,936 | 0 | 0 |
| AQUAVENTURE HOLDINGS LTD | COM | G0443N107 | 172 | 8,854 | SH | SOLE | 1 | 8,854 | 0 | 0 |
| ARAMARK | COM | 03852U106 | 173 | 3,966 | SH | SOLE | 1 | 3,966 | 0 | 0 |
| ARCBEST CORP | COM | 03937C105 | 575 | 18,889 | SH | SOLE | 1 | 18,889 | 0 | 0 |
| ARCH CAPITAL GROUP LTD | COM | G0450A105 | 279 | 6,641 | SH | SOLE | 1 | 6,641 | 0 | 0 |
| ARCH COAL INC A | COM | 039380407 | 764 | 10,294 | SH | SOLE | 1 | 10,294 | 0 | 0 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 7,858 | 191,330 | SH | SOLE | 1 | 191,330 | 0 | 0 |
| ARCHROCK INC | COM | 03957W106 | 951 | 95,413 | SH | SOLE | 1 | 95,413 | 0 | 0 |
| ARCONIC INC | COM | 03965L100 | 3,461 | 133,131 | SH | SOLE | 1 | 133,131 | 0 | 0 |
| ARCOSA INC | COM | 039653100 | 1,234 | 36,069 | SH | SOLE | 1 | 36,069 | 0 | 0 |
| ARCUS BIOSCIENCES INC | COM | 03969F109 | 187 | 20,500 | SH | SOLE | 1 | 20,500 | 0 | 0 |
| ARDAGH GROUP SA | COM | L0223L101 | 5 | 299 | SH | SOLE | 1 | 299 | 0 | 0 |
| ARDELYX INC | COM | 039697107 | 140 | 29,781 | SH | SOLE | 1 | 29,781 | 0 | 0 |
| ARDMORE SHIPPING CORP | COM | Y0207T100 | 141 | 21,085 | SH | SOLE | 1 | 21,085 | 0 | 0 |
| ARENA PHARMACEUTICALS INC | COM | 040047607 | 1,444 | 31,548 | SH | SOLE | 1 | 31,548 | 0 | 0 |
| ARES COMMERCIAL REAL ESTATE | COM | 04013V108 | 260 | 17,044 | SH | SOLE | 1 | 17,044 | 0 | 0 |
| ARES MANAGEMENT CORP A | COM | 03990B101 | 1,134 | 42,296 | SH | SOLE | 1 | 42,296 | 0 | 0 |
| ARGAN INC | COM | 04010E109 | 365 | 9,296 | SH | SOLE | 1 | 9,296 | 0 | 0 |
| ARGO GROUP INTERNATIONAL | COM | G0464B107 | 1,448 | 20,622 | SH | SOLE | 1 | 20,622 | 0 | 0 |
| ARISTA NETWORKS INC | COM | 040413106 | 4,455 | 18,646 | SH | SOLE | 1 | 18,646 | 0 | 0 |
| ARLINGTON ASSET INVESTMENT A | COM | 041356205 | 125 | 22,787 | SH | SOLE | 1 | 22,787 | 0 | 0 |
| ARLO TECHNOLOGIES INC | COM | 04206A101 | 187 | 54,915 | SH | SOLE | 1 | 54,915 | 0 | 0 |
| ARMADA HOFFLER PROPERTIES IN | COM | 04208T108 | 707 | 39,067 | SH | SOLE | 1 | 39,067 | 0 | 0 |
| ARMOUR RESIDENTIAL REIT INC | COM | 042315507 | 732 | 43,724 | SH | SOLE | 1 | 43,724 | 0 | 0 |
| ARMSTRONG FLOORING INC | COM | 04238R106 | 71 | 11,178 | SH | SOLE | 1 | 11,178 | 0 | 0 |
| ARMSTRONG WORLD INDUSTRIES | COM | 04247X102 | 116 | 1,196 | SH | SOLE | 1 | 1,196 | 0 | 0 |
| ARQULE INC | COM | 04269E107 | 508 | 70,842 | SH | SOLE | 1 | 70,842 | 0 | 0 |
| ARROW ELECTRONICS INC | COM | 042735100 | 13,027 | 174,666 | SH | SOLE | 1 | 174,666 | 0 | 0 |
| ARROW FINANCIAL CORP | COM | 042744102 | 269 | 8,058 | SH | SOLE | 1 | 8,058 | 0 | 0 |
| ARROWHEAD PHARMACEUTICALS IN | COM | 04280A100 | 1,957 | 69,443 | SH | SOLE | 1 | 69,443 | 0 | 0 |
| ARTESIAN RESOURCES CORP CL A | CL A | 043113208 | 187 | 5,051 | SH | SOLE | 1 | 5,051 | 0 | 0 |
| ARTHUR J GALLAGHER & CO | COM | 363576109 | 5,624 | 62,793 | SH | SOLE | 1 | 62,793 | 0 | 0 |
| ARTISAN PARTNERS ASSET MA A | COM | 04316A108 | 892 | 31,602 | SH | SOLE | 1 | 31,602 | 0 | 0 |

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|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| ARVINAS INC | COM | 04335A105 | 250 | 11,588 | SH | SOLE | 1 | 11,588 | 0 | 0 |
| ASBURY AUTOMOTIVE GROUP | COM | 043436104 | 1,465 | 14,320 | SH | SOLE | 1 | 14,320 | 0 | 0 |
| ASCENA RETAIL GROUP INC | COM | 04351G101 | 26 | 98,896 | SH | SOLE | 1 | 98,896 | 0 | 0 |
| ASGN INC | COM | 00191U102 | 8,354 | 132,896 | SH | SOLE | 1 | 132,896 | 0 | 0 |
| ASHFORD HOSPITALITY TRUST | COM | 044103109 | 188 | 56,852 | SH | SOLE | 1 | 56,852 | 0 | 0 |
| ASHLAND GLOBAL HOLDINGS INC | COM | 044186104 | 8,945 | 116,097 | SH | SOLE | 1 | 116,097 | 0 | 0 |
| ASML HOLDING NV NY REG SHS | ADR | N07059210 | 1,103 | 4,440 | SH | SOLE | 1 | 4,440 | 0 | 0 |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 207 | 1,685 | SH | SOLE | 1 | 1,685 | 0 | 0 |
| ASSEMBLY BIOSCIENCES INC | COM | 045396108 | 140 | 14,284 | SH | SOLE | 1 | 14,284 | 0 | 0 |
| ASSERTIO THERAPEUTICS INC | COM | 04545L107 | 61 | 47,815 | SH | SOLE | 1 | 47,815 | 0 | 0 |
| ASSETMARK FINANCIAL HOLDINGS | COM | 04546L106 | 227 | 8,699 | SH | SOLE | 1 | 8,699 | 0 | 0 |
| ASSOCIATED BANC CORP | COM | 045487105 | 6,300 | 311,087 | SH | SOLE | 1 | 311,087 | 0 | 0 |
| ASSOCIATED CAPITAL GROUP A | COM | 045528106 | 43 | 1,214 | SH | SOLE | 1 | 1,214 | 0 | 0 |
| ASSURANT INC | COM | 04621X108 | 4,456 | 35,412 | SH | SOLE | 1 | 35,412 | 0 | 0 |
| ASSURED GUARANTY LTD | COM | G0585R106 | 70 | 1,564 | SH | SOLE | 1 | 1,564 | 0 | 0 |
| ASTEC INDUSTRIES INC | COM | 046224101 | 516 | 16,584 | SH | SOLE | 1 | 16,584 | 0 | 0 |
| ASTRONICS CORP | COM | 046433108 | 455 | 15,474 | SH | SOLE | 1 | 15,474 | 0 | 0 |
| ASTRONOVA INC | COM | 04638F108 | 70 | 4,317 | SH | SOLE | 1 | 4,317 | 0 | 0 |
| AT HOME GROUP INC | COM | 04650Y100 | 290 | 30,100 | SH | SOLE | 1 | 30,100 | 0 | 0 |
| AT&T INC | COM | 00206R102 | 93,822 | 2,479,440 | SH | SOLE | 1 | 2,479,440 | 0 | 0 |
| ATARA BIOTHERAPEUTICS INC | COM | 046513107 | 459 | 32,511 | SH | SOLE | 1 | 32,511 | 0 | 0 |
| ATHENE HOLDING LTD CLASS A | COM | G0684D107 | 120 | 2,855 | SH | SOLE | 1 | 2,855 | 0 | 0 |
| ATHENEX INC | COM | 04685N103 | 525 | 43,117 | SH | SOLE | 1 | 43,117 | 0 | 0 |
| ATHERSYS INC | COM | 04744L106 | 110 | 82,413 | SH | SOLE | 1 | 82,413 | 0 | 0 |
| ATKORE INTERNATIONAL GROUP I | COM | 047649108 | 897 | 29,559 | SH | SOLE | 1 | 29,559 | 0 | 0 |
| ATLANTIC CAPITAL BANCSHARES | COM | 048269203 | 245 | 14,133 | SH | SOLE | 1 | 14,133 | 0 | 0 |
| ATLANTIC POWER CORP | COM | 04878Q863 | 158 | 67,501 | SH | SOLE | 1 | 67,501 | 0 | 0 |
| ATLANTIC UNION BANKSHARES CO | COM | 04911A107 | 1,912 | 51,329 | SH | SOLE | 1 | 51,329 | 0 | 0 |
| ATLAS AIR WORLDWIDE HOLDINGS | COM | 049164205 | 442 | 17,524 | SH | SOLE | 1 | 17,524 | 0 | 0 |
| ATLISSIAN CORP PLC CLASS A | COM | G06242104 | 323 | 2,574 | SH | SOLE | 1 | 2,574 | 0 | 0 |
| ATMOS ENERGY CORP | COM | 049560105 | 4,532 | 39,796 | SH | SOLE | 1 | 39,796 | 0 | 0 |
| ATN INTERNATIONAL INC | COM | 00215F107 | 478 | 8,185 | SH | SOLE | 1 | 8,185 | 0 | 0 |
| ATRECA INC A | COM | 04965G109 | 50 | 4,111 | SH | SOLE | 1 | 4,111 | 0 | 0 |
| ATRICURE INC | COM | 04963C209 | 584 | 23,431 | SH | SOLE | 1 | 23,431 | 0 | 0 |
| ATRION CORPORATION | COM | 049904105 | 704 | 904 | SH | SOLE | 1 | 904 | 0 | 0 |
| AUDENTES THERAPEUTICS INC | COM | 05070R104 | 798 | 28,414 | SH | SOLE | 1 | 28,414 | 0 | 0 |
| AUTODESK INC | COM | 052769106 | 13,509 | 91,464 | SH | SOLE | 1 | 91,464 | 0 | 0 |
| AUTOHOME INC ADR | ADR | 05278C107 | 66 | 796 | SH | SOLE | 1 | 796 | 0 | 0 |
| AUTOMATIC DATA PROCESSING | COM | 053015103 | 30,644 | 189,840 | SH | SOLE | 1 | 189,840 | 0 | 0 |
| AUTONATION INC | COM | 05329W102 | 5,714 | 112,698 | SH | SOLE | 1 | 112,698 | 0 | 0 |
| AUTOZONE INC | COM | 053332102 | 9,054 | 8,348 | SH | SOLE | 1 | 8,348 | 0 | 0 |

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|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| AVALARA INC | COM | 05338G106 | 75 | 1,122 | SH | SOLE | 1 | 1,122 | 0 | 0 |
| AVALON GLOBOCARE CORP | COM | 05344R104 | 26 | 13,686 | SH | SOLE | 1 | 13,686 | 0 | 0 |
| AVALONBAY COMMUNITIES INC | COM | 053484101 | 11,864 | 55,095 | SH | SOLE | 1 | 55,095 | 0 | 0 |
| AVANGRID INC | COM | 05351W103 | 48 | 910 | SH | SOLE | 1 | 910 | 0 | 0 |
| AVANOS MEDICAL INC | COM | 05350V106 | 4,519 | 120,622 | SH | SOLE | 1 | 120,622 | 0 | 0 |
| AVANTOR INC | COM | 05352A100 | 76 | 5,150 | SH | SOLE | 1 | 5,150 | 0 | 0 |
| AVAYA HOLDINGS CORP | COM | 05351X101 | 717 | 70,042 | SH | SOLE | 1 | 70,042 | 0 | 0 |
| AVEDRO INC | COM | 05355N109 | 112 | 4,916 | SH | SOLE | 1 | 4,916 | 0 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 3,310 | 29,143 | SH | SOLE | 1 | 29,143 | 0 | 0 |
| AVID BIOSERVICES INC | COM | 05368M106 | 188 | 35,393 | SH | SOLE | 1 | 35,393 | 0 | 0 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 111 | 17,894 | SH | SOLE | 1 | 17,894 | 0 | 0 |
| AVIS BUDGET GROUP INC | COM | 053774105 | 4,201 | 148,644 | SH | SOLE | 1 | 148,644 | 0 | 0 |
| AVISTA CORP | COM | 05379B107 | 2,360 | 48,717 | SH | SOLE | 1 | 48,717 | 0 | 0 |
| AVNET INC | COM | 053807103 | 8,842 | 198,764 | SH | SOLE | 1 | 198,764 | 0 | 0 |
| AVON PRODUCTS INC | COM | 054303102 | 215 | 48,753 | SH | SOLE | 1 | 48,753 | 0 | 0 |
| AVROBIO INC | COM | 05455M100 | 184 | 13,013 | SH | SOLE | 1 | 13,013 | 0 | 0 |
| AVX CORP | COM | 002444107 | 452 | 29,725 | SH | SOLE | 1 | 29,725 | 0 | 0 |
| AXA EQUITABLE HOLDINGS INC | COM | 054561105 | 106 | 4,767 | SH | SOLE | 1 | 4,767 | 0 | 0 |
| AXALTA COATING SYSTEMS LTD | COM | G0750C108 | 117 | 3,868 | SH | SOLE | 1 | 3,868 | 0 | 0 |
| AXCELIS TECHNOLOGIES INC | COM | 054540208 | 409 | 23,924 | SH | SOLE | 1 | 23,924 | 0 | 0 |
| AXCELLA HEALTH INC | COM | 05454B105 | 6 | 1,032 | SH | SOLE | 1 | 1,032 | 0 | 0 |
| AXIS CAPITAL HOLDINGS LTD | COM | G0692U109 | 94 | 1,404 | SH | SOLE | 1 | 1,404 | 0 | 0 |
| AXOGEN INC | COM | 05463X106 | 267 | 21,419 | SH | SOLE | 1 | 21,419 | 0 | 0 |
| AXON ENTERPRISE INC | COM | 05464C101 | 8,492 | 149,551 | SH | SOLE | 1 | 149,551 | 0 | 0 |
| AXONICS MODULATION TECHNOLOG | COM | 05465P101 | 263 | 9,754 | SH | SOLE | 1 | 9,754 | 0 | 0 |
| AXOS FINANCIAL INC | COM | 05465C100 | 1,172 | 42,371 | SH | SOLE | 1 | 42,371 | 0 | 0 |
| AXSOME THERAPEUTICS INC | COM | 05464T104 | 322 | 15,890 | SH | SOLE | 1 | 15,890 | 0 | 0 |
| AXT INC | COM | 00246W103 | 87 | 24,320 | SH | SOLE | 1 | 24,320 | 0 | 0 |
| AZZ INC | COM | 002474104 | 840 | 19,282 | SH | SOLE | 1 | 19,282 | 0 | 0 |
| B. RILEY FINANCIAL INC | COM | 05580M108 | 306 | 12,957 | SH | SOLE | 1 | 12,957 | 0 | 0 |
| B&G FOODS INC | COM | 05508R106 | 909 | 48,065 | SH | SOLE | 1 | 48,065 | 0 | 0 |
| BADGER METER INC | COM | 056525108 | 1,142 | 21,265 | SH | SOLE | 1 | 21,265 | 0 | 0 |
| BAIDU INC SPON ADR | ADR | 056752108 | 2,167 | 21,092 | SH | SOLE | 1 | 21,092 | 0 | 0 |
| BAKER HUGHES A GE CO | COM | 05722G100 | 5,959 | 256,838 | SH | SOLE | 1 | 256,838 | 0 | 0 |
| BALCHEM CORP | COM | 057665200 | 2,370 | 23,893 | SH | SOLE | 1 | 23,893 | 0 | 0 |
| BALL CORP | COM | 058498106 | 9,572 | 131,471 | SH | SOLE | 1 | 131,471 | 0 | 0 |
| BANC OF CALIFORNIA INC | COM | 05990K106 | 474 | 33,545 | SH | SOLE | 1 | 33,545 | 0 | 0 |
| BANCFIRST CORP | COM | 05945F103 | 652 | 11,759 | SH | SOLE | 1 | 11,759 | 0 | 0 |
| BANCO MACRO SA ADR | ADR | 05961W105 | 15 | 562 | SH | SOLE | 1 | 562 | 0 | 0 |
| BANCORP INC/THE | COM | 05969A105 | 1,093 | 110,390 | SH | SOLE | 1 | 110,390 | 0 | 0 |
| BANCORPSOUTH BANK | COM | 05971J102 | 7,063 | 238,543 | SH | SOLE | 1 | 238,543 | 0 | 0 |
| BANDWIDTH INC CLASS A | COM | 05988J103 | 661 | 10,150 | SH | SOLE | 1 | 10,150 | 0 | 0 |
| BANK FIRST CORP | COM | 06211J100 | 241 | 3,648 | SH | SOLE | 1 | 3,648 | 0 | 0 |
| BANK OF AMERICA CORP | COM | 060505104 | 80,865 | 2,772,203 | SH | SOLE | 1 | 2,772,203 | 0 | 0 |
| BANK OF COMMERCE HOLDINGS | COM | 06424J103 | 119 | 10,943 | SH | SOLE | 1 | 10,943 | 0 | 0 |
| BANK OF HAWAII CORP | COM | 062540109 | 6,697 | 77,931 | SH | SOLE | 1 | 77,931 | 0 | 0 |

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|------------------------------|------|-----------|---------|---------|----|------|---|---------|---|---|
| BANK OF MARIN BANCORP/CA | COM | 063425102 | 351 | 8,452 | SH | SOLE | 1 | 8,452 | 0 | 0 |
| BANK OF N.T. BUTTERFIELD&SON | COM | G0772R208 | 1,024 | 34,554 | SH | SOLE | 1 | 34,554 | 0 | 0 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 16,245 | 359,313 | SH | SOLE | 1 | 359,313 | 0 | 0 |
| BANK OZK | COM | 06417N103 | 6,324 | 231,908 | SH | SOLE | 1 | 231,908 | 0 | 0 |
| BANK7 CORP | COM | 06652N107 | 45 | 2,377 | SH | SOLE | 1 | 2,377 | 0 | 0 |
| BANKFINANCIAL CORP | COM | 06643P104 | 105 | 8,803 | SH | SOLE | 1 | 8,803 | 0 | 0 |
| BANKUNITED INC | COM | 06652K103 | 51 | 1,521 | SH | SOLE | 1 | 1,521 | 0 | 0 |
| BANKWELL FINANCIAL GROUP INC | COM | 06654A103 | 115 | 4,198 | SH | SOLE | 1 | 4,198 | 0 | 0 |
| BANNER CORPORATION | COM | 06652V208 | 1,420 | 25,272 | SH | SOLE | 1 | 25,272 | 0 | 0 |
| BAOZUN INC SPN ADR | ADR | 06684L103 | 17 | 400 | SH | SOLE | 1 | 400 | 0 | 0 |
| BAR HARBOR BANKSHARES | COM | 066849100 | 240 | 9,632 | SH | SOLE | 1 | 9,632 | 0 | 0 |
| BARNES & NOBLE EDUCATION INC | COM | 06777U101 | 94 | 30,105 | SH | SOLE | 1 | 30,105 | 0 | 0 |
| BARNES GROUP INC | COM | 067806109 | 1,804 | 34,999 | SH | SOLE | 1 | 34,999 | 0 | 0 |
| BARRETT BUSINESS SVCS INC | COM | 068463108 | 402 | 4,528 | SH | SOLE | 1 | 4,528 | 0 | 0 |
| BASSETT FURNITURE INDS | COM | 070203104 | 95 | 6,204 | SH | SOLE | 1 | 6,204 | 0 | 0 |
| BAXTER INTERNATIONAL INC | COM | 071813109 | 17,184 | 196,455 | SH | SOLE | 1 | 196,455 | 0 | 0 |
| BAYCOM CORP | COM | 07272M107 | 156 | 6,867 | SH | SOLE | 1 | 6,867 | 0 | 0 |
| BB&T CORP | COM | 054937107 | 17,388 | 325,798 | SH | SOLE | 1 | 325,798 | 0 | 0 |
| BBVA ARGENTINA SA ADR | ADR | 07329M100 | 2 | 475 | SH | SOLE | 1 | 475 | 0 | 0 |
| BBX CAPITAL CORP | COM | 05491N104 | 193 | 41,359 | SH | SOLE | 1 | 41,359 | 0 | 0 |
| BCB BANCORP INC | COM | 055298103 | 113 | 8,808 | SH | SOLE | 1 | 8,808 | 0 | 0 |
| BCE INC | COM | 05534B950 | 1,524 | 31,508 | SH | SOLE | 1 | 31,508 | 0 | 0 |
| BEACON ROOFING SUPPLY INC | COM | 073685109 | 1,438 | 42,894 | SH | SOLE | 1 | 42,894 | 0 | 0 |
| BEAZER HOMES USA INC | COM | 07556Q881 | 270 | 18,153 | SH | SOLE | 1 | 18,153 | 0 | 0 |
| BECTON DICKINSON AND CO | COM | 075887109 | 21,865 | 86,435 | SH | SOLE | 1 | 86,435 | 0 | 0 |
| BED BATH & BEYOND INC | COM | 075896100 | 3,405 | 320,043 | SH | SOLE | 1 | 320,043 | 0 | 0 |
| BEIGENE LTD ADR | ADR | 07725L102 | 476 | 3,891 | SH | SOLE | 1 | 3,891 | 0 | 0 |
| BEL FUSE INC CL B | COM | 077347300 | 110 | 7,348 | SH | SOLE | 1 | 7,348 | 0 | 0 |
| BELDEN INC | COM | 077454106 | 5,234 | 98,133 | SH | SOLE | 1 | 98,133 | 0 | 0 |
| BENCHMARK ELECTRONICS INC | COM | 08160H101 | 811 | 27,902 | SH | SOLE | 1 | 27,902 | 0 | 0 |
| BENEFITFOCUS INC | COM | 08180D106 | 445 | 18,710 | SH | SOLE | 1 | 18,710 | 0 | 0 |
| BERKSHIRE HATHAWAY INC CL B | COM | 084670702 | 131,292 | 631,152 | SH | SOLE | 1 | 631,152 | 0 | 0 |
| BERKSHIRE HILLS BANCORP INC | COM | 084680107 | 997 | 34,022 | SH | SOLE | 1 | 34,022 | 0 | 0 |
| BERRY GLOBAL GROUP INC | COM | 08579W103 | 100 | 2,553 | SH | SOLE | 1 | 2,553 | 0 | 0 |
| BERRY PETROLEUM CORP | COM | 08579X101 | 370 | 39,568 | SH | SOLE | 1 | 39,568 | 0 | 0 |
| BEST BUY CO INC | COM | 086516101 | 8,551 | 123,941 | SH | SOLE | 1 | 123,941 | 0 | 0 |
| BEYOND MEAT INC | COM | 08862E109 | 32 | 213 | SH | SOLE | 1 | 213 | 0 | 0 |
| BEYONDSRING INC | COM | G10830100 | 137 | 7,573 | SH | SOLE | 1 | 7,573 | 0 | 0 |
| BG STAFFING INC | COM | 05544A109 | 120 | 6,269 | SH | SOLE | 1 | 6,269 | 0 | 0 |
| BGC PARTNERS INC CL A | CL A | 05541T101 | 26 | 4,639 | SH | SOLE | 1 | 4,639 | 0 | 0 |
| BIG LOTS INC | COM | 089302103 | 708 | 28,878 | SH | SOLE | 1 | 28,878 | 0 | 0 |
| BIGLARI HOLDINGS INC B | COM | 08986R309 | 65 | 597 | SH | SOLE | 1 | 597 | 0 | 0 |

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|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| BIO RAD LABORATORIES A | COM | 090572207 | 16,288 | 48,950 | SH | SOLE | 1 | 48,950 | 0 | 0 |
| BIO TECHNE CORP | COM | 09073M104 | 14,346 | 73,319 | SH | SOLE | 1 | 73,319 | 0 | 0 |
| BIOCRYST PHARMACEUTICALS INC | COM | 09058V103 | 199 | 69,534 | SH | SOLE | 1 | 69,534 | 0 | 0 |
| BIODELIVERY SCIENCES INTL | COM | 09060J106 | 222 | 52,742 | SH | SOLE | 1 | 52,742 | 0 | 0 |
| BIOGEN INC | COM | 09062X103 | 19,116 | 82,108 | SH | SOLE | 1 | 82,108 | 0 | 0 |
| BIOHAVEN PHARMACEUTICAL HOLD | COM | G11196105 | 1,030 | 24,698 | SH | SOLE | 1 | 24,698 | 0 | 0 |
| BIOLIFE SOLUTIONS INC | COM | 09062W204 | 71 | 4,259 | SH | SOLE | 1 | 4,259 | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 1,034 | 15,340 | SH | SOLE | 1 | 15,340 | 0 | 0 |
| BIOSIG TECHNOLOGIES INC | COM | 09073N201 | 82 | 9,893 | SH | SOLE | 1 | 9,893 | 0 | 0 |
| BIOSPECIFICS TECHNOLOGIES | COM | 090931106 | 207 | 3,874 | SH | SOLE | 1 | 3,874 | 0 | 0 |
| BIOTELEMETRY INC | COM | 090672106 | 1,005 | 24,683 | SH | SOLE | 1 | 24,683 | 0 | 0 |
| BIOXCEL THERAPEUTICS INC | COM | 09075P105 | 27 | 3,807 | SH | SOLE | 1 | 3,807 | 0 | 0 |
| BJ S RESTAURANTS INC | COM | 09180C106 | 588 | 15,147 | SH | SOLE | 1 | 15,147 | 0 | 0 |
| BJ S WHOLESALE CLUB HOLDINGS | COM | 05550J101 | 1,823 | 70,463 | SH | SOLE | 1 | 70,463 | 0 | 0 |
| BLACK HILLS CORP | COM | 092113109 | 11,872 | 154,723 | SH | SOLE | 1 | 154,723 | 0 | 0 |
| BLACK KNIGHT INC | COM | 09215C105 | 214 | 3,512 | SH | SOLE | 1 | 3,512 | 0 | 0 |
| BLACKBAUD INC | COM | 09227Q100 | 11,238 | 124,393 | SH | SOLE | 1 | 124,393 | 0 | 0 |
| BLACKLINE INC | COM | 09239B109 | 1,291 | 27,012 | SH | SOLE | 1 | 27,012 | 0 | 0 |
| BLACKROCK INC | COM | 09247X101 | 22,105 | 49,602 | SH | SOLE | 1 | 49,602 | 0 | 0 |
| BLACKSTONE MORTGAGE TRU CL A | CL A | 09257W100 | 2,858 | 79,716 | SH | SOLE | 1 | 79,716 | 0 | 0 |
| BLOOM ENERGY CORP A | COM | 093712107 | 113 | 34,808 | SH | SOLE | 1 | 34,808 | 0 | 0 |
| BLOOMIN BRANDS INC | COM | 094235108 | 1,221 | 64,509 | SH | SOLE | 1 | 64,509 | 0 | 0 |
| BLUCORA INC | COM | 095229100 | 773 | 35,743 | SH | SOLE | 1 | 35,743 | 0 | 0 |
| BLUE BIRD CORP | COM | 095306106 | 182 | 9,560 | SH | SOLE | 1 | 9,560 | 0 | 0 |
| BLUEBIRD BIO INC | COM | 09609G100 | 82 | 892 | SH | SOLE | 1 | 892 | 0 | 0 |
| BLUEGREEN VACATIONS CORP | COM | 09629F108 | 42 | 4,522 | SH | SOLE | 1 | 4,522 | 0 | 0 |
| BLUELINX HOLDINGS INC | COM | 09624H208 | 183 | 5,647 | SH | SOLE | 1 | 5,647 | 0 | 0 |
| BLUEPRINT MEDICINES CORP | COM | 09627Y109 | 2,266 | 30,837 | SH | SOLE | 1 | 30,837 | 0 | 0 |
| BLUEROCK RESIDENTIAL GROWTH | COM | 09627J102 | 168 | 14,248 | SH | SOLE | 1 | 14,248 | 0 | 0 |
| BMC STOCK HOLDINGS INC | COM | 05591B109 | 1,101 | 42,065 | SH | SOLE | 1 | 42,065 | 0 | 0 |
| BOEING CO/THE | COM | 097023105 | 65,464 | 172,060 | SH | SOLE | 1 | 172,060 | 0 | 0 |
| BOINGO WIRELESS INC | COM | 09739C102 | 305 | 27,443 | SH | SOLE | 1 | 27,443 | 0 | 0 |
| BOISE CASCADE CO | COM | 09739D100 | 939 | 28,813 | SH | SOLE | 1 | 28,813 | 0 | 0 |
| BOK FINANCIAL CORPORATION | COM | 05561Q201 | 41 | 524 | SH | SOLE | 1 | 524 | 0 | 0 |
| BONANZA CREEK ENERGY INC | COM | 097793400 | 313 | 13,991 | SH | SOLE | 1 | 13,991 | 0 | 0 |
| BOOKING HOLDINGS INC | COM | 09857L108 | 38,059 | 19,392 | SH | SOLE | 1 | 19,392 | 0 | 0 |
| BOOT BARN HOLDINGS INC | COM | 099406100 | 726 | 20,803 | SH | SOLE | 1 | 20,803 | 0 | 0 |
| BOOZ ALLEN HAMILTON HOLDINGS | COM | 099502106 | 237 | 3,333 | SH | SOLE | 1 | 3,333 | 0 | 0 |
| BORGWARNER INC | COM | 099724106 | 2,602 | 70,935 | SH | SOLE | 1 | 70,935 | 0 | 0 |
| BOSTON BEER COMPANY INC A | COM | 100557107 | 8,282 | 22,747 | SH | SOLE | 1 | 22,747 | 0 | 0 |

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|------------------------------|------|-----------|---------|-----------|----|------|---|-----------|---|---|
| BOSTON OMAHA CORP CL A | CL A | 101044105 | 129 | 6,512 | SH | SOLE | 1 | 6,512 | 0 | 0 |
| BOSTON PRIVATE FINL HOLDING | COM | 101119105 | 718 | 61,605 | SH | SOLE | 1 | 61,605 | 0 | 0 |
| BOSTON PROPERTIES INC | COM | 101121101 | 6,314 | 48,695 | SH | SOLE | 1 | 48,695 | 0 | 0 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 17,911 | 440,176 | SH | SOLE | 1 | 440,176 | 0 | 0 |
| BOTTOMLINE TECHNOLOGIES (DE) | COM | 101388106 | 1,230 | 31,260 | SH | SOLE | 1 | 31,260 | 0 | 0 |
| BOX INC CLASS A | COM | 10316T104 | 1,499 | 90,495 | SH | SOLE | 1 | 90,495 | 0 | 0 |
| BOYD GAMING CORP | COM | 103304101 | 4,864 | 203,106 | SH | SOLE | 1 | 203,106 | 0 | 0 |
| BRADY CORPORATION CL A | CL A | 104674106 | 1,890 | 35,619 | SH | SOLE | 1 | 35,619 | 0 | 0 |
| BRAEMAR HOTELS & RESORTS INC | COM | 10482B101 | 178 | 18,967 | SH | SOLE | 1 | 18,967 | 0 | 0 |
| BRANDYWINE REALTY TRUST | COM | 105368203 | 43 | 2,822 | SH | SOLE | 1 | 2,822 | 0 | 0 |
| BRIDGE BANCORP INC | COM | 108035106 | 304 | 10,297 | SH | SOLE | 1 | 10,297 | 0 | 0 |
| BRIDGEBIO PHARMA INC | COM | 10806X102 | 306 | 14,267 | SH | SOLE | 1 | 14,267 | 0 | 0 |
| BRIDGEBIO PHARMA INC | COM | 10806X102 | 144,541 | 6,732,244 | SH | SOLE | 2 | 6,732,244 | 0 | 0 |
| BRIDGEWATER BANCSHARES INC | COM | 108621103 | 169 | 14,117 | SH | SOLE | 1 | 14,117 | 0 | 0 |
| BRIDGFORD FOODS CORP | COM | 108763103 | 33 | 1,093 | SH | SOLE | 1 | 1,093 | 0 | 0 |
| BRIGGS & STRATTON | COM | 109043109 | 184 | 30,364 | SH | SOLE | 1 | 30,364 | 0 | 0 |
| BRIGHAM MINERALS INC CL A | CL A | 10918L103 | 202 | 10,161 | SH | SOLE | 1 | 10,161 | 0 | 0 |
| BRIGHT HORIZONS FAMILY SOLUT | COM | 109194100 | 214 | 1,405 | SH | SOLE | 1 | 1,405 | 0 | 0 |
| BRIGHTCOVE | COM | 10921T101 | 254 | 24,216 | SH | SOLE | 1 | 24,216 | 0 | 0 |
| BRIGHTHOUSE FINANCIAL INC | COM | 10922N103 | 8,649 | 213,725 | SH | SOLE | 1 | 213,725 | 0 | 0 |
| BRIGHTSPHERE INVESTMENT GROU | COM | 10948W103 | 433 | 43,743 | SH | SOLE | 1 | 43,743 | 0 | 0 |
| BRIGHTVIEW HOLDINGS INC | COM | 10948C107 | 338 | 19,703 | SH | SOLE | 1 | 19,703 | 0 | 0 |
| BRINK S CO/THE | COM | 109696104 | 10,504 | 126,633 | SH | SOLE | 1 | 126,633 | 0 | 0 |
| BRINKER INTERNATIONAL INC | COM | 109641100 | 4,051 | 94,931 | SH | SOLE | 1 | 94,931 | 0 | 0 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 413,764 | 8,159,423 | SH | SOLE | 1 | 8,159,423 | 0 | 0 |
| BRIXMOR PROPERTY GROUP INC | COM | 11120U105 | 11,593 | 571,353 | SH | SOLE | 1 | 571,353 | 0 | 0 |
| BROADCOM INC | COM | 11135F101 | 46,154 | 167,184 | SH | SOLE | 1 | 167,184 | 0 | 0 |
| BROADRIDGE FINANCIAL SOLUTIO | COM | 11133T103 | 4,839 | 38,890 | SH | SOLE | 1 | 38,890 | 0 | 0 |
| BROOKDALE SENIOR LIVING INC | COM | 112463104 | 884 | 116,565 | SH | SOLE | 1 | 116,565 | 0 | 0 |
| BROOKFIELD PROPERTY REIT I A | COM | 11282X103 | 37 | 1,799 | SH | SOLE | 1 | 1,799 | 0 | 0 |
| BROOKLINE BANCORP INC | COM | 11373M107 | 859 | 58,304 | SH | SOLE | 1 | 58,304 | 0 | 0 |
| BROOKS AUTOMATION INC | COM | 114340102 | 1,954 | 52,765 | SH | SOLE | 1 | 52,765 | 0 | 0 |
| BROWN & BROWN INC | COM | 115236101 | 16,155 | 448,002 | SH | SOLE | 1 | 448,002 | 0 | 0 |
| BROWN FORMAN CORP CLASS A | COM | 115637100 | 65 | 1,083 | SH | SOLE | 1 | 1,083 | 0 | 0 |
| BROWN FORMAN CORP CLASS B | COM | 115637209 | 3,869 | 61,627 | SH | SOLE | 1 | 61,627 | 0 | 0 |
| BRT APARTMENTS CORP | COM | 055645303 | 90 | 6,152 | SH | SOLE | 1 | 6,152 | 0 | 0 |
| BRUKER CORP | COM | 116794108 | 109 | 2,492 | SH | SOLE | 1 | 2,492 | 0 | 0 |
| BRUNSWICK CORP | COM | 117043109 | 8,571 | 164,439 | SH | SOLE | 1 | 164,439 | 0 | 0 |

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|------------------------------|------|-----------|--------|-----------|----|------|---|-----------|---|---|
| BRYN MAWR BANK CORP | COM | 117665109 | 459 | 12,562 | SH | SOLE | 1 | 12,562 | 0 | 0 |
| BUCKLE INC/THE | COM | 118440106 | 441 | 21,385 | SH | SOLE | 1 | 21,385 | 0 | 0 |
| BUILDERS FIRSTSOURCE INC | COM | 12008R107 | 1,481 | 71,986 | SH | SOLE | 1 | 71,986 | 0 | 0 |
| BUNGE LTD | COM | G16962105 | 126 | 2,231 | SH | SOLE | 1 | 2,231 | 0 | 0 |
| BURLINGTON STORES INC | COM | 122017106 | 319 | 1,598 | SH | SOLE | 1 | 1,598 | 0 | 0 |
| BUSINESS FIRST BANCSHARES | COM | 12326C105 | 192 | 7,881 | SH | SOLE | 1 | 7,881 | 0 | 0 |
| BWX TECHNOLOGIES INC | COM | 05605H100 | 121 | 2,122 | SH | SOLE | 1 | 2,122 | 0 | 0 |
| BYLINE BANCORP INC | COM | 124411109 | 263 | 14,713 | SH | SOLE | 1 | 14,713 | 0 | 0 |
| C & F FINANCIAL CORP | COM | 12466Q104 | 108 | 2,053 | SH | SOLE | 1 | 2,053 | 0 | 0 |
| C.H. ROBINSON WORLDWIDE INC | COM | 12541W209 | 15,794 | 186,295 | SH | SOLE | 1 | 186,295 | 0 | 0 |
| C&J ENERGY SERVICES INC | COM | 12674R100 | 524 | 48,813 | SH | SOLE | 1 | 48,813 | 0 | 0 |
| CABLE ONE INC | COM | 12685J105 | 12,118 | 9,658 | SH | SOLE | 1 | 9,658 | 0 | 0 |
| CABOT CORP | COM | 127055101 | 5,024 | 110,846 | SH | SOLE | 1 | 110,846 | 0 | 0 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 3,037 | 21,508 | SH | SOLE | 1 | 21,508 | 0 | 0 |
| CABOT OIL & GAS CORP | COM | 127097103 | 2,909 | 165,575 | SH | SOLE | 1 | 165,575 | 0 | 0 |
| CACI INTERNATIONAL INC CL A | CL A | 127190304 | 11,037 | 47,727 | SH | SOLE | 1 | 47,727 | 0 | 0 |
| CACTUS INC A | COM | 127203107 | 861 | 29,735 | SH | SOLE | 1 | 29,735 | 0 | 0 |
| CADENCE BANCORP | COM | 12739A100 | 1,639 | 93,461 | SH | SOLE | 1 | 93,461 | 0 | 0 |
| CADENCE DESIGN SYS INC | COM | 127387108 | 7,517 | 113,752 | SH | SOLE | 1 | 113,752 | 0 | 0 |
| CADIZ INC | COM | 127537207 | 104 | 8,305 | SH | SOLE | 1 | 8,305 | 0 | 0 |
| CAESARS ENTERTAINMENT CORP | COM | 127686103 | 12,434 | 1,066,372 | SH | SOLE | 1 | 1,066,372 | 0 | 0 |
| CAESARSTONE LTD | COM | M20598104 | 236 | 14,238 | SH | SOLE | 1 | 14,238 | 0 | 0 |
| CAI INTERNATIONAL INC | COM | 12477X106 | 226 | 10,371 | SH | SOLE | 1 | 10,371 | 0 | 0 |
| CAL MAINE FOODS INC | COM | 128030202 | 928 | 23,227 | SH | SOLE | 1 | 23,227 | 0 | 0 |
| CALAMP CORP | COM | 128126109 | 280 | 24,337 | SH | SOLE | 1 | 24,337 | 0 | 0 |
| CALAVO GROWERS INC | COM | 128246105 | 1,145 | 12,034 | SH | SOLE | 1 | 12,034 | 0 | 0 |
| CALERES INC | COM | 129500104 | 713 | 30,467 | SH | SOLE | 1 | 30,467 | 0 | 0 |
| CALIFORNIA RESOURCES CORP | COM | 13057Q206 | 311 | 30,527 | SH | SOLE | 1 | 30,527 | 0 | 0 |
| CALIFORNIA WATER SERVICE GRP | COM | 130788102 | 1,887 | 35,654 | SH | SOLE | 1 | 35,654 | 0 | 0 |
| CALITHERA BIOSCIENCES INC | COM | 13089P101 | 92 | 29,793 | SH | SOLE | 1 | 29,793 | 0 | 0 |
| CALIX INC | COM | 13100M509 | 189 | 29,504 | SH | SOLE | 1 | 29,504 | 0 | 0 |
| CALLAWAY GOLF COMPANY | COM | 131193104 | 1,347 | 69,376 | SH | SOLE | 1 | 69,376 | 0 | 0 |
| CALLON PETROLEUM CO | COM | 13123X102 | 736 | 169,605 | SH | SOLE | 1 | 169,605 | 0 | 0 |
| CALYXT INC | COM | 13173L107 | 33 | 5,888 | SH | SOLE | 1 | 5,888 | 0 | 0 |
| CAMBIUM NETWORKS CORP | COM | G17766109 | 27 | 2,739 | SH | SOLE | 1 | 2,739 | 0 | 0 |
| CAMBREX CORP | COM | 132011107 | 1,487 | 24,987 | SH | SOLE | 1 | 24,987 | 0 | 0 |
| CAMBRIDGE BANCORP | COM | 132152109 | 203 | 2,710 | SH | SOLE | 1 | 2,710 | 0 | 0 |
| CAMDEN NATIONAL CORP | COM | 133034108 | 420 | 9,686 | SH | SOLE | 1 | 9,686 | 0 | 0 |
| CAMDEN PROPERTY TRUST | COM | 133131102 | 20,614 | 185,692 | SH | SOLE | 1 | 185,692 | 0 | 0 |
| CAMPBELL SOUP CO | COM | 134429109 | 4,177 | 89,023 | SH | SOLE | 1 | 89,023 | 0 | 0 |
| CAMPING WORLD HOLDINGS INC A | COM | 13462K109 | 185 | 20,792 | SH | SOLE | 1 | 20,792 | 0 | 0 |
| CANNAE HOLDINGS INC | COM | 13765N107 | 1,173 | 42,685 | SH | SOLE | 1 | 42,685 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| CANTEL MEDICAL CORP | COM | 138098108 | 5,287 | 70,682 | SH | SOLE | 1 | 70,682 | 0 | 0 |
| CAPITAL BANCORP INC/MD | COM | 139737100 | 68 | 5,022 | SH | SOLE | 1 | 5,022 | 0 | 0 |
| CAPITAL CITY BANK GROUP INC | COM | 139674105 | 233 | 8,483 | SH | SOLE | 1 | 8,483 | 0 | 0 |
| CAPITAL ONE FINANCIAL CORP | COM | 14040H105 | 14,006 | 153,942 | SH | SOLE | 1 | 153,942 | 0 | 0 |
| CAPITOL FEDERAL FINANCIAL IN | COM | 14057J101 | 1,149 | 83,408 | SH | SOLE | 1 | 83,408 | 0 | 0 |
| CAPRI HOLDINGS LTD | COM | G1890L107 | 1,928 | 58,147 | SH | SOLE | 1 | 58,147 | 0 | 0 |
| CAPSTAR FINANCIAL HOLDINGS I | COM | 14070T102 | 153 | 9,220 | SH | SOLE | 1 | 9,220 | 0 | 0 |
| CAPSTEAD MORTGAGE CORP | COM | 14067E506 | 512 | 69,605 | SH | SOLE | 1 | 69,605 | 0 | 0 |
| CARA THERAPEUTICS INC | COM | 140755109 | 460 | 25,145 | SH | SOLE | 1 | 25,145 | 0 | 0 |
| CARBON BLACK INC | COM | 14081R103 | 941 | 36,208 | SH | SOLE | 1 | 36,208 | 0 | 0 |
| CARBONITE INC | COM | 141337105 | 324 | 20,910 | SH | SOLE | 1 | 20,910 | 0 | 0 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 317,510 | 6,728,325 | SH | SOLE | 1 | 6,728,325 | 0 | 0 |
| CARDIOVASCULAR SYSTEMS INC | COM | 141619106 | 1,209 | 25,445 | SH | SOLE | 1 | 25,445 | 0 | 0 |
| CARDLYTICS INC | COM | 14161W105 | 291 | 8,689 | SH | SOLE | 1 | 8,689 | 0 | 0 |
| CARDTRONICS PLC A | COM | G1991C105 | 835 | 27,619 | SH | SOLE | 1 | 27,619 | 0 | 0 |
| CARE.COM INC | COM | 141633107 | 175 | 16,724 | SH | SOLE | 1 | 16,724 | 0 | 0 |
| CAREDX INC | COM | 14167L103 | 587 | 25,967 | SH | SOLE | 1 | 25,967 | 0 | 0 |
| CAREER EDUCATION CORP | COM | 141665109 | 814 | 51,252 | SH | SOLE | 1 | 51,252 | 0 | 0 |
| CARETRUST REIT INC | COM | 14174T107 | 1,664 | 70,812 | SH | SOLE | 1 | 70,812 | 0 | 0 |
| CARGURUS INC | COM | 141788109 | 1,451 | 46,876 | SH | SOLE | 1 | 46,876 | 0 | 0 |
| CARLISLE COS INC | COM | 142339100 | 15,862 | 108,984 | SH | SOLE | 1 | 108,984 | 0 | 0 |
| CARMAX INC | COM | 143130102 | 5,320 | 60,455 | SH | SOLE | 1 | 60,455 | 0 | 0 |
| CARNIVAL CORP | COM | 143658300 | 17,033 | 389,675 | SH | SOLE | 1 | 389,675 | 0 | 0 |
| CAROLINA FINANCIAL CORP | COM | 143873107 | 470 | 13,216 | SH | SOLE | 1 | 13,216 | 0 | 0 |
| CARPENTER TECHNOLOGY | COM | 144285103 | 6,220 | 120,410 | SH | SOLE | 1 | 120,410 | 0 | 0 |
| CARRIAGE SERVICES INC | COM | 143905107 | 212 | 10,373 | SH | SOLE | 1 | 10,373 | 0 | 0 |
| CARRIZO OIL & GAS INC | COM | 144577103 | 569 | 66,307 | SH | SOLE | 1 | 66,307 | 0 | 0 |
| CARROLS RESTAURANT GROUP INC | COM | 14574X104 | 183 | 22,047 | SH | SOLE | 1 | 22,047 | 0 | 0 |
| CARS.COM INC | COM | 14575E105 | 380 | 42,363 | SH | SOLE | 1 | 42,363 | 0 | 0 |
| CARTER BANK & TRUST | COM | 146102108 | 270 | 14,301 | SH | SOLE | 1 | 14,301 | 0 | 0 |
| CARTER S INC | COM | 146229109 | 7,843 | 85,984 | SH | SOLE | 1 | 85,984 | 0 | 0 |
| CARVANA CO | COM | 146869102 | 72 | 1,089 | SH | SOLE | 1 | 1,089 | 0 | 0 |
| CASA SYSTEMS INC | COM | 14713L102 | 157 | 19,991 | SH | SOLE | 1 | 19,991 | 0 | 0 |
| CASELLA WASTE SYSTEMS INC A | COM | 147448104 | 1,209 | 28,146 | SH | SOLE | 1 | 28,146 | 0 | 0 |
| CASEY S GENERAL STORES INC | COM | 147528103 | 11,379 | 70,605 | SH | SOLE | 1 | 70,605 | 0 | 0 |
| CASI PHARMACEUTICALS INC | COM | 14757U109 | 106 | 31,842 | SH | SOLE | 1 | 31,842 | 0 | 0 |
| CASS INFORMATION SYSTEMS INC | COM | 14808P109 | 480 | 8,894 | SH | SOLE | 1 | 8,894 | 0 | 0 |
| CASTLE BIOSCIENCES INC | COM | 14843C105 | 42 | 2,332 | SH | SOLE | 1 | 2,332 | 0 | 0 |
| CASTLIGHT HEALTH INC B | COM | 14862Q100 | 91 | 64,366 | SH | SOLE | 1 | 64,366 | 0 | 0 |
| CATALENT INC | COM | 148806102 | 13,350 | 280,108 | SH | SOLE | 1 | 280,108 | 0 | 0 |
| CATALYST PHARMACEUTICALS INC | COM | 14888U101 | 323 | 60,912 | SH | SOLE | 1 | 60,912 | 0 | 0 |

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|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| CATASYS INC | COM | 149049504 | 72 | 4,551 | SH | SOLE | 1 | 4,551 | 0 | 0 |
| CATCHMARK TIMBER TRUST INC A | COM | 14912Y202 | 330 | 30,962 | SH | SOLE | 1 | 30,962 | 0 | 0 |
| CATERPILLAR INC | COM | 149123101 | 39,493 | 312,665 | SH | SOLE | 1 | 312,665 | 0 | 0 |
| CATHAY GENERAL BANCORP | COM | 149150104 | 6,692 | 192,668 | SH | SOLE | 1 | 192,668 | 0 | 0 |
| CATO CORP CLASS A | COM | 149205106 | 289 | 16,407 | SH | SOLE | 1 | 16,407 | 0 | 0 |
| CAVCO INDUSTRIES INC | COM | 149568107 | 1,226 | 6,382 | SH | SOLE | 1 | 6,382 | 0 | 0 |
| CBDMD INC | COM | 12482W101 | 26 | 6,499 | SH | SOLE | 1 | 6,499 | 0 | 0 |
| CBIZ INC | COM | 124805102 | 761 | 32,401 | SH | SOLE | 1 | 32,401 | 0 | 0 |
| CBL & ASSOCIATES PROPERTIES | COM | 124830100 | 163 | 126,137 | SH | SOLE | 1 | 126,137 | 0 | 0 |
| CBOE GLOBAL MARKETS INC | COM | 12503M108 | 4,668 | 40,626 | SH | SOLE | 1 | 40,626 | 0 | 0 |
| CBRE GROUP INC A | COM | 12504L109 | 6,177 | 116,528 | SH | SOLE | 1 | 116,528 | 0 | 0 |
| CBS CORP CLASS B NON VOTING | COM | 124857202 | 4,640 | 114,925 | SH | SOLE | 1 | 114,925 | 0 | 0 |
| CBTX INC | COM | 12481V104 | 317 | 11,366 | SH | SOLE | 1 | 11,366 | 0 | 0 |
| CDK GLOBAL INC | COM | 12508E101 | 11,229 | 233,510 | SH | SOLE | 1 | 233,510 | 0 | 0 |
| CDW CORP/DE | COM | 12514G108 | 6,189 | 50,216 | SH | SOLE | 1 | 50,216 | 0 | 0 |
| CECO ENVIRONMENTAL CORP | COM | 125141101 | 136 | 19,403 | SH | SOLE | 1 | 19,403 | 0 | 0 |
| CEDAR REALTY TRUST INC | COM | 150602209 | 191 | 63,606 | SH | SOLE | 1 | 63,606 | 0 | 0 |
| CEL SCI CORP | COM | 150837607 | 154 | 17,186 | SH | SOLE | 1 | 17,186 | 0 | 0 |
| CELANESE CORP | COM | 150870103 | 5,107 | 41,762 | SH | SOLE | 1 | 41,762 | 0 | 0 |
| CELCUITY INC | COM | 15102K100 | 63 | 3,715 | SH | SOLE | 1 | 3,715 | 0 | 0 |
| CELGENE CORP | COM | 151020104 | 29,925 | 301,358 | SH | SOLE | 1 | 301,358 | 0 | 0 |
| CELLULAR BIOMEDICINE GROUP I | COM | 15117P102 | 114 | 7,640 | SH | SOLE | 1 | 7,640 | 0 | 0 |
| CELSIUS HOLDINGS INC | COM | 15118V207 | 55 | 15,870 | SH | SOLE | 1 | 15,870 | 0 | 0 |
| CENTENE CORP | COM | 15135B101 | 8,086 | 186,913 | SH | SOLE | 1 | 186,913 | 0 | 0 |
| CENTENNIAL RESOURCE DEVELO A | COM | 15136A102 | 13 | 2,961 | SH | SOLE | 1 | 2,961 | 0 | 0 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 6,225 | 206,249 | SH | SOLE | 1 | 206,249 | 0 | 0 |
| CENTERSTATE BANK CORP | COM | 15201P109 | 1,884 | 78,537 | SH | SOLE | 1 | 78,537 | 0 | 0 |
| CENTRAL EUROPEAN MEDIA ENT A | COM | G20045202 | 252 | 55,999 | SH | SOLE | 1 | 55,999 | 0 | 0 |
| CENTRAL GARDEN & PET CO | COM | 153527106 | 226 | 7,748 | SH | SOLE | 1 | 7,748 | 0 | 0 |
| CENTRAL GARDEN AND PET CO A | COM | 153527205 | 862 | 31,075 | SH | SOLE | 1 | 31,075 | 0 | 0 |
| CENTRAL PACIFIC FINANCIAL CO | COM | 154760409 | 590 | 20,763 | SH | SOLE | 1 | 20,763 | 0 | 0 |
| CENTRAL VALLEY COMM BANCORP | COM | 155685100 | 147 | 7,243 | SH | SOLE | 1 | 7,243 | 0 | 0 |
| CENTRIC BRANDS INC | COM | 15644G104 | 26 | 10,548 | SH | SOLE | 1 | 10,548 | 0 | 0 |
| CENTURY ALUMINUM COMPANY | COM | 156431108 | 247 | 37,187 | SH | SOLE | 1 | 37,187 | 0 | 0 |
| CENTURY BANCORP INC CL A | CL A | 156432106 | 157 | 1,792 | SH | SOLE | 1 | 1,792 | 0 | 0 |
| CENTURY CASINOS INC | COM | 156492100 | 133 | 17,210 | SH | SOLE | 1 | 17,210 | 0 | 0 |
| CENTURY COMMUNITIES INC | COM | 156504300 | 595 | 19,434 | SH | SOLE | 1 | 19,434 | 0 | 0 |
| CENTURLINK INC | COM | 156700106 | 5,436 | 435,567 | SH | SOLE | 1 | 435,567 | 0 | 0 |
| CERECOR INC | COM | 15671L109 | 45 | 13,548 | SH | SOLE | 1 | 13,548 | 0 | 0 |
| CERIDIAN HCM HOLDING INC | COM | 15677J108 | 92 | 1,857 | SH | SOLE | 1 | 1,857 | 0 | 0 |
| CERNER CORP | COM | 156782104 | 9,685 | 142,078 | SH | SOLE | 1 | 142,078 | 0 | 0 |
| CERUS CORP | COM | 157085101 | 451 | 87,565 | SH | SOLE | 1 | 87,565 | 0 | 0 |
| CEVA INC | COM | 157210105 | 482 | 16,128 | SH | SOLE | 1 | 16,128 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| CF INDUSTRIES HOLDINGS INC | COM | 125269100 | 3,781 | 76,845 | SH | SOLE | 1 | 76,845 | 0 | 0 |
| CHANGE HEALTHCARE INC | COM | 15912K100 | 12 | 990 | SH | SOLE | 1 | 990 | 0 | 0 |
| CHANNELADVISOR CORP | COM | 159179100 | 157 | 16,858 | SH | SOLE | 1 | 16,858 | 0 | 0 |
| CHAPARRAL ENERGY INC CLASS A | COM | 15942R208 | 26 | 19,616 | SH | SOLE | 1 | 19,616 | 0 | 0 |
| CHARAH SOLUTIONS INC | COM | 15957P105 | 12 | 5,878 | SH | SOLE | 1 | 5,878 | 0 | 0 |
| CHARLES RIVER LABORATORIES | COM | 159864107 | 12,445 | 94,015 | SH | SOLE | 1 | 94,015 | 0 | 0 |
| CHART INDUSTRIES INC | COM | 16115Q308 | 1,664 | 26,683 | SH | SOLE | 1 | 26,683 | 0 | 0 |
| CHARTER COMMUNICATIONS INC A | COM | 16119P108 | 27,064 | 65,669 | SH | SOLE | 1 | 65,669 | 0 | 0 |
| CHASE CORP | COM | 16150R104 | 505 | 4,621 | SH | SOLE | 1 | 4,621 | 0 | 0 |
| CHATHAM LODGING TRUST | COM | 16208T102 | 620 | 34,142 | SH | SOLE | 1 | 34,142 | 0 | 0 |
| CHECK POINT SOFTWARE TECH | COM | M22465104 | 3,086 | 28,182 | SH | SOLE | 1 | 28,182 | 0 | 0 |
| CHECKPOINT THERAPEUTICS INC | COM | 162828107 | 38 | 15,450 | SH | SOLE | 1 | 15,450 | 0 | 0 |
| CHEESECAKE FACTORY INC/THE | COM | 163072101 | 4,350 | 104,374 | SH | SOLE | 1 | 104,374 | 0 | 0 |
| CHEFS WAREHOUSE INC/THE | COM | 163086101 | 735 | 18,224 | SH | SOLE | 1 | 18,224 | 0 | 0 |
| CHEGG INC | COM | 163092109 | 2,195 | 73,277 | SH | SOLE | 1 | 73,277 | 0 | 0 |
| CHEMED CORP | COM | 16359R103 | 12,805 | 30,666 | SH | SOLE | 1 | 30,666 | 0 | 0 |
| CHEMOCENTRYX INC | COM | 16383L106 | 174 | 25,727 | SH | SOLE | 1 | 25,727 | 0 | 0 |
| CHEMOURS CO/THE | COM | 163851108 | 4,685 | 313,613 | SH | SOLE | 1 | 313,613 | 0 | 0 |
| CHEMUNG FINANCIAL CORP | COM | 164024101 | 94 | 2,242 | SH | SOLE | 1 | 2,242 | 0 | 0 |
| CHENIERE ENERGY INC | COM | 16411R208 | 308 | 4,878 | SH | SOLE | 1 | 4,878 | 0 | 0 |
| CHERRY HILL MORTGAGE INVESTM | COM | 164651101 | 130 | 9,905 | SH | SOLE | 1 | 9,905 | 0 | 0 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 3,054 | 2,166,308 | SH | SOLE | 1 | 2,166,308 | 0 | 0 |
| CHESAPEAKE UTILITIES CORP | COM | 165303108 | 962 | 10,090 | SH | SOLE | 1 | 10,090 | 0 | 0 |
| CHEVRON CORP | COM | 166764100 | 430,860 | 3,632,881 | SH | SOLE | 1 | 3,632,881 | 0 | 0 |
| CHIASMA INC | COM | 16706W102 | 107 | 21,632 | SH | SOLE | 1 | 21,632 | 0 | 0 |
| CHICO S FAS INC | COM | 168615102 | 349 | 86,680 | SH | SOLE | 1 | 86,680 | 0 | 0 |
| CHILDREN S PLACE INC/THE | COM | 168905107 | 879 | 11,414 | SH | SOLE | 1 | 11,414 | 0 | 0 |
| CHIMERA INVESTMENT CORP | COM | 16934Q208 | 59 | 3,017 | SH | SOLE | 1 | 3,017 | 0 | 0 |
| CHIMERIX INC | COM | 16934W106 | 71 | 30,271 | SH | SOLE | 1 | 30,271 | 0 | 0 |
| CHIPOTLE MEXICAN GRILL INC | COM | 169656105 | 8,112 | 9,652 | SH | SOLE | 1 | 9,652 | 0 | 0 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 59 | 663 | SH | SOLE | 1 | 663 | 0 | 0 |
| CHROMADEX CORP | COM | 171077407 | 98 | 24,907 | SH | SOLE | 1 | 24,907 | 0 | 0 |
| CHUBB LTD | COM | H1467J104 | 29,690 | 183,905 | SH | SOLE | 1 | 183,905 | 0 | 0 |
| CHURCH & DWIGHT CO INC | COM | 171340102 | 6,328 | 84,100 | SH | SOLE | 1 | 84,100 | 0 | 0 |
| CHURCHILL DOWNS INC | COM | 171484108 | 11,108 | 89,973 | SH | SOLE | 1 | 89,973 | 0 | 0 |
| CHUY S HOLDINGS INC | COM | 171604101 | 305 | 12,300 | SH | SOLE | 1 | 12,300 | 0 | 0 |
| CIA DE MINAS BUENAVENTUR ADR | ADR | 204448104 | 39 | 2,591 | SH | SOLE | 1 | 2,591 | 0 | 0 |
| CIENA CORP | COM | 171779309 | 11,673 | 297,557 | SH | SOLE | 1 | 297,557 | 0 | 0 |
| CIGNA CORP | COM | 125523100 | 18,391 | 121,159 | SH | SOLE | 1 | 121,159 | 0 | 0 |
| CIM COMMERCIAL TRUST CORP | COM | 125525584 | 13 | 848 | SH | SOLE | 1 | 848 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| CIMAREX ENERGY CO | COM | 171798101 | 1,639 | 34,184 | SH | SOLE | 1 | 34,184 | 0 | 0 |
| CIMPRESS NV | COM | N20146101 | 1,806 | 13,702 | SH | SOLE | 1 | 13,702 | 0 | 0 |
| CINCINNATI BELL INC | COM | 171871502 | 187 | 36,867 | SH | SOLE | 1 | 36,867 | 0 | 0 |
| CINCINNATI FINANCIAL CORP | COM | 172062101 | 5,992 | 51,361 | SH | SOLE | 1 | 51,361 | 0 | 0 |
| CINEMARK HOLDINGS INC | COM | 17243V102 | 8,623 | 223,167 | SH | SOLE | 1 | 223,167 | 0 | 0 |
| CINTAS CORP | COM | 172908105 | 9,618 | 35,875 | SH | SOLE | 1 | 35,875 | 0 | 0 |
| CIRCOR INTERNATIONAL INC | COM | 17273K109 | 545 | 14,518 | SH | SOLE | 1 | 14,518 | 0 | 0 |
| CIRRUS LOGIC INC | COM | 172755100 | 7,897 | 147,389 | SH | SOLE | 1 | 147,389 | 0 | 0 |
| CISCO SYSTEMS INC | COM | 17275R102 | 468,389 | 9,479,635 | SH | SOLE | 1 | 9,479,635 | 0 | 0 |
| CISION LTD | COM | G1992S109 | 445 | 57,823 | SH | SOLE | 1 | 57,823 | 0 | 0 |
| CIT GROUP INC | COM | 125581801 | 73 | 1,601 | SH | SOLE | 1 | 1,601 | 0 | 0 |
| CITI TRENDS INC | COM | 17306X102 | 131 | 7,166 | SH | SOLE | 1 | 7,166 | 0 | 0 |
| CITIGROUP INC | COM | 172967424 | 51,077 | 739,394 | SH | SOLE | 1 | 739,394 | 0 | 0 |
| CITIZENS & NORTHERN CORP | COM | 172922106 | 199 | 7,574 | SH | SOLE | 1 | 7,574 | 0 | 0 |
| CITIZENS FINANCIAL GROUP | COM | 174610105 | 7,462 | 210,961 | SH | SOLE | 1 | 210,961 | 0 | 0 |
| CITIZENS INC | COM | 174740100 | 215 | 31,239 | SH | SOLE | 1 | 31,239 | 0 | 0 |
| CITRIX SYSTEMS INC | COM | 177376100 | 5,078 | 52,615 | SH | SOLE | 1 | 52,615 | 0 | 0 |
| CITY HOLDING CO | COM | 177835105 | 912 | 11,959 | SH | SOLE | 1 | 11,959 | 0 | 0 |
| CITY OFFICE REIT INC | COM | 178587101 | 352 | 24,481 | SH | SOLE | 1 | 24,481 | 0 | 0 |
| CIVISTA BANCSHARES INC | COM | 178867107 | 210 | 9,686 | SH | SOLE | 1 | 9,686 | 0 | 0 |
| CLARUS CORP | COM | 18270P109 | 174 | 14,798 | SH | SOLE | 1 | 14,798 | 0 | 0 |
| CLEAN ENERGY FUELS CORP | COM | 184499101 | 175 | 84,835 | SH | SOLE | 1 | 84,835 | 0 | 0 |
| CLEAN HARBORS INC | COM | 184496107 | 7,611 | 98,592 | SH | SOLE | 1 | 98,592 | 0 | 0 |
| CLEAR CHANNEL OUTDOOR HOLDIN | COM | 18453H106 | 78 | 30,856 | SH | SOLE | 1 | 30,856 | 0 | 0 |
| CLEARFIELD INC | COM | 18482P103 | 84 | 7,073 | SH | SOLE | 1 | 7,073 | 0 | 0 |
| CLEARWATER PAPER CORP | COM | 18538R103 | 252 | 11,910 | SH | SOLE | 1 | 11,910 | 0 | 0 |
| CLEARWAY ENERGY INC A | COM | 18539C105 | 382 | 22,013 | SH | SOLE | 1 | 22,013 | 0 | 0 |
| CLEARWAY ENERGY INC C | COM | 18539C204 | 850 | 46,574 | SH | SOLE | 1 | 46,574 | 0 | 0 |
| CLEVELAND CLIFFS INC | COM | 185899101 | 1,226 | 169,754 | SH | SOLE | 1 | 169,754 | 0 | 0 |
| CLIPPER REALTY INC | COM | 18885T306 | 93 | 9,100 | SH | SOLE | 1 | 9,100 | 0 | 0 |
| CLOROX COMPANY | COM | 189054109 | 18,761 | 123,530 | SH | SOLE | 1 | 123,530 | 0 | 0 |
| CLOUDERA INC | COM | 18914U100 | 1,321 | 149,084 | SH | SOLE | 1 | 149,084 | 0 | 0 |
| CLOVIS ONCOLOGY INC | COM | 189464100 | 125 | 31,792 | SH | SOLE | 1 | 31,792 | 0 | 0 |
| CME GROUP INC | COM | 12572Q105 | 30,486 | 144,253 | SH | SOLE | 1 | 144,253 | 0 | 0 |
| CMS ENERGY CORP | COM | 125896100 | 8,065 | 126,112 | SH | SOLE | 1 | 126,112 | 0 | 0 |
| CNA FINANCIAL CORP | COM | 126117100 | 23 | 457 | SH | SOLE | 1 | 457 | 0 | 0 |
| CNB FINANCIAL CORP/PA | COM | 126128107 | 263 | 9,168 | SH | SOLE | 1 | 9,168 | 0 | 0 |
| CNO FINANCIAL GROUP INC | COM | 12621E103 | 6,258 | 395,328 | SH | SOLE | 1 | 395,328 | 0 | 0 |
| CNX RESOURCES CORP | COM | 12653C108 | 3,445 | 474,512 | SH | SOLE | 1 | 474,512 | 0 | 0 |
| COASTAL FINANCIAL CORP/WA | COM | 19046P209 | 74 | 4,900 | SH | SOLE | 1 | 4,900 | 0 | 0 |
| COCA COLA CO/THE | COM | 191216100 | 443,702 | 8,150,297 | SH | SOLE | 1 | 8,150,297 | 0 | 0 |
| COCA COLA CONSOLIDATED INC | COM | 191098102 | 1,057 | 3,477 | SH | SOLE | 1 | 3,477 | 0 | 0 |
| COCA COLA EUROPEAN PARTNERS | COM | G25839104 | 1,811 | 32,659 | SH | SOLE | 1 | 32,659 | 0 | 0 |
| CODA OCTOPUS GROUP INC | COM | 19188U206 | 24 | 2,924 | SH | SOLE | 1 | 2,924 | 0 | 0 |
| CODEXIS INC | COM | 192005106 | 458 | 33,384 | SH | SOLE | 1 | 33,384 | 0 | 0 |

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|------------------------------|---------|-----------|--------|-----------|----|------|---|-----------|---|---|
| CODORUS VALLEY BANCORP INC | COM | 192025104 | 135 | 5,788 | SH | SOLE | 1 | 5,788 | 0 | 0 |
| COEUR MINING INC | COM | 192108504 | 668 | 138,952 | SH | SOLE | 1 | 138,952 | 0 | 0 |
| COGENT COMMUNICATIONS HOLDIN | COM | 19239V302 | 1,714 | 31,108 | SH | SOLE | 1 | 31,108 | 0 | 0 |
| COGNEX CORP | COM | 192422103 | 16,146 | 328,629 | SH | SOLE | 1 | 328,629 | 0 | 0 |
| COGNIZANT TECH SOLUTIONS A | COM | 192446102 | 12,928 | 214,524 | SH | SOLE | 1 | 214,524 | 0 | 0 |
| COHEN & STEERS INC | COM | 19247A100 | 790 | 14,385 | SH | SOLE | 1 | 14,385 | 0 | 0 |
| COHERENT INC | COM | 192479103 | 7,072 | 46,007 | SH | SOLE | 1 | 46,007 | 0 | 0 |
| COHERUS BIOSCIENCES INC | COM | 19249H103 | 792 | 39,084 | SH | SOLE | 1 | 39,084 | 0 | 0 |
| COHU INC | COM | 192576106 | 404 | 29,942 | SH | SOLE | 1 | 29,942 | 0 | 0 |
| COLFAX CORP | COM | 194014106 | 4,662 | 160,415 | SH | SOLE | 1 | 160,415 | 0 | 0 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 24,875 | 338,392 | SH | SOLE | 1 | 338,392 | 0 | 0 |
| COLLECTORS UNIVERSE | COM | 19421R200 | 144 | 5,057 | SH | SOLE | 1 | 5,057 | 0 | 0 |
| COLLEGIUM PHARMACEUTICAL INC | COM | 19459J104 | 233 | 20,295 | SH | SOLE | 1 | 20,295 | 0 | 0 |
| COLONY BANKCORP | COM | 19623P101 | 72 | 4,690 | SH | SOLE | 1 | 4,690 | 0 | 0 |
| COLONY CAPITAL INC | COM | 19626G108 | 48 | 7,957 | SH | SOLE | 1 | 7,957 | 0 | 0 |
| COLONY CREDIT REAL ESTATE IN | COM | 19625T101 | 739 | 51,091 | SH | SOLE | 1 | 51,091 | 0 | 0 |
| COLUMBIA BANKING SYSTEM INC | COM | 197236102 | 2,009 | 54,445 | SH | SOLE | 1 | 54,445 | 0 | 0 |
| COLUMBIA FINANCIAL INC | COM | 197641103 | 528 | 33,416 | SH | SOLE | 1 | 33,416 | 0 | 0 |
| COLUMBIA PROPERTY TRUST INC | COM NEW | 198287203 | 40 | 1,885 | SH | SOLE | 1 | 1,885 | 0 | 0 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 62 | 645 | SH | SOLE | 1 | 645 | 0 | 0 |
| COLUMBUS MCKINNON CORP/NY | COM | 199333105 | 530 | 14,553 | SH | SOLE | 1 | 14,553 | 0 | 0 |
| COMCAST CORP CLASS A | COM | 20030N101 | 88,857 | 1,971,086 | SH | SOLE | 1 | 1,971,086 | 0 | 0 |
| COMERICA INC | COM | 200340107 | 4,612 | 69,891 | SH | SOLE | 1 | 69,891 | 0 | 0 |
| COMFORT SYSTEMS USA INC | COM | 199908104 | 1,195 | 27,025 | SH | SOLE | 1 | 27,025 | 0 | 0 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 11,493 | 189,492 | SH | SOLE | 1 | 189,492 | 0 | 0 |
| COMMERCIAL METALS CO | COM | 201723103 | 5,193 | 298,780 | SH | SOLE | 1 | 298,780 | 0 | 0 |
| COMMERCIAL VEHICLE GROUP INC | COM | 202608105 | 138 | 19,179 | SH | SOLE | 1 | 19,179 | 0 | 0 |
| COMMSCOPE HOLDING CO INC | COM | 20337X109 | 36 | 3,093 | SH | SOLE | 1 | 3,093 | 0 | 0 |
| COMMUNITY BANK SYSTEM INC | COM | 203607106 | 2,331 | 37,787 | SH | SOLE | 1 | 37,787 | 0 | 0 |
| COMMUNITY BANKERS TRUST CORP | COM | 203612106 | 117 | 13,644 | SH | SOLE | 1 | 13,644 | 0 | 0 |
| COMMUNITY FINANCIAL CORP/THE | COM | 20368X101 | 103 | 3,090 | SH | SOLE | 1 | 3,090 | 0 | 0 |
| COMMUNITY HEALTH SYSTEMS INC | COM | 203668108 | 243 | 67,388 | SH | SOLE | 1 | 67,388 | 0 | 0 |
| COMMUNITY HEALTHCARE TRUST I | COM | 20369C106 | 609 | 13,660 | SH | SOLE | 1 | 13,660 | 0 | 0 |
| COMMUNITY TRUST BANCORP INC | COM | 204149108 | 416 | 9,767 | SH | SOLE | 1 | 9,767 | 0 | 0 |
| COMMVAULT SYSTEMS INC | COM | 204166102 | 4,675 | 104,567 | SH | SOLE | 1 | 104,567 | 0 | 0 |
| COMPASS MINERALS INTERNATION | COM | 20451N101 | 4,858 | 86,000 | SH | SOLE | 1 | 86,000 | 0 | 0 |
| COMPUTER PROGRAMS & SYSTEMS | COM | 205306103 | 212 | 9,394 | SH | SOLE | 1 | 9,394 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| COMPX INTERNATIONAL INC | COM | 20563P101 | 15 | 1,042 | SH | SOLE | 1 | 1,042 | 0 | 0 |
| COMSCORE INC | COM | 20564W105 | 59 | 30,919 | SH | SOLE | 1 | 30,919 | 0 | 0 |
| COMSTOCK RESOURCES INC | COM | 205768302 | 74 | 9,511 | SH | SOLE | 1 | 9,511 | 0 | 0 |
| COMTECH TELECOMMUNICATIONS | COM | 205826209 | 568 | 17,488 | SH | SOLE | 1 | 17,488 | 0 | 0 |
| CONAGRA BRANDS INC | COM | 205887102 | 5,126 | 167,085 | SH | SOLE | 1 | 167,085 | 0 | 0 |
| CONCERT PHARMACEUTICALS INC | COM | 206022105 | 80 | 13,603 | SH | SOLE | 1 | 13,603 | 0 | 0 |
| CONCHO RESOURCES INC | COM | 20605P101 | 5,379 | 79,226 | SH | SOLE | 1 | 79,226 | 0 | 0 |
| CONCRETE PUMPING HOLDINGS IN | COM | 206704108 | 40 | 10,154 | SH | SOLE | 1 | 10,154 | 0 | 0 |
| CONDUENT INC | COM | 206787103 | 680 | 109,293 | SH | SOLE | 1 | 109,293 | 0 | 0 |
| CONFORMIS INC | COM | 20717E101 | 76 | 40,819 | SH | SOLE | 1 | 40,819 | 0 | 0 |
| CONMED CORP | COM | 207410101 | 1,953 | 20,316 | SH | SOLE | 1 | 20,316 | 0 | 0 |
| CONN S INC | COM | 208242107 | 365 | 14,671 | SH | SOLE | 1 | 14,671 | 0 | 0 |
| CONNECTICUT WATER SVC INC | COM | 207797101 | 536 | 7,648 | SH | SOLE | 1 | 7,648 | 0 | 0 |
| CONNECTONE BANCORP INC | COM | 20786W107 | 464 | 20,917 | SH | SOLE | 1 | 20,917 | 0 | 0 |
| CONOCOPHILLIPS | COM | 20825C104 | 23,323 | 409,325 | SH | SOLE | 1 | 409,325 | 0 | 0 |
| CONS TOMOKA LAND CO FLORIDA | COM | 210226106 | 203 | 3,089 | SH | SOLE | 1 | 3,089 | 0 | 0 |
| CONSOL ENERGY INC | COM | 20854L108 | 315 | 20,150 | SH | SOLE | 1 | 20,150 | 0 | 0 |
| CONSOLIDATED COMMUNICATIONS | COM | 209034107 | 250 | 52,441 | SH | SOLE | 1 | 52,441 | 0 | 0 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 17,161 | 181,659 | SH | SOLE | 1 | 181,659 | 0 | 0 |
| CONSOLIDATED WATER CO ORD SH | COM | G23773107 | 150 | 9,109 | SH | SOLE | 1 | 9,109 | 0 | 0 |
| CONSTELLATION BRANDS INC A | COM | 21036P108 | 10,954 | 52,847 | SH | SOLE | 1 | 52,847 | 0 | 0 |
| CONSTELLATION PHARMACEUTICAL | COM | 210373106 | 63 | 9,761 | SH | SOLE | 1 | 9,761 | 0 | 0 |
| CONSTRUCTION PARTNERS INC A | COM | 21044C107 | 124 | 7,927 | SH | SOLE | 1 | 7,927 | 0 | 0 |
| CONTAINER STORE GROUP INC/TH | COM | 210751103 | 44 | 10,045 | SH | SOLE | 1 | 10,045 | 0 | 0 |
| CONTINENTAL BUILDING PRODUCT | COM | 211171103 | 600 | 21,976 | SH | SOLE | 1 | 21,976 | 0 | 0 |
| CONTINENTAL RESOURCES INC/OK | COM | 212015101 | 43 | 1,408 | SH | SOLE | 1 | 1,408 | 0 | 0 |
| CONTURA ENERGY INC | COM | 21241B100 | 335 | 11,996 | SH | SOLE | 1 | 11,996 | 0 | 0 |
| COOPER COS INC/THE | COM | 216648402 | 5,310 | 17,878 | SH | SOLE | 1 | 17,878 | 0 | 0 |
| COOPER STANDARD HOLDING | COM | 21676P103 | 509 | 12,448 | SH | SOLE | 1 | 12,448 | 0 | 0 |
| COOPER TIRE & RUBBER | COM | 216831107 | 974 | 37,272 | SH | SOLE | 1 | 37,272 | 0 | 0 |
| COPA HOLDINGS SA CLASS A | COM | P31076105 | 50 | 508 | SH | SOLE | 1 | 508 | 0 | 0 |
| COPART INC | COM | 217204106 | 5,565 | 69,271 | SH | SOLE | 1 | 69,271 | 0 | 0 |
| CORBUS PHARMACEUTICALS HOLDI | COM | 21833P103 | 183 | 37,482 | SH | SOLE | 1 | 37,482 | 0 | 0 |
| CORCEPT THERAPEUTICS INC | COM | 218352102 | 1,014 | 71,708 | SH | SOLE | 1 | 71,708 | 0 | 0 |
| CORE LABORATORIES N.V. | COM | N22717107 | 3,934 | 84,385 | SH | SOLE | 1 | 84,385 | 0 | 0 |
| CORE MARK HOLDING CO INC | COM | 218681104 | 1,081 | 33,655 | SH | SOLE | 1 | 33,655 | 0 | 0 |
| CORECIVIC INC | COM | 21871N101 | 5,215 | 301,786 | SH | SOLE | 1 | 301,786 | 0 | 0 |
| CORELOGIC INC | COM | 21871D103 | 7,115 | 153,766 | SH | SOLE | 1 | 153,766 | 0 | 0 |

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|----------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| COREENERGY INFRASTRUCTURE TRU | COM | 21870U502 | 384 | 8,127 | SH | SOLE | 1 | 8,127 | 0 | 0 |
| COREPOINT LODGING INC | COM | 21872L104 | 255 | 25,256 | SH | SOLE | 1 | 25,256 | 0 | 0 |
| CORESITE REALTY CORP | COM | 21870Q105 | 8,652 | 71,002 | SH | SOLE | 1 | 71,002 | 0 | 0 |
| CORINDUS VASCULAR ROBOTICS I | COM | 218730109 | 248 | 57,984 | SH | SOLE | 1 | 57,984 | 0 | 0 |
| CORMEDIX INC | COM | 21900C308 | 95 | 14,882 | SH | SOLE | 1 | 14,882 | 0 | 0 |
| CORNERSTONE BUILDING BRANDS | COM | 21925D109 | 176 | 29,038 | SH | SOLE | 1 | 29,038 | 0 | 0 |
| CORNERSTONE ONDEMAND INC | COM | 21925Y103 | 1,972 | 35,979 | SH | SOLE | 1 | 35,979 | 0 | 0 |
| CORNING INC | COM | 219350105 | 8,009 | 280,817 | SH | SOLE | 1 | 280,817 | 0 | 0 |
| CORPORATE OFFICE PROPERTIES | COM | 22002T108 | 6,396 | 214,759 | SH | SOLE | 1 | 214,759 | 0 | 0 |
| CORTEVA INC | COM | 22052L104 | 7,204 | 257,281 | SH | SOLE | 1 | 257,281 | 0 | 0 |
| CORTEXyme INC | COM | 22053A107 | 47 | 1,883 | SH | SOLE | 1 | 1,883 | 0 | 0 |
| CORVEL CORP | COM | 221006109 | 506 | 6,689 | SH | SOLE | 1 | 6,689 | 0 | 0 |
| COSTAMARE INC | COM | Y1771G102 | 188 | 31,002 | SH | SOLE | 1 | 31,002 | 0 | 0 |
| COSTAR GROUP INC | COM | 22160N109 | 522 | 880 | SH | SOLE | 1 | 880 | 0 | 0 |
| COSTCO WHOLESALE CORP | COM | 22160K105 | 49,216 | 170,825 | SH | SOLE | 1 | 170,825 | 0 | 0 |
| COTY INC CL A | CL A | 222070203 | 1,271 | 120,936 | SH | SOLE | 1 | 120,936 | 0 | 0 |
| COUPA SOFTWARE INC | COM | 22266L106 | 194 | 1,495 | SH | SOLE | 1 | 1,495 | 0 | 0 |
| COUSINS PROPERTIES INC | COM | 222795502 | 10,582 | 281,523 | SH | SOLE | 1 | 281,523 | 0 | 0 |
| COVANTA HOLDING CORP | COM | 22282E102 | 1,289 | 74,524 | SH | SOLE | 1 | 74,524 | 0 | 0 |
| COVENANT TRANSPORT GRP CL A | CL A | 22284P105 | 131 | 7,964 | SH | SOLE | 1 | 7,964 | 0 | 0 |
| COVETRUS INC | COM | 22304C100 | 2,222 | 186,882 | SH | SOLE | 1 | 186,882 | 0 | 0 |
| COVIA HOLDINGS CORP | COM | 22305A103 | 53 | 26,269 | SH | SOLE | 1 | 26,269 | 0 | 0 |
| COWEN INC A | COM | 223622606 | 280 | 18,173 | SH | SOLE | 1 | 18,173 | 0 | 0 |
| CRA INTERNATIONAL INC | COM | 12618T105 | 203 | 4,844 | SH | SOLE | 1 | 4,844 | 0 | 0 |
| CRACKER BARREL OLD COUNTRY | COM | 22410J106 | 9,417 | 57,895 | SH | SOLE | 1 | 57,895 | 0 | 0 |
| CRAFT BREW ALLIANCE INC | COM | 224122101 | 60 | 7,324 | SH | SOLE | 1 | 7,324 | 0 | 0 |
| CRANE CO | COM | 224399105 | 7,881 | 97,737 | SH | SOLE | 1 | 97,737 | 0 | 0 |
| CRAWFORD & COMPANY CL A | CL A | 224633206 | 114 | 10,446 | SH | SOLE | 1 | 10,446 | 0 | 0 |
| CREDICORP LTD | COM | G2519Y108 | 201 | 966 | SH | SOLE | 1 | 966 | 0 | 0 |
| CREDIT ACCEPTANCE CORP | COM | 225310101 | 113 | 246 | SH | SOLE | 1 | 246 | 0 | 0 |
| CREE INC | COM | 225447101 | 10,057 | 205,253 | SH | SOLE | 1 | 205,253 | 0 | 0 |
| CRINETICS PHARMACEUTICALS IN | COM | 22663K107 | 105 | 6,972 | SH | SOLE | 1 | 6,972 | 0 | 0 |
| CROCS INC | COM | 227046109 | 1,279 | 46,082 | SH | SOLE | 1 | 46,082 | 0 | 0 |
| CROSS COUNTRY HEALTHCARE INC | COM | 227483104 | 274 | 26,622 | SH | SOLE | 1 | 26,622 | 0 | 0 |
| CROSSFIRST BANKSHARES INC | COM | 22766M109 | 60 | 4,194 | SH | SOLE | 1 | 4,194 | 0 | 0 |
| CROWN CASTLE INTL CORP | COM | 22822V101 | 21,695 | 156,068 | SH | SOLE | 1 | 156,068 | 0 | 0 |
| CROWN HOLDINGS INC | COM | 228368106 | 180 | 2,728 | SH | SOLE | 1 | 2,728 | 0 | 0 |
| CRYOLIFE INC | COM | 228903100 | 737 | 27,146 | SH | SOLE | 1 | 27,146 | 0 | 0 |
| CRYOPORT INC | COM | 229050307 | 325 | 19,901 | SH | SOLE | 1 | 19,901 | 0 | 0 |
| CSG SYSTEMS INTL INC | COM | 126349109 | 1,261 | 24,403 | SH | SOLE | 1 | 24,403 | 0 | 0 |
| CSW INDUSTRIALS INC | COM | 126402106 | 648 | 9,388 | SH | SOLE | 1 | 9,388 | 0 | 0 |
| CSX CORP | COM | 126408103 | 23,433 | 338,283 | SH | SOLE | 1 | 338,283 | 0 | 0 |
| CTRIP.COM | ADR | 22943F100 | 1,039 | 35,467 | SH | SOLE | 1 | 35,467 | 0 | 0 |

| INTERNATIONAL ADR | | | | | | | | | | |
|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| CTS CORP | COM | 126501105 | 780 | 24,116 | SH | SOLE | 1 | 24,116 | 0 | 0 |
| CUBESMART | COM | 229663109 | 109 | 3,114 | SH | SOLE | 1 | 3,114 | 0 | 0 |
| CUBIC CORP | COM | 229669106 | 1,632 | 23,175 | SH | SOLE | 1 | 23,175 | 0 | 0 |
| CUE BIOPHARMA INC | COM | 22978P106 | 104 | 12,379 | SH | SOLE | 1 | 12,379 | 0 | 0 |
| CULLEN/FROST BANKERS INC | COM | 229899109 | 9,685 | 109,370 | SH | SOLE | 1 | 109,370 | 0 | 0 |
| CULP INC | COM | 230215105 | 113 | 6,962 | SH | SOLE | 1 | 6,962 | 0 | 0 |
| CUMMINS INC | COM | 231021106 | 12,425 | 76,382 | SH | SOLE | 1 | 76,382 | 0 | 0 |
| CUMULUS MEDIA INC CL A | CL A | 231082801 | 132 | 9,085 | SH | SOLE | 1 | 9,085 | 0 | 0 |
| CURO GROUP HOLDINGS CORP | COM | 23131L107 | 142 | 10,710 | SH | SOLE | 1 | 10,710 | 0 | 0 |
| CURTISS WRIGHT CORP | COM | 231561101 | 10,604 | 81,967 | SH | SOLE | 1 | 81,967 | 0 | 0 |
| CUSHMAN & WAKEFIELD PLC | COM | G2717B108 | 1,199 | 64,713 | SH | SOLE | 1 | 64,713 | 0 | 0 |
| CUSTOMERS BANCORP INC | COM | 23204G100 | 437 | 21,066 | SH | SOLE | 1 | 21,066 | 0 | 0 |
| CUTERA INC | COM | 232109108 | 301 | 10,290 | SH | SOLE | 1 | 10,290 | 0 | 0 |
| CVB FINANCIAL CORP | COM | 126600105 | 2,066 | 98,971 | SH | SOLE | 1 | 98,971 | 0 | 0 |
| CVR ENERGY INC | COM | 12662P108 | 823 | 18,685 | SH | SOLE | 1 | 18,685 | 0 | 0 |
| CVS HEALTH CORP | COM | 126650100 | 42,428 | 672,715 | SH | SOLE | 1 | 672,715 | 0 | 0 |
| CYBERARK SOFTWARE LTD/ISRAEL | COM | M2682V108 | 401 | 4,022 | SH | SOLE | 1 | 4,022 | 0 | 0 |
| CYCLERION THERAPEUTICS INC | COM | 23255M105 | 181 | 14,910 | SH | SOLE | 1 | 14,910 | 0 | 0 |
| CYMABAY THERAPEUTICS INC | COM | 23257D103 | 223 | 43,497 | SH | SOLE | 1 | 43,497 | 0 | 0 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 16,536 | 708,465 | SH | SOLE | 1 | 708,465 | 0 | 0 |
| CYRUSONE INC | COM | 23283R100 | 17,174 | 217,120 | SH | SOLE | 1 | 217,120 | 0 | 0 |
| CYTOKINETICS INC | COM | 23282W605 | 473 | 41,608 | SH | SOLE | 1 | 41,608 | 0 | 0 |
| CYTOMX THERAPEUTICS INC | COM | 23284F105 | 210 | 28,433 | SH | SOLE | 1 | 28,433 | 0 | 0 |
| CYTOSORBENTS CORP | COM | 23283X206 | 97 | 19,333 | SH | SOLE | 1 | 19,333 | 0 | 0 |
| DAILY JOURNAL CORP | COM | 233912104 | 178 | 717 | SH | SOLE | 1 | 717 | 0 | 0 |
| DAKTRONICS INC | COM | 234264109 | 201 | 27,242 | SH | SOLE | 1 | 27,242 | 0 | 0 |
| DANA INC | COM | 235825205 | 5,270 | 364,989 | SH | SOLE | 1 | 364,989 | 0 | 0 |
| DANAHER CORP | COM | 235851102 | 34,608 | 239,621 | SH | SOLE | 1 | 239,621 | 0 | 0 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 5,612 | 47,475 | SH | SOLE | 1 | 47,475 | 0 | 0 |
| DARLING INGREDIENTS INC | COM | 237266101 | 2,331 | 121,838 | SH | SOLE | 1 | 121,838 | 0 | 0 |
| DASAN ZHONE SOLUTIONS INC | COM | 23305L206 | 46 | 4,970 | SH | SOLE | 1 | 4,970 | 0 | 0 |
| DASEKE INC | COM | 23753F107 | 72 | 28,873 | SH | SOLE | 1 | 28,873 | 0 | 0 |
| DAVE & BUSTER S ENTERTAINMEN | COM | 238337109 | 1,028 | 26,399 | SH | SOLE | 1 | 26,399 | 0 | 0 |
| DAVITA INC | COM | 23918K108 | 1,860 | 32,585 | SH | SOLE | 1 | 32,585 | 0 | 0 |
| DEAN FOODS CO | COM | 242370203 | 72 | 61,720 | SH | SOLE | 1 | 61,720 | 0 | 0 |
| DECIPHERA PHARMACEUTICALS IN | COM | 24344T101 | 406 | 11,972 | SH | SOLE | 1 | 11,972 | 0 | 0 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 10,818 | 73,414 | SH | SOLE | 1 | 73,414 | 0 | 0 |
| DEERE & CO | COM | 244199105 | 20,039 | 118,797 | SH | SOLE | 1 | 118,797 | 0 | 0 |
| DEL TACO RESTAURANTS INC | COM | 245496104 | 186 | 18,224 | SH | SOLE | 1 | 18,224 | 0 | 0 |
| DELEK US HOLDINGS INC | COM | 24665A103 | 1,722 | 47,429 | SH | SOLE | 1 | 47,429 | 0 | 0 |
| DELPHI TECHNOLOGIES PLC | COM | G2709G107 | 2,220 | 165,698 | SH | SOLE | 1 | 165,698 | 0 | 0 |
| DELTA AIR LINES INC | COM | 247361702 | 16,483 | 286,160 | SH | SOLE | 1 | 286,160 | 0 | 0 |
| DELTA APPAREL INC | COM | 247368103 | 93 | 3,901 | SH | SOLE | 1 | 3,901 | 0 | 0 |

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|-----------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| DELUXE CORP | COM | 248019101 | 5,350 | 108,835 | SH | SOLE | 1 | 108,835 | 0 | 0 |
| DENALI THERAPEUTICS INC | COM | 24823R105 | 464 | 30,277 | SH | SOLE | 1 | 30,277 | 0 | 0 |
| DENBURY RESOURCES INC | COM | 247916208 | 413 | 347,341 | SH | SOLE | 1 | 347,341 | 0 | 0 |
| DENNY S CORP | COM | 24869P104 | 833 | 36,580 | SH | SOLE | 1 | 36,580 | 0 | 0 |
| DENTSPLY SIRONA INC | COM | 24906P109 | 4,478 | 83,996 | SH | SOLE | 1 | 83,996 | 0 | 0 |
| DERMIRA INC | COM | 24983L104 | 191 | 29,845 | SH | SOLE | 1 | 29,845 | 0 | 0 |
| DESIGNER BRANDS INC CLASS A | COM | 250565108 | 807 | 47,143 | SH | SOLE | 1 | 47,143 | 0 | 0 |
| DEVON ENERGY CORP | COM | 25179M103 | 4,140 | 172,083 | SH | SOLE | 1 | 172,083 | 0 | 0 |
| DEXCOM INC | COM | 252131107 | 330 | 2,214 | SH | SOLE | 1 | 2,214 | 0 | 0 |
| DHI GROUP INC | COM | 23331S100 | 124 | 32,294 | SH | SOLE | 1 | 32,294 | 0 | 0 |
| DHT HOLDINGS INC | COM | Y2065G121 | 344 | 55,972 | SH | SOLE | 1 | 55,972 | 0 | 0 |
| DIAMOND HILL INVESTMENT GRP | COM | 25264R207 | 278 | 2,012 | SH | SOLE | 1 | 2,012 | 0 | 0 |
| DIAMOND OFFSHORE DRILLING | COM | 25271C102 | 267 | 48,102 | SH | SOLE | 1 | 48,102 | 0 | 0 |
| DIAMOND S SHIPPING INC | COM | Y20676105 | 155 | 14,054 | SH | SOLE | 1 | 14,054 | 0 | 0 |
| DIAMONDBACK ENERGY INC | COM | 25278X109 | 5,910 | 65,727 | SH | SOLE | 1 | 65,727 | 0 | 0 |
| DIAMONDROCK HOSPITALITY CO | COM | 252784301 | 1,529 | 149,213 | SH | SOLE | 1 | 149,213 | 0 | 0 |
| DICERNA PHARMACEUTICALS INC | COM | 253031108 | 469 | 32,693 | SH | SOLE | 1 | 32,693 | 0 | 0 |
| DICK S SPORTING GOODS INC | COM | 253393102 | 5,158 | 126,387 | SH | SOLE | 1 | 126,387 | 0 | 0 |
| DIEBOLD NIXDORF INC | COM | 253651103 | 638 | 56,937 | SH | SOLE | 1 | 56,937 | 0 | 0 |
| DIGI INTERNATIONAL INC | COM | 253798102 | 281 | 20,623 | SH | SOLE | 1 | 20,623 | 0 | 0 |
| DIGIMARC CORP | COM | 25381B101 | 289 | 7,402 | SH | SOLE | 1 | 7,402 | 0 | 0 |
| DIGITAL REALTY TRUST INC | COM | 253868103 | 9,899 | 76,259 | SH | SOLE | 1 | 76,259 | 0 | 0 |
| DIGITAL TURBINE INC | COM | 25400W102 | 319 | 49,550 | SH | SOLE | 1 | 49,550 | 0 | 0 |
| DILLARDS INC CL A | CL A | 254067101 | 1,716 | 25,962 | SH | SOLE | 1 | 25,962 | 0 | 0 |
| DIME COMMUNITY BANCSHARES | COM | 253922108 | 502 | 23,425 | SH | SOLE | 1 | 23,425 | 0 | 0 |
| DINE BRANDS GLOBAL INC | COM | 254423106 | 926 | 12,208 | SH | SOLE | 1 | 12,208 | 0 | 0 |
| DIODES INC | COM | 254543101 | 1,223 | 30,473 | SH | SOLE | 1 | 30,473 | 0 | 0 |
| DIPLOMAT PHARMACY INC | COM | 25456K101 | 212 | 43,241 | SH | SOLE | 1 | 43,241 | 0 | 0 |
| DISCOVER FINANCIAL SERVICES | COM | 254709108 | 10,041 | 123,826 | SH | SOLE | 1 | 123,826 | 0 | 0 |
| DISCOVERY INC A | COM | 25470F104 | 2,603 | 97,737 | SH | SOLE | 1 | 97,737 | 0 | 0 |
| DISCOVERY INC C | COM | 25470F302 | 2,935 | 119,218 | SH | SOLE | 1 | 119,218 | 0 | 0 |
| DISH NETWORK CORP A | COM | 25470M109 | 3,121 | 91,613 | SH | SOLE | 1 | 91,613 | 0 | 0 |
| DMC GLOBAL INC | COM | 23291C103 | 463 | 10,526 | SH | SOLE | 1 | 10,526 | 0 | 0 |
| DNB FINANCIAL CORP | COM | 233237106 | 98 | 2,194 | SH | SOLE | 1 | 2,194 | 0 | 0 |
| DOCUSIGN INC | COM | 256163106 | 231 | 3,734 | SH | SOLE | 1 | 3,734 | 0 | 0 |
| DOLBY LABORATORIES INC CL A | CL A | 25659T107 | 70 | 1,086 | SH | SOLE | 1 | 1,086 | 0 | 0 |
| DOLLAR GENERAL CORP | COM | 256677105 | 13,898 | 87,442 | SH | SOLE | 1 | 87,442 | 0 | 0 |
| DOLLAR TREE INC | COM | 256746108 | 12,793 | 112,058 | SH | SOLE | 1 | 112,058 | 0 | 0 |
| DOMINION ENERGY INC | COM | 25746U109 | 21,447 | 264,648 | SH | SOLE | 1 | 264,648 | 0 | 0 |
| DOMINO S PIZZA INC | COM | 25754A201 | 19,428 | 79,432 | SH | SOLE | 1 | 79,432 | 0 | 0 |
| DOMO INC CLASS B | COM | 257554105 | 177 | 11,053 | SH | SOLE | 1 | 11,053 | 0 | 0 |
| DOMTAR CORP | COM | 257559203 | 4,299 | 120,058 | SH | SOLE | 1 | 120,058 | 0 | 0 |
| DONALDSON CO INC | COM | 257651109 | 12,796 | 245,695 | SH | SOLE | 1 | 245,695 | 0 | 0 |

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|------------------------------|------|-----------|---------|-----------|----|------|---|-----------|---|---|
| DONEGAL GROUP INC CL A | CL A | 257701201 | 96 | 6,521 | SH | SOLE | 1 | 6,521 | 0 | 0 |
| DONNELLEY FINANCIAL SOLUTION | COM | 25787G100 | 285 | 23,121 | SH | SOLE | 1 | 23,121 | 0 | 0 |
| DORIAN LPG LTD | COM | Y2106R110 | 182 | 17,554 | SH | SOLE | 1 | 17,554 | 0 | 0 |
| DORMAN PRODUCTS INC | COM | 258278100 | 1,609 | 20,230 | SH | SOLE | 1 | 20,230 | 0 | 0 |
| DOUGLAS DYNAMICS INC | COM | 25960R105 | 631 | 14,148 | SH | SOLE | 1 | 14,148 | 0 | 0 |
| DOUGLAS EMMETT INC | COM | 25960P109 | 13,536 | 316,038 | SH | SOLE | 1 | 316,038 | 0 | 0 |
| DOVA PHARMACEUTICALS INC | COM | 25985T102 | 147 | 5,259 | SH | SOLE | 1 | 5,259 | 0 | 0 |
| DOVER CORP | COM | 260003108 | 5,025 | 50,474 | SH | SOLE | 1 | 50,474 | 0 | 0 |
| DOW INC | COM | 260557103 | 323,637 | 6,791,960 | SH | SOLE | 1 | 6,791,960 | 0 | 0 |
| DR HORTON INC | COM | 23331A109 | 6,097 | 115,663 | SH | SOLE | 1 | 115,663 | 0 | 0 |
| DR. REDDY S LABORATORIES ADR | ADR | 256135203 | 23 | 618 | SH | SOLE | 1 | 618 | 0 | 0 |
| DRIL QUIP INC | COM | 262037104 | 1,347 | 26,837 | SH | SOLE | 1 | 26,837 | 0 | 0 |
| DRIVE SHACK INC | COM | 262077100 | 164 | 38,163 | SH | SOLE | 1 | 38,163 | 0 | 0 |
| DROPBOX INC CLASS A | COM | 26210C104 | 104 | 5,171 | SH | SOLE | 1 | 5,171 | 0 | 0 |
| DSP GROUP INC | COM | 23332B106 | 229 | 16,277 | SH | SOLE | 1 | 16,277 | 0 | 0 |
| DTE ENERGY COMPANY | COM | 233331107 | 8,371 | 62,958 | SH | SOLE | 1 | 62,958 | 0 | 0 |
| DUCOMMUN INC | COM | 264147109 | 287 | 6,777 | SH | SOLE | 1 | 6,777 | 0 | 0 |
| DUKE ENERGY CORP | COM | 26441C204 | 22,860 | 238,472 | SH | SOLE | 1 | 238,472 | 0 | 0 |
| DUKE REALTY CORP | COM | 264411505 | 4,124 | 121,388 | SH | SOLE | 1 | 121,388 | 0 | 0 |
| DULUTH HOLDINGS INC CL B | COM | 26443V101 | 58 | 6,781 | SH | SOLE | 1 | 6,781 | 0 | 0 |
| DUNKIN BRANDS GROUP INC | COM | 265504100 | 12,643 | 159,313 | SH | SOLE | 1 | 159,313 | 0 | 0 |
| DUPONT DE NEMOURS INC | COM | 26614N102 | 17,615 | 247,027 | SH | SOLE | 1 | 247,027 | 0 | 0 |
| DXC TECHNOLOGY CO | COM | 23355L106 | 4,381 | 148,508 | SH | SOLE | 1 | 148,508 | 0 | 0 |
| DXP ENTERPRISES INC | COM | 233377407 | 418 | 12,032 | SH | SOLE | 1 | 12,032 | 0 | 0 |
| DYCOM INDUSTRIES INC | COM | 267475101 | 4,038 | 79,106 | SH | SOLE | 1 | 79,106 | 0 | 0 |
| DYNATRACE INC | COM | 268150109 | 16 | 833 | SH | SOLE | 1 | 833 | 0 | 0 |
| DYNAVAX TECHNOLOGIES CORP | COM | 268158201 | 188 | 52,626 | SH | SOLE | 1 | 52,626 | 0 | 0 |
| DYNEX CAPITAL INC | COM | 26817Q886 | 224 | 15,137 | SH | SOLE | 1 | 15,137 | 0 | 0 |
| E TRADE FINANCIAL CORP | COM | 269246401 | 4,093 | 93,693 | SH | SOLE | 1 | 93,693 | 0 | 0 |
| EAGLE BANCORP INC | COM | 268948106 | 1,118 | 25,062 | SH | SOLE | 1 | 25,062 | 0 | 0 |
| EAGLE BULK SHIPPING INC | COM | Y2187A143 | 122 | 27,951 | SH | SOLE | 1 | 27,951 | 0 | 0 |
| EAGLE MATERIALS INC | COM | 26969P108 | 7,281 | 80,892 | SH | SOLE | 1 | 80,892 | 0 | 0 |
| EAGLE PHARMACEUTICALS INC | COM | 269796108 | 388 | 6,862 | SH | SOLE | 1 | 6,862 | 0 | 0 |
| EARTHSTONE ENERGY INC A | COM | 27032D304 | 40 | 12,314 | SH | SOLE | 1 | 12,314 | 0 | 0 |
| EAST WEST BANCORP INC | COM | 27579R104 | 14,792 | 333,987 | SH | SOLE | 1 | 333,987 | 0 | 0 |
| EASTERLY GOVERNMENT PROPERTI | COM | 27616P103 | 1,226 | 57,540 | SH | SOLE | 1 | 57,540 | 0 | 0 |
| EASTERN CO/THE | COM | 276317104 | 85 | 3,413 | SH | SOLE | 1 | 3,413 | 0 | 0 |
| EASTGROUP PROPERTIES INC | COM | 277276101 | 11,862 | 94,879 | SH | SOLE | 1 | 94,879 | 0 | 0 |
| EASTMAN CHEMICAL CO | COM | 277432100 | 5,064 | 68,591 | SH | SOLE | 1 | 68,591 | 0 | 0 |
| EATON CORP PLC | COM | G29183103 | 28,774 | 346,047 | SH | SOLE | 1 | 346,047 | 0 | 0 |
| EATON VANCE CORP | COM | 278265103 | 9,742 | 216,832 | SH | SOLE | 1 | 216,832 | 0 | 0 |
| EBAY INC | COM | 278642103 | 15,549 | 398,909 | SH | SOLE | 1 | 398,909 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| EBIX INC | COM | 278715206 | 722 | 17,139 | SH | SOLE | 1 | 17,139 | 0 | 0 |
| ECHO GLOBAL LOGISTICS INC | COM | 27875T101 | 451 | 19,929 | SH | SOLE | 1 | 19,929 | 0 | 0 |
| ECHOSTAR CORP A | COM | 278768106 | 30 | 768 | SH | SOLE | 1 | 768 | 0 | 0 |
| ECOLAB INC | COM | 278865100 | 18,938 | 95,629 | SH | SOLE | 1 | 95,629 | 0 | 0 |
| EDGEWELL PERSONAL CARE CO | COM | 28035Q102 | 4,456 | 137,163 | SH | SOLE | 1 | 137,163 | 0 | 0 |
| EDISON INTERNATIONAL | COM | 281020107 | 9,268 | 122,887 | SH | SOLE | 1 | 122,887 | 0 | 0 |
| EDITAS MEDICINE INC | COM | 28106W103 | 713 | 31,339 | SH | SOLE | 1 | 31,339 | 0 | 0 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 16,086 | 73,150 | SH | SOLE | 1 | 73,150 | 0 | 0 |
| EGAIN CORP | COM | 28225C806 | 103 | 12,868 | SH | SOLE | 1 | 12,868 | 0 | 0 |
| EHEALTH INC | COM | 28238P109 | 1,090 | 16,319 | SH | SOLE | 1 | 16,319 | 0 | 0 |
| EIDOS THERAPEUTICS I | COM | 28249H104 | 7,194 | 200,000 | SH | SOLE | 2 | 200,000 | 0 | 0 |
| EIDOS THERAPEUTICS INC | COM | 28249H104 | 251 | 6,988 | SH | SOLE | 1 | 6,988 | 0 | 0 |
| EIGER BIOPHARMACEUTICALS INC | COM | 28249U105 | 152 | 14,802 | SH | SOLE | 1 | 14,802 | 0 | 0 |
| EL PASO ELECTRIC CO | COM | 283677854 | 2,021 | 30,125 | SH | SOLE | 1 | 30,125 | 0 | 0 |
| EL POLLO LOCO HOLDINGS INC | COM | 268603107 | 168 | 15,313 | SH | SOLE | 1 | 15,313 | 0 | 0 |
| ELANCO ANIMAL HEALTH INC | COM | 28414H103 | 161 | 6,057 | SH | SOLE | 1 | 6,057 | 0 | 0 |
| ELASTIC NV | COM | N14506104 | 89 | 1,082 | SH | SOLE | 1 | 1,082 | 0 | 0 |
| ELDORADO RESORTS INC | COM | 28470R102 | 6,613 | 165,863 | SH | SOLE | 1 | 165,863 | 0 | 0 |
| ELECTROCORE INC | COM | 28531P103 | 18 | 8,195 | SH | SOLE | 1 | 8,195 | 0 | 0 |
| ELECTRONIC ARTS INC | COM | 285512109 | 11,976 | 122,431 | SH | SOLE | 1 | 122,431 | 0 | 0 |
| ELEMENT SOLUTIONS INC | COM | 28618M106 | 45 | 4,374 | SH | SOLE | 1 | 4,374 | 0 | 0 |
| ELEVATE CREDIT INC | COM | 28621V101 | 60 | 14,178 | SH | SOLE | 1 | 14,178 | 0 | 0 |
| ELF BEAUTY INC | COM | 26856L103 | 290 | 16,569 | SH | SOLE | 1 | 16,569 | 0 | 0 |
| ELI LILLY & CO | COM | 532457108 | 30,022 | 268,465 | SH | SOLE | 1 | 268,465 | 0 | 0 |
| ELLINGTON FINANCIAL INC | COM | 28852N109 | 349 | 19,339 | SH | SOLE | 1 | 19,339 | 0 | 0 |
| ELOXX PHARMACEUTICALS INC | COM | 29014R103 | 72 | 15,887 | SH | SOLE | 1 | 15,887 | 0 | 0 |
| EMCOR GROUP INC | COM | 29084Q100 | 12,232 | 142,033 | SH | SOLE | 1 | 142,033 | 0 | 0 |
| EMERALD EXPOSITIONS EVENTS I | COM | 29103B100 | 152 | 15,608 | SH | SOLE | 1 | 15,608 | 0 | 0 |
| EMERGENT BIOSOLUTIONS INC | COM | 29089Q105 | 1,758 | 33,636 | SH | SOLE | 1 | 33,636 | 0 | 0 |
| EMERSON ELECTRIC CO | COM | 291011104 | 28,916 | 432,489 | SH | SOLE | 1 | 432,489 | 0 | 0 |
| EMPIRE RESORTS INC | COM | 292052305 | 23 | 2,401 | SH | SOLE | 1 | 2,401 | 0 | 0 |
| EMPIRE STATE REALTY TRUST A | COM | 292104106 | 34 | 2,371 | SH | SOLE | 1 | 2,371 | 0 | 0 |
| EMPLOYERS HOLDINGS INC | COM | 292218104 | 1,022 | 23,446 | SH | SOLE | 1 | 23,446 | 0 | 0 |
| ENANTA PHARMACEUTICALS INC | COM | 29251M106 | 756 | 12,589 | SH | SOLE | 1 | 12,589 | 0 | 0 |
| ENCOMPASS HEALTH CORP | COM | 29261A100 | 12,000 | 189,632 | SH | SOLE | 1 | 189,632 | 0 | 0 |
| ENCORE CAPITAL GROUP INC | COM | 292554102 | 752 | 22,553 | SH | SOLE | 1 | 22,553 | 0 | 0 |
| ENCORE WIRE CORP | COM | 292562105 | 853 | 15,158 | SH | SOLE | 1 | 15,158 | 0 | 0 |
| ENDO INTERNATIONAL PLC | COM | G30401106 | 527 | 164,129 | SH | SOLE | 1 | 164,129 | 0 | 0 |
| ENDURANCE INTERNATIONAL GROU | COM | 29272B105 | 170 | 45,206 | SH | SOLE | 1 | 45,206 | 0 | 0 |
| ENERGIZER HOLDINGS | COM | 29272W109 | 5,357 | 122,918 | SH | SOLE | 1 | 122,918 | 0 | 0 |

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|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| INC | | | | | | | | | | |
| ENERGOUS CORP | COM | 29272C103 | 59 | 17,744 | SH | SOLE | 1 | 17,744 | 0 | 0 |
| ENERGY FUELS INC | COM | 292671708 | 111 | 57,736 | SH | SOLE | 1 | 57,736 | 0 | 0 |
| ENERGY RECOVERY INC | COM | 29270J100 | 217 | 23,456 | SH | SOLE | 1 | 23,456 | 0 | 0 |
| ENERSYS | COM | 29275Y102 | 7,106 | 107,759 | SH | SOLE | 1 | 107,759 | 0 | 0 |
| ENNIS INC | COM | 293389102 | 325 | 16,098 | SH | SOLE | 1 | 16,098 | 0 | 0 |
| ENOCHIAN BIOSCIENCES INC | COM | 29350E104 | 14 | 2,536 | SH | SOLE | 1 | 2,536 | 0 | 0 |
| ENOVA INTERNATIONAL INC | COM | 29357K103 | 509 | 24,549 | SH | SOLE | 1 | 24,549 | 0 | 0 |
| ENPHASE ENERGY INC | COM | 29355A107 | 1,289 | 57,998 | SH | SOLE | 1 | 57,998 | 0 | 0 |
| ENPRO INDUSTRIES INC | COM | 29355X107 | 1,047 | 15,258 | SH | SOLE | 1 | 15,258 | 0 | 0 |
| ENSIGN GROUP INC/THE | COM | 29358P101 | 1,777 | 37,470 | SH | SOLE | 1 | 37,470 | 0 | 0 |
| ENSTAR GROUP LTD | COM | G3075P101 | 1,379 | 7,261 | SH | SOLE | 1 | 7,261 | 0 | 0 |
| ENTEGRA FINANCIAL CORP | COM | 29363J108 | 128 | 4,257 | SH | SOLE | 1 | 4,257 | 0 | 0 |
| ENTEGRIS INC | COM | 29362U104 | 155 | 3,290 | SH | SOLE | 1 | 3,290 | 0 | 0 |
| ENTERCOM COMMUNICATIONS CL A | CL A | 293639100 | 261 | 78,089 | SH | SOLE | 1 | 78,089 | 0 | 0 |
| ENTERGY CORP | COM | 29364G103 | 8,016 | 68,304 | SH | SOLE | 1 | 68,304 | 0 | 0 |
| ENTERPRISE BANCORP INC | COM | 293668109 | 170 | 5,660 | SH | SOLE | 1 | 5,660 | 0 | 0 |
| ENTERPRISE FINANCIAL SERVICE | COM | 293712105 | 634 | 15,559 | SH | SOLE | 1 | 15,559 | 0 | 0 |
| ENTRAVISION COMMUNICATIONS A | COM | 29382R107 | 122 | 38,324 | SH | SOLE | 1 | 38,324 | 0 | 0 |
| ENVESTNET INC | COM | 29404K106 | 1,711 | 30,174 | SH | SOLE | 1 | 30,174 | 0 | 0 |
| ENZO BIOCHEM INC | COM | 294100102 | 100 | 27,865 | SH | SOLE | 1 | 27,865 | 0 | 0 |
| EOG RESOURCES INC | COM | 26875P101 | 16,906 | 227,780 | SH | SOLE | 1 | 227,780 | 0 | 0 |
| EPAM SYSTEMS INC | COM | 29414B104 | 231 | 1,268 | SH | SOLE | 1 | 1,268 | 0 | 0 |
| EPIZYME INC | COM | 29428V104 | 506 | 49,036 | SH | SOLE | 1 | 49,036 | 0 | 0 |
| EPLUS INC | COM | 294268107 | 755 | 9,916 | SH | SOLE | 1 | 9,916 | 0 | 0 |
| EPR PROPERTIES | COM | 26884U109 | 11,435 | 148,771 | SH | SOLE | 1 | 148,771 | 0 | 0 |
| EQT CORP | COM | 26884L109 | 5,215 | 490,114 | SH | SOLE | 1 | 490,114 | 0 | 0 |
| EQUIFAX INC | COM | 294429105 | 5,841 | 41,523 | SH | SOLE | 1 | 41,523 | 0 | 0 |
| EQUINIX INC | COM | 29444U700 | 17,267 | 29,936 | SH | SOLE | 1 | 29,936 | 0 | 0 |
| EQUITRANS MIDSTREAM CORP | COM | 294600101 | 5,697 | 391,556 | SH | SOLE | 1 | 391,556 | 0 | 0 |
| EQUITY BANCSHARES INC CL A | CL A | 29460X109 | 252 | 9,388 | SH | SOLE | 1 | 9,388 | 0 | 0 |
| EQUITY COMMONWEALTH | COM | 294628102 | 67 | 1,950 | SH | SOLE | 1 | 1,950 | 0 | 0 |
| EQUITY LIFESTYLE PROPERTIES | COM | 29472R108 | 283 | 2,115 | SH | SOLE | 1 | 2,115 | 0 | 0 |
| EQUITY RESIDENTIAL | COM | 29476L107 | 12,028 | 139,443 | SH | SOLE | 1 | 139,443 | 0 | 0 |
| ERA GROUP INC | COM | 26885G109 | 153 | 14,483 | SH | SOLE | 1 | 14,483 | 0 | 0 |
| ERIE INDEMNITY COMPANY CL A | CL A | 29530P102 | 99 | 533 | SH | SOLE | 1 | 533 | 0 | 0 |
| EROS INTERNATIONAL PLC | COM | G3788M114 | 88 | 46,081 | SH | SOLE | 1 | 46,081 | 0 | 0 |
| ESCALADE INC | COM | 296056104 | 74 | 6,760 | SH | SOLE | 1 | 6,760 | 0 | 0 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 1,511 | 18,991 | SH | SOLE | 1 | 18,991 | 0 | 0 |
| ESPERION THERAPEUTICS INC | COM | 29664W105 | 577 | 15,745 | SH | SOLE | 1 | 15,745 | 0 | 0 |
| ESQUIRE FINANCIAL HOLDINGS I | COM | 29667J101 | 100 | 4,025 | SH | SOLE | 1 | 4,025 | 0 | 0 |
| ESSA BANCORP INC | COM | 29667D104 | 98 | 5,972 | SH | SOLE | 1 | 5,972 | 0 | 0 |
| ESSENT GROUP LTD | COM | G3198U102 | 4,478 | 93,929 | SH | SOLE | 1 | 93,929 | 0 | 0 |
| ESSENTIAL PROPERTIES REALTY | COM | 29670E107 | 1,100 | 48,012 | SH | SOLE | 1 | 48,012 | 0 | 0 |

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|------------------------------|----------|-----------|---------|-----------|----|------|---|-----------|---|---|
| ESSEX PROPERTY TRUST INC | COM | 297178105 | 7,194 | 22,024 | SH | SOLE | 1 | 22,024 | 0 | 0 |
| ESTEE LAUDER COMPANIES CL A | CL A | 518439104 | 16,638 | 83,631 | SH | SOLE | 1 | 83,631 | 0 | 0 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 341 | 17,848 | SH | SOLE | 1 | 17,848 | 0 | 0 |
| ETSY INC | COM | 29786A106 | 13,111 | 232,050 | SH | SOLE | 1 | 232,050 | 0 | 0 |
| EURONET WORLDWIDE INC | COM | 298736109 | 179 | 1,222 | SH | SOLE | 1 | 1,222 | 0 | 0 |
| EVANS BANCORP INC | COM | 29911Q208 | 111 | 2,981 | SH | SOLE | 1 | 2,981 | 0 | 0 |
| EVELO BIOSCIENCES INC | COM | 299734103 | 53 | 8,680 | SH | SOLE | 1 | 8,680 | 0 | 0 |
| EVENTBRITE INC CLASS A | COM | 29975E109 | 409 | 23,072 | SH | SOLE | 1 | 23,072 | 0 | 0 |
| EVERBRIDGE INC | COM | 29978A104 | 1,296 | 20,995 | SH | SOLE | 1 | 20,995 | 0 | 0 |
| EVERCORE INC A | COM | 29977A105 | 6,135 | 76,598 | SH | SOLE | 1 | 76,598 | 0 | 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 3,748 | 14,086 | SH | SOLE | 1 | 14,086 | 0 | 0 |
| EVERGY INC | COM | 30034W106 | 5,384 | 80,885 | SH | SOLE | 1 | 80,885 | 0 | 0 |
| EVERI HOLDINGS INC | COM | 30034T103 | 367 | 43,393 | SH | SOLE | 1 | 43,393 | 0 | 0 |
| EVERQUOTE INC CLASS A | COM | 30041R108 | 118 | 5,552 | SH | SOLE | 1 | 5,552 | 0 | 0 |
| EVERSOURCE ENERGY | COM | 30040W108 | 13,042 | 152,586 | SH | SOLE | 1 | 152,586 | 0 | 0 |
| EVERTEC INC | COM | 30040P103 | 1,401 | 44,866 | SH | SOLE | 1 | 44,866 | 0 | 0 |
| EVI INDUSTRIES INC | COM | 26929N102 | 92 | 2,869 | SH | SOLE | 1 | 2,869 | 0 | 0 |
| EVO PAYMENTS INC CLASS A | COM | 26927E104 | 630 | 22,396 | SH | SOLE | 1 | 22,396 | 0 | 0 |
| EVOFEM BIOSCIENCES INC | COM | 30048L104 | 45 | 8,934 | SH | SOLE | 1 | 8,934 | 0 | 0 |
| EVOLENT HEALTH INC A | COM | 30050B101 | 336 | 46,774 | SH | SOLE | 1 | 46,774 | 0 | 0 |
| EVOLUS INC | COM | 30052C107 | 149 | 9,539 | SH | SOLE | 1 | 9,539 | 0 | 0 |
| EVOLUTION PETROLEUM CORP | COM | 30049A107 | 100 | 17,162 | SH | SOLE | 1 | 17,162 | 0 | 0 |
| EVOQUA WATER TECHNOLOGIES CO | COM | 30057T105 | 805 | 47,278 | SH | SOLE | 1 | 47,278 | 0 | 0 |
| EW SCRIPPS CO/THE A | COM | 811054402 | 538 | 40,539 | SH | SOLE | 1 | 40,539 | 0 | 0 |
| EXACT SCIENCES CORP | COM | 30063P105 | 282 | 3,125 | SH | SOLE | 1 | 3,125 | 0 | 0 |
| EXANTAS CAPITAL CORP | COM | 30068N105 | 219 | 19,260 | SH | SOLE | 1 | 19,260 | 0 | 0 |
| EXELA TECHNOLOGIES INC | COM | 30162V102 | 33 | 28,312 | SH | SOLE | 1 | 28,312 | 0 | 0 |
| EXELIXIS INC | COM | 30161Q104 | 10,293 | 582,013 | SH | SOLE | 1 | 582,013 | 0 | 0 |
| EXELON CORP | COM | 30161N101 | 15,363 | 318,002 | SH | SOLE | 1 | 318,002 | 0 | 0 |
| EXLSERVICE HOLDINGS INC | COM | 302081104 | 1,669 | 24,930 | SH | SOLE | 1 | 24,930 | 0 | 0 |
| EXP WORLD HOLDINGS INC | COM | 30212W100 | 86 | 10,298 | SH | SOLE | 1 | 10,298 | 0 | 0 |
| EXPEDIA GROUP INC | COM | 30212P303 | 10,864 | 80,827 | SH | SOLE | 1 | 80,827 | 0 | 0 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 4,289 | 57,733 | SH | SOLE | 1 | 57,733 | 0 | 0 |
| EXPONENT INC | COM | 30214U102 | 2,683 | 38,387 | SH | SOLE | 1 | 38,387 | 0 | 0 |
| EXPRESS INC | COM | 30219E103 | 168 | 48,952 | SH | SOLE | 1 | 48,952 | 0 | 0 |
| EXTENDED STAY AMERICA INC | COM UNIT | 30224P200 | 45 | 3,041 | SH | SOLE | 1 | 3,041 | 0 | 0 |
| EXTERRAN CORP | COM | 30227H106 | 295 | 22,554 | SH | SOLE | 1 | 22,554 | 0 | 0 |
| EXTRA SPACE STORAGE INC | COM | 30225T102 | 5,132 | 43,934 | SH | SOLE | 1 | 43,934 | 0 | 0 |
| EXTRACTION OIL & GAS INC | COM | 30227M105 | 157 | 53,458 | SH | SOLE | 1 | 53,458 | 0 | 0 |
| EXTREME NETWORKS INC | COM | 30226D106 | 634 | 87,109 | SH | SOLE | 1 | 87,109 | 0 | 0 |
| EXXON MOBIL CORP | COM | 30231G102 | 409,027 | 5,792,769 | SH | SOLE | 1 | 5,792,769 | 0 | 0 |
| EYEPOINT | COM | 30233G100 | 71 | 39,088 | SH | SOLE | 1 | 39,088 | 0 | 0 |

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|------------------------------------|------|-----------|---------|---------|----|------|---|---------|---|---|
| PHARMACEUTICALS INC | | | | | | | | | | |
| EZCORP INC CL A | CL A | 302301106 | 245 | 37,884 | SH | SOLE | 1 | 37,884 | 0 | 0 |
| F5 NETWORKS INC | COM | 315616102 | 2,868 | 20,425 | SH | SOLE | 1 | 20,425 | 0 | 0 |
| FABRINET | COM | G3323L100 | 1,416 | 27,078 | SH | SOLE | 1 | 27,078 | 0 | 0 |
| FACEBOOK INC CLASS A | COM | 30303M102 | 159,195 | 893,954 | SH | SOLE | 1 | 893,954 | 0 | 0 |
| FACTSET RESEARCH SYSTEMS INC | COM | 303075105 | 17,903 | 73,684 | SH | SOLE | 1 | 73,684 | 0 | 0 |
| FAIR ISAAC CORP | COM | 303250104 | 16,894 | 55,659 | SH | SOLE | 1 | 55,659 | 0 | 0 |
| FALCON MINERALS CORP | COM | 30607B109 | 140 | 24,365 | SH | SOLE | 1 | 24,365 | 0 | 0 |
| FARMER BROS CO | COM | 307675108 | 87 | 6,685 | SH | SOLE | 1 | 6,685 | 0 | 0 |
| FARMERS & MERCHANTS BANCO/OH | COM | 30779N105 | 165 | 6,367 | SH | SOLE | 1 | 6,367 | 0 | 0 |
| FARMERS NATL BANC CORP | COM | 309627107 | 234 | 16,172 | SH | SOLE | 1 | 16,172 | 0 | 0 |
| FARMLAND PARTNERS INC | COM | 31154R109 | 115 | 17,277 | SH | SOLE | 1 | 17,277 | 0 | 0 |
| FARO TECHNOLOGIES INC | COM | 311642102 | 618 | 12,787 | SH | SOLE | 1 | 12,787 | 0 | 0 |
| FASTENAL CO | COM | 311900104 | 21,703 | 664,319 | SH | SOLE | 1 | 664,319 | 0 | 0 |
| FATE THERAPEUTICS INC | COM | 31189P102 | 513 | 33,034 | SH | SOLE | 1 | 33,034 | 0 | 0 |
| FB FINANCIAL CORP | COM | 30257X104 | 404 | 10,746 | SH | SOLE | 1 | 10,746 | 0 | 0 |
| FBL FINANCIAL GROUP INC CL A | CL A | 30239F106 | 364 | 6,115 | SH | SOLE | 1 | 6,115 | 0 | 0 |
| FEDERAL AGRIC MTG CORP CL C | COM | 313148306 | 465 | 5,696 | SH | SOLE | 1 | 5,696 | 0 | 0 |
| FEDERAL REALTY INVS TRUST | COM | 313747206 | 3,219 | 23,646 | SH | SOLE | 1 | 23,646 | 0 | 0 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 1,453 | 44,372 | SH | SOLE | 1 | 44,372 | 0 | 0 |
| FEDERATED INVESTORS INC CL B | COM | 314211103 | 7,900 | 243,748 | SH | SOLE | 1 | 243,748 | 0 | 0 |
| FEDEX CORP | COM | 31428X106 | 11,257 | 77,330 | SH | SOLE | 1 | 77,330 | 0 | 0 |
| FEDNAT HOLDING CO | COM | 31431B109 | 102 | 7,291 | SH | SOLE | 1 | 7,291 | 0 | 0 |
| FERRO CORP | COM | 315405100 | 718 | 60,553 | SH | SOLE | 1 | 60,553 | 0 | 0 |
| FGL HOLDINGS | COM | G3402M102 | 735 | 92,081 | SH | SOLE | 1 | 92,081 | 0 | 0 |
| FIBROGEN INC | COM | 31572Q808 | 1,813 | 49,020 | SH | SOLE | 1 | 49,020 | 0 | 0 |
| FIDELITY D&D BANCORP INC | COM | 31609R100 | 110 | 1,764 | SH | SOLE | 1 | 1,764 | 0 | 0 |
| FIDELITY NATIONAL FINANCIAL | COM | 31620R303 | 190 | 4,281 | SH | SOLE | 1 | 4,281 | 0 | 0 |
| FIDELITY NATIONAL INFO SERV | COM | 31620M106 | 28,647 | 215,780 | SH | SOLE | 1 | 215,780 | 0 | 0 |
| FIESTA RESTAURANT GROUP | COM | 31660B101 | 179 | 17,166 | SH | SOLE | 1 | 17,166 | 0 | 0 |
| FIFTH THIRD BANCORP | COM | 316773100 | 8,882 | 324,390 | SH | SOLE | 1 | 324,390 | 0 | 0 |
| FINANCIAL INSTITUTIONS INC | COM | 317585404 | 295 | 9,772 | SH | SOLE | 1 | 9,772 | 0 | 0 |
| FIREEYE INC | COM | 31816Q101 | 65 | 4,871 | SH | SOLE | 1 | 4,871 | 0 | 0 |
| FIRST AMERICAN FINANCIAL | COM | 31847R102 | 13,536 | 229,384 | SH | SOLE | 1 | 229,384 | 0 | 0 |
| FIRST BANCORP INC/ME | COM | 31866P102 | 178 | 6,471 | SH | SOLE | 1 | 6,471 | 0 | 0 |
| FIRST BANCORP PUERTO RICO | COM | 318672706 | 1,592 | 159,471 | SH | SOLE | 1 | 159,471 | 0 | 0 |
| FIRST BANCORP/NC | COM | 318910106 | 664 | 18,505 | SH | SOLE | 1 | 18,505 | 0 | 0 |
| FIRST BANCSHARES INC/MS | COM | 318916103 | 338 | 10,472 | SH | SOLE | 1 | 10,472 | 0 | 0 |
| FIRST BANK/HAMILTON NJ | COM | 31931U102 | 114 | 10,487 | SH | SOLE | 1 | 10,487 | 0 | 0 |
| FIRST BUSEY CORP | COM | 319383204 | 829 | 32,777 | SH | SOLE | 1 | 32,777 | 0 | 0 |
| FIRST BUSINESS FINANCIAL SER | COM | 319390100 | 125 | 5,211 | SH | SOLE | 1 | 5,211 | 0 | 0 |

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|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| FIRST CAPITAL INC | COM | 31942S104 | 118 | 2,047 | SH | SOLE | 1 | 2,047 | 0 | 0 |
| FIRST CHOICE BANCORP | COM | 31948P104 | 136 | 6,370 | SH | SOLE | 1 | 6,370 | 0 | 0 |
| FIRST CITIZENS BCSHS CL A | CL A | 31946M103 | 56 | 118 | SH | SOLE | 1 | 118 | 0 | 0 |
| FIRST COMMONWEALTH FINL CORP | COM | 319829107 | 965 | 72,638 | SH | SOLE | 1 | 72,638 | 0 | 0 |
| FIRST COMMUNITY BANKSHARES | COM | 31983A103 | 314 | 9,694 | SH | SOLE | 1 | 9,694 | 0 | 0 |
| FIRST DEFIANCE FINL CORP | COM | 32006W106 | 355 | 12,265 | SH | SOLE | 1 | 12,265 | 0 | 0 |
| FIRST FINANCIAL BANCORP | COM | 320209109 | 1,772 | 72,401 | SH | SOLE | 1 | 72,401 | 0 | 0 |
| FIRST FINANCIAL CORP/INDIANA | COM | 320218100 | 359 | 8,269 | SH | SOLE | 1 | 8,269 | 0 | 0 |
| FIRST FINANCIAL NORTHWEST | COM | 32022K102 | 74 | 5,006 | SH | SOLE | 1 | 5,006 | 0 | 0 |
| FIRST FINL BANKSHARES INC | COM | 32020R109 | 11,349 | 340,493 | SH | SOLE | 1 | 340,493 | 0 | 0 |
| FIRST FOUNDATION INC | COM | 32026V104 | 377 | 24,688 | SH | SOLE | 1 | 24,688 | 0 | 0 |
| FIRST GUARANTY BANCSHARES IN | COM | 32043P106 | 66 | 2,960 | SH | SOLE | 1 | 2,960 | 0 | 0 |
| FIRST HAWAIIAN INC | COM | 32051X108 | 58 | 2,190 | SH | SOLE | 1 | 2,190 | 0 | 0 |
| FIRST HORIZON NATIONAL CORP | COM | 320517105 | 9,711 | 599,429 | SH | SOLE | 1 | 599,429 | 0 | 0 |
| FIRST INDUSTRIAL REALTY TR | COM | 32054K103 | 12,669 | 320,247 | SH | SOLE | 1 | 320,247 | 0 | 0 |
| FIRST INTERNET BANCORP | COM | 320557101 | 131 | 6,105 | SH | SOLE | 1 | 6,105 | 0 | 0 |
| FIRST INTERSTATE BANCSYS A | COM | 32055Y201 | 962 | 23,904 | SH | SOLE | 1 | 23,904 | 0 | 0 |
| FIRST MERCHANTS CORP | COM | 320817109 | 1,297 | 34,474 | SH | SOLE | 1 | 34,474 | 0 | 0 |
| FIRST MID BANCSHARES INC | COM | 320866106 | 318 | 9,188 | SH | SOLE | 1 | 9,188 | 0 | 0 |
| FIRST MIDWEST BANCORP INC/IL | COM | 320867104 | 1,547 | 79,437 | SH | SOLE | 1 | 79,437 | 0 | 0 |
| FIRST NORTHWEST BANCORP | COM | 335834107 | 98 | 5,661 | SH | SOLE | 1 | 5,661 | 0 | 0 |
| FIRST OF LONG ISLAND CORP | COM | 320734106 | 344 | 15,126 | SH | SOLE | 1 | 15,126 | 0 | 0 |
| FIRST REPUBLIC BANK/CA | COM | 33616C100 | 5,928 | 61,300 | SH | SOLE | 1 | 61,300 | 0 | 0 |
| FIRST SOLAR INC | COM | 336433107 | 8,451 | 145,678 | SH | SOLE | 1 | 145,678 | 0 | 0 |
| FIRSTCASH INC | COM | 33767D105 | 9,944 | 108,480 | SH | SOLE | 1 | 108,480 | 0 | 0 |
| FIRSTENERGY CORP | COM | 337932107 | 16,908 | 350,577 | SH | SOLE | 1 | 350,577 | 0 | 0 |
| FISERV INC | COM | 337738108 | 26,362 | 254,483 | SH | SOLE | 1 | 254,483 | 0 | 0 |
| FITBIT INC A | COM | 33812L102 | 541 | 141,942 | SH | SOLE | 1 | 141,942 | 0 | 0 |
| FIVE BELOW | COM | 33829M101 | 13,521 | 107,224 | SH | SOLE | 1 | 107,224 | 0 | 0 |
| FIVE PRIME THERAPEUTICS INC | COM | 33830X104 | 84 | 21,768 | SH | SOLE | 1 | 21,768 | 0 | 0 |
| FIVE9 INC | COM | 338307101 | 2,030 | 37,777 | SH | SOLE | 1 | 37,777 | 0 | 0 |
| FLAGSTAR BANCORP INC | COM | 337930705 | 789 | 21,122 | SH | SOLE | 1 | 21,122 | 0 | 0 |
| FLEETCOR TECHNOLOGIES INC | COM | 339041105 | 9,468 | 33,014 | SH | SOLE | 1 | 33,014 | 0 | 0 |
| FLEXION THERAPEUTICS INC | COM | 33938J106 | 292 | 21,329 | SH | SOLE | 1 | 21,329 | 0 | 0 |
| FLEXSTEEL INDS | COM | 339382103 | 70 | 4,718 | SH | SOLE | 1 | 4,718 | 0 | 0 |
| FLIR SYSTEMS INC | COM | 302445101 | 2,454 | 46,664 | SH | SOLE | 1 | 46,664 | 0 | 0 |
| FLOOR & DECOR HOLDINGS INC A | COM | 339750101 | 84 | 1,647 | SH | SOLE | 1 | 1,647 | 0 | 0 |
| FLOTEK INDUSTRIES INC | COM | 343389102 | 75 | 33,949 | SH | SOLE | 1 | 33,949 | 0 | 0 |

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|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| FLOWERS FOODS INC | COM | 343498101 | 8,541 | 369,276 | SH | SOLE | 1 | 369,276 | 0 | 0 |
| FLOWERVE CORP | COM | 34354P105 | 2,079 | 44,502 | SH | SOLE | 1 | 44,502 | 0 | 0 |
| FLUENT INC | COM | 34380C102 | 74 | 26,928 | SH | SOLE | 1 | 26,928 | 0 | 0 |
| FLUIDIGM CORP | COM | 34385P108 | 202 | 43,658 | SH | SOLE | 1 | 43,658 | 0 | 0 |
| FLUOR CORP | COM | 343412102 | 5,522 | 288,640 | SH | SOLE | 1 | 288,640 | 0 | 0 |
| FLUSHING FINANCIAL CORP | COM | 343873105 | 345 | 17,071 | SH | SOLE | 1 | 17,071 | 0 | 0 |
| FMC CORP | COM | 302491303 | 5,718 | 65,213 | SH | SOLE | 1 | 65,213 | 0 | 0 |
| FNB CORP | COM | 302520101 | 7,186 | 623,201 | SH | SOLE | 1 | 623,201 | 0 | 0 |
| FNCB BANCORP INC | COM | 302578109 | 84 | 10,803 | SH | SOLE | 1 | 10,803 | 0 | 0 |
| FOCUS FINANCIAL PARTNERS A | COM | 34417P100 | 455 | 19,135 | SH | SOLE | 1 | 19,135 | 0 | 0 |
| FOOT LOCKER INC | COM | 344849104 | 34,491 | 799,133 | SH | SOLE | 1 | 799,133 | 0 | 0 |
| FORD MOTOR CO | COM | 345370860 | 13,306 | 1,452,601 | SH | SOLE | 1 | 1,452,601 | 0 | 0 |
| FORESCOUT TECHNOLOGIES INC | COM | 34553D101 | 993 | 26,190 | SH | SOLE | 1 | 26,190 | 0 | 0 |
| FORESTAR GROUP INC | COM | 346232101 | 122 | 6,653 | SH | SOLE | 1 | 6,653 | 0 | 0 |
| FORMFACTOR INC | COM | 346375108 | 1,030 | 55,223 | SH | SOLE | 1 | 55,223 | 0 | 0 |
| FORRESTER RESEARCH INC | COM | 346563109 | 253 | 7,885 | SH | SOLE | 1 | 7,885 | 0 | 0 |
| FORTERRA INC | COM | 34960W106 | 85 | 11,728 | SH | SOLE | 1 | 11,728 | 0 | 0 |
| FORTINET INC | COM | 34959E109 | 3,711 | 48,349 | SH | SOLE | 1 | 48,349 | 0 | 0 |
| FORTIVE CORP | COM | 34959J108 | 8,200 | 119,600 | SH | SOLE | 1 | 119,600 | 0 | 0 |
| FORTUNE BRANDS HOME & SECURI | COM | 34964C106 | 2,648 | 48,409 | SH | SOLE | 1 | 48,409 | 0 | 0 |
| FORTY SEVEN INC | COM | 34983P104 | 90 | 14,038 | SH | SOLE | 1 | 14,038 | 0 | 0 |
| FORUM ENERGY TECHNOLOGIES IN | COM | 34984V100 | 81 | 52,256 | SH | SOLE | 1 | 52,256 | 0 | 0 |
| FORWARD AIR CORP | COM | 349853101 | 1,333 | 20,922 | SH | SOLE | 1 | 20,922 | 0 | 0 |
| FOSSIL GROUP INC | COM | 34988V106 | 434 | 34,654 | SH | SOLE | 1 | 34,654 | 0 | 0 |
| FOSTER (LB) CO A | COM | 350060109 | 137 | 6,319 | SH | SOLE | 1 | 6,319 | 0 | 0 |
| FOUNDATION BUILDING MATERIAL | COM | 350392106 | 145 | 9,370 | SH | SOLE | 1 | 9,370 | 0 | 0 |
| FOUR CORNERS PROPERTY TRUST | COM | 35086T109 | 1,436 | 50,787 | SH | SOLE | 1 | 50,787 | 0 | 0 |
| FOX CORP CLASS A | COM | 35137L105 | 5,376 | 170,470 | SH | SOLE | 1 | 170,470 | 0 | 0 |
| FOX CORP CLASS B | COM | 35137L204 | 2,243 | 71,118 | SH | SOLE | 1 | 71,118 | 0 | 0 |
| FOX FACTORY HOLDING CORP | COM | 35138V102 | 1,742 | 27,990 | SH | SOLE | 1 | 27,990 | 0 | 0 |
| FRANK S INTERNATIONAL NV | COM | N33462107 | 320 | 67,324 | SH | SOLE | 1 | 67,324 | 0 | 0 |
| FRANKLIN COVEY CO | COM | 353469109 | 215 | 6,152 | SH | SOLE | 1 | 6,152 | 0 | 0 |
| FRANKLIN ELECTRIC CO INC | COM | 353514102 | 1,598 | 33,419 | SH | SOLE | 1 | 33,419 | 0 | 0 |
| FRANKLIN FINANCIAL NETWORK | COM | 35352P104 | 294 | 9,745 | SH | SOLE | 1 | 9,745 | 0 | 0 |
| FRANKLIN FINANCIAL SERVICES | COM | 353525108 | 93 | 2,615 | SH | SOLE | 1 | 2,615 | 0 | 0 |
| FRANKLIN RESOURCES INC | COM | 354613101 | 8,009 | 277,512 | SH | SOLE | 1 | 277,512 | 0 | 0 |
| FRANKLIN STREET PROPERTIES C | COM | 35471R106 | 654 | 77,351 | SH | SOLE | 1 | 77,351 | 0 | 0 |
| FREEMPORT MCMORAN INC | COM | 35671D857 | 4,699 | 490,989 | SH | SOLE | 1 | 490,989 | 0 | 0 |
| FRESH DEL MONTE PRODUCE INC | COM | G36738105 | 783 | 22,956 | SH | SOLE | 1 | 22,956 | 0 | 0 |
| FRESHPET INC | COM | 358039105 | 1,082 | 21,736 | SH | SOLE | 1 | 21,736 | 0 | 0 |
| FRONT YARD RESIDENTIAL CORP | COM | 35904G107 | 362 | 31,276 | SH | SOLE | 1 | 31,276 | 0 | 0 |
| FRONTDOOR INC | COM | 35905A109 | 67 | 1,375 | SH | SOLE | 1 | 1,375 | 0 | 0 |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A306 | 67 | 77,835 | SH | SOLE | 1 | 77,835 | 0 | 0 |

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|------------------------------|------|-----------|---------|------------|----|------|---|------------|---|---|
| FRP HOLDINGS INC | COM | 30292L107 | 213 | 4,446 | SH | SOLE | 1 | 4,446 | 0 | 0 |
| FS BANCORP INC | COM | 30263Y104 | 133 | 2,525 | SH | SOLE | 1 | 2,525 | 0 | 0 |
| FTI CONSULTING INC | COM | 302941109 | 2,931 | 27,649 | SH | SOLE | 1 | 27,649 | 0 | 0 |
| FTS INTERNATIONAL INC | COM | 30283W104 | 47 | 20,977 | SH | SOLE | 1 | 20,977 | 0 | 0 |
| FULCRUM THERAPEUTICS INC | COM | 359616109 | 19 | 2,867 | SH | SOLE | 1 | 2,867 | 0 | 0 |
| FULTON FINANCIAL CORP | COM | 360271100 | 6,778 | 418,935 | SH | SOLE | 1 | 418,935 | 0 | 0 |
| FUNKO INC CLASS A | COM | 361008105 | 232 | 11,277 | SH | SOLE | 1 | 11,277 | 0 | 0 |
| FUTUREFUEL CORP | COM | 36116M106 | 608 | 50,919 | SH | SOLE | 1 | 50,919 | 0 | 0 |
| FVCBANKCORP INC | COM | 36120Q101 | 135 | 7,662 | SH | SOLE | 1 | 7,662 | 0 | 0 |
| G III APPAREL GROUP LTD | COM | 36237H101 | 858 | 33,282 | SH | SOLE | 1 | 33,282 | 0 | 0 |
| G1 THERAPEUTICS INC | COM | 3621LQ109 | 487 | 21,365 | SH | SOLE | 1 | 21,365 | 0 | 0 |
| GAIA INC | COM | 36269P104 | 43 | 6,634 | SH | SOLE | 1 | 6,634 | 0 | 0 |
| GAIN CAPITAL HOLDINGS INC | COM | 36268W100 | 64 | 12,207 | SH | SOLE | 1 | 12,207 | 0 | 0 |
| GALECTIN THERAPEUTICS INC | COM | 363225202 | 93 | 25,294 | SH | SOLE | 1 | 25,294 | 0 | 0 |
| GAMCO INVESTORS INC A | COM | 361438104 | 65 | 3,349 | SH | SOLE | 1 | 3,349 | 0 | 0 |
| GAMESTOP CORP CLASS A | COM | 36467W109 | 611 | 110,607 | SH | SOLE | 1 | 110,607 | 0 | 0 |
| GAMING AND LEISURE PROPERTIE | COM | 36467J108 | 125 | 3,278 | SH | SOLE | 1 | 3,278 | 0 | 0 |
| GANNETT CO INC | COM | 36473H104 | 853 | 79,460 | SH | SOLE | 1 | 79,460 | 0 | 0 |
| GAP INC/THE | COM | 364760108 | 234,341 | 13,498,902 | SH | SOLE | 1 | 13,498,902 | 0 | 0 |
| GARDNER DENVER HOLDINGS INC | COM | 36555P107 | 60 | 2,112 | SH | SOLE | 1 | 2,112 | 0 | 0 |
| GARMIN LTD | COM | H2906T109 | 4,118 | 48,626 | SH | SOLE | 1 | 48,626 | 0 | 0 |
| GARRETT MOTION INC | COM | 366505105 | 82 | 8,206 | SH | SOLE | 1 | 8,206 | 0 | 0 |
| GARTNER INC | COM | 366651107 | 4,378 | 30,619 | SH | SOLE | 1 | 30,619 | 0 | 0 |
| GASLOG LTD | COM | G37585109 | 328 | 25,550 | SH | SOLE | 1 | 25,550 | 0 | 0 |
| GATES INDUSTRIAL CORP PLC | COM | G39108108 | 7 | 743 | SH | SOLE | 1 | 743 | 0 | 0 |
| GATX CORP | COM | 361448103 | 7,009 | 90,405 | SH | SOLE | 1 | 90,405 | 0 | 0 |
| GCI LIBERTY INC CLASS A | COM | 36164V305 | 99 | 1,590 | SH | SOLE | 1 | 1,590 | 0 | 0 |
| GCP APPLIED TECHNOLOGIES | COM | 36164Y101 | 771 | 40,075 | SH | SOLE | 1 | 40,075 | 0 | 0 |
| GDS HOLDINGS LTD ADR | ADR | 36165L108 | 32 | 800 | SH | SOLE | 1 | 800 | 0 | 0 |
| GENCO SHIPPING & TRADING LTD | COM | Y2685T131 | 88 | 9,579 | SH | SOLE | 1 | 9,579 | 0 | 0 |
| GENCOR INDUSTRIES INC | COM | 368678108 | 67 | 5,736 | SH | SOLE | 1 | 5,736 | 0 | 0 |
| GENERAC HOLDINGS INC | COM | 368736104 | 3,027 | 38,635 | SH | SOLE | 1 | 38,635 | 0 | 0 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 13,993 | 76,577 | SH | SOLE | 1 | 76,577 | 0 | 0 |
| GENERAL ELECTRIC CO | COM | 369604103 | 25,536 | 2,856,389 | SH | SOLE | 1 | 2,856,389 | 0 | 0 |
| GENERAL FINANCE CORP | COM | 369822101 | 65 | 7,333 | SH | SOLE | 1 | 7,333 | 0 | 0 |
| GENERAL MILLS INC | COM | 370334104 | 440,330 | 7,988,575 | SH | SOLE | 1 | 7,988,575 | 0 | 0 |
| GENERAL MOTORS CO | COM | 37045V100 | 15,413 | 411,223 | SH | SOLE | 1 | 411,223 | 0 | 0 |
| GENESCO INC | COM | 371532102 | 466 | 11,650 | SH | SOLE | 1 | 11,650 | 0 | 0 |
| GENESEE & WYOMING INC CL A | CL A | 371559105 | 12,009 | 108,665 | SH | SOLE | 1 | 108,665 | 0 | 0 |
| GENESIS HEALTHCARE INC | COM | 37185X106 | 59 | 52,889 | SH | SOLE | 1 | 52,889 | 0 | 0 |
| GENIE ENERGY LTD B | COM | 372284208 | 68 | 9,083 | SH | SOLE | 1 | 9,083 | 0 | 0 |
| GENMARK DIAGNOSTICS INC | COM | 372309104 | 208 | 34,382 | SH | SOLE | 1 | 34,382 | 0 | 0 |

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|------------------------------|------|-----------|---------|-----------|----|------|---|-----------|---|---|
| GENOMIC HEALTH INC | COM | 37244C101 | 1,315 | 19,389 | SH | SOLE | 1 | 19,389 | 0 | 0 |
| GENPACT LTD | COM | G3922B107 | 165 | 4,252 | SH | SOLE | 1 | 4,252 | 0 | 0 |
| GENTEX CORP | COM | 371901109 | 13,458 | 488,767 | SH | SOLE | 1 | 488,767 | 0 | 0 |
| GENTHERM INC | COM | 37253A103 | 1,007 | 24,504 | SH | SOLE | 1 | 24,504 | 0 | 0 |
| GENUINE PARTS CO | COM | 372460105 | 18,300 | 183,753 | SH | SOLE | 1 | 183,753 | 0 | 0 |
| GENWORTH FINANCIAL INC CL A | CL A | 37247D106 | 5,619 | 1,277,041 | SH | SOLE | 1 | 1,277,041 | 0 | 0 |
| GEO GROUP INC/THE | COM | 36162J106 | 5,303 | 305,811 | SH | SOLE | 1 | 305,811 | 0 | 0 |
| GEOSPACE TECHNOLOGIES CORP | COM | 37364X109 | 151 | 9,853 | SH | SOLE | 1 | 9,853 | 0 | 0 |
| GERMAN AMERICAN BANCORP | COM | 373865104 | 501 | 15,640 | SH | SOLE | 1 | 15,640 | 0 | 0 |
| GERON CORP | COM | 374163103 | 147 | 110,339 | SH | SOLE | 1 | 110,339 | 0 | 0 |
| GETTY REALTY CORP | COM | 374297109 | 796 | 24,828 | SH | SOLE | 1 | 24,828 | 0 | 0 |
| GIBRALTAR INDUSTRIES INC | COM | 374689107 | 1,714 | 37,319 | SH | SOLE | 1 | 37,319 | 0 | 0 |
| GILEAD SCIENCES INC | COM | 375558103 | 333,634 | 5,264,029 | SH | SOLE | 1 | 5,264,029 | 0 | 0 |
| GLACIER BANCORP INC | COM | 37637Q105 | 2,601 | 64,283 | SH | SOLE | 1 | 64,283 | 0 | 0 |
| GLADSTONE COMMERCIAL CORP | COM | 376536108 | 455 | 19,353 | SH | SOLE | 1 | 19,353 | 0 | 0 |
| GLADSTONE LAND CORP | COM | 376549101 | 138 | 11,611 | SH | SOLE | 1 | 11,611 | 0 | 0 |
| GLATFELTER | COM | 377316104 | 498 | 32,358 | SH | SOLE | 1 | 32,358 | 0 | 0 |
| GLAUKOS CORP | COM | 377322102 | 1,424 | 22,773 | SH | SOLE | 1 | 22,773 | 0 | 0 |
| GLOBAL BLOOD THERAPEUTICS IN | COM | 37890U108 | 1,775 | 36,580 | SH | SOLE | 1 | 36,580 | 0 | 0 |
| GLOBAL INDEMNITY LTD | COM | G3933F105 | 131 | 5,252 | SH | SOLE | 1 | 5,252 | 0 | 0 |
| GLOBAL MEDICAL REIT INC | COM | 37954A204 | 227 | 19,903 | SH | SOLE | 1 | 19,903 | 0 | 0 |
| GLOBAL NET LEASE INC | COM | 379378201 | 1,221 | 62,593 | SH | SOLE | 1 | 62,593 | 0 | 0 |
| GLOBAL PAYMENTS INC | COM | 37940X102 | 17,314 | 108,895 | SH | SOLE | 1 | 108,895 | 0 | 0 |
| GLOBAL WATER RESOURCES INC | COM | 379463102 | 88 | 7,447 | SH | SOLE | 1 | 7,447 | 0 | 0 |
| GLOBANT SA | COM | L44385109 | 44 | 485 | SH | SOLE | 1 | 485 | 0 | 0 |
| GLOBE LIFE INC | COM | 37959E102 | 3,265 | 34,098 | SH | SOLE | 1 | 34,098 | 0 | 0 |
| GLOBUS MEDICAL INC A | COM | 379577208 | 9,908 | 193,809 | SH | SOLE | 1 | 193,809 | 0 | 0 |
| GLU MOBILE INC | COM | 379890106 | 365 | 73,140 | SH | SOLE | 1 | 73,140 | 0 | 0 |
| GLYCOMIMETICS INC | COM | 38000Q102 | 92 | 21,354 | SH | SOLE | 1 | 21,354 | 0 | 0 |
| GMS INC | COM | 36251C103 | 714 | 24,862 | SH | SOLE | 1 | 24,862 | 0 | 0 |
| GNC HOLDINGS INC CL A | CL A | 36191G107 | 111 | 51,639 | SH | SOLE | 1 | 51,639 | 0 | 0 |
| GODADDY INC CLASS A | COM | 380237107 | 284 | 4,299 | SH | SOLE | 1 | 4,299 | 0 | 0 |
| GOGO INC | COM | 38046C109 | 209 | 34,679 | SH | SOLE | 1 | 34,679 | 0 | 0 |
| GOLAR LNG LTD | COM | G9456A100 | 777 | 59,838 | SH | SOLE | 1 | 59,838 | 0 | 0 |
| GOLD RESOURCE CORP | COM | 38068T105 | 117 | 38,333 | SH | SOLE | 1 | 38,333 | 0 | 0 |
| GOLDEN ENTERTAINMENT INC | COM | 381013101 | 144 | 10,800 | SH | SOLE | 1 | 10,800 | 0 | 0 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 21,949 | 105,917 | SH | SOLE | 1 | 105,917 | 0 | 0 |
| GOODRICH PETROLEUM CORP | COM | 382410843 | 61 | 5,738 | SH | SOLE | 1 | 5,738 | 0 | 0 |
| GOODYEAR TIRE & RUBBER CO | COM | 382550101 | 6,425 | 446,053 | SH | SOLE | 1 | 446,053 | 0 | 0 |
| GOOSEHEAD INSURANCE INC A | COM | 38267D109 | 356 | 7,218 | SH | SOLE | 1 | 7,218 | 0 | 0 |
| GOPRO INC CLASS A | COM | 38268T103 | 412 | 79,516 | SH | SOLE | 1 | 79,516 | 0 | 0 |
| GORMAN RUPP CO | COM | 383082104 | 387 | 11,125 | SH | SOLE | 1 | 11,125 | 0 | 0 |
| GOSSAMER BIO INC | COM | 38341P102 | 455 | 27,079 | SH | SOLE | 1 | 27,079 | 0 | 0 |
| GP STRATEGIES CORP | COM | 36225V104 | 104 | 8,072 | SH | SOLE | 1 | 8,072 | 0 | 0 |
| GRACO INC | COM | 384109104 | 14,793 | 321,318 | SH | SOLE | 1 | 321,318 | 0 | 0 |

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|------------------------------|------|-----------|-------|---------|----|------|---|---------|---|---|
| GRAFTECH INTERNATIONAL LTD | COM | 384313508 | 13 | 993 | SH | SOLE | 1 | 993 | 0 | 0 |
| GRAHAM CORP | COM | 384556106 | 120 | 6,060 | SH | SOLE | 1 | 6,060 | 0 | 0 |
| GRAHAM HOLDINGS CO CLASS B | COM | 384637104 | 6,513 | 9,817 | SH | SOLE | 1 | 9,817 | 0 | 0 |
| GRAND CANYON EDUCATION INC | COM | 38526M106 | 79 | 805 | SH | SOLE | 1 | 805 | 0 | 0 |
| GRANITE CONSTRUCTION INC | COM | 387328107 | 3,814 | 118,717 | SH | SOLE | 1 | 118,717 | 0 | 0 |
| GRANITE POINT MORTGAGE TRUST | COM | 38741L107 | 755 | 40,276 | SH | SOLE | 1 | 40,276 | 0 | 0 |
| GRAPHIC PACKAGING HOLDING CO | COM | 388689101 | 70 | 4,765 | SH | SOLE | 1 | 4,765 | 0 | 0 |
| GRAY TELEVISION INC | COM | 389375106 | 938 | 57,505 | SH | SOLE | 1 | 57,505 | 0 | 0 |
| GREAT AJAX CORP | COM | 38983D300 | 163 | 10,510 | SH | SOLE | 1 | 10,510 | 0 | 0 |
| GREAT LAKES DREDGE & DOCK CO | COM | 390607109 | 402 | 38,486 | SH | SOLE | 1 | 38,486 | 0 | 0 |
| GREAT SOUTHERN BANCORP INC | COM | 390905107 | 398 | 6,993 | SH | SOLE | 1 | 6,993 | 0 | 0 |
| GREAT WESTERN BANCORP INC | COM | 391416104 | 1,399 | 42,402 | SH | SOLE | 1 | 42,402 | 0 | 0 |
| GREEN BRICK PARTNERS INC | COM | 392709101 | 164 | 15,354 | SH | SOLE | 1 | 15,354 | 0 | 0 |
| GREEN DOT CORP CLASS A | COM | 39304D102 | 3,061 | 121,235 | SH | SOLE | 1 | 121,235 | 0 | 0 |
| GREEN PLAINS INC | COM | 393222104 | 286 | 26,958 | SH | SOLE | 1 | 26,958 | 0 | 0 |
| GREENBRIER COMPANIES INC | COM | 393657101 | 718 | 23,852 | SH | SOLE | 1 | 23,852 | 0 | 0 |
| GREENE COUNTY BANCORP INC | COM | 394357107 | 57 | 2,089 | SH | SOLE | 1 | 2,089 | 0 | 0 |
| GREENHILL & CO INC | COM | 395259104 | 158 | 12,031 | SH | SOLE | 1 | 12,031 | 0 | 0 |
| GREENLANE HOLDINGS INC A | COM | 395330103 | 13 | 3,918 | SH | SOLE | 1 | 3,918 | 0 | 0 |
| GREENLIGHT CAPITAL RE LTD A | COM | G4095J109 | 193 | 18,418 | SH | SOLE | 1 | 18,418 | 0 | 0 |
| GREIF INC CL A | CL A | 397624107 | 3,680 | 97,114 | SH | SOLE | 1 | 97,114 | 0 | 0 |
| GREIF INC CL B | COM | 397624206 | 173 | 3,807 | SH | SOLE | 1 | 3,807 | 0 | 0 |
| GRIFFIN INDUSTRIAL REALTY IN | COM | 398231100 | 23 | 610 | SH | SOLE | 1 | 610 | 0 | 0 |
| GRIFFON CORP | COM | 398433102 | 581 | 27,727 | SH | SOLE | 1 | 27,727 | 0 | 0 |
| GRITSTONE ONCOLOGY INC | COM | 39868T105 | 136 | 15,736 | SH | SOLE | 1 | 15,736 | 0 | 0 |
| GROCERY OUTLET HOLDING CORP | COM | 39874R101 | 12 | 332 | SH | SOLE | 1 | 332 | 0 | 0 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 1,205 | 13,059 | SH | SOLE | 1 | 13,059 | 0 | 0 |
| GROUPON INC | COM | 399473107 | 759 | 285,296 | SH | SOLE | 1 | 285,296 | 0 | 0 |
| GRUBHUB INC | COM | 400110102 | 9,893 | 175,996 | SH | SOLE | 1 | 175,996 | 0 | 0 |
| GRUPO FINANCIERO GALICIA ADR | ADR | 399909100 | 17 | 1,291 | SH | SOLE | 1 | 1,291 | 0 | 0 |
| GSI TECHNOLOGY INC | COM | 36241U106 | 88 | 10,025 | SH | SOLE | 1 | 10,025 | 0 | 0 |
| GTT COMMUNICATIONS INC | COM | 362393100 | 198 | 21,008 | SH | SOLE | 1 | 21,008 | 0 | 0 |
| GTY GOVTECH INC | COM | 362409104 | 157 | 25,027 | SH | SOLE | 1 | 25,027 | 0 | 0 |
| GUARANTY BANCSHARES INC | COM | 400764106 | 157 | 5,135 | SH | SOLE | 1 | 5,135 | 0 | 0 |
| GUARDANT HEALTH INC | COM | 40131M109 | 57 | 892 | SH | SOLE | 1 | 892 | 0 | 0 |
| GUESS INC | COM | 401617105 | 675 | 36,406 | SH | SOLE | 1 | 36,406 | 0 | 0 |
| GUIDEWIRE SOFTWARE INC | COM | 40171V100 | 210 | 1,994 | SH | SOLE | 1 | 1,994 | 0 | 0 |
| GULF ISLAND FABRICATION INC | COM | 402307102 | 7 | 1,391 | SH | SOLE | 1 | 1,391 | 0 | 0 |
| GULFPORT ENERGY CORP | COM | 402635304 | 317 | 117,101 | SH | SOLE | 1 | 117,101 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| GWG HOLDINGS INC | COM | 36192A109 | 11 | 1,149 | SH | SOLE | 1 | 1,149 | 0 | 0 |
| H.B. FULLER CO. | COM | 359694106 | 1,758 | 37,762 | SH | SOLE | 1 | 37,762 | 0 | 0 |
| H&E EQUIPMENT SERVICES INC | COM | 404030108 | 582 | 20,166 | SH | SOLE | 1 | 20,166 | 0 | 0 |
| H&R BLOCK INC | COM | 093671105 | 13,516 | 572,236 | SH | SOLE | 1 | 572,236 | 0 | 0 |
| HABIT RESTAURANTS INC/THE A | COM | 40449J103 | 114 | 12,999 | SH | SOLE | 1 | 12,999 | 0 | 0 |
| HACKETT GROUP INC/THE | COM | 404609109 | 254 | 15,440 | SH | SOLE | 1 | 15,440 | 0 | 0 |
| HAEMONETICS CORP/MASS | COM | 405024100 | 16,262 | 128,917 | SH | SOLE | 1 | 128,917 | 0 | 0 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 3,310 | 154,118 | SH | SOLE | 1 | 154,118 | 0 | 0 |
| HALLADOR ENERGY CO | COM | 40609P105 | 46 | 12,837 | SH | SOLE | 1 | 12,837 | 0 | 0 |
| HALLIBURTON CO | COM | 406216101 | 5,670 | 300,813 | SH | SOLE | 1 | 300,813 | 0 | 0 |
| HALLMARK FINL SERVICES INC | COM | 40624Q203 | 158 | 8,249 | SH | SOLE | 1 | 8,249 | 0 | 0 |
| HALOZYME THERAPEUTICS INC | COM | 40637H109 | 1,402 | 90,392 | SH | SOLE | 1 | 90,392 | 0 | 0 |
| HAMILTON BEACH BRAND A | COM | 40701T104 | 67 | 4,147 | SH | SOLE | 1 | 4,147 | 0 | 0 |
| HAMILTON LANE INC CLASS A | COM | 407497106 | 784 | 13,763 | SH | SOLE | 1 | 13,763 | 0 | 0 |
| HANCOCK WHITNEY CORP | COM | 410120109 | 8,789 | 229,520 | SH | SOLE | 1 | 229,520 | 0 | 0 |
| HANESBRANDS INC | COM | 410345102 | 15,259 | 996,022 | SH | SOLE | 1 | 996,022 | 0 | 0 |
| HANGER INC | COM | 41043F208 | 466 | 22,877 | SH | SOLE | 1 | 22,877 | 0 | 0 |
| HANMI FINANCIAL CORPORATION | COM | 410495204 | 423 | 22,531 | SH | SOLE | 1 | 22,531 | 0 | 0 |
| HANNON ARMSTRONG SUSTAINABLE | COM | 41068X100 | 1,166 | 39,994 | SH | SOLE | 1 | 39,994 | 0 | 0 |
| HANOVER INSURANCE GROUP INC/ | COM | 410867105 | 13,027 | 96,115 | SH | SOLE | 1 | 96,115 | 0 | 0 |
| HARBORONE BANCORP INC | COM | 41165Y100 | 167 | 16,557 | SH | SOLE | 1 | 16,557 | 0 | 0 |
| HARLEY DAVIDSON INC | COM | 412822108 | 1,936 | 53,826 | SH | SOLE | 1 | 53,826 | 0 | 0 |
| HARMONIC INC | COM | 413160102 | 423 | 64,253 | SH | SOLE | 1 | 64,253 | 0 | 0 |
| HARPOON THERAPEUTICS INC | COM | 41358P106 | 63 | 4,580 | SH | SOLE | 1 | 4,580 | 0 | 0 |
| HARSCO CORP | COM | 415864107 | 1,120 | 59,072 | SH | SOLE | 1 | 59,072 | 0 | 0 |
| HARTFORD FINANCIAL SVCS GRP | COM | 416515104 | 7,527 | 124,187 | SH | SOLE | 1 | 124,187 | 0 | 0 |
| HASBRO INC | COM | 418056107 | 5,722 | 48,209 | SH | SOLE | 1 | 48,209 | 0 | 0 |
| HAVERTY FURNITURE | COM | 419596101 | 269 | 13,263 | SH | SOLE | 1 | 13,263 | 0 | 0 |
| HAWAIIAN ELECTRIC INDS | COM | 419870100 | 9,534 | 209,036 | SH | SOLE | 1 | 209,036 | 0 | 0 |
| HAWAIIAN HOLDINGS INC | COM | 419879101 | 914 | 34,815 | SH | SOLE | 1 | 34,815 | 0 | 0 |
| HAWKINS INC | COM | 420261109 | 306 | 7,202 | SH | SOLE | 1 | 7,202 | 0 | 0 |
| HAWTHORN BANCSHARES INC | COM | 420476103 | 85 | 3,572 | SH | SOLE | 1 | 3,572 | 0 | 0 |
| HAYNES INTERNATIONAL INC | COM | 420877201 | 331 | 9,222 | SH | SOLE | 1 | 9,222 | 0 | 0 |
| HCA HEALTHCARE INC | COM | 40412C101 | 13,533 | 112,383 | SH | SOLE | 1 | 112,383 | 0 | 0 |
| HCI GROUP INC | COM | 40416E103 | 196 | 4,668 | SH | SOLE | 1 | 4,668 | 0 | 0 |
| HCP INC | COM | 40414L109 | 5,814 | 163,168 | SH | SOLE | 1 | 163,168 | 0 | 0 |
| HD SUPPLY HOLDINGS INC | COM | 40416M105 | 1,225 | 31,259 | SH | SOLE | 1 | 31,259 | 0 | 0 |
| HDFC BANK LTD ADR | ADR | 40415F101 | 58 | 1,024 | SH | SOLE | 1 | 1,024 | 0 | 0 |
| HEALTH CATALYST INC | COM | 42225T107 | 162 | 5,129 | SH | SOLE | 1 | 5,129 | 0 | 0 |
| HEALTH INSURANCE INNOVATIO A | COM | 42225K106 | 154 | 6,161 | SH | SOLE | 1 | 6,161 | 0 | 0 |
| HEALTHCARE REALTY TRUST INC | COM | 421946104 | 10,943 | 326,660 | SH | SOLE | 1 | 326,660 | 0 | 0 |

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|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| HEALTHCARE SERVICES GROUP | COM | 421906108 | 4,565 | 187,946 | SH | SOLE | 1 | 187,946 | 0 | 0 |
| HEALTHCARE TRUST OF AME CL A | CL A | 42225P501 | 97 | 3,300 | SH | SOLE | 1 | 3,300 | 0 | 0 |
| HEALTHEQUITY INC | COM | 42226A107 | 10,176 | 178,067 | SH | SOLE | 1 | 178,067 | 0 | 0 |
| HEALTHSTREAM INC | COM | 42222N103 | 499 | 19,263 | SH | SOLE | 1 | 19,263 | 0 | 0 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 734 | 34,143 | SH | SOLE | 1 | 34,143 | 0 | 0 |
| HEARTLAND FINANCIAL USA INC | COM | 42234Q102 | 982 | 21,958 | SH | SOLE | 1 | 21,958 | 0 | 0 |
| HECLA MINING CO | COM | 422704106 | 535 | 304,234 | SH | SOLE | 1 | 304,234 | 0 | 0 |
| HEICO CORP | COM | 422806109 | 119 | 953 | SH | SOLE | 1 | 953 | 0 | 0 |
| HEICO CORP CLASS A | COM | 422806208 | 181 | 1,865 | SH | SOLE | 1 | 1,865 | 0 | 0 |
| HEIDRICK & STRUGGLES INTL | COM | 422819102 | 382 | 13,990 | SH | SOLE | 1 | 13,990 | 0 | 0 |
| HELEN OF TROY LTD | COM | G4388N106 | 10,030 | 63,616 | SH | SOLE | 1 | 63,616 | 0 | 0 |
| HELIOS TECHNOLOGIES INC | COM | 42328H109 | 751 | 18,500 | SH | SOLE | 1 | 18,500 | 0 | 0 |
| HELIX ENERGY SOLUTIONS GROUP | COM | 42330P107 | 848 | 105,158 | SH | SOLE | 1 | 105,158 | 0 | 0 |
| HELMERICH & PAYNE | COM | 423452101 | 1,504 | 37,545 | SH | SOLE | 1 | 37,545 | 0 | 0 |
| HEMISPHERE MEDIA GRO | CL A | 42365Q103 | 11,831 | 968,149 | SH | SOLE | 2 | 968,149 | 0 | 0 |
| HEMISPHERE MEDIA GROUP INC | COM | 42365Q103 | 130 | 10,678 | SH | SOLE | 1 | 10,678 | 0 | 0 |
| HENRY SCHEIN INC | COM | 806407102 | 5,320 | 83,775 | SH | SOLE | 1 | 83,775 | 0 | 0 |
| HERBALIFE NUTRITION LTD | COM | G4412G101 | 68 | 1,783 | SH | SOLE | 1 | 1,783 | 0 | 0 |
| HERC HOLDINGS INC | COM | 42704L104 | 708 | 15,222 | SH | SOLE | 1 | 15,222 | 0 | 0 |
| HERITAGE COMMERCE CORP | COM | 426927109 | 310 | 26,369 | SH | SOLE | 1 | 26,369 | 0 | 0 |
| HERITAGE CRYSTAL CLEAN INC | COM | 42726M106 | 251 | 9,486 | SH | SOLE | 1 | 9,486 | 0 | 0 |
| HERITAGE FINANCIAL CORP | COM | 42722X106 | 733 | 27,201 | SH | SOLE | 1 | 27,201 | 0 | 0 |
| HERITAGE INSURANCE HOLDINGS | COM | 42727J102 | 252 | 16,824 | SH | SOLE | 1 | 16,824 | 0 | 0 |
| HERMAN MILLER INC | COM | 600544100 | 6,892 | 149,543 | SH | SOLE | 1 | 149,543 | 0 | 0 |
| HERON THERAPEUTICS INC | COM | 427746102 | 862 | 46,604 | SH | SOLE | 1 | 46,604 | 0 | 0 |
| HERSHA HOSPITALITY TRUST | COM | 427825500 | 388 | 26,052 | SH | SOLE | 1 | 26,052 | 0 | 0 |
| HERSHEY CO/THE | COM | 427866108 | 7,921 | 51,105 | SH | SOLE | 1 | 51,105 | 0 | 0 |
| HERTZ GLOBAL HOLDINGS INC | COM | 42806J106 | 887 | 64,090 | SH | SOLE | 1 | 64,090 | 0 | 0 |
| HESKA CORP | COM | 42805E306 | 365 | 5,153 | SH | SOLE | 1 | 5,153 | 0 | 0 |
| HESS CORP | COM | 42809H107 | 6,647 | 109,900 | SH | SOLE | 1 | 109,900 | 0 | 0 |
| HEWLETT PACKARD ENTERPRISE | COM | 42824C109 | 8,931 | 588,699 | SH | SOLE | 1 | 588,699 | 0 | 0 |
| HEXCEL CORP | COM | 428291108 | 166 | 2,025 | SH | SOLE | 1 | 2,025 | 0 | 0 |
| HF FOODS GROUP INC | COM | 40417F109 | 81 | 4,750 | SH | SOLE | 1 | 4,750 | 0 | 0 |
| HIBBETT SPORTS INC | COM | 428567101 | 302 | 13,208 | SH | SOLE | 1 | 13,208 | 0 | 0 |
| HIGHPOINT RESOURCES CORP | COM | 43114K108 | 417 | 262,048 | SH | SOLE | 1 | 262,048 | 0 | 0 |
| HIGHWOODS PROPERTIES INC | COM | 431284108 | 8,941 | 198,950 | SH | SOLE | 1 | 198,950 | 0 | 0 |
| HILL ROM HOLDINGS INC | COM | 431475102 | 13,518 | 128,460 | SH | SOLE | 1 | 128,460 | 0 | 0 |
| HILLENBRAND INC | COM | 431571108 | 1,421 | 46,022 | SH | SOLE | 1 | 46,022 | 0 | 0 |
| HILLTOP HOLDINGS INC | COM | 432748101 | 1,080 | 45,203 | SH | SOLE | 1 | 45,203 | 0 | 0 |
| HILTON GRAND VACATIONS INC | COM | 43283X105 | 48 | 1,503 | SH | SOLE | 1 | 1,503 | 0 | 0 |
| HILTON WORLDWIDE HOLDINGS IN | COM | 43300A203 | 9,084 | 97,562 | SH | SOLE | 1 | 97,562 | 0 | 0 |

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|------------------------------|------|-----------|---------|------------|----|------|---|------------|---|---|
| HINGHAM INSTITUTION FOR SVGS | COM | 43323102 | 166 | 876 | SH | SOLE | 1 | 876 | 0 | 0 |
| HMS HOLDINGS CORP | COM | 40425J101 | 2,220 | 64,421 | SH | SOLE | 1 | 64,421 | 0 | 0 |
| HNI CORP | COM | 404251100 | 3,856 | 108,610 | SH | SOLE | 1 | 108,610 | 0 | 0 |
| HOLLYFRONTIER CORP | COM | 436106108 | 3,536 | 65,930 | SH | SOLE | 1 | 65,930 | 0 | 0 |
| HOLOGIC INC | COM | 436440101 | 4,811 | 95,296 | SH | SOLE | 1 | 95,296 | 0 | 0 |
| HOME BANCORP INC | COM | 43689E107 | 192 | 4,912 | SH | SOLE | 1 | 4,912 | 0 | 0 |
| HOME BANCSHARES INC | COM | 436893200 | 8,923 | 474,742 | SH | SOLE | 1 | 474,742 | 0 | 0 |
| HOME DEPOT INC | COM | 437076102 | 106,330 | 458,280 | SH | SOLE | 1 | 458,280 | 0 | 0 |
| HOMESTREET INC | COM | 43785V102 | 460 | 16,845 | SH | SOLE | 1 | 16,845 | 0 | 0 |
| HOMETRUST BANCSHARES INC | COM | 437872104 | 261 | 10,016 | SH | SOLE | 1 | 10,016 | 0 | 0 |
| HOMOLOGY MEDICINES INC | COM | 438083107 | 283 | 15,656 | SH | SOLE | 1 | 15,656 | 0 | 0 |
| HONEYWELL INTERNATIONAL INC | COM | 438516106 | 46,371 | 274,062 | SH | SOLE | 1 | 274,062 | 0 | 0 |
| HOOKER FURNITURE CORP | COM | 439038100 | 157 | 7,341 | SH | SOLE | 1 | 7,341 | 0 | 0 |
| HOOKIPA PHARMA INC | COM | 43906K100 | 10 | 1,320 | SH | SOLE | 1 | 1,320 | 0 | 0 |
| HOPE BANCORP INC | COM | 43940T109 | 2,764 | 192,722 | SH | SOLE | 1 | 192,722 | 0 | 0 |
| HORACE MANN EDUCATORS | COM | 440327104 | 1,420 | 30,650 | SH | SOLE | 1 | 30,650 | 0 | 0 |
| HORIZON BANCORP INC/IN | COM | 440407104 | 409 | 23,569 | SH | SOLE | 1 | 23,569 | 0 | 0 |
| HORIZON THERAPEUTICS PLC | COM | G46188101 | 86 | 3,148 | SH | SOLE | 1 | 3,148 | 0 | 0 |
| HORMEL FOODS CORP | COM | 440452100 | 5,203 | 118,970 | SH | SOLE | 1 | 118,970 | 0 | 0 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 4,456 | 257,713 | SH | SOLE | 1 | 257,713 | 0 | 0 |
| HOSTESS BRANDS INC | COM | 44109J106 | 1,055 | 75,466 | SH | SOLE | 1 | 75,466 | 0 | 0 |
| HOUGHTON MIFFLIN HARCOURT CO | COM | 44157R109 | 351 | 65,932 | SH | SOLE | 1 | 65,932 | 0 | 0 |
| HOULIHAN LOKEY INC | COM | 441593100 | 1,175 | 26,045 | SH | SOLE | 1 | 26,045 | 0 | 0 |
| HOWARD BANCORP INC | COM | 442496105 | 136 | 8,136 | SH | SOLE | 1 | 8,136 | 0 | 0 |
| HOWARD HUGHES CORP/THE | COM | 44267D107 | 97 | 751 | SH | SOLE | 1 | 751 | 0 | 0 |
| HP INC | COM | 40434L105 | 286,708 | 15,153,723 | SH | SOLE | 1 | 15,153,723 | 0 | 0 |
| HUAZHU GROUP LTD ADR | ADR | 44332N106 | 59 | 1,800 | SH | SOLE | 1 | 1,800 | 0 | 0 |
| HUB GROUP INC CL A | CL A | 443320106 | 1,120 | 24,087 | SH | SOLE | 1 | 24,087 | 0 | 0 |
| HUBBELL INC | COM | 443510607 | 13,747 | 104,619 | SH | SOLE | 1 | 104,619 | 0 | 0 |
| HUBSPOT INC | COM | 443573100 | 148 | 973 | SH | SOLE | 1 | 973 | 0 | 0 |
| HUDSON LTD CLASS A | COM | G46408103 | 307 | 25,049 | SH | SOLE | 1 | 25,049 | 0 | 0 |
| HUDSON PACIFIC PROPERTIES IN | COM | 444097109 | 82 | 2,460 | SH | SOLE | 1 | 2,460 | 0 | 0 |
| HUMANA INC | COM | 444859102 | 14,697 | 57,485 | SH | SOLE | 1 | 57,485 | 0 | 0 |
| HUNT (JB) TRANSPRT SVCS INC | COM | 445658107 | 3,920 | 35,430 | SH | SOLE | 1 | 35,430 | 0 | 0 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 6,179 | 432,977 | SH | SOLE | 1 | 432,977 | 0 | 0 |
| HUNTINGTON INGALLS INDUSTRIE | COM | 446413106 | 3,061 | 14,454 | SH | SOLE | 1 | 14,454 | 0 | 0 |
| HUNTSMAN CORP | COM | 447011107 | 83 | 3,561 | SH | SOLE | 1 | 3,561 | 0 | 0 |
| HURCO COMPANIES INC | COM | 447324104 | 129 | 4,008 | SH | SOLE | 1 | 4,008 | 0 | 0 |
| HURON CONSULTING GROUP INC | COM | 447462102 | 869 | 14,160 | SH | SOLE | 1 | 14,160 | 0 | 0 |
| HUTCHISON CHINA MEDITECH ADR | ADR | 44842L103 | 11 | 600 | SH | SOLE | 1 | 600 | 0 | 0 |
| HYATT HOTELS CORP CL A | CL A | 448579102 | 45 | 612 | SH | SOLE | 1 | 612 | 0 | 0 |
| HYSTER YALE MATERIALS | COM | 449172105 | 350 | 6,389 | SH | SOLE | 1 | 6,389 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|---------|----|------|---|---------|---|---|
| I3 VERTICALS INC CLASS A | COM | 46571Y107 | 184 | 9,143 | SH | SOLE | 1 | 9,143 | 0 | 0 |
| IAA INC | COM | 449253103 | 131 | 3,147 | SH | SOLE | 1 | 3,147 | 0 | 0 |
| IAC/INTERACTIVECORP | COM | 44919P508 | 340 | 1,561 | SH | SOLE | 1 | 1,561 | 0 | 0 |
| IBERIABANK CORP | COM | 450828108 | 2,490 | 32,967 | SH | SOLE | 1 | 32,967 | 0 | 0 |
| ICF INTERNATIONAL INC | COM | 44925C103 | 968 | 11,461 | SH | SOLE | 1 | 11,461 | 0 | 0 |
| ICHOR HOLDINGS LTD | COM | G4740B105 | 396 | 16,365 | SH | SOLE | 1 | 16,365 | 0 | 0 |
| ICICI BANK LTD SPON ADR | ADR | 45104G104 | 192 | 15,774 | SH | SOLE | 1 | 15,774 | 0 | 0 |
| ICU MEDICAL INC | COM | 44930G107 | 5,892 | 36,917 | SH | SOLE | 1 | 36,917 | 0 | 0 |
| IDACORP INC | COM | 451107106 | 10,892 | 96,676 | SH | SOLE | 1 | 96,676 | 0 | 0 |
| IDEANOMICS INC | COM | 45166V106 | 49 | 32,300 | SH | SOLE | 1 | 32,300 | 0 | 0 |
| IDEX CORP | COM | 45167R104 | 4,180 | 25,504 | SH | SOLE | 1 | 25,504 | 0 | 0 |
| IDEXX LABORATORIES INC | COM | 45168D104 | 10,191 | 37,477 | SH | SOLE | 1 | 37,477 | 0 | 0 |
| IDT CORP CLASS B | COM | 448947507 | 111 | 10,515 | SH | SOLE | 1 | 10,515 | 0 | 0 |
| IES HOLDINGS INC | COM | 44951W106 | 107 | 5,211 | SH | SOLE | 1 | 5,211 | 0 | 0 |
| IHS MARKIT LTD | COM | G47567105 | 10,491 | 156,861 | SH | SOLE | 1 | 156,861 | 0 | 0 |
| II VI INC | COM | 902104108 | 7,894 | 224,190 | SH | SOLE | 1 | 224,190 | 0 | 0 |
| ILLINOIS TOOL WORKS | COM | 452308109 | 19,470 | 124,417 | SH | SOLE | 1 | 124,417 | 0 | 0 |
| ILLUMINA INC | COM | 452327109 | 18,633 | 61,248 | SH | SOLE | 1 | 61,248 | 0 | 0 |
| IMAX CORP | COM | 45245E109 | 725 | 33,035 | SH | SOLE | 1 | 33,035 | 0 | 0 |
| IMMERSION CORPORATION | COM | 452521107 | 151 | 19,687 | SH | SOLE | 1 | 19,687 | 0 | 0 |
| IMMUNOGEN INC | COM | 45253H101 | 222 | 91,581 | SH | SOLE | 1 | 91,581 | 0 | 0 |
| IMMUNOMEDICS INC | COM | 452907108 | 1,466 | 110,522 | SH | SOLE | 1 | 110,522 | 0 | 0 |
| IMPINJ INC | COM | 453204109 | 288 | 9,329 | SH | SOLE | 1 | 9,329 | 0 | 0 |
| INCYTE CORP | COM | 45337C102 | 6,027 | 81,192 | SH | SOLE | 1 | 81,192 | 0 | 0 |
| INDEPENDENCE CONTRACT DRILLI | COM | 453415309 | 36 | 30,305 | SH | SOLE | 1 | 30,305 | 0 | 0 |
| INDEPENDENCE HOLDING CO | COM | 453440307 | 121 | 3,137 | SH | SOLE | 1 | 3,137 | 0 | 0 |
| INDEPENDENCE REALTY TRUST IN | COM | 45378A106 | 955 | 66,750 | SH | SOLE | 1 | 66,750 | 0 | 0 |
| INDEPENDENT BANK CORP MICH | COM | 453838609 | 291 | 13,664 | SH | SOLE | 1 | 13,664 | 0 | 0 |
| INDEPENDENT BANK CORP/MA | COM | 453836108 | 1,848 | 24,753 | SH | SOLE | 1 | 24,753 | 0 | 0 |
| INDEPENDENT BANK GROUP INC | COM | 45384B106 | 1,185 | 22,517 | SH | SOLE | 1 | 22,517 | 0 | 0 |
| INDUSTRIAL LOGISTICS PROPERT | COM SHS BEN INT | 456237106 | 870 | 40,936 | SH | SOLE | 1 | 40,936 | 0 | 0 |
| INFINERA CORP | COM | 45667G103 | 604 | 110,793 | SH | SOLE | 1 | 110,793 | 0 | 0 |
| INFORMATION SERVICES GROUP | COM | 45675Y104 | 56 | 22,528 | SH | SOLE | 1 | 22,528 | 0 | 0 |
| INFOSYS LTD SP ADR | ADR | 456788108 | 551 | 48,463 | SH | SOLE | 1 | 48,463 | 0 | 0 |
| INGERSOLL RAND PLC | COM | G47791101 | 11,509 | 93,412 | SH | SOLE | 1 | 93,412 | 0 | 0 |
| INGEVITY CORP | COM | 45688C107 | 9,008 | 106,175 | SH | SOLE | 1 | 106,175 | 0 | 0 |
| INGLES MARKETS INC CLASS A | COM | 457030104 | 347 | 8,934 | SH | SOLE | 1 | 8,934 | 0 | 0 |
| INGREDION INC | COM | 457187102 | 10,464 | 128,010 | SH | SOLE | 1 | 128,010 | 0 | 0 |
| INNERWORKINGS INC | COM | 45773Y105 | 123 | 27,875 | SH | SOLE | 1 | 27,875 | 0 | 0 |
| INNOPHOS HOLDINGS INC | COM | 45774N108 | 472 | 14,549 | SH | SOLE | 1 | 14,549 | 0 | 0 |
| INNOSPEC INC | COM | 45768S105 | 1,608 | 18,044 | SH | SOLE | 1 | 18,044 | 0 | 0 |
| INNOVATIVE INDUSTRIAL PROPER | COM | 45781V101 | 745 | 8,068 | SH | SOLE | 1 | 8,068 | 0 | 0 |
| INNOVIVA INC | COM | 45781M101 | 503 | 47,688 | SH | SOLE | 1 | 47,688 | 0 | 0 |
| INOGEN INC | COM | 45780L104 | 2,318 | 48,380 | SH | SOLE | 1 | 48,380 | 0 | 0 |
| INOVALON HOLDINGS INC A | COM | 45781D101 | 737 | 44,939 | SH | SOLE | 1 | 44,939 | 0 | 0 |

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|------------------------------|------|-----------|---------|-----------|----|------|---|-----------|---|---|
| INOVIO PHARMACEUTICALS INC | COM | 45773H201 | 120 | 58,536 | SH | SOLE | 1 | 58,536 | 0 | 0 |
| INPHI CORP | COM | 45772F107 | 1,733 | 28,390 | SH | SOLE | 1 | 28,390 | 0 | 0 |
| INSEGO CORP | COM | 45782B104 | 136 | 28,428 | SH | SOLE | 1 | 28,428 | 0 | 0 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 1,466 | 26,318 | SH | SOLE | 1 | 26,318 | 0 | 0 |
| INSMED INC | COM | 457669307 | 992 | 56,228 | SH | SOLE | 1 | 56,228 | 0 | 0 |
| INSPERITY INC | COM | 45778Q107 | 9,676 | 98,119 | SH | SOLE | 1 | 98,119 | 0 | 0 |
| INSPIRE MEDICAL SYSTEMS INC | COM | 457730109 | 513 | 8,413 | SH | SOLE | 1 | 8,413 | 0 | 0 |
| INSPIRED ENTERTAINMENT INC | COM | 45782N108 | 40 | 5,586 | SH | SOLE | 1 | 5,586 | 0 | 0 |
| INSTALLED BUILDING PRODUCTS | COM | 45780R101 | 955 | 16,648 | SH | SOLE | 1 | 16,648 | 0 | 0 |
| INSTEEL INDUSTRIES INC | COM | 45774W108 | 280 | 13,660 | SH | SOLE | 1 | 13,660 | 0 | 0 |
| INSTRUCTURE INC | COM | 45781U103 | 835 | 21,543 | SH | SOLE | 1 | 21,543 | 0 | 0 |
| INSULET CORP | COM | 45784P101 | 239 | 1,451 | SH | SOLE | 1 | 1,451 | 0 | 0 |
| INTEGER HOLDINGS CORP | COM | 45826H109 | 1,822 | 24,114 | SH | SOLE | 1 | 24,114 | 0 | 0 |
| INTEGRA LIFESCIENCES HOLDING | COM | 457985208 | 8,181 | 136,187 | SH | SOLE | 1 | 136,187 | 0 | 0 |
| INTEL CORP | COM | 458140100 | 92,217 | 1,789,585 | SH | SOLE | 1 | 1,789,585 | 0 | 0 |
| INTELLIA THERAPEUTICS INC | COM | 45826J105 | 326 | 24,412 | SH | SOLE | 1 | 24,412 | 0 | 0 |
| INTELLIGENT SYSTEMS CORP | COM | 45816D100 | 179 | 4,306 | SH | SOLE | 1 | 4,306 | 0 | 0 |
| INTELSAT SA | COM | L5140P101 | 965 | 42,338 | SH | SOLE | 1 | 42,338 | 0 | 0 |
| INTER PARFUMS INC | COM | 458334109 | 913 | 13,053 | SH | SOLE | 1 | 13,053 | 0 | 0 |
| INTERACTIVE BROKERS GRO CL A | CL A | 45841N107 | 7,924 | 147,349 | SH | SOLE | 1 | 147,349 | 0 | 0 |
| INTERCEPT PHARMACEUTICALS IN | COM | 45845P108 | 1,054 | 15,888 | SH | SOLE | 1 | 15,888 | 0 | 0 |
| INTERCONTINENTAL EXCHANGE IN | COM | 45866F104 | 21,743 | 235,641 | SH | SOLE | 1 | 235,641 | 0 | 0 |
| INTERDIGITAL INC | COM | 45867G101 | 4,140 | 78,907 | SH | SOLE | 1 | 78,907 | 0 | 0 |
| INTERFACE INC | COM | 458665304 | 620 | 42,968 | SH | SOLE | 1 | 42,968 | 0 | 0 |
| INTERNATIONAL BANCSHARES CRP | COM | 459044103 | 5,601 | 145,034 | SH | SOLE | 1 | 145,034 | 0 | 0 |
| INTERNATIONAL GAME TECHNOLOG | COM | G4863A108 | 23 | 1,590 | SH | SOLE | 1 | 1,590 | 0 | 0 |
| INTERNATIONAL MONEY EXPRESS | COM | 46005L101 | 118 | 8,586 | SH | SOLE | 1 | 8,586 | 0 | 0 |
| INTERNATIONAL PAPER CO | COM | 460146103 | 6,936 | 165,857 | SH | SOLE | 1 | 165,857 | 0 | 0 |
| INTERNATIONAL SEAWAYS INC | COM | Y41053102 | 307 | 15,924 | SH | SOLE | 1 | 15,924 | 0 | 0 |
| INTERPUBLIC GROUP OF COS INC | COM | 460690100 | 16,003 | 742,239 | SH | SOLE | 1 | 742,239 | 0 | 0 |
| INTERSECT ENT INC | COM | 46071F103 | 330 | 19,394 | SH | SOLE | 1 | 19,394 | 0 | 0 |
| INTL BUSINESS MACHINES CORP | COM | 459200101 | 406,465 | 2,795,111 | SH | SOLE | 1 | 2,795,111 | 0 | 0 |
| INTL FCSTONE INC | COM | 46116V105 | 487 | 11,861 | SH | SOLE | 1 | 11,861 | 0 | 0 |
| INTL FLAVORS & FRAGRANCES | COM | 459506101 | 4,921 | 40,106 | SH | SOLE | 1 | 40,106 | 0 | 0 |
| INTL SPEEDWAY CORP CL A | CL A | 460335201 | 2,709 | 60,177 | SH | SOLE | 1 | 60,177 | 0 | 0 |
| INTRA CELLULAR THERAPIES INC | COM | 46116X101 | 210 | 28,120 | SH | SOLE | 1 | 28,120 | 0 | 0 |
| INTREPID POTASH INC | COM | 46121Y102 | 197 | 60,203 | SH | SOLE | 1 | 60,203 | 0 | 0 |
| INTREXON CORP | COM | 46122T102 | 259 | 45,313 | SH | SOLE | 1 | 45,313 | 0 | 0 |
| INTRICON CORP | COM | 46121H109 | 101 | 5,182 | SH | SOLE | 1 | 5,182 | 0 | 0 |
| INTUIT INC | COM | 461202103 | 29,015 | 109,103 | SH | SOLE | 1 | 109,103 | 0 | 0 |

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|--------------------------------|------------------|-----------|--------|---------|----|------|---|---------|---|---|
| INTUITIVE SURGICAL INC | COM | 46120E602 | 23,468 | 43,465 | SH | SOLE | 1 | 43,465 | 0 | 0 |
| INVACARE CORP | COM | 461203101 | 187 | 24,939 | SH | SOLE | 1 | 24,939 | 0 | 0 |
| INVESCO LTD | COM | G491BT108 | 2,823 | 166,626 | SH | SOLE | 1 | 166,626 | 0 | 0 |
| INVESCO MORTGAGE CAPITAL | COM | 46131B100 | 1,630 | 106,438 | SH | SOLE | 1 | 106,438 | 0 | 0 |
| INVESTAR HOLDING CORP | COM | 46134L105 | 140 | 5,876 | SH | SOLE | 1 | 5,876 | 0 | 0 |
| INVESTORS BANCORP INC | COM | 46146L101 | 1,654 | 145,633 | SH | SOLE | 1 | 145,633 | 0 | 0 |
| INVESTORS REAL ESTATE TRUST | COM | 461730509 | 549 | 7,357 | SH | SOLE | 1 | 7,357 | 0 | 0 |
| INVESTORS TITLE CO | COM | 461804106 | 141 | 881 | SH | SOLE | 1 | 881 | 0 | 0 |
| INVITAE CORP | COM | 46185L103 | 1,054 | 54,719 | SH | SOLE | 1 | 54,719 | 0 | 0 |
| INVITATION HOMES INC | COM | 46187W107 | 229 | 7,734 | SH | SOLE | 1 | 7,734 | 0 | 0 |
| IONIS PHARMACEUTICALS INC | COM | 462222100 | 187 | 3,129 | SH | SOLE | 1 | 3,129 | 0 | 0 |
| IOVANCE BIOTHERAPEUTICS INC | COM | 462260100 | 1,318 | 72,415 | SH | SOLE | 1 | 72,415 | 0 | 0 |
| IPG PHOTONICS CORP | COM | 44980X109 | 1,663 | 12,263 | SH | SOLE | 1 | 12,263 | 0 | 0 |
| IQIYI INC ADR | ADR | 46267X108 | 24 | 1,500 | SH | SOLE | 1 | 1,500 | 0 | 0 |
| IQVIA HOLDINGS INC | COM | 46266C105 | 10,751 | 71,973 | SH | SOLE | 1 | 71,973 | 0 | 0 |
| IRADIMED CORP | COM | 46266A109 | 60 | 2,840 | SH | SOLE | 1 | 2,840 | 0 | 0 |
| IRHYTHM TECHNOLOGIES INC | COM | 450056106 | 1,158 | 15,627 | SH | SOLE | 1 | 15,627 | 0 | 0 |
| IRIDIUM COMMUNICATIONS INC | COM | 46269C102 | 1,558 | 73,192 | SH | SOLE | 1 | 73,192 | 0 | 0 |
| IROBOT CORP | COM | 462726100 | 1,260 | 20,425 | SH | SOLE | 1 | 20,425 | 0 | 0 |
| IRON MOUNTAIN INC | COM | 46284V101 | 4,390 | 135,549 | SH | SOLE | 1 | 135,549 | 0 | 0 |
| IRONWOOD PHARMACEUTICALS INC | COM | 46333X108 | 833 | 97,046 | SH | SOLE | 1 | 97,046 | 0 | 0 |
| ISHARES 1 3 YEAR TREASURY BOND | 1 3 YR TREAS BD | 464287457 | 11,748 | 138,500 | SH | SOLE | 1 | 138,500 | 0 | 0 |
| ISHARES 10 20 YEAR TREASURY BO | 10-20 YR TRS ETF | 464288653 | 75 | 500 | SH | SOLE | 1 | 500 | 0 | 0 |
| ISHARES 20 YEAR TREASURY BOND | 20 YR TR BD ETF | 464287432 | 3,534 | 24,700 | SH | SOLE | 1 | 24,700 | 0 | 0 |
| ISHARES 3 7 YEAR TREASURY BOND | 3 7 YR TREAS BD | 464288661 | 12,819 | 101,100 | SH | SOLE | 1 | 101,100 | 0 | 0 |
| ISHARES 7 10 YEAR TREASURY BON | BARCLAYS 7 10 YR | 464287440 | 3,453 | 30,700 | SH | SOLE | 1 | 30,700 | 0 | 0 |
| ISHARES CORE S&P SMALL CAP ETF | CORE S&P SCP ETF | 464287804 | 1,699 | 21,831 | SH | SOLE | 1 | 21,831 | 0 | 0 |
| ISHARES IBOXX INVESTMENT GRA | IBOXX INV CP ETF | 464287242 | 18,153 | 142,400 | SH | SOLE | 1 | 142,400 | 0 | 0 |
| ISHARES MSCI EAFE ETF | MSCI EAFE ETF | 464287465 | 64,232 | 985,000 | SH | SOLE | 1 | 985,000 | 0 | 0 |
| ISHARES MSCI EMERGING MARKETS | MSCI EMG MKT ETF | 464287234 | 3,499 | 85,617 | SH | SOLE | 1 | 85,617 | 0 | 0 |
| ISHARES MSCI INDIA ETF | MSCI INDIA ETF | 46429B598 | 3,974 | 118,386 | SH | SOLE | 1 | 118,386 | 0 | 0 |
| ISHARES RUSSELL 2000 ETF | RUSSELL 2000 ETF | 464287655 | 9,595 | 63,400 | SH | SOLE | 1 | 63,400 | 0 | 0 |
| ISHARES RUSSELL MID CAP GROWTH | RUS MD CP GR ETF | 464287481 | 960 | 6,794 | SH | SOLE | 1 | 6,794 | 0 | 0 |
| ISHARES RUSSELL MID CAP VALUE | RUS MDCP VAL ETF | 464287473 | 388 | 4,325 | SH | SOLE | 1 | 4,325 | 0 | 0 |
| ISHARES S&P 500 GROWTH ETF | S&P 500 GRWT ETF | 464287309 | 6,824 | 37,904 | SH | SOLE | 1 | 37,904 | 0 | 0 |
| ISHARES S&P 500 VALUE ETF | S&P 500 VAL ETF | 464287408 | 3,055 | 25,640 | SH | SOLE | 1 | 25,640 | 0 | 0 |
| ISRAMCO INC | COM | 465141406 | 57 | 468 | SH | SOLE | 1 | 468 | 0 | 0 |
| ISTAR INC | COM | 45031U101 | 574 | 44,019 | SH | SOLE | 1 | 44,019 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| ITERIS INC | COM | 46564T107 | 146 | 25,350 | SH | SOLE | 1 | 25,350 | 0 | 0 |
| ITRON INC | COM | 465741106 | 1,887 | 25,520 | SH | SOLE | 1 | 25,520 | 0 | 0 |
| ITT INC | COM | 45073V108 | 10,329 | 168,810 | SH | SOLE | 1 | 168,810 | 0 | 0 |
| J & J SNACK FOODS CORP | COM | 466032109 | 2,148 | 11,185 | SH | SOLE | 1 | 11,185 | 0 | 0 |
| J ALEXANDER S HOLDINGS | COM | 46609J106 | 95 | 8,108 | SH | SOLE | 1 | 8,108 | 0 | 0 |
| J. JILL INC | COM | 46620W102 | 20 | 10,643 | SH | SOLE | 1 | 10,643 | 0 | 0 |
| J.C. PENNEY CO INC | COM | 708160106 | 208 | 233,765 | SH | SOLE | 1 | 233,765 | 0 | 0 |
| J2 GLOBAL INC | COM | 48123V102 | 10,703 | 117,848 | SH | SOLE | 1 | 117,848 | 0 | 0 |
| JABIL INC | COM | 466313103 | 9,564 | 267,386 | SH | SOLE | 1 | 267,386 | 0 | 0 |
| JACK HENRY & ASSOCIATES INC | COM | 426281101 | 3,881 | 26,588 | SH | SOLE | 1 | 26,588 | 0 | 0 |
| JACK IN THE BOX INC | COM | 466367109 | 5,961 | 65,418 | SH | SOLE | 1 | 65,418 | 0 | 0 |
| JACOBS ENGINEERING GROUP INC | COM | 469814107 | 4,253 | 46,485 | SH | SOLE | 1 | 46,485 | 0 | 0 |
| JAGGED PEAK ENERGY INC | COM | 47009K107 | 348 | 47,932 | SH | SOLE | 1 | 47,932 | 0 | 0 |
| JAMES RIVER GROUP HOLDINGS L | COM | G5005R107 | 1,129 | 22,040 | SH | SOLE | 1 | 22,040 | 0 | 0 |
| JANUS HENDERSON GROUP PLC | COM | G4474Y214 | 6,854 | 305,175 | SH | SOLE | 1 | 305,175 | 0 | 0 |
| JAZZ PHARMACEUTICALS PLC | COM | G50871105 | 167 | 1,302 | SH | SOLE | 1 | 1,302 | 0 | 0 |
| JBG SMITH PROPERTIES | COM | 46590V100 | 8,881 | 226,492 | SH | SOLE | 1 | 226,492 | 0 | 0 |
| JD.COM INC ADR | ADR | 47215P106 | 1,884 | 66,777 | SH | SOLE | 1 | 66,777 | 0 | 0 |
| JEFFERIES FINANCIAL GROUP IN | COM | 47233W109 | 11,975 | 650,836 | SH | SOLE | 1 | 650,836 | 0 | 0 |
| JELD WEN HOLDING INC | COM | 47580P103 | 823 | 42,651 | SH | SOLE | 1 | 42,651 | 0 | 0 |
| JERNIGAN CAPITAL INC | COM | 476405105 | 259 | 13,474 | SH | SOLE | 1 | 13,474 | 0 | 0 |
| JETBLUE AIRWAYS CORP | COM | 477143101 | 9,523 | 568,560 | SH | SOLE | 1 | 568,560 | 0 | 0 |
| JM SMUCKER CO/THE | COM | 832696405 | 5,024 | 45,667 | SH | SOLE | 1 | 45,667 | 0 | 0 |
| JOHN B. SANFILIPPO & SON INC | COM | 800422107 | 620 | 6,415 | SH | SOLE | 1 | 6,415 | 0 | 0 |
| JOHN BEAN TECHNOLOGIES CORP | COM | 477839104 | 2,305 | 23,182 | SH | SOLE | 1 | 23,182 | 0 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 125,216 | 967,815 | SH | SOLE | 1 | 967,815 | 0 | 0 |
| JOHNSON CONTROLS INTERNATION | COM | G51502105 | 14,403 | 328,152 | SH | SOLE | 1 | 328,152 | 0 | 0 |
| JOHNSON OUTDOORS INC A | COM | 479167108 | 182 | 3,114 | SH | SOLE | 1 | 3,114 | 0 | 0 |
| JOINT CORP/THE | COM | 47973J102 | 153 | 8,245 | SH | SOLE | 1 | 8,245 | 0 | 0 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 14,562 | 104,718 | SH | SOLE | 1 | 104,718 | 0 | 0 |
| JOUNCE THERAPEUTICS INC | COM | 481116101 | 34 | 10,216 | SH | SOLE | 1 | 10,216 | 0 | 0 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 509,272 | 4,327,231 | SH | SOLE | 1 | 4,327,231 | 0 | 0 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 2,938 | 118,723 | SH | SOLE | 1 | 118,723 | 0 | 0 |
| K12 INC | COM | 48273U102 | 643 | 24,350 | SH | SOLE | 1 | 24,350 | 0 | 0 |
| KADANT INC | COM | 48282T104 | 609 | 6,939 | SH | SOLE | 1 | 6,939 | 0 | 0 |
| KADMON HOLDINGS INC | COM | 48283N106 | 207 | 82,212 | SH | SOLE | 1 | 82,212 | 0 | 0 |
| KAISER ALUMINUM CORP | COM | 483007704 | 1,174 | 11,861 | SH | SOLE | 1 | 11,861 | 0 | 0 |
| KALA PHARMACEUTICALS INC | COM | 483119103 | 52 | 13,789 | SH | SOLE | 1 | 13,789 | 0 | 0 |
| KALEIDO BIOSCIENCES INC | COM | 483347100 | 24 | 3,186 | SH | SOLE | 1 | 3,186 | 0 | 0 |
| KALVISTA | COM | 483497103 | 86 | 7,371 | SH | SOLE | 1 | 7,371 | 0 | 0 |

| PHARMACEUTICALS INC | | | | | | | | | | |
|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| KAMAN CORP | COM | 483548103 | 1,221 | 20,543 | SH | SOLE | 1 | 20,543 | 0 | 0 |
| KANSAS CITY SOUTHERN | COM | 485170302 | 4,529 | 34,048 | SH | SOLE | 1 | 34,048 | 0 | 0 |
| KAR AUCTION SERVICES INC | COM | 48238T109 | 7,142 | 290,918 | SH | SOLE | 1 | 290,918 | 0 | 0 |
| KARUNA THERAPEUTICS INC | COM | 48576A100 | 47 | 2,892 | SH | SOLE | 1 | 2,892 | 0 | 0 |
| KARYOPHARM THERAPEUTICS INC | COM | 48576U106 | 357 | 37,103 | SH | SOLE | 1 | 37,103 | 0 | 0 |
| KB HOME | COM | 48666K109 | 7,372 | 216,815 | SH | SOLE | 1 | 216,815 | 0 | 0 |
| KBR INC | COM | 48242W106 | 8,802 | 358,699 | SH | SOLE | 1 | 358,699 | 0 | 0 |
| KEANE GROUP INC | COM | 48669A108 | 203 | 33,516 | SH | SOLE | 1 | 33,516 | 0 | 0 |
| KEARNY FINANCIAL CORP/MD | COM | 48716P108 | 675 | 51,786 | SH | SOLE | 1 | 51,786 | 0 | 0 |
| KELLOGG CO | COM | 487836108 | 7,519 | 116,845 | SH | SOLE | 1 | 116,845 | 0 | 0 |
| KELLY SERVICES INC A | COM | 488152208 | 595 | 24,563 | SH | SOLE | 1 | 24,563 | 0 | 0 |
| KEMET CORP | COM | 488360207 | 770 | 42,333 | SH | SOLE | 1 | 42,333 | 0 | 0 |
| KEMPER CORP | COM | 488401100 | 9,372 | 120,225 | SH | SOLE | 1 | 120,225 | 0 | 0 |
| KENNAMETAL INC | COM | 489170100 | 6,416 | 208,720 | SH | SOLE | 1 | 208,720 | 0 | 0 |
| KENNEDY WILSON HOLDINGS INC | COM | 489398107 | 1,699 | 77,495 | SH | SOLE | 1 | 77,495 | 0 | 0 |
| KEYCORP | COM | 493267108 | 7,495 | 420,123 | SH | SOLE | 1 | 420,123 | 0 | 0 |
| KEYSIGHT TECHNOLOGIES IN | COM | 49338L103 | 6,210 | 63,854 | SH | SOLE | 1 | 63,854 | 0 | 0 |
| KEZAR LIFE SCIENCES INC | COM | 49372L100 | 32 | 9,822 | SH | SOLE | 1 | 9,822 | 0 | 0 |
| KFORCE INC | COM | 493732101 | 515 | 13,623 | SH | SOLE | 1 | 13,623 | 0 | 0 |
| KILROY REALTY CORP | COM | 49427F108 | 13,888 | 178,301 | SH | SOLE | 1 | 178,301 | 0 | 0 |
| KIMBALL ELECTRONICS INC | COM | 49428J109 | 225 | 15,494 | SH | SOLE | 1 | 15,494 | 0 | 0 |
| KIMBALL INTERNATIONAL B | COM | 494274103 | 435 | 22,522 | SH | SOLE | 1 | 22,522 | 0 | 0 |
| KIMBERLY CLARK CORP | COM | 494368103 | 17,919 | 126,144 | SH | SOLE | 1 | 126,144 | 0 | 0 |
| KIMCO REALTY CORP | COM | 49446R109 | 3,021 | 144,694 | SH | SOLE | 1 | 144,694 | 0 | 0 |
| KINDER MORGAN INC | COM | 49456B101 | 17,245 | 836,708 | SH | SOLE | 1 | 836,708 | 0 | 0 |
| KINDRED BIOSCIENCES INC | COM | 494577109 | 160 | 23,390 | SH | SOLE | 1 | 23,390 | 0 | 0 |
| KINIKSA PHARMACEUTICALS A | COM | G5269C101 | 75 | 8,810 | SH | SOLE | 1 | 8,810 | 0 | 0 |
| KINSALE CAPITAL GROUP INC | COM | 49714P108 | 1,333 | 12,903 | SH | SOLE | 1 | 12,903 | 0 | 0 |
| KIRBY CORP | COM | 497266106 | 9,441 | 114,904 | SH | SOLE | 1 | 114,904 | 0 | 0 |
| KITE REALTY GROUP TRUST | COM | 49803T300 | 994 | 61,568 | SH | SOLE | 1 | 61,568 | 0 | 0 |
| KKR REAL ESTATE FINANCE TRUS | COM | 48251K100 | 311 | 15,948 | SH | SOLE | 1 | 15,948 | 0 | 0 |
| KLA CORP | COM | 482480100 | 10,709 | 67,162 | SH | SOLE | 1 | 67,162 | 0 | 0 |
| KLX ENERGY SERVICES HOLDING | COM | 48253L106 | 134 | 15,456 | SH | SOLE | 1 | 15,456 | 0 | 0 |
| KNIGHT SWIFT TRANSPORTATION | COM | 499049104 | 9,380 | 258,412 | SH | SOLE | 1 | 258,412 | 0 | 0 |
| KNOLL INC | COM | 498904200 | 785 | 30,964 | SH | SOLE | 1 | 30,964 | 0 | 0 |
| KNOWLES CORP | COM | 49926D109 | 1,237 | 60,792 | SH | SOLE | 1 | 60,792 | 0 | 0 |
| KODIAK SCIENCES INC | COM | 50015M109 | 214 | 14,888 | SH | SOLE | 1 | 14,888 | 0 | 0 |
| KOHL'S CORP | COM | 500255104 | 2,717 | 54,719 | SH | SOLE | 1 | 54,719 | 0 | 0 |
| KONTOOR BRANDS INC | COM | 50050N103 | 1,161 | 33,066 | SH | SOLE | 1 | 33,066 | 0 | 0 |
| KOPPERS HOLDINGS INC | COM | 50060P106 | 414 | 14,158 | SH | SOLE | 1 | 14,158 | 0 | 0 |
| KORN FERRY | COM | 500643200 | 1,615 | 41,788 | SH | SOLE | 1 | 41,788 | 0 | 0 |
| KOSMOS ENERGY LTD | COM | 500688106 | 37 | 5,862 | SH | SOLE | 1 | 5,862 | 0 | 0 |
| KRAFT HEINZ CO/THE | COM | 500754106 | 194,166 | 6,950,620 | SH | SOLE | 1 | 6,950,620 | 0 | 0 |

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|------------------------------|------|-----------|---------|-----------|----|------|---|-----------|---|---|
| KRATON CORP | COM | 50077C106 | 751 | 23,255 | SH | SOLE | 1 | 23,255 | 0 | 0 |
| KRATOS DEFENSE & SECURITY | COM | 50077B207 | 1,058 | 56,910 | SH | SOLE | 1 | 56,910 | 0 | 0 |
| KROGER CO | COM | 501044101 | 8,560 | 332,049 | SH | SOLE | 1 | 332,049 | 0 | 0 |
| KRONOS WORLDWIDE INC | COM | 50105F105 | 177 | 14,305 | SH | SOLE | 1 | 14,305 | 0 | 0 |
| KRYSTAL BIOTECH INC | COM | 501147102 | 230 | 6,628 | SH | SOLE | 1 | 6,628 | 0 | 0 |
| KULICKE & SOFFA INDUSTRIES | COM | 501242101 | 164 | 6,973 | SH | SOLE | 1 | 6,973 | 0 | 0 |
| KURA ONCOLOGY INC | COM | 50127T109 | 329 | 21,670 | SH | SOLE | 1 | 21,670 | 0 | 0 |
| KURA SUSHI USA INC CLASS A | COM | 501270102 | 42 | 2,125 | SH | SOLE | 1 | 2,125 | 0 | 0 |
| KVH INDUSTRIES INC | COM | 482738101 | 109 | 10,241 | SH | SOLE | 1 | 10,241 | 0 | 0 |
| L BRANDS INC | COM | 501797104 | 195,756 | 9,992,666 | SH | SOLE | 1 | 9,992,666 | 0 | 0 |
| L3HARRIS TECHNOLOGIES INC | COM | 502431109 | 15,911 | 76,262 | SH | SOLE | 1 | 76,262 | 0 | 0 |
| LA JOLLA PHARMACEUTICAL CO | COM | 503459604 | 115 | 13,079 | SH | SOLE | 1 | 13,079 | 0 | 0 |
| LA Z BOY INC | COM | 505336107 | 1,124 | 33,458 | SH | SOLE | 1 | 33,458 | 0 | 0 |
| LABORATORY CRP OF AMER HLDGS | COM | 50540R409 | 8,225 | 48,956 | SH | SOLE | 1 | 48,956 | 0 | 0 |
| LADDER CAPITAL CORP REIT | COM | 505743104 | 1,123 | 65,017 | SH | SOLE | 1 | 65,017 | 0 | 0 |
| LADENBURG THALMANN FINANCIAL | COM | 50575Q102 | 178 | 75,014 | SH | SOLE | 1 | 75,014 | 0 | 0 |
| LAKELAND BANCORP INC | COM | 511637100 | 475 | 30,774 | SH | SOLE | 1 | 30,774 | 0 | 0 |
| LAKELAND FINANCIAL CORP | COM | 511656100 | 684 | 15,562 | SH | SOLE | 1 | 15,562 | 0 | 0 |
| LAM RESEARCH CORP | COM | 512807108 | 14,819 | 64,121 | SH | SOLE | 1 | 64,121 | 0 | 0 |
| LAMAR ADVERTISING CO A | COM | 512816109 | 16,500 | 201,393 | SH | SOLE | 1 | 201,393 | 0 | 0 |
| LAMB WESTON HOLDINGS INC | COM | 513272104 | 3,887 | 53,445 | SH | SOLE | 1 | 53,445 | 0 | 0 |
| LANCASTER COLONY CORP | COM | 513847103 | 6,876 | 49,590 | SH | SOLE | 1 | 49,590 | 0 | 0 |
| LANDEC CORP | COM | 514766104 | 168 | 15,434 | SH | SOLE | 1 | 15,434 | 0 | 0 |
| LANDS END INC | COM | 51509F105 | 76 | 6,708 | SH | SOLE | 1 | 6,708 | 0 | 0 |
| LANDSTAR SYSTEM INC | COM | 515098101 | 8,591 | 76,312 | SH | SOLE | 1 | 76,312 | 0 | 0 |
| LANNETT CO INC | COM | 516012101 | 265 | 23,653 | SH | SOLE | 1 | 23,653 | 0 | 0 |
| LANTHEUS HOLDINGS INC | COM | 516544103 | 712 | 28,391 | SH | SOLE | 1 | 28,391 | 0 | 0 |
| LAREDO PETROLEUM INC | COM | 516806106 | 322 | 133,787 | SH | SOLE | 1 | 133,787 | 0 | 0 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 339,597 | 5,879,447 | SH | SOLE | 1 | 5,879,447 | 0 | 0 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 1,440 | 78,751 | SH | SOLE | 1 | 78,751 | 0 | 0 |
| LAUREATE EDUCATION INC A | COM | 518613203 | 2,030 | 122,459 | SH | SOLE | 1 | 122,459 | 0 | 0 |
| LAWSON PRODUCTS INC | COM | 520776105 | 102 | 2,637 | SH | SOLE | 1 | 2,637 | 0 | 0 |
| LAZARD LTD CL A | CL A | G54050102 | 70 | 1,997 | SH | SOLE | 1 | 1,997 | 0 | 0 |
| LCI INDUSTRIES | COM | 50189K103 | 1,668 | 18,162 | SH | SOLE | 1 | 18,162 | 0 | 0 |
| LCNB CORPORATION | COM | 50181P100 | 136 | 7,676 | SH | SOLE | 1 | 7,676 | 0 | 0 |
| LEAF GROUP LTD | COM | 52177G102 | 46 | 10,915 | SH | SOLE | 1 | 10,915 | 0 | 0 |
| LEAR CORP | COM | 521865204 | 2,034 | 17,251 | SH | SOLE | 1 | 17,251 | 0 | 0 |
| LEE ENTERPRISES | COM | 523768109 | 69 | 33,810 | SH | SOLE | 1 | 33,810 | 0 | 0 |
| LEGACY HOUSING CORP | COM | 52472M101 | 59 | 3,644 | SH | SOLE | 1 | 3,644 | 0 | 0 |
| LEGACYTEXAS FINANCIAL GROUP | COM | 52471Y106 | 1,557 | 35,773 | SH | SOLE | 1 | 35,773 | 0 | 0 |
| LEGG MASON INC | COM | 524901105 | 10,689 | 279,881 | SH | SOLE | 1 | 279,881 | 0 | 0 |

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|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| LEGETT & PLATT INC | COM | 524660107 | 1,849 | 45,153 | SH | SOLE | 1 | 45,153 | 0 | 0 |
| LEIDOS HOLDINGS INC | COM | 525327102 | 3,858 | 44,923 | SH | SOLE | 1 | 44,923 | 0 | 0 |
| LEMAITRE VASCULAR INC | COM | 525558201 | 410 | 12,007 | SH | SOLE | 1 | 12,007 | 0 | 0 |
| LENDINGCLUB CORP | COM | 52603A208 | 1,222 | 93,446 | SH | SOLE | 1 | 93,446 | 0 | 0 |
| LENDINGTREE INC | COM | 52603B107 | 4,583 | 14,765 | SH | SOLE | 1 | 14,765 | 0 | 0 |
| LENNAR CORP B SHS | COM | 526057302 | 14 | 307 | SH | SOLE | 1 | 307 | 0 | 0 |
| LENNAR CORP A | COM | 526057104 | 6,411 | 114,785 | SH | SOLE | 1 | 114,785 | 0 | 0 |
| LENNOX INTERNATIONAL INC | COM | 526107107 | 16,489 | 67,863 | SH | SOLE | 1 | 67,863 | 0 | 0 |
| LEVEL ONE BANCORP INC | COM | 52730D208 | 78 | 3,250 | SH | SOLE | 1 | 3,250 | 0 | 0 |
| LEXICON PHARMACEUTICALS INC | COM | 528872302 | 79 | 26,208 | SH | SOLE | 1 | 26,208 | 0 | 0 |
| LEXINGTON REALTY TRUST | COM | 529043101 | 1,762 | 171,943 | SH | SOLE | 1 | 171,943 | 0 | 0 |
| LGI HOMES INC | COM | 50187T106 | 1,237 | 14,847 | SH | SOLE | 1 | 14,847 | 0 | 0 |
| LHC GROUP INC | COM | 50187A107 | 2,529 | 22,267 | SH | SOLE | 1 | 22,267 | 0 | 0 |
| LIBERTY BROADBAND A | COM | 530307107 | 42 | 398 | SH | SOLE | 1 | 398 | 0 | 0 |
| LIBERTY BROADBAND C | COM | 530307305 | 179 | 1,710 | SH | SOLE | 1 | 1,710 | 0 | 0 |
| LIBERTY GLOBAL PLC C | COM | G5480U120 | 746 | 31,368 | SH | SOLE | 1 | 31,368 | 0 | 0 |
| LIBERTY GLOBAL PLC A | COM | G5480U104 | 310 | 12,532 | SH | SOLE | 1 | 12,532 | 0 | 0 |
| LIBERTY LATIN AMERIC CL A | CL A | G9001E102 | 499 | 29,205 | SH | SOLE | 1 | 29,205 | 0 | 0 |
| LIBERTY LATIN AMERIC CL C | COM | G9001E128 | 1,229 | 71,890 | SH | SOLE | 1 | 71,890 | 0 | 0 |
| LIBERTY MEDIA COR SIRIUSXM A | COM | 531229409 | 57 | 1,368 | SH | SOLE | 1 | 1,368 | 0 | 0 |
| LIBERTY MEDIA COR SIRIUSXM C | COM | 531229607 | 105 | 2,502 | SH | SOLE | 1 | 2,502 | 0 | 0 |
| LIBERTY MEDIA CORP BRAVES A | COM | 531229706 | 175 | 6,282 | SH | SOLE | 1 | 6,282 | 0 | 0 |
| LIBERTY MEDIA CORP BRAVES C | COM | 531229888 | 632 | 22,757 | SH | SOLE | 1 | 22,757 | 0 | 0 |
| LIBERTY MEDIA CORP LIBERTY A | COM | 531229870 | 16 | 403 | SH | SOLE | 1 | 403 | 0 | 0 |
| LIBERTY MEDIA CORP LIBERTY C | COM | 531229854 | 133 | 3,200 | SH | SOLE | 1 | 3,200 | 0 | 0 |
| LIBERTY OILFIELD SERVICES A | COM | 53115L104 | 364 | 33,607 | SH | SOLE | 1 | 33,607 | 0 | 0 |
| LIBERTY PROPERTY TRUST | COM | 531172104 | 15,534 | 302,629 | SH | SOLE | 1 | 302,629 | 0 | 0 |
| LIBERTY TRIPADVISOR HDG A | COM | 531465102 | 432 | 45,856 | SH | SOLE | 1 | 45,856 | 0 | 0 |
| LIFE STORAGE INC | COM | 53223X107 | 9,433 | 89,486 | SH | SOLE | 1 | 89,486 | 0 | 0 |
| LIFETIME BRANDS INC | COM | 53222Q103 | 66 | 7,492 | SH | SOLE | 1 | 7,492 | 0 | 0 |
| LIFEVANTAGE CORP | COM | 53222K205 | 119 | 8,687 | SH | SOLE | 1 | 8,687 | 0 | 0 |
| LIGAND PHARMACEUTICALS | COM | 53220K504 | 4,764 | 47,862 | SH | SOLE | 1 | 47,862 | 0 | 0 |
| LIMELIGHT NETWORKS INC | COM | 53261M104 | 217 | 71,520 | SH | SOLE | 1 | 71,520 | 0 | 0 |
| LIMONEIRA CO | COM | 532746104 | 181 | 9,876 | SH | SOLE | 1 | 9,876 | 0 | 0 |
| LINCOLN ELECTRIC HOLDINGS | COM | 533900106 | 10,319 | 118,932 | SH | SOLE | 1 | 118,932 | 0 | 0 |
| LINCOLN NATIONAL CORP | COM | 534187109 | 5,003 | 82,944 | SH | SOLE | 1 | 82,944 | 0 | 0 |
| LINDBLAD EXPEDITIONS HOLDING | COM | 535219109 | 243 | 14,495 | SH | SOLE | 1 | 14,495 | 0 | 0 |
| LINDE PLC | COM | G5494J103 | 37,795 | 195,101 | SH | SOLE | 1 | 195,101 | 0 | 0 |
| LINDSAY CORP | COM | 535555106 | 743 | 8,005 | SH | SOLE | 1 | 8,005 | 0 | 0 |
| LINEAGE CELL | COM | 53566P109 | 67 | 68,290 | SH | SOLE | 1 | 68,290 | 0 | 0 |

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|------------------------------|------|-----------|---------|-----------|----|------|---|-----------|---|---|
| THERAPEUTICS IN | | | | | | | | | | |
| LIONS GATE ENTERTAINMENT A | COM | 535919401 | 8 | 814 | SH | SOLE | 1 | 814 | 0 | 0 |
| LIONS GATE ENTERTAINMENT B | COM | 535919500 | 16 | 1,839 | SH | SOLE | 1 | 1,839 | 0 | 0 |
| LIQUIDIA TECHNOLOGIES INC | COM | 53635D202 | 30 | 8,476 | SH | SOLE | 1 | 8,476 | 0 | 0 |
| LIQUIDITY SERVICES INC | COM | 53635B107 | 150 | 20,256 | SH | SOLE | 1 | 20,256 | 0 | 0 |
| LITHIA MOTORS INC CL A | CL A | 536797103 | 2,177 | 16,444 | SH | SOLE | 1 | 16,444 | 0 | 0 |
| LITTELFUSE INC | COM | 537008104 | 8,362 | 47,158 | SH | SOLE | 1 | 47,158 | 0 | 0 |
| LIVANOVA PLC | COM | G5509L101 | 9,055 | 122,712 | SH | SOLE | 1 | 122,712 | 0 | 0 |
| LIVE NATION ENTERTAINMENT IN | COM | 538034109 | 17,758 | 267,678 | SH | SOLE | 1 | 267,678 | 0 | 0 |
| LIVE OAK BANCSHARES INC | COM | 53803X105 | 291 | 16,083 | SH | SOLE | 1 | 16,083 | 0 | 0 |
| LIVENT CORP | COM | 53814L108 | 727 | 108,679 | SH | SOLE | 1 | 108,679 | 0 | 0 |
| LIVEPERSON INC | COM | 538146101 | 1,625 | 45,522 | SH | SOLE | 1 | 45,522 | 0 | 0 |
| LIVERAMP HOLDINGS INC | COM | 53815P108 | 7,346 | 170,993 | SH | SOLE | 1 | 170,993 | 0 | 0 |
| LIVEXLIVE MEDIA INC | COM | 53839L208 | 41 | 20,623 | SH | SOLE | 1 | 20,623 | 0 | 0 |
| LIVONGO HEALTH INC | COM | 539183103 | 160 | 9,157 | SH | SOLE | 1 | 9,157 | 0 | 0 |
| LKQ CORP | COM | 501889208 | 3,953 | 125,704 | SH | SOLE | 1 | 125,704 | 0 | 0 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 45,000 | 115,367 | SH | SOLE | 1 | 115,367 | 0 | 0 |
| LOEWS CORP | COM | 540424108 | 6,513 | 126,512 | SH | SOLE | 1 | 126,512 | 0 | 0 |
| LOGICBIO THERAPEUTICS INC | COM | 54142F102 | 56 | 5,185 | SH | SOLE | 1 | 5,185 | 0 | 0 |
| LOGMEIN INC | COM | 54142L109 | 6,729 | 94,830 | SH | SOLE | 1 | 94,830 | 0 | 0 |
| LORAL SPACE & COMMUNICATIONS | COM | 543881106 | 336 | 8,105 | SH | SOLE | 1 | 8,105 | 0 | 0 |
| LOUISIANA PACIFIC CORP | COM | 546347105 | 7,707 | 313,555 | SH | SOLE | 1 | 313,555 | 0 | 0 |
| LOVESAC CO/THE | COM | 54738L109 | 104 | 5,545 | SH | SOLE | 1 | 5,545 | 0 | 0 |
| LOWE S COS INC | COM | 548661107 | 30,927 | 281,257 | SH | SOLE | 1 | 281,257 | 0 | 0 |
| LPL FINANCIAL HOLDINGS INC | COM | 50212V100 | 164 | 2,000 | SH | SOLE | 1 | 2,000 | 0 | 0 |
| LSB INDUSTRIES INC | COM | 502160104 | 86 | 16,606 | SH | SOLE | 1 | 16,606 | 0 | 0 |
| LSC COMMUNICATIONS INC | COM | 50218P107 | 29 | 20,684 | SH | SOLE | 1 | 20,684 | 0 | 0 |
| LTC PROPERTIES INC | COM | 502175102 | 1,497 | 29,235 | SH | SOLE | 1 | 29,235 | 0 | 0 |
| LULULEMON ATHLETICA INC | COM | 550021109 | 2,001 | 10,394 | SH | SOLE | 1 | 10,394 | 0 | 0 |
| LUMBER LIQUIDATORS HOLDINGS | COM | 55003T107 | 209 | 21,167 | SH | SOLE | 1 | 21,167 | 0 | 0 |
| LUMENTUM HOLDINGS INC | COM | 55024U109 | 10,422 | 194,587 | SH | SOLE | 1 | 194,587 | 0 | 0 |
| LUMINEX CORP | COM | 55027E102 | 643 | 31,145 | SH | SOLE | 1 | 31,145 | 0 | 0 |
| LUTHER BURBANK CORP | COM | 550550107 | 143 | 12,603 | SH | SOLE | 1 | 12,603 | 0 | 0 |
| LUXFER HOLDINGS PLC | COM | G5698W116 | 257 | 16,503 | SH | SOLE | 1 | 16,503 | 0 | 0 |
| LYDALL INC | COM | 550819106 | 316 | 12,696 | SH | SOLE | 1 | 12,696 | 0 | 0 |
| LYFT INC A | COM | 55087P104 | 23 | 557 | SH | SOLE | 1 | 557 | 0 | 0 |
| LYONDELLBASELL INDU CL A | CL A | N53745100 | 326,252 | 3,646,492 | SH | SOLE | 1 | 3,646,492 | 0 | 0 |
| M & T BANK CORP | COM | 55261F104 | 9,046 | 57,262 | SH | SOLE | 1 | 57,262 | 0 | 0 |
| M/I HOMES INC | COM | 55305B101 | 746 | 19,805 | SH | SOLE | 1 | 19,805 | 0 | 0 |
| MACATAWA BANK CORP | COM | 554225102 | 171 | 16,424 | SH | SOLE | 1 | 16,424 | 0 | 0 |
| MACERICH CO/THE | COM | 554382101 | 1,212 | 38,352 | SH | SOLE | 1 | 38,352 | 0 | 0 |
| MACK CALI REALTY CORP | COM | 554489104 | 4,916 | 226,956 | SH | SOLE | 1 | 226,956 | 0 | 0 |
| MACKINAC FINANCIAL | COM | 554571109 | 90 | 5,821 | SH | SOLE | 1 | 5,821 | 0 | 0 |

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|------------------------------|------|-----------|---------|------------|----|------|---|------------|---|---|
| CORP | | | | | | | | | | |
| MACOM TECHNOLOGY SOLUTIONS H | COM | 55405Y100 | 624 | 29,016 | SH | SOLE | 1 | 29,016 | 0 | 0 |
| MACQUARIE INFRASTRUCTURE COR | COM | 55608B105 | 47 | 1,189 | SH | SOLE | 1 | 1,189 | 0 | 0 |
| MACROGENICS INC | COM | 556099109 | 384 | 30,097 | SH | SOLE | 1 | 30,097 | 0 | 0 |
| MACY S INC | COM | 55616P104 | 166,343 | 10,704,185 | SH | SOLE | 1 | 10,704,185 | 0 | 0 |
| MADISON SQUARE GARDEN CO A | COM | 55825T103 | 83 | 315 | SH | SOLE | 1 | 315 | 0 | 0 |
| MADRIGAL PHARMACEUTICALS INC | COM | 558868105 | 425 | 4,934 | SH | SOLE | 1 | 4,934 | 0 | 0 |
| MAGELLAN HEALTH INC | COM | 559079207 | 1,009 | 16,246 | SH | SOLE | 1 | 16,246 | 0 | 0 |
| MAGENTA THERAPEUTICS INC | COM | 55910K108 | 124 | 12,131 | SH | SOLE | 1 | 12,131 | 0 | 0 |
| MAGNOLIA OIL & GAS CORP A | COM | 559663109 | 708 | 63,817 | SH | SOLE | 1 | 63,817 | 0 | 0 |
| MAINSTREET BANCSHARES INC | COM | 56064Y100 | 94 | 4,484 | SH | SOLE | 1 | 4,484 | 0 | 0 |
| MAJESCO | COM | 56068V102 | 40 | 4,790 | SH | SOLE | 1 | 4,790 | 0 | 0 |
| MALIBU BOATS INC A | COM | 56117J100 | 402 | 13,100 | SH | SOLE | 1 | 13,100 | 0 | 0 |
| MALLINCKRODT PLC | COM | G5785G107 | 128 | 53,064 | SH | SOLE | 1 | 53,064 | 0 | 0 |
| MALVERN BANCORP INC | COM | 561409103 | 104 | 4,770 | SH | SOLE | 1 | 4,770 | 0 | 0 |
| MAMMOTH ENERGY SERVICES INC | COM | 56155L108 | 20 | 8,206 | SH | SOLE | 1 | 8,206 | 0 | 0 |
| MANHATTAN ASSOCIATES INC | COM | 562750109 | 9,997 | 123,928 | SH | SOLE | 1 | 123,928 | 0 | 0 |
| MANITOWOC COMPANY INC | COM | 563571405 | 277 | 22,157 | SH | SOLE | 1 | 22,157 | 0 | 0 |
| MANNKIND CORP | COM | 56400P706 | 148 | 118,402 | SH | SOLE | 1 | 118,402 | 0 | 0 |
| MANPOWERGROUP INC | COM | 56418H100 | 10,450 | 124,045 | SH | SOLE | 1 | 124,045 | 0 | 0 |
| MANTECH INTERNATIONAL CORP A | COM | 564563104 | 1,418 | 19,861 | SH | SOLE | 1 | 19,861 | 0 | 0 |
| MARATHON OIL CORP | COM | 565849106 | 4,348 | 354,361 | SH | SOLE | 1 | 354,361 | 0 | 0 |
| MARATHON PETROLEUM CORP | COM | 56585A102 | 13,090 | 215,469 | SH | SOLE | 1 | 215,469 | 0 | 0 |
| MARCHEX INC CLASS B | COM | 56624R108 | 71 | 22,668 | SH | SOLE | 1 | 22,668 | 0 | 0 |
| MARCUS & MILLICHAP INC | COM | 566324109 | 606 | 17,080 | SH | SOLE | 1 | 17,080 | 0 | 0 |
| MARCUS CORPORATION | COM | 566330106 | 616 | 16,655 | SH | SOLE | 1 | 16,655 | 0 | 0 |
| MARINE PRODUCTS CORP | COM | 568427108 | 66 | 4,665 | SH | SOLE | 1 | 4,665 | 0 | 0 |
| MARINEMAX INC | COM | 567908108 | 243 | 15,693 | SH | SOLE | 1 | 15,693 | 0 | 0 |
| MARINUS PHARMACEUTICALS INC | COM | 56854Q101 | 49 | 31,686 | SH | SOLE | 1 | 31,686 | 0 | 0 |
| MARKEL CORP | COM | 570535104 | 271 | 229 | SH | SOLE | 1 | 229 | 0 | 0 |
| MARKER THERAPEUTICS INC | COM | 57055L107 | 87 | 17,112 | SH | SOLE | 1 | 17,112 | 0 | 0 |
| MARKETAXESS HOLDINGS INC | COM | 57060D108 | 4,202 | 12,831 | SH | SOLE | 1 | 12,831 | 0 | 0 |
| MARLIN BUSINESS SERVICES INC | COM | 571157106 | 139 | 5,536 | SH | SOLE | 1 | 5,536 | 0 | 0 |
| MARRIOTT INTERNATIONAL CL A | CL A | 571903202 | 13,478 | 108,368 | SH | SOLE | 1 | 108,368 | 0 | 0 |
| MARRIOTT VACATIONS WORLD | COM | 57164Y107 | 10,440 | 100,767 | SH | SOLE | 1 | 100,767 | 0 | 0 |
| MARRONE BIO INNOVATIONS INC | COM | 57165B106 | 46 | 32,763 | SH | SOLE | 1 | 32,763 | 0 | 0 |
| MARSH & MCLENNAN COS | COM | 571748102 | 18,703 | 186,939 | SH | SOLE | 1 | 186,939 | 0 | 0 |
| MARTEN TRANSPORT | COM | 573075108 | 603 | 29,042 | SH | SOLE | 1 | 29,042 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| LTD | | | | | | | | | | |
| MARTIN MARIETTA MATERIALS | COM | 573284106 | 6,865 | 25,047 | SH | SOLE | 1 | 25,047 | 0 | 0 |
| MARVELL TECHNOLOGY GROUP LTD | COM | G5876H105 | 265 | 10,628 | SH | SOLE | 1 | 10,628 | 0 | 0 |
| MASCO CORP | COM | 574599106 | 4,080 | 97,882 | SH | SOLE | 1 | 97,882 | 0 | 0 |
| MASIMO CORP | COM | 574795100 | 14,056 | 94,470 | SH | SOLE | 1 | 94,470 | 0 | 0 |
| MASONITE INTERNATIONAL CORP | COM | 575385109 | 912 | 15,720 | SH | SOLE | 1 | 15,720 | 0 | 0 |
| MASTEC INC | COM | 576323109 | 9,907 | 152,579 | SH | SOLE | 1 | 152,579 | 0 | 0 |
| MASTERCARD INC A | COM | 57636Q104 | 87,856 | 323,510 | SH | SOLE | 1 | 323,510 | 0 | 0 |
| MASTERCRAFT BOAT HOLDINGS IN | COM | 57637H103 | 174 | 11,625 | SH | SOLE | 1 | 11,625 | 0 | 0 |
| MATADOR RESOURCES CO | COM | 576485205 | 4,607 | 278,694 | SH | SOLE | 1 | 278,694 | 0 | 0 |
| MATCH GROUP INC | COM | 57665R106 | 96 | 1,338 | SH | SOLE | 1 | 1,338 | 0 | 0 |
| MATERION CORP | COM | 576690101 | 924 | 15,062 | SH | SOLE | 1 | 15,062 | 0 | 0 |
| MATRIX SERVICE CO | COM | 576853105 | 339 | 19,759 | SH | SOLE | 1 | 19,759 | 0 | 0 |
| MATSON INC | COM | 57686G105 | 1,184 | 31,558 | SH | SOLE | 1 | 31,558 | 0 | 0 |
| MATTEL INC | COM | 577081102 | 7,572 | 664,767 | SH | SOLE | 1 | 664,767 | 0 | 0 |
| MATTHEWS INTL CORP CLASS A | COM | 577128101 | 812 | 22,934 | SH | SOLE | 1 | 22,934 | 0 | 0 |
| MAUI LAND & PINEAPPLE CO | COM | 577345101 | 46 | 4,263 | SH | SOLE | 1 | 4,263 | 0 | 0 |
| MAXAR TECHNOLOGIES INC | COM | 57778K105 | 287 | 37,740 | SH | SOLE | 1 | 37,740 | 0 | 0 |
| MAXIM INTEGRATED PRODUCTS | COM | 57772K101 | 375,499 | 6,484,182 | SH | SOLE | 1 | 6,484,182 | 0 | 0 |
| MAXIMUS INC | COM | 577933104 | 12,481 | 161,550 | SH | SOLE | 1 | 161,550 | 0 | 0 |
| MAXLINEAR INC | COM | 57776J100 | 1,081 | 48,295 | SH | SOLE | 1 | 48,295 | 0 | 0 |
| MAYVILLE ENGINEERING CO INC | COM | 578605107 | 53 | 3,982 | SH | SOLE | 1 | 3,982 | 0 | 0 |
| MBIA INC | COM | 55262C100 | 464 | 50,303 | SH | SOLE | 1 | 50,303 | 0 | 0 |
| MCCORMICK & CO NON VTG SHRS | COM | 579780206 | 7,542 | 48,251 | SH | SOLE | 1 | 48,251 | 0 | 0 |
| MCDERMOTT INTL INC | COM | 580037703 | 272 | 134,587 | SH | SOLE | 1 | 134,587 | 0 | 0 |
| MCDONALD S CORP | COM | 580135101 | 55,293 | 257,524 | SH | SOLE | 1 | 257,524 | 0 | 0 |
| MCGRATH RENTCORP | COM | 580589109 | 1,064 | 15,289 | SH | SOLE | 1 | 15,289 | 0 | 0 |
| MCKESSON CORP | COM | 58155Q103 | 10,347 | 75,716 | SH | SOLE | 1 | 75,716 | 0 | 0 |
| MDC HOLDINGS INC | COM | 552676108 | 1,586 | 36,797 | SH | SOLE | 1 | 36,797 | 0 | 0 |
| MDC PARTNERS INC A | COM | 552697104 | 101 | 35,723 | SH | SOLE | 1 | 35,723 | 0 | 0 |
| MDU RESOURCES GROUP INC | COM | 552690109 | 10,764 | 381,824 | SH | SOLE | 1 | 381,824 | 0 | 0 |
| MEDALLIA INC | COM | 584021109 | 10 | 356 | SH | SOLE | 1 | 356 | 0 | 0 |
| MEDALLION FINANCIAL CORP | COM | 583928106 | 83 | 13,030 | SH | SOLE | 1 | 13,030 | 0 | 0 |
| MEDICAL PROPERTIES TRUST INC | COM | 58463J304 | 16,745 | 856,090 | SH | SOLE | 1 | 856,090 | 0 | 0 |
| MEDICINES COMPANY | COM | 584688105 | 2,792 | 55,834 | SH | SOLE | 1 | 55,834 | 0 | 0 |
| MEDICINOVA INC | COM | 58468P206 | 207 | 25,995 | SH | SOLE | 1 | 25,995 | 0 | 0 |
| MEDIDATA SOLUTIONS INC | COM | 58471A105 | 10,971 | 119,901 | SH | SOLE | 1 | 119,901 | 0 | 0 |
| MEDIFAST INC | COM | 58470H101 | 878 | 8,471 | SH | SOLE | 1 | 8,471 | 0 | 0 |
| MEDNAX INC | COM | 58502B106 | 3,653 | 161,510 | SH | SOLE | 1 | 161,510 | 0 | 0 |
| MEDPACE HOLDINGS INC | COM | 58506Q109 | 1,716 | 20,414 | SH | SOLE | 1 | 20,414 | 0 | 0 |
| MEDTRONIC PLC | COM | G5960L103 | 51,174 | 471,131 | SH | SOLE | 1 | 471,131 | 0 | 0 |
| MEET GROUP INC/THE | COM | 58513U101 | 152 | 46,409 | SH | SOLE | 1 | 46,409 | 0 | 0 |
| MEI PHARMA INC | COM | 55279B202 | 72 | 43,032 | SH | SOLE | 1 | 43,032 | 0 | 0 |
| MEIRAGTX HOLDINGS PLC | COM | G59665102 | 172 | 10,811 | SH | SOLE | 1 | 10,811 | 0 | 0 |

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|------------------------------|------|-----------|---------|-----------|----|------|---|-----------|---|---|
| MELCO RESORTS & ENTERT ADR | ADR | 585464100 | 434 | 22,380 | SH | SOLE | 1 | 22,380 | 0 | 0 |
| MENLO THERAPEUTICS INC | COM | 586858102 | 44 | 9,780 | SH | SOLE | 1 | 9,780 | 0 | 0 |
| MERCADOLIBRE INC | COM | 58733R102 | 1,675 | 3,038 | SH | SOLE | 1 | 3,038 | 0 | 0 |
| MERCANTILE BANK CORP | COM | 587376104 | 332 | 10,131 | SH | SOLE | 1 | 10,131 | 0 | 0 |
| MERCER INTERNATIONAL INC | COM | 588056101 | 55 | 4,403 | SH | SOLE | 1 | 4,403 | 0 | 0 |
| MERCHANTS BANCORP/IN | COM | 58844R108 | 90 | 5,443 | SH | SOLE | 1 | 5,443 | 0 | 0 |
| MERCK & CO. INC. | COM | 58933Y105 | 68,108 | 809,073 | SH | SOLE | 1 | 809,073 | 0 | 0 |
| MERCURY GENERAL CORP | COM | 589400100 | 2,908 | 52,037 | SH | SOLE | 1 | 52,037 | 0 | 0 |
| MERCURY SYSTEMS INC | COM | 589378108 | 3,276 | 40,363 | SH | SOLE | 1 | 40,363 | 0 | 0 |
| MEREDITH CORP | COM | 589433101 | 3,716 | 101,357 | SH | SOLE | 1 | 101,357 | 0 | 0 |
| MERIDIAN BANCORP INC | COM | 58958U103 | 568 | 30,296 | SH | SOLE | 1 | 30,296 | 0 | 0 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 297 | 31,291 | SH | SOLE | 1 | 31,291 | 0 | 0 |
| MERIT MEDICAL SYSTEMS INC | COM | 589889104 | 1,215 | 39,904 | SH | SOLE | 1 | 39,904 | 0 | 0 |
| MERITAGE HOMES CORP | COM | 59001A102 | 1,888 | 26,837 | SH | SOLE | 1 | 26,837 | 0 | 0 |
| MERITOR INC | COM | 59001K100 | 927 | 50,111 | SH | SOLE | 1 | 50,111 | 0 | 0 |
| MERSANA THERAPEUTICS INC | COM | 59045L106 | 36 | 22,677 | SH | SOLE | 1 | 22,677 | 0 | 0 |
| MESA AIR GROUP INC | COM | 590479135 | 89 | 13,139 | SH | SOLE | 1 | 13,139 | 0 | 0 |
| MESA LABORATORIES INC | COM | 59064R109 | 681 | 2,865 | SH | SOLE | 1 | 2,865 | 0 | 0 |
| META FINANCIAL GROUP INC | COM | 59100U108 | 852 | 26,130 | SH | SOLE | 1 | 26,130 | 0 | 0 |
| METHODE ELECTRONICS INC | COM | 591520200 | 914 | 27,158 | SH | SOLE | 1 | 27,158 | 0 | 0 |
| METLIFE INC | COM | 59156R108 | 12,286 | 260,526 | SH | SOLE | 1 | 260,526 | 0 | 0 |
| METROPOLITAN BANK HOLDING CO | COM | 591774104 | 174 | 4,430 | SH | SOLE | 1 | 4,430 | 0 | 0 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 6,575 | 9,334 | SH | SOLE | 1 | 9,334 | 0 | 0 |
| MFA FINANCIAL INC | COM | 55272X102 | 54 | 7,270 | SH | SOLE | 1 | 7,270 | 0 | 0 |
| MGE ENERGY INC | COM | 55277P104 | 1,760 | 22,042 | SH | SOLE | 1 | 22,042 | 0 | 0 |
| MGIC INVESTMENT CORP | COM | 552848103 | 1,812 | 144,032 | SH | SOLE | 1 | 144,032 | 0 | 0 |
| MGM RESORTS INTERNATIONAL | COM | 552953101 | 4,967 | 179,200 | SH | SOLE | 1 | 179,200 | 0 | 0 |
| MGP INGREDIENTS INC | COM | 55303J106 | 480 | 9,656 | SH | SOLE | 1 | 9,656 | 0 | 0 |
| MICHAELS COS INC/THE | COM | 59408Q106 | 615 | 62,838 | SH | SOLE | 1 | 62,838 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 9,406 | 101,241 | SH | SOLE | 1 | 101,241 | 0 | 0 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 20,847 | 486,510 | SH | SOLE | 1 | 486,510 | 0 | 0 |
| MICROSOFT CORP | COM | 594918104 | 429,065 | 3,086,132 | SH | SOLE | 1 | 3,086,132 | 0 | 0 |
| MICROSTRATEGY INC CL A | CL A | 594972408 | 909 | 6,127 | SH | SOLE | 1 | 6,127 | 0 | 0 |
| MID AMERICA APARTMENT COMM | COM | 59522J103 | 4,998 | 38,446 | SH | SOLE | 1 | 38,446 | 0 | 0 |
| MID PENN BANCORP INC | COM | 59540G107 | 112 | 4,353 | SH | SOLE | 1 | 4,353 | 0 | 0 |
| MIDDLEBY CORP | COM | 596278101 | 158 | 1,354 | SH | SOLE | 1 | 1,354 | 0 | 0 |
| MIDDLESEX WATER CO | COM | 596680108 | 658 | 10,125 | SH | SOLE | 1 | 10,125 | 0 | 0 |
| MIDLAND STATES BANCORP INC | COM | 597742105 | 361 | 13,851 | SH | SOLE | 1 | 13,851 | 0 | 0 |
| MIDWESTONE FINANCIAL GROUP I | COM | 598511103 | 229 | 7,495 | SH | SOLE | 1 | 7,495 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| MILACRON HOLDINGS CORP | COM | 59870L106 | 723 | 43,343 | SH | SOLE | 1 | 43,343 | 0 | 0 |
| MILLENDO THERAPEUTICS INC | COM | 60040X103 | 42 | 5,930 | SH | SOLE | 1 | 5,930 | 0 | 0 |
| MILLER INDUSTRIES INC/TENN | COM | 600551204 | 232 | 6,977 | SH | SOLE | 1 | 6,977 | 0 | 0 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 4,722 | 88,943 | SH | SOLE | 1 | 88,943 | 0 | 0 |
| MINERVA NEUROSCIENCES INC | COM | 603380106 | 145 | 18,672 | SH | SOLE | 1 | 18,672 | 0 | 0 |
| MIRATI THERAPEUTICS INC | COM | 60468T105 | 1,340 | 17,200 | SH | SOLE | 1 | 17,200 | 0 | 0 |
| MIRUM PHARMACEUTICALS INC | COM | 604749101 | 17 | 1,699 | SH | SOLE | 1 | 1,699 | 0 | 0 |
| MISONIX INC | COM | 604871103 | 93 | 4,645 | SH | SOLE | 1 | 4,645 | 0 | 0 |
| MISTRAS GROUP INC | COM | 60649T107 | 186 | 11,366 | SH | SOLE | 1 | 11,366 | 0 | 0 |
| MITEK SYSTEMS INC | COM | 606710200 | 225 | 23,296 | SH | SOLE | 1 | 23,296 | 0 | 0 |
| MKS INSTRUMENTS INC | COM | 55306N104 | 9,644 | 104,513 | SH | SOLE | 1 | 104,513 | 0 | 0 |
| MMA CAPITAL HOLDINGS INC | COM | 55315D105 | 93 | 3,100 | SH | SOLE | 1 | 3,100 | 0 | 0 |
| MOBILE MINI INC | COM | 60740F105 | 1,222 | 33,165 | SH | SOLE | 1 | 33,165 | 0 | 0 |
| MOBILE TELESYSTEMS SP ADR | ADR | 607409109 | 53 | 6,595 | SH | SOLE | 1 | 6,595 | 0 | 0 |
| MOBILEIRON INC | COM | 60739U204 | 395 | 60,393 | SH | SOLE | 1 | 60,393 | 0 | 0 |
| MODEL N INC | COM | 607525102 | 569 | 20,500 | SH | SOLE | 1 | 20,500 | 0 | 0 |
| MODERNA INC | COM | 60770K107 | 77 | 4,818 | SH | SOLE | 1 | 4,818 | 0 | 0 |
| MODINE MANUFACTURING CO | COM | 607828100 | 356 | 31,274 | SH | SOLE | 1 | 31,274 | 0 | 0 |
| MOELIS & CO CLASS A | COM | 60786M105 | 985 | 29,987 | SH | SOLE | 1 | 29,987 | 0 | 0 |
| MOHAWK INDUSTRIES INC | COM | 608190104 | 2,551 | 20,565 | SH | SOLE | 1 | 20,565 | 0 | 0 |
| MOLECULAR TEMPLATES INC | COM | 608550109 | 71 | 10,751 | SH | SOLE | 1 | 10,751 | 0 | 0 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 13,693 | 124,795 | SH | SOLE | 1 | 124,795 | 0 | 0 |
| MOLSON COORS BREWING CO B | COM | 60871R209 | 3,698 | 64,305 | SH | SOLE | 1 | 64,305 | 0 | 0 |
| MOMENTA PHARMACEUTICALS INC | COM | 60877T100 | 947 | 73,072 | SH | SOLE | 1 | 73,072 | 0 | 0 |
| MOMO INC SPON ADR | ADR | 60879B107 | 55 | 1,780 | SH | SOLE | 1 | 1,780 | 0 | 0 |
| MONARCH CASINO & RESORT INC | COM | 609027107 | 353 | 8,469 | SH | SOLE | 1 | 8,469 | 0 | 0 |
| MONDELEZ INTERNATIONAL INC A | COM | 609207105 | 30,988 | 560,166 | SH | SOLE | 1 | 560,166 | 0 | 0 |
| MONGODB INC | COM | 60937P106 | 123 | 1,020 | SH | SOLE | 1 | 1,020 | 0 | 0 |
| MONMOUTH REAL ESTATE INV COR | COM | 609720107 | 841 | 58,357 | SH | SOLE | 1 | 58,357 | 0 | 0 |
| MONOLITHIC POWER SYSTEMS INC | COM | 609839105 | 12,064 | 77,520 | SH | SOLE | 1 | 77,520 | 0 | 0 |
| MONOTYPE IMAGING HOLDINGS IN | COM | 61022P100 | 596 | 30,089 | SH | SOLE | 1 | 30,089 | 0 | 0 |
| MONRO INC | COM | 610236101 | 1,918 | 24,272 | SH | SOLE | 1 | 24,272 | 0 | 0 |
| MONSTER BEVERAGE CORP | COM | 61174X109 | 10,128 | 174,436 | SH | SOLE | 1 | 174,436 | 0 | 0 |
| MONTAGE RESOURCES CORP | COM | 61179L100 | 51 | 13,509 | SH | SOLE | 1 | 13,509 | 0 | 0 |
| MOODY S CORP | COM | 615369105 | 13,328 | 65,068 | SH | SOLE | 1 | 65,068 | 0 | 0 |
| MOOG INC CLASS A | COM | 615394202 | 1,937 | 23,880 | SH | SOLE | 1 | 23,880 | 0 | 0 |
| MORGAN STANLEY | COM | 617446448 | 17,543 | 411,126 | SH | SOLE | 1 | 411,126 | 0 | 0 |
| MORNINGSTAR INC | COM | 617700109 | 70 | 480 | SH | SOLE | 1 | 480 | 0 | 0 |
| MORPHIC HOLDING INC | COM | 61775R105 | 57 | 3,121 | SH | SOLE | 1 | 3,121 | 0 | 0 |
| MOSAIC CO/THE | COM | 61945C103 | 2,852 | 139,104 | SH | SOLE | 1 | 139,104 | 0 | 0 |

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|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| MOTORCAR PARTS OF AMERICA IN | COM | 620071100 | 235 | 13,883 | SH | SOLE | 1 | 13,883 | 0 | 0 |
| MOTOROLA SOLUTIONS INC | COM | 620076307 | 10,136 | 59,481 | SH | SOLE | 1 | 59,481 | 0 | 0 |
| MOVADO GROUP INC | COM | 624580106 | 292 | 11,744 | SH | SOLE | 1 | 11,744 | 0 | 0 |
| MR COOPER GROUP INC | COM | 62482R107 | 510 | 48,063 | SH | SOLE | 1 | 48,063 | 0 | 0 |
| MRC GLOBAL INC | COM | 55345K103 | 609 | 50,218 | SH | SOLE | 1 | 50,218 | 0 | 0 |
| MSA SAFETY INC | COM | 553498106 | 9,826 | 90,054 | SH | SOLE | 1 | 90,054 | 0 | 0 |
| MSC INDUSTRIAL DIRECT CO A | COM | 553530106 | 6,261 | 86,319 | SH | SOLE | 1 | 86,319 | 0 | 0 |
| MSCI INC | COM | 55354G100 | 7,198 | 33,057 | SH | SOLE | 1 | 33,057 | 0 | 0 |
| MSG NETWORKS INC A | COM | 553573106 | 599 | 36,956 | SH | SOLE | 1 | 36,956 | 0 | 0 |
| MTS SYSTEMS CORP | COM | 553777103 | 736 | 13,319 | SH | SOLE | 1 | 13,319 | 0 | 0 |
| MUELLER INDUSTRIES INC | COM | 624756102 | 1,183 | 41,262 | SH | SOLE | 1 | 41,262 | 0 | 0 |
| MUELLER WATER PRODUCTS INC A | COM | 624758108 | 1,114 | 99,124 | SH | SOLE | 1 | 99,124 | 0 | 0 |
| MURPHY OIL CORP | COM | 626717102 | 6,538 | 295,692 | SH | SOLE | 1 | 295,692 | 0 | 0 |
| MURPHY USA INC | COM | 626755102 | 6,518 | 76,418 | SH | SOLE | 1 | 76,418 | 0 | 0 |
| MUSTANG BIO INC | COM | 62818Q104 | 57 | 17,578 | SH | SOLE | 1 | 17,578 | 0 | 0 |
| MUTUALFIRST FINANCIAL INC | COM | 62845B104 | 117 | 3,698 | SH | SOLE | 1 | 3,698 | 0 | 0 |
| MVB FINANCIAL CORP | COM | 553810102 | 118 | 5,958 | SH | SOLE | 1 | 5,958 | 0 | 0 |
| MYERS INDUSTRIES INC | COM | 628464109 | 464 | 26,303 | SH | SOLE | 1 | 26,303 | 0 | 0 |
| MYLAN NV | COM | N59465109 | 4,128 | 208,716 | SH | SOLE | 1 | 208,716 | 0 | 0 |
| MYOKARDIA INC | COM | 62857M105 | 1,463 | 28,056 | SH | SOLE | 1 | 28,056 | 0 | 0 |
| MYR GROUP INC/DELAWARE | COM | 55405W104 | 375 | 11,997 | SH | SOLE | 1 | 11,997 | 0 | 0 |
| MYRIAD GENETICS INC | COM | 62855J104 | 1,501 | 52,418 | SH | SOLE | 1 | 52,418 | 0 | 0 |
| N B T BANCORP INC | COM | 628778102 | 1,163 | 31,775 | SH | SOLE | 1 | 31,775 | 0 | 0 |
| NABORS INDUSTRIES LTD | COM | G6359F103 | 486 | 259,861 | SH | SOLE | 1 | 259,861 | 0 | 0 |
| NACCO INDUSTRIES CL A | CL A | 629579103 | 149 | 2,328 | SH | SOLE | 1 | 2,328 | 0 | 0 |
| NANOMETRICS INC | COM | 630077105 | 569 | 17,437 | SH | SOLE | 1 | 17,437 | 0 | 0 |
| NANOSTRING TECHNOLOGIES INC | COM | 63009R109 | 456 | 21,108 | SH | SOLE | 1 | 21,108 | 0 | 0 |
| NAPCO SECURITY TECHNOLOGIES | COM | 630402105 | 186 | 7,304 | SH | SOLE | 1 | 7,304 | 0 | 0 |
| NASDAQ INC | COM | 631103108 | 7,667 | 77,167 | SH | SOLE | 1 | 77,167 | 0 | 0 |
| NATERA INC | COM | 632307104 | 1,159 | 35,334 | SH | SOLE | 1 | 35,334 | 0 | 0 |
| NATHAN S FAMOUS INC | COM | 632347100 | 133 | 1,850 | SH | SOLE | 1 | 1,850 | 0 | 0 |
| NATIONAL BANK HOLD CL A | CL A | 633707104 | 754 | 22,053 | SH | SOLE | 1 | 22,053 | 0 | 0 |
| NATIONAL BANKSHARES INC/VA | COM | 634865109 | 160 | 3,990 | SH | SOLE | 1 | 3,990 | 0 | 0 |
| NATIONAL BEVERAGE CORP | COM | 635017106 | 388 | 8,740 | SH | SOLE | 1 | 8,740 | 0 | 0 |
| NATIONAL CINEMEDIA INC | COM | 635309107 | 323 | 39,346 | SH | SOLE | 1 | 39,346 | 0 | 0 |
| NATIONAL ENERGY SERVICES REU | COM | G6375R107 | 100 | 14,980 | SH | SOLE | 1 | 14,980 | 0 | 0 |
| NATIONAL FUEL GAS CO | COM | 636180101 | 7,766 | 165,508 | SH | SOLE | 1 | 165,508 | 0 | 0 |
| NATIONAL GENERAL HLDGS | COM | 636220303 | 985 | 42,803 | SH | SOLE | 1 | 42,803 | 0 | 0 |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 632 | 7,718 | SH | SOLE | 1 | 7,718 | 0 | 0 |
| NATIONAL INSTRUMENTS CORP | COM | 636518102 | 9,571 | 227,944 | SH | SOLE | 1 | 227,944 | 0 | 0 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 3,300 | 155,681 | SH | SOLE | 1 | 155,681 | 0 | 0 |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 329 | 3,696 | SH | SOLE | 1 | 3,696 | 0 | 0 |

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|------------------------------|------|-----------|---------|-----------|----|------|---|-----------|---|---|
| NATIONAL RESEARCH CORP | COM | 637372202 | 439 | 7,596 | SH | SOLE | 1 | 7,596 | 0 | 0 |
| NATIONAL RETAIL PROPERTIES | COM | 637417106 | 18,561 | 329,104 | SH | SOLE | 1 | 329,104 | 0 | 0 |
| NATIONAL STORAGE AFFILIATES | COM | 637870106 | 1,468 | 44,000 | SH | SOLE | 1 | 44,000 | 0 | 0 |
| NATIONAL VISION HOLDINGS INC | COM | 63845R107 | 1,191 | 49,478 | SH | SOLE | 1 | 49,478 | 0 | 0 |
| NATIONAL WESTERN LIFE GROU A | COM | 638517102 | 387 | 1,442 | SH | SOLE | 1 | 1,442 | 0 | 0 |
| NATL HEALTH INVESTORS INC | COM | 63633D104 | 2,178 | 26,439 | SH | SOLE | 1 | 26,439 | 0 | 0 |
| NATURAL GAS SERVICES GROUP | COM | 63886Q109 | 102 | 7,940 | SH | SOLE | 1 | 7,940 | 0 | 0 |
| NATURAL GROCERS BY VITAMIN C | COM | 63888U108 | 57 | 5,723 | SH | SOLE | 1 | 5,723 | 0 | 0 |
| NATURES SUNSHINE PRODS INC | COM | 639027101 | 46 | 5,523 | SH | SOLE | 1 | 5,523 | 0 | 0 |
| NATUS MEDICAL INC | COM | 639050103 | 798 | 25,051 | SH | SOLE | 1 | 25,051 | 0 | 0 |
| NAVIENT CORP | COM | 63938C108 | 4,981 | 389,106 | SH | SOLE | 1 | 389,106 | 0 | 0 |
| NAVIGANT CONSULTING INC | COM | 63935N107 | 790 | 28,253 | SH | SOLE | 1 | 28,253 | 0 | 0 |
| NAVISTAR INTERNATIONAL CORP | COM | 63934E108 | 880 | 31,314 | SH | SOLE | 1 | 31,314 | 0 | 0 |
| NCR CORPORATION | COM | 62886E108 | 7,320 | 231,948 | SH | SOLE | 1 | 231,948 | 0 | 0 |
| NCS MULTISTAGE HOLDINGS INC | COM | 628877102 | 15 | 7,254 | SH | SOLE | 1 | 7,254 | 0 | 0 |
| NEENAH INC | COM | 640079109 | 809 | 12,425 | SH | SOLE | 1 | 12,425 | 0 | 0 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 1,373 | 75,371 | SH | SOLE | 1 | 75,371 | 0 | 0 |
| NELNET INC CL A | CL A | 64031N108 | 719 | 11,303 | SH | SOLE | 1 | 11,303 | 0 | 0 |
| NEOGEN CORP | COM | 640491106 | 2,597 | 38,136 | SH | SOLE | 1 | 38,136 | 0 | 0 |
| NEOGENOMICS INC | COM | 64049M209 | 1,369 | 71,626 | SH | SOLE | 1 | 71,626 | 0 | 0 |
| NEON THERAPEUTICS INC | COM | 64050Y100 | 15 | 8,929 | SH | SOLE | 1 | 8,929 | 0 | 0 |
| NEOPHOTONICS CORP | COM | 64051T100 | 149 | 24,430 | SH | SOLE | 1 | 24,430 | 0 | 0 |
| NETAPP INC | COM | 64110D104 | 359,752 | 6,851,113 | SH | SOLE | 1 | 6,851,113 | 0 | 0 |
| NETEASE INC ADR | ADR | 64110W102 | 1,448 | 5,439 | SH | SOLE | 1 | 5,439 | 0 | 0 |
| NETFLIX INC | COM | 64110L106 | 49,018 | 183,161 | SH | SOLE | 1 | 183,161 | 0 | 0 |
| NETGEAR INC | COM | 64111Q104 | 736 | 22,838 | SH | SOLE | 1 | 22,838 | 0 | 0 |
| NETSCOUT SYSTEMS INC | COM | 64115T104 | 3,988 | 172,960 | SH | SOLE | 1 | 172,960 | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 199 | 2,209 | SH | SOLE | 1 | 2,209 | 0 | 0 |
| NEURONETICS INC | COM | 64131A105 | 69 | 8,277 | SH | SOLE | 1 | 8,277 | 0 | 0 |
| NEVRO CORP | COM | 64157F103 | 1,624 | 18,887 | SH | SOLE | 1 | 18,887 | 0 | 0 |
| NEW AGE BEVERAGES CORP | COM | 64157V108 | 131 | 47,360 | SH | SOLE | 1 | 47,360 | 0 | 0 |
| NEW JERSEY RESOURCES CORP | COM | 646025106 | 10,276 | 227,237 | SH | SOLE | 1 | 227,237 | 0 | 0 |
| NEW MEDIA INVESTMENT GROUP | COM | 64704V106 | 392 | 44,508 | SH | SOLE | 1 | 44,508 | 0 | 0 |
| NEW ORIENTAL EDUCATIO SP ADR | ADR | 647581107 | 222 | 2,001 | SH | SOLE | 1 | 2,001 | 0 | 0 |
| NEW RELIC INC | COM | 64829B100 | 74 | 1,211 | SH | SOLE | 1 | 1,211 | 0 | 0 |
| NEW RESIDENTIAL INVESTMENT | COM | 64828T201 | 105 | 6,721 | SH | SOLE | 1 | 6,721 | 0 | 0 |
| NEW SENIOR INVESTMENT GROUP | COM | 648691103 | 353 | 52,874 | SH | SOLE | 1 | 52,874 | 0 | 0 |
| NEW YORK COMMUNITY BANCORP | COM | 649445103 | 11,249 | 896,331 | SH | SOLE | 1 | 896,331 | 0 | 0 |
| NEW YORK MORTGAGE TRUST INC | COM | 649604501 | 1,077 | 176,863 | SH | SOLE | 1 | 176,863 | 0 | 0 |
| NEW YORK TIMES CO A | COM | 650111107 | 7,868 | 276,268 | SH | SOLE | 1 | 276,268 | 0 | 0 |
| NEWELL BRANDS INC | COM | 651229106 | 2,408 | 128,632 | SH | SOLE | 1 | 128,632 | 0 | 0 |

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|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| NEWMARK GROUP INC CLASS A | COM | 65158N102 | 822 | 90,687 | SH | SOLE | 1 | 90,687 | 0 | 0 |
| NEWMARKET CORP | COM | 651587107 | 6,708 | 14,209 | SH | SOLE | 1 | 14,209 | 0 | 0 |
| NEWMONT GOLDCORP CORP | COM | 651639106 | 10,679 | 281,614 | SH | SOLE | 1 | 281,614 | 0 | 0 |
| NEWPARK RESOURCES INC | COM | 651718504 | 504 | 66,085 | SH | SOLE | 1 | 66,085 | 0 | 0 |
| NEWS CORP CLASS A | COM | 65249B109 | 1,844 | 132,452 | SH | SOLE | 1 | 132,452 | 0 | 0 |
| NEWS CORP CLASS B | COM | 65249B208 | 598 | 41,822 | SH | SOLE | 1 | 41,822 | 0 | 0 |
| NEXPOINT RESIDENTIAL | COM | 65341D102 | 559 | 11,951 | SH | SOLE | 1 | 11,951 | 0 | 0 |
| NEXSTAR MEDIA GROUP INC CL A | CL A | 65336K103 | 103 | 1,010 | SH | SOLE | 1 | 1,010 | 0 | 0 |
| NEXTCURE INC | COM | 65343E108 | 58 | 1,890 | SH | SOLE | 1 | 1,890 | 0 | 0 |
| NEXTDECADE CORP | COM | 65342K105 | 42 | 7,218 | SH | SOLE | 1 | 7,218 | 0 | 0 |
| NEXTERA ENERGY INC | COM | 65339F101 | 35,984 | 154,445 | SH | SOLE | 1 | 154,445 | 0 | 0 |
| NEXTGEN HEALTHCARE INC | COM | 65343C102 | 624 | 39,853 | SH | SOLE | 1 | 39,853 | 0 | 0 |
| NGM BIOPHARMACEUTICALS INC | COM | 62921N105 | 60 | 4,315 | SH | SOLE | 1 | 4,315 | 0 | 0 |
| NI HOLDINGS INC | COM | 65342T106 | 103 | 6,025 | SH | SOLE | 1 | 6,025 | 0 | 0 |
| NIC INC | COM | 62914B100 | 1,010 | 48,889 | SH | SOLE | 1 | 48,889 | 0 | 0 |
| NICOLET BANKSHARES INC | COM | 65406E102 | 344 | 5,174 | SH | SOLE | 1 | 5,174 | 0 | 0 |
| NIELSEN HOLDINGS PLC | COM | G6518L108 | 15,951 | 750,656 | SH | SOLE | 1 | 750,656 | 0 | 0 |
| NIKE INC CL B | COM | 654106103 | 37,805 | 402,521 | SH | SOLE | 1 | 402,521 | 0 | 0 |
| NINE ENERGY SERVICE INC | COM | 65441V101 | 62 | 10,036 | SH | SOLE | 1 | 10,036 | 0 | 0 |
| NIO INC ADR | ADR | 62914V106 | 12 | 7,500 | SH | SOLE | 1 | 7,500 | 0 | 0 |
| NISOURCE INC | COM | 65473P105 | 4,181 | 139,742 | SH | SOLE | 1 | 139,742 | 0 | 0 |
| NL INDUSTRIES | COM | 629156407 | 20 | 5,282 | SH | SOLE | 1 | 5,282 | 0 | 0 |
| NLIGHT INC | COM | 65487K100 | 327 | 20,868 | SH | SOLE | 1 | 20,868 | 0 | 0 |
| NMI HOLDINGS INC CLASS A | COM | 629209305 | 1,276 | 48,587 | SH | SOLE | 1 | 48,587 | 0 | 0 |
| NN INC | COM | 629337106 | 189 | 26,491 | SH | SOLE | 1 | 26,491 | 0 | 0 |
| NOAH HOLDINGS LTD SPON ADS | ADR | 65487X102 | 9 | 300 | SH | SOLE | 1 | 300 | 0 | 0 |
| NOBLE CORP PLC | COM | G65431101 | 234 | 184,084 | SH | SOLE | 1 | 184,084 | 0 | 0 |
| NOBLE ENERGY INC | COM | 655044105 | 4,589 | 204,335 | SH | SOLE | 1 | 204,335 | 0 | 0 |
| NOODLES & CO | COM | 65540B105 | 102 | 18,029 | SH | SOLE | 1 | 18,029 | 0 | 0 |
| NORDIC AMERICAN TANKERS LTD | COM | G65773106 | 190 | 87,981 | SH | SOLE | 1 | 87,981 | 0 | 0 |
| NORDSON CORP | COM | 655663102 | 14,433 | 98,683 | SH | SOLE | 1 | 98,683 | 0 | 0 |
| NORDSTROM INC | COM | 655664100 | 2,129 | 63,236 | SH | SOLE | 1 | 63,236 | 0 | 0 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 17,290 | 96,239 | SH | SOLE | 1 | 96,239 | 0 | 0 |
| NORTHEAST BANK | COM | 66405S100 | 105 | 4,732 | SH | SOLE | 1 | 4,732 | 0 | 0 |
| NORTHERN OIL AND GAS INC | COM | 665531109 | 361 | 183,947 | SH | SOLE | 1 | 183,947 | 0 | 0 |
| NORTHERN TRUST CORP | COM | 665859104 | 8,206 | 87,931 | SH | SOLE | 1 | 87,931 | 0 | 0 |
| NORTHFIELD BANCORP INC | COM | 66611T108 | 519 | 32,335 | SH | SOLE | 1 | 32,335 | 0 | 0 |
| NORTHRIM BANCORP INC | COM | 666762109 | 165 | 4,157 | SH | SOLE | 1 | 4,157 | 0 | 0 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 19,302 | 51,502 | SH | SOLE | 1 | 51,502 | 0 | 0 |
| NORTHWEST BANCSHARES INC | COM | 667340103 | 1,220 | 74,413 | SH | SOLE | 1 | 74,413 | 0 | 0 |
| NORTHWEST NATURAL HOLDING CO | COM | 66765N105 | 1,602 | 22,455 | SH | SOLE | 1 | 22,455 | 0 | 0 |
| NORTHWEST PIPE CO | COM | 667746101 | 170 | 6,043 | SH | SOLE | 1 | 6,043 | 0 | 0 |

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| NORTHWESTERN CORP | COM | 668074305 | 9,602 | 127,941 | SH | SOLE | 1 | 127,941 | 0 | 0 |
| NORWEGIAN CRUISE LINE HOLDIN | COM | G66721104 | 3,852 | 74,405 | SH | SOLE | 1 | 74,405 | 0 | 0 |
| NORWOOD FINANCIAL CORP | COM | 669549107 | 115 | 3,645 | SH | SOLE | 1 | 3,645 | 0 | 0 |
| NOVAGOLD RESOURCES INC | COM | 66987E206 | 887 | 146,165 | SH | SOLE | 1 | 146,165 | 0 | 0 |
| NOVANTA INC | COM | 67000B104 | 1,738 | 21,268 | SH | SOLE | 1 | 21,268 | 0 | 0 |
| NOVAVAX INC | COM | 670002401 | 76 | 15,103 | SH | SOLE | 1 | 15,103 | 0 | 0 |
| NOVOCURE LTD | COM | G6674U108 | 4,102 | 54,857 | SH | SOLE | 1 | 54,857 | 0 | 0 |
| NOW INC | COM | 67011P100 | 3,158 | 275,345 | SH | SOLE | 1 | 275,345 | 0 | 0 |
| NRC GROUP HOLDINGS CORP | COM | 629375106 | 82 | 6,609 | SH | SOLE | 1 | 6,609 | 0 | 0 |
| NRG ENERGY INC | COM | 629377508 | 4,855 | 122,598 | SH | SOLE | 1 | 122,598 | 0 | 0 |
| NU SKIN ENTERPRISES INC A | COM | 67018T105 | 4,531 | 106,548 | SH | SOLE | 1 | 106,548 | 0 | 0 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 76 | 4,635 | SH | SOLE | 1 | 4,635 | 0 | 0 |
| NUCOR CORP | COM | 670346105 | 9,623 | 189,027 | SH | SOLE | 1 | 189,027 | 0 | 0 |
| NUTANIX INC A | COM | 67059N108 | 90 | 3,421 | SH | SOLE | 1 | 3,421 | 0 | 0 |
| NUVASIVE INC | COM | 670704105 | 8,353 | 131,793 | SH | SOLE | 1 | 131,793 | 0 | 0 |
| NV5 GLOBAL INC | COM | 62945V109 | 446 | 6,539 | SH | SOLE | 1 | 6,539 | 0 | 0 |
| NVE CORP | COM | 629445206 | 200 | 3,014 | SH | SOLE | 1 | 3,014 | 0 | 0 |
| NVENT ELECTRIC PLC | COM | G6700G107 | 6,577 | 298,400 | SH | SOLE | 1 | 298,400 | 0 | 0 |
| NVIDIA CORP | COM | 67066G104 | 43,949 | 252,480 | SH | SOLE | 1 | 252,480 | 0 | 0 |
| NVR INC | COM | 62944T105 | 4,390 | 1,181 | SH | SOLE | 1 | 1,181 | 0 | 0 |
| NXP SEMICONDUCTORS NV | COM | N6596X109 | 6,538 | 59,920 | SH | SOLE | 1 | 59,920 | 0 | 0 |
| O REILLY AUTOMOTIVE INC | COM | 67103H107 | 13,433 | 33,709 | SH | SOLE | 1 | 33,709 | 0 | 0 |
| OAK VALLEY BANCORP | COM | 671807105 | 72 | 4,321 | SH | SOLE | 1 | 4,321 | 0 | 0 |
| OASIS PETROLEUM INC | COM | 674215108 | 2,604 | 752,702 | SH | SOLE | 1 | 752,702 | 0 | 0 |
| OCCIDENTAL PETROLEUM CORP | COM | 674599105 | 16,705 | 375,642 | SH | SOLE | 1 | 375,642 | 0 | 0 |
| OCEANEERING INTL INC | COM | 675232102 | 3,398 | 250,746 | SH | SOLE | 1 | 250,746 | 0 | 0 |
| OCEANFIRST FINANCIAL CORP | COM | 675234108 | 753 | 31,917 | SH | SOLE | 1 | 31,917 | 0 | 0 |
| OCULAR THERAPEUTIX INC | COM | 67576A100 | 80 | 26,181 | SH | SOLE | 1 | 26,181 | 0 | 0 |
| OCWEN FINANCIAL CORP | COM | 675746309 | 160 | 85,047 | SH | SOLE | 1 | 85,047 | 0 | 0 |
| ODONATE THERAPEUTICS INC | COM | 676079106 | 193 | 7,404 | SH | SOLE | 1 | 7,404 | 0 | 0 |
| OFFICE DEPOT INC | COM | 676220106 | 925 | 527,057 | SH | SOLE | 1 | 527,057 | 0 | 0 |
| OFFICE PROPERTIES INCOME TRU | COM | 67623C109 | 1,085 | 35,422 | SH | SOLE | 1 | 35,422 | 0 | 0 |
| OFG BANCORP | COM | 67103X102 | 1,877 | 85,719 | SH | SOLE | 1 | 85,719 | 0 | 0 |
| OGE ENERGY CORP | COM | 670837103 | 17,426 | 384,001 | SH | SOLE | 1 | 384,001 | 0 | 0 |
| OHIO VALLEY BANC CORP | COM | 677719106 | 95 | 2,615 | SH | SOLE | 1 | 2,615 | 0 | 0 |
| OIL DRI CORP OF AMERICA | COM | 677864100 | 111 | 3,273 | SH | SOLE | 1 | 3,273 | 0 | 0 |
| OIL STATES INTERNATIONAL INC | COM | 678026105 | 592 | 44,489 | SH | SOLE | 1 | 44,489 | 0 | 0 |
| OKTA INC | COM | 679295105 | 246 | 2,496 | SH | SOLE | 1 | 2,496 | 0 | 0 |
| OLD DOMINION FREIGHT LINE | COM | 679580100 | 20,910 | 123,023 | SH | SOLE | 1 | 123,023 | 0 | 0 |
| OLD LINE BANCSHARES INC | COM | 67984M100 | 279 | 9,627 | SH | SOLE | 1 | 9,627 | 0 | 0 |
| OLD NATIONAL BANCORP | COM | 680033107 | 2,187 | 127,108 | SH | SOLE | 1 | 127,108 | 0 | 0 |
| OLD REPUBLIC INTL CORP | COM | 680223104 | 12,886 | 546,694 | SH | SOLE | 1 | 546,694 | 0 | 0 |

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|------------------------------|------|-----------|---------|-----------|----|------|---|-----------|---|---|
| OLD SECOND BANCORP INC | COM | 680277100 | 224 | 18,315 | SH | SOLE | 1 | 18,315 | 0 | 0 |
| OLIN CORP | COM | 680665205 | 5,900 | 315,184 | SH | SOLE | 1 | 315,184 | 0 | 0 |
| OLLIE S BARGAIN OUTLET HOLDI | COM | 681116109 | 6,175 | 105,308 | SH | SOLE | 1 | 105,308 | 0 | 0 |
| OLYMPIC STEEL INC | COM | 68162K106 | 98 | 6,819 | SH | SOLE | 1 | 6,819 | 0 | 0 |
| OMEGA FLEX INC | COM | 682095104 | 187 | 1,831 | SH | SOLE | 1 | 1,831 | 0 | 0 |
| OMEGA HEALTHCARE INVESTORS | COM | 681936100 | 17,359 | 415,377 | SH | SOLE | 1 | 415,377 | 0 | 0 |
| OMEROS CORP | COM | 682143102 | 480 | 29,394 | SH | SOLE | 1 | 29,394 | 0 | 0 |
| OMNICELL INC | COM | 68213N109 | 2,222 | 30,746 | SH | SOLE | 1 | 30,746 | 0 | 0 |
| OMNICOM GROUP | COM | 681919106 | 377,850 | 4,825,669 | SH | SOLE | 1 | 4,825,669 | 0 | 0 |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 279 | 27,667 | SH | SOLE | 1 | 27,667 | 0 | 0 |
| ON DECK CAPITAL INC | COM | 682163100 | 141 | 41,981 | SH | SOLE | 1 | 41,981 | 0 | 0 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 127 | 6,608 | SH | SOLE | 1 | 6,608 | 0 | 0 |
| ONCOCYTE CORP | COM | 68235C107 | 29 | 13,574 | SH | SOLE | 1 | 13,574 | 0 | 0 |
| ONE GAS INC | COM | 68235P108 | 12,812 | 133,310 | SH | SOLE | 1 | 133,310 | 0 | 0 |
| ONE LIBERTY PROPERTIES INC | COM | 682406103 | 270 | 9,821 | SH | SOLE | 1 | 9,821 | 0 | 0 |
| ONEMAIN HOLDINGS INC | COM | 68268W103 | 39 | 1,056 | SH | SOLE | 1 | 1,056 | 0 | 0 |
| ONEOK INC | COM | 682680103 | 13,369 | 181,424 | SH | SOLE | 1 | 181,424 | 0 | 0 |
| ONESPAN INC | COM | 68287N100 | 352 | 24,278 | SH | SOLE | 1 | 24,278 | 0 | 0 |
| ONESPAWORLD HOLDINGS LTD | COM | P73684113 | 445 | 28,679 | SH | SOLE | 1 | 28,679 | 0 | 0 |
| OOMA INC | COM | 683416101 | 127 | 12,251 | SH | SOLE | 1 | 12,251 | 0 | 0 |
| OP BANCORP | COM | 67109R109 | 81 | 8,287 | SH | SOLE | 1 | 8,287 | 0 | 0 |
| OPKO HEALTH INC | COM | 68375N103 | 471 | 225,197 | SH | SOLE | 1 | 225,197 | 0 | 0 |
| OPPENHEIMER HOLDINGS CL A | CL A | 683797104 | 181 | 6,027 | SH | SOLE | 1 | 6,027 | 0 | 0 |
| OPTIMIZERX CORP | COM | 68401U204 | 126 | 8,713 | SH | SOLE | 1 | 8,713 | 0 | 0 |
| OPTINOSE INC | COM | 68404V100 | 110 | 15,737 | SH | SOLE | 1 | 15,737 | 0 | 0 |
| OPTION CARE HEALTH INC | COM | 68404L102 | 249 | 77,786 | SH | SOLE | 1 | 77,786 | 0 | 0 |
| OPUS BANK | COM | 684000102 | 353 | 16,215 | SH | SOLE | 1 | 16,215 | 0 | 0 |
| ORACLE CORP | COM | 68389X105 | 42,580 | 773,764 | SH | SOLE | 1 | 773,764 | 0 | 0 |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 341 | 45,627 | SH | SOLE | 1 | 45,627 | 0 | 0 |
| ORBCOMM INC | COM | 68555P100 | 224 | 46,987 | SH | SOLE | 1 | 46,987 | 0 | 0 |
| ORCHID ISLAND CAPITAL INC | COM | 68571X103 | 230 | 39,990 | SH | SOLE | 1 | 39,990 | 0 | 0 |
| ORGANOGENESIS HOLDINGS INC | COM | 68621F102 | 44 | 6,653 | SH | SOLE | 1 | 6,653 | 0 | 0 |
| ORIGIN BANCORP INC | COM | 68621T102 | 407 | 12,065 | SH | SOLE | 1 | 12,065 | 0 | 0 |
| ORION ENGINEERED CARBONS SA | COM | L72967109 | 636 | 38,058 | SH | SOLE | 1 | 38,058 | 0 | 0 |
| ORITANI FINANCIAL CORP | COM | 68633D103 | 515 | 29,110 | SH | SOLE | 1 | 29,110 | 0 | 0 |
| ORMAT TECHNOLOGIES INC | COM | 686688102 | 1,862 | 25,063 | SH | SOLE | 1 | 25,063 | 0 | 0 |
| ORRSTOWN FINL SERVICES INC | COM | 687380105 | 142 | 6,468 | SH | SOLE | 1 | 6,468 | 0 | 0 |
| ORTHOFIX MEDICAL INC | COM | 68752M108 | 716 | 13,504 | SH | SOLE | 1 | 13,504 | 0 | 0 |
| ORTHOPEDIATRICS CORP | COM | 68752L100 | 199 | 5,639 | SH | SOLE | 1 | 5,639 | 0 | 0 |
| OSHKOSH CORP | COM | 688239201 | 9,945 | 131,198 | SH | SOLE | 1 | 131,198 | 0 | 0 |
| OSI SYSTEMS INC | COM | 671044105 | 1,257 | 12,377 | SH | SOLE | 1 | 12,377 | 0 | 0 |
| OSMOTICA PHARMACEUTICALS PLC | COM | G6S41R101 | 19 | 5,044 | SH | SOLE | 1 | 5,044 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| OTTER TAIL CORP | COM | 689648103 | 1,338 | 24,902 | SH | SOLE | 1 | 24,902 | 0 | 0 |
| OUTFRONT MEDIA INC | COM | 69007J106 | 1,474 | 53,070 | SH | SOLE | 1 | 53,070 | 0 | 0 |
| OVERSEAS SHIPHOLDING GROUP A | COM | 69036R863 | 72 | 40,860 | SH | SOLE | 1 | 40,860 | 0 | 0 |
| OVERSTOCK.COM INC | COM | 690370101 | 180 | 16,978 | SH | SOLE | 1 | 16,978 | 0 | 0 |
| OWENS & MINOR INC | COM | 690732102 | 266 | 45,849 | SH | SOLE | 1 | 45,849 | 0 | 0 |
| OWENS CORNING | COM | 690742101 | 13,188 | 208,677 | SH | SOLE | 1 | 208,677 | 0 | 0 |
| OWENS ILLINOIS INC | COM | 690768403 | 3,063 | 298,209 | SH | SOLE | 1 | 298,209 | 0 | 0 |
| OXFORD INDUSTRIES INC | COM | 691497309 | 888 | 12,379 | SH | SOLE | 1 | 12,379 | 0 | 0 |
| P G & E CORP | COM | 69331C108 | 329 | 32,911 | SH | SOLE | 1 | 32,911 | 0 | 0 |
| P.A.M. TRANSPORTATION SVCS | COM | 693149106 | 71 | 1,205 | SH | SOLE | 1 | 1,205 | 0 | 0 |
| PACCAR INC | COM | 693718108 | 11,427 | 163,220 | SH | SOLE | 1 | 163,220 | 0 | 0 |
| PACIFIC BIOSCIENCES OF CALIF | COM | 69404D108 | 464 | 89,880 | SH | SOLE | 1 | 89,880 | 0 | 0 |
| PACIFIC DRILLING SA | COM | L7257P205 | 74 | 18,850 | SH | SOLE | 1 | 18,850 | 0 | 0 |
| PACIFIC MERCANTILE BANCORP | COM | 694552100 | 92 | 12,283 | SH | SOLE | 1 | 12,283 | 0 | 0 |
| PACIFIC PREMIER BANCORP INC | COM | 69478X105 | 1,372 | 43,977 | SH | SOLE | 1 | 43,977 | 0 | 0 |
| PACIRA BIOSCIENCES INC | COM | 695127100 | 1,149 | 30,189 | SH | SOLE | 1 | 30,189 | 0 | 0 |
| PACKAGING CORP OF AMERICA | COM | 695156109 | 5,002 | 47,148 | SH | SOLE | 1 | 47,148 | 0 | 0 |
| PACWEST BANCORP | COM | 695263103 | 10,757 | 296,003 | SH | SOLE | 1 | 296,003 | 0 | 0 |
| PAGERDUTY INC | COM | 69553P100 | 7 | 245 | SH | SOLE | 1 | 245 | 0 | 0 |
| PALATIN TECHNOLOGIES INC | COM | 696077403 | 116 | 127,791 | SH | SOLE | 1 | 127,791 | 0 | 0 |
| PALO ALTO NETWORKS INC | COM | 697435105 | 467 | 2,290 | SH | SOLE | 1 | 2,290 | 0 | 0 |
| PALOMAR HOLDINGS INC | COM | 69753M105 | 146 | 3,716 | SH | SOLE | 1 | 3,716 | 0 | 0 |
| PAMPA ENERGIA SA SPON ADR | ADR | 697660207 | 12 | 719 | SH | SOLE | 1 | 719 | 0 | 0 |
| PANHANDLE OIL AND GAS INC A | COM | 698477106 | 135 | 9,687 | SH | SOLE | 1 | 9,687 | 0 | 0 |
| PAPA JOHN S INTL INC | COM | 698813102 | 2,915 | 55,682 | SH | SOLE | 1 | 55,682 | 0 | 0 |
| PAR PACIFIC HOLDINGS INC | COM | 69888T207 | 604 | 26,406 | SH | SOLE | 1 | 26,406 | 0 | 0 |
| PAR TECHNOLOGY CORP/DEL | COM | 698884103 | 174 | 7,303 | SH | SOLE | 1 | 7,303 | 0 | 0 |
| PARAMOUNT GROUP INC | COM | 69924R108 | 44 | 3,262 | SH | SOLE | 1 | 3,262 | 0 | 0 |
| PARATEK PHARMACEUTICALS INC | COM | 699374302 | 87 | 20,212 | SH | SOLE | 1 | 20,212 | 0 | 0 |
| PARETEUM CORP | COM | 69946T207 | 88 | 67,830 | SH | SOLE | 1 | 67,830 | 0 | 0 |
| PARK AEROSPACE CORP | COM | 70014A104 | 245 | 13,935 | SH | SOLE | 1 | 13,935 | 0 | 0 |
| PARK HOTELS & RESORTS INC | COM | 700517105 | 11,485 | 459,935 | SH | SOLE | 1 | 459,935 | 0 | 0 |
| PARK NATIONAL CORP | COM | 700658107 | 794 | 8,379 | SH | SOLE | 1 | 8,379 | 0 | 0 |
| PARK OHIO HOLDINGS CORP | COM | 700666100 | 164 | 5,498 | SH | SOLE | 1 | 5,498 | 0 | 0 |
| PARKE BANCORP INC | COM | 700885106 | 126 | 5,686 | SH | SOLE | 1 | 5,686 | 0 | 0 |
| PARKER DRILLING CO POST BANK | COM | 701081507 | 111 | 5,887 | SH | SOLE | 1 | 5,887 | 0 | 0 |
| PARKER HANNIFIN CORP | COM | 701094104 | 11,677 | 64,652 | SH | SOLE | 1 | 64,652 | 0 | 0 |
| PARSLEY ENERGY INC CLASS A | COM | 701877102 | 95 | 5,625 | SH | SOLE | 1 | 5,625 | 0 | 0 |
| PARSONS CORP | COM | 70202L102 | 400 | 12,135 | SH | SOLE | 1 | 12,135 | 0 | 0 |
| PARTY CITY HOLDCO INC | COM | 702149105 | 194 | 34,063 | SH | SOLE | 1 | 34,063 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| PATRICK INDUSTRIES INC | COM | 703343103 | 717 | 16,711 | SH | SOLE | 1 | 16,711 | 0 | 0 |
| PATTERN ENERGY GROUP INC A | COM | 70338P100 | 1,502 | 55,780 | SH | SOLE | 1 | 55,780 | 0 | 0 |
| PATTERSON COS INC | COM | 703395103 | 3,856 | 216,374 | SH | SOLE | 1 | 216,374 | 0 | 0 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 3,323 | 388,616 | SH | SOLE | 1 | 388,616 | 0 | 0 |
| PAYCHEX INC | COM | 704326107 | 25,315 | 305,843 | SH | SOLE | 1 | 305,843 | 0 | 0 |
| PAYCOM SOFTWARE INC | COM | 70432V102 | 252 | 1,204 | SH | SOLE | 1 | 1,204 | 0 | 0 |
| PAYLOCITY HOLDING CORP | COM | 70438V106 | 77 | 792 | SH | SOLE | 1 | 792 | 0 | 0 |
| PAYPAL HOLDINGS INC | COM | 70450Y103 | 50,666 | 489,105 | SH | SOLE | 1 | 489,105 | 0 | 0 |
| PAYSIGN INC | COM | 70451A104 | 190 | 18,803 | SH | SOLE | 1 | 18,803 | 0 | 0 |
| PBF ENERGY INC CLASS A | COM | 69318G106 | 5,323 | 195,779 | SH | SOLE | 1 | 195,779 | 0 | 0 |
| PC CONNECTION INC | COM | 69318J100 | 276 | 7,107 | SH | SOLE | 1 | 7,107 | 0 | 0 |
| PCB BANCORP | COM | 69320M109 | 129 | 7,818 | SH | SOLE | 1 | 7,818 | 0 | 0 |
| PCSB FINANCIAL CORP | COM | 69324R104 | 204 | 10,228 | SH | SOLE | 1 | 10,228 | 0 | 0 |
| PDC ENERGY INC | COM | 69327R101 | 1,280 | 46,117 | SH | SOLE | 1 | 46,117 | 0 | 0 |
| PDF SOLUTIONS INC | COM | 693282105 | 273 | 20,917 | SH | SOLE | 1 | 20,917 | 0 | 0 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 154 | 71,140 | SH | SOLE | 1 | 71,140 | 0 | 0 |
| PDL COMMUNITY BANCORP | COM | 69290X101 | 75 | 5,354 | SH | SOLE | 1 | 5,354 | 0 | 0 |
| PEABODY ENERGY CORP | COM | 704551100 | 637 | 43,275 | SH | SOLE | 1 | 43,275 | 0 | 0 |
| PEAPACK GLADSTONE FINL CORP | COM | 704699107 | 335 | 11,941 | SH | SOLE | 1 | 11,941 | 0 | 0 |
| PEBBLEBROOK HOTEL TRUST | COM | 70509V100 | 9,198 | 330,627 | SH | SOLE | 1 | 330,627 | 0 | 0 |
| PEGASYSTEMS INC | COM | 705573103 | 63 | 931 | SH | SOLE | 1 | 931 | 0 | 0 |
| PENN NATIONAL GAMING INC | COM | 707569109 | 5,151 | 276,555 | SH | SOLE | 1 | 276,555 | 0 | 0 |
| PENN REAL ESTATE INVEST TST | COM | 709102107 | 288 | 50,416 | SH | SOLE | 1 | 50,416 | 0 | 0 |
| PENN VIRGINIA CORP | COM | 70788V102 | 292 | 10,038 | SH | SOLE | 1 | 10,038 | 0 | 0 |
| PENNS WOODS BANCORP INC | COM | 708430103 | 134 | 2,888 | SH | SOLE | 1 | 2,888 | 0 | 0 |
| PENNYMAC FINANCIAL SERVICES | COM | 70932M107 | 479 | 15,774 | SH | SOLE | 1 | 15,774 | 0 | 0 |
| PENNYMAC MORTGAGE INVESTMENT | COM | 70931T103 | 1,431 | 64,366 | SH | SOLE | 1 | 64,366 | 0 | 0 |
| PENSKE AUTOMOTIVE GROUP INC | COM | 70959W103 | 27 | 564 | SH | SOLE | 1 | 564 | 0 | 0 |
| PENTAIR PLC | COM | G7S00T104 | 2,182 | 57,715 | SH | SOLE | 1 | 57,715 | 0 | 0 |
| PENUMBRA INC | COM | 70975L107 | 8,292 | 61,655 | SH | SOLE | 1 | 61,655 | 0 | 0 |
| PEOPLE S UNITED FINANCIAL | COM | 712704105 | 2,141 | 136,937 | SH | SOLE | 1 | 136,937 | 0 | 0 |
| PEOPLE S UTAH BANCORP | COM | 712706209 | 280 | 9,900 | SH | SOLE | 1 | 9,900 | 0 | 0 |
| PEOPLES BANCORP INC | COM | 709789101 | 361 | 11,363 | SH | SOLE | 1 | 11,363 | 0 | 0 |
| PEOPLES BANCORP OF NC | COM | 710577107 | 86 | 2,907 | SH | SOLE | 1 | 2,907 | 0 | 0 |
| PEOPLES FINANCIAL SERVICES | COM | 711040105 | 197 | 4,352 | SH | SOLE | 1 | 4,352 | 0 | 0 |
| PEPSICO INC | COM | 713448108 | 88,243 | 643,642 | SH | SOLE | 1 | 643,642 | 0 | 0 |
| PERFICIENT INC | COM | 71375U101 | 926 | 23,993 | SH | SOLE | 1 | 23,993 | 0 | 0 |
| PERFORMANCE FOOD GROUP CO | COM | 71377A103 | 2,991 | 65,009 | SH | SOLE | 1 | 65,009 | 0 | 0 |
| PERKINELMER INC | COM | 714046109 | 3,210 | 37,689 | SH | SOLE | 1 | 37,689 | 0 | 0 |
| PERRIGO CO PLC | COM | G97822103 | 4,123 | 73,771 | SH | SOLE | 1 | 73,771 | 0 | 0 |
| PERSONALIS INC | COM | 71535D106 | 83 | 5,624 | SH | SOLE | 1 | 5,624 | 0 | 0 |
| PERSPECTA INC | COM | 715347100 | 9,187 | 351,717 | SH | SOLE | 1 | 351,717 | 0 | 0 |
| PETIQ INC | COM | 71639T106 | 334 | 12,251 | SH | SOLE | 1 | 12,251 | 0 | 0 |

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|------------------------------|------------------|-----------|---------|------------|----|------|---|------------|---|---|
| PETMED EXPRESS INC | COM | 716382106 | 263 | 14,593 | SH | SOLE | 1 | 14,593 | 0 | 0 |
| PFENEX INC | COM | 717071104 | 159 | 18,838 | SH | SOLE | 1 | 18,838 | 0 | 0 |
| PFIZER INC | COM | 717081103 | 361,391 | 10,058,194 | SH | SOLE | 1 | 10,058,194 | 0 | 0 |
| PGT INNOVATIONS INC | COM | 69336V101 | 730 | 42,280 | SH | SOLE | 1 | 42,280 | 0 | 0 |
| PHASEBIO PHARMACEUTICALS INC | COM | 717224109 | 36 | 8,664 | SH | SOLE | 1 | 8,664 | 0 | 0 |
| PHIBRO ANIMAL HEALTH CORP A | COM | 71742Q106 | 322 | 15,109 | SH | SOLE | 1 | 15,109 | 0 | 0 |
| PHILIP MORRIS INTERNATIONAL | COM | 718172109 | 350,381 | 4,614,526 | SH | SOLE | 1 | 4,614,526 | 0 | 0 |
| PHILLIPS 66 | COM | 718546104 | 17,767 | 173,507 | SH | SOLE | 1 | 173,507 | 0 | 0 |
| PHOTRONICS INC | COM | 719405102 | 528 | 48,574 | SH | SOLE | 1 | 48,574 | 0 | 0 |
| PHREESIA INC | COM | 71944F106 | 157 | 6,464 | SH | SOLE | 1 | 6,464 | 0 | 0 |
| PHUNWARE INC | COM | 71948P100 | 29 | 20,234 | SH | SOLE | 1 | 20,234 | 0 | 0 |
| PHYSICIANS REALTY TRUST | COM | 71943U104 | 2,082 | 117,282 | SH | SOLE | 1 | 117,282 | 0 | 0 |
| PICO HOLDINGS INC | COM | 693366205 | 117 | 11,552 | SH | SOLE | 1 | 11,552 | 0 | 0 |
| PIEDMONT OFFICE REALTY TRU A | COM | 720190206 | 1,651 | 79,092 | SH | SOLE | 1 | 79,092 | 0 | 0 |
| PIERIS PHARMACEUTICALS INC | COM | 720795103 | 100 | 29,225 | SH | SOLE | 1 | 29,225 | 0 | 0 |
| PILGRIM S PRIDE CORP | COM | 72147K108 | 3,224 | 100,604 | SH | SOLE | 1 | 100,604 | 0 | 0 |
| PINDUODUO INC ADR | ADR | 722304102 | 81 | 2,500 | SH | SOLE | 1 | 2,500 | 0 | 0 |
| PINNACLE FINANCIAL PARTNERS | COM | 72346Q104 | 7,877 | 138,801 | SH | SOLE | 1 | 138,801 | 0 | 0 |
| PINNACLE WEST CAPITAL | COM | 723484101 | 3,621 | 37,305 | SH | SOLE | 1 | 37,305 | 0 | 0 |
| PIONEER BANCORP INC/NY | COM | 723561106 | 87 | 6,974 | SH | SOLE | 1 | 6,974 | 0 | 0 |
| PIONEER NATURAL RESOURCES CO | COM | 723787107 | 8,697 | 69,148 | SH | SOLE | 1 | 69,148 | 0 | 0 |
| PIPER JAFFRAY COS | COM | 724078100 | 774 | 10,252 | SH | SOLE | 1 | 10,252 | 0 | 0 |
| PITNEY BOWES INC | COM | 724479100 | 580 | 127,002 | SH | SOLE | 1 | 127,002 | 0 | 0 |
| PJT PARTNERS INC A | COM | 69343T107 | 581 | 14,280 | SH | SOLE | 1 | 14,280 | 0 | 0 |
| PLAINS GP HLDGS L P | LTD PARTNR INT A | 72651A207 | 19,186 | 903,730 | SH | SOLE | 2 | 903,730 | 0 | 0 |
| PLANET FITNESS INC CL A | CL A | 72703H101 | 120 | 2,070 | SH | SOLE | 1 | 2,070 | 0 | 0 |
| PLANTRONICS INC | COM | 727493108 | 3,092 | 82,839 | SH | SOLE | 1 | 82,839 | 0 | 0 |
| PLAYAGS INC | COM | 72814N104 | 173 | 16,801 | SH | SOLE | 1 | 16,801 | 0 | 0 |
| PLEXUS CORP | COM | 729132100 | 1,342 | 21,474 | SH | SOLE | 1 | 21,474 | 0 | 0 |
| PLUG POWER INC | COM | 72919P202 | 392 | 149,067 | SH | SOLE | 1 | 149,067 | 0 | 0 |
| PLURALSIGHT INC A | COM | 72941B106 | 26 | 1,521 | SH | SOLE | 1 | 1,521 | 0 | 0 |
| PNC FINANCIAL SERVICES GROUP | COM | 693475105 | 26,855 | 191,606 | SH | SOLE | 1 | 191,606 | 0 | 0 |
| PNM RESOURCES INC | COM | 69349H107 | 10,506 | 201,730 | SH | SOLE | 1 | 201,730 | 0 | 0 |
| POLARIS INC | COM | 731068102 | 9,738 | 110,644 | SH | SOLE | 1 | 110,644 | 0 | 0 |
| POLARITYTE INC | COM | 731094108 | 30 | 9,257 | SH | SOLE | 1 | 9,257 | 0 | 0 |
| POLYONE CORPORATION | COM | 73179P106 | 6,356 | 194,683 | SH | SOLE | 1 | 194,683 | 0 | 0 |
| POOL CORP | COM | 73278L105 | 15,506 | 76,878 | SH | SOLE | 1 | 76,878 | 0 | 0 |
| POPULAR INC | COM | 733174700 | 83 | 1,543 | SH | SOLE | 1 | 1,543 | 0 | 0 |
| PORTLAND GENERAL ELECTRIC CO | COM | 736508847 | 3,197 | 56,709 | SH | SOLE | 1 | 56,709 | 0 | 0 |
| PORTOLA PHARMACEUTICALS INC | COM | 737010108 | 1,266 | 47,186 | SH | SOLE | 1 | 47,186 | 0 | 0 |
| POST HOLDINGS INC | COM | 737446104 | 13,964 | 131,937 | SH | SOLE | 1 | 131,937 | 0 | 0 |
| POTBELLY CORP | COM | 73754Y100 | 58 | 13,312 | SH | SOLE | 1 | 13,312 | 0 | 0 |
| POTLATCHDELTIC CORP | COM | 737630103 | 6,967 | 169,576 | SH | SOLE | 1 | 169,576 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| POWELL INDUSTRIES INC | COM | 739128106 | 258 | 6,598 | SH | SOLE | 1 | 6,598 | 0 | 0 |
| POWER INTEGRATIONS INC | COM | 739276103 | 1,909 | 21,112 | SH | SOLE | 1 | 21,112 | 0 | 0 |
| PPG INDUSTRIES INC | COM | 693506107 | 10,356 | 87,387 | SH | SOLE | 1 | 87,387 | 0 | 0 |
| PPL CORP | COM | 69351T106 | 9,445 | 299,944 | SH | SOLE | 1 | 299,944 | 0 | 0 |
| PQ GROUP HOLDINGS INC | COM | 73943T103 | 381 | 23,920 | SH | SOLE | 1 | 23,920 | 0 | 0 |
| PRA GROUP INC | COM | 69354N106 | 1,129 | 33,420 | SH | SOLE | 1 | 33,420 | 0 | 0 |
| PRA HEALTH SCIENCES INC | COM | 69354M108 | 12,003 | 120,964 | SH | SOLE | 1 | 120,964 | 0 | 0 |
| PRECISION BIOSCIENCES INC | COM | 74019P108 | 49 | 5,787 | SH | SOLE | 1 | 5,787 | 0 | 0 |
| PREFERRED APARTMENT COMMUN A | COM | 74039L103 | 405 | 28,050 | SH | SOLE | 1 | 28,050 | 0 | 0 |
| PREFERRED BANK/LOS ANGELES | COM | 740367404 | 545 | 10,396 | SH | SOLE | 1 | 10,396 | 0 | 0 |
| PREFORMED LINE PRODUCTS CO | COM | 740444104 | 106 | 1,939 | SH | SOLE | 1 | 1,939 | 0 | 0 |
| PREMIER FINANCIAL BANCORP | COM | 74050M105 | 141 | 8,233 | SH | SOLE | 1 | 8,233 | 0 | 0 |
| PREMIER INC CLASS A | COM | 74051N102 | 24 | 840 | SH | SOLE | 1 | 840 | 0 | 0 |
| PRESIDIO INC | COM | 74102M103 | 492 | 29,123 | SH | SOLE | 1 | 29,123 | 0 | 0 |
| PRESTIGE CONSUMER HEALTHCARE | COM | 74112D101 | 4,420 | 127,411 | SH | SOLE | 1 | 127,411 | 0 | 0 |
| PREVAIL THERAPEUTICS INC | COM | 74140Y101 | 58 | 4,684 | SH | SOLE | 1 | 4,684 | 0 | 0 |
| PRGX GLOBAL INC | COM | 69357C503 | 68 | 13,160 | SH | SOLE | 1 | 13,160 | 0 | 0 |
| PRICESMART INC | COM | 741511109 | 1,183 | 16,642 | SH | SOLE | 1 | 16,642 | 0 | 0 |
| PRIMEENERGY RESOURCES CORP | COM | 74158E104 | 37 | 324 | SH | SOLE | 1 | 324 | 0 | 0 |
| PRIMERICA INC | COM | 74164M108 | 10,253 | 80,587 | SH | SOLE | 1 | 80,587 | 0 | 0 |
| PRIMO WATER CORP | COM | 74165N105 | 272 | 22,125 | SH | SOLE | 1 | 22,125 | 0 | 0 |
| PRIMORIS SERVICES CORP | COM | 74164F103 | 549 | 27,984 | SH | SOLE | 1 | 27,984 | 0 | 0 |
| PRINCIPAL FINANCIAL GROUP | COM | 74251V102 | 5,557 | 97,252 | SH | SOLE | 1 | 97,252 | 0 | 0 |
| PRINCIPIA BIOPHARMA INC | COM | 74257L108 | 239 | 8,457 | SH | SOLE | 1 | 8,457 | 0 | 0 |
| PRIORITY TECHNOLOGY HOLDINGS | COM | 74275G107 | 20 | 4,138 | SH | SOLE | 1 | 4,138 | 0 | 0 |
| PROASSURANCE CORP | COM | 74267C106 | 1,594 | 39,572 | SH | SOLE | 1 | 39,572 | 0 | 0 |
| PROCTER & GAMBLE CO/THE | COM | 742718109 | 578,189 | 4,648,572 | SH | SOLE | 1 | 4,648,572 | 0 | 0 |
| PROGENICS PHARMACEUTICALS | COM | 743187106 | 326 | 64,402 | SH | SOLE | 1 | 64,402 | 0 | 0 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 1,256 | 33,000 | SH | SOLE | 1 | 33,000 | 0 | 0 |
| PROGRESSIVE CORP | COM | 743315103 | 17,182 | 222,416 | SH | SOLE | 1 | 222,416 | 0 | 0 |
| PROLOGIS INC | COM | 74340W103 | 20,920 | 245,479 | SH | SOLE | 1 | 245,479 | 0 | 0 |
| PROOFPOINT INC | COM | 743424103 | 173 | 1,342 | SH | SOLE | 1 | 1,342 | 0 | 0 |
| PROPETRO HOLDING CORP | COM | 74347M108 | 541 | 59,525 | SH | SOLE | 1 | 59,525 | 0 | 0 |
| PROS HOLDINGS INC | COM | 74346Y103 | 1,238 | 20,779 | SH | SOLE | 1 | 20,779 | 0 | 0 |
| PROSIGHT GLOBAL INC | COM | 74349J103 | 111 | 5,756 | SH | SOLE | 1 | 5,756 | 0 | 0 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 9,353 | 132,417 | SH | SOLE | 1 | 132,417 | 0 | 0 |
| PROTAGONIST THERAPEUTICS INC | COM | 74366E102 | 129 | 10,755 | SH | SOLE | 1 | 10,755 | 0 | 0 |
| PROTECTIVE INSURANCE CORP B | COM | 74368L203 | 101 | 5,786 | SH | SOLE | 1 | 5,786 | 0 | 0 |
| PROTHENA CORP PLC | COM | G72800108 | 199 | 25,386 | SH | SOLE | 1 | 25,386 | 0 | 0 |

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|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| PROTO LABS INC | COM | 743713109 | 2,041 | 19,989 | SH | SOLE | 1 | 19,989 | 0 | 0 |
| PROVIDENCE SERVICE CORP | COM | 743815102 | 513 | 8,634 | SH | SOLE | 1 | 8,634 | 0 | 0 |
| PROVIDENT BANCORP INC | COM | 74383X109 | 65 | 2,693 | SH | SOLE | 1 | 2,693 | 0 | 0 |
| PROVIDENT FINANCIAL HLDGS | COM | 743868101 | 77 | 3,699 | SH | SOLE | 1 | 3,699 | 0 | 0 |
| PROVIDENT FINANCIAL SERVICES | COM | 74386T105 | 1,120 | 45,660 | SH | SOLE | 1 | 45,660 | 0 | 0 |
| PRUDENTIAL BANCORP INC | COM | 74431A101 | 94 | 5,524 | SH | SOLE | 1 | 5,524 | 0 | 0 |
| PRUDENTIAL FINANCIAL INC | COM | 744320102 | 15,701 | 174,552 | SH | SOLE | 1 | 174,552 | 0 | 0 |
| PS BUSINESS PARKS INC/CA | COM | 69360J107 | 9,230 | 50,730 | SH | SOLE | 1 | 50,730 | 0 | 0 |
| PTC INC | COM | 69370C100 | 13,617 | 199,719 | SH | SOLE | 1 | 199,719 | 0 | 0 |
| PTC THERAPEUTICS INC | COM | 69366J200 | 1,223 | 36,163 | SH | SOLE | 1 | 36,163 | 0 | 0 |
| PUBLIC SERVICE ENTERPRISE GP | COM | 744573106 | 10,782 | 173,682 | SH | SOLE | 1 | 173,682 | 0 | 0 |
| PUBLIC STORAGE | COM | 74460D109 | 13,056 | 53,231 | SH | SOLE | 1 | 53,231 | 0 | 0 |
| PULSE BIOSCIENCES INC | COM | 74587B101 | 110 | 7,101 | SH | SOLE | 1 | 7,101 | 0 | 0 |
| PULTEGROUP INC | COM | 745867101 | 3,235 | 88,504 | SH | SOLE | 1 | 88,504 | 0 | 0 |
| PUMA BIOTECHNOLOGY INC | COM | 74587V107 | 209 | 19,424 | SH | SOLE | 1 | 19,424 | 0 | 0 |
| PURE CYCLE CORP | COM | 746228303 | 111 | 10,809 | SH | SOLE | 1 | 10,809 | 0 | 0 |
| PURE STORAGE INC CLASS A | COM | 74624M102 | 95 | 5,587 | SH | SOLE | 1 | 5,587 | 0 | 0 |
| PURPLE INNOVATION INC | COM | 74640Y106 | 18 | 2,361 | SH | SOLE | 1 | 2,361 | 0 | 0 |
| PVH CORP | COM | 693656100 | 2,803 | 31,768 | SH | SOLE | 1 | 31,768 | 0 | 0 |
| PYXUS INTERNATIONAL INC | COM | 74737V106 | 70 | 5,327 | SH | SOLE | 1 | 5,327 | 0 | 0 |
| PZENA INVESTMENT MANAGM CL A | CL A | 74731Q103 | 99 | 11,152 | SH | SOLE | 1 | 11,152 | 0 | 0 |
| Q2 HOLDINGS INC | COM | 74736L109 | 2,151 | 27,274 | SH | SOLE | 1 | 27,274 | 0 | 0 |
| QAD INC A | COM | 74727D306 | 322 | 6,963 | SH | SOLE | 1 | 6,963 | 0 | 0 |
| QCR HOLDINGS INC | COM | 74727A104 | 354 | 9,318 | SH | SOLE | 1 | 9,318 | 0 | 0 |
| QEP RESOURCES INC | COM | 74733V100 | 656 | 177,266 | SH | SOLE | 1 | 177,266 | 0 | 0 |
| QIAGEN N.V. | COM | N72482123 | 118 | 3,585 | SH | SOLE | 1 | 3,585 | 0 | 0 |
| QORVO INC | COM | 74736K101 | 3,000 | 40,459 | SH | SOLE | 1 | 40,459 | 0 | 0 |
| QTS REALTY TRUST INC CL A | CL A | 74736A103 | 1,777 | 34,567 | SH | SOLE | 1 | 34,567 | 0 | 0 |
| QUAD GRAPHICS INC | COM | 747301109 | 213 | 20,304 | SH | SOLE | 1 | 20,304 | 0 | 0 |
| QUAKER CHEMICAL CORP | COM | 747316107 | 1,535 | 9,705 | SH | SOLE | 1 | 9,705 | 0 | 0 |
| QUALCOMM INC | COM | 747525103 | 39,440 | 517,045 | SH | SOLE | 1 | 517,045 | 0 | 0 |
| QUALYS INC | COM | 74758T303 | 1,903 | 25,187 | SH | SOLE | 1 | 25,187 | 0 | 0 |
| QUANEX BUILDING PRODUCTS | COM | 747619104 | 443 | 24,484 | SH | SOLE | 1 | 24,484 | 0 | 0 |
| QUANTA SERVICES INC | COM | 74762E102 | 1,856 | 49,095 | SH | SOLE | 1 | 49,095 | 0 | 0 |
| QUANTERIX CORP | COM | 74766Q101 | 180 | 8,206 | SH | SOLE | 1 | 8,206 | 0 | 0 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 8,599 | 80,344 | SH | SOLE | 1 | 80,344 | 0 | 0 |
| QUIDEL CORP | COM | 74838J101 | 1,372 | 22,358 | SH | SOLE | 1 | 22,358 | 0 | 0 |
| QUINSTREET INC | COM | 74874Q100 | 424 | 33,650 | SH | SOLE | 1 | 33,650 | 0 | 0 |
| QUOTIENT TECHNOLOGY INC | COM | 749119103 | 371 | 47,379 | SH | SOLE | 1 | 47,379 | 0 | 0 |
| QURATE RETAIL INC SERIES A | COM | 74915M100 | 64 | 6,209 | SH | SOLE | 1 | 6,209 | 0 | 0 |
| R1 RCM INC | COM | 749397105 | 585 | 65,544 | SH | SOLE | 1 | 65,544 | 0 | 0 |
| RA PHARMACEUTICALS INC | COM | 74933V108 | 520 | 21,975 | SH | SOLE | 1 | 21,975 | 0 | 0 |

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|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| RADIAN GROUP INC | COM | 750236101 | 4,243 | 185,768 | SH | SOLE | 1 | 185,768 | 0 | 0 |
| RADIANT LOGISTICS INC | COM | 75025X100 | 128 | 24,682 | SH | SOLE | 1 | 24,682 | 0 | 0 |
| RADIUS HEALTH INC | COM | 750469207 | 733 | 28,456 | SH | SOLE | 1 | 28,456 | 0 | 0 |
| RADNET INC | COM | 750491102 | 381 | 26,534 | SH | SOLE | 1 | 26,534 | 0 | 0 |
| RAFAEL HOLDINGS INC CLASS B | COM | 75062E106 | 140 | 6,656 | SH | SOLE | 1 | 6,656 | 0 | 0 |
| RALPH LAUREN CORP | COM | 751212101 | 13,011 | 136,287 | SH | SOLE | 1 | 136,287 | 0 | 0 |
| RAMACO RESOURCES INC | COM | 75134P303 | 19 | 5,166 | SH | SOLE | 1 | 5,166 | 0 | 0 |
| RAMBUS INC | COM | 750917106 | 1,076 | 81,967 | SH | SOLE | 1 | 81,967 | 0 | 0 |
| RANGE RESOURCES CORP | COM | 75281A109 | 100 | 26,305 | SH | SOLE | 1 | 26,305 | 0 | 0 |
| RAPID7 INC | COM | 753422104 | 1,397 | 30,783 | SH | SOLE | 1 | 30,783 | 0 | 0 |
| RAVEN INDUSTRIES INC | COM | 754212108 | 890 | 26,604 | SH | SOLE | 1 | 26,604 | 0 | 0 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 3,521 | 42,699 | SH | SOLE | 1 | 42,699 | 0 | 0 |
| RAYONIER ADVANCED MATERIALS | COM | 75508B104 | 157 | 36,314 | SH | SOLE | 1 | 36,314 | 0 | 0 |
| RAYONIER INC | COM | 754907103 | 7,013 | 248,672 | SH | SOLE | 1 | 248,672 | 0 | 0 |
| RAYTHEON COMPANY | COM | 755111507 | 17,617 | 89,798 | SH | SOLE | 1 | 89,798 | 0 | 0 |
| RBB BANCORP | COM | 74930B105 | 202 | 10,251 | SH | SOLE | 1 | 10,251 | 0 | 0 |
| RBC BEARINGS INC | COM | 75524B104 | 2,541 | 15,318 | SH | SOLE | 1 | 15,318 | 0 | 0 |
| RCI HOSPITALITY HOLDINGS INC | COM | 74934Q108 | 118 | 5,710 | SH | SOLE | 1 | 5,710 | 0 | 0 |
| RE/MAX HOLDINGS INC CL A | CL A | 75524W108 | 426 | 13,245 | SH | SOLE | 1 | 13,245 | 0 | 0 |
| READING INTERNATIONAL INC A | COM | 755408101 | 127 | 10,580 | SH | SOLE | 1 | 10,580 | 0 | 0 |
| READY CAPITAL CORP | COM | 75574U101 | 314 | 19,697 | SH | SOLE | 1 | 19,697 | 0 | 0 |
| REALOGY HOLDINGS CORP | COM | 75605Y106 | 564 | 84,435 | SH | SOLE | 1 | 84,435 | 0 | 0 |
| REALPAGE INC | COM | 75606N109 | 122 | 1,940 | SH | SOLE | 1 | 1,940 | 0 | 0 |
| REALREAL INC/THE | COM | 88339P101 | 247 | 11,036 | SH | SOLE | 1 | 11,036 | 0 | 0 |
| REALTY INCOME CORP | COM | 756109104 | 8,484 | 110,644 | SH | SOLE | 1 | 110,644 | 0 | 0 |
| REATA PHARMACEUTICALS INC A | COM | 75615P103 | 1,019 | 12,694 | SH | SOLE | 1 | 12,694 | 0 | 0 |
| RECRO PHARMA INC | COM | 75629F109 | 135 | 12,229 | SH | SOLE | 1 | 12,229 | 0 | 0 |
| RED LION HOTELS CORP | COM | 756764106 | 99 | 15,220 | SH | SOLE | 1 | 15,220 | 0 | 0 |
| RED RIVER BANCSHARES INC | COM | 75686R202 | 19 | 439 | SH | SOLE | 1 | 439 | 0 | 0 |
| RED ROBIN GOURMET BURGERS | COM | 75689M101 | 320 | 9,619 | SH | SOLE | 1 | 9,619 | 0 | 0 |
| RED ROCK RESORTS INC CLASS A | COM | 75700L108 | 895 | 44,091 | SH | SOLE | 1 | 44,091 | 0 | 0 |
| REDFIN CORP | COM | 75737F108 | 939 | 55,751 | SH | SOLE | 1 | 55,751 | 0 | 0 |
| REDWOOD TRUST INC | COM | 758075402 | 1,199 | 73,050 | SH | SOLE | 1 | 73,050 | 0 | 0 |
| REGAL BELOIT CORP | COM | 758750103 | 5,860 | 80,443 | SH | SOLE | 1 | 80,443 | 0 | 0 |
| REGENCY CENTERS CORP | COM | 758849103 | 3,939 | 56,685 | SH | SOLE | 1 | 56,685 | 0 | 0 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 10,058 | 36,259 | SH | SOLE | 1 | 36,259 | 0 | 0 |
| REGENXBIO INC | COM | 75901B107 | 873 | 24,520 | SH | SOLE | 1 | 24,520 | 0 | 0 |
| REGIONAL MANAGEMENT CORP | COM | 75902K106 | 159 | 5,631 | SH | SOLE | 1 | 5,631 | 0 | 0 |
| REGIONS FINANCIAL CORP | COM | 7591EP100 | 7,090 | 448,154 | SH | SOLE | 1 | 448,154 | 0 | 0 |
| REGIS CORP | COM | 758932107 | 419 | 20,701 | SH | SOLE | 1 | 20,701 | 0 | 0 |
| REINSURANCE GROUP OF AMERICA | COM | 759351604 | 19,248 | 120,393 | SH | SOLE | 1 | 120,393 | 0 | 0 |
| RELIANCE STEEL & ALUMINUM | COM | 759509102 | 12,741 | 127,842 | SH | SOLE | 1 | 127,842 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| RELIANT BANCORP INC | COM | 75956B101 | 155 | 6,447 | SH | SOLE | 1 | 6,447 | 0 | 0 |
| RENAISSANCERE HOLDINGS LTD | COM | G7496G103 | 16,413 | 84,846 | SH | SOLE | 1 | 84,846 | 0 | 0 |
| RENASANT CORP | COM | 75970E107 | 1,260 | 36,000 | SH | SOLE | 1 | 36,000 | 0 | 0 |
| RENEWABLE ENERGY GROUP INC | COM | 75972A301 | 413 | 27,526 | SH | SOLE | 1 | 27,526 | 0 | 0 |
| RENT A CENTER INC | COM | 76009N100 | 932 | 36,132 | SH | SOLE | 1 | 36,132 | 0 | 0 |
| REPLIGEN CORP | COM | 759916109 | 9,271 | 120,892 | SH | SOLE | 1 | 120,892 | 0 | 0 |
| REPLIMUNE GROUP INC | COM | 76029N106 | 102 | 7,325 | SH | SOLE | 1 | 7,325 | 0 | 0 |
| REPUBLIC BANCORP INC CLASS A | COM | 760281204 | 266 | 6,121 | SH | SOLE | 1 | 6,121 | 0 | 0 |
| REPUBLIC FIRST BANCORP INC | COM | 760416107 | 116 | 27,579 | SH | SOLE | 1 | 27,579 | 0 | 0 |
| REPUBLIC SERVICES INC | COM | 760759100 | 7,415 | 85,669 | SH | SOLE | 1 | 85,669 | 0 | 0 |
| RESIDEO TECHNOLOGIES INC | COM | 76118Y104 | 3,380 | 235,536 | SH | SOLE | 1 | 235,536 | 0 | 0 |
| RESMED INC | COM | 761152107 | 7,077 | 52,380 | SH | SOLE | 1 | 52,380 | 0 | 0 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 384 | 22,602 | SH | SOLE | 1 | 22,602 | 0 | 0 |
| RESTORBIO INC | COM | 76133L103 | 86 | 9,702 | SH | SOLE | 1 | 9,702 | 0 | 0 |
| RETAIL OPPORTUNITY INVESTMEN | COM | 76131N101 | 1,526 | 83,695 | SH | SOLE | 1 | 83,695 | 0 | 0 |
| RETAIL PROPERTIES OF AME A | COM | 76131V202 | 43 | 3,450 | SH | SOLE | 1 | 3,450 | 0 | 0 |
| RETAIL VALUE INC | COM | 76133Q102 | 349 | 9,420 | SH | SOLE | 1 | 9,420 | 0 | 0 |
| RETROPHIN INC | COM | 761299106 | 303 | 26,147 | SH | SOLE | 1 | 26,147 | 0 | 0 |
| REV GROUP INC | COM | 749527107 | 196 | 17,151 | SH | SOLE | 1 | 17,151 | 0 | 0 |
| REVANCE THERAPEUTICS INC | COM | 761330109 | 361 | 27,806 | SH | SOLE | 1 | 27,806 | 0 | 0 |
| REVLON INC CLASS A | COM | 761525609 | 102 | 4,360 | SH | SOLE | 1 | 4,360 | 0 | 0 |
| REX AMERICAN RESOURCES CORP | COM | 761624105 | 317 | 4,156 | SH | SOLE | 1 | 4,156 | 0 | 0 |
| REXFORD INDUSTRIAL REALTY IN | COM | 76169C100 | 3,046 | 69,197 | SH | SOLE | 1 | 69,197 | 0 | 0 |
| REXNORD CORP | COM | 76169B102 | 1,799 | 66,497 | SH | SOLE | 1 | 66,497 | 0 | 0 |
| RGC RESOURCES INC | COM | 74955L103 | 139 | 4,748 | SH | SOLE | 1 | 4,748 | 0 | 0 |
| RH | COM | 74967X103 | 2,085 | 12,206 | SH | SOLE | 1 | 12,206 | 0 | 0 |
| RHYTHM PHARMACEUTICALS INC | COM | 76243J105 | 313 | 14,507 | SH | SOLE | 1 | 14,507 | 0 | 0 |
| RIBBON COMMUNICATIONS INC | COM | 762544104 | 220 | 37,684 | SH | SOLE | 1 | 37,684 | 0 | 0 |
| RICHMOND MUTUAL BANCORPORATI | COM | 76525P100 | 116 | 8,298 | SH | SOLE | 1 | 8,298 | 0 | 0 |
| RIGEL PHARMACEUTICALS INC | COM | 766559603 | 199 | 106,220 | SH | SOLE | 1 | 106,220 | 0 | 0 |
| RIGNET INC | COM | 766582100 | 71 | 9,171 | SH | SOLE | 1 | 9,171 | 0 | 0 |
| RIMINI STREET INC | COM | 76674Q107 | 56 | 12,691 | SH | SOLE | 1 | 12,691 | 0 | 0 |
| RING ENERGY INC | COM | 76680V108 | 73 | 44,590 | SH | SOLE | 1 | 44,590 | 0 | 0 |
| RINGCENTRAL INC CLASS A | COM | 76680R206 | 219 | 1,742 | SH | SOLE | 1 | 1,742 | 0 | 0 |
| RITE AID CORP | COM | 767754872 | 238 | 34,219 | SH | SOLE | 1 | 34,219 | 0 | 0 |
| RIVERVIEW BANCORP INC | COM | 769397100 | 99 | 13,428 | SH | SOLE | 1 | 13,428 | 0 | 0 |
| RLI CORP | COM | 749607107 | 2,751 | 29,611 | SH | SOLE | 1 | 29,611 | 0 | 0 |
| RLJ LODGING TRUST | COM | 74965L101 | 1,848 | 108,759 | SH | SOLE | 1 | 108,759 | 0 | 0 |
| RMR GROUP INC/THE A | COM | 74967R106 | 435 | 9,573 | SH | SOLE | 1 | 9,573 | 0 | 0 |
| ROADRUNNER TRANSPORTATION SY | COM | 76973Q204 | 23 | 2,253 | SH | SOLE | 1 | 2,253 | 0 | 0 |
| ROAN RESOURCES INC | COM | 769755109 | 28 | 22,527 | SH | SOLE | 1 | 22,527 | 0 | 0 |
| ROBERT HALF INTL INC | COM | 770323103 | 2,265 | 40,699 | SH | SOLE | 1 | 40,699 | 0 | 0 |

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|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| ROCKET PHARMACEUTICALS INC | COM | 77313F106 | 219 | 18,778 | SH | SOLE | 1 | 18,778 | 0 | 0 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 8,679 | 52,664 | SH | SOLE | 1 | 52,664 | 0 | 0 |
| ROCKWELL MEDICAL INC | COM | 774374102 | 108 | 39,056 | SH | SOLE | 1 | 39,056 | 0 | 0 |
| ROCKY BRANDS INC | COM | 774515100 | 145 | 4,378 | SH | SOLE | 1 | 4,378 | 0 | 0 |
| ROGERS CORP | COM | 775133101 | 1,877 | 13,727 | SH | SOLE | 1 | 13,727 | 0 | 0 |
| ROKU INC | COM | 77543R102 | 212 | 2,083 | SH | SOLE | 1 | 2,083 | 0 | 0 |
| ROLLINS INC | COM | 775711104 | 1,634 | 47,961 | SH | SOLE | 1 | 47,961 | 0 | 0 |
| ROPER TECHNOLOGIES INC | COM | 776696106 | 15,590 | 43,719 | SH | SOLE | 1 | 43,719 | 0 | 0 |
| ROSEHILL RESOURCES INC | COM | 777385105 | 13 | 6,664 | SH | SOLE | 1 | 6,664 | 0 | 0 |
| ROSETTA STONE INC | COM | 777780107 | 226 | 12,976 | SH | SOLE | 1 | 12,976 | 0 | 0 |
| ROSS STORES INC | COM | 778296103 | 16,765 | 152,614 | SH | SOLE | 1 | 152,614 | 0 | 0 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 6,394 | 59,024 | SH | SOLE | 1 | 59,024 | 0 | 0 |
| ROYAL GOLD INC | COM | 780287108 | 15,516 | 125,933 | SH | SOLE | 1 | 125,933 | 0 | 0 |
| RPC INC | COM | 749660106 | 238 | 42,340 | SH | SOLE | 1 | 42,340 | 0 | 0 |
| RPM INTERNATIONAL INC | COM | 749685103 | 17,127 | 248,905 | SH | SOLE | 1 | 248,905 | 0 | 0 |
| RPT REALTY | COM | 74971D101 | 788 | 58,162 | SH | SOLE | 1 | 58,162 | 0 | 0 |
| RR DONNELLEY & SONS CO | COM | 257867200 | 197 | 52,382 | SH | SOLE | 1 | 52,382 | 0 | 0 |
| RTI SURGICAL HDS INC | COM | 74975N105 | 102 | 35,869 | SH | SOLE | 1 | 35,869 | 0 | 0 |
| RTW RETAILWINDS INC | COM | 74980D100 | 26 | 19,157 | SH | SOLE | 1 | 19,157 | 0 | 0 |
| RUBICON PROJECT INC/THE | COM | 78112V102 | 270 | 30,974 | SH | SOLE | 1 | 30,974 | 0 | 0 |
| RUBIUS THERAPEUTICS INC | COM | 78116T103 | 173 | 22,065 | SH | SOLE | 1 | 22,065 | 0 | 0 |
| RUDOLPH TECHNOLOGIES INC | COM | 781270103 | 600 | 22,761 | SH | SOLE | 1 | 22,761 | 0 | 0 |
| RUSH ENTERPRISES INC CL B | COM | 781846308 | 115 | 2,876 | SH | SOLE | 1 | 2,876 | 0 | 0 |
| RUSH ENTERPRISES INC CL A | CL A | 781846209 | 671 | 17,384 | SH | SOLE | 1 | 17,384 | 0 | 0 |
| RUTH S HOSPITALITY GROUP INC | COM | 783332109 | 426 | 20,860 | SH | SOLE | 1 | 20,860 | 0 | 0 |
| RYDER SYSTEM INC | COM | 783549108 | 5,296 | 102,293 | SH | SOLE | 1 | 102,293 | 0 | 0 |
| RYERSON HOLDING CORP | COM | 783754104 | 87 | 10,217 | SH | SOLE | 1 | 10,217 | 0 | 0 |
| RYMAN HOSPITALITY PROPERTIES | COM | 78377T107 | 2,371 | 28,986 | SH | SOLE | 1 | 28,986 | 0 | 0 |
| S & T BANCORP INC | COM | 783859101 | 917 | 25,110 | SH | SOLE | 1 | 25,110 | 0 | 0 |
| S&P GLOBAL INC | COM | 78409V104 | 23,833 | 97,284 | SH | SOLE | 1 | 97,284 | 0 | 0 |
| SABRA HEALTH CARE REIT INC | COM | 78573L106 | 11,017 | 479,819 | SH | SOLE | 1 | 479,819 | 0 | 0 |
| SABRE CORP | COM | 78573M104 | 11,767 | 525,421 | SH | SOLE | 1 | 525,421 | 0 | 0 |
| SAFE BULKERS INC | COM | Y7388L103 | 56 | 32,137 | SH | SOLE | 1 | 32,137 | 0 | 0 |
| SAFEGUARD SCIENTIFICS INC | COM | 786449207 | 140 | 12,308 | SH | SOLE | 1 | 12,308 | 0 | 0 |
| SAFEHOLD INC | COM | 78645L100 | 205 | 6,722 | SH | SOLE | 1 | 6,722 | 0 | 0 |
| SAFETY INSURANCE GROUP INC | COM | 78648T100 | 1,108 | 10,934 | SH | SOLE | 1 | 10,934 | 0 | 0 |
| SAGA COMMUNICATIONS INC CL A | CL A | 786598300 | 71 | 2,400 | SH | SOLE | 1 | 2,400 | 0 | 0 |
| SAGE THERAPEUTICS INC | COM | 78667J108 | 173 | 1,233 | SH | SOLE | 1 | 1,233 | 0 | 0 |
| SAIA INC | COM | 78709Y105 | 1,802 | 19,229 | SH | SOLE | 1 | 19,229 | 0 | 0 |
| SAILPOINT TECHNOLOGIES HOLDI | COM | 78781P105 | 1,012 | 54,150 | SH | SOLE | 1 | 54,150 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| SALESFORCE.COM INC | COM | 79466L302 | 45,957 | 309,603 | SH | SOLE | 1 | 309,603 | 0 | 0 |
| SALLY BEAUTY HOLDINGS INC | COM | 79546E104 | 4,549 | 305,508 | SH | SOLE | 1 | 305,508 | 0 | 0 |
| SANDERSON FARMS INC | COM | 800013104 | 7,577 | 50,067 | SH | SOLE | 1 | 50,067 | 0 | 0 |
| SANDRIDGE ENERGY INC | COM | 80007P869 | 91 | 19,464 | SH | SOLE | 1 | 19,464 | 0 | 0 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 749 | 22,207 | SH | SOLE | 1 | 22,207 | 0 | 0 |
| SANGAMO THERAPEUTICS INC | COM | 800677106 | 656 | 72,537 | SH | SOLE | 1 | 72,537 | 0 | 0 |
| SANMINA CORP | COM | 801056102 | 1,618 | 50,403 | SH | SOLE | 1 | 50,403 | 0 | 0 |
| SANTANDER CONSUMER USA HOLDI | COM | 80283M101 | 44 | 1,719 | SH | SOLE | 1 | 1,719 | 0 | 0 |
| SAREPTA THERAPEUTICS INC | COM | 803607100 | 130 | 1,725 | SH | SOLE | 1 | 1,725 | 0 | 0 |
| SAUL CENTERS INC | COM | 804395101 | 479 | 8,795 | SH | SOLE | 1 | 8,795 | 0 | 0 |
| SAVARA INC | COM | 805111101 | 58 | 21,907 | SH | SOLE | 1 | 21,907 | 0 | 0 |
| SB ONE BANCORP | COM | 78413T103 | 117 | 5,168 | SH | SOLE | 1 | 5,168 | 0 | 0 |
| SBA COMMUNICATIONS CORP | COM | 78410G104 | 9,834 | 40,779 | SH | SOLE | 1 | 40,779 | 0 | 0 |
| SCANSOURCE INC | COM | 806037107 | 583 | 19,089 | SH | SOLE | 1 | 19,089 | 0 | 0 |
| SCHLUMBERGER LTD | COM | 806857108 | 18,344 | 536,849 | SH | SOLE | 1 | 536,849 | 0 | 0 |
| SCHNEIDER NATIONAL INC CL B | COM | 80689H102 | 19 | 897 | SH | SOLE | 1 | 897 | 0 | 0 |
| SCHNITZER STEEL INDS INC A | COM | 806882106 | 335 | 16,224 | SH | SOLE | 1 | 16,224 | 0 | 0 |
| SCHOLAR ROCK HOLDING CORP | COM | 80706P103 | 99 | 11,083 | SH | SOLE | 1 | 11,083 | 0 | 0 |
| SCHOLASTIC CORP | COM | 807066105 | 832 | 22,030 | SH | SOLE | 1 | 22,030 | 0 | 0 |
| SCHWAB (CHARLES) CORP | COM | 808513105 | 18,820 | 449,916 | SH | SOLE | 1 | 449,916 | 0 | 0 |
| SCHWEITZER MAUDUIT INTL INC | COM | 808541106 | 857 | 22,902 | SH | SOLE | 1 | 22,902 | 0 | 0 |
| SCIENCE APPLICATIONS INTE | COM | 808625107 | 11,424 | 130,783 | SH | SOLE | 1 | 130,783 | 0 | 0 |
| SCIENTIFIC GAMES CORP | COM | 80874P109 | 2,808 | 137,986 | SH | SOLE | 1 | 137,986 | 0 | 0 |
| SCORPIO BULKERS INC | COM | Y7546A122 | 209 | 34,441 | SH | SOLE | 1 | 34,441 | 0 | 0 |
| SCORPIO TANKERS INC | COM | Y7542C130 | 815 | 27,373 | SH | SOLE | 1 | 27,373 | 0 | 0 |
| SCOTTS MIRACLE GRO CO | COM | 810186106 | 7,730 | 75,915 | SH | SOLE | 1 | 75,915 | 0 | 0 |
| SCULPTOR CAPITAL MANAGEMENT | COM | 811246107 | 207 | 10,637 | SH | SOLE | 1 | 10,637 | 0 | 0 |
| SEABOARD CORP | COM | 811543107 | 18 | 4 | SH | SOLE | 1 | 4 | 0 | 0 |
| SEACOAST BANKING CORP/FL | COM | 811707801 | 950 | 37,541 | SH | SOLE | 1 | 37,541 | 0 | 0 |
| SEACOR HOLDINGS INC | COM | 811904101 | 608 | 12,907 | SH | SOLE | 1 | 12,907 | 0 | 0 |
| SEACOR MARINE HOLDINGS INC | COM | 78413P101 | 156 | 12,438 | SH | SOLE | 1 | 12,438 | 0 | 0 |
| SEADRILL LTD | COM | G7998G106 | 78 | 37,018 | SH | SOLE | 1 | 37,018 | 0 | 0 |
| SEAGATE TECHNOLOGY | COM | G7945M107 | 4,652 | 86,482 | SH | SOLE | 1 | 86,482 | 0 | 0 |
| SEALED AIR CORP | COM | 81211K100 | 2,208 | 53,188 | SH | SOLE | 1 | 53,188 | 0 | 0 |
| SEASPINE HOLDINGS CORP | COM | 81255T108 | 122 | 10,015 | SH | SOLE | 1 | 10,015 | 0 | 0 |
| SEATTLE GENETICS INC | COM | 812578102 | 240 | 2,805 | SH | SOLE | 1 | 2,805 | 0 | 0 |
| SEAWORLD ENTERTAINMENT INC | COM | 81282V100 | 784 | 29,785 | SH | SOLE | 1 | 29,785 | 0 | 0 |
| SECUREWORKS CORP A | COM | 81374A105 | 69 | 5,298 | SH | SOLE | 1 | 5,298 | 0 | 0 |
| SEI INVESTMENTS COMPANY | COM | 784117103 | 14,453 | 243,904 | SH | SOLE | 1 | 243,904 | 0 | 0 |
| SELECT BANCORP INC | COM | 81617L108 | 120 | 10,352 | SH | SOLE | 1 | 10,352 | 0 | 0 |
| SELECT ENERGY SERVICES INC A | COM | 81617J301 | 324 | 37,419 | SH | SOLE | 1 | 37,419 | 0 | 0 |
| SELECT INTERIOR | COM | 816120307 | 170 | 13,100 | SH | SOLE | 1 | 13,100 | 0 | 0 |

| CONCEPTS A | | | | | | | | | | |
|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| SELECT MEDICAL HOLDINGS CORP | COM | 81619Q105 | 1,349 | 81,406 | SH | SOLE | 1 | 81,406 | 0 | 0 |
| SELECTIVE INSURANCE GROUP | COM | 816300107 | 11,271 | 149,896 | SH | SOLE | 1 | 149,896 | 0 | 0 |
| SEMGROUP CORP CLASS A | COM | 81663A105 | 819 | 50,146 | SH | SOLE | 1 | 50,146 | 0 | 0 |
| SEMPRA ENERGY | COM | 816851109 | 13,922 | 94,315 | SH | SOLE | 1 | 94,315 | 0 | 0 |
| SEMTECH CORP | COM | 816850101 | 8,175 | 168,170 | SH | SOLE | 1 | 168,170 | 0 | 0 |
| SENECA FOODS CORP CL A | CL A | 817070501 | 155 | 4,984 | SH | SOLE | 1 | 4,984 | 0 | 0 |
| SENIOR HOUSING PROP TRUST | COM | 81721M109 | 5,569 | 601,730 | SH | SOLE | 1 | 601,730 | 0 | 0 |
| SENSATA TECHNOLOGIES HOLDING | COM | G8060N102 | 157 | 3,128 | SH | SOLE | 1 | 3,128 | 0 | 0 |
| SENSEONICS HOLDINGS INC | COM | 81727U105 | 76 | 77,328 | SH | SOLE | 1 | 77,328 | 0 | 0 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 7,363 | 107,254 | SH | SOLE | 1 | 107,254 | 0 | 0 |
| SERES THERAPEUTICS INC | COM | 81750R102 | 92 | 23,035 | SH | SOLE | 1 | 23,035 | 0 | 0 |
| SERITAGE GROWTH PROP A REIT | COM | 81752R100 | 905 | 21,298 | SH | SOLE | 1 | 21,298 | 0 | 0 |
| SERVICE CORP INTERNATIONAL | COM | 817565104 | 16,747 | 350,275 | SH | SOLE | 1 | 350,275 | 0 | 0 |
| SERVICE PROPERTIES TRUST | COM | 81761L102 | 8,135 | 315,442 | SH | SOLE | 1 | 315,442 | 0 | 0 |
| SERVICEMASTER GLOBAL HOLDING | COM | 81761R109 | 133 | 2,386 | SH | SOLE | 1 | 2,386 | 0 | 0 |
| SERVISFIRST BANCSHARES INC | COM | 81768T108 | 1,164 | 35,105 | SH | SOLE | 1 | 35,105 | 0 | 0 |
| SHAKE SHACK INC CLASS A | COM | 819047101 | 2,126 | 21,684 | SH | SOLE | 1 | 21,684 | 0 | 0 |
| SHARPSRING INC | COM | 820054104 | 63 | 6,457 | SH | SOLE | 1 | 6,457 | 0 | 0 |
| SHENANDOAH TELECOMMUNICATION | COM | 82312B106 | 962 | 30,280 | SH | SOLE | 1 | 30,280 | 0 | 0 |
| SHERWIN WILLIAMS CO/THE | COM | 824348106 | 14,461 | 26,299 | SH | SOLE | 1 | 26,299 | 0 | 0 |
| SHIP FINANCE INTL LTD | COM | G81075106 | 721 | 51,343 | SH | SOLE | 1 | 51,343 | 0 | 0 |
| SHOCKWAVE MEDICAL INC | COM | 82489T104 | 125 | 4,175 | SH | SOLE | 1 | 4,175 | 0 | 0 |
| SHOE CARNIVAL INC | COM | 824889109 | 225 | 6,950 | SH | SOLE | 1 | 6,950 | 0 | 0 |
| SHORE BANCSHARES INC | COM | 825107105 | 123 | 7,983 | SH | SOLE | 1 | 7,983 | 0 | 0 |
| SHOTSPOTTER INC | COM | 82536T107 | 118 | 5,137 | SH | SOLE | 1 | 5,137 | 0 | 0 |
| SHUTTERSTOCK INC | COM | 825690100 | 511 | 14,152 | SH | SOLE | 1 | 14,152 | 0 | 0 |
| SI BONE INC | COM | 825704109 | 179 | 10,154 | SH | SOLE | 1 | 10,154 | 0 | 0 |
| SIEBERT FINANCIAL CORP | COM | 826176109 | 44 | 4,790 | SH | SOLE | 1 | 4,790 | 0 | 0 |
| SIENTRA INC | COM | 82621J105 | 158 | 24,343 | SH | SOLE | 1 | 24,343 | 0 | 0 |
| SIERRA BANCORP | COM | 82620P102 | 237 | 8,936 | SH | SOLE | 1 | 8,936 | 0 | 0 |
| SIGA TECHNOLOGIES INC | COM | 826917106 | 178 | 34,786 | SH | SOLE | 1 | 34,786 | 0 | 0 |
| SIGNATURE BANK | COM | 82669G104 | 12,542 | 105,202 | SH | SOLE | 1 | 105,202 | 0 | 0 |
| SIGNET JEWELERS LTD | COM | G81276100 | 645 | 38,483 | SH | SOLE | 1 | 38,483 | 0 | 0 |
| SILGAN HOLDINGS INC | COM | 827048109 | 4,484 | 149,290 | SH | SOLE | 1 | 149,290 | 0 | 0 |
| SILICON LABORATORIES INC | COM | 826919102 | 12,204 | 109,596 | SH | SOLE | 1 | 109,596 | 0 | 0 |
| SILK ROAD MEDICAL INC | COM | 82710M100 | 240 | 7,386 | SH | SOLE | 1 | 7,386 | 0 | 0 |
| SILVERBOW RESOURCES INC | COM | 82836G102 | 43 | 4,468 | SH | SOLE | 1 | 4,468 | 0 | 0 |
| SILVERCREST ASSET MANAGEME A | COM | 828359109 | 67 | 5,465 | SH | SOLE | 1 | 5,465 | 0 | 0 |

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|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| SIMMONS FIRST NATL CORP CL A | CL A | 828730200 | 1,692 | 67,960 | SH | SOLE | 1 | 67,960 | 0 | 0 |
| SIMON PROPERTY GROUP INC | COM | 828806109 | 19,578 | 125,782 | SH | SOLE | 1 | 125,782 | 0 | 0 |
| SIMPLY GOOD FOODS CO/THE | COM | 82900L102 | 1,299 | 44,795 | SH | SOLE | 1 | 44,795 | 0 | 0 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 2,273 | 32,762 | SH | SOLE | 1 | 32,762 | 0 | 0 |
| SIMULATIONS PLUS INC | COM | 829214105 | 262 | 7,543 | SH | SOLE | 1 | 7,543 | 0 | 0 |
| SINA CORP | COM | G81477104 | 30 | 765 | SH | SOLE | 1 | 765 | 0 | 0 |
| SINCLAIR BROADCAST GROUP A | COM | 829226109 | 62 | 1,462 | SH | SOLE | 1 | 1,462 | 0 | 0 |
| SIRIUS XM HOLDINGS INC | COM | 82968B103 | 1,910 | 305,394 | SH | SOLE | 1 | 305,394 | 0 | 0 |
| SITE CENTERS CORP | COM | 82981J109 | 34 | 2,263 | SH | SOLE | 1 | 2,263 | 0 | 0 |
| SITEONE LANDSCAPE SUPPLY INC | COM | 82982L103 | 1,910 | 25,809 | SH | SOLE | 1 | 25,809 | 0 | 0 |
| SIX FLAGS ENTERTAINMENT CORP | COM | 83001A102 | 7,688 | 151,373 | SH | SOLE | 1 | 151,373 | 0 | 0 |
| SJW GROUP | COM | 784305104 | 1,135 | 16,624 | SH | SOLE | 1 | 16,624 | 0 | 0 |
| SKECHERS USA INC CL A | CL A | 830566105 | 9,597 | 256,936 | SH | SOLE | 1 | 256,936 | 0 | 0 |
| SKYLINE CHAMPION CORP | COM | 830830105 | 957 | 31,790 | SH | SOLE | 1 | 31,790 | 0 | 0 |
| SKYWEST INC | COM | 830879102 | 2,136 | 37,215 | SH | SOLE | 1 | 37,215 | 0 | 0 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 5,981 | 75,476 | SH | SOLE | 1 | 75,476 | 0 | 0 |
| SL GREEN REALTY CORP | COM | 78440X101 | 2,314 | 28,308 | SH | SOLE | 1 | 28,308 | 0 | 0 |
| SLEEP NUMBER CORP | COM | 83125X103 | 885 | 21,418 | SH | SOLE | 1 | 21,418 | 0 | 0 |
| SLM CORP | COM | 78442P106 | 7,222 | 818,354 | SH | SOLE | 1 | 818,354 | 0 | 0 |
| SM ENERGY CO | COM | 78454L100 | 799 | 82,433 | SH | SOLE | 1 | 82,433 | 0 | 0 |
| SMART GLOBAL HOLDINGS INC | COM | G8232Y101 | 247 | 9,708 | SH | SOLE | 1 | 9,708 | 0 | 0 |
| SMART SAND INC | COM | 83191H107 | 39 | 13,619 | SH | SOLE | 1 | 13,619 | 0 | 0 |
| SMARTFINANCIAL INC | COM | 83190L208 | 167 | 8,037 | SH | SOLE | 1 | 8,037 | 0 | 0 |
| SMARTSHEET INC CLASS A | COM | 83200N103 | 77 | 2,130 | SH | SOLE | 1 | 2,130 | 0 | 0 |
| SMITH (A.O.) CORP | COM | 831865209 | 2,275 | 47,679 | SH | SOLE | 1 | 47,679 | 0 | 0 |
| SNAP ON INC | COM | 833034101 | 16,206 | 103,527 | SH | SOLE | 1 | 103,527 | 0 | 0 |
| SOLAREEDGE TECHNOLOGIES INC | COM | 83417M104 | 442 | 5,275 | SH | SOLE | 1 | 5,275 | 0 | 0 |
| SOLARIS OILFIELD INFRAST A | COM | 83418M103 | 264 | 19,638 | SH | SOLE | 1 | 19,638 | 0 | 0 |
| SOLARWINDS CORP | COM | 83417Q105 | 15 | 834 | SH | SOLE | 1 | 834 | 0 | 0 |
| SOLID BIOSCIENCES INC | COM | 83422E105 | 128 | 12,410 | SH | SOLE | 1 | 12,410 | 0 | 0 |
| SOLITON INC | COM | 834251100 | 36 | 3,337 | SH | SOLE | 1 | 3,337 | 0 | 0 |
| SONIC AUTOMOTIVE INC CLASS A | COM | 83545G102 | 567 | 18,049 | SH | SOLE | 1 | 18,049 | 0 | 0 |
| SONIM TECHNOLOGIES INC | COM | 83548F101 | 7 | 2,374 | SH | SOLE | 1 | 2,374 | 0 | 0 |
| SONOCO PRODUCTS CO | COM | 835495102 | 11,174 | 191,968 | SH | SOLE | 1 | 191,968 | 0 | 0 |
| SONOS INC | COM | 83570H108 | 598 | 44,600 | SH | SOLE | 1 | 44,600 | 0 | 0 |
| SORRENTO THERAPEUTICS INC | COM | 83587F202 | 169 | 79,005 | SH | SOLE | 1 | 79,005 | 0 | 0 |
| SOTHEBY S | COM | 835898107 | 4,676 | 82,061 | SH | SOLE | 1 | 82,061 | 0 | 0 |
| SOUTH JERSEY INDUSTRIES | COM | 838518108 | 2,260 | 68,666 | SH | SOLE | 1 | 68,666 | 0 | 0 |
| SOUTH PLAINS FINANCIAL INC | COM | 83946P107 | 36 | 2,216 | SH | SOLE | 1 | 2,216 | 0 | 0 |
| SOUTH STATE CORP | COM | 840441109 | 1,611 | 21,390 | SH | SOLE | 1 | 21,390 | 0 | 0 |
| SOUTHERN CO/THE | COM | 842587107 | 21,132 | 342,107 | SH | SOLE | 1 | 342,107 | 0 | 0 |
| SOUTHERN COPPER | COM | 84265V105 | 37 | 1,074 | SH | SOLE | 1 | 1,074 | 0 | 0 |

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|-------------------------------|------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| CORP | | | | | | | | | | |
| SOUTHERN FIRST BANCSHARES | COM | 842873101 | 176 | 4,406 | SH | SOLE | 1 | 4,406 | 0 | 0 |
| SOUTHERN MISSOURI BANCORP | COM | 843380106 | 181 | 4,971 | SH | SOLE | 1 | 4,971 | 0 | 0 |
| SOUTHERN NATL BANCORP OF VA | COM | 843395104 | 192 | 12,447 | SH | SOLE | 1 | 12,447 | 0 | 0 |
| SOUTHSIDE BANCSHARES INC | COM | 84470P109 | 810 | 23,738 | SH | SOLE | 1 | 23,738 | 0 | 0 |
| SOUTHWEST AIRLINES CO | COM | 844741108 | 9,840 | 182,187 | SH | SOLE | 1 | 182,187 | 0 | 0 |
| SOUTHWEST GAS HOLDINGS INC | COM | 844895102 | 12,530 | 137,634 | SH | SOLE | 1 | 137,634 | 0 | 0 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 2,650 | 1,372,977 | SH | SOLE | 1 | 1,372,977 | 0 | 0 |
| SP PLUS CORP | COM | 78469C103 | 533 | 14,403 | SH | SOLE | 1 | 14,403 | 0 | 0 |
| SPARK ENERGY INC CLASS A | COM | 846511103 | 79 | 7,474 | SH | SOLE | 1 | 7,474 | 0 | 0 |
| SPARK THERAPEUTICS INC | COM | 84652J103 | 2,105 | 21,709 | SH | SOLE | 1 | 21,709 | 0 | 0 |
| SPARTAN MOTORS INC | COM | 846819100 | 297 | 21,668 | SH | SOLE | 1 | 21,668 | 0 | 0 |
| SPARTANNASH CO | COM | 847215100 | 315 | 26,637 | SH | SOLE | 1 | 26,637 | 0 | 0 |
| SPDR PORTFOLIO S&P 500 GROWTH | PRTFLO S&P500 GW | 78464A409 | 6,170 | 158,660 | SH | SOLE | 1 | 158,660 | 0 | 0 |
| SPDR S&P 500 ETF TRUST | TR UNIT | 78462F103 | 89,357 | 301,100 | SH | SOLE | 1 | 301,100 | 0 | 0 |
| SPDR S&P MIDCAP 400 ETF TRUST | UTSER1 S&PDCRP | 78467Y107 | 12,618 | 35,800 | SH | SOLE | 1 | 35,800 | 0 | 0 |
| SPECTRUM BRANDS HOLDINGS INC | COM | 84790A105 | 888 | 16,842 | SH | SOLE | 1 | 16,842 | 0 | 0 |
| SPECTRUM PHARMACEUTICALS INC | COM | 84763A108 | 687 | 82,814 | SH | SOLE | 1 | 82,814 | 0 | 0 |
| SPERO THERAPEUTICS INC | COM | 84833T103 | 73 | 6,888 | SH | SOLE | 1 | 6,888 | 0 | 0 |
| SPIRE INC | COM | 84857L101 | 11,171 | 128,048 | SH | SOLE | 1 | 128,048 | 0 | 0 |
| SPIRIT AEROSYSTEMS HOLD CL A | CL A | 848574109 | 200 | 2,431 | SH | SOLE | 1 | 2,431 | 0 | 0 |
| SPIRIT AIRLINES INC | COM | 848577102 | 1,573 | 43,321 | SH | SOLE | 1 | 43,321 | 0 | 0 |
| SPIRIT OF TEXAS BANCSHARES I | COM | 84861D103 | 183 | 8,501 | SH | SOLE | 1 | 8,501 | 0 | 0 |
| SPIRIT REALTY CAPITAL INC | COM | 84860W300 | 8,273 | 172,850 | SH | SOLE | 1 | 172,850 | 0 | 0 |
| SPLUNK INC | COM | 848637104 | 432 | 3,663 | SH | SOLE | 1 | 3,663 | 0 | 0 |
| SPOK HOLDINGS INC | COM | 84863T106 | 159 | 13,282 | SH | SOLE | 1 | 13,282 | 0 | 0 |
| SPORTSMAN S WAREHOUSE HOLDIN | COM | 84920Y106 | 139 | 26,796 | SH | SOLE | 1 | 26,796 | 0 | 0 |
| SPOTIFY TECHNOLOGY SA | COM | L8681T102 | 329 | 2,886 | SH | SOLE | 1 | 2,886 | 0 | 0 |
| SPRINT CORP | COM | 85207U105 | 57 | 9,182 | SH | SOLE | 1 | 9,182 | 0 | 0 |
| SPROUTS FARMERS MARKET INC | COM | 85208M102 | 4,391 | 227,028 | SH | SOLE | 1 | 227,028 | 0 | 0 |
| SPS COMMERCE INC | COM | 78463M107 | 1,220 | 25,928 | SH | SOLE | 1 | 25,928 | 0 | 0 |
| SPX CORP | COM | 784635104 | 1,298 | 32,432 | SH | SOLE | 1 | 32,432 | 0 | 0 |
| SPX FLOW INC | COM | 78469X107 | 1,228 | 31,128 | SH | SOLE | 1 | 31,128 | 0 | 0 |
| SQUARE INC A | COM | 852234103 | 513 | 8,285 | SH | SOLE | 1 | 8,285 | 0 | 0 |
| SRC ENERGY INC | COM | 78470V108 | 837 | 179,632 | SH | SOLE | 1 | 179,632 | 0 | 0 |
| SS&C TECHNOLOGIES HOLDINGS | COM | 78467J100 | 270 | 5,236 | SH | SOLE | 1 | 5,236 | 0 | 0 |
| ST JOE CO/THE | COM | 790148100 | 366 | 21,365 | SH | SOLE | 1 | 21,365 | 0 | 0 |
| STAAR SURGICAL CO | COM | 852312305 | 723 | 28,063 | SH | SOLE | 1 | 28,063 | 0 | 0 |
| STAG INDUSTRIAL INC | COM | 85254J102 | 2,383 | 80,845 | SH | SOLE | 1 | 80,845 | 0 | 0 |
| STAMPS.COM INC | COM | 852857200 | 921 | 12,371 | SH | SOLE | 1 | 12,371 | 0 | 0 |

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|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| STANDARD MOTOR PRODS | COM | 853666105 | 753 | 15,507 | SH | SOLE | 1 | 15,507 | 0 | 0 |
| STANDEX INTERNATIONAL CORP | COM | 854231107 | 678 | 9,297 | SH | SOLE | 1 | 9,297 | 0 | 0 |
| STANLEY BLACK & DECKER INC | COM | 854502101 | 8,453 | 58,533 | SH | SOLE | 1 | 58,533 | 0 | 0 |
| STARBUCKS CORP | COM | 855244109 | 46,260 | 523,184 | SH | SOLE | 1 | 523,184 | 0 | 0 |
| STARTEK INC | COM | 85569C107 | 68 | 10,480 | SH | SOLE | 1 | 10,480 | 0 | 0 |
| STARWOOD PROPERTY TRUST INC | COM | 85571B105 | 107 | 4,412 | SH | SOLE | 1 | 4,412 | 0 | 0 |
| STATE AUTO FINANCIAL CORP | COM | 855707105 | 352 | 10,869 | SH | SOLE | 1 | 10,869 | 0 | 0 |
| STATE STREET CORP | COM | 857477103 | 9,445 | 159,570 | SH | SOLE | 1 | 159,570 | 0 | 0 |
| STEEL DYNAMICS INC | COM | 858119100 | 26,047 | 874,073 | SH | SOLE | 1 | 874,073 | 0 | 0 |
| STEELCASE INC CL A | CL A | 858155203 | 1,010 | 54,914 | SH | SOLE | 1 | 54,914 | 0 | 0 |
| STEMLINE THERAPEUTICS INC | COM | 85858C107 | 295 | 28,303 | SH | SOLE | 1 | 28,303 | 0 | 0 |
| STEPAN CO | COM | 858586100 | 1,469 | 15,135 | SH | SOLE | 1 | 15,135 | 0 | 0 |
| STERICYCLE INC | COM | 858912108 | 8,901 | 174,771 | SH | SOLE | 1 | 174,771 | 0 | 0 |
| STERIS PLC | COM | G8473T100 | 23,477 | 162,485 | SH | SOLE | 1 | 162,485 | 0 | 0 |
| STERLING BANCORP INC/MI | COM | 85917W102 | 102 | 10,444 | SH | SOLE | 1 | 10,444 | 0 | 0 |
| STERLING BANCORP/DE | COM | 85917A100 | 9,049 | 451,081 | SH | SOLE | 1 | 451,081 | 0 | 0 |
| STERLING CONSTRUCTION CO | COM | 859241101 | 217 | 16,487 | SH | SOLE | 1 | 16,487 | 0 | 0 |
| STEVEN MADDEN LTD | COM | 556269108 | 2,206 | 61,632 | SH | SOLE | 1 | 61,632 | 0 | 0 |
| STEWART INFORMATION SERVICES | COM | 860372101 | 676 | 17,418 | SH | SOLE | 1 | 17,418 | 0 | 0 |
| STIFEL FINANCIAL CORP | COM | 860630102 | 10,046 | 175,075 | SH | SOLE | 1 | 175,075 | 0 | 0 |
| STITCH FIX INC CLASS A | COM | 860897107 | 510 | 26,483 | SH | SOLE | 1 | 26,483 | 0 | 0 |
| STOCK YARDS BANCORP INC | COM | 861025104 | 470 | 12,798 | SH | SOLE | 1 | 12,798 | 0 | 0 |
| STOKE THERAPEUTICS INC | COM | 86150R107 | 124 | 5,780 | SH | SOLE | 1 | 5,780 | 0 | 0 |
| STONERIDGE INC | COM | 86183P102 | 517 | 16,709 | SH | SOLE | 1 | 16,709 | 0 | 0 |
| STORE CAPITAL CORP | COM | 862121100 | 128 | 3,417 | SH | SOLE | 1 | 3,417 | 0 | 0 |
| STRATASYS LTD | COM | M85548101 | 692 | 32,470 | SH | SOLE | 1 | 32,470 | 0 | 0 |
| STRATEGIC EDUCATION INC | COM | 86272C103 | 2,158 | 15,883 | SH | SOLE | 1 | 15,883 | 0 | 0 |
| STRATUS PROPERTIES INC | COM | 863167201 | 109 | 3,706 | SH | SOLE | 1 | 3,706 | 0 | 0 |
| STRONGBRIDGE BIOPHARMA PLC | COM | G85347105 | 55 | 22,853 | SH | SOLE | 1 | 22,853 | 0 | 0 |
| STRYKER CORP | COM | 863667101 | 25,984 | 120,130 | SH | SOLE | 1 | 120,130 | 0 | 0 |
| STURM RUGER & CO INC | COM | 864159108 | 517 | 12,387 | SH | SOLE | 1 | 12,387 | 0 | 0 |
| SUMMIT FINANCIAL GROUP INC | COM | 86606G101 | 177 | 6,897 | SH | SOLE | 1 | 6,897 | 0 | 0 |
| SUMMIT HOTEL PROPERTIES INC | COM | 866082100 | 893 | 76,944 | SH | SOLE | 1 | 76,944 | 0 | 0 |
| SUMMIT MATERIALS INC CL A | CL A | 86614U100 | 1,578 | 71,067 | SH | SOLE | 1 | 71,067 | 0 | 0 |
| SUN COMMUNITIES INC | COM | 866674104 | 239 | 1,610 | SH | SOLE | 1 | 1,610 | 0 | 0 |
| SUNCOKE ENERGY INC | COM | 86722A103 | 330 | 58,469 | SH | SOLE | 1 | 58,469 | 0 | 0 |
| SUNNOVA ENERGY INTERNATIONAL | COM | 86745K104 | 91 | 8,473 | SH | SOLE | 1 | 8,473 | 0 | 0 |
| SUNPOWER CORP | COM | 867652406 | 436 | 39,723 | SH | SOLE | 1 | 39,723 | 0 | 0 |
| SUNRUN INC | COM | 86771W105 | 1,192 | 71,361 | SH | SOLE | 1 | 71,361 | 0 | 0 |
| SUNSTONE HOTEL INVESTORS INC | COM | 867892101 | 1,948 | 141,788 | SH | SOLE | 1 | 141,788 | 0 | 0 |
| SUNTRUST BANKS INC | COM | 867914103 | 12,861 | 186,935 | SH | SOLE | 1 | 186,935 | 0 | 0 |

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| SUPERIOR GROUP OF COS INC | COM | 868358102 | 108 | 6,725 | SH | SOLE | 1 | 6,725 | 0 | 0 |
| SUPERNUS PHARMACEUTICALS INC | COM | 868459108 | 1,014 | 36,906 | SH | SOLE | 1 | 36,906 | 0 | 0 |
| SURGERY PARTNERS INC | COM | 86881A100 | 112 | 15,176 | SH | SOLE | 1 | 15,176 | 0 | 0 |
| SURMODICS INC | COM | 868873100 | 446 | 9,759 | SH | SOLE | 1 | 9,759 | 0 | 0 |
| SUTRO BIOPHARMA INC | COM | 869367102 | 62 | 6,870 | SH | SOLE | 1 | 6,870 | 0 | 0 |
| SVB FINANCIAL GROUP | COM | 78486Q101 | 4,323 | 20,689 | SH | SOLE | 1 | 20,689 | 0 | 0 |
| SVMK INC | COM | 78489X103 | 927 | 54,198 | SH | SOLE | 1 | 54,198 | 0 | 0 |
| SWITCH INC A | COM | 87105L104 | 22 | 1,434 | SH | SOLE | 1 | 1,434 | 0 | 0 |
| SYKES ENTERPRISES INC | COM | 871237103 | 870 | 28,399 | SH | SOLE | 1 | 28,399 | 0 | 0 |
| SYMANTEC CORP | COM | 871503108 | 5,512 | 233,270 | SH | SOLE | 1 | 233,270 | 0 | 0 |
| SYNALLOY CORP | COM | 871565107 | 84 | 5,252 | SH | SOLE | 1 | 5,252 | 0 | 0 |
| SYNAPTICS INC | COM | 87157D109 | 3,350 | 83,845 | SH | SOLE | 1 | 83,845 | 0 | 0 |
| SYNCHRONOSS TECHNOLOGIES INC | COM | 87157B103 | 130 | 24,162 | SH | SOLE | 1 | 24,162 | 0 | 0 |
| SYNCHRONY FINANCIAL | COM | 87165B103 | 8,252 | 242,075 | SH | SOLE | 1 | 242,075 | 0 | 0 |
| SYNDAX PHARMACEUTICALS INC | COM | 87164F105 | 95 | 12,694 | SH | SOLE | 1 | 12,694 | 0 | 0 |
| SYNEOS HEALTH INC | COM | 87166B102 | 8,377 | 157,430 | SH | SOLE | 1 | 157,430 | 0 | 0 |
| SYNOLOGIC INC | COM | 87166L100 | 23 | 9,908 | SH | SOLE | 1 | 9,908 | 0 | 0 |
| SYNNEX CORP | COM | 87162W100 | 8,850 | 78,390 | SH | SOLE | 1 | 78,390 | 0 | 0 |
| SYNOPSYS INC | COM | 871607107 | 8,698 | 63,375 | SH | SOLE | 1 | 63,375 | 0 | 0 |
| SYNOVUS FINANCIAL CORP | COM | 87161C501 | 10,586 | 296,026 | SH | SOLE | 1 | 296,026 | 0 | 0 |
| SYNTHORX INC | COM | 87167A103 | 98 | 6,042 | SH | SOLE | 1 | 6,042 | 0 | 0 |
| SYROS PHARMACEUTICALS INC | COM | 87184Q107 | 227 | 21,882 | SH | SOLE | 1 | 21,882 | 0 | 0 |
| SYSCO CORP | COM | 871829107 | 13,046 | 164,308 | SH | SOLE | 1 | 164,308 | 0 | 0 |
| SYSTEMAX INC | COM | 871851101 | 172 | 7,810 | SH | SOLE | 1 | 7,810 | 0 | 0 |
| T MOBILE US INC | COM | 872590104 | 12,194 | 154,809 | SH | SOLE | 1 | 154,809 | 0 | 0 |
| T ROWE PRICE GROUP INC | COM | 74144T108 | 16,288 | 142,565 | SH | SOLE | 1 | 142,565 | 0 | 0 |
| TABULA RASA HEALTHCARE INC | COM | 873379101 | 796 | 14,480 | SH | SOLE | 1 | 14,480 | 0 | 0 |
| TACTILE SYSTEMS TECHNOLOGY I | COM | 87357P100 | 574 | 13,553 | SH | SOLE | 1 | 13,553 | 0 | 0 |
| TAILORED BRANDS INC | COM | 87403A107 | 163 | 37,121 | SH | SOLE | 1 | 37,121 | 0 | 0 |
| TAKE TWO INTERACTIVE SOFTWARE | COM | 874054109 | 5,631 | 44,929 | SH | SOLE | 1 | 44,929 | 0 | 0 |
| TAL EDUCATION GROUP ADR | ADR | 874080104 | 170 | 4,963 | SH | SOLE | 1 | 4,963 | 0 | 0 |
| TALOS ENERGY INC | COM | 87484T108 | 258 | 12,713 | SH | SOLE | 1 | 12,713 | 0 | 0 |
| TANDEM DIABETES CARE INC | COM | 875372203 | 2,088 | 35,402 | SH | SOLE | 1 | 35,402 | 0 | 0 |
| TANGER FACTORY OUTLET CENTER | COM | 875465106 | 3,648 | 235,646 | SH | SOLE | 1 | 235,646 | 0 | 0 |
| TAPESTRY INC | COM | 876030107 | 16,463 | 631,996 | SH | SOLE | 1 | 631,996 | 0 | 0 |
| TARGA RESOURCES CORP | COM | 87612G101 | 149 | 3,708 | SH | SOLE | 1 | 3,708 | 0 | 0 |
| TARGET CORP | COM | 87612E106 | 17,878 | 167,229 | SH | SOLE | 1 | 167,229 | 0 | 0 |
| TARGET HOSPITALITY CORP | COM | 87615L107 | 142 | 20,854 | SH | SOLE | 1 | 20,854 | 0 | 0 |
| TATA MOTORS LTD SPON ADR | ADR | 876568502 | 7 | 824 | SH | SOLE | 1 | 824 | 0 | 0 |
| TAUBMAN CENTERS INC | COM | 876664103 | 4,792 | 117,374 | SH | SOLE | 1 | 117,374 | 0 | 0 |
| TAYLOR MORRISON | COM | 87724P106 | 1,724 | 66,466 | SH | SOLE | 1 | 66,466 | 0 | 0 |

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| HOME CORP | | | | | | | | | | |
| TCF FINANCIAL CORP | COM | 872307103 | 11,209 | 294,422 | SH | SOLE | 1 | 294,422 | 0 | 0 |
| TCR2 THERAPEUTICS INC | COM | 87808K106 | 111 | 7,397 | SH | SOLE | 1 | 7,397 | 0 | 0 |
| TD AMERITRADE HOLDING CORP | COM | 87236Y108 | 1,116 | 23,895 | SH | SOLE | 1 | 23,895 | 0 | 0 |
| TE CONNECTIVITY LTD | COM | H84989104 | 10,896 | 116,933 | SH | SOLE | 1 | 116,933 | 0 | 0 |
| TEAM INC | COM | 878155100 | 400 | 22,140 | SH | SOLE | 1 | 22,140 | 0 | 0 |
| TECH DATA CORP | COM | 878237106 | 9,455 | 90,705 | SH | SOLE | 1 | 90,705 | 0 | 0 |
| TECHNIPFMC PLC | COM | G87110105 | 3,643 | 150,914 | SH | SOLE | 1 | 150,914 | 0 | 0 |
| TECHTARGET | COM | 87874R100 | 380 | 16,858 | SH | SOLE | 1 | 16,858 | 0 | 0 |
| TEEKAY CORP | COM | Y8564W103 | 173 | 43,359 | SH | SOLE | 1 | 43,359 | 0 | 0 |
| TEEKAY TANKERS LTD CLASS A | COM | Y8565N102 | 156 | 120,269 | SH | SOLE | 1 | 120,269 | 0 | 0 |
| TEGNA INC | COM | 87901J105 | 8,533 | 549,427 | SH | SOLE | 1 | 549,427 | 0 | 0 |
| TEJON RANCH CO | COM | 879080109 | 225 | 13,259 | SH | SOLE | 1 | 13,259 | 0 | 0 |
| TELADOC HEALTH INC | COM | 87918A105 | 3,055 | 45,108 | SH | SOLE | 1 | 45,108 | 0 | 0 |
| TELARIA INC | COM | 879181105 | 189 | 27,294 | SH | SOLE | 1 | 27,294 | 0 | 0 |
| TELECOM ARGENTINA SA SP ADR | ADR | 879273209 | 10 | 994 | SH | SOLE | 1 | 994 | 0 | 0 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 22,468 | 69,778 | SH | SOLE | 1 | 69,778 | 0 | 0 |
| TELEFLEX INC | COM | 879369106 | 5,679 | 16,715 | SH | SOLE | 1 | 16,715 | 0 | 0 |
| TELENAV INC | COM | 879455103 | 98 | 20,537 | SH | SOLE | 1 | 20,537 | 0 | 0 |
| TELEPHONE AND DATA SYSTEMS | COM | 879433829 | 4,830 | 187,214 | SH | SOLE | 1 | 187,214 | 0 | 0 |
| TELLURIAN INC | COM | 87968A104 | 496 | 59,630 | SH | SOLE | 1 | 59,630 | 0 | 0 |
| TEMPUR SEALY INTERNATIONAL I | COM | 88023U101 | 6,848 | 88,700 | SH | SOLE | 1 | 88,700 | 0 | 0 |
| TENABLE HOLDINGS INC | COM | 88025T102 | 523 | 23,378 | SH | SOLE | 1 | 23,378 | 0 | 0 |
| TENCENT MUSIC ENTERTAINM ADR | ADR | 88034P109 | 13 | 1,000 | SH | SOLE | 1 | 1,000 | 0 | 0 |
| TENET HEALTHCARE CORP | COM | 88033G407 | 5,790 | 261,734 | SH | SOLE | 1 | 261,734 | 0 | 0 |
| TENNANT CO | COM | 880345103 | 945 | 13,364 | SH | SOLE | 1 | 13,364 | 0 | 0 |
| TENNECO INC CLASS A | COM | 880349105 | 401 | 32,046 | SH | SOLE | 1 | 32,046 | 0 | 0 |
| TERADATA CORP | COM | 88076W103 | 6,814 | 219,805 | SH | SOLE | 1 | 219,805 | 0 | 0 |
| TERADYNE INC | COM | 880770102 | 18,962 | 327,437 | SH | SOLE | 1 | 327,437 | 0 | 0 |
| TEREX CORP | COM | 880779103 | 4,275 | 164,619 | SH | SOLE | 1 | 164,619 | 0 | 0 |
| TERRAFORM POWER INC A | COM | 88104R209 | 841 | 46,157 | SH | SOLE | 1 | 46,157 | 0 | 0 |
| TERRENO REALTY CORP | COM | 88146M101 | 2,082 | 40,757 | SH | SOLE | 1 | 40,757 | 0 | 0 |
| TERRITORIAL BANCORP INC | COM | 88145X108 | 141 | 4,918 | SH | SOLE | 1 | 4,918 | 0 | 0 |
| TESLA INC | COM | 88160R101 | 2,637 | 10,949 | SH | SOLE | 1 | 10,949 | 0 | 0 |
| TESSCO TECHNOLOGIES INC | COM | 872386107 | 59 | 4,076 | SH | SOLE | 1 | 4,076 | 0 | 0 |
| TETRA TECH INC | COM | 88162G103 | 12,009 | 138,418 | SH | SOLE | 1 | 138,418 | 0 | 0 |
| TETRA TECHNOLOGIES INC | COM | 88162F105 | 182 | 90,336 | SH | SOLE | 1 | 90,336 | 0 | 0 |
| TEVA PHARMACEUTICAL SP ADR | ADR | 881624209 | 811 | 117,823 | SH | SOLE | 1 | 117,823 | 0 | 0 |
| TEXAS CAPITAL BANCSHARES INC | COM | 88224Q107 | 5,273 | 96,494 | SH | SOLE | 1 | 96,494 | 0 | 0 |
| TEXAS INSTRUMENTS INC | COM | 882508104 | 491,177 | 3,800,505 | SH | SOLE | 1 | 3,800,505 | 0 | 0 |
| TEXAS ROADHOUSE INC | COM | 882681109 | 8,724 | 166,109 | SH | SOLE | 1 | 166,109 | 0 | 0 |
| TEXTAINER GROUP HOLDINGS LTD | COM | G8766E109 | 176 | 17,781 | SH | SOLE | 1 | 17,781 | 0 | 0 |
| TEXTRON INC | COM | 883203101 | 3,871 | 79,055 | SH | SOLE | 1 | 79,055 | 0 | 0 |
| TFS FINANCIAL CORP | COM | 87240R107 | 14 | 788 | SH | SOLE | 1 | 788 | 0 | 0 |

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|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| TG THERAPEUTICS INC | COM | 88322Q108 | 291 | 51,790 | SH | SOLE | 1 | 51,790 | 0 | 0 |
| THE BANK OF PRINCETON | COM | 064520109 | 103 | 3,546 | SH | SOLE | 1 | 3,546 | 0 | 0 |
| THERAPEUTICSMD INC | COM | 88338N107 | 452 | 124,389 | SH | SOLE | 1 | 124,389 | 0 | 0 |
| THERAVANCE BIOPHARMA INC | COM | G8807B106 | 544 | 27,922 | SH | SOLE | 1 | 27,922 | 0 | 0 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 43,739 | 150,167 | SH | SOLE | 1 | 150,167 | 0 | 0 |
| THERMON GROUP HOLDINGS INC | COM | 88362T103 | 472 | 20,530 | SH | SOLE | 1 | 20,530 | 0 | 0 |
| THIRD POINT REINSURANCE LTD | COM | G8827U100 | 554 | 55,465 | SH | SOLE | 1 | 55,465 | 0 | 0 |
| THOR INDUSTRIES INC | COM | 885160101 | 6,301 | 111,240 | SH | SOLE | 1 | 111,240 | 0 | 0 |
| TIDEWATER INC | COM | 88642R109 | 367 | 24,305 | SH | SOLE | 1 | 24,305 | 0 | 0 |
| TIDEWATER INC NEW | COM | 88642R109 | 35,376 | 2,341,223 | SH | SOLE | 2 | 2,341,223 | 0 | 0 |
| TIFFANY & CO | COM | 886547108 | 3,573 | 38,571 | SH | SOLE | 1 | 38,571 | 0 | 0 |
| TILE SHOP HLDGS INC | COM | 88677Q109 | 88 | 27,726 | SH | SOLE | 1 | 27,726 | 0 | 0 |
| TILLY S INC CLASS A SHRS | COM | 886885102 | 130 | 13,719 | SH | SOLE | 1 | 13,719 | 0 | 0 |
| TIMBERLAND BANCORP INC | COM | 887098101 | 129 | 4,684 | SH | SOLE | 1 | 4,684 | 0 | 0 |
| TIMKEN CO | COM | 887389104 | 5,711 | 131,266 | SH | SOLE | 1 | 131,266 | 0 | 0 |
| TIMKENSTEEL CORP | COM | 887399103 | 187 | 29,799 | SH | SOLE | 1 | 29,799 | 0 | 0 |
| TIPTREE INC | COM | 88822Q103 | 114 | 15,705 | SH | SOLE | 1 | 15,705 | 0 | 0 |
| TITAN INTERNATIONAL INC | COM | 88830M102 | 100 | 37,162 | SH | SOLE | 1 | 37,162 | 0 | 0 |
| TITAN MACHINERY INC | COM | 88830R101 | 172 | 11,960 | SH | SOLE | 1 | 11,960 | 0 | 0 |
| TIVITY HEALTH INC | COM | 88870R102 | 577 | 34,709 | SH | SOLE | 1 | 34,709 | 0 | 0 |
| TIVO CORP | COM | 88870P106 | 695 | 91,276 | SH | SOLE | 1 | 91,276 | 0 | 0 |
| TJX COMPANIES INC | COM | 872540109 | 24,908 | 446,856 | SH | SOLE | 1 | 446,856 | 0 | 0 |
| TOCAGEN INC | COM | 888846102 | 9 | 13,397 | SH | SOLE | 1 | 13,397 | 0 | 0 |
| TOLL BROTHERS INC | COM | 889478103 | 10,176 | 247,899 | SH | SOLE | 1 | 247,899 | 0 | 0 |
| TOMPKINS FINANCIAL CORP | COM | 890110109 | 855 | 10,537 | SH | SOLE | 1 | 10,537 | 0 | 0 |
| TOOTSIE ROLL INDS | COM | 890516107 | 1,578 | 42,481 | SH | SOLE | 1 | 42,481 | 0 | 0 |
| TOPBUILD CORP | COM | 89055F103 | 2,430 | 25,202 | SH | SOLE | 1 | 25,202 | 0 | 0 |
| TORO CO | COM | 891092108 | 15,053 | 205,355 | SH | SOLE | 1 | 205,355 | 0 | 0 |
| TOWNE BANK | COM | 89214P109 | 1,170 | 42,092 | SH | SOLE | 1 | 42,092 | 0 | 0 |
| TPG RE FINANCE TRUST INC | COM | 87266M107 | 621 | 31,307 | SH | SOLE | 1 | 31,307 | 0 | 0 |
| TPI COMPOSITES INC | COM | 87266J104 | 342 | 18,239 | SH | SOLE | 1 | 18,239 | 0 | 0 |
| TRACTOR SUPPLY COMPANY | COM | 892356106 | 3,672 | 40,597 | SH | SOLE | 1 | 40,597 | 0 | 0 |
| TRADE DESK INC/THE CLASS A | COM | 88339J105 | 176 | 938 | SH | SOLE | 1 | 938 | 0 | 0 |
| TRANSCAT INC | COM | 893529107 | 112 | 4,363 | SH | SOLE | 1 | 4,363 | 0 | 0 |
| TRANSCONTINENTAL REALTY INV | COM | 893617209 | 21 | 670 | SH | SOLE | 1 | 670 | 0 | 0 |
| TRANSDIGM GROUP INC | COM | 893641100 | 8,754 | 16,813 | SH | SOLE | 1 | 16,813 | 0 | 0 |
| TRANSENTERIX INC | COM | 89366M201 | 72 | 116,218 | SH | SOLE | 1 | 116,218 | 0 | 0 |
| TRANSLATE BIO INC | COM | 89374L104 | 184 | 18,548 | SH | SOLE | 1 | 18,548 | 0 | 0 |
| TRANSMEDICS GROUP INC | COM | 89377M109 | 99 | 4,168 | SH | SOLE | 1 | 4,168 | 0 | 0 |
| TRANSOCEAN LTD | COM | H8817H100 | 4,932 | 1,103,287 | SH | SOLE | 1 | 1,103,287 | 0 | 0 |
| TRANSPORTADOR GAS SUR SP B | ADR | 893870204 | 6 | 663 | SH | SOLE | 1 | 663 | 0 | 0 |
| TRANSUNION | COM | 89400J107 | 371 | 4,575 | SH | SOLE | 1 | 4,575 | 0 | 0 |
| TRAVELERS COS INC/THE | COM | 89417E109 | 19,445 | 130,775 | SH | SOLE | 1 | 130,775 | 0 | 0 |
| TRAVELZOO | COM | 89421Q205 | 35 | 3,320 | SH | SOLE | 1 | 3,320 | 0 | 0 |
| TRECORA RESOURCES | COM | 894648104 | 122 | 13,477 | SH | SOLE | 1 | 13,477 | 0 | 0 |
| TREDEGAR CORP | COM | 894650100 | 374 | 19,168 | SH | SOLE | 1 | 19,168 | 0 | 0 |

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|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| TREEHOUSE FOODS INC | COM | 89469A104 | 5,982 | 107,878 | SH | SOLE | 1 | 107,878 | 0 | 0 |
| TREX COMPANY INC | COM | 89531P105 | 13,480 | 148,246 | SH | SOLE | 1 | 148,246 | 0 | 0 |
| TRI POINTE GROUP INC | COM | 87265H109 | 5,412 | 359,865 | SH | SOLE | 1 | 359,865 | 0 | 0 |
| TRIBUNE PUBLISHING CO | COM | 89609W107 | 95 | 11,059 | SH | SOLE | 1 | 11,059 | 0 | 0 |
| TRICIDA INC | COM | 89610F101 | 426 | 13,785 | SH | SOLE | 1 | 13,785 | 0 | 0 |
| TRICO BANCSHARES | COM | 896095106 | 614 | 16,901 | SH | SOLE | 1 | 16,901 | 0 | 0 |
| TRIMAS CORP | COM | 896215209 | 880 | 28,711 | SH | SOLE | 1 | 28,711 | 0 | 0 |
| TRIMBLE INC | COM | 896239100 | 18,760 | 483,369 | SH | SOLE | 1 | 483,369 | 0 | 0 |
| TRINET GROUP INC | COM | 896288107 | 1,755 | 28,223 | SH | SOLE | 1 | 28,223 | 0 | 0 |
| TRINITY INDUSTRIES INC | COM | 896522109 | 3,863 | 196,313 | SH | SOLE | 1 | 196,313 | 0 | 0 |
| TRINSEO SA | COM | L9340P101 | 1,283 | 29,875 | SH | SOLE | 1 | 29,875 | 0 | 0 |
| TRIPADVISOR INC | COM | 896945201 | 2,141 | 55,353 | SH | SOLE | 1 | 55,353 | 0 | 0 |
| TRIPLE S MANAGEMENT CORP B | COM | 896749108 | 194 | 14,458 | SH | SOLE | 1 | 14,458 | 0 | 0 |
| TRISTATE CAPITAL HLDGS INC | COM | 89678F100 | 325 | 15,424 | SH | SOLE | 1 | 15,424 | 0 | 0 |
| TRITON INTERNATIONAL LTD/BER | COM | G9078F107 | 1,182 | 34,940 | SH | SOLE | 1 | 34,940 | 0 | 0 |
| TRIUMPH BANCORP INC | COM | 89679E300 | 571 | 17,909 | SH | SOLE | 1 | 17,909 | 0 | 0 |
| TRIUMPH GROUP INC | COM | 896818101 | 843 | 36,828 | SH | SOLE | 1 | 36,828 | 0 | 0 |
| TRONOX HOLDINGS PLC A | COM | G9087Q102 | 478 | 57,645 | SH | SOLE | 1 | 57,645 | 0 | 0 |
| TRUEBLUE INC | COM | 89785X101 | 624 | 29,580 | SH | SOLE | 1 | 29,580 | 0 | 0 |
| TRUECAR INC | COM | 89785L107 | 222 | 65,401 | SH | SOLE | 1 | 65,401 | 0 | 0 |
| TRUPANION INC | COM | 898202106 | 456 | 17,954 | SH | SOLE | 1 | 17,954 | 0 | 0 |
| TRUSTCO BANK CORP NY | COM | 898349105 | 576 | 70,711 | SH | SOLE | 1 | 70,711 | 0 | 0 |
| TRUSTMARK CORP | COM | 898402102 | 5,564 | 163,130 | SH | SOLE | 1 | 163,130 | 0 | 0 |
| TTEC HOLDINGS INC | COM | 89854H102 | 509 | 10,628 | SH | SOLE | 1 | 10,628 | 0 | 0 |
| TTM TECHNOLOGIES | COM | 87305R109 | 894 | 73,341 | SH | SOLE | 1 | 73,341 | 0 | 0 |
| TUCOWS INC CLASS A | COM | 898697206 | 323 | 5,960 | SH | SOLE | 1 | 5,960 | 0 | 0 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 574 | 36,181 | SH | SOLE | 1 | 36,181 | 0 | 0 |
| TURNING POINT BRANDS INC | COM | 90041L105 | 121 | 5,226 | SH | SOLE | 1 | 5,226 | 0 | 0 |
| TURNING POINT THERAPEUTICS I | COM | 90041T108 | 158 | 4,193 | SH | SOLE | 1 | 4,193 | 0 | 0 |
| TUTOR PERINI CORP | COM | 901109108 | 361 | 25,190 | SH | SOLE | 1 | 25,190 | 0 | 0 |
| TWILIO INC A | COM | 90138F102 | 321 | 2,920 | SH | SOLE | 1 | 2,920 | 0 | 0 |
| TWIN DISC INC | COM | 901476101 | 69 | 6,515 | SH | SOLE | 1 | 6,515 | 0 | 0 |
| TWIN RIVER WORLDWIDE HOLDING | COM | 90171V204 | 284 | 12,424 | SH | SOLE | 1 | 12,424 | 0 | 0 |
| TWIST BIOSCIENCE CORP | COM | 90184D100 | 328 | 13,715 | SH | SOLE | 1 | 13,715 | 0 | 0 |
| TWITTER INC | COM | 90184L102 | 12,080 | 293,198 | SH | SOLE | 1 | 293,198 | 0 | 0 |
| TWO HARBORS INVESTMENT CORP | COM | 90187B408 | 58 | 4,396 | SH | SOLE | 1 | 4,396 | 0 | 0 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 19,507 | 74,312 | SH | SOLE | 1 | 74,312 | 0 | 0 |
| TYME TECHNOLOGIES INC | COM | 90238J103 | 44 | 37,273 | SH | SOLE | 1 | 37,273 | 0 | 0 |
| TYSON FOODS INC CL A | CL A | 902494103 | 10,018 | 116,299 | SH | SOLE | 1 | 116,299 | 0 | 0 |
| U.S. PHYSICAL THERAPY INC | COM | 90337L108 | 1,220 | 9,342 | SH | SOLE | 1 | 9,342 | 0 | 0 |
| UBIQUITI INC | COM | 90353W103 | 44 | 368 | SH | SOLE | 1 | 368 | 0 | 0 |
| UDR INC | COM | 902653104 | 4,792 | 98,846 | SH | SOLE | 1 | 98,846 | 0 | 0 |
| UFP TECHNOLOGIES INC | COM | 902673102 | 165 | 4,266 | SH | SOLE | 1 | 4,266 | 0 | 0 |
| UGI CORP | COM | 902681105 | 20,151 | 400,849 | SH | SOLE | 1 | 400,849 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| ULTA BEAUTY INC | COM | 90384S303 | 6,164 | 24,591 | SH | SOLE | 1 | 24,591 | 0 | 0 |
| ULTRA CLEAN HOLDINGS INC | COM | 90385V107 | 425 | 29,012 | SH | SOLE | 1 | 29,012 | 0 | 0 |
| ULTRAGENYX PHARMACEUTICAL IN | COM | 90400D108 | 1,476 | 34,507 | SH | SOLE | 1 | 34,507 | 0 | 0 |
| UMB FINANCIAL CORP | COM | 902788108 | 7,112 | 110,124 | SH | SOLE | 1 | 110,124 | 0 | 0 |
| UMH PROPERTIES INC | COM | 903002103 | 319 | 22,637 | SH | SOLE | 1 | 22,637 | 0 | 0 |
| UMPQUA HOLDINGS CORP | COM | 904214103 | 6,953 | 422,417 | SH | SOLE | 1 | 422,417 | 0 | 0 |
| UNDER ARMOUR INC CLASS A | COM | 904311107 | 1,281 | 64,257 | SH | SOLE | 1 | 64,257 | 0 | 0 |
| UNDER ARMOUR INC CLASS C | COM | 904311206 | 1,454 | 80,197 | SH | SOLE | 1 | 80,197 | 0 | 0 |
| UNIFI INC | COM | 904677200 | 235 | 10,713 | SH | SOLE | 1 | 10,713 | 0 | 0 |
| UNIFIRST CORP/MA | COM | 904708104 | 2,195 | 11,250 | SH | SOLE | 1 | 11,250 | 0 | 0 |
| UNION BANKSHARES INC /VT | COM | 905400107 | 78 | 2,458 | SH | SOLE | 1 | 2,458 | 0 | 0 |
| UNION PACIFIC CORP | COM | 907818108 | 36,062 | 222,630 | SH | SOLE | 1 | 222,630 | 0 | 0 |
| UNISYS CORP | COM | 909214306 | 281 | 37,862 | SH | SOLE | 1 | 37,862 | 0 | 0 |
| UNIT CORP | COM | 909218109 | 134 | 39,652 | SH | SOLE | 1 | 39,652 | 0 | 0 |
| UNITED AIRLINES HOLDINGS INC | COM | 910047109 | 9,199 | 104,044 | SH | SOLE | 1 | 104,044 | 0 | 0 |
| UNITED BANKSHARES INC | COM | 909907107 | 9,672 | 255,411 | SH | SOLE | 1 | 255,411 | 0 | 0 |
| UNITED COMMUNITY BANKS/GA | COM | 90984P303 | 1,657 | 58,450 | SH | SOLE | 1 | 58,450 | 0 | 0 |
| UNITED COMMUNITY FINANCIAL | COM | 909839102 | 320 | 29,730 | SH | SOLE | 1 | 29,730 | 0 | 0 |
| UNITED FINANCIAL BANCORP INC | COM | 910304104 | 437 | 32,062 | SH | SOLE | 1 | 32,062 | 0 | 0 |
| UNITED FIRE GROUP INC | COM | 910340108 | 739 | 15,736 | SH | SOLE | 1 | 15,736 | 0 | 0 |
| UNITED INSURANCE HOLDINGS CO | COM | 910710102 | 214 | 15,302 | SH | SOLE | 1 | 15,302 | 0 | 0 |
| UNITED NATURAL FOODS INC | COM | 911163103 | 450 | 39,079 | SH | SOLE | 1 | 39,079 | 0 | 0 |
| UNITED PARCEL SERVICE CL B | COM | 911312106 | 31,378 | 261,872 | SH | SOLE | 1 | 261,872 | 0 | 0 |
| UNITED RENTALS INC | COM | 911363109 | 3,676 | 29,495 | SH | SOLE | 1 | 29,495 | 0 | 0 |
| UNITED SECURITY BANCSHARE/CA | COM | 911460103 | 89 | 8,504 | SH | SOLE | 1 | 8,504 | 0 | 0 |
| UNITED STATES LIME & MINERAL | COM | 911922102 | 97 | 1,267 | SH | SOLE | 1 | 1,267 | 0 | 0 |
| UNITED STATES STEEL CORP | COM | 912909108 | 3,783 | 327,561 | SH | SOLE | 1 | 327,561 | 0 | 0 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 49,084 | 359,536 | SH | SOLE | 1 | 359,536 | 0 | 0 |
| UNITED THERAPEUTICS CORP | COM | 91307C102 | 6,708 | 84,108 | SH | SOLE | 1 | 84,108 | 0 | 0 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 67,408 | 310,178 | SH | SOLE | 1 | 310,178 | 0 | 0 |
| UNITI GROUP INC | COM | 91325V108 | 3,760 | 484,263 | SH | SOLE | 1 | 484,263 | 0 | 0 |
| UNITIL CORP | COM | 913259107 | 585 | 9,219 | SH | SOLE | 1 | 9,219 | 0 | 0 |
| UNITY BANCORP INC | COM | 913290102 | 110 | 4,979 | SH | SOLE | 1 | 4,979 | 0 | 0 |
| UNITY BIOTECHNOLOGY INC | COM | 91381U101 | 103 | 16,853 | SH | SOLE | 1 | 16,853 | 0 | 0 |
| UNIVAR SOLUTIONS INC | COM | 91336L107 | 53 | 2,556 | SH | SOLE | 1 | 2,556 | 0 | 0 |
| UNIVERSAL CORP/VA | COM | 913456109 | 1,000 | 18,248 | SH | SOLE | 1 | 18,248 | 0 | 0 |
| UNIVERSAL DISPLAY CORP | COM | 91347P105 | 13,715 | 81,686 | SH | SOLE | 1 | 81,686 | 0 | 0 |
| UNIVERSAL ELECTRONICS INC | COM | 913483103 | 510 | 10,013 | SH | SOLE | 1 | 10,013 | 0 | 0 |
| UNIVERSAL FOREST PRODUCTS | COM | 913543104 | 1,769 | 44,354 | SH | SOLE | 1 | 44,354 | 0 | 0 |

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|----------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| UNIVERSAL HEALTH RLT Y INCOME | COM | 91359E105 | 976 | 9,490 | SH | SOLE | 1 | 9,490 | 0 | 0 |
| UNIVERSAL HEALTH SERVICES B | COM | 913903100 | 4,068 | 27,350 | SH | SOLE | 1 | 27,350 | 0 | 0 |
| UNIVERSAL INSURANCE HOLDINGS | COM | 91359V107 | 683 | 22,764 | SH | SOLE | 1 | 22,764 | 0 | 0 |
| UNIVERSAL LOGISTICS HOLDINGS | COM | 91388P105 | 122 | 5,235 | SH | SOLE | 1 | 5,235 | 0 | 0 |
| UNIVEST FINANCIAL CORP | COM | 915271100 | 463 | 18,165 | SH | SOLE | 1 | 18,165 | 0 | 0 |
| UNUM GROUP | COM | 91529Y106 | 2,130 | 71,666 | SH | SOLE | 1 | 71,666 | 0 | 0 |
| UPLAND SOFTWARE INC | COM | 91544A109 | 504 | 14,457 | SH | SOLE | 1 | 14,457 | 0 | 0 |
| UPWORK INC | COM | 91688F104 | 477 | 35,858 | SH | SOLE | 1 | 35,858 | 0 | 0 |
| URANIUM ENERGY CORP | COM | 916896103 | 110 | 112,555 | SH | SOLE | 1 | 112,555 | 0 | 0 |
| URBAN EDGE PROPERTIES | COM | 91704F104 | 5,772 | 291,664 | SH | SOLE | 1 | 291,664 | 0 | 0 |
| URBAN OUTFITTERS INC | COM | 917047102 | 3,800 | 135,281 | SH | SOLE | 1 | 135,281 | 0 | 0 |
| UROGEN PHARMA LTD | COM | M96088105 | 282 | 11,831 | SH | SOLE | 1 | 11,831 | 0 | 0 |
| URSTADT BIDDLE CLASS A | COM | 917286205 | 521 | 21,965 | SH | SOLE | 1 | 21,965 | 0 | 0 |
| US BANCORP | COM | 902973304 | 32,729 | 591,418 | SH | SOLE | 1 | 591,418 | 0 | 0 |
| US CELLULAR CORP | COM | 911684108 | 9 | 246 | SH | SOLE | 1 | 246 | 0 | 0 |
| US CONCRETE INC | COM | 90333L201 | 654 | 11,829 | SH | SOLE | 1 | 11,829 | 0 | 0 |
| US ECOLOGY INC | COM | 91732J102 | 1,046 | 16,361 | SH | SOLE | 1 | 16,361 | 0 | 0 |
| US FOODS HOLDING CORP | COM | 912008109 | 145 | 3,536 | SH | SOLE | 1 | 3,536 | 0 | 0 |
| US SILICA HOLDINGS INC | COM | 90346E103 | 520 | 54,383 | SH | SOLE | 1 | 54,383 | 0 | 0 |
| US WELL SERVICES INC | COM | 91274U101 | 28 | 12,673 | SH | SOLE | 1 | 12,673 | 0 | 0 |
| US XPRESS ENTERPRISES INC A | COM | 90338N202 | 66 | 13,788 | SH | SOLE | 1 | 13,788 | 0 | 0 |
| USANA HEALTH SCIENCES INC | COM | 90328M107 | 654 | 9,563 | SH | SOLE | 1 | 9,563 | 0 | 0 |
| UTAH MEDICAL PRODUCTS INC | COM | 917488108 | 211 | 2,198 | SH | SOLE | 1 | 2,198 | 0 | 0 |
| VAIL RESORTS INC | COM | 91879Q109 | 1,204 | 5,289 | SH | SOLE | 1 | 5,289 | 0 | 0 |
| VALARIS PLC | COM | G9402V109 | 105 | 21,760 | SH | SOLE | 1 | 21,760 | 0 | 0 |
| VALERO ENERGY CORP | COM | 91913Y100 | 14,839 | 174,088 | SH | SOLE | 1 | 174,088 | 0 | 0 |
| VALHI INC | COM | 918905100 | 35 | 18,287 | SH | SOLE | 1 | 18,287 | 0 | 0 |
| VALLEY NATIONAL BANCORP | COM | 919794107 | 9,089 | 836,131 | SH | SOLE | 1 | 836,131 | 0 | 0 |
| VALMONT INDUSTRIES | COM | 920253101 | 5,745 | 41,496 | SH | SOLE | 1 | 41,496 | 0 | 0 |
| VALUE LINE INC | COM | 920437100 | 15 | 669 | SH | SOLE | 1 | 669 | 0 | 0 |
| VALVOLINE INC | COM | 92047W101 | 7,953 | 361,017 | SH | SOLE | 1 | 361,017 | 0 | 0 |
| VANDA PHARMACEUTICALS INC | COM | 921659108 | 514 | 38,741 | SH | SOLE | 1 | 38,741 | 0 | 0 |
| VAPOTHERM INC | COM | 922107107 | 88 | 9,256 | SH | SOLE | 1 | 9,256 | 0 | 0 |
| VAREX IMAGING CORP | COM | 92214X106 | 799 | 28,000 | SH | SOLE | 1 | 28,000 | 0 | 0 |
| VARIAN MEDICAL SYSTEMS INC | COM | 92220P105 | 3,692 | 30,999 | SH | SOLE | 1 | 30,999 | 0 | 0 |
| VARONIS SYSTEMS INC | COM | 922280102 | 1,119 | 18,726 | SH | SOLE | 1 | 18,726 | 0 | 0 |
| VBI VACCINES INC | COM | 91822J103 | 25 | 52,985 | SH | SOLE | 1 | 52,985 | 0 | 0 |
| VECTOR GROUP LTD | COM | 92240M108 | 986 | 82,756 | SH | SOLE | 1 | 82,756 | 0 | 0 |
| VECTRUS INC | COM | 92242T101 | 290 | 7,130 | SH | SOLE | 1 | 7,130 | 0 | 0 |
| VEDANTA LTD ADR | ADR | 92242Y100 | 22 | 2,524 | SH | SOLE | 1 | 2,524 | 0 | 0 |
| VEECO INSTRUMENTS INC | COM | 922417100 | 418 | 35,787 | SH | SOLE | 1 | 35,787 | 0 | 0 |
| VEEVA SYSTEMS INC CLASS A | COM | 922475108 | 483 | 3,163 | SH | SOLE | 1 | 3,163 | 0 | 0 |
| VENTAS INC | COM | 92276F100 | 10,148 | 138,955 | SH | SOLE | 1 | 138,955 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| VERA BRADLEY INC | COM | 92335C106 | 157 | 15,520 | SH | SOLE | 1 | 15,520 | 0 | 0 |
| VERACYTE INC | COM | 92337F107 | 715 | 29,792 | SH | SOLE | 1 | 29,792 | 0 | 0 |
| VEREIT INC | COM | 92339V100 | 154 | 15,783 | SH | SOLE | 1 | 15,783 | 0 | 0 |
| VERICEL CORP | COM | 92346J108 | 420 | 27,767 | SH | SOLE | 1 | 27,767 | 0 | 0 |
| VERINT SYSTEMS INC | COM | 92343X100 | 1,768 | 41,323 | SH | SOLE | 1 | 41,323 | 0 | 0 |
| VERISIGN INC | COM | 92343E102 | 8,826 | 46,791 | SH | SOLE | 1 | 46,791 | 0 | 0 |
| VERISK ANALYTICS INC | COM | 92345Y106 | 11,572 | 73,174 | SH | SOLE | 1 | 73,174 | 0 | 0 |
| VERITEX HOLDINGS INC | COM | 923451108 | 924 | 38,099 | SH | SOLE | 1 | 38,099 | 0 | 0 |
| VERITIV CORP | COM | 923454102 | 173 | 9,582 | SH | SOLE | 1 | 9,582 | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 449,255 | 7,442,918 | SH | SOLE | 1 | 7,442,918 | 0 | 0 |
| VERRA MOBILITY CORP | COM | 92511U102 | 1,050 | 73,187 | SH | SOLE | 1 | 73,187 | 0 | 0 |
| VERRICA PHARMACEUTICALS INC | COM | 92511W108 | 120 | 8,140 | SH | SOLE | 1 | 8,140 | 0 | 0 |
| VERSO CORP A | COM | 92531L207 | 273 | 22,017 | SH | SOLE | 1 | 22,017 | 0 | 0 |
| VERSUM MATERIALS INC | COM | 92532W103 | 11,140 | 210,459 | SH | SOLE | 1 | 210,459 | 0 | 0 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 18,425 | 108,751 | SH | SOLE | 1 | 108,751 | 0 | 0 |
| VF CORP | COM | 918204108 | 10,346 | 116,256 | SH | SOLE | 1 | 116,256 | 0 | 0 |
| VIACOM INC CLASS A | COM | 92553P102 | 4 | 162 | SH | SOLE | 1 | 162 | 0 | 0 |
| VIACOM INC CLASS B | COM | 92553P201 | 14,188 | 590,431 | SH | SOLE | 1 | 590,431 | 0 | 0 |
| VIAD CORP | COM | 92552R406 | 1,001 | 14,906 | SH | SOLE | 1 | 14,906 | 0 | 0 |
| VIASAT INC | COM | 92552V100 | 8,324 | 110,514 | SH | SOLE | 1 | 110,514 | 0 | 0 |
| VIAVI SOLUTIONS INC | COM | 925550105 | 2,386 | 170,355 | SH | SOLE | 1 | 170,355 | 0 | 0 |
| VICI PROPERTIES INC | COM | 925652109 | 170 | 7,488 | SH | SOLE | 1 | 7,488 | 0 | 0 |
| VICOR CORP | COM | 925815102 | 391 | 13,248 | SH | SOLE | 1 | 13,248 | 0 | 0 |
| VIEWRAY INC | COM | 92672L107 | 129 | 44,533 | SH | SOLE | 1 | 44,533 | 0 | 0 |
| VIKING THERAPEUTICS INC | COM | 92686J106 | 282 | 40,976 | SH | SOLE | 1 | 40,976 | 0 | 0 |
| VILLAGE SUPER MARKET CLASS A | COM | 927107409 | 138 | 5,211 | SH | SOLE | 1 | 5,211 | 0 | 0 |
| VINCE HOLDING CORP | COM | 92719W207 | 37 | 1,948 | SH | SOLE | 1 | 1,948 | 0 | 0 |
| VIPSHOP HOLDINGS LTD ADR | ADR | 92763W103 | 49 | 5,533 | SH | SOLE | 1 | 5,533 | 0 | 0 |
| VIRNETX HOLDING CORP | COM | 92823T108 | 209 | 38,742 | SH | SOLE | 1 | 38,742 | 0 | 0 |
| VIRTU FINANCIAL INC CLASS A | COM | 928254101 | 16 | 967 | SH | SOLE | 1 | 967 | 0 | 0 |
| VIRTUS INVESTMENT PARTNERS | COM | 92828Q109 | 544 | 4,920 | SH | SOLE | 1 | 4,920 | 0 | 0 |
| VIRTUSA CORP | COM | 92827P102 | 781 | 21,690 | SH | SOLE | 1 | 21,690 | 0 | 0 |
| VISA INC CLASS A SHARES | COM | 92826C839 | 108,962 | 633,465 | SH | SOLE | 1 | 633,465 | 0 | 0 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 5,681 | 335,536 | SH | SOLE | 1 | 335,536 | 0 | 0 |
| VISHAY PRECISION GROUP | COM | 92835K103 | 216 | 6,586 | SH | SOLE | 1 | 6,586 | 0 | 0 |
| VISTA OUTDOOR INC | COM | 928377100 | 265 | 42,864 | SH | SOLE | 1 | 42,864 | 0 | 0 |
| VISTEON CORP | COM | 92839U206 | 5,845 | 70,810 | SH | SOLE | 1 | 70,810 | 0 | 0 |
| VISTRA ENERGY CORP | COM | 92840M102 | 184 | 6,872 | SH | SOLE | 1 | 6,872 | 0 | 0 |
| VITAMIN SHOPPE INC | COM | 92849E101 | 11 | 1,694 | SH | SOLE | 1 | 1,694 | 0 | 0 |
| VIVINT SOLAR INC | COM | 92854Q106 | 180 | 27,537 | SH | SOLE | 1 | 27,537 | 0 | 0 |
| VOCERA COMMUNICATIONS INC | COM | 92857F107 | 485 | 19,665 | SH | SOLE | 1 | 19,665 | 0 | 0 |
| VONAGE HOLDINGS CORP | COM | 92886T201 | 1,899 | 168,032 | SH | SOLE | 1 | 168,032 | 0 | 0 |
| VORNADO REALTY TRUST | COM | 929042109 | 3,421 | 53,725 | SH | SOLE | 1 | 53,725 | 0 | 0 |
| VOYA FINANCIAL INC | COM | 929089100 | 128 | 2,356 | SH | SOLE | 1 | 2,356 | 0 | 0 |

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|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| VOYAGER THERAPEUTICS INC | COM | 92915B106 | 262 | 15,243 | SH | SOLE | 1 | 15,243 | 0 | 0 |
| VSE CORP | COM | 918284100 | 188 | 5,506 | SH | SOLE | 1 | 5,506 | 0 | 0 |
| VULCAN MATERIALS CO | COM | 929160109 | 8,056 | 53,268 | SH | SOLE | 1 | 53,268 | 0 | 0 |
| W&T OFFSHORE INC | COM | 92922P106 | 260 | 59,454 | SH | SOLE | 1 | 59,454 | 0 | 0 |
| WABASH NATIONAL CORP | COM | 929566107 | 579 | 39,883 | SH | SOLE | 1 | 39,883 | 0 | 0 |
| WABCO HOLDINGS INC | COM | 92927K102 | 158 | 1,181 | SH | SOLE | 1 | 1,181 | 0 | 0 |
| WABTEC CORP | COM | 929740108 | 4,937 | 68,698 | SH | SOLE | 1 | 68,698 | 0 | 0 |
| WADDELL & REED FINANCIAL A | COM | 930059100 | 921 | 53,598 | SH | SOLE | 1 | 53,598 | 0 | 0 |
| WAITR HOLDINGS INC | COM | 930752100 | 47 | 36,452 | SH | SOLE | 1 | 36,452 | 0 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM | 931427108 | 34,568 | 624,979 | SH | SOLE | 1 | 624,979 | 0 | 0 |
| WALKER & DUNLOP INC | COM | 93148P102 | 1,154 | 20,634 | SH | SOLE | 1 | 20,634 | 0 | 0 |
| WALMART INC | COM | 931142103 | 55,242 | 465,471 | SH | SOLE | 1 | 465,471 | 0 | 0 |
| WALT DISNEY CO/THE | COM | 254687106 | 88,821 | 681,561 | SH | SOLE | 1 | 681,561 | 0 | 0 |
| WARRIOR MET COAL INC | COM | 93627C101 | 748 | 38,317 | SH | SOLE | 1 | 38,317 | 0 | 0 |
| WASHINGTON FEDERAL INC | COM | 938824109 | 7,435 | 200,989 | SH | SOLE | 1 | 200,989 | 0 | 0 |
| WASHINGTON PRIME GROUP INC | COM | 93964W108 | 573 | 138,519 | SH | SOLE | 1 | 138,519 | 0 | 0 |
| WASHINGTON REIT | COM | 939653101 | 1,627 | 59,470 | SH | SOLE | 1 | 59,470 | 0 | 0 |
| WASHINGTON TRUST BANCORP | COM | 940610108 | 461 | 9,548 | SH | SOLE | 1 | 9,548 | 0 | 0 |
| WASTE MANAGEMENT INC | COM | 94106L109 | 17,171 | 149,311 | SH | SOLE | 1 | 149,311 | 0 | 0 |
| WATERS CORP | COM | 941848103 | 5,654 | 25,326 | SH | SOLE | 1 | 25,326 | 0 | 0 |
| WATERSTONE FINANCIAL INC | COM | 94188P101 | 259 | 15,092 | SH | SOLE | 1 | 15,092 | 0 | 0 |
| WATFORD HOLDINGS LTD | COM | G94787101 | 344 | 12,782 | SH | SOLE | 1 | 12,782 | 0 | 0 |
| WATSCO INC | COM | 942622200 | 10,584 | 62,562 | SH | SOLE | 1 | 62,562 | 0 | 0 |
| WATTS WATER TECHNOLOGIES A | COM | 942749102 | 1,919 | 20,472 | SH | SOLE | 1 | 20,472 | 0 | 0 |
| WAVE LIFE SCIENCES LTD | COM | Y95308105 | 292 | 14,219 | SH | SOLE | 1 | 14,219 | 0 | 0 |
| WAYFAIR INC CLASS A | COM | 94419L101 | 170 | 1,519 | SH | SOLE | 1 | 1,519 | 0 | 0 |
| WD 40 CO | COM | 929236107 | 1,870 | 10,188 | SH | SOLE | 1 | 10,188 | 0 | 0 |
| WEBSTER FINANCIAL CORP | COM | 947890109 | 8,286 | 176,781 | SH | SOLE | 1 | 176,781 | 0 | 0 |
| WEC ENERGY GROUP INC | COM | 92939U106 | 15,625 | 164,304 | SH | SOLE | 1 | 164,304 | 0 | 0 |
| WEIBO CORP SPON ADR | ADR | 948596101 | 31 | 693 | SH | SOLE | 1 | 693 | 0 | 0 |
| WEINGARTEN REALTY INVESTORS | COM | 948741103 | 6,759 | 232,024 | SH | SOLE | 1 | 232,024 | 0 | 0 |
| WEIS MARKETS INC | COM | 948849104 | 230 | 6,025 | SH | SOLE | 1 | 6,025 | 0 | 0 |
| WELBILT INC | COM | 949090104 | 1,383 | 82,013 | SH | SOLE | 1 | 82,013 | 0 | 0 |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 7,666 | 29,579 | SH | SOLE | 1 | 29,579 | 0 | 0 |
| WELLS FARGO & CO | COM | 949746101 | 66,194 | 1,312,336 | SH | SOLE | 1 | 1,312,336 | 0 | 0 |
| WELLTOWER INC | COM | 95040Q104 | 13,930 | 153,667 | SH | SOLE | 1 | 153,667 | 0 | 0 |
| WENDY S CO/THE | COM | 95058W100 | 7,102 | 355,447 | SH | SOLE | 1 | 355,447 | 0 | 0 |
| WERNER ENTERPRISES INC | COM | 950755108 | 3,982 | 112,815 | SH | SOLE | 1 | 112,815 | 0 | 0 |
| WESBANCO INC | COM | 950810101 | 1,247 | 33,368 | SH | SOLE | 1 | 33,368 | 0 | 0 |
| WESCO AIRCRAFT HOLDINGS INC | COM | 950814103 | 370 | 33,629 | SH | SOLE | 1 | 33,629 | 0 | 0 |
| WESCO INTERNATIONAL INC | COM | 95082P105 | 33 | 686 | SH | SOLE | 1 | 686 | 0 | 0 |
| WEST | COM | 95123P106 | 220 | 10,100 | SH | SOLE | 1 | 10,100 | 0 | 0 |

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|------------------------------|------|-----------|---------|-----------|----|------|---|-----------|---|---|
| BANCORPORATION | | | | | | | | | | |
| WEST PHARMACEUTICAL SERVICES | COM | 955306105 | 20,128 | 141,923 | SH | SOLE | 1 | 141,923 | 0 | 0 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 1,208 | 19,430 | SH | SOLE | 1 | 19,430 | 0 | 0 |
| WESTERN ALLIANCE BANCORP | COM | 957638109 | 76 | 1,652 | SH | SOLE | 1 | 1,652 | 0 | 0 |
| WESTERN ASSET MORTGAGE CAPIT | COM | 95790D105 | 317 | 32,825 | SH | SOLE | 1 | 32,825 | 0 | 0 |
| WESTERN DIGITAL CORP | COM | 958102105 | 365,744 | 6,132,525 | SH | SOLE | 1 | 6,132,525 | 0 | 0 |
| WESTERN NEW ENGLAND BANCORP | COM | 958892101 | 143 | 15,049 | SH | SOLE | 1 | 15,049 | 0 | 0 |
| WESTERN UNION CO | COM | 959802109 | 4,255 | 183,657 | SH | SOLE | 1 | 183,657 | 0 | 0 |
| WESTLAKE CHEMICAL CORP | COM | 960413102 | 37 | 572 | SH | SOLE | 1 | 572 | 0 | 0 |
| WESTROCK CO | COM | 96145D105 | 5,329 | 146,196 | SH | SOLE | 1 | 146,196 | 0 | 0 |
| WESTWOOD HOLDINGS GROUP INC | COM | 961765104 | 143 | 5,158 | SH | SOLE | 1 | 5,158 | 0 | 0 |
| WEX INC | COM | 96208T104 | 16,846 | 83,367 | SH | SOLE | 1 | 83,367 | 0 | 0 |
| WEYCO GROUP INC | COM | 962149100 | 88 | 3,877 | SH | SOLE | 1 | 3,877 | 0 | 0 |
| WEYERHAEUSER CO | COM | 962166104 | 7,660 | 276,538 | SH | SOLE | 1 | 276,538 | 0 | 0 |
| WHIRLPOOL CORP | COM | 963320106 | 418,659 | 2,643,717 | SH | SOLE | 1 | 2,643,717 | 0 | 0 |
| WHITE MOUNTAINS INSURANCE GP | COM | G9618E107 | 54 | 50 | SH | SOLE | 1 | 50 | 0 | 0 |
| WHITESTONE REIT | COM | 966084204 | 394 | 28,624 | SH | SOLE | 1 | 28,624 | 0 | 0 |
| WHITING PETROLEUM CORP | COM | 966387409 | 542 | 67,497 | SH | SOLE | 1 | 67,497 | 0 | 0 |
| WIDEPENWEST INC | COM | 96758W101 | 96 | 15,560 | SH | SOLE | 1 | 15,560 | 0 | 0 |
| WILEY (JOHN) & SONS CLASS A | COM | 968223206 | 3,712 | 84,476 | SH | SOLE | 1 | 84,476 | 0 | 0 |
| WILLDAN GROUP INC | COM | 96924N100 | 223 | 6,344 | SH | SOLE | 1 | 6,344 | 0 | 0 |
| WILLIAM LYON HOMES CL A | CL A | 552074700 | 482 | 23,698 | SH | SOLE | 1 | 23,698 | 0 | 0 |
| WILLIAMS COS INC | COM | 969457100 | 10,018 | 416,379 | SH | SOLE | 1 | 416,379 | 0 | 0 |
| WILLIAMS SONOMA INC | COM | 969904101 | 11,122 | 163,611 | SH | SOLE | 1 | 163,611 | 0 | 0 |
| WILLIS LEASE FINANCE CORP | COM | 970646105 | 102 | 1,842 | SH | SOLE | 1 | 1,842 | 0 | 0 |
| WILLIS TOWERS WATSON PLC | COM | G96629103 | 10,858 | 56,267 | SH | SOLE | 1 | 56,267 | 0 | 0 |
| WILLSCOT CORP | COM | 971375126 | 508 | 32,617 | SH | SOLE | 1 | 32,617 | 0 | 0 |
| WINGSTOP INC | COM | 974155103 | 1,900 | 21,772 | SH | SOLE | 1 | 21,772 | 0 | 0 |
| WINMARK CORP | COM | 974250102 | 272 | 1,543 | SH | SOLE | 1 | 1,543 | 0 | 0 |
| WINNEBAGO INDUSTRIES | COM | 974637100 | 887 | 23,122 | SH | SOLE | 1 | 23,122 | 0 | 0 |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 7,028 | 108,741 | SH | SOLE | 1 | 108,741 | 0 | 0 |
| WIPRO LTD ADR | ADR | 97651M109 | 42 | 11,420 | SH | SOLE | 1 | 11,420 | 0 | 0 |
| WISDOMTREE INVESTMENTS INC | COM | 97717P104 | 508 | 97,135 | SH | SOLE | 1 | 97,135 | 0 | 0 |
| WIX.COM LTD | COM | M98068105 | 599 | 5,129 | SH | SOLE | 1 | 5,129 | 0 | 0 |
| WNS HOLDINGS LTD ADR | ADR | 92932M101 | 38 | 651 | SH | SOLE | 1 | 651 | 0 | 0 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 1,763 | 62,379 | SH | SOLE | 1 | 62,379 | 0 | 0 |
| WOODWARD INC | COM | 980745103 | 11,680 | 108,315 | SH | SOLE | 1 | 108,315 | 0 | 0 |
| WORKDAY INC CLASS A | COM | 98138H101 | 1,704 | 10,024 | SH | SOLE | 1 | 10,024 | 0 | 0 |
| WORKIVA INC | COM | 98139A105 | 1,017 | 23,205 | SH | SOLE | 1 | 23,205 | 0 | 0 |
| WORLD ACCEPTANCE CORP | COM | 981419104 | 592 | 4,646 | SH | SOLE | 1 | 4,646 | 0 | 0 |
| WORLD FUEL SERVICES CORP | COM | 981475106 | 6,594 | 165,109 | SH | SOLE | 1 | 165,109 | 0 | 0 |
| WORLD WRESTLING | COM | 98156Q108 | 6,513 | 91,543 | SH | SOLE | 1 | 91,543 | 0 | 0 |

ENTERTAIN A

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|------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| WORTHINGTON INDUSTRIES | COM | 981811102 | 3,422 | 94,918 | SH | SOLE | 1 | 94,918 | 0 | 0 |
| WP CAREY INC | COM | 92936U109 | 245 | 2,740 | SH | SOLE | 1 | 2,740 | 0 | 0 |
| WPX ENERGY INC | COM | 98212B103 | 8,581 | 810,249 | SH | SOLE | 1 | 810,249 | 0 | 0 |
| WR BERKLEY CORP | COM | 084423102 | 20,050 | 277,587 | SH | SOLE | 1 | 277,587 | 0 | 0 |
| WR GRACE & CO | COM | 38388F108 | 93 | 1,397 | SH | SOLE | 1 | 1,397 | 0 | 0 |
| WRAP TECHNOLOGIES INC | COM | 98212N107 | 21 | 5,168 | SH | SOLE | 1 | 5,168 | 0 | 0 |
| WRIGHT MEDICAL GROUP NV | COM | N96617118 | 1,644 | 79,686 | SH | SOLE | 1 | 79,686 | 0 | 0 |
| WSFS FINANCIAL CORP | COM | 929328102 | 1,464 | 33,198 | SH | SOLE | 1 | 33,198 | 0 | 0 |
| WW GRAINGER INC | COM | 384802104 | 4,988 | 16,785 | SH | SOLE | 1 | 16,785 | 0 | 0 |
| WW INTERNATIONAL INC | COM | 98262P101 | 4,457 | 117,840 | SH | SOLE | 1 | 117,840 | 0 | 0 |
| WYNDHAM DESTINATIONS INC | COM | 98310W108 | 8,141 | 176,902 | SH | SOLE | 1 | 176,902 | 0 | 0 |
| WYNDHAM HOTELS & RESORTS INC | COM | 98311A105 | 9,583 | 185,210 | SH | SOLE | 1 | 185,210 | 0 | 0 |
| WYNN RESORTS LTD | COM | 983134107 | 4,407 | 40,532 | SH | SOLE | 1 | 40,532 | 0 | 0 |
| X4 PHARMACEUTICALS INC | COM | 98420X103 | 95 | 7,495 | SH | SOLE | 1 | 7,495 | 0 | 0 |
| XBIOTECH INC | COM | 98400H102 | 125 | 11,980 | SH | SOLE | 1 | 11,980 | 0 | 0 |
| XCEL ENERGY INC | COM | 98389B100 | 13,548 | 208,785 | SH | SOLE | 1 | 208,785 | 0 | 0 |
| XENCOR INC | COM | 98401F105 | 1,190 | 35,293 | SH | SOLE | 1 | 35,293 | 0 | 0 |
| XENIA HOTELS & RESORTS INC | COM | 984017103 | 1,774 | 83,982 | SH | SOLE | 1 | 83,982 | 0 | 0 |
| XERIS PHARMACEUTICALS INC | COM | 98422L107 | 166 | 16,838 | SH | SOLE | 1 | 16,838 | 0 | 0 |
| XEROX HOLDINGS CORP | COM | 98421M106 | 2,007 | 67,117 | SH | SOLE | 1 | 67,117 | 0 | 0 |
| XILINX INC | COM | 983919101 | 10,267 | 107,055 | SH | SOLE | 1 | 107,055 | 0 | 0 |
| XPERI CORP | COM | 98421B100 | 755 | 36,529 | SH | SOLE | 1 | 36,529 | 0 | 0 |
| XPO LOGISTICS INC | COM | 983793100 | 12,687 | 177,264 | SH | SOLE | 1 | 177,264 | 0 | 0 |
| XYLEM INC | COM | 98419M100 | 4,878 | 61,268 | SH | SOLE | 1 | 61,268 | 0 | 0 |
| Y MABS THERAPEUTICS INC | COM | 984241109 | 335 | 12,850 | SH | SOLE | 1 | 12,850 | 0 | 0 |
| YELP INC | COM | 985817105 | 5,795 | 166,749 | SH | SOLE | 1 | 166,749 | 0 | 0 |
| YETI HOLDINGS INC | COM | 98585X104 | 547 | 19,521 | SH | SOLE | 1 | 19,521 | 0 | 0 |
| YEXT INC | COM | 98585N106 | 933 | 58,698 | SH | SOLE | 1 | 58,698 | 0 | 0 |
| YORK WATER CO | COM | 987184108 | 356 | 8,155 | SH | SOLE | 1 | 8,155 | 0 | 0 |
| YOUNGEVITY INTERNATIONAL INC | COM | 987537206 | 24 | 5,441 | SH | SOLE | 1 | 5,441 | 0 | 0 |
| YPF S.A. SPONSORED ADR | ADR | 984245100 | 19 | 2,106 | SH | SOLE | 1 | 2,106 | 0 | 0 |
| YRC WORLDWIDE INC | COM | 984249607 | 64 | 21,059 | SH | SOLE | 1 | 21,059 | 0 | 0 |
| YUM BRANDS INC | COM | 988498101 | 14,337 | 126,396 | SH | SOLE | 1 | 126,396 | 0 | 0 |
| YUM CHINA HOLDINGS INC | COM | 98850P109 | 607 | 13,351 | SH | SOLE | 1 | 13,351 | 0 | 0 |
| YY INC ADR | ADR | 98426T106 | 37 | 656 | SH | SOLE | 1 | 656 | 0 | 0 |
| ZAGG INC | COM | 98884U108 | 111 | 17,713 | SH | SOLE | 1 | 17,713 | 0 | 0 |
| ZAYO GROUP HOLDINGS INC | COM | 98919V105 | 187 | 5,521 | SH | SOLE | 1 | 5,521 | 0 | 0 |
| ZEBRA TECHNOLOGIES CORP CL A | CL A | 989207105 | 21,513 | 104,243 | SH | SOLE | 1 | 104,243 | 0 | 0 |
| ZENDESK INC | COM | 98936J101 | 195 | 2,669 | SH | SOLE | 1 | 2,669 | 0 | 0 |
| ZILLOW GROUP INC A | COM | 98954M101 | 27 | 913 | SH | SOLE | 1 | 913 | 0 | 0 |
| ZILLOW GROUP INC C | COM | 98954M200 | 60 | 2,001 | SH | SOLE | 1 | 2,001 | 0 | 0 |
| ZIMMER BIOMET HOLDINGS INC | COM | 98956P102 | 9,363 | 68,206 | SH | SOLE | 1 | 68,206 | 0 | 0 |
| ZIONS BANCORP NA | COM | 989701107 | 2,873 | 64,528 | SH | SOLE | 1 | 64,528 | 0 | 0 |

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|-----------------------------------|------|-----------|--------|---------|----|------|---|---------|---|---|
| ZIOPHARM ONCOLOGY INC | COM | 98973P101 | 434 | 101,359 | SH | SOLE | 1 | 101,359 | 0 | 0 |
| ZIX CORP | COM | 98974P100 | 244 | 33,753 | SH | SOLE | 1 | 33,753 | 0 | 0 |
| ZOETIS INC | COM | 98978V103 | 27,801 | 223,140 | SH | SOLE | 1 | 223,140 | 0 | 0 |
| ZOGENIX INC | COM | 98978L204 | 1,078 | 26,935 | SH | SOLE | 1 | 26,935 | 0 | 0 |
| ZSCALER INC | COM | 98980G102 | 72 | 1,518 | SH | SOLE | 1 | 1,518 | 0 | 0 |
| ZTO EXPRESS CAYMAN INC ADR | ADR | 98980A105 | 90 | 4,200 | SH | SOLE | 1 | 4,200 | 0 | 0 |
| ZUMIEZ INC | COM | 989817101 | 470 | 14,841 | SH | SOLE | 1 | 14,841 | 0 | 0 |
| ZUORA INC CLASS A | COM | 98983V106 | 826 | 54,876 | SH | SOLE | 1 | 54,876 | 0 | 0 |
| ZYNERBA PHARMACEUTICALS INC | COM | 98986X109 | 109 | 14,451 | SH | SOLE | 1 | 14,451 | 0 | 0 |
| ZYNEX INC | COM | 98986M103 | 94 | 9,833 | SH | SOLE | 1 | 9,833 | 0 | 0 |
| ZYNGA INC CL A | CL A | 98986T108 | 89 | 15,259 | SH | SOLE | 1 | 15,259 | 0 | 0 |