

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

FORM 13F INFORMATION TABLE

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

| COLUMN 1 NAME OF ISSUER | COLUMN 2 TITLE OF CLASS | COLUMN 3 CUSIP | COLUMN 4 VALUE (x\$1000) | COLUMN 5 | | | COLUMN 6 INVESTMENT DISCRETION | COLUMN 7 OTHER MANAGER | COLUMN 8 VOTING AUTHORITY | | |
|-----------------------------|----------------------------|-------------------|--------------------------------|-------------|---------|-----------|-----------------------------------|---------------------------|------------------------------|--------|------|
| | | | | SHRS OR PRN | SH/ PRN | PUT/ CALL | | | SOLE | SHARED | NONE |
| 1 800 FLOWERS.COM INC CL A | COM | 68243Q106 | 158 | 16,202 | SH | | SOLE | 1 | 16,202 | 0 | 0 |
| 1ST SOURCE CORP | COM | 336901103 | 479 | 9,998 | SH | | SOLE | 1 | 9,998 | 0 | 0 |
| 2U INC | COM | 90214J101 | 1,275 | 27,168 | SH | | SOLE | 1 | 27,168 | 0 | 0 |
| 3D SYSTEMS CORP | COM | 88554D205 | 5,358 | 286,550 | SH | | SOLE | 1 | 286,550 | 0 | 0 |
| 3M CO | COM | 88579Y101 | 52,795 | 253,591 | SH | | SOLE | 1 | 253,591 | 0 | 0 |
| 8X8 INC | COM | 282914100 | 968 | 66,557 | SH | | SOLE | 1 | 66,557 | 0 | 0 |
| A10 NETWORKS INC | COM | 002121101 | 257 | 30,416 | SH | | SOLE | 1 | 30,416 | 0 | 0 |
| AAC HOLDINGS INC | COM | 000307108 | 49 | 7,107 | SH | | SOLE | 1 | 7,107 | 0 | 0 |
| AAON INC | COM | 000360206 | 1,134 | 30,773 | SH | | SOLE | 1 | 30,773 | 0 | 0 |
| AAR CORP | COM | 000361105 | 837 | 24,066 | SH | | SOLE | 1 | 24,066 | 0 | 0 |
| AARON S INC | COM | 002535300 | 6,479 | 166,560 | SH | | SOLE | 1 | 166,560 | 0 | 0 |
| ABAXIS INC | COM | 002567105 | 876 | 16,520 | SH | | SOLE | 1 | 16,520 | 0 | 0 |
| ABBOTT LABORATORIES | COM | 002824100 | 37,040 | 761,987 | SH | | SOLE | 1 | 761,987 | 0 | 0 |
| ABBVIE INC | COM | 00287Y109 | 563,647 | 7,773,373 | SH | | SOLE | 1 | 7,773,373 | 0 | 0 |
| ABEONA THERAPEUTICS INC | COM | 00289Y107 | 96 | 15,021 | SH | | SOLE | 1 | 15,021 | 0 | 0 |
| ABERCROMBIE & FITCH CO CL A | COM | 002896207 | 636 | 51,128 | SH | | SOLE | 1 | 51,128 | 0 | 0 |
| ABIOMED INC | COM | 003654100 | 11,955 | 83,429 | SH | | SOLE | 1 | 83,429 | 0 | 0 |
| ABM INDUSTRIES INC | COM | 000957100 | 1,738 | 41,854 | SH | | SOLE | 1 | 41,854 | 0 | 0 |
| ABRAXAS PETROLEUM CORP | COM | 003830106 | 152 | 93,991 | SH | | SOLE | 1 | 93,991 | 0 | 0 |
| ACACIA COMMUNICATIONS INC | COM | 00401C108 | 476 | 11,467 | SH | | SOLE | 1 | 11,467 | 0 | 0 |
| ACACIA RESEARCH CORP | COM | 003881307 | 126 | 30,701 | SH | | SOLE | 1 | 30,701 | 0 | 0 |
| ACADIA HEALTHCARE CO INC | COM | 00404A109 | 7,718 | 156,291 | SH | | SOLE | 1 | 156,291 | 0 | 0 |
| ACADIA PHARMACEUTICALS INC | COM | 004225108 | 65 | 2,341 | SH | | SOLE | 1 | 2,341 | 0 | 0 |
| ACADIA REALTY TRUST | COM | 004239109 | 1,752 | 63,016 | SH | | SOLE | 1 | 63,016 | 0 | 0 |
| ACCELERATE DIAGNOSTICS INC | COM | 00430H102 | 442 | 16,162 | SH | | SOLE | 1 | 16,162 | 0 | 0 |
| ACCELERON PHARMA INC | COM | 00434H108 | 604 | 19,880 | SH | | SOLE | 1 | 19,880 | 0 | 0 |
| ACCENTURE PLC CL A | COM | G1151C101 | 30,126 | 243,577 | SH | | SOLE | 1 | 243,577 | 0 | 0 |
| ACCESS NATIONAL CORP | COM | 004337101 | 244 | 9,215 | SH | | SOLE | 1 | 9,215 | 0 | 0 |
| ACCO BRANDS CORP | COM | 00081T108 | 782 | 67,110 | SH | | SOLE | 1 | 67,110 | 0 | 0 |
| ACCURAY INC | COM | 004397105 | 240 | 50,509 | SH | | SOLE | 1 | 50,509 | 0 | 0 |
| ACETO CORP | COM | 004446100 | 341 | 22,093 | SH | | SOLE | 1 | 22,093 | 0 | 0 |
| ACHAOGEN INC | COM | 004449104 | 391 | 17,991 | SH | | SOLE | 1 | 17,991 | 0 | 0 |
| ACHILLION | COM | 00448Q201 | 333 | 72,588 | SH | | SOLE | 1 | 72,588 | 0 | 0 |

| PHARMACEUTICALS | | | | | | | | | | |
|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| ACI WORLDWIDE INC | COM | 004498101 | 6,960 | 311,153 | SH | SOLE | 1 | 311,153 | 0 | 0 |
| ACLARIS THERAPEUTICS INC | COM | 00461U105 | 339 | 12,502 | SH | SOLE | 1 | 12,502 | 0 | 0 |
| ACNB CORP | COM | 000868109 | 113 | 3,697 | SH | SOLE | 1 | 3,697 | 0 | 0 |
| ACORDA THERAPEUTICS INC | COM | 00484M106 | 648 | 32,873 | SH | SOLE | 1 | 32,873 | 0 | 0 |
| ACTIVISION BLIZZARD INC | COM | 00507V109 | 16,642 | 289,080 | SH | SOLE | 1 | 289,080 | 0 | 0 |
| ACTUA CORP | COM | 005094107 | 266 | 18,961 | SH | SOLE | 1 | 18,961 | 0 | 0 |
| ACTUANT CORP A | COM | 00508X203 | 1,098 | 44,633 | SH | SOLE | 1 | 44,633 | 0 | 0 |
| ACUITY BRANDS INC | COM | 00508Y102 | 3,175 | 15,620 | SH | SOLE | 1 | 15,620 | 0 | 0 |
| ACUSHNET HOLDINGS CORP | COM | 005098108 | 285 | 14,341 | SH | SOLE | 1 | 14,341 | 0 | 0 |
| ACXIOM CORP | COM | 005125109 | 5,386 | 207,315 | SH | SOLE | 1 | 207,315 | 0 | 0 |
| ADAMAS PHARMACEUTICALS INC | COM | 00548A106 | 159 | 9,089 | SH | SOLE | 1 | 9,089 | 0 | 0 |
| ADAMS RESOURCES & ENERGY INC | COM | 006351308 | 55 | 1,345 | SH | SOLE | 1 | 1,345 | 0 | 0 |
| ADDUS HOMECARE CORP | COM | 006739106 | 173 | 4,642 | SH | SOLE | 1 | 4,642 | 0 | 0 |
| ADIENT PLC | COM | G0084W101 | 133 | 2,035 | SH | SOLE | 1 | 2,035 | 0 | 0 |
| ADOBE SYSTEMS INC | COM | 00724F101 | 31,476 | 222,539 | SH | SOLE | 1 | 222,539 | 0 | 0 |
| ADTALEM GLOBAL EDUCATION INC | COM | 00737L103 | 7,007 | 184,642 | SH | SOLE | 1 | 184,642 | 0 | 0 |
| ADTRAN INC | COM | 00738A106 | 751 | 36,350 | SH | SOLE | 1 | 36,350 | 0 | 0 |
| ADURO BIOTECH INC | COM | 00739L101 | 288 | 25,256 | SH | SOLE | 1 | 25,256 | 0 | 0 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 3,078 | 26,400 | SH | SOLE | 1 | 26,400 | 0 | 0 |
| ADVANCED DISPOSAL SERVICES I | COM | 00790X101 | 352 | 15,484 | SH | SOLE | 1 | 15,484 | 0 | 0 |
| ADVANCED DRAINAGE SYSTEMS IN | COM | 00790R104 | 440 | 21,910 | SH | SOLE | 1 | 21,910 | 0 | 0 |
| ADVANCED EMISSIONS SOLUTIONS | COM | 00770C101 | 120 | 13,080 | SH | SOLE | 1 | 13,080 | 0 | 0 |
| ADVANCED ENERGY INDUSTRIES | COM | 007973100 | 1,925 | 29,758 | SH | SOLE | 1 | 29,758 | 0 | 0 |
| ADVANCED MICRO DEVICES | COM | 007903107 | 3,291 | 263,684 | SH | SOLE | 1 | 263,684 | 0 | 0 |
| ADVANSIX INC | COM | 00773T101 | 703 | 22,502 | SH | SOLE | 1 | 22,502 | 0 | 0 |
| ADVAXIS INC | COM | 007624208 | 147 | 22,646 | SH | SOLE | 1 | 22,646 | 0 | 0 |
| ADVISORY BOARD CO/THE | COM | 00762W107 | 1,291 | 25,071 | SH | SOLE | 1 | 25,071 | 0 | 0 |
| AECOM | COM | 00766T100 | 10,295 | 318,432 | SH | SOLE | 1 | 318,432 | 0 | 0 |
| AEGION CORP | COM | 00770F104 | 546 | 24,938 | SH | SOLE | 1 | 24,938 | 0 | 0 |
| AERCAP HOLDINGS NV | COM | N00985106 | 752 | 16,199 | SH | SOLE | 1 | 16,199 | 0 | 0 |
| AERIE PHARMACEUTICALS INC | COM | 00771V108 | 990 | 18,837 | SH | SOLE | 1 | 18,837 | 0 | 0 |
| AEROHIVE NETWORKS INC | COM | 007786106 | 97 | 19,487 | SH | SOLE | 1 | 19,487 | 0 | 0 |
| AEROJET ROCKETDYNE HOLDINGS | COM | 007800105 | 1,092 | 52,488 | SH | SOLE | 1 | 52,488 | 0 | 0 |
| AEROVIRONMENT INC | COM | 008073108 | 591 | 15,468 | SH | SOLE | 1 | 15,468 | 0 | 0 |
| AES CORP | COM | 00130H105 | 4,746 | 427,222 | SH | SOLE | 1 | 427,222 | 0 | 0 |
| AETNA INC | COM | 008117AN3 | 1,906 | 1,800,000 | SH | SOLE | 1 | 1,800,000 | 0 | 0 |
| AETNA INC | COM | 00817Y108 | 15,837 | 104,308 | SH | SOLE | 1 | 104,308 | 0 | 0 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 3,670 | 22,130 | SH | SOLE | 1 | 22,130 | 0 | 0 |
| AFLAC INC | COM | 001055102 | 14,857 | 191,256 | SH | SOLE | 1 | 191,256 | 0 | 0 |
| AG MORTGAGE INVESTMENT TRUST | COM | 001228105 | 313 | 17,092 | SH | SOLE | 1 | 17,092 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| AGCO CORP | COM | 001084102 | 9,196 | 136,462 | SH | SOLE | 1 | 136,462 | 0 | 0 |
| AGENUS INC | COM | 00847G705 | 179 | 45,862 | SH | SOLE | 1 | 45,862 | 0 | 0 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 7,723 | 130,219 | SH | SOLE | 1 | 130,219 | 0 | 0 |
| AGILYSYS INC | COM | 00847J105 | 116 | 11,454 | SH | SOLE | 1 | 11,454 | 0 | 0 |
| AGIOS PHARMACEUTICALS INC | COM | 00847X104 | 51 | 998 | SH | SOLE | 1 | 998 | 0 | 0 |
| AGNC INVESTMENT CORP | COM | 00123Q104 | 359 | 16,863 | SH | SOLE | 1 | 16,863 | 0 | 0 |
| AGNICO EAGLE MINES LTD | COM | 008474959 | 240 | 5,318 | SH | SOLE | 1 | 5,318 | 0 | 0 |
| AGREE REALTY CORP | COM | 008492100 | 890 | 19,395 | SH | SOLE | 1 | 19,395 | 0 | 0 |
| AGROFRESH SOLUTIONS INC | COM | 00856G109 | 98 | 13,669 | SH | SOLE | 1 | 13,669 | 0 | 0 |
| AIMMUNE THERAPEUTICS INC | COM | 00900T107 | 449 | 21,827 | SH | SOLE | 1 | 21,827 | 0 | 0 |
| AIR LEASE CORP | COM | 00912X302 | 79 | 2,103 | SH | SOLE | 1 | 2,103 | 0 | 0 |
| AIR PRODUCTS & CHEMICALS INC | COM | 009158106 | 14,414 | 100,758 | SH | SOLE | 1 | 100,758 | 0 | 0 |
| AIR TRANSPORT SERVICES GROUP | COM | 00922R105 | 703 | 32,282 | SH | SOLE | 1 | 32,282 | 0 | 0 |
| AIRCASTLE LTD | COM | G0129K104 | 642 | 29,522 | SH | SOLE | 1 | 29,522 | 0 | 0 |
| AK STEEL HOLDING CORP | COM | 001547108 | 1,552 | 236,195 | SH | SOLE | 1 | 236,195 | 0 | 0 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 3,538 | 71,028 | SH | SOLE | 1 | 71,028 | 0 | 0 |
| AKEBIA THERAPEUTICS INC | COM | 00972D105 | 329 | 22,884 | SH | SOLE | 1 | 22,884 | 0 | 0 |
| AKORN INC | COM | 009728106 | 5,989 | 178,557 | SH | SOLE | 1 | 178,557 | 0 | 0 |
| AKOUSTIS TECHNOLOGIES INC | COM | 00973N102 | 47 | 5,384 | SH | SOLE | 1 | 5,384 | 0 | 0 |
| ALAMO GROUP INC | COM | 011311107 | 645 | 7,099 | SH | SOLE | 1 | 7,099 | 0 | 0 |
| ALARM.COM HOLDINGS INC | COM | 011642105 | 474 | 12,603 | SH | SOLE | 1 | 12,603 | 0 | 0 |
| ALASKA AIR GROUP INC | COM | 011659109 | 3,819 | 42,551 | SH | SOLE | 1 | 42,551 | 0 | 0 |
| ALBANY INTL CORP CL A | COM | 012348108 | 1,149 | 21,525 | SH | SOLE | 1 | 21,525 | 0 | 0 |
| ALBANY MOLECULAR RESEARCH | COM | 012423109 | 411 | 18,950 | SH | SOLE | 1 | 18,950 | 0 | 0 |
| ALBEMARLE CORP | COM | 012653101 | 4,287 | 40,619 | SH | SOLE | 1 | 40,619 | 0 | 0 |
| ALCOA CORP | COM | 013872106 | 131 | 4,001 | SH | SOLE | 1 | 4,001 | 0 | 0 |
| ALDER BIOPHARMACEUTICALS INC | COM | 014339105 | 335 | 29,276 | SH | SOLE | 1 | 29,276 | 0 | 0 |
| ALERE INC | COM | 01449J105 | 93 | 1,861 | SH | SOLE | 1 | 1,861 | 0 | 0 |
| ALEXANDER & BALDWIN INC | COM | 014491104 | 5,067 | 122,458 | SH | SOLE | 1 | 122,458 | 0 | 0 |
| ALEXANDER S INC | COM | 014752109 | 557 | 1,322 | SH | SOLE | 1 | 1,322 | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQUIT | COM | 015271109 | 3,685 | 30,589 | SH | SOLE | 1 | 30,589 | 0 | 0 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 12,595 | 103,521 | SH | SOLE | 1 | 103,521 | 0 | 0 |
| ALICO INC | COM | 016230104 | 60 | 1,928 | SH | SOLE | 1 | 1,928 | 0 | 0 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 3,854 | 25,674 | SH | SOLE | 1 | 25,674 | 0 | 0 |
| ALIMENTATION COUCHE TARD B | COM | 01626P957 | 201 | 4,191 | SH | SOLE | 1 | 4,191 | 0 | 0 |
| ALKERMES PLC | COM | G01767105 | 452 | 7,796 | SH | SOLE | 1 | 7,796 | 0 | 0 |
| ALLEGHANY CORP | COM | 017175100 | 19,006 | 31,954 | SH | SOLE | 1 | 31,954 | 0 | 0 |
| Alleghany Corporation | COM | 017175100 | 11 | 18 | SH | SOLE | 2 | 18 | 0 | 0 |
| ALLEGHENY | COM | 01741R102 | 4,892 | 287,611 | SH | SOLE | 1 | 287,611 | 0 | 0 |

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|---------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| TECHNOLOGIES INC | | | | | | | | | | |
| ALLEGIANCE BANCSHARES INC | COM | 01748H107 | 272 | 7,101 | SH | SOLE | 1 | 7,101 | 0 | 0 |
| ALLEGIANTRAVEL CO | COM | 01748X102 | 1,332 | 9,823 | SH | SOLE | 1 | 9,823 | 0 | 0 |
| ALLEGION PLC | COM | G0176J109 | 2,669 | 32,902 | SH | SOLE | 1 | 32,902 | 0 | 0 |
| ALLERGAN PLC | COM | G0177J108 | 27,177 | 111,798 | SH | SOLE | 1 | 111,798 | 0 | 0 |
| ALLETE INC | COM | 018522300 | 2,745 | 38,291 | SH | SOLE | 1 | 38,291 | 0 | 0 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 5,138 | 20,016 | SH | SOLE | 1 | 20,016 | 0 | 0 |
| ALLIANT ENERGY CORP | COM | 018802108 | 3,165 | 78,800 | SH | SOLE | 1 | 78,800 | 0 | 0 |
| ALLIED MOTION TECHNOLOGIES | COM | 019330109 | 112 | 4,107 | SH | SOLE | 1 | 4,107 | 0 | 0 |
| ALLIED WORLD ASSURANCE CO | COM | H01531104 | 98 | 1,845 | SH | SOLE | 1 | 1,845 | 0 | 0 |
| ALLISON TRANSMISSION HOLDING | COM | 01973R101 | 121 | 3,238 | SH | SOLE | 1 | 3,238 | 0 | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTIONS | COM | 01988P108 | 6,123 | 479,850 | SH | SOLE | 1 | 479,850 | 0 | 0 |
| ALLSTATE CORP | COM | 020002101 | 15,286 | 172,837 | SH | SOLE | 1 | 172,837 | 0 | 0 |
| ALLY FINANCIAL INC | COM | 02005N100 | 208 | 9,972 | SH | SOLE | 1 | 9,972 | 0 | 0 |
| ALMOST FAMILY INC | COM | 020409108 | 583 | 9,455 | SH | SOLE | 1 | 9,455 | 0 | 0 |
| ALNYLAM PHARMACEUTICALS INC | COM | 02043Q107 | 144 | 1,801 | SH | SOLE | 1 | 1,801 | 0 | 0 |
| ALON USA ENERGY INC | COM | 020520102 | 266 | 20,007 | SH | SOLE | 1 | 20,007 | 0 | 0 |
| ALPHA & OMEGA SEMICONDUCTOR | COM | G6331P104 | 194 | 11,617 | SH | SOLE | 1 | 11,617 | 0 | 0 |
| ALPHABET INC CL A | COM | 02079K305 | 121,697 | 130,902 | SH | SOLE | 1 | 130,902 | 0 | 0 |
| ALPHABET INC CL C | COM | 02079K107 | 118,713 | 130,636 | SH | SOLE | 1 | 130,636 | 0 | 0 |
| ALTERYX INC CLASS A | COM | 02156B103 | 108 | 5,513 | SH | SOLE | 1 | 5,513 | 0 | 0 |
| ALTISOURCE PORTFOLIO SOLUTIONS | COM | L0175J104 | 152 | 6,971 | SH | SOLE | 1 | 6,971 | 0 | 0 |
| ALTISOURCE RESIDENTIAL CORP | COM | 02153W100 | 398 | 30,787 | SH | SOLE | 1 | 30,787 | 0 | 0 |
| ALTRA INDUSTRIAL MOTION CORP | COM | 02208R106 | 708 | 17,785 | SH | SOLE | 1 | 17,785 | 0 | 0 |
| ALTRIA GROUP INC | COM | 02209S103 | 553,978 | 7,438,936 | SH | SOLE | 1 | 7,438,936 | 0 | 0 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 483 | 26,262 | SH | SOLE | 1 | 26,262 | 0 | 0 |
| AMAZON.COM INC | COM | 023135106 | 146,848 | 151,702 | SH | SOLE | 1 | 151,702 | 0 | 0 |
| AMBAC FINANCIAL GROUP INC | COM | 023139884 | 489 | 28,175 | SH | SOLE | 1 | 28,175 | 0 | 0 |
| AMBARELLA INC | COM | G037AX101 | 978 | 20,138 | SH | SOLE | 1 | 20,138 | 0 | 0 |
| AMBER ROAD INC | COM | 02318Y108 | 107 | 12,441 | SH | SOLE | 1 | 12,441 | 0 | 0 |
| AMC ENTERTAINMENT HOLDINGS CL A | COM | 00165C104 | 779 | 34,238 | SH | SOLE | 1 | 34,238 | 0 | 0 |
| AMC NETWORKS INC A | COM | 00164V103 | 6,024 | 112,795 | SH | SOLE | 1 | 112,795 | 0 | 0 |
| AMDOCS LTD | COM | G02602103 | 203 | 3,147 | SH | SOLE | 1 | 3,147 | 0 | 0 |
| AMEDISYS INC | COM | 023436108 | 1,336 | 21,275 | SH | SOLE | 1 | 21,275 | 0 | 0 |
| AMER NATL BNKSHS/DANVILLE VA | COM | 027745108 | 187 | 5,068 | SH | SOLE | 1 | 5,068 | 0 | 0 |
| AMERCO | COM | 023586100 | 40 | 109 | SH | SOLE | 1 | 109 | 0 | 0 |
| AMEREN CORPORATION | COM | 023608102 | 4,702 | 86,016 | SH | SOLE | 1 | 86,016 | 0 | 0 |
| AMERESCO INC CL A | COM | 02361E108 | 89 | 11,588 | SH | SOLE | 1 | 11,588 | 0 | 0 |
| AMERICA S CAR MART INC | COM | 03062T105 | 181 | 4,662 | SH | SOLE | 1 | 4,662 | 0 | 0 |
| AMERICAN AIRLINES GROUP INC | COM | 02376R102 | 12,426 | 246,930 | SH | SOLE | 1 | 246,930 | 0 | 0 |
| AMERICAN ASSETS TRUST INC | COM | 024013104 | 1,197 | 30,387 | SH | SOLE | 1 | 30,387 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| AMERICAN AXLE & MFG HOLDINGS | COM | 024061103 | 976 | 62,584 | SH | SOLE | 1 | 62,584 | 0 | 0 |
| AMERICAN CAMPUS COMMUNITIES | COM | 024835100 | 12,967 | 274,148 | SH | SOLE | 1 | 274,148 | 0 | 0 |
| AMERICAN EAGLE OUTFITTERS | COM | 02553E106 | 5,269 | 437,256 | SH | SOLE | 1 | 437,256 | 0 | 0 |
| AMERICAN ELECTRIC POWER | COM | 025537101 | 11,370 | 163,672 | SH | SOLE | 1 | 163,672 | 0 | 0 |
| AMERICAN EQUITY INVT LIFE HL | COM | 025676206 | 2,918 | 111,031 | SH | SOLE | 1 | 111,031 | 0 | 0 |
| AMERICAN EXPRESS CO | COM | 025816109 | 26,641 | 316,247 | SH | SOLE | 1 | 316,247 | 0 | 0 |
| AMERICAN FINANCIAL GROUP INC | COM | 025932104 | 14,951 | 150,454 | SH | SOLE | 1 | 150,454 | 0 | 0 |
| AMERICAN HOMES 4 RENT A | COM | 02665T306 | 111 | 4,901 | SH | SOLE | 1 | 4,901 | 0 | 0 |
| AMERICAN INTERNATIONAL GROUP | COM | 026874784 | 18,302 | 292,746 | SH | SOLE | 1 | 292,746 | 0 | 0 |
| AMERICAN NATIONAL INSURANCE | COM | 028591105 | 19 | 160 | SH | SOLE | 1 | 160 | 0 | 0 |
| AMERICAN OUTDOOR BRANDS CORP | COM | 02874P103 | 773 | 34,876 | SH | SOLE | 1 | 34,876 | 0 | 0 |
| AMERICAN PUBLIC EDUCATION | COM | 02913V103 | 281 | 11,895 | SH | SOLE | 1 | 11,895 | 0 | 0 |
| AMERICAN RAILCAR INDUSTRIES | COM | 02916P103 | 172 | 4,503 | SH | SOLE | 1 | 4,503 | 0 | 0 |
| AMERICAN RENAL ASSOCIATES HO | COM | 029227105 | 112 | 6,020 | SH | SOLE | 1 | 6,020 | 0 | 0 |
| AMERICAN SOFTWARE INC CL A | COM | 029683109 | 170 | 16,474 | SH | SOLE | 1 | 16,474 | 0 | 0 |
| AMERICAN STATES WATER CO | COM | 029899101 | 1,291 | 27,236 | SH | SOLE | 1 | 27,236 | 0 | 0 |
| AMERICAN TOWER CORP | COM | 03027X100 | 27,012 | 204,144 | SH | SOLE | 1 | 204,144 | 0 | 0 |
| AMERICAN VANGUARD CORP | COM | 030371108 | 365 | 21,183 | SH | SOLE | 1 | 21,183 | 0 | 0 |
| AMERICAN WATER WORKS CO INC | COM | 030420103 | 5,819 | 74,649 | SH | SOLE | 1 | 74,649 | 0 | 0 |
| AMERICAN WOODMARK CORP | COM | 030506109 | 1,008 | 10,545 | SH | SOLE | 1 | 10,545 | 0 | 0 |
| AMERIPRISE FINANCIAL INC | COM | 03076C106 | 8,876 | 69,734 | SH | SOLE | 1 | 69,734 | 0 | 0 |
| AMERIS BANCORP | COM | 03076K108 | 1,316 | 27,303 | SH | SOLE | 1 | 27,303 | 0 | 0 |
| AMERISAFE INC | COM | 03071H100 | 816 | 14,328 | SH | SOLE | 1 | 14,328 | 0 | 0 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 7,685 | 81,292 | SH | SOLE | 1 | 81,292 | 0 | 0 |
| AMES NATIONAL CORP | COM | 031001100 | 163 | 5,315 | SH | SOLE | 1 | 5,315 | 0 | 0 |
| AMETEK INC | COM | 031100100 | 5,242 | 86,538 | SH | SOLE | 1 | 86,538 | 0 | 0 |
| AMGEN INC | COM | 031162100 | 61,045 | 354,437 | SH | SOLE | 1 | 354,437 | 0 | 0 |
| AMICUS THERAPEUTICS INC | COM | 03152W109 | 897 | 89,031 | SH | SOLE | 1 | 89,031 | 0 | 0 |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 618 | 63,219 | SH | SOLE | 1 | 63,219 | 0 | 0 |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 1,383 | 35,423 | SH | SOLE | 1 | 35,423 | 0 | 0 |
| AMPCO PITTSBURGH CORP | COM | 032037103 | 80 | 5,395 | SH | SOLE | 1 | 5,395 | 0 | 0 |
| AMPHASTAR PHARMACEUTICALS IN | COM | 03209R103 | 484 | 27,095 | SH | SOLE | 1 | 27,095 | 0 | 0 |
| AMPHENOL CORP CL A | COM | 032095101 | 7,870 | 106,608 | SH | SOLE | 1 | 106,608 | 0 | 0 |
| AMPLIFY SNACK BRANDS INC | COM | 03211L102 | 198 | 20,539 | SH | SOLE | 1 | 20,539 | 0 | 0 |
| AMTRUST FINANCIAL SERVICES | COM | 032359309 | 1,425 | 94,142 | SH | SOLE | 1 | 94,142 | 0 | 0 |
| ANADARKO | COM | 032511107 | 10,210 | 225,193 | SH | SOLE | 1 | 225,193 | 0 | 0 |

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| PETROLEUM CORP | | | | | | | | | | |
| ANALOG DEVICES INC | COM | 032654105 | 14,327 | 184,156 | SH | SOLE | 1 | 184,156 | 0 | 0 |
| ANALOGIC CORP | COM | 032657207 | 682 | 9,389 | SH | SOLE | 1 | 9,389 | 0 | 0 |
| ANAPTYSBIO INC | COM | 032724106 | 79 | 3,315 | SH | SOLE | 1 | 3,315 | 0 | 0 |
| ANAVEX LIFE SCIENCES CORP | COM | 032797300 | 121 | 22,708 | SH | SOLE | 1 | 22,708 | 0 | 0 |
| ANDERSONS INC/THE | COM | 034164103 | 687 | 20,130 | SH | SOLE | 1 | 20,130 | 0 | 0 |
| ANGIE S LIST INC | COM | 034754101 | 320 | 25,036 | SH | SOLE | 1 | 25,036 | 0 | 0 |
| ANGIODYNAMICS INC | COM | 03475V101 | 439 | 27,056 | SH | SOLE | 1 | 27,056 | 0 | 0 |
| ANI PHARMACEUTICALS INC | COM | 00182C103 | 281 | 6,009 | SH | SOLE | 1 | 6,009 | 0 | 0 |
| ANIKA THERAPEUTICS INC | COM | 035255108 | 533 | 10,801 | SH | SOLE | 1 | 10,801 | 0 | 0 |
| ANIXTER INTERNATIONAL INC | COM | 035290105 | 1,696 | 21,688 | SH | SOLE | 1 | 21,688 | 0 | 0 |
| ANNALY CAPITAL MANAGEMENT IN | COM | 035710409 | 462 | 38,337 | SH | SOLE | 1 | 38,337 | 0 | 0 |
| ANSYS INC | COM | 03662Q105 | 4,167 | 34,247 | SH | SOLE | 1 | 34,247 | 0 | 0 |
| ANTARES PHARMA INC | COM | 036642106 | 287 | 89,132 | SH | SOLE | 1 | 89,132 | 0 | 0 |
| ANTERO RESOURCES CORP | COM | 03674X106 | 260 | 12,021 | SH | SOLE | 1 | 12,021 | 0 | 0 |
| ANTHEM INC | COM | 036752103 | 19,187 | 101,989 | SH | SOLE | 1 | 101,989 | 0 | 0 |
| ANWORTH MORTGAGE ASSET CORP | COM | 037347101 | 353 | 58,818 | SH | SOLE | 1 | 58,818 | 0 | 0 |
| AON PLC | COM | G0408V102 | 11,973 | 90,058 | SH | SOLE | 1 | 90,058 | 0 | 0 |
| APACHE CORP | COM | 037411105 | 7,980 | 166,490 | SH | SOLE | 1 | 166,490 | 0 | 0 |
| APARTMENT INVT & MGMT CO A | COM | 03748R101 | 2,267 | 52,755 | SH | SOLE | 1 | 52,755 | 0 | 0 |
| APOGEE ENTERPRISES INC | COM | 037598109 | 1,209 | 21,262 | SH | SOLE | 1 | 21,262 | 0 | 0 |
| APOLLO COMMERCIAL REAL ESTAT | COM | 03762U105 | 1,284 | 69,196 | SH | SOLE | 1 | 69,196 | 0 | 0 |
| APPFOLIO INC A | COM | 03783C100 | 161 | 4,953 | SH | SOLE | 1 | 4,953 | 0 | 0 |
| APPLE HOSPITALITY REIT INC | COM | 03784Y200 | 85 | 4,542 | SH | SOLE | 1 | 4,542 | 0 | 0 |
| APPLE INC | COM | 037833100 | 280,863 | 1,950,166 | SH | SOLE | 1 | 1,950,166 | 0 | 0 |
| APPLIED INDUSTRIAL TECH INC | COM | 03820C105 | 1,700 | 28,783 | SH | SOLE | 1 | 28,783 | 0 | 0 |
| APPLIED MATERIALS INC | COM | 038222105 | 21,062 | 509,855 | SH | SOLE | 1 | 509,855 | 0 | 0 |
| APPLIED OPTOELECTRONICS INC | COM | 03823U102 | 844 | 13,662 | SH | SOLE | 1 | 13,662 | 0 | 0 |
| APPROACH RESOURCES INC | COM | 03834A103 | 90 | 26,692 | SH | SOLE | 1 | 26,692 | 0 | 0 |
| APPTIO INC CLASS A | COM | 03835C108 | 191 | 11,012 | SH | SOLE | 1 | 11,012 | 0 | 0 |
| APTARGROUP INC | COM | 038336103 | 11,089 | 127,665 | SH | SOLE | 1 | 127,665 | 0 | 0 |
| AQUA AMERICA INC | COM | 03836W103 | 12,093 | 363,166 | SH | SOLE | 1 | 363,166 | 0 | 0 |
| AQUA METALS INC | COM | 03837J101 | 129 | 10,318 | SH | SOLE | 1 | 10,318 | 0 | 0 |
| AQUAVENTURE HOLDINGS LTD | COM | G0443N107 | 109 | 7,184 | SH | SOLE | 1 | 7,184 | 0 | 0 |
| Aralez Pharmaceuticals Inc. | COM | 03852X100 | 0 | 14 | SH | SOLE | 2 | 14 | 0 | 0 |
| ARAMARK | COM | 03852U106 | 226 | 5,524 | SH | SOLE | 1 | 5,524 | 0 | 0 |
| ARATANA THERAPEUTICS INC | COM | 03874P101 | 182 | 25,124 | SH | SOLE | 1 | 25,124 | 0 | 0 |
| ARC DOCUMENT SOLUTIONS INC | COM | 00191G103 | 103 | 24,805 | SH | SOLE | 1 | 24,805 | 0 | 0 |
| ARCBEST CORP | COM | 03937C105 | 395 | 19,160 | SH | SOLE | 1 | 19,160 | 0 | 0 |
| ARCH CAPITAL GROUP LTD | COM | G0450A105 | 716 | 7,672 | SH | SOLE | 1 | 7,672 | 0 | 0 |
| ARCH COAL INC A | COM | 039380407 | 929 | 13,599 | SH | SOLE | 1 | 13,599 | 0 | 0 |
| ARCHER DANIELS | COM | 039483102 | 7,860 | 189,952 | SH | SOLE | 1 | 189,952 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| MIDLAND CO | | | | | | | | | | |
| ARCHROCK INC | COM | 03957W106 | 598 | 52,478 | SH | SOLE | 1 | 52,478 | 0 | 0 |
| ARCONIC INC | COM | 03965L100 | 3,515 | 155,177 | SH | SOLE | 1 | 155,177 | 0 | 0 |
| ARDAGH GROUP SA | COM | L0223L101 | 10 | 426 | SH | SOLE | 1 | 426 | 0 | 0 |
| ARDELYX INC | COM | 039697107 | 106 | 20,717 | SH | SOLE | 1 | 20,717 | 0 | 0 |
| ARDMORE SHIPPING CORP | COM | Y0207T100 | 142 | 17,416 | SH | SOLE | 1 | 17,416 | 0 | 0 |
| ARENA PHARMACEUTICALS INC | COM | 040047607 | 335 | 19,873 | SH | SOLE | 1 | 19,873 | 0 | 0 |
| ARES COMMERCIAL REAL ESTATE | COM | 04013V108 | 218 | 16,619 | SH | SOLE | 1 | 16,619 | 0 | 0 |
| ARGAN INC | COM | 04010E109 | 541 | 9,019 | SH | SOLE | 1 | 9,019 | 0 | 0 |
| ARGO GROUP INTERNATIONAL | COM | G0464B107 | 1,090 | 17,992 | SH | SOLE | 1 | 17,992 | 0 | 0 |
| ARISTA NETWORKS INC | COM | 040413106 | 192 | 1,283 | SH | SOLE | 1 | 1,283 | 0 | 0 |
| ARLINGTON ASSET INVESTMENT A | COM | 041356205 | 196 | 14,341 | SH | SOLE | 1 | 14,341 | 0 | 0 |
| ARMADA HOFFLER PROPERTIES IN | COM | 04208T108 | 434 | 33,512 | SH | SOLE | 1 | 33,512 | 0 | 0 |
| ARMOUR RESIDENTIAL REIT INC | COM | 042315507 | 567 | 22,668 | SH | SOLE | 1 | 22,668 | 0 | 0 |
| ARMSTRONG FLOORING INC | COM | 04238R106 | 260 | 14,464 | SH | SOLE | 1 | 14,464 | 0 | 0 |
| ARMSTRONG WORLD INDUSTRIES | COM | 04247X102 | 49 | 1,069 | SH | SOLE | 1 | 1,069 | 0 | 0 |
| ARRAY BIOPHARMA INC | COM | 04269X105 | 896 | 107,055 | SH | SOLE | 1 | 107,055 | 0 | 0 |
| ARRIS INTERNATIONAL PLC | COM | G0551A103 | 10,754 | 383,814 | SH | SOLE | 1 | 383,814 | 0 | 0 |
| ARROW ELECTRONICS INC | COM | 042735100 | 14,246 | 181,657 | SH | SOLE | 1 | 181,657 | 0 | 0 |
| ARROW FINANCIAL CORP | COM | 042744102 | 226 | 7,135 | SH | SOLE | 1 | 7,135 | 0 | 0 |
| ARTESIAN RESOURCES CORP CL A | COM | 043113208 | 183 | 4,871 | SH | SOLE | 1 | 4,871 | 0 | 0 |
| ARTHUR J GALLAGHER & CO | COM | 363576109 | 3,470 | 60,607 | SH | SOLE | 1 | 60,607 | 0 | 0 |
| ARTISAN PARTNERS ASSET MA A | COM | 04316A108 | 848 | 27,637 | SH | SOLE | 1 | 27,637 | 0 | 0 |
| ASB BANCORP INC | COM | 00213T109 | 77 | 1,743 | SH | SOLE | 1 | 1,743 | 0 | 0 |
| ASBURY AUTOMOTIVE GROUP | COM | 043436104 | 794 | 14,047 | SH | SOLE | 1 | 14,047 | 0 | 0 |
| ASCENA RETAIL GROUP INC | COM | 04351G101 | 277 | 128,849 | SH | SOLE | 1 | 128,849 | 0 | 0 |
| ASCENT CAPITAL GROUP INC A | COM | 043632108 | 105 | 6,832 | SH | SOLE | 1 | 6,832 | 0 | 0 |
| ASHFORD HOSPITALITY PRIME IN | COM | 044102101 | 169 | 16,454 | SH | SOLE | 1 | 16,454 | 0 | 0 |
| ASHFORD HOSPITALITY TRUST | COM | 044103109 | 290 | 47,702 | SH | SOLE | 1 | 47,702 | 0 | 0 |
| ASHLAND GLOBAL HOLDINGS INC | COM | 044186104 | 8,386 | 127,241 | SH | SOLE | 1 | 127,241 | 0 | 0 |
| ASPEN INSURANCE HOLDINGS LTD | COM | G05384105 | 6,117 | 122,699 | SH | SOLE | 1 | 122,699 | 0 | 0 |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 2,575 | 46,590 | SH | SOLE | 1 | 46,590 | 0 | 0 |
| ASSEMBLY BIOSCIENCES INC | COM | 045396108 | 180 | 8,700 | SH | SOLE | 1 | 8,700 | 0 | 0 |
| ASSOCIATED BANC CORP | COM | 045487105 | 7,848 | 311,443 | SH | SOLE | 1 | 311,443 | 0 | 0 |
| ASSOCIATED CAPITAL GROUP A | COM | 045528106 | 106 | 3,116 | SH | SOLE | 1 | 3,116 | 0 | 0 |
| ASSURANT INC | COM | 04621X108 | 2,626 | 25,323 | SH | SOLE | 1 | 25,323 | 0 | 0 |
| ASSURED GUARANTY | COM | G0585R106 | 108 | 2,599 | SH | SOLE | 1 | 2,599 | 0 | 0 |

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|------------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| LTD | | | | | | | | | | |
| ASTEC INDUSTRIES INC | COM | 046224101 | 870 | 15,677 | SH | SOLE | 1 | 15,677 | 0 | 0 |
| ASTERIAS BIOTHERAPEUTICS | COM | 04624N107 | 59 | 16,724 | SH | SOLE | 1 | 16,724 | 0 | 0 |
| ASTERIAS BIOTHERAPEUTICS | COM | 04624N115 | 1 | 1,222 | SH | SOLE | 1 | 1,222 | 0 | 0 |
| ASTORIA FINANCIAL CORP | COM | 046265104 | 1,400 | 69,495 | SH | SOLE | 1 | 69,495 | 0 | 0 |
| ASTRONICS CORP | COM | 046433108 | 405 | 13,305 | SH | SOLE | 1 | 13,305 | 0 | 0 |
| AT HOME GROUP INC | COM | 04650Y100 | 74 | 3,159 | SH | SOLE | 1 | 3,159 | 0 | 0 |
| AT&T INC | COM | 00206R102 | 491,089 | 13,015,883 | SH | SOLE | 1 | 13,015,883 | 0 | 0 |
| ATARA BIOTHERAPEUTICS INC | COM | 046513107 | 221 | 15,803 | SH | SOLE | 1 | 15,803 | 0 | 0 |
| ATHENAHEALTH INC | COM | 04685W103 | 135 | 957 | SH | SOLE | 1 | 957 | 0 | 0 |
| ATHENE HOLDING LTD CLASS A | COM | G0684D107 | 47 | 941 | SH | SOLE | 1 | 941 | 0 | 0 |
| ATHERSYS INC | COM | 04744L106 | 96 | 63,344 | SH | SOLE | 1 | 63,344 | 0 | 0 |
| ATKORE INTERNATIONAL GROUP I | COM | 047649108 | 459 | 20,358 | SH | SOLE | 1 | 20,358 | 0 | 0 |
| ATLANTIC CAPITAL BANCSHARES | COM | 048269203 | 246 | 12,952 | SH | SOLE | 1 | 12,952 | 0 | 0 |
| ATLANTIC POWER CORP | COM | 04878Q863 | 171 | 71,085 | SH | SOLE | 1 | 71,085 | 0 | 0 |
| ATLAS AIR WORLDWIDE HOLDINGS | COM | 049164205 | 923 | 17,692 | SH | SOLE | 1 | 17,692 | 0 | 0 |
| ATLAS FINANCIAL HOLDINGS INC | COM | G06207115 | 97 | 6,541 | SH | SOLE | 1 | 6,541 | 0 | 0 |
| ATLASSIAN CORP PLC CLASS A | COM | G06242104 | 62 | 1,772 | SH | SOLE | 1 | 1,772 | 0 | 0 |
| ATMOS ENERGY CORP | COM | 049560105 | 18,232 | 219,793 | SH | SOLE | 1 | 219,793 | 0 | 0 |
| ATN INTERNATIONAL INC | COM | 00215F107 | 545 | 7,957 | SH | SOLE | 1 | 7,957 | 0 | 0 |
| ATRICURE INC | COM | 04963C209 | 478 | 19,691 | SH | SOLE | 1 | 19,691 | 0 | 0 |
| ATRION CORPORATION | COM | 049904105 | 558 | 867 | SH | SOLE | 1 | 867 | 0 | 0 |
| ATWOOD OCEANICS INC | COM | 050095108 | 1,191 | 146,082 | SH | SOLE | 1 | 146,082 | 0 | 0 |
| AUDENTES THERAPEUTICS INC | COM | 05070R104 | 181 | 9,466 | SH | SOLE | 1 | 9,466 | 0 | 0 |
| AUTODESK INC | COM | 052769106 | 8,859 | 87,869 | SH | SOLE | 1 | 87,869 | 0 | 0 |
| AUTOMATIC DATA PROCESSING | COM | 053015103 | 22,774 | 222,275 | SH | SOLE | 1 | 222,275 | 0 | 0 |
| AUTONATION INC | COM | 05329W102 | 982 | 23,296 | SH | SOLE | 1 | 23,296 | 0 | 0 |
| AUTOZONE INC | COM | 053332102 | 5,437 | 9,531 | SH | SOLE | 1 | 9,531 | 0 | 0 |
| AV HOMES INC | COM | 00234P102 | 151 | 7,554 | SH | SOLE | 1 | 7,554 | 0 | 0 |
| AVALONBAY COMMUNITIES INC | COM | 053484101 | 10,809 | 56,246 | SH | SOLE | 1 | 56,246 | 0 | 0 |
| AVANGRID INC | COM | 05351W103 | 54 | 1,226 | SH | SOLE | 1 | 1,226 | 0 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 3,041 | 34,411 | SH | SOLE | 1 | 34,411 | 0 | 0 |
| AVEXIS INC | COM | 05366U100 | 1,040 | 12,664 | SH | SOLE | 1 | 12,664 | 0 | 0 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 109 | 20,735 | SH | SOLE | 1 | 20,735 | 0 | 0 |
| AVIS BUDGET GROUP INC | COM | 053774105 | 5,915 | 216,894 | SH | SOLE | 1 | 216,894 | 0 | 0 |
| AVISTA CORP | COM | 05379B107 | 2,048 | 48,226 | SH | SOLE | 1 | 48,226 | 0 | 0 |
| AVNET INC | COM | 053807103 | 9,937 | 255,574 | SH | SOLE | 1 | 255,574 | 0 | 0 |
| AVON PRODUCTS INC | COM | 054303102 | 3,382 | 889,881 | SH | SOLE | 1 | 889,881 | 0 | 0 |
| AVX CORP | COM | 002444107 | 467 | 28,598 | SH | SOLE | 1 | 28,598 | 0 | 0 |
| AXALTA COATING SYSTEMS LTD | COM | G0750C108 | 165 | 5,154 | SH | SOLE | 1 | 5,154 | 0 | 0 |
| AXCELIS TECHNOLOGIES INC | COM | 054540208 | 390 | 18,634 | SH | SOLE | 1 | 18,634 | 0 | 0 |
| AXIS CAPITAL HOLDINGS LTD | COM | G0692U109 | 335 | 5,177 | SH | SOLE | 1 | 5,177 | 0 | 0 |
| AXOGEN INC | COM | 05463X106 | 284 | 16,943 | SH | SOLE | 1 | 16,943 | 0 | 0 |

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|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| AXON ENTERPRISE INC | COM | 05464C101 | 984 | 39,123 | SH | SOLE | 1 | 39,123 | 0 | 0 |
| AXOVANT SCIENCES LTD | COM | G0750W104 | 430 | 18,551 | SH | SOLE | 1 | 18,551 | 0 | 0 |
| AXT INC | COM | 00246W103 | 147 | 23,086 | SH | SOLE | 1 | 23,086 | 0 | 0 |
| AZZ INC | COM | 002474104 | 1,086 | 19,457 | SH | SOLE | 1 | 19,457 | 0 | 0 |
| B. RILEY FINANCIAL INC | COM | 05580M108 | 157 | 8,479 | SH | SOLE | 1 | 8,479 | 0 | 0 |
| B&G FOODS INC | COM | 05508R106 | 1,756 | 49,327 | SH | SOLE | 1 | 49,327 | 0 | 0 |
| BABCOCK & WILCOX ENTERPR | COM | 05614L100 | 357 | 30,359 | SH | SOLE | 1 | 30,359 | 0 | 0 |
| BADGER METER INC | COM | 056525108 | 843 | 21,155 | SH | SOLE | 1 | 21,155 | 0 | 0 |
| BAIDU INC SPON ADR | ADR | 056752108 | 2,785 | 15,571 | SH | SOLE | 1 | 15,571 | 0 | 0 |
| BAKER HUGHES INC | COM | 057224107 | 10,010 | 183,644 | SH | SOLE | 1 | 183,644 | 0 | 0 |
| BALCHEM CORP | COM | 057665200 | 1,846 | 23,752 | SH | SOLE | 1 | 23,752 | 0 | 0 |
| BALDWIN & LYONS INC CL B | COM | 057755209 | 142 | 5,787 | SH | SOLE | 1 | 5,787 | 0 | 0 |
| BALL CORP | COM | 058498106 | 5,525 | 130,889 | SH | SOLE | 1 | 130,889 | 0 | 0 |
| BANC OF CALIFORNIA INC | COM | 05990K106 | 718 | 33,394 | SH | SOLE | 1 | 33,394 | 0 | 0 |
| BANCFIRST CORP | COM | 05945F103 | 503 | 5,212 | SH | SOLE | 1 | 5,212 | 0 | 0 |
| BANCO LATINOAMERICANO COME E | COM | P16994132 | 515 | 18,814 | SH | SOLE | 1 | 18,814 | 0 | 0 |
| BANCORP INC/THE | COM | 05969A105 | 231 | 30,510 | SH | SOLE | 1 | 30,510 | 0 | 0 |
| BANCORPSOUTH INC | COM | 059692103 | 6,758 | 221,572 | SH | SOLE | 1 | 221,572 | 0 | 0 |
| BANK MUTUAL CORP | COM | 063750103 | 290 | 31,745 | SH | SOLE | 1 | 31,745 | 0 | 0 |
| BANK OF AMERICA CORP | COM | 060505104 | 85,918 | 3,541,560 | SH | SOLE | 1 | 3,541,560 | 0 | 0 |
| BANK OF COMMERCE HOLDINGS | COM | 06424J103 | 106 | 9,608 | SH | SOLE | 1 | 9,608 | 0 | 0 |
| BANK OF HAWAII CORP | COM | 062540109 | 7,245 | 87,326 | SH | SOLE | 1 | 87,326 | 0 | 0 |
| BANK OF MARIN BANCORP/CA | COM | 063425102 | 229 | 3,716 | SH | SOLE | 1 | 3,716 | 0 | 0 |
| BANK OF MONTREAL | COM | 063671952 | 558 | 7,598 | SH | SOLE | 1 | 7,598 | 0 | 0 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 23,050 | 451,779 | SH | SOLE | 1 | 451,779 | 0 | 0 |
| BANK OF NT BUTTERFIELD & SON | COM | G0772R208 | 1,138 | 33,378 | SH | SOLE | 1 | 33,378 | 0 | 0 |
| BANK OF THE OZARKS | COM | 063904106 | 11,637 | 248,285 | SH | SOLE | 1 | 248,285 | 0 | 0 |
| BANKFINANCIAL CORP | COM | 06643P104 | 134 | 8,967 | SH | SOLE | 1 | 8,967 | 0 | 0 |
| BANKRATE INC | COM | 06647F102 | 377 | 29,301 | SH | SOLE | 1 | 29,301 | 0 | 0 |
| BANKUNITED INC | COM | 06652K103 | 76 | 2,253 | SH | SOLE | 1 | 2,253 | 0 | 0 |
| BANKWELL FINANCIAL GROUP INC | COM | 06654A103 | 116 | 3,723 | SH | SOLE | 1 | 3,723 | 0 | 0 |
| BANNER CORPORATION | COM | 06652V208 | 1,346 | 23,815 | SH | SOLE | 1 | 23,815 | 0 | 0 |
| BAR HARBOR BANKSHARES | COM | 066849100 | 288 | 9,331 | SH | SOLE | 1 | 9,331 | 0 | 0 |
| BARCLAYS PLC | COM | 06738EAP0 | 1,052 | 1,000,000 | SH | SOLE | 1 | 1,000,000 | 0 | 0 |
| BARNES & NOBLE EDUCATION INC | COM | 06777U101 | 305 | 28,677 | SH | SOLE | 1 | 28,677 | 0 | 0 |
| BARNES & NOBLE INC | COM | 067774109 | 334 | 44,004 | SH | SOLE | 1 | 44,004 | 0 | 0 |
| BARNES GROUP INC | COM | 067806109 | 2,201 | 37,610 | SH | SOLE | 1 | 37,610 | 0 | 0 |
| BARRACUDA NETWORKS INC | COM | 068323104 | 360 | 15,613 | SH | SOLE | 1 | 15,613 | 0 | 0 |
| BARRETT BUSINESS SVCS INC | COM | 068463108 | 252 | 4,390 | SH | SOLE | 1 | 4,390 | 0 | 0 |
| BASIC ENERGY SERVICES INC | COM | 06985P209 | 269 | 10,801 | SH | SOLE | 1 | 10,801 | 0 | 0 |
| BASSETT FURNITURE INDS | COM | 070203104 | 239 | 6,308 | SH | SOLE | 1 | 6,308 | 0 | 0 |
| BAXTER INTERNATIONAL INC | COM | 071813109 | 10,390 | 171,614 | SH | SOLE | 1 | 171,614 | 0 | 0 |

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|------------------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| BAZAARVOICE INC | COM | 073271108 | 256 | 51,728 | SH | SOLE | 1 | 51,728 | 0 | 0 |
| BB&T CORP | COM | 054937107 | 18,983 | 418,026 | SH | SOLE | 1 | 418,026 | 0 | 0 |
| BCB BANCORP INC | COM | 055298103 | 90 | 5,877 | SH | SOLE | 1 | 5,877 | 0 | 0 |
| BCE INC | COM | 05534B950 | 415 | 9,210 | SH | SOLE | 1 | 9,210 | 0 | 0 |
| BEACON ROOFING SUPPLY INC | COM | 073685109 | 1,838 | 37,500 | SH | SOLE | 1 | 37,500 | 0 | 0 |
| BEAR STATE FINANCIAL INC | COM | 073844102 | 122 | 12,869 | SH | SOLE | 1 | 12,869 | 0 | 0 |
| BEASLEY BROADCAST GRP INC A | COM | 074014101 | 30 | 3,029 | SH | SOLE | 1 | 3,029 | 0 | 0 |
| BEAZER HOMES USA INC | COM | 07556Q881 | 266 | 19,405 | SH | SOLE | 1 | 19,405 | 0 | 0 |
| BECTON DICKINSON AND CO | COM | 075887109 | 22,290 | 114,245 | SH | SOLE | 1 | 114,245 | 0 | 0 |
| BED BATH & BEYOND INC | COM | 075896100 | 1,687 | 55,482 | SH | SOLE | 1 | 55,482 | 0 | 0 |
| BEL FUSE INC CL B | COM | 077347300 | 175 | 7,091 | SH | SOLE | 1 | 7,091 | 0 | 0 |
| BELDEN INC | COM | 077454106 | 8,420 | 111,633 | SH | SOLE | 1 | 111,633 | 0 | 0 |
| BELLICUM PHARMACEUTICALS INC | COM | 079481107 | 197 | 16,854 | SH | SOLE | 1 | 16,854 | 0 | 0 |
| BELMOND LTD CLASS A | COM | G1154H107 | 883 | 66,414 | SH | SOLE | 1 | 66,414 | 0 | 0 |
| BEMIS COMPANY | COM | 081437105 | 8,695 | 188,009 | SH | SOLE | 1 | 188,009 | 0 | 0 |
| BENCHMARK ELECTRONICS INC | COM | 08160H101 | 1,209 | 37,419 | SH | SOLE | 1 | 37,419 | 0 | 0 |
| BENEFICIAL BANCORP INC | COM | 08171T102 | 644 | 42,958 | SH | SOLE | 1 | 42,958 | 0 | 0 |
| BENEFITFOCUS INC | COM | 08180D106 | 358 | 9,858 | SH | SOLE | 1 | 9,858 | 0 | 0 |
| BERKSHIRE HATHAWAY INC CL B | COM | 084670702 | 128,163 | 756,706 | SH | SOLE | 1 | 756,706 | 0 | 0 |
| BERKSHIRE HILLS BANCORP INC | COM | 084680107 | 775 | 22,056 | SH | SOLE | 1 | 22,056 | 0 | 0 |
| BERRY GLOBAL GROUP INC | COM | 08579W103 | 179 | 3,141 | SH | SOLE | 1 | 3,141 | 0 | 0 |
| BEST BUY CO INC | COM | 086516101 | 621,500 | 10,840,752 | SH | SOLE | 1 | 10,840,752 | 0 | 0 |
| BG STAFFING INC | COM | 05544A109 | 75 | 4,295 | SH | SOLE | 1 | 4,295 | 0 | 0 |
| BGC PARTNERS INC CL A | COM | 05541T101 | 64 | 5,101 | SH | SOLE | 1 | 5,101 | 0 | 0 |
| BIG 5 SPORTING GOODS CORP | COM | 08915P101 | 200 | 15,346 | SH | SOLE | 1 | 15,346 | 0 | 0 |
| BIG LOTS INC | COM | 089302103 | 5,724 | 118,508 | SH | SOLE | 1 | 118,508 | 0 | 0 |
| BIGLARI HOLDINGS INC | COM | 08986R101 | 304 | 761 | SH | SOLE | 1 | 761 | 0 | 0 |
| BILL BARRETT CORP | COM | 06846N104 | 174 | 56,636 | SH | SOLE | 1 | 56,636 | 0 | 0 |
| BIO RAD LABORATORIES A | COM | 090572207 | 9,634 | 42,569 | SH | SOLE | 1 | 42,569 | 0 | 0 |
| BIO TECHNE CORP | COM | 09073M104 | 8,980 | 76,426 | SH | SOLE | 1 | 76,426 | 0 | 0 |
| BIOCRIST PHARMACEUTICALS INC | COM | 09058V103 | 276 | 49,671 | SH | SOLE | 1 | 49,671 | 0 | 0 |
| BIOGEN INC | COM | 09062X103 | 25,450 | 93,788 | SH | SOLE | 1 | 93,788 | 0 | 0 |
| BIOHAVEN PHARMACEUTICAL HOLD | COM | G11196105 | 155 | 6,205 | SH | SOLE | 1 | 6,205 | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 1,561 | 17,192 | SH | SOLE | 1 | 17,192 | 0 | 0 |
| BIOSCRIP INC | COM | 09069N108 | 196 | 72,055 | SH | SOLE | 1 | 72,055 | 0 | 0 |
| BIOSPECIFICS TECHNOLOGIES | COM | 090931106 | 174 | 3,506 | SH | SOLE | 1 | 3,506 | 0 | 0 |
| BIOTELEMETRY INC | COM | 090672106 | 706 | 21,111 | SH | SOLE | 1 | 21,111 | 0 | 0 |
| BIOTIME INC | COM | 09066L105 | 148 | 46,953 | SH | SOLE | 1 | 46,953 | 0 | 0 |
| BIOVERATIV INC | COM | 09075E100 | 13,325 | 221,451 | SH | SOLE | 1 | 221,451 | 0 | 0 |
| BJ S RESTAURANTS INC | COM | 09180C106 | 572 | 15,357 | SH | SOLE | 1 | 15,357 | 0 | 0 |
| BLACK BOX CORP | COM | 091826107 | 16 | 1,923 | SH | SOLE | 1 | 1,923 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| BLACK DIAMOND INC | COM | 09202G101 | 85 | 12,747 | SH | SOLE | 1 | 12,747 | 0 | 0 |
| BLACK HILLS CORP | COM | 092113109 | 9,538 | 141,361 | SH | SOLE | 1 | 141,361 | 0 | 0 |
| BLACK KNIGHT FINANCIAL CL A | COM | 09214X100 | 29 | 698 | SH | SOLE | 1 | 698 | 0 | 0 |
| BLACKBAUD INC | COM | 09227Q100 | 8,085 | 93,286 | SH | SOLE | 1 | 93,286 | 0 | 0 |
| BLACKBAUD INC | COM | 09227Q100 | 2,537 | 29,591 | SH | SOLE | 1 | 29,591 | 0 | 0 |
| BLACKBAUD INC | COM | 09227Q100 | 338 | 3,900 | SH | SOLE | 1 | 3,900 | 0 | 0 |
| BLACKHAWK NETWORK HOLDINGS I | COM | 09238E104 | 1,480 | 33,937 | SH | SOLE | 1 | 33,937 | 0 | 0 |
| BLACKLINE INC | COM | 09239B109 | 243 | 6,809 | SH | SOLE | 1 | 6,809 | 0 | 0 |
| BLACKROCK INC | COM | 09247X101 | 22,536 | 53,350 | SH | SOLE | 1 | 53,350 | 0 | 0 |
| BLOOMIN BRANDS INC | COM | 094235108 | 1,311 | 61,738 | SH | SOLE | 1 | 61,738 | 0 | 0 |
| BLUCORA INC | COM | 095229100 | 651 | 30,693 | SH | SOLE | 1 | 30,693 | 0 | 0 |
| BLUE BIRD CORP | COM | 095306106 | 77 | 4,507 | SH | SOLE | 1 | 4,507 | 0 | 0 |
| BLUE BUFFALO PET PRODUCTS IN | COM | 09531U102 | 52 | 2,265 | SH | SOLE | 1 | 2,265 | 0 | 0 |
| BLUE CAPITAL REINSURANCE HOL | COM | G1190F107 | 67 | 3,658 | SH | SOLE | 1 | 3,658 | 0 | 0 |
| BLUE HILLS BANCORP INC | COM | 095573101 | 265 | 14,783 | SH | SOLE | 1 | 14,783 | 0 | 0 |
| BLUEBIRD BIO INC | COM | 09609G100 | 2,672 | 25,438 | SH | SOLE | 1 | 25,438 | 0 | 0 |
| BLUEPRINT MEDICINES CORP | COM | 09627Y109 | 1,221 | 24,096 | SH | SOLE | 1 | 24,096 | 0 | 0 |
| BLUEROCK RESIDENTIAL GROWTH | COM | 09627J102 | 184 | 14,248 | SH | SOLE | 1 | 14,248 | 0 | 0 |
| BMC STOCK HOLDINGS INC | COM | 05591B109 | 888 | 40,625 | SH | SOLE | 1 | 40,625 | 0 | 0 |
| BNP PARIBAS | COM | 730968906 | 8,597 | 119,361 | SH | SOLE | 1 | 119,361 | 0 | 0 |
| BOB EVANS FARMS | COM | 096761101 | 1,066 | 14,837 | SH | SOLE | 1 | 14,837 | 0 | 0 |
| BOEING CO/THE | COM | 097023105 | 682,223 | 3,449,926 | SH | SOLE | 1 | 3,449,926 | 0 | 0 |
| BOFI HOLDING INC | COM | 05566U108 | 1,058 | 44,623 | SH | SOLE | 1 | 44,623 | 0 | 0 |
| BOINGO WIRELESS INC | COM | 09739C102 | 337 | 22,554 | SH | SOLE | 1 | 22,554 | 0 | 0 |
| BOISE CASCADE CO | COM | 09739D100 | 880 | 28,956 | SH | SOLE | 1 | 28,956 | 0 | 0 |
| BOJANGLES INC | COM | 097488100 | 175 | 10,757 | SH | SOLE | 1 | 10,757 | 0 | 0 |
| BOK FINANCIAL CORPORATION | COM | 05561Q201 | 45 | 540 | SH | SOLE | 1 | 540 | 0 | 0 |
| BONANZA CREEK ENERGY INC | COM | 097793400 | 400 | 12,607 | SH | SOLE | 1 | 12,607 | 0 | 0 |
| BOOT BARN HOLDINGS INC | COM | 099406100 | 54 | 7,599 | SH | SOLE | 1 | 7,599 | 0 | 0 |
| BOOZ ALLEN HAMILTON HOLDINGS | COM | 099502106 | 115 | 3,526 | SH | SOLE | 1 | 3,526 | 0 | 0 |
| BORGWARNER INC | COM | 099724106 | 3,009 | 71,039 | SH | SOLE | 1 | 71,039 | 0 | 0 |
| BOSTON BEER COMPANY INC A | COM | 100557107 | 3,200 | 24,213 | SH | SOLE | 1 | 24,213 | 0 | 0 |
| BOSTON PRIVATE FINL HOLDING | COM | 101119105 | 960 | 62,546 | SH | SOLE | 1 | 62,546 | 0 | 0 |
| BOSTON PROPERTIES INC | COM | 101121101 | 7,232 | 58,788 | SH | SOLE | 1 | 58,788 | 0 | 0 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 11,937 | 430,629 | SH | SOLE | 1 | 430,629 | 0 | 0 |
| BOTTOMLINE TECHNOLOGIES (DE) | COM | 101388106 | 754 | 29,332 | SH | SOLE | 1 | 29,332 | 0 | 0 |
| BOX INC CLASS A | COM | 10316T104 | 889 | 48,734 | SH | SOLE | 1 | 48,734 | 0 | 0 |
| BOYD GAMING CORP | COM | 103304101 | 1,543 | 62,183 | SH | SOLE | 1 | 62,183 | 0 | 0 |
| BRADY CORPORATION CL A | COM | 104674106 | 1,185 | 34,965 | SH | SOLE | 1 | 34,965 | 0 | 0 |
| BRANDYWINE REALTY TRUST | COM | 105368203 | 65 | 3,736 | SH | SOLE | 1 | 3,736 | 0 | 0 |
| BRIDGE BANCORP INC | COM | 108035106 | 390 | 11,698 | SH | SOLE | 1 | 11,698 | 0 | 0 |
| BRIDGEPOINT EDUCATION INC | COM | 10807M105 | 169 | 11,437 | SH | SOLE | 1 | 11,437 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| BRIGGS & STRATTON | COM | 109043109 | 757 | 31,394 | SH | SOLE | 1 | 31,394 | 0 | 0 |
| BRIGHT HORIZONS FAMILY SOLUT | COM | 109194100 | 95 | 1,226 | SH | SOLE | 1 | 1,226 | 0 | 0 |
| BRIGHTCOVE | COM | 10921T101 | 130 | 21,042 | SH | SOLE | 1 | 21,042 | 0 | 0 |
| BRINK S CO/THE | COM | 109696104 | 2,297 | 34,286 | SH | SOLE | 1 | 34,286 | 0 | 0 |
| BRINKER INTERNATIONAL INC | COM | 109641100 | 6,100 | 160,092 | SH | SOLE | 1 | 160,092 | 0 | 0 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 29,626 | 531,698 | SH | SOLE | 1 | 531,698 | 0 | 0 |
| BRISTOW GROUP INC | COM | 110394103 | 185 | 24,200 | SH | SOLE | 1 | 24,200 | 0 | 0 |
| BRIXMOR PROPERTY GROUP INC | COM | 11120U105 | 355 | 19,857 | SH | SOLE | 1 | 19,857 | 0 | 0 |
| BROADCOM LTD | COM | Y09827109 | 40,302 | 172,934 | SH | SOLE | 1 | 172,934 | 0 | 0 |
| BROADRIDGE FINANCIAL SOLUTIO | COM | 11133T103 | 18,401 | 243,523 | SH | SOLE | 1 | 243,523 | 0 | 0 |
| BROADSOFT INC | COM | 11133B409 | 821 | 19,060 | SH | SOLE | 1 | 19,060 | 0 | 0 |
| BROCADE COMMUNICATIONS SYS | COM | 111621306 | 10,572 | 838,367 | SH | SOLE | 1 | 838,367 | 0 | 0 |
| BROOKDALE SENIOR LIVING INC | COM | 112463104 | 59 | 3,983 | SH | SOLE | 1 | 3,983 | 0 | 0 |
| BROOKLINE BANCORP INC | COM | 11373M107 | 824 | 56,422 | SH | SOLE | 1 | 56,422 | 0 | 0 |
| BROOKS AUTOMATION INC | COM | 114340102 | 1,120 | 51,622 | SH | SOLE | 1 | 51,622 | 0 | 0 |
| BROWN & BROWN INC | COM | 115236101 | 11,787 | 273,672 | SH | SOLE | 1 | 273,672 | 0 | 0 |
| BROWN FORMAN CORP CLASS A | COM | 115637100 | 64 | 1,306 | SH | SOLE | 1 | 1,306 | 0 | 0 |
| BROWN FORMAN CORP CLASS B | COM | 115637209 | 4,167 | 85,734 | SH | SOLE | 1 | 85,734 | 0 | 0 |
| BRUKER CORP | COM | 116794108 | 68 | 2,360 | SH | SOLE | 1 | 2,360 | 0 | 0 |
| BRUNSWICK CORP | COM | 117043109 | 11,467 | 182,797 | SH | SOLE | 1 | 182,797 | 0 | 0 |
| BRYN MAWR BANK CORP | COM | 117665109 | 442 | 10,400 | SH | SOLE | 1 | 10,400 | 0 | 0 |
| BSB BANCORP INC/MA | COM | 05573H108 | 152 | 5,182 | SH | SOLE | 1 | 5,182 | 0 | 0 |
| BUCKLE INC/THE | COM | 118440106 | 382 | 21,487 | SH | SOLE | 1 | 21,487 | 0 | 0 |
| BUFFALO WILD WINGS INC | COM | 119848109 | 5,404 | 42,655 | SH | SOLE | 1 | 42,655 | 0 | 0 |
| BUILD A BEAR WORKSHOP INC | COM | 120076104 | 88 | 8,442 | SH | SOLE | 1 | 8,442 | 0 | 0 |
| BUILDERS FIRSTSOURCE INC | COM | 12008R107 | 920 | 60,037 | SH | SOLE | 1 | 60,037 | 0 | 0 |
| BUNGE LTD | COM | G16962105 | 227 | 3,038 | SH | SOLE | 1 | 3,038 | 0 | 0 |
| BURLINGTON STORES INC | COM | 122017106 | 147 | 1,598 | SH | SOLE | 1 | 1,598 | 0 | 0 |
| BWX TECHNOLOGIES INC | COM | 05605H100 | 111 | 2,273 | SH | SOLE | 1 | 2,273 | 0 | 0 |
| C & F FINANCIAL CORP | COM | 12466Q104 | 95 | 2,027 | SH | SOLE | 1 | 2,027 | 0 | 0 |
| C.H. ROBINSON WORLDWIDE INC | COM | 12541W209 | 4,108 | 59,812 | SH | SOLE | 1 | 59,812 | 0 | 0 |
| C&J ENERGY SERVICES INC | COM | 12674R100 | 987 | 28,792 | SH | SOLE | 1 | 28,792 | 0 | 0 |
| CA INC | COM | 12673P105 | 10,695 | 310,261 | SH | SOLE | 1 | 310,261 | 0 | 0 |
| CABELA S INC | COM | 126804301 | 6,278 | 105,658 | SH | SOLE | 1 | 105,658 | 0 | 0 |
| CABLE ONE INC | COM | 12685J105 | 6,827 | 9,604 | SH | SOLE | 1 | 9,604 | 0 | 0 |
| CABOT CORP | COM | 127055101 | 6,824 | 127,718 | SH | SOLE | 1 | 127,718 | 0 | 0 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 1,380 | 18,691 | SH | SOLE | 1 | 18,691 | 0 | 0 |
| CABOT OIL & GAS CORP | COM | 127097103 | 4,732 | 188,691 | SH | SOLE | 1 | 188,691 | 0 | 0 |
| CACI INTERNATIONAL INC CL A | COM | 127190304 | 2,288 | 18,294 | SH | SOLE | 1 | 18,294 | 0 | 0 |
| CADENCE BANCORP | COM | 12739A100 | 118 | 5,405 | SH | SOLE | 1 | 5,405 | 0 | 0 |
| CADENCE DESIGN SYS | COM | 127387108 | 19,170 | 572,399 | SH | SOLE | 1 | 572,399 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|--|
| INC | | | | | | | | | | | |
| CADIZ INC | COM | 127537207 | 175 | 12,963 | SH | SOLE | 1 | 12,963 | 0 | 0 | |
| CAESARS ACQUISITION CO CL A | COM | 12768T103 | 579 | 30,375 | SH | SOLE | 1 | 30,375 | 0 | 0 | |
| CAESARS ENTERTAINMENT CORP | COM | 127686103 | 424 | 35,354 | SH | SOLE | 1 | 35,354 | 0 | 0 | |
| CAESARSTONE LTD | COM | M20598104 | 493 | 14,071 | SH | SOLE | 1 | 14,071 | 0 | 0 | |
| CAI INTERNATIONAL INC | COM | 12477X106 | 226 | 9,591 | SH | SOLE | 1 | 9,591 | 0 | 0 | |
| CAL MAINE FOODS INC | COM | 128030202 | 915 | 23,112 | SH | SOLE | 1 | 23,112 | 0 | 0 | |
| CALAMP CORP | COM | 128126109 | 529 | 26,002 | SH | SOLE | 1 | 26,002 | 0 | 0 | |
| CALATLANTIC GROUP INC | COM | 128195104 | 5,559 | 157,269 | SH | SOLE | 1 | 157,269 | 0 | 0 | |
| CALAVO GROWERS INC | COM | 128246105 | 824 | 11,928 | SH | SOLE | 1 | 11,928 | 0 | 0 | |
| CALERES INC | COM | 129500104 | 879 | 31,641 | SH | SOLE | 1 | 31,641 | 0 | 0 | |
| CALGON CARBON CORP | COM | 129603106 | 572 | 37,879 | SH | SOLE | 1 | 37,879 | 0 | 0 | |
| CALIFORNIA FIRST NATL BANCOR | COM | 130222102 | 26 | 1,370 | SH | SOLE | 1 | 1,370 | 0 | 0 | |
| CALIFORNIA RESOURCES CORP | COM | 13057Q206 | 226 | 26,452 | SH | SOLE | 1 | 26,452 | 0 | 0 | |
| CALIFORNIA WATER SERVICE GRP | COM | 130788102 | 1,324 | 35,970 | SH | SOLE | 1 | 35,970 | 0 | 0 | |
| CALITHERA BIOSCIENCES INC | COM | 13089P101 | 282 | 19,000 | SH | SOLE | 1 | 19,000 | 0 | 0 | |
| CALIX INC | COM | 13100M509 | 183 | 26,644 | SH | SOLE | 1 | 26,644 | 0 | 0 | |
| CALLAWAY GOLF COMPANY | COM | 131193104 | 896 | 70,092 | SH | SOLE | 1 | 70,092 | 0 | 0 | |
| CALLIDUS SOFTWARE INC | COM | 13123E500 | 968 | 40,007 | SH | SOLE | 1 | 40,007 | 0 | 0 | |
| CALLON PETROLEUM CO | COM | 13123X102 | 1,327 | 125,092 | SH | SOLE | 1 | 125,092 | 0 | 0 | |
| CALPINE CORP | COM | 131347304 | 271 | 20,019 | SH | SOLE | 1 | 20,019 | 0 | 0 | |
| CAMBIUM LEARNING GROUP INC | COM | 13201A107 | 43 | 8,577 | SH | SOLE | 1 | 8,577 | 0 | 0 | |
| CAMBREX CORP | COM | 132011107 | 1,454 | 24,338 | SH | SOLE | 1 | 24,338 | 0 | 0 | |
| CAMDEN NATIONAL CORP | COM | 133034108 | 407 | 9,495 | SH | SOLE | 1 | 9,495 | 0 | 0 | |
| CAMDEN PROPERTY TRUST | COM | 133131102 | 15,322 | 179,179 | SH | SOLE | 1 | 179,179 | 0 | 0 | |
| CAMPBELL SOUP CO | COM | 134429109 | 4,612 | 88,433 | SH | SOLE | 1 | 88,433 | 0 | 0 | |
| CAMPING WORLD HOLDINGS INC A | COM | 13462K109 | 234 | 7,587 | SH | SOLE | 1 | 7,587 | 0 | 0 | |
| CAN IMPERIAL BK OF COMMERCE | COM | 136069101 | 7 | 90 | SH | SOLE | 1 | 90 | 0 | 0 | |
| CANTEL MEDICAL CORP | COM | 138098108 | 2,121 | 27,220 | SH | SOLE | 1 | 27,220 | 0 | 0 | |
| CAPELLA EDUCATION CO | COM | 139594105 | 739 | 8,628 | SH | SOLE | 1 | 8,628 | 0 | 0 | |
| CAPITAL BANK FINANCIAL CL A | COM | 139794101 | 687 | 18,044 | SH | SOLE | 1 | 18,044 | 0 | 0 | |
| CAPITAL CITY BANK GROUP INC | COM | 139674105 | 140 | 6,857 | SH | SOLE | 1 | 6,857 | 0 | 0 | |
| CAPITAL ONE FINANCIAL CORP | COM | 14040H105 | 19,092 | 231,078 | SH | SOLE | 1 | 231,078 | 0 | 0 | |
| CAPITAL SENIOR LIVING CORP | COM | 140475104 | 232 | 15,234 | SH | SOLE | 1 | 15,234 | 0 | 0 | |
| CAPITOL FEDERAL FINANCIAL IN | COM | 14057J101 | 1,133 | 79,721 | SH | SOLE | 1 | 79,721 | 0 | 0 | |
| CAPSTAR FINANCIAL HOLDINGS I | COM | 14070T102 | 95 | 5,343 | SH | SOLE | 1 | 5,343 | 0 | 0 | |
| CAPSTEAD MORTGAGE CORP | COM | 14067E506 | 746 | 71,524 | SH | SOLE | 1 | 71,524 | 0 | 0 | |
| CARA THERAPEUTICS INC | COM | 140755109 | 255 | 16,574 | SH | SOLE | 1 | 16,574 | 0 | 0 | |
| CARBO CERAMICS INC | COM | 140781105 | 116 | 16,963 | SH | SOLE | 1 | 16,963 | 0 | 0 | |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| CARBONITE INC | COM | 141337105 | 334 | 15,331 | SH | SOLE | 1 | 15,331 | 0 | 0 |
| CARDCONNECT CORP | COM | 14141X108 | 143 | 9,506 | SH | SOLE | 1 | 9,506 | 0 | 0 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 12,325 | 158,176 | SH | SOLE | 1 | 158,176 | 0 | 0 |
| CARDIOVASCULAR SYSTEMS INC | COM | 141619106 | 638 | 19,810 | SH | SOLE | 1 | 19,810 | 0 | 0 |
| CARDTRONICS PLC A | COM | G1991C105 | 1,122 | 34,148 | SH | SOLE | 1 | 34,148 | 0 | 0 |
| CARE CAPITAL PROPERTIES INC | COM | 141624106 | 5,936 | 222,325 | SH | SOLE | 1 | 222,325 | 0 | 0 |
| CARE.COM INC | COM | 141633107 | 126 | 8,328 | SH | SOLE | 1 | 8,328 | 0 | 0 |
| CAREER EDUCATION CORP | COM | 141665109 | 483 | 50,306 | SH | SOLE | 1 | 50,306 | 0 | 0 |
| CARETRUST REIT INC | COM | 14174T107 | 1,002 | 54,050 | SH | SOLE | 1 | 54,050 | 0 | 0 |
| CARLISLE COS INC | COM | 142339100 | 13,769 | 144,325 | SH | SOLE | 1 | 144,325 | 0 | 0 |
| CARMAX INC | COM | 143130102 | 4,540 | 71,994 | SH | SOLE | 1 | 71,994 | 0 | 0 |
| CARNIVAL CORP | COM | 143658300 | 9,135 | 139,322 | SH | SOLE | 1 | 139,322 | 0 | 0 |
| CAROLINA FINANCIAL CORP | COM | 143873107 | 289 | 8,929 | SH | SOLE | 1 | 8,929 | 0 | 0 |
| CARPENTER TECHNOLOGY | COM | 144285103 | 4,617 | 123,338 | SH | SOLE | 1 | 123,338 | 0 | 0 |
| CARRIAGE SERVICES INC | COM | 143905107 | 257 | 9,542 | SH | SOLE | 1 | 9,542 | 0 | 0 |
| CARRIZO OIL & GAS INC | COM | 144577103 | 847 | 48,622 | SH | SOLE | 1 | 48,622 | 0 | 0 |
| CARROLS RESTAURANT GROUP INC | COM | 14574X104 | 262 | 21,409 | SH | SOLE | 1 | 21,409 | 0 | 0 |
| CARS.COM INC | COM | 14575E105 | 5,450 | 204,646 | SH | SOLE | 1 | 204,646 | 0 | 0 |
| CARTER S INC | COM | 146229109 | 8,811 | 99,060 | SH | SOLE | 1 | 99,060 | 0 | 0 |
| CARVANA CO | COM | 146869102 | 192 | 9,401 | SH | SOLE | 1 | 9,401 | 0 | 0 |
| CASCADIAN THERAPEUTICS INC | COM | 14740B606 | 79 | 21,263 | SH | SOLE | 1 | 21,263 | 0 | 0 |
| CASELLA WASTE SYSTEMS INC A | COM | 147448104 | 398 | 24,272 | SH | SOLE | 1 | 24,272 | 0 | 0 |
| CASEY S GENERAL STORES INC | COM | 147528103 | 8,581 | 80,110 | SH | SOLE | 1 | 80,110 | 0 | 0 |
| CASS INFORMATION SYSTEMS INC | COM | 14808P109 | 443 | 6,755 | SH | SOLE | 1 | 6,755 | 0 | 0 |
| CASTLE BRANDS INC | COM | 148435100 | 93 | 53,851 | SH | SOLE | 1 | 53,851 | 0 | 0 |
| CASTLIGHT HEALTH INC B | COM | 14862Q100 | 165 | 39,693 | SH | SOLE | 1 | 39,693 | 0 | 0 |
| CATALENT INC | COM | 148806102 | 11,614 | 330,884 | SH | SOLE | 1 | 330,884 | 0 | 0 |
| CATALYST PHARMACEUTICALS INC | COM | 14888U101 | 122 | 44,379 | SH | SOLE | 1 | 44,379 | 0 | 0 |
| CATCHMARK TIMBER TRUST INC A | COM | 14912Y202 | 273 | 24,023 | SH | SOLE | 1 | 24,023 | 0 | 0 |
| CATERPILLAR INC | COM | 149123101 | 567,183 | 5,278,081 | SH | SOLE | 1 | 5,278,081 | 0 | 0 |
| CATHAY GENERAL BANCORP | COM | 149150104 | 7,536 | 198,564 | SH | SOLE | 1 | 198,564 | 0 | 0 |
| CATO CORP CLASS A | COM | 149205106 | 318 | 18,078 | SH | SOLE | 1 | 18,078 | 0 | 0 |
| CAVCO INDUSTRIES INC | COM | 149568107 | 828 | 6,387 | SH | SOLE | 1 | 6,387 | 0 | 0 |
| CAVIUM INC | COM | 14964U108 | 99 | 1,597 | SH | SOLE | 1 | 1,597 | 0 | 0 |
| CBIZ INC | COM | 124805102 | 476 | 31,728 | SH | SOLE | 1 | 31,728 | 0 | 0 |
| CBL & ASSOCIATES PROPERTIES | COM | 124830100 | 1,067 | 126,598 | SH | SOLE | 1 | 126,598 | 0 | 0 |
| CBOE HOLDINGS INC | COM | 12503M108 | 2,939 | 32,159 | SH | SOLE | 1 | 32,159 | 0 | 0 |
| CBRE GROUP INC A | COM | 12504L109 | 4,044 | 111,091 | SH | SOLE | 1 | 111,091 | 0 | 0 |
| CBS CORP CLASS B NON VOTING | COM | 124857202 | 9,210 | 144,397 | SH | SOLE | 1 | 144,397 | 0 | 0 |
| CDI CORP | COM | 125071100 | 10 | 1,777 | SH | SOLE | 1 | 1,777 | 0 | 0 |
| CDK GLOBAL INC | COM | 12508E101 | 18,433 | 297,024 | SH | SOLE | 1 | 297,024 | 0 | 0 |
| CDW CORP/DE | COM | 12514G108 | 513 | 8,212 | SH | SOLE | 1 | 8,212 | 0 | 0 |
| CECO ENVIRONMENTAL CORP | COM | 125141101 | 170 | 18,522 | SH | SOLE | 1 | 18,522 | 0 | 0 |

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|------------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| CEDAR REALTY TRUST INC | COM | 150602209 | 296 | 61,047 | SH | SOLE | 1 | 61,047 | 0 | 0 |
| CELANESE CORP SERIES A | COM | 150870103 | 2,145 | 22,592 | SH | SOLE | 1 | 22,592 | 0 | 0 |
| CELGENE CORP | COM | 151020104 | 45,882 | 353,289 | SH | SOLE | 1 | 353,289 | 0 | 0 |
| CELLDEX THERAPEUTICS INC | COM | 15117B103 | 185 | 75,072 | SH | SOLE | 1 | 75,072 | 0 | 0 |
| CEMPRA INC | COM | 15130J109 | 137 | 29,719 | SH | SOLE | 1 | 29,719 | 0 | 0 |
| CENTENE CORP | COM | 15135B101 | 5,145 | 64,406 | SH | SOLE | 1 | 64,406 | 0 | 0 |
| CENTENNIAL RESOURCE DEVELO A | COM | 15136A102 | 38 | 2,395 | SH | SOLE | 1 | 2,395 | 0 | 0 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 7,277 | 265,795 | SH | SOLE | 1 | 265,795 | 0 | 0 |
| CENTERSTATE BANKS INC | COM | 15201P109 | 832 | 33,463 | SH | SOLE | 1 | 33,463 | 0 | 0 |
| CENTRAL EUROPEAN MEDIA ENT A | COM | G20045202 | 205 | 51,144 | SH | SOLE | 1 | 51,144 | 0 | 0 |
| CENTRAL GARDEN & PET CO | COM | 153527106 | 250 | 7,865 | SH | SOLE | 1 | 7,865 | 0 | 0 |
| CENTRAL GARDEN AND PET CO A | COM | 153527205 | 788 | 26,258 | SH | SOLE | 1 | 26,258 | 0 | 0 |
| CENTRAL PACIFIC FINANCIAL CO | COM | 154760409 | 706 | 22,432 | SH | SOLE | 1 | 22,432 | 0 | 0 |
| CENTRAL VALLEY COMM BANCORP | COM | 155685100 | 136 | 6,147 | SH | SOLE | 1 | 6,147 | 0 | 0 |
| CENTURY ALUMINUM COMPANY | COM | 156431108 | 582 | 37,324 | SH | SOLE | 1 | 37,324 | 0 | 0 |
| CENTURY BANCORP INC CL A | COM | 156432106 | 115 | 1,815 | SH | SOLE | 1 | 1,815 | 0 | 0 |
| CENTURY CASINOS INC | COM | 156492100 | 97 | 13,108 | SH | SOLE | 1 | 13,108 | 0 | 0 |
| CENTURY COMMUNITIES INC | COM | 156504300 | 266 | 10,723 | SH | SOLE | 1 | 10,723 | 0 | 0 |
| CENTURYLINK INC | COM | 156700106 | 380,727 | 15,943,349 | SH | SOLE | 1 | 15,943,349 | 0 | 0 |
| CERNER CORP | COM | 156782104 | 9,660 | 145,326 | SH | SOLE | 1 | 145,326 | 0 | 0 |
| CERUS CORP | COM | 157085101 | 161 | 63,993 | SH | SOLE | 1 | 63,993 | 0 | 0 |
| CEVA INC | COM | 157210105 | 730 | 16,061 | SH | SOLE | 1 | 16,061 | 0 | 0 |
| CF INDUSTRIES HOLDINGS INC | COM | 125269100 | 3,903 | 139,604 | SH | SOLE | 1 | 139,604 | 0 | 0 |
| CGI GROUP INC CLASS A | COM | 39945C950 | 260 | 5,081 | SH | SOLE | 1 | 5,081 | 0 | 0 |
| CHANNELADVISOR CORP | COM | 159179100 | 182 | 15,719 | SH | SOLE | 1 | 15,719 | 0 | 0 |
| CHARLES RIVER LABORATORIES | COM | 159864107 | 9,864 | 97,523 | SH | SOLE | 1 | 97,523 | 0 | 0 |
| CHART INDUSTRIES INC | COM | 16115Q308 | 798 | 22,967 | SH | SOLE | 1 | 22,967 | 0 | 0 |
| CHARTER COMMUNICATIONS INC A | COM | 16119P108 | 27,928 | 82,909 | SH | SOLE | 1 | 82,909 | 0 | 0 |
| CHARTER FINANCIAL CORP | COM | 16122W108 | 137 | 7,636 | SH | SOLE | 1 | 7,636 | 0 | 0 |
| CHASE CORP | COM | 16150R104 | 473 | 4,435 | SH | SOLE | 1 | 4,435 | 0 | 0 |
| CHATHAM LODGING TRUST | COM | 16208T102 | 570 | 28,386 | SH | SOLE | 1 | 28,386 | 0 | 0 |
| CHECK POINT SOFTWARE TECH | COM | M22465104 | 2,783 | 25,512 | SH | SOLE | 1 | 25,512 | 0 | 0 |
| CHEESECAKE FACTORY INC/THE | COM | 163072101 | 5,941 | 118,104 | SH | SOLE | 1 | 118,104 | 0 | 0 |
| CHEFS WAREHOUSE INC/THE | COM | 163086101 | 158 | 12,165 | SH | SOLE | 1 | 12,165 | 0 | 0 |
| CHEGG INC | COM | 163092109 | 638 | 51,898 | SH | SOLE | 1 | 51,898 | 0 | 0 |
| CHEMED CORP | COM | 16359R103 | 2,419 | 11,827 | SH | SOLE | 1 | 11,827 | 0 | 0 |
| CHEMICAL FINANCIAL CORP | COM | 163731102 | 9,095 | 187,883 | SH | SOLE | 1 | 187,883 | 0 | 0 |
| CHEMOCENTRYX INC | COM | 16383L106 | 142 | 15,141 | SH | SOLE | 1 | 15,141 | 0 | 0 |

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|------------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| CHEMOURS CO/THE | COM | 163851108 | 14,322 | 377,681 | SH | SOLE | 1 | 377,681 | 0 | 0 |
| CHEMUNG FINANCIAL CORP | COM | 164024101 | 81 | 1,980 | SH | SOLE | 1 | 1,980 | 0 | 0 |
| CHENIERE ENERGY INC | COM | 16411R208 | 233 | 4,774 | SH | SOLE | 1 | 4,774 | 0 | 0 |
| CHERRY HILL MORTGAGE INVESTM | COM | 164651101 | 134 | 7,278 | SH | SOLE | 1 | 7,278 | 0 | 0 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 1,327 | 267,042 | SH | SOLE | 1 | 267,042 | 0 | 0 |
| CHESAPEAKE LODGING TRUST | COM | 165240102 | 1,087 | 44,434 | SH | SOLE | 1 | 44,434 | 0 | 0 |
| CHESAPEAKE UTILITIES CORP | COM | 165303108 | 735 | 9,812 | SH | SOLE | 1 | 9,812 | 0 | 0 |
| CHEVRON CORP | COM | 166764100 | 521,746 | 5,000,919 | SH | SOLE | 1 | 5,000,919 | 0 | 0 |
| CHICAGO BRIDGE & IRON CO NV | COM | 167250109 | 1,234 | 62,534 | SH | SOLE | 1 | 62,534 | 0 | 0 |
| CHICO S FAS INC | COM | 168615102 | 3,220 | 341,785 | SH | SOLE | 1 | 341,785 | 0 | 0 |
| CHILDREN S PLACE INC/THE | COM | 168905107 | 1,325 | 12,976 | SH | SOLE | 1 | 12,976 | 0 | 0 |
| CHIMERA INVESTMENT CORP | COM | 16934Q208 | 76 | 4,053 | SH | SOLE | 1 | 4,053 | 0 | 0 |
| CHIMERIX INC | COM | 16934W106 | 158 | 28,906 | SH | SOLE | 1 | 28,906 | 0 | 0 |
| CHIPOTLE MEXICAN GRILL INC | COM | 169656105 | 4,588 | 11,025 | SH | SOLE | 1 | 11,025 | 0 | 0 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 52 | 809 | SH | SOLE | 1 | 809 | 0 | 0 |
| CHUBB LTD | COM | H1467J104 | 33,008 | 227,048 | SH | SOLE | 1 | 227,048 | 0 | 0 |
| CHURCH & DWIGHT CO INC | COM | 171340102 | 4,769 | 91,924 | SH | SOLE | 1 | 91,924 | 0 | 0 |
| CHURCHILL DOWNS INC | COM | 171484108 | 6,125 | 33,417 | SH | SOLE | 1 | 33,417 | 0 | 0 |
| CHUY S HOLDINGS INC | COM | 171604101 | 292 | 12,463 | SH | SOLE | 1 | 12,463 | 0 | 0 |
| CI FINANCIAL CORP | COM | 125491951 | 281 | 13,200 | SH | SOLE | 1 | 13,200 | 0 | 0 |
| CIENA CORP | COM | 171779309 | 9,367 | 374,374 | SH | SOLE | 1 | 374,374 | 0 | 0 |
| CIGNA CORP | COM | 125509109 | 14,265 | 85,218 | SH | SOLE | 1 | 85,218 | 0 | 0 |
| CIMAREX ENERGY CO | COM | 171798101 | 3,274 | 34,822 | SH | SOLE | 1 | 34,822 | 0 | 0 |
| CIMPRESS NV | COM | N20146101 | 1,465 | 15,499 | SH | SOLE | 1 | 15,499 | 0 | 0 |
| CINCINNATI BELL INC | COM | 171871502 | 615 | 31,465 | SH | SOLE | 1 | 31,465 | 0 | 0 |
| CINCINNATI FINANCIAL CORP | COM | 172062101 | 4,691 | 64,745 | SH | SOLE | 1 | 64,745 | 0 | 0 |
| CINEMARK HOLDINGS INC | COM | 17243V102 | 8,912 | 229,383 | SH | SOLE | 1 | 229,383 | 0 | 0 |
| CINTAS CORP | COM | 172908105 | 5,797 | 45,992 | SH | SOLE | 1 | 45,992 | 0 | 0 |
| CIRCOR INTERNATIONAL INC | COM | 17273K109 | 734 | 12,368 | SH | SOLE | 1 | 12,368 | 0 | 0 |
| CIRRUS LOGIC INC | COM | 172755100 | 10,684 | 170,348 | SH | SOLE | 1 | 170,348 | 0 | 0 |
| CISCO SYSTEMS INC | COM | 17275R102 | 532,555 | 17,014,528 | SH | SOLE | 1 | 17,014,528 | 0 | 0 |
| CIT GROUP INC | COM | 125581801 | 497 | 10,201 | SH | SOLE | 1 | 10,201 | 0 | 0 |
| CITI TRENDS INC | COM | 17306X102 | 190 | 8,976 | SH | SOLE | 1 | 8,976 | 0 | 0 |
| CITIGROUP INC | COM | 172967424 | 61,292 | 916,453 | SH | SOLE | 1 | 916,453 | 0 | 0 |
| CITIZENS & NORTHERN CORP | COM | 172922106 | 170 | 7,293 | SH | SOLE | 1 | 7,293 | 0 | 0 |
| CITIZENS FINANCIAL GROUP | COM | 174610105 | 7,631 | 213,879 | SH | SOLE | 1 | 213,879 | 0 | 0 |
| CITIZENS INC | COM | 174740100 | 213 | 28,906 | SH | SOLE | 1 | 28,906 | 0 | 0 |
| CITRIX SYSTEMS INC | COM | 177376100 | 5,354 | 67,274 | SH | SOLE | 1 | 67,274 | 0 | 0 |
| CITY HOLDING CO | COM | 177835105 | 752 | 11,416 | SH | SOLE | 1 | 11,416 | 0 | 0 |
| CITY OFFICE REIT INC | COM | 178587101 | 233 | 18,341 | SH | SOLE | 1 | 18,341 | 0 | 0 |
| CIVISTA BANCSHARES INC | COM | 178867107 | 129 | 6,155 | SH | SOLE | 1 | 6,155 | 0 | 0 |
| CIVITAS SOLUTIONS INC | COM | 17887R102 | 174 | 9,970 | SH | SOLE | 1 | 9,970 | 0 | 0 |
| CLEAN ENERGY FUELS CORP | COM | 184499101 | 215 | 84,689 | SH | SOLE | 1 | 84,689 | 0 | 0 |

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|------------------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| CLEAN HARBORS INC | COM | 184496107 | 5,949 | 106,554 | SH | SOLE | 1 | 106,554 | 0 | 0 |
| CLEAR CHANNEL OUTDOOR CL A | COM | 18451C109 | 107 | 22,163 | SH | SOLE | 1 | 22,163 | 0 | 0 |
| CLEARFIELD INC | COM | 18482P103 | 95 | 7,218 | SH | SOLE | 1 | 7,218 | 0 | 0 |
| CLEARSIDE BIOMEDICAL INC | COM | 185063104 | 117 | 12,826 | SH | SOLE | 1 | 12,826 | 0 | 0 |
| CLEARWATER PAPER CORP | COM | 18538R103 | 568 | 12,159 | SH | SOLE | 1 | 12,159 | 0 | 0 |
| CLIFFS NATURAL RESOURCES INC | COM | 18683K101 | 1,280 | 184,922 | SH | SOLE | 1 | 184,922 | 0 | 0 |
| CLIFTON BANCORP INC | COM | 186873105 | 210 | 12,707 | SH | SOLE | 1 | 12,707 | 0 | 0 |
| CLIPPER REALTY INC | COM | 18885T306 | 114 | 9,277 | SH | SOLE | 1 | 9,277 | 0 | 0 |
| CLOROX COMPANY | COM | 189054109 | 7,921 | 59,450 | SH | SOLE | 1 | 59,450 | 0 | 0 |
| CLOUD PEAK ENERGY INC | COM | 18911Q102 | 196 | 55,523 | SH | SOLE | 1 | 55,523 | 0 | 0 |
| CLOUDERA INC | COM | 18914U100 | 139 | 8,650 | SH | SOLE | 1 | 8,650 | 0 | 0 |
| CLOVIS ONCOLOGY INC | COM | 189464100 | 2,286 | 24,416 | SH | SOLE | 1 | 24,416 | 0 | 0 |
| CLUBCORP HOLDINGS INC | COM | 18948M108 | 524 | 40,000 | SH | SOLE | 1 | 40,000 | 0 | 0 |
| CME GROUP INC | COM | 12572Q105 | 20,345 | 162,445 | SH | SOLE | 1 | 162,445 | 0 | 0 |
| CMS ENERGY CORP | COM | 125896100 | 7,799 | 168,630 | SH | SOLE | 1 | 168,630 | 0 | 0 |
| CNA FINANCIAL CORP | COM | 126117100 | 2,836 | 58,177 | SH | SOLE | 1 | 58,177 | 0 | 0 |
| CNB FINANCIAL CORP/PA | COM | 126128107 | 220 | 9,161 | SH | SOLE | 1 | 9,161 | 0 | 0 |
| CNO FINANCIAL GROUP INC | COM | 12621E103 | 9,455 | 452,806 | SH | SOLE | 1 | 452,806 | 0 | 0 |
| COACH INC | COM | 189754104 | 6,020 | 127,173 | SH | SOLE | 1 | 127,173 | 0 | 0 |
| COBALT INTERNATIONAL ENERGY | COM | 19075F304 | 0 | 3 | SH | SOLE | 1 | 3 | 0 | 0 |
| COBIZ FINANCIAL INC | COM | 190897108 | 411 | 23,608 | SH | SOLE | 1 | 23,608 | 0 | 0 |
| COCA COLA BOTTLING CO CONSOL | COM | 191098102 | 804 | 3,515 | SH | SOLE | 1 | 3,515 | 0 | 0 |
| COCA COLA CO/THE | COM | 191216100 | 527,543 | 11,762,375 | SH | SOLE | 1 | 11,762,375 | 0 | 0 |
| CODEXIS INC | COM | 192005106 | 138 | 25,302 | SH | SOLE | 1 | 25,302 | 0 | 0 |
| CODORUS VALLEY BANCORP INC | COM | 192025104 | 143 | 5,041 | SH | SOLE | 1 | 5,041 | 0 | 0 |
| COEUR MINING INC | COM | 192108504 | 964 | 112,387 | SH | SOLE | 1 | 112,387 | 0 | 0 |
| COGENT COMMUNICATIONS HOLDIN | COM | 19239V302 | 1,246 | 31,079 | SH | SOLE | 1 | 31,079 | 0 | 0 |
| COGINT INC | COM | 19241Q101 | 63 | 12,557 | SH | SOLE | 1 | 12,557 | 0 | 0 |
| COGNEX CORP | COM | 192422103 | 15,054 | 177,310 | SH | SOLE | 1 | 177,310 | 0 | 0 |
| COGNIZANT TECH SOLUTIONS A | COM | 192446102 | 16,918 | 254,792 | SH | SOLE | 1 | 254,792 | 0 | 0 |
| COHEN & STEERS INC | COM | 19247A100 | 537 | 13,242 | SH | SOLE | 1 | 13,242 | 0 | 0 |
| COHERENT INC | COM | 192479103 | 11,342 | 50,413 | SH | SOLE | 1 | 50,413 | 0 | 0 |
| COHERUS BIOSCIENCES INC | COM | 19249H103 | 341 | 23,793 | SH | SOLE | 1 | 23,793 | 0 | 0 |
| COHU INC | COM | 192576106 | 314 | 19,936 | SH | SOLE | 1 | 19,936 | 0 | 0 |
| COLFAX CORP | COM | 194014106 | 75 | 1,913 | SH | SOLE | 1 | 1,913 | 0 | 0 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 30,973 | 417,814 | SH | SOLE | 1 | 417,814 | 0 | 0 |
| COLLECTORS UNIVERSE | COM | 19421R200 | 115 | 4,646 | SH | SOLE | 1 | 4,646 | 0 | 0 |
| COLLEGIUM PHARMACEUTICAL INC | COM | 19459J104 | 176 | 14,061 | SH | SOLE | 1 | 14,061 | 0 | 0 |
| COLONY NORTHSTAR INC CLASS A | COM | 19625W104 | 164 | 11,646 | SH | SOLE | 1 | 11,646 | 0 | 0 |
| COLONY STARWOOD HOMES | COM | 19625X102 | 2,152 | 62,731 | SH | SOLE | 1 | 62,731 | 0 | 0 |
| COLUMBIA BANKING SYSTEM INC | COM | 197236102 | 1,738 | 43,618 | SH | SOLE | 1 | 43,618 | 0 | 0 |

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|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| COLUMBIA PROPERTY TRUST INC | COM | 198287203 | 59 | 2,648 | SH | SOLE | 1 | 2,648 | 0 | 0 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 1,052 | 18,113 | SH | SOLE | 1 | 18,113 | 0 | 0 |
| COLUMBUS MCKINNON CORP/NY | COM | 199333105 | 306 | 12,031 | SH | SOLE | 1 | 12,031 | 0 | 0 |
| COMCAST CORP CLASS A | COM | 20030N101 | 84,398 | 2,168,511 | SH | SOLE | 1 | 2,168,511 | 0 | 0 |
| COMERICA INC | COM | 200340107 | 5,843 | 79,778 | SH | SOLE | 1 | 79,778 | 0 | 0 |
| COMFORT SYSTEMS USA INC | COM | 199908104 | 1,026 | 27,652 | SH | SOLE | 1 | 27,652 | 0 | 0 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 10,158 | 178,738 | SH | SOLE | 1 | 178,738 | 0 | 0 |
| COMMERCE UNION BANCSHARES IN | COM | 200828101 | 103 | 4,301 | SH | SOLE | 1 | 4,301 | 0 | 0 |
| COMMERCEHUB INC SERIES A | COM | 20084V108 | 148 | 8,518 | SH | SOLE | 1 | 8,518 | 0 | 0 |
| COMMERCEHUB INC SERIES C | COM | 20084V306 | 315 | 18,036 | SH | SOLE | 1 | 18,036 | 0 | 0 |
| COMMERCIAL METALS CO | COM | 201723103 | 5,945 | 305,977 | SH | SOLE | 1 | 305,977 | 0 | 0 |
| COMMERCIAL VEHICLE GROUP INC | COM | 202608105 | 132 | 15,613 | SH | SOLE | 1 | 15,613 | 0 | 0 |
| COMMSCOPE HOLDING CO INC | COM | 20337X109 | 167 | 4,383 | SH | SOLE | 1 | 4,383 | 0 | 0 |
| COMMUNITY BANK SYSTEM INC | COM | 203607106 | 2,052 | 36,788 | SH | SOLE | 1 | 36,788 | 0 | 0 |
| COMMUNITY BANKERS TRUST CORP | COM | 203612106 | 110 | 13,315 | SH | SOLE | 1 | 13,315 | 0 | 0 |
| COMMUNITY FINANCIAL CORP/THE | COM | 20368X101 | 95 | 2,455 | SH | SOLE | 1 | 2,455 | 0 | 0 |
| COMMUNITY HEALTH SYSTEMS INC | COM | 203668108 | 735 | 73,769 | SH | SOLE | 1 | 73,769 | 0 | 0 |
| COMMUNITY HEALTHCARE TRUST I | COM | 20369C106 | 199 | 7,766 | SH | SOLE | 1 | 7,766 | 0 | 0 |
| COMMUNITY TRUST BANCORP INC | COM | 204149108 | 418 | 9,553 | SH | SOLE | 1 | 9,553 | 0 | 0 |
| COMMVAULT SYSTEMS INC | COM | 204166102 | 6,134 | 108,655 | SH | SOLE | 1 | 108,655 | 0 | 0 |
| COMPASS MINERALS INTERNATION | COM | 20451N101 | 5,842 | 89,463 | SH | SOLE | 1 | 89,463 | 0 | 0 |
| COMPUTER PROGRAMS & SYSTEMS | COM | 205306103 | 273 | 8,313 | SH | SOLE | 1 | 8,313 | 0 | 0 |
| COMPX INTERNATIONAL INC | COM | 20563P101 | 16 | 1,024 | SH | SOLE | 1 | 1,024 | 0 | 0 |
| COMTECH TELECOMMUNICATIONS | COM | 205826209 | 328 | 17,270 | SH | SOLE | 1 | 17,270 | 0 | 0 |
| CONAGRA BRANDS INC | COM | 205887102 | 5,125 | 143,329 | SH | SOLE | 1 | 143,329 | 0 | 0 |
| CONATUS PHARMACEUTICALS INC | COM | 20600T108 | 91 | 15,870 | SH | SOLE | 1 | 15,870 | 0 | 0 |
| CONCERT PHARMACEUTICALS INC | COM | 206022105 | 155 | 11,116 | SH | SOLE | 1 | 11,116 | 0 | 0 |
| CONCHO RESOURCES INC | COM | 20605P101 | 6,420 | 52,823 | SH | SOLE | 1 | 52,823 | 0 | 0 |
| CONDUENT INC | COM | 206787103 | 65 | 4,104 | SH | SOLE | 1 | 4,104 | 0 | 0 |
| CONFORMIS INC | COM | 20717E101 | 107 | 24,859 | SH | SOLE | 1 | 24,859 | 0 | 0 |
| CONMED CORP | COM | 207410101 | 1,030 | 20,219 | SH | SOLE | 1 | 20,219 | 0 | 0 |
| CONN S INC | COM | 208242107 | 218 | 11,405 | SH | SOLE | 1 | 11,405 | 0 | 0 |
| CONNECTICUT WATER SVC INC | COM | 207797101 | 381 | 6,863 | SH | SOLE | 1 | 6,863 | 0 | 0 |
| CONNECTONE BANCORP INC | COM | 20786W107 | 423 | 18,739 | SH | SOLE | 1 | 18,739 | 0 | 0 |
| CONOCOPHILLIPS | COM | 20825C104 | 18,102 | 411,785 | SH | SOLE | 1 | 411,785 | 0 | 0 |

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|-------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| CONS TOMOKA LAND CO FLORIDA | COM | 210226106 | 139 | 2,441 | SH | SOLE | 1 | 2,441 | 0 | 0 |
| CONSOL ENERGY INC | COM | 20854P109 | 5,428 | 363,301 | SH | SOLE | 1 | 363,301 | 0 | 0 |
| CONSOLIDATED COMMUNICATIONS | COM | 209034107 | 802 | 37,374 | SH | SOLE | 1 | 37,374 | 0 | 0 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 8,751 | 108,281 | SH | SOLE | 1 | 108,281 | 0 | 0 |
| CONSOLIDATED WATER CO ORD SH | COM | G23773107 | 112 | 9,063 | SH | SOLE | 1 | 9,063 | 0 | 0 |
| CONSTELLATION BRANDS INC A | COM | 21036P108 | 10,445 | 53,913 | SH | SOLE | 1 | 53,913 | 0 | 0 |
| CONTAINER STORE GROUP INC/TH | COM | 210751103 | 59 | 9,934 | SH | SOLE | 1 | 9,934 | 0 | 0 |
| CONTANGO OIL & GAS | COM | 21075N204 | 117 | 17,603 | SH | SOLE | 1 | 17,603 | 0 | 0 |
| CONTINENTAL BUILDING PRODUCT | COM | 211171103 | 571 | 24,517 | SH | SOLE | 1 | 24,517 | 0 | 0 |
| CONTINENTAL RESOURCES INC/OK | COM | 212015101 | 64 | 1,986 | SH | SOLE | 1 | 1,986 | 0 | 0 |
| CONTROL4 CORP | COM | 21240D107 | 297 | 15,143 | SH | SOLE | 1 | 15,143 | 0 | 0 |
| CONVERGYS CORP | COM | 212485106 | 5,915 | 248,747 | SH | SOLE | 1 | 248,747 | 0 | 0 |
| COOPER COS INC/THE | COM | 216648402 | 4,264 | 17,810 | SH | SOLE | 1 | 17,810 | 0 | 0 |
| COOPER STANDARD HOLDING | COM | 21676P103 | 2,204 | 21,851 | SH | SOLE | 1 | 21,851 | 0 | 0 |
| COOPER TIRE & RUBBER | COM | 216831107 | 5,056 | 140,050 | SH | SOLE | 1 | 140,050 | 0 | 0 |
| COPA HOLDINGS SA CLASS A | COM | P31076105 | 79 | 679 | SH | SOLE | 1 | 679 | 0 | 0 |
| COPART INC | COM | 217204106 | 13,338 | 419,551 | SH | SOLE | 1 | 419,551 | 0 | 0 |
| CORBUS PHARMACEUTICALS HOLDI | COM | 21833P103 | 173 | 27,474 | SH | SOLE | 1 | 27,474 | 0 | 0 |
| CORCEPT THERAPEUTICS INC | COM | 218352102 | 667 | 56,541 | SH | SOLE | 1 | 56,541 | 0 | 0 |
| CORE LABORATORIES N.V. | COM | N22717107 | 347 | 3,430 | SH | SOLE | 1 | 3,430 | 0 | 0 |
| CORE MARK HOLDING CO INC | COM | 218681104 | 1,132 | 34,252 | SH | SOLE | 1 | 34,252 | 0 | 0 |
| CORE MOLDING TECHNOLOGIES IN | COM | 218683100 | 98 | 4,555 | SH | SOLE | 1 | 4,555 | 0 | 0 |
| CORECIVIC INC | COM | 21871N101 | 6,663 | 241,583 | SH | SOLE | 1 | 241,583 | 0 | 0 |
| CORELOGIC INC | COM | 21871D103 | 7,513 | 173,201 | SH | SOLE | 1 | 173,201 | 0 | 0 |
| COREENERGY INFRASTRUCTURE TRU | COM | 21870U502 | 248 | 7,380 | SH | SOLE | 1 | 7,380 | 0 | 0 |
| CORESITE REALTY CORP | COM | 21870Q105 | 540 | 5,216 | SH | SOLE | 1 | 5,216 | 0 | 0 |
| CORINDUS VASCULAR ROBOTICS I | COM | 218730109 | 97 | 52,015 | SH | SOLE | 1 | 52,015 | 0 | 0 |
| CORIUM INTERNATIONAL INC | COM | 21887L107 | 92 | 12,345 | SH | SOLE | 1 | 12,345 | 0 | 0 |
| CORNERSTONE ONDEMAND INC | COM | 21925Y103 | 1,155 | 32,312 | SH | SOLE | 1 | 32,312 | 0 | 0 |
| CORNING INC | COM | 219350105 | 13,246 | 440,785 | SH | SOLE | 1 | 440,785 | 0 | 0 |
| CORPORATE OFFICE PROPERTIES | COM | 22002T108 | 7,122 | 203,322 | SH | SOLE | 1 | 203,322 | 0 | 0 |
| CORVEL CORP | COM | 221006109 | 338 | 7,127 | SH | SOLE | 1 | 7,127 | 0 | 0 |
| CORVUS PHARMACEUTICALS INC | COM | 221015100 | 63 | 5,226 | SH | SOLE | 1 | 5,226 | 0 | 0 |
| COSTAMARE INC | COM | Y1771G102 | 166 | 22,673 | SH | SOLE | 1 | 22,673 | 0 | 0 |
| COSTAR GROUP INC | COM | 22160N109 | 205 | 779 | SH | SOLE | 1 | 779 | 0 | 0 |
| COSTCO WHOLESALE CORP | COM | 22160K105 | 27,306 | 170,737 | SH | SOLE | 1 | 170,737 | 0 | 0 |
| COTIVITI HOLDINGS INC | COM | 22164K101 | 613 | 16,508 | SH | SOLE | 1 | 16,508 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| COTY INC CL A | COM | 222070203 | 3,063 | 163,257 | SH | SOLE | 1 | 163,257 | 0 | 0 |
| COUNTY BANCORP INC | COM | 221907108 | 70 | 2,904 | SH | SOLE | 1 | 2,904 | 0 | 0 |
| COUPA SOFTWARE INC | COM | 22266L106 | 536 | 18,495 | SH | SOLE | 1 | 18,495 | 0 | 0 |
| COUSINS PROPERTIES INC | COM | 222795106 | 9,730 | 1,106,971 | SH | SOLE | 1 | 1,106,971 | 0 | 0 |
| COVANTA HOLDING CORP | COM | 22282E102 | 960 | 72,731 | SH | SOLE | 1 | 72,731 | 0 | 0 |
| COVENANT TRANSPORT GRP CL A | COM | 22284P105 | 129 | 7,368 | SH | SOLE | 1 | 7,368 | 0 | 0 |
| COWEN INC | COM | 223622606 | 261 | 16,074 | SH | SOLE | 1 | 16,074 | 0 | 0 |
| CPI CARD GROUP INC | COM | 12634H101 | 36 | 12,678 | SH | SOLE | 1 | 12,678 | 0 | 0 |
| CR BARD INC | COM | 067383109 | 7,755 | 24,533 | SH | SOLE | 1 | 24,533 | 0 | 0 |
| CRA INTERNATIONAL INC | COM | 12618T105 | 188 | 5,179 | SH | SOLE | 1 | 5,179 | 0 | 0 |
| CRACKER BARREL OLD COUNTRY | COM | 22410J106 | 10,131 | 60,575 | SH | SOLE | 1 | 60,575 | 0 | 0 |
| CRAFT BREW ALLIANCE INC | COM | 224122101 | 133 | 7,870 | SH | SOLE | 1 | 7,870 | 0 | 0 |
| CRANE CO | COM | 224399105 | 11,109 | 139,945 | SH | SOLE | 1 | 139,945 | 0 | 0 |
| CRAWFORD & CO CL B | COM | 224633107 | 69 | 7,418 | SH | SOLE | 1 | 7,418 | 0 | 0 |
| CRAY INC | COM | 225223304 | 553 | 30,059 | SH | SOLE | 1 | 30,059 | 0 | 0 |
| CREDIT ACCEPTANCE CORP | COM | 225310101 | 69 | 268 | SH | SOLE | 1 | 268 | 0 | 0 |
| CREE INC | COM | 225447101 | 6,346 | 257,441 | SH | SOLE | 1 | 257,441 | 0 | 0 |
| CROCS INC | COM | 227046109 | 427 | 55,437 | SH | SOLE | 1 | 55,437 | 0 | 0 |
| CROSS COUNTRY HEALTHCARE INC | COM | 227483104 | 336 | 26,041 | SH | SOLE | 1 | 26,041 | 0 | 0 |
| CROWN CASTLE INTL CORP | COM | 22822V101 | 17,207 | 171,762 | SH | SOLE | 1 | 171,762 | 0 | 0 |
| CROWN HOLDINGS INC | COM | 228368106 | 184 | 3,080 | SH | SOLE | 1 | 3,080 | 0 | 0 |
| CRYOLIFE INC | COM | 228903100 | 467 | 23,433 | SH | SOLE | 1 | 23,433 | 0 | 0 |
| CSG SYSTEMS INTL INC | COM | 126349109 | 1,016 | 25,037 | SH | SOLE | 1 | 25,037 | 0 | 0 |
| CSRA INC | COM | 12650T104 | 1,619 | 51,005 | SH | SOLE | 1 | 51,005 | 0 | 0 |
| CSS INDUSTRIES INC | COM | 125906107 | 145 | 5,534 | SH | SOLE | 1 | 5,534 | 0 | 0 |
| CSW INDUSTRIALS INC | COM | 126402106 | 347 | 8,986 | SH | SOLE | 1 | 8,986 | 0 | 0 |
| CSX CORP | COM | 126408103 | 23,877 | 437,633 | SH | SOLE | 1 | 437,633 | 0 | 0 |
| CTRIP.COM INTERNATIONAL ADR | ADR | 22943F100 | 1,353 | 25,123 | SH | SOLE | 1 | 25,123 | 0 | 0 |
| CTS CORP | COM | 126501105 | 520 | 24,051 | SH | SOLE | 1 | 24,051 | 0 | 0 |
| CU BANCORP | COM | 126534106 | 371 | 10,253 | SH | SOLE | 1 | 10,253 | 0 | 0 |
| CUBESMART | COM | 229663109 | 101 | 4,214 | SH | SOLE | 1 | 4,214 | 0 | 0 |
| CUBIC CORP | COM | 229669106 | 874 | 18,870 | SH | SOLE | 1 | 18,870 | 0 | 0 |
| CULLEN/FROST BANKERS INC | COM | 229899109 | 10,929 | 116,381 | SH | SOLE | 1 | 116,381 | 0 | 0 |
| CULP INC | COM | 230215105 | 219 | 6,726 | SH | SOLE | 1 | 6,726 | 0 | 0 |
| CUMMINS INC | COM | 231021106 | 562,889 | 3,469,910 | SH | SOLE | 1 | 3,469,910 | 0 | 0 |
| CURIS INC | COM | 231269101 | 136 | 71,918 | SH | SOLE | 1 | 71,918 | 0 | 0 |
| CURTISS WRIGHT CORP | COM | 231561101 | 10,734 | 116,951 | SH | SOLE | 1 | 116,951 | 0 | 0 |
| CUSTOMERS BANCORP INC | COM | 23204G100 | 599 | 21,188 | SH | SOLE | 1 | 21,188 | 0 | 0 |
| CUTERA INC | COM | 232109108 | 212 | 8,202 | SH | SOLE | 1 | 8,202 | 0 | 0 |
| CVB FINANCIAL CORP | COM | 126600105 | 1,736 | 77,417 | SH | SOLE | 1 | 77,417 | 0 | 0 |
| CVR ENERGY INC | COM | 12662P108 | 213 | 9,798 | SH | SOLE | 1 | 9,798 | 0 | 0 |
| CVS HEALTH CORP | COM | 126650100 | 41,780 | 519,265 | SH | SOLE | 1 | 519,265 | 0 | 0 |
| CYBEROPTICS CORP | COM | 232517102 | 88 | 4,263 | SH | SOLE | 1 | 4,263 | 0 | 0 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 9,196 | 673,695 | SH | SOLE | 1 | 673,695 | 0 | 0 |
| CYRUSONE INC | COM | 23283R100 | 8,922 | 160,034 | SH | SOLE | 1 | 160,034 | 0 | 0 |
| CYS INVESTMENTS INC | COM | 12673A108 | 791 | 93,996 | SH | SOLE | 1 | 93,996 | 0 | 0 |
| CYTOKINETICS INC | COM | 23282W605 | 384 | 31,711 | SH | SOLE | 1 | 31,711 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| CYTOMX THERAPEUTICS INC | COM | 23284F105 | 279 | 18,021 | SH | SOLE | 1 | 18,021 | 0 | 0 |
| DAILY JOURNAL CORP | COM | 233912104 | 142 | 689 | SH | SOLE | 1 | 689 | 0 | 0 |
| DAKTRONICS INC | COM | 234264109 | 262 | 27,178 | SH | SOLE | 1 | 27,178 | 0 | 0 |
| DANA INC | COM | 235825205 | 8,546 | 382,712 | SH | SOLE | 1 | 382,712 | 0 | 0 |
| DANAHER CORP | COM | 235851102 | 26,586 | 315,033 | SH | SOLE | 1 | 315,033 | 0 | 0 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 560,697 | 6,199,655 | SH | SOLE | 1 | 6,199,655 | 0 | 0 |
| DARLING INGREDIENTS INC | COM | 237266101 | 1,937 | 123,033 | SH | SOLE | 1 | 123,033 | 0 | 0 |
| DASEKE INC | COM | 23753F107 | 141 | 12,707 | SH | SOLE | 1 | 12,707 | 0 | 0 |
| DAVE & BUSTER S ENTERTAINMEN | COM | 238337109 | 2,057 | 30,921 | SH | SOLE | 1 | 30,921 | 0 | 0 |
| DAVITA INC | COM | 23918K108 | 3,574 | 55,192 | SH | SOLE | 1 | 55,192 | 0 | 0 |
| DCT INDUSTRIAL TRUST INC | COM | 233153204 | 10,045 | 187,970 | SH | SOLE | 1 | 187,970 | 0 | 0 |
| DDR CORP | COM | 23317H102 | 61 | 6,691 | SH | SOLE | 1 | 6,691 | 0 | 0 |
| DEAN FOODS CO | COM | 242370203 | 4,085 | 240,283 | SH | SOLE | 1 | 240,283 | 0 | 0 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 5,757 | 84,343 | SH | SOLE | 1 | 84,343 | 0 | 0 |
| DEERE & CO | COM | 244199105 | 16,569 | 134,062 | SH | SOLE | 1 | 134,062 | 0 | 0 |
| DEL FRISCO S RESTAURANT GROU | COM | 245077102 | 218 | 13,553 | SH | SOLE | 1 | 13,553 | 0 | 0 |
| DEL TACO RESTAURANTS INC | COM | 245496104 | 281 | 20,461 | SH | SOLE | 1 | 20,461 | 0 | 0 |
| DELEK US HOLDINGS INC | COM | 246647101 | 1,011 | 38,251 | SH | SOLE | 1 | 38,251 | 0 | 0 |
| DELL TECHNOLOGIES INC CL V | COM | 24703L103 | 304 | 4,977 | SH | SOLE | 1 | 4,977 | 0 | 0 |
| DELPHI AUTOMOTIVE PLC | COM | G27823106 | 10,045 | 114,607 | SH | SOLE | 1 | 114,607 | 0 | 0 |
| DELTA AIR LINES INC | COM | 247361702 | 14,672 | 273,017 | SH | SOLE | 1 | 273,017 | 0 | 0 |
| DELTA APPAREL INC | COM | 247368103 | 95 | 4,300 | SH | SOLE | 1 | 4,300 | 0 | 0 |
| DELTA NATURAL GAS CO INC | COM | 247748106 | 130 | 4,280 | SH | SOLE | 1 | 4,280 | 0 | 0 |
| DELTIC TIMBER CORP | COM | 247850100 | 609 | 8,162 | SH | SOLE | 1 | 8,162 | 0 | 0 |
| DELUXE CORP | COM | 248019101 | 8,875 | 128,209 | SH | SOLE | 1 | 128,209 | 0 | 0 |
| DENBURY RESOURCES INC | COM | 247916208 | 456 | 297,879 | SH | SOLE | 1 | 297,879 | 0 | 0 |
| DENNY S CORP | COM | 24869P104 | 500 | 42,510 | SH | SOLE | 1 | 42,510 | 0 | 0 |
| DENTSPLY SIRONA INC | COM | 24906P109 | 8,113 | 125,117 | SH | SOLE | 1 | 125,117 | 0 | 0 |
| DEPOMED INC | COM | 249908104 | 466 | 43,404 | SH | SOLE | 1 | 43,404 | 0 | 0 |
| DERMIRA INC | COM | 24983L104 | 689 | 23,641 | SH | SOLE | 1 | 23,641 | 0 | 0 |
| DEVON ENERGY CORP | COM | 25179M103 | 7,264 | 227,203 | SH | SOLE | 1 | 227,203 | 0 | 0 |
| DEXCOM INC | COM | 252131107 | 152 | 2,074 | SH | SOLE | 1 | 2,074 | 0 | 0 |
| DHI GROUP INC | COM | 23331S100 | 104 | 36,583 | SH | SOLE | 1 | 36,583 | 0 | 0 |
| DHT HOLDINGS INC | COM | Y2065G121 | 199 | 47,851 | SH | SOLE | 1 | 47,851 | 0 | 0 |
| DIAMOND HILL INVESTMENT GRP | COM | 25264R207 | 392 | 1,967 | SH | SOLE | 1 | 1,967 | 0 | 0 |
| DIAMOND OFFSHORE DRILLING | COM | 25271C102 | 2,670 | 246,558 | SH | SOLE | 1 | 246,558 | 0 | 0 |
| DIAMONDBACK ENERGY INC | COM | 25278X109 | 194 | 2,181 | SH | SOLE | 1 | 2,181 | 0 | 0 |
| DIAMONDROCK HOSPITALITY CO | COM | 252784301 | 1,641 | 149,859 | SH | SOLE | 1 | 149,859 | 0 | 0 |
| DICK S SPORTING GOODS INC | COM | 253393102 | 7,155 | 179,629 | SH | SOLE | 1 | 179,629 | 0 | 0 |
| DIEBOLD NIXDORF INC | COM | 253651103 | 5,589 | 199,603 | SH | SOLE | 1 | 199,603 | 0 | 0 |
| DIGI INTERNATIONAL INC | COM | 253798102 | 201 | 19,824 | SH | SOLE | 1 | 19,824 | 0 | 0 |
| DIGIMARC CORP | COM | 25381B101 | 248 | 6,183 | SH | SOLE | 1 | 6,183 | 0 | 0 |
| DIGITAL REALTY TRUST | COM | 253868103 | 7,032 | 62,260 | SH | SOLE | 1 | 62,260 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|--|
| INC | | | | | | | | | | | |
| DIGITALGLOBE INC | COM | 25389M877 | 1,277 | 38,354 | SH | SOLE | 1 | 38,354 | 0 | 0 | |
| DILLARDS INC CL A | COM | 254067101 | 3,278 | 56,821 | SH | SOLE | 1 | 56,821 | 0 | 0 | |
| DIME COMMUNITY BANCSHARES | COM | 253922108 | 464 | 23,664 | SH | SOLE | 1 | 23,664 | 0 | 0 | |
| DINEEQUITY INC | COM | 254423106 | 566 | 12,853 | SH | SOLE | 1 | 12,853 | 0 | 0 | |
| DIODES INC | COM | 254543101 | 687 | 28,595 | SH | SOLE | 1 | 28,595 | 0 | 0 | |
| DIPLOMAT PHARMACY INC | COM | 25456K101 | 522 | 35,249 | SH | SOLE | 1 | 35,249 | 0 | 0 | |
| DISCOVER FINANCIAL SERVICES | COM | 254709108 | 10,377 | 166,859 | SH | SOLE | 1 | 166,859 | 0 | 0 | |
| DISCOVERY COMMUNICATIONS A | COM | 25470F104 | 1,936 | 74,943 | SH | SOLE | 1 | 74,943 | 0 | 0 | |
| DISCOVERY COMMUNICATIONS C | COM | 25470F302 | 2,494 | 98,945 | SH | SOLE | 1 | 98,945 | 0 | 0 | |
| DISH NETWORK CORP A | COM | 25470M109 | 5,726 | 91,238 | SH | SOLE | 1 | 91,238 | 0 | 0 | |
| DMC GLOBAL INC | COM | 23291C103 | 115 | 8,754 | SH | SOLE | 1 | 8,754 | 0 | 0 | |
| DNB FINANCIAL CORP | COM | 233237106 | 66 | 1,924 | SH | SOLE | 1 | 1,924 | 0 | 0 | |
| DOLBY LABORATORIES INC CL A | COM | 25659T107 | 58 | 1,185 | SH | SOLE | 1 | 1,185 | 0 | 0 | |
| DOLLAR GENERAL CORP | COM | 256677105 | 6,169 | 85,578 | SH | SOLE | 1 | 85,578 | 0 | 0 | |
| DOLLAR TREE INC | COM | 256746108 | 7,986 | 114,218 | SH | SOLE | 1 | 114,218 | 0 | 0 | |
| DOMINION ENERGY INC | COM | 25746U109 | 15,627 | 203,926 | SH | SOLE | 1 | 203,926 | 0 | 0 | |
| DOMINO S PIZZA INC | COM | 25754A201 | 20,827 | 98,458 | SH | SOLE | 1 | 98,458 | 0 | 0 | |
| DOMTAR CORP | COM | 257559203 | 4,917 | 127,974 | SH | SOLE | 1 | 127,974 | 0 | 0 | |
| DONALDSON CO INC | COM | 257651109 | 12,316 | 270,448 | SH | SOLE | 1 | 270,448 | 0 | 0 | |
| DONEGAL GROUP INC CL A | COM | 257701201 | 87 | 5,468 | SH | SOLE | 1 | 5,468 | 0 | 0 | |
| DONNELLEY FINANCIAL SOLUTION | COM | 25787G100 | 473 | 20,581 | SH | SOLE | 1 | 20,581 | 0 | 0 | |
| DORIAN LPG LTD | COM | Y2106R110 | 96 | 11,711 | SH | SOLE | 1 | 11,711 | 0 | 0 | |
| DORMAN PRODUCTS INC | COM | 258278100 | 1,728 | 20,877 | SH | SOLE | 1 | 20,877 | 0 | 0 | |
| DOUGLAS DYNAMICS INC | COM | 25960R105 | 451 | 13,702 | SH | SOLE | 1 | 13,702 | 0 | 0 | |
| DOUGLAS EMMETT INC | COM | 25960P109 | 11,484 | 300,558 | SH | SOLE | 1 | 300,558 | 0 | 0 | |
| DOVER CORP | COM | 260003108 | 5,151 | 64,212 | SH | SOLE | 1 | 64,212 | 0 | 0 | |
| DOW CHEMICAL CO/THE | COM | 260543103 | 24,753 | 392,464 | SH | SOLE | 1 | 392,464 | 0 | 0 | |
| DR HORTON INC | COM | 23331A109 | 4,404 | 127,405 | SH | SOLE | 1 | 127,405 | 0 | 0 | |
| DR PEPPER SNAPPLE GROUP INC | COM | 26138E109 | 20,337 | 223,213 | SH | SOLE | 1 | 223,213 | 0 | 0 | |
| DRIL QUIP INC | COM | 262037104 | 4,883 | 100,052 | SH | SOLE | 1 | 100,052 | 0 | 0 | |
| DRIVE SHACK INC | COM | 262077100 | 121 | 38,561 | SH | SOLE | 1 | 38,561 | 0 | 0 | |
| DSP GROUP INC | COM | 23332B106 | 190 | 16,402 | SH | SOLE | 1 | 16,402 | 0 | 0 | |
| DST SYSTEMS INC | COM | 233326107 | 7,793 | 126,299 | SH | SOLE | 1 | 126,299 | 0 | 0 | |
| DSW INC CLASS A | COM | 23334L102 | 875 | 49,432 | SH | SOLE | 1 | 49,432 | 0 | 0 | |
| DTE ENERGY COMPANY | COM | 233331107 | 6,727 | 63,588 | SH | SOLE | 1 | 63,588 | 0 | 0 | |
| DU PONT (E.I.) DE NEMOURS | COM | 263534109 | 22,649 | 280,626 | SH | SOLE | 1 | 280,626 | 0 | 0 | |
| DUCOMMUN INC | COM | 264147109 | 206 | 6,531 | SH | SOLE | 1 | 6,531 | 0 | 0 | |
| DUKE ENERGY CORP | COM | 26441C204 | 19,473 | 232,964 | SH | SOLE | 1 | 232,964 | 0 | 0 | |
| DUKE REALTY CORP | COM | 264411505 | 20,323 | 727,116 | SH | SOLE | 1 | 727,116 | 0 | 0 | |
| DULUTH HOLDINGS INC CL B | COM | 26443V101 | 108 | 5,957 | SH | SOLE | 1 | 5,957 | 0 | 0 | |
| DUN & BRADSTREET CORP | COM | 26483E100 | 8,465 | 78,275 | SH | SOLE | 1 | 78,275 | 0 | 0 | |
| DUNKIN BRANDS GROUP INC | COM | 265504100 | 10,911 | 197,950 | SH | SOLE | 1 | 197,950 | 0 | 0 | |
| DUPONT FABROS TECHNOLOGY | COM | 26613Q106 | 115 | 1,878 | SH | SOLE | 1 | 1,878 | 0 | 0 | |

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|------------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| DURECT CORPORATION | COM | 266605104 | 133 | 85,050 | SH | SOLE | 1 | 85,050 | 0 | 0 |
| DXC TECHNOLOGY CO | COM | 23355L106 | 8,208 | 106,984 | SH | SOLE | 1 | 106,984 | 0 | 0 |
| DXP ENTERPRISES INC | COM | 233377407 | 406 | 11,772 | SH | SOLE | 1 | 11,772 | 0 | 0 |
| DYAX CORPORATION CVR | COM | 267CVR991 | 207 | 84,344 | SH | SOLE | 1 | 84,344 | 0 | 0 |
| DYCOM INDUSTRIES INC | COM | 267475101 | 7,323 | 81,803 | SH | SOLE | 1 | 81,803 | 0 | 0 |
| DYNAVAX TECHNOLOGIES CORP | COM | 268158201 | 294 | 30,453 | SH | SOLE | 1 | 30,453 | 0 | 0 |
| DYNEGY INC | COM | 26817R108 | 567 | 68,573 | SH | SOLE | 1 | 68,573 | 0 | 0 |
| DYNEX CAPITAL INC | COM | 26817Q506 | 203 | 28,640 | SH | SOLE | 1 | 28,640 | 0 | 0 |
| E TRADE FINANCIAL CORP | COM | 269246401 | 3,806 | 100,083 | SH | SOLE | 1 | 100,083 | 0 | 0 |
| EAGLE BANCORP INC | COM | 268948106 | 1,239 | 19,566 | SH | SOLE | 1 | 19,566 | 0 | 0 |
| EAGLE BULK SHIPPING INC | COM | Y2187A143 | 113 | 23,841 | SH | SOLE | 1 | 23,841 | 0 | 0 |
| EAGLE MATERIALS INC | COM | 26969P108 | 9,181 | 99,337 | SH | SOLE | 1 | 99,337 | 0 | 0 |
| EAGLE PHARMACEUTICALS INC | COM | 269796108 | 482 | 6,116 | SH | SOLE | 1 | 6,116 | 0 | 0 |
| EARTHSTONE ENERGY INC A | COM | 27032D304 | 61 | 6,123 | SH | SOLE | 1 | 6,123 | 0 | 0 |
| EAST WEST BANCORP INC | COM | 27579R104 | 17,307 | 295,448 | SH | SOLE | 1 | 295,448 | 0 | 0 |
| EASTERLY GOVERNMENT PROPERTI | COM | 27616P103 | 483 | 23,071 | SH | SOLE | 1 | 23,071 | 0 | 0 |
| EASTERN CO/THE | COM | 276317104 | 104 | 3,462 | SH | SOLE | 1 | 3,462 | 0 | 0 |
| EASTGROUP PROPERTIES INC | COM | 277276101 | 2,092 | 24,960 | SH | SOLE | 1 | 24,960 | 0 | 0 |
| EASTMAN CHEMICAL CO | COM | 277432100 | 7,252 | 86,340 | SH | SOLE | 1 | 86,340 | 0 | 0 |
| EASTMAN KODAK CO | COM | 277461406 | 93 | 10,242 | SH | SOLE | 1 | 10,242 | 0 | 0 |
| EATON CORP PLC | COM | G29183103 | 16,444 | 211,280 | SH | SOLE | 1 | 211,280 | 0 | 0 |
| EATON VANCE CORP | COM | 278265103 | 11,484 | 242,681 | SH | SOLE | 1 | 242,681 | 0 | 0 |
| EBAY INC | COM | 278642103 | 15,722 | 450,220 | SH | SOLE | 1 | 450,220 | 0 | 0 |
| EBIX INC | COM | 278715206 | 955 | 17,710 | SH | SOLE | 1 | 17,710 | 0 | 0 |
| ECHO GLOBAL LOGISTICS INC | COM | 27875T101 | 411 | 20,632 | SH | SOLE | 1 | 20,632 | 0 | 0 |
| ECHOSTAR CORP A | COM | 278768106 | 62 | 1,021 | SH | SOLE | 1 | 1,021 | 0 | 0 |
| ECLIPSE RESOURCES CORP | COM | 27890G100 | 155 | 54,213 | SH | SOLE | 1 | 54,213 | 0 | 0 |
| ECOLAB INC | COM | 278865100 | 15,890 | 119,701 | SH | SOLE | 1 | 119,701 | 0 | 0 |
| EDGE THERAPEUTICS INC | COM | 279870109 | 126 | 12,322 | SH | SOLE | 1 | 12,322 | 0 | 0 |
| EDGEWELL PERSONAL CARE CO | COM | 28035Q102 | 9,119 | 119,951 | SH | SOLE | 1 | 119,951 | 0 | 0 |
| EDISON INTERNATIONAL | COM | 281020107 | 9,018 | 115,332 | SH | SOLE | 1 | 115,332 | 0 | 0 |
| EDITAS MEDICINE INC | COM | 28106W103 | 352 | 20,970 | SH | SOLE | 1 | 20,970 | 0 | 0 |
| EDUCATION REALTY TRUST INC | COM | 28140H203 | 7,505 | 193,682 | SH | SOLE | 1 | 193,682 | 0 | 0 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 10,706 | 90,548 | SH | SOLE | 1 | 90,548 | 0 | 0 |
| EHEALTH INC | COM | 28238P109 | 222 | 11,809 | SH | SOLE | 1 | 11,809 | 0 | 0 |
| EL PASO ELECTRIC CO | COM | 283677854 | 1,567 | 30,304 | SH | SOLE | 1 | 30,304 | 0 | 0 |
| EL POLLO LOCO HOLDINGS INC | COM | 268603107 | 213 | 15,378 | SH | SOLE | 1 | 15,378 | 0 | 0 |
| ELDORADO RESORTS INC | COM | 28470R102 | 572 | 28,613 | SH | SOLE | 1 | 28,613 | 0 | 0 |
| ELECTRO SCIENTIFIC INDS INC | COM | 285229100 | 196 | 23,847 | SH | SOLE | 1 | 23,847 | 0 | 0 |
| ELECTRONIC ARTS INC | COM | 285512109 | 13,744 | 130,005 | SH | SOLE | 1 | 130,005 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| ELECTRONICS FOR IMAGING | COM | 286082102 | 1,644 | 34,705 | SH | SOLE | 1 | 34,705 | 0 | 0 |
| ELEVATE CREDIT INC | COM | 28621V101 | 71 | 8,938 | SH | SOLE | 1 | 8,938 | 0 | 0 |
| ELF BEAUTY INC | COM | 26856L103 | 350 | 12,845 | SH | SOLE | 1 | 12,845 | 0 | 0 |
| ELI LILLY & CO | COM | 532457108 | 25,953 | 315,343 | SH | SOLE | 1 | 315,343 | 0 | 0 |
| ELLIE MAE INC | COM | 28849P100 | 2,309 | 21,006 | SH | SOLE | 1 | 21,006 | 0 | 0 |
| ELLINGTON RESIDENTIAL MORTGA | COM | 288578107 | 76 | 5,156 | SH | SOLE | 1 | 5,156 | 0 | 0 |
| EMC INS GROUP INC | COM | 268664109 | 151 | 5,437 | SH | SOLE | 1 | 5,437 | 0 | 0 |
| EMCOR GROUP INC | COM | 29084Q100 | 10,227 | 156,422 | SH | SOLE | 1 | 156,422 | 0 | 0 |
| EMCORE CORP | COM | 290846203 | 178 | 16,713 | SH | SOLE | 1 | 16,713 | 0 | 0 |
| EMERALD EXPOSITIONS EVENTS I | COM | 29103B100 | 213 | 9,716 | SH | SOLE | 1 | 9,716 | 0 | 0 |
| EMERGENT BIOSOLUTIONS INC | COM | 29089Q105 | 856 | 25,257 | SH | SOLE | 1 | 25,257 | 0 | 0 |
| EMERSON ELECTRIC CO | COM | 291011104 | 538,525 | 9,032,624 | SH | SOLE | 1 | 9,032,624 | 0 | 0 |
| EMPIRE RESORTS INC | COM | 292052305 | 51 | 2,113 | SH | SOLE | 1 | 2,113 | 0 | 0 |
| EMPIRE STATE REALTY TRUST A | COM | 292104106 | 57 | 2,754 | SH | SOLE | 1 | 2,754 | 0 | 0 |
| EMPLOYERS HOLDINGS INC | COM | 292218104 | 1,010 | 23,877 | SH | SOLE | 1 | 23,877 | 0 | 0 |
| ENANTA PHARMACEUTICALS INC | COM | 29251M106 | 411 | 11,413 | SH | SOLE | 1 | 11,413 | 0 | 0 |
| ENCORE CAPITAL GROUP INC | COM | 292554102 | 720 | 17,936 | SH | SOLE | 1 | 17,936 | 0 | 0 |
| ENCORE WIRE CORP | COM | 292562105 | 651 | 15,241 | SH | SOLE | 1 | 15,241 | 0 | 0 |
| ENDO INTERNATIONAL PLC | COM | G30401106 | 4,541 | 406,560 | SH | SOLE | 1 | 406,560 | 0 | 0 |
| ENDOLOGIX INC | COM | 29266S106 | 248 | 51,012 | SH | SOLE | 1 | 51,012 | 0 | 0 |
| ENDURANCE INTERNATIONAL GROU | COM | 29272B105 | 300 | 35,984 | SH | SOLE | 1 | 35,984 | 0 | 0 |
| ENERGEN CORP | COM | 29265N108 | 9,799 | 198,479 | SH | SOLE | 1 | 198,479 | 0 | 0 |
| ENERGIZER HOLDINGS INC | COM | 29272W109 | 6,078 | 126,582 | SH | SOLE | 1 | 126,582 | 0 | 0 |
| ENERGOUS CORP | COM | 29272C103 | 190 | 11,678 | SH | SOLE | 1 | 11,678 | 0 | 0 |
| ENERGY RECOVERY INC | COM | 29270J100 | 186 | 22,492 | SH | SOLE | 1 | 22,492 | 0 | 0 |
| ENERGY XXI GULF COAST INC | COM | 29276K101 | 341 | 18,347 | SH | SOLE | 1 | 18,347 | 0 | 0 |
| ENERNOC INC | COM | 292764107 | 131 | 16,860 | SH | SOLE | 1 | 16,860 | 0 | 0 |
| ENERSYS | COM | 29275Y102 | 8,341 | 115,131 | SH | SOLE | 1 | 115,131 | 0 | 0 |
| ENGILITY HOLDINGS INC | COM | 29286C107 | 382 | 13,460 | SH | SOLE | 1 | 13,460 | 0 | 0 |
| ENNIS INC | COM | 293389102 | 297 | 15,526 | SH | SOLE | 1 | 15,526 | 0 | 0 |
| ENOVA INTERNATIONAL INC | COM | 29357K103 | 1,704 | 114,773 | SH | SOLE | 1 | 114,773 | 0 | 0 |
| ENPRO INDUSTRIES INC | COM | 29355X107 | 1,133 | 15,873 | SH | SOLE | 1 | 15,873 | 0 | 0 |
| ENSCO PLC CL A | COM | G3157S106 | 5,392 | 1,044,986 | SH | SOLE | 1 | 1,044,986 | 0 | 0 |
| ENSIGN GROUP INC/THE | COM | 29358P101 | 784 | 36,001 | SH | SOLE | 1 | 36,001 | 0 | 0 |
| ENSTAR GROUP LTD | COM | G3075P101 | 1,386 | 6,977 | SH | SOLE | 1 | 6,977 | 0 | 0 |
| ENTEGRA FINANCIAL CORP | COM | 29363J108 | 89 | 3,920 | SH | SOLE | 1 | 3,920 | 0 | 0 |
| ENTEGRIS INC | COM | 29362U104 | 1,935 | 88,168 | SH | SOLE | 1 | 88,168 | 0 | 0 |
| ENTELLUS MEDICAL INC | COM | 29363K105 | 124 | 7,518 | SH | SOLE | 1 | 7,518 | 0 | 0 |
| ENTERCOM COMMUNICATIONS CL A | COM | 293639100 | 180 | 17,372 | SH | SOLE | 1 | 17,372 | 0 | 0 |
| ENERGY CORP | COM | 29364G103 | 6,949 | 90,518 | SH | SOLE | 1 | 90,518 | 0 | 0 |
| ENTERPRISE BANCORP INC | COM | 293668109 | 209 | 5,867 | SH | SOLE | 1 | 5,867 | 0 | 0 |
| ENTERPRISE FINANCIAL | COM | 293712105 | 570 | 13,980 | SH | SOLE | 1 | 13,980 | 0 | 0 |

| SERVICE | | | | | | | | | | |
|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| ENTRAVISION COMMUNICATIONS A | COM | 29382R107 | 271 | 41,089 | SH | SOLE | 1 | 41,089 | 0 | 0 |
| ENVESTNET INC | COM | 29404K106 | 1,058 | 26,728 | SH | SOLE | 1 | 26,728 | 0 | 0 |
| ENVIROSTAR INC | COM | 29414M100 | 59 | 2,177 | SH | SOLE | 1 | 2,177 | 0 | 0 |
| ENVISION HEALTHCARE CORP | COM | 29414D100 | 2,552 | 40,728 | SH | SOLE | 1 | 40,728 | 0 | 0 |
| ENZO BIOCHEM INC | COM | 294100102 | 282 | 25,548 | SH | SOLE | 1 | 25,548 | 0 | 0 |
| EOG RESOURCES INC | COM | 26875P101 | 20,260 | 223,823 | SH | SOLE | 1 | 223,823 | 0 | 0 |
| EP ENERGY CORP CL A | COM | 268785102 | 87 | 23,880 | SH | SOLE | 1 | 23,880 | 0 | 0 |
| EPAM SYSTEMS INC | COM | 29414B104 | 2,566 | 30,509 | SH | SOLE | 1 | 30,509 | 0 | 0 |
| EPIZYME INC | COM | 29428V104 | 386 | 25,595 | SH | SOLE | 1 | 25,595 | 0 | 0 |
| EPLUS INC | COM | 294268107 | 729 | 9,840 | SH | SOLE | 1 | 9,840 | 0 | 0 |
| EPR PROPERTIES | COM | 26884U109 | 9,413 | 130,974 | SH | SOLE | 1 | 130,974 | 0 | 0 |
| EQT CORP | COM | 26884L109 | 4,185 | 71,426 | SH | SOLE | 1 | 71,426 | 0 | 0 |
| EQUIFAX INC | COM | 294429105 | 5,971 | 43,454 | SH | SOLE | 1 | 43,454 | 0 | 0 |
| EQUINIX INC | COM | 29444U700 | 13,192 | 30,739 | SH | SOLE | 1 | 30,739 | 0 | 0 |
| EQUITY BANCSHARES INC CL A | COM | 29460X109 | 203 | 6,610 | SH | SOLE | 1 | 6,610 | 0 | 0 |
| EQUITY COMMONWEALTH | COM | 294628102 | 82 | 2,606 | SH | SOLE | 1 | 2,606 | 0 | 0 |
| EQUITY LIFESTYLE PROPERTIES | COM | 29472R108 | 170 | 1,973 | SH | SOLE | 1 | 1,973 | 0 | 0 |
| EQUITY RESIDENTIAL | COM | 29476L107 | 9,073 | 137,822 | SH | SOLE | 1 | 137,822 | 0 | 0 |
| ERA GROUP INC | COM | 26885G109 | 140 | 14,758 | SH | SOLE | 1 | 14,758 | 0 | 0 |
| ERIE INDEMNITY COMPANY CL A | COM | 29530P102 | 73 | 581 | SH | SOLE | 1 | 581 | 0 | 0 |
| EROS INTERNATIONAL PLC | COM | G3788M114 | 193 | 16,896 | SH | SOLE | 1 | 16,896 | 0 | 0 |
| ESCALADE INC | COM | 296056104 | 86 | 6,585 | SH | SOLE | 1 | 6,585 | 0 | 0 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 1,141 | 19,130 | SH | SOLE | 1 | 19,130 | 0 | 0 |
| ESPERION THERAPEUTICS INC | COM | 29664W105 | 428 | 9,256 | SH | SOLE | 1 | 9,256 | 0 | 0 |
| ESSA BANCORP INC | COM | 29667D104 | 81 | 5,503 | SH | SOLE | 1 | 5,503 | 0 | 0 |
| ESSENDANT INC | COM | 296689102 | 415 | 28,010 | SH | SOLE | 1 | 28,010 | 0 | 0 |
| ESSENT GROUP LTD | COM | G3198U102 | 1,780 | 47,923 | SH | SOLE | 1 | 47,923 | 0 | 0 |
| ESSEX PROPERTY TRUST INC | COM | 297178105 | 6,023 | 23,410 | SH | SOLE | 1 | 23,410 | 0 | 0 |
| ESTEE LAUDER COMPANIES CL A | COM | 518439104 | 7,454 | 77,664 | SH | SOLE | 1 | 77,664 | 0 | 0 |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 7,251 | 76,485 | SH | SOLE | 1 | 76,485 | 0 | 0 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 604 | 18,694 | SH | SOLE | 1 | 18,694 | 0 | 0 |
| ETSY INC | COM | 29786A106 | 1,077 | 71,801 | SH | SOLE | 1 | 71,801 | 0 | 0 |
| EURONET WORLDWIDE INC | COM | 298736109 | 106 | 1,217 | SH | SOLE | 1 | 1,217 | 0 | 0 |
| EVANS BANCORP INC | COM | 29911Q208 | 114 | 2,866 | SH | SOLE | 1 | 2,866 | 0 | 0 |
| EVERBRIDGE INC | COM | 29978A104 | 256 | 10,517 | SH | SOLE | 1 | 10,517 | 0 | 0 |
| EVERCORE PARTNERS INC CL A | COM | 29977A105 | 2,161 | 30,647 | SH | SOLE | 1 | 30,647 | 0 | 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 4,392 | 17,250 | SH | SOLE | 1 | 17,250 | 0 | 0 |
| EVERI HOLDINGS INC | COM | 30034T103 | 288 | 39,510 | SH | SOLE | 1 | 39,510 | 0 | 0 |
| EVERSOURCE ENERGY | COM | 30040W108 | 11,182 | 184,194 | SH | SOLE | 1 | 184,194 | 0 | 0 |
| EVERTEC INC | COM | 30040P103 | 649 | 37,534 | SH | SOLE | 1 | 37,534 | 0 | 0 |
| EVOLENT HEALTH INC A | COM | 30050B101 | 607 | 23,936 | SH | SOLE | 1 | 23,936 | 0 | 0 |
| EVOLUTION PETROLEUM CORP | COM | 30049A107 | 127 | 15,708 | SH | SOLE | 1 | 15,708 | 0 | 0 |
| EW SCRIPPS CO/THE A | COM | 811054402 | 768 | 43,127 | SH | SOLE | 1 | 43,127 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| EXA CORP | COM | 300614500 | 119 | 8,621 | SH | SOLE | 1 | 8,621 | 0 | 0 |
| EXACT SCIENCES CORP | COM | 30063P105 | 2,410 | 68,125 | SH | SOLE | 1 | 68,125 | 0 | 0 |
| EXACTECH INC | COM | 30064E109 | 198 | 6,630 | SH | SOLE | 1 | 6,630 | 0 | 0 |
| EXCO RESOURCES INC | COM | 269279501 | 0 | 1 | SH | SOLE | 1 | 1 | 0 | 0 |
| EXELIXIS INC | COM | 30161Q104 | 173 | 7,006 | SH | SOLE | 1 | 7,006 | 0 | 0 |
| EXELON CORP | COM | 30161N101 | 11,119 | 308,261 | SH | SOLE | 1 | 308,261 | 0 | 0 |
| EXLSERVICE HOLDINGS INC | COM | 302081104 | 1,369 | 24,634 | SH | SOLE | 1 | 24,634 | 0 | 0 |
| EXONE CO/THE | COM | 302104104 | 79 | 6,904 | SH | SOLE | 1 | 6,904 | 0 | 0 |
| EXPEDIA INC | COM | 30212P303 | 8,094 | 54,342 | SH | SOLE | 1 | 54,342 | 0 | 0 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 4,170 | 73,835 | SH | SOLE | 1 | 73,835 | 0 | 0 |
| EXPONENT INC | COM | 30214U102 | 1,121 | 19,236 | SH | SOLE | 1 | 19,236 | 0 | 0 |
| EXPRESS INC | COM | 30219E103 | 391 | 57,946 | SH | SOLE | 1 | 57,946 | 0 | 0 |
| EXPRESS SCRIPTS HOLDING CO | COM | 30219G108 | 18,127 | 283,951 | SH | SOLE | 1 | 283,951 | 0 | 0 |
| EXTENDED STAY AMERICA INC | COM | 30224P200 | 74 | 3,821 | SH | SOLE | 1 | 3,821 | 0 | 0 |
| EXTERRAN CORP | COM | 30227H106 | 641 | 23,993 | SH | SOLE | 1 | 23,993 | 0 | 0 |
| EXTRA SPACE STORAGE INC | COM | 30225T102 | 3,620 | 46,405 | SH | SOLE | 1 | 46,405 | 0 | 0 |
| EXTRACTION OIL & GAS INC | COM | 30227M105 | 35 | 2,603 | SH | SOLE | 1 | 2,603 | 0 | 0 |
| EXTREME NETWORKS INC | COM | 30226D106 | 625 | 67,734 | SH | SOLE | 1 | 67,734 | 0 | 0 |
| EXXON MOBIL CORP | COM | 30231G102 | 528,436 | 6,545,725 | SH | SOLE | 1 | 6,545,725 | 0 | 0 |
| EZCORP INC CL A | COM | 302301106 | 287 | 37,240 | SH | SOLE | 1 | 37,240 | 0 | 0 |
| F5 NETWORKS INC | COM | 315616102 | 2,785 | 21,919 | SH | SOLE | 1 | 21,919 | 0 | 0 |
| FABRINET | COM | G3323L100 | 1,165 | 27,315 | SH | SOLE | 1 | 27,315 | 0 | 0 |
| FACEBOOK INC A | COM | 30303M102 | 151,248 | 1,001,773 | SH | SOLE | 1 | 1,001,773 | 0 | 0 |
| FACTSET RESEARCH SYSTEMS INC | COM | 303075105 | 13,422 | 80,765 | SH | SOLE | 1 | 80,765 | 0 | 0 |
| FAIR ISAAC CORP | COM | 303250104 | 11,398 | 81,759 | SH | SOLE | 1 | 81,759 | 0 | 0 |
| FAIRMOUNT SANTROL HOLDINGS I | COM | 30555Q108 | 375 | 96,253 | SH | SOLE | 1 | 96,253 | 0 | 0 |
| FAIRPOINT COMMUNICATIONS INC | COM | 305560302 | 208 | 13,298 | SH | SOLE | 1 | 13,298 | 0 | 0 |
| FARMER BROS CO | COM | 307675108 | 163 | 5,389 | SH | SOLE | 1 | 5,389 | 0 | 0 |
| FARMERS & MERCHANTS BANCO/OH | COM | 30779N105 | 171 | 2,751 | SH | SOLE | 1 | 2,751 | 0 | 0 |
| FARMERS CAPITAL BANK CORP | COM | 309562106 | 176 | 4,563 | SH | SOLE | 1 | 4,563 | 0 | 0 |
| FARMERS NATL BANC CORP | COM | 309627107 | 227 | 15,630 | SH | SOLE | 1 | 15,630 | 0 | 0 |
| FARMLAND PARTNERS INC | COM | 31154R109 | 177 | 19,776 | SH | SOLE | 1 | 19,776 | 0 | 0 |
| FARO TECHNOLOGIES INC | COM | 311642102 | 470 | 12,428 | SH | SOLE | 1 | 12,428 | 0 | 0 |
| FASTENAL CO | COM | 311900104 | 16,009 | 367,778 | SH | SOLE | 1 | 367,778 | 0 | 0 |
| FATE THERAPEUTICS INC | COM | 31189P102 | 77 | 23,650 | SH | SOLE | 1 | 23,650 | 0 | 0 |
| FB FINANCIAL CORP | COM | 30257X104 | 149 | 4,112 | SH | SOLE | 1 | 4,112 | 0 | 0 |
| FBL FINANCIAL GROUP INC CL A | COM | 30239F106 | 378 | 6,141 | SH | SOLE | 1 | 6,141 | 0 | 0 |
| FCB FINANCIAL HOLDINGS CL A | COM | 30255G103 | 1,043 | 21,845 | SH | SOLE | 1 | 21,845 | 0 | 0 |
| FEDERAL AGRIC MTG CORP CL C | COM | 313148306 | 354 | 5,470 | SH | SOLE | 1 | 5,470 | 0 | 0 |
| FEDERAL REALTY INVS TRUST | COM | 313747206 | 3,526 | 27,896 | SH | SOLE | 1 | 27,896 | 0 | 0 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 769 | 44,294 | SH | SOLE | 1 | 44,294 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| FEDERATED INVESTORS INC CL B | COM | 314211103 | 5,362 | 189,818 | SH | SOLE | 1 | 189,818 | 0 | 0 |
| FEDERATED NATIONAL HOLDING C | COM | 31422T101 | 125 | 7,838 | SH | SOLE | 1 | 7,838 | 0 | 0 |
| FEDEX CORP | COM | 31428X106 | 16,811 | 77,354 | SH | SOLE | 1 | 77,354 | 0 | 0 |
| FELCOR LODGING TRUST INC | COM | 31430F101 | 577 | 79,981 | SH | SOLE | 1 | 79,981 | 0 | 0 |
| FERRO CORP | COM | 315405100 | 950 | 51,962 | SH | SOLE | 1 | 51,962 | 0 | 0 |
| FIBROGEN INC | COM | 31572Q808 | 1,191 | 36,873 | SH | SOLE | 1 | 36,873 | 0 | 0 |
| FIDELITY & GUARANTY LIFE | COM | 315785105 | 220 | 7,091 | SH | SOLE | 1 | 7,091 | 0 | 0 |
| FIDELITY NATIONAL INFO SERV | COM | 31620M106 | 12,206 | 142,927 | SH | SOLE | 1 | 142,927 | 0 | 0 |
| FIDELITY SOUTHERN CORP | COM | 316394105 | 371 | 16,236 | SH | SOLE | 1 | 16,236 | 0 | 0 |
| FIESTA RESTAURANT GROUP | COM | 31660B101 | 402 | 19,489 | SH | SOLE | 1 | 19,489 | 0 | 0 |
| FIFTH STREET ASSET MANAGEMEN | COM | 31679P109 | 21 | 4,385 | SH | SOLE | 1 | 4,385 | 0 | 0 |
| FIFTH THIRD BANCORP | COM | 316773100 | 11,354 | 437,346 | SH | SOLE | 1 | 437,346 | 0 | 0 |
| FINANCIAL ENGINES INC | COM | 317485100 | 1,602 | 43,759 | SH | SOLE | 1 | 43,759 | 0 | 0 |
| FINANCIAL INSTITUTIONS INC | COM | 317585404 | 257 | 8,626 | SH | SOLE | 1 | 8,626 | 0 | 0 |
| FINISAR CORPORATION | COM | 31787A507 | 1,798 | 69,222 | SH | SOLE | 1 | 69,222 | 0 | 0 |
| FINISH LINE/THE CL A | COM | 317923100 | 423 | 29,860 | SH | SOLE | 1 | 29,860 | 0 | 0 |
| FIREEYE INC | COM | 31816Q101 | 58 | 3,793 | SH | SOLE | 1 | 3,793 | 0 | 0 |
| FIRST AMERICAN FINANCIAL | COM | 31847R102 | 11,729 | 262,450 | SH | SOLE | 1 | 262,450 | 0 | 0 |
| FIRST BANCORP INC/ME | COM | 31866P102 | 171 | 6,330 | SH | SOLE | 1 | 6,330 | 0 | 0 |
| FIRST BANCORP PUERTO RICO | COM | 318672706 | 706 | 121,935 | SH | SOLE | 1 | 121,935 | 0 | 0 |
| FIRST BANCORP/NC | COM | 318910106 | 475 | 15,190 | SH | SOLE | 1 | 15,190 | 0 | 0 |
| FIRST BANCSHARES INC/MS | COM | 318916103 | 145 | 5,269 | SH | SOLE | 1 | 5,269 | 0 | 0 |
| FIRST BUSEY CORP | COM | 319383204 | 592 | 20,178 | SH | SOLE | 1 | 20,178 | 0 | 0 |
| FIRST BUSINESS FINANCIAL SER | COM | 319390100 | 118 | 5,103 | SH | SOLE | 1 | 5,103 | 0 | 0 |
| FIRST CAPITAL REALTY INC | COM | 31943B951 | 457 | 29,984 | SH | SOLE | 1 | 29,984 | 0 | 0 |
| FIRST CITIZENS BCSHS CL A | COM | 31946M103 | 1,715 | 4,602 | SH | SOLE | 1 | 4,602 | 0 | 0 |
| FIRST COMMONWEALTH FINL CORP | COM | 319829107 | 904 | 71,317 | SH | SOLE | 1 | 71,317 | 0 | 0 |
| FIRST COMMUNITY BANCSHARES | COM | 31983A103 | 282 | 10,306 | SH | SOLE | 1 | 10,306 | 0 | 0 |
| FIRST COMMUNITY FINANCIAL PA | COM | 31985Q106 | 109 | 8,483 | SH | SOLE | 1 | 8,483 | 0 | 0 |
| FIRST CONNECTICUT BANCORP | COM | 319850103 | 224 | 8,748 | SH | SOLE | 1 | 8,748 | 0 | 0 |
| FIRST DATA CORP CLASS A | COM | 32008D106 | 163 | 8,958 | SH | SOLE | 1 | 8,958 | 0 | 0 |
| FIRST DEFIANCE FINL CORP | COM | 32006W106 | 324 | 6,157 | SH | SOLE | 1 | 6,157 | 0 | 0 |
| FIRST FINANCIAL BANCORP | COM | 320209109 | 1,280 | 46,218 | SH | SOLE | 1 | 46,218 | 0 | 0 |
| FIRST FINANCIAL CORP/INDIANA | COM | 320218100 | 310 | 6,561 | SH | SOLE | 1 | 6,561 | 0 | 0 |
| FIRST FINANCIAL NORTHWEST | COM | 32022K102 | 83 | 5,154 | SH | SOLE | 1 | 5,154 | 0 | 0 |
| FIRST FINL BANKSHARES INC | COM | 32020R109 | 2,115 | 47,859 | SH | SOLE | 1 | 47,859 | 0 | 0 |
| FIRST FOUNDATION INC | COM | 32026V104 | 287 | 17,492 | SH | SOLE | 1 | 17,492 | 0 | 0 |

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|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| FIRST GUARANTY BANCSHARES IN | COM | 32043P106 | 66 | 2,417 | SH | SOLE | 1 | 2,417 | 0 | 0 |
| FIRST HAWAIIAN INC | COM | 32051X108 | 35 | 1,149 | SH | SOLE | 1 | 1,149 | 0 | 0 |
| FIRST HORIZON NATIONAL CORP | COM | 320517105 | 8,326 | 477,985 | SH | SOLE | 1 | 477,985 | 0 | 0 |
| FIRST INDUSTRIAL REALTY TR | COM | 32054K103 | 8,858 | 309,510 | SH | SOLE | 1 | 309,510 | 0 | 0 |
| FIRST INTERNET BANCORP | COM | 320557101 | 107 | 3,820 | SH | SOLE | 1 | 3,820 | 0 | 0 |
| FIRST INTERSTATE BANCSYS A | COM | 32055Y201 | 593 | 15,931 | SH | SOLE | 1 | 15,931 | 0 | 0 |
| FIRST MERCHANTS CORP | COM | 320817109 | 1,021 | 25,426 | SH | SOLE | 1 | 25,426 | 0 | 0 |
| FIRST MID ILLINOIS BNCSHS | COM | 320866106 | 213 | 6,235 | SH | SOLE | 1 | 6,235 | 0 | 0 |
| FIRST MIDWEST BANCORP INC/IL | COM | 320867104 | 1,720 | 73,796 | SH | SOLE | 1 | 73,796 | 0 | 0 |
| FIRST NORTHWEST BANCORP | COM | 335834107 | 98 | 6,243 | SH | SOLE | 1 | 6,243 | 0 | 0 |
| FIRST OF LONG ISLAND CORP | COM | 320734106 | 414 | 14,493 | SH | SOLE | 1 | 14,493 | 0 | 0 |
| FIRST POTOMAC REALTY TRUST | COM | 33610F109 | 400 | 36,041 | SH | SOLE | 1 | 36,041 | 0 | 0 |
| FIRST REPUBLIC BANK/CA | COM | 33616C100 | 760 | 7,592 | SH | SOLE | 1 | 7,592 | 0 | 0 |
| FIRST SOLAR INC | COM | 336433107 | 6,381 | 160,010 | SH | SOLE | 1 | 160,010 | 0 | 0 |
| FIRSTCASH INC | COM | 33767D105 | 2,079 | 35,656 | SH | SOLE | 1 | 35,656 | 0 | 0 |
| FIRSTENERGY CORP | COM | 337932107 | 6,227 | 213,536 | SH | SOLE | 1 | 213,536 | 0 | 0 |
| FISERV INC | COM | 337738108 | 13,277 | 108,529 | SH | SOLE | 1 | 108,529 | 0 | 0 |
| FITBIT INC A | COM | 33812L102 | 576 | 108,382 | SH | SOLE | 1 | 108,382 | 0 | 0 |
| FIVE BELOW | COM | 33829M101 | 2,005 | 40,608 | SH | SOLE | 1 | 40,608 | 0 | 0 |
| FIVE PRIME THERAPEUTICS INC | COM | 33830X104 | 508 | 16,863 | SH | SOLE | 1 | 16,863 | 0 | 0 |
| FIVE9 INC | COM | 338307101 | 696 | 32,340 | SH | SOLE | 1 | 32,340 | 0 | 0 |
| FLAGSTAR BANCORP INC | COM | 337930705 | 408 | 13,222 | SH | SOLE | 1 | 13,222 | 0 | 0 |
| FLEETCOR TECHNOLOGIES INC | COM | 339041105 | 501 | 3,474 | SH | SOLE | 1 | 3,474 | 0 | 0 |
| FLEXION THERAPEUTICS INC | COM | 33938J106 | 348 | 17,196 | SH | SOLE | 1 | 17,196 | 0 | 0 |
| FLEXSTEEL INDS | COM | 339382103 | 255 | 4,721 | SH | SOLE | 1 | 4,721 | 0 | 0 |
| FLIR SYSTEMS INC | COM | 302445101 | 1,622 | 46,793 | SH | SOLE | 1 | 46,793 | 0 | 0 |
| FLOOR & DECOR HOLDINGS INC A | COM | 339750101 | 10 | 247 | SH | SOLE | 1 | 247 | 0 | 0 |
| FLOTEK INDUSTRIES INC | COM | 343389102 | 369 | 41,314 | SH | SOLE | 1 | 41,314 | 0 | 0 |
| FLOWERS FOODS INC | COM | 343498101 | 6,514 | 376,334 | SH | SOLE | 1 | 376,334 | 0 | 0 |
| FLOWERVE CORP | COM | 34354P105 | 2,336 | 50,323 | SH | SOLE | 1 | 50,323 | 0 | 0 |
| FLUIDIGM CORP | COM | 34385P108 | 74 | 18,230 | SH | SOLE | 1 | 18,230 | 0 | 0 |
| FLUOR CORP | COM | 343412102 | 2,269 | 49,553 | SH | SOLE | 1 | 49,553 | 0 | 0 |
| FLUSHING FINANCIAL CORP | COM | 343873105 | 486 | 17,232 | SH | SOLE | 1 | 17,232 | 0 | 0 |
| FMC CORP | COM | 302491303 | 3,376 | 46,221 | SH | SOLE | 1 | 46,221 | 0 | 0 |
| FNB BANCORP | COM | 302515101 | 90 | 3,289 | SH | SOLE | 1 | 3,289 | 0 | 0 |
| FNB CORP | COM | 302520101 | 9,355 | 660,631 | SH | SOLE | 1 | 660,631 | 0 | 0 |
| FNF GROUP | COM | 31620R303 | 2,223 | 49,580 | SH | SOLE | 1 | 49,580 | 0 | 0 |
| FNFV GROUP | COM | 31620R402 | 618 | 39,117 | SH | SOLE | 1 | 39,117 | 0 | 0 |
| FOGO DE CHAO INC | COM | 344177100 | 81 | 5,845 | SH | SOLE | 1 | 5,845 | 0 | 0 |
| FONAR CORP | COM | 344437405 | 105 | 3,783 | SH | SOLE | 1 | 3,783 | 0 | 0 |
| FOOT LOCKER INC | COM | 344849104 | 2,221 | 45,062 | SH | SOLE | 1 | 45,062 | 0 | 0 |
| FORD MOTOR CO | COM | 345370860 | 18,901 | 1,689,092 | SH | SOLE | 1 | 1,689,092 | 0 | 0 |
| FOREST CITY REALTY | COM | 345605109 | 120 | 4,949 | SH | SOLE | 1 | 4,949 | 0 | 0 |

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|-------------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| TRUST A | | | | | | | | | | |
| FORESTAR GROUP INC | COM | 346233109 | 520 | 30,334 | SH | SOLE | 1 | 30,334 | 0 | 0 |
| FORMFACTOR INC | COM | 346375108 | 554 | 44,666 | SH | SOLE | 1 | 44,666 | 0 | 0 |
| FORRESTER RESEARCH INC | COM | 346563109 | 293 | 7,488 | SH | SOLE | 1 | 7,488 | 0 | 0 |
| FORTERRA INC | COM | 34960W106 | 95 | 11,580 | SH | SOLE | 1 | 11,580 | 0 | 0 |
| FORTINET INC | COM | 34959E109 | 11,450 | 305,821 | SH | SOLE | 1 | 305,821 | 0 | 0 |
| FORTIS INC | COM | 349553958 | 301 | 8,562 | SH | SOLE | 1 | 8,562 | 0 | 0 |
| FORTIVE CORP | COM | 34959J108 | 9,366 | 147,841 | SH | SOLE | 1 | 147,841 | 0 | 0 |
| FORTRESS BIOTECH INC | COM | 34960Q109 | 97 | 20,437 | SH | SOLE | 1 | 20,437 | 0 | 0 |
| FORTUNE BRANDS HOME & SECURI | COM | 34964C106 | 3,451 | 52,895 | SH | SOLE | 1 | 52,895 | 0 | 0 |
| FORUM ENERGY TECHNOLOGIES IN | COM | 34984V100 | 668 | 42,813 | SH | SOLE | 1 | 42,813 | 0 | 0 |
| FORWARD AIR CORP | COM | 349853101 | 1,199 | 22,510 | SH | SOLE | 1 | 22,510 | 0 | 0 |
| FOSSIL GROUP INC | COM | 34988V106 | 330 | 31,889 | SH | SOLE | 1 | 31,889 | 0 | 0 |
| FOSTER (LB) CO A | COM | 350060109 | 111 | 5,165 | SH | SOLE | 1 | 5,165 | 0 | 0 |
| FOUNDATION BUILDING MATERIAL | COM | 350392106 | 103 | 8,040 | SH | SOLE | 1 | 8,040 | 0 | 0 |
| FOUNDATION MEDICINE INC | COM | 350465100 | 353 | 8,887 | SH | SOLE | 1 | 8,887 | 0 | 0 |
| FOUR CORNERS PROPERTY TRUST | COM | 35086T109 | 1,136 | 45,259 | SH | SOLE | 1 | 45,259 | 0 | 0 |
| FOX FACTORY HOLDING CORP | COM | 35138V102 | 932 | 26,192 | SH | SOLE | 1 | 26,192 | 0 | 0 |
| FRANCESCAS HOLDINGS CORP | COM | 351793104 | 302 | 27,587 | SH | SOLE | 1 | 27,587 | 0 | 0 |
| FRANCO NEVADA CORP | COM | 351858956 | 178 | 2,469 | SH | SOLE | 1 | 2,469 | 0 | 0 |
| FRANK S INTERNATIONAL NV | COM | N33462107 | 256 | 30,916 | SH | SOLE | 1 | 30,916 | 0 | 0 |
| FRANKLIN COVEY CO | COM | 353469109 | 116 | 6,022 | SH | SOLE | 1 | 6,022 | 0 | 0 |
| FRANKLIN ELECTRIC CO INC | COM | 353514102 | 1,395 | 33,696 | SH | SOLE | 1 | 33,696 | 0 | 0 |
| FRANKLIN FINANCIAL NETWORK | COM | 35352P104 | 302 | 7,310 | SH | SOLE | 1 | 7,310 | 0 | 0 |
| FRANKLIN RESOURCES INC | COM | 354613101 | 10,735 | 239,666 | SH | SOLE | 1 | 239,666 | 0 | 0 |
| FRANKLIN STREET PROPERTIES C | COM | 35471R106 | 871 | 78,638 | SH | SOLE | 1 | 78,638 | 0 | 0 |
| FRED S INC CLASS A | COM | 356108100 | 248 | 26,914 | SH | SOLE | 1 | 26,914 | 0 | 0 |
| FREEPORT MCMORAN INC | COM | 35671D857 | 5,503 | 458,164 | SH | SOLE | 1 | 458,164 | 0 | 0 |
| FREIGHTCAR AMERICA INC | COM | 357023100 | 131 | 7,527 | SH | SOLE | 1 | 7,527 | 0 | 0 |
| FRESH DEL MONTE PRODUCE INC | COM | G36738105 | 1,044 | 20,504 | SH | SOLE | 1 | 20,504 | 0 | 0 |
| FRESHPET INC | COM | 358039105 | 252 | 15,206 | SH | SOLE | 1 | 15,206 | 0 | 0 |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 3,602 | 3,105,392 | SH | SOLE | 1 | 3,105,392 | 0 | 0 |
| Frontier Communications Corporation | COM | 35906A108 | 1 | 1,250 | SH | SOLE | 2 | 1,250 | 0 | 0 |
| FRONTLINE LTD | COM | G3682E192 | 274 | 47,766 | SH | SOLE | 1 | 47,766 | 0 | 0 |
| FRP HOLDINGS INC | COM | 30292L107 | 188 | 4,066 | SH | SOLE | 1 | 4,066 | 0 | 0 |
| FTD COS INC | COM | 30281V108 | 254 | 12,698 | SH | SOLE | 1 | 12,698 | 0 | 0 |
| FTI CONSULTING INC | COM | 302941109 | 3,816 | 109,159 | SH | SOLE | 1 | 109,159 | 0 | 0 |
| FULTON FINANCIAL CORP | COM | 360271100 | 8,742 | 460,101 | SH | SOLE | 1 | 460,101 | 0 | 0 |
| FUTUREFUEL CORP | COM | 36116M106 | 278 | 18,451 | SH | SOLE | 1 | 18,451 | 0 | 0 |
| G III APPAREL GROUP LTD | COM | 36237H101 | 811 | 32,491 | SH | SOLE | 1 | 32,491 | 0 | 0 |
| GAIA INC | COM | 36269P104 | 61 | 5,436 | SH | SOLE | 1 | 5,436 | 0 | 0 |

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|------------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| GAIN CAPITAL HOLDINGS INC | COM | 36268W100 | 140 | 22,449 | SH | SOLE | 1 | 22,449 | 0 | 0 |
| GAMCO INVESTORS INC A | COM | 361438104 | 83 | 2,819 | SH | SOLE | 1 | 2,819 | 0 | 0 |
| GAMESTOP CORP CLASS A | COM | 36467W109 | 4,934 | 228,329 | SH | SOLE | 1 | 228,329 | 0 | 0 |
| GAMING AND LEISURE PROPERTIE | COM | 36467J108 | 167 | 4,423 | SH | SOLE | 1 | 4,423 | 0 | 0 |
| GANNETT CO INC | COM | 36473H104 | 746 | 85,521 | SH | SOLE | 1 | 85,521 | 0 | 0 |
| GAP INC/THE | COM | 364760108 | 366,644 | 16,673,237 | SH | SOLE | 1 | 16,673,237 | 0 | 0 |
| GARDNER DENVER HOLDINGS INC | COM | 36555P107 | 22 | 1,006 | SH | SOLE | 1 | 1,006 | 0 | 0 |
| GARMIN LTD | COM | H2906T109 | 2,980 | 58,406 | SH | SOLE | 1 | 58,406 | 0 | 0 |
| GARTNER INC | COM | 366651107 | 4,006 | 32,438 | SH | SOLE | 1 | 32,438 | 0 | 0 |
| GASLOG LTD | COM | G37585109 | 387 | 25,357 | SH | SOLE | 1 | 25,357 | 0 | 0 |
| GASTAR EXPLORATION LTD | COM | 36729W202 | 100 | 108,301 | SH | SOLE | 1 | 108,301 | 0 | 0 |
| GATX CORP | COM | 361448103 | 6,641 | 103,332 | SH | SOLE | 1 | 103,332 | 0 | 0 |
| GCP APPLIED TECHNOLOGIES | COM | 36164Y101 | 1,357 | 44,500 | SH | SOLE | 1 | 44,500 | 0 | 0 |
| GENCO SHIPPING & TRADING LTD | COM | Y2685T131 | 45 | 4,767 | SH | SOLE | 1 | 4,767 | 0 | 0 |
| GENCOR INDUSTRIES INC | COM | 368678108 | 81 | 5,029 | SH | SOLE | 1 | 5,029 | 0 | 0 |
| GENER8 MARITIME INC | COM | Y26889108 | 167 | 29,278 | SH | SOLE | 1 | 29,278 | 0 | 0 |
| GENERAC HOLDINGS INC | COM | 368736104 | 1,380 | 38,188 | SH | SOLE | 1 | 38,188 | 0 | 0 |
| GENERAL CABLE CORP | COM | 369300108 | 604 | 36,933 | SH | SOLE | 1 | 36,933 | 0 | 0 |
| GENERAL COMMUNICATION INC A | COM | 369385109 | 731 | 19,948 | SH | SOLE | 1 | 19,948 | 0 | 0 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 21,396 | 108,007 | SH | SOLE | 1 | 108,007 | 0 | 0 |
| GENERAL ELECTRIC CO | COM | 369604103 | 87,009 | 3,221,368 | SH | SOLE | 1 | 3,221,368 | 0 | 0 |
| GENERAL MILLS INC | COM | 370334104 | 27,656 | 499,206 | SH | SOLE | 1 | 499,206 | 0 | 0 |
| GENERAL MOTORS CO | COM | 37045V100 | 15,967 | 457,101 | SH | SOLE | 1 | 457,101 | 0 | 0 |
| GENESCO INC | COM | 371532102 | 488 | 14,403 | SH | SOLE | 1 | 14,403 | 0 | 0 |
| GENESEE & WYOMING INC CL A | COM | 371559105 | 8,603 | 125,790 | SH | SOLE | 1 | 125,790 | 0 | 0 |
| GENESIS HEALTHCARE INC | COM | 37185X106 | 40 | 23,111 | SH | SOLE | 1 | 23,111 | 0 | 0 |
| GENIE ENERGY LTD B | COM | 372284208 | 64 | 8,372 | SH | SOLE | 1 | 8,372 | 0 | 0 |
| GENMARK DIAGNOSTICS INC | COM | 372309104 | 322 | 27,241 | SH | SOLE | 1 | 27,241 | 0 | 0 |
| GENOCEA BIOSCIENCES INC | COM | 372427104 | 93 | 17,764 | SH | SOLE | 1 | 17,764 | 0 | 0 |
| GENOMIC HEALTH INC | COM | 37244C101 | 399 | 12,251 | SH | SOLE | 1 | 12,251 | 0 | 0 |
| GENPACT LTD | COM | G3922B107 | 91 | 3,270 | SH | SOLE | 1 | 3,270 | 0 | 0 |
| GENTEX CORP | COM | 371901109 | 12,345 | 650,745 | SH | SOLE | 1 | 650,745 | 0 | 0 |
| GENTHERM INC | COM | 37253A103 | 1,065 | 27,452 | SH | SOLE | 1 | 27,452 | 0 | 0 |
| GENUINE PARTS CO | COM | 372460105 | 17,310 | 186,609 | SH | SOLE | 1 | 186,609 | 0 | 0 |
| GENWORTH FINANCIAL INC CL A | COM | 37247D106 | 4,982 | 1,321,451 | SH | SOLE | 1 | 1,321,451 | 0 | 0 |
| GEO GROUP INC/THE | COM | 36162J106 | 9,690 | 327,710 | SH | SOLE | 1 | 327,710 | 0 | 0 |
| GEOSPACE TECHNOLOGIES CORP | COM | 37364X109 | 136 | 9,859 | SH | SOLE | 1 | 9,859 | 0 | 0 |
| GERMAN AMERICAN BANCORP | COM | 373865104 | 448 | 13,149 | SH | SOLE | 1 | 13,149 | 0 | 0 |
| GERON CORP | COM | 374163103 | 255 | 92,225 | SH | SOLE | 1 | 92,225 | 0 | 0 |
| GETTY REALTY CORP | COM | 374297109 | 510 | 20,329 | SH | SOLE | 1 | 20,329 | 0 | 0 |
| GGP INC | COM | 36174X101 | 5,632 | 239,045 | SH | SOLE | 1 | 239,045 | 0 | 0 |
| GIBRALTAR INDUSTRIES INC | COM | 374689107 | 847 | 23,760 | SH | SOLE | 1 | 23,760 | 0 | 0 |

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|---------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| GIGAMON INC | COM | 37518B102 | 1,040 | 26,435 | SH | SOLE | 1 | 26,435 | 0 | 0 |
| GILEAD SCIENCES INC | COM | 375558103 | 456,546 | 6,450,206 | SH | SOLE | 1 | 6,450,206 | 0 | 0 |
| GLACIER BANCORP INC | COM | 37637Q105 | 2,107 | 57,556 | SH | SOLE | 1 | 57,556 | 0 | 0 |
| GLADSTONE COMMERCIAL CORP | COM | 376536108 | 337 | 15,443 | SH | SOLE | 1 | 15,443 | 0 | 0 |
| GLATFELTER | COM | 377316104 | 636 | 32,545 | SH | SOLE | 1 | 32,545 | 0 | 0 |
| GLAUKOS CORP | COM | 377322102 | 737 | 17,768 | SH | SOLE | 1 | 17,768 | 0 | 0 |
| GLOBAL BLOOD THERAPEUTICS IN | COM | 37890U108 | 626 | 22,902 | SH | SOLE | 1 | 22,902 | 0 | 0 |
| GLOBAL BRASS & COPPER HOLDIN | COM | 37953G103 | 411 | 13,455 | SH | SOLE | 1 | 13,455 | 0 | 0 |
| GLOBAL EAGLE ENTERTAINMENT I | COM | 37951D102 | 113 | 31,689 | SH | SOLE | 1 | 31,689 | 0 | 0 |
| GLOBAL INDEMNITY LTD | COM | G3933F105 | 199 | 5,135 | SH | SOLE | 1 | 5,135 | 0 | 0 |
| GLOBAL MEDICAL REIT INC | COM | 37954A204 | 82 | 9,175 | SH | SOLE | 1 | 9,175 | 0 | 0 |
| GLOBAL NET LEASE INC | COM | 379378201 | 924 | 41,540 | SH | SOLE | 1 | 41,540 | 0 | 0 |
| GLOBAL PAYMENTS INC | COM | 37940X102 | 4,664 | 51,634 | SH | SOLE | 1 | 51,634 | 0 | 0 |
| GLOBAL SOURCES LTD | COM | G39300101 | 98 | 4,910 | SH | SOLE | 1 | 4,910 | 0 | 0 |
| GLOBAL WATER RESOURCES INC | COM | 379463102 | 62 | 6,295 | SH | SOLE | 1 | 6,295 | 0 | 0 |
| GLOBALSTAR INC | COM | 378973408 | 587 | 275,563 | SH | SOLE | 1 | 275,563 | 0 | 0 |
| GLOBUS MEDICAL INC A | COM | 379577208 | 6,293 | 189,846 | SH | SOLE | 1 | 189,846 | 0 | 0 |
| GLU MOBILE INC | COM | 379890106 | 161 | 64,421 | SH | SOLE | 1 | 64,421 | 0 | 0 |
| GMS INC | COM | 36251C103 | 411 | 14,614 | SH | SOLE | 1 | 14,614 | 0 | 0 |
| GNC HOLDINGS INC CL A | COM | 36191G107 | 355 | 42,079 | SH | SOLE | 1 | 42,079 | 0 | 0 |
| GODADDY INC CLASS A | COM | 380237107 | 81 | 1,898 | SH | SOLE | 1 | 1,898 | 0 | 0 |
| GOGO INC | COM | 38046C109 | 408 | 35,367 | SH | SOLE | 1 | 35,367 | 0 | 0 |
| GOLAR LNG LTD | COM | G9456A100 | 1,327 | 59,624 | SH | SOLE | 1 | 59,624 | 0 | 0 |
| GOLD RESOURCE CORP | COM | 38068T105 | 133 | 32,552 | SH | SOLE | 1 | 32,552 | 0 | 0 |
| GOLDEN ENTERTAINMENT INC | COM | 381013101 | 136 | 6,549 | SH | SOLE | 1 | 6,549 | 0 | 0 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 27,039 | 121,853 | SH | SOLE | 1 | 121,853 | 0 | 0 |
| GOODYEAR TIRE & RUBBER CO | COM | 382550101 | 3,121 | 89,264 | SH | SOLE | 1 | 89,264 | 0 | 0 |
| GOPRO INC CLASS A | COM | 38268T103 | 539 | 66,330 | SH | SOLE | 1 | 66,330 | 0 | 0 |
| GORMAN RUPP CO | COM | 383082104 | 279 | 10,946 | SH | SOLE | 1 | 10,946 | 0 | 0 |
| GOVERNMENT PROPERTIES INCOME | COM | 38376A103 | 1,021 | 55,775 | SH | SOLE | 1 | 55,775 | 0 | 0 |
| GP STRATEGIES CORP | COM | 36225V104 | 206 | 7,788 | SH | SOLE | 1 | 7,788 | 0 | 0 |
| GRACO INC | COM | 384109104 | 12,428 | 113,726 | SH | SOLE | 1 | 113,726 | 0 | 0 |
| GRAHAM CORP | COM | 384556106 | 116 | 5,923 | SH | SOLE | 1 | 5,923 | 0 | 0 |
| GRAHAM HOLDINGS CO CLASS B | COM | 384637104 | 5,700 | 9,506 | SH | SOLE | 1 | 9,506 | 0 | 0 |
| GRAMERCY PROPERTY TRUST | COM | 385002308 | 2,790 | 93,894 | SH | SOLE | 1 | 93,894 | 0 | 0 |
| GRAND CANYON EDUCATION INC | COM | 38526M106 | 2,283 | 29,112 | SH | SOLE | 1 | 29,112 | 0 | 0 |
| GRANITE CONSTRUCTION INC | COM | 387328107 | 5,075 | 105,193 | SH | SOLE | 1 | 105,193 | 0 | 0 |
| GRAPHIC PACKAGING HOLDING CO | COM | 388689101 | 100 | 7,270 | SH | SOLE | 1 | 7,270 | 0 | 0 |
| GRAY TELEVISION INC | COM | 389375106 | 544 | 39,719 | SH | SOLE | 1 | 39,719 | 0 | 0 |
| GREAT AJAX CORP | COM | 38983D300 | 136 | 9,734 | SH | SOLE | 1 | 9,734 | 0 | 0 |
| GREAT LAKES DREDGE & DOCK CO | COM | 390607109 | 152 | 35,238 | SH | SOLE | 1 | 35,238 | 0 | 0 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 12,909 | 440,868 | SH | SOLE | 1 | 440,868 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| GREAT SOUTHERN BANCORP INC | COM | 390905107 | 360 | 6,735 | SH | SOLE | 1 | 6,735 | 0 | 0 |
| GREAT WESTERN BANCORP INC | COM | 391416104 | 1,807 | 44,287 | SH | SOLE | 1 | 44,287 | 0 | 0 |
| GREEN BANCORP INC | COM | 39260X100 | 257 | 13,223 | SH | SOLE | 1 | 13,223 | 0 | 0 |
| GREEN BRICK PARTNERS INC | COM | 392709101 | 164 | 14,302 | SH | SOLE | 1 | 14,302 | 0 | 0 |
| GREEN DOT CORP CLASS A | COM | 39304D102 | 1,310 | 33,987 | SH | SOLE | 1 | 33,987 | 0 | 0 |
| GREEN PLAINS INC | COM | 393222104 | 582 | 28,327 | SH | SOLE | 1 | 28,327 | 0 | 0 |
| GREENBRIER COMPANIES INC | COM | 393657101 | 954 | 20,637 | SH | SOLE | 1 | 20,637 | 0 | 0 |
| GREENE COUNTY BANCORP INC | COM | 394357107 | 51 | 1,888 | SH | SOLE | 1 | 1,888 | 0 | 0 |
| GREENHILL & CO INC | COM | 395259104 | 413 | 20,533 | SH | SOLE | 1 | 20,533 | 0 | 0 |
| GREENLIGHT CAPITAL RE LTD A | COM | G4095J109 | 391 | 18,709 | SH | SOLE | 1 | 18,709 | 0 | 0 |
| GREIF INC CL A | COM | 397624107 | 5,661 | 101,490 | SH | SOLE | 1 | 101,490 | 0 | 0 |
| GREIF INC CL B | COM | 397624206 | 211 | 3,489 | SH | SOLE | 1 | 3,489 | 0 | 0 |
| GRIFFIN INDUSTRIAL REALTY IN | COM | 398231100 | 14 | 431 | SH | SOLE | 1 | 431 | 0 | 0 |
| GRIFFON CORP | COM | 398433102 | 487 | 22,198 | SH | SOLE | 1 | 22,198 | 0 | 0 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 966 | 15,249 | SH | SOLE | 1 | 15,249 | 0 | 0 |
| GROUPON INC | COM | 399473107 | 809 | 210,774 | SH | SOLE | 1 | 210,774 | 0 | 0 |
| GRUBHUB INC | COM | 400110102 | 2,324 | 53,312 | SH | SOLE | 1 | 53,312 | 0 | 0 |
| GSI TECHNOLOGY INC | COM | 36241U106 | 70 | 8,849 | SH | SOLE | 1 | 8,849 | 0 | 0 |
| GTT COMMUNICATIONS INC | COM | 362393100 | 608 | 19,216 | SH | SOLE | 1 | 19,216 | 0 | 0 |
| GUARANTY BANCORP | COM | 40075T607 | 396 | 14,571 | SH | SOLE | 1 | 14,571 | 0 | 0 |
| GUARANTY BANCSHARES INC | COM | 400764106 | 40 | 1,252 | SH | SOLE | 1 | 1,252 | 0 | 0 |
| GUESS INC | COM | 401617105 | 575 | 44,997 | SH | SOLE | 1 | 44,997 | 0 | 0 |
| GUIDANCE SOFTWARE INC | COM | 401692108 | 91 | 13,791 | SH | SOLE | 1 | 13,791 | 0 | 0 |
| GUIDEWIRE SOFTWARE INC | COM | 40171V100 | 116 | 1,681 | SH | SOLE | 1 | 1,681 | 0 | 0 |
| GULF ISLAND FABRICATION INC | COM | 402307102 | 119 | 10,232 | SH | SOLE | 1 | 10,232 | 0 | 0 |
| GULFPORT ENERGY CORP | COM | 402635304 | 4,798 | 325,304 | SH | SOLE | 1 | 325,304 | 0 | 0 |
| H.B. FULLER CO. | COM | 359694106 | 1,932 | 37,797 | SH | SOLE | 1 | 37,797 | 0 | 0 |
| H&E EQUIPMENT SERVICES INC | COM | 404030108 | 399 | 19,550 | SH | SOLE | 1 | 19,550 | 0 | 0 |
| HABIT RESTAURANTS INC/THE A | COM | 40449J103 | 198 | 12,528 | SH | SOLE | 1 | 12,528 | 0 | 0 |
| HACKETT GROUP INC/THE | COM | 404609109 | 230 | 14,835 | SH | SOLE | 1 | 14,835 | 0 | 0 |
| HAEMONETICS CORP/MASS | COM | 405024100 | 1,550 | 39,254 | SH | SOLE | 1 | 39,254 | 0 | 0 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 8,210 | 211,492 | SH | SOLE | 1 | 211,492 | 0 | 0 |
| HALCON RESOURCES CORP | COM | 40537Q605 | 172 | 37,920 | SH | SOLE | 1 | 37,920 | 0 | 0 |
| HALLADOR ENERGY CO | COM | 40609P105 | 77 | 9,952 | SH | SOLE | 1 | 9,952 | 0 | 0 |
| HALLIBURTON CO | COM | 406216101 | 11,943 | 279,620 | SH | SOLE | 1 | 279,620 | 0 | 0 |
| HALLMARK FINL SERVICES INC | COM | 40624Q203 | 95 | 8,401 | SH | SOLE | 1 | 8,401 | 0 | 0 |
| HALOZYME THERAPEUTICS INC | COM | 40637H109 | 868 | 67,728 | SH | SOLE | 1 | 67,728 | 0 | 0 |
| HALYARD HEALTH INC | COM | 40650V100 | 4,848 | 123,434 | SH | SOLE | 1 | 123,434 | 0 | 0 |
| HAMILTON LANE INC CLASS A | COM | 407497106 | 188 | 8,560 | SH | SOLE | 1 | 8,560 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| HANCOCK HOLDING CO | COM | 410120109 | 10,942 | 223,309 | SH | SOLE | 1 | 223,309 | 0 | 0 |
| HANDY & HARMAN LTD | COM | 410315105 | 57 | 1,828 | SH | SOLE | 1 | 1,828 | 0 | 0 |
| HANESBRANDS INC | COM | 410345102 | 4,102 | 177,116 | SH | SOLE | 1 | 177,116 | 0 | 0 |
| HANMI FINANCIAL CORPORATION | COM | 410495204 | 675 | 23,721 | SH | SOLE | 1 | 23,721 | 0 | 0 |
| HANNON ARMSTRONG SUSTAINABLE | COM | 41068X100 | 701 | 30,658 | SH | SOLE | 1 | 30,658 | 0 | 0 |
| HANOVER INSURANCE GROUP INC/ | COM | 410867105 | 7,733 | 87,252 | SH | SOLE | 1 | 87,252 | 0 | 0 |
| HARBORONE BANCORP INC | COM | 41165F101 | 161 | 8,052 | SH | SOLE | 1 | 8,052 | 0 | 0 |
| HARDINGE INC | COM | 412324303 | 89 | 7,174 | SH | SOLE | 1 | 7,174 | 0 | 0 |
| HARLEY DAVIDSON INC | COM | 412822108 | 3,196 | 59,167 | SH | SOLE | 1 | 59,167 | 0 | 0 |
| HARMONIC INC | COM | 413160102 | 313 | 59,562 | SH | SOLE | 1 | 59,562 | 0 | 0 |
| HARRIS CORP | COM | 413875105 | 4,478 | 41,057 | SH | SOLE | 1 | 41,057 | 0 | 0 |
| HARSCO CORP | COM | 415864107 | 969 | 60,192 | SH | SOLE | 1 | 60,192 | 0 | 0 |
| HARTFORD FINANCIAL SVCS GRP | COM | 416515104 | 8,215 | 156,270 | SH | SOLE | 1 | 156,270 | 0 | 0 |
| HASBRO INC | COM | 418056107 | 6,287 | 56,378 | SH | SOLE | 1 | 56,378 | 0 | 0 |
| HAVERTY FURNITURE | COM | 419596101 | 355 | 14,141 | SH | SOLE | 1 | 14,141 | 0 | 0 |
| HAWAIIAN ELECTRIC INDS | COM | 419870100 | 7,200 | 222,360 | SH | SOLE | 1 | 222,360 | 0 | 0 |
| HAWAIIAN HOLDINGS INC | COM | 419879101 | 1,868 | 39,787 | SH | SOLE | 1 | 39,787 | 0 | 0 |
| HAWAIIAN TELCOM HOLDCO INC | COM | 420031106 | 93 | 3,706 | SH | SOLE | 1 | 3,706 | 0 | 0 |
| HAWKINS INC | COM | 420261109 | 334 | 7,208 | SH | SOLE | 1 | 7,208 | 0 | 0 |
| HAYNES INTERNATIONAL INC | COM | 420877201 | 338 | 9,306 | SH | SOLE | 1 | 9,306 | 0 | 0 |
| HC2 HOLDINGS INC | COM | 404139107 | 149 | 25,286 | SH | SOLE | 1 | 25,286 | 0 | 0 |
| HCA HEALTHCARE INC | COM | 40412C101 | 10,125 | 116,115 | SH | SOLE | 1 | 116,115 | 0 | 0 |
| HCI GROUP INC | COM | 40416E103 | 281 | 5,974 | SH | SOLE | 1 | 5,974 | 0 | 0 |
| HCP INC | COM | 40414L109 | 7,593 | 237,571 | SH | SOLE | 1 | 237,571 | 0 | 0 |
| HD SUPPLY HOLDINGS INC | COM | 40416M105 | 150 | 4,899 | SH | SOLE | 1 | 4,899 | 0 | 0 |
| HEALTH INSURANCE INNOVATIO A | COM | 42225K106 | 163 | 6,943 | SH | SOLE | 1 | 6,943 | 0 | 0 |
| HEALTHCARE REALTY TRUST INC | COM | 421946104 | 10,493 | 307,255 | SH | SOLE | 1 | 307,255 | 0 | 0 |
| HEALTHCARE SERVICES GROUP | COM | 421906108 | 2,510 | 53,596 | SH | SOLE | 1 | 53,596 | 0 | 0 |
| HEALTHCARE TRUST OF AME CL A | COM | 42225P501 | 132 | 4,248 | SH | SOLE | 1 | 4,248 | 0 | 0 |
| HEALTHEQUITY INC | COM | 42226A107 | 1,825 | 36,616 | SH | SOLE | 1 | 36,616 | 0 | 0 |
| HEALTHSOUTH CORP | COM | 421924309 | 11,454 | 236,653 | SH | SOLE | 1 | 236,653 | 0 | 0 |
| HEALTHSTREAM INC | COM | 42222N103 | 507 | 19,273 | SH | SOLE | 1 | 19,273 | 0 | 0 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 727 | 34,905 | SH | SOLE | 1 | 34,905 | 0 | 0 |
| HEARTLAND FINANCIAL USA INC | COM | 42234Q102 | 718 | 15,236 | SH | SOLE | 1 | 15,236 | 0 | 0 |
| HECLA MINING CO | COM | 422704106 | 1,247 | 244,578 | SH | SOLE | 1 | 244,578 | 0 | 0 |
| HEICO CORP | COM | 422806109 | 43 | 594 | SH | SOLE | 1 | 594 | 0 | 0 |
| HEICO CORP CLASS A | COM | 422806208 | 73 | 1,169 | SH | SOLE | 1 | 1,169 | 0 | 0 |
| HEIDRICK & STRUGGLES INTL | COM | 422819102 | 300 | 13,792 | SH | SOLE | 1 | 13,792 | 0 | 0 |
| HELEN OF TROY LTD | COM | G4388N106 | 6,742 | 71,650 | SH | SOLE | 1 | 71,650 | 0 | 0 |
| HELIX ENERGY SOLUTIONS GROUP | COM | 42330P107 | 592 | 104,913 | SH | SOLE | 1 | 104,913 | 0 | 0 |
| HELMERICH & PAYNE | COM | 423452101 | 2,235 | 41,128 | SH | SOLE | 1 | 41,128 | 0 | 0 |
| HEMISPHERE MEDIA GROUP INC | COM | 42365Q103 | 115 | 9,678 | SH | SOLE | 1 | 9,678 | 0 | 0 |
| HENRY SCHEIN INC | COM | 806407102 | 6,002 | 32,796 | SH | SOLE | 1 | 32,796 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| HERBALIFE LTD | COM | G4412G101 | 119 | 1,663 | SH | SOLE | 1 | 1,663 | 0 | 0 |
| HERC HOLDINGS INC | COM | 42704L104 | 591 | 15,028 | SH | SOLE | 1 | 15,028 | 0 | 0 |
| HERITAGE COMMERCE CORP | COM | 426927109 | 310 | 22,461 | SH | SOLE | 1 | 22,461 | 0 | 0 |
| HERITAGE CRYSTAL CLEAN INC | COM | 42726M106 | 140 | 8,795 | SH | SOLE | 1 | 8,795 | 0 | 0 |
| HERITAGE FINANCIAL CORP | COM | 42722X106 | 484 | 18,260 | SH | SOLE | 1 | 18,260 | 0 | 0 |
| HERITAGE INSURANCE HOLDINGS | COM | 42727J102 | 210 | 16,128 | SH | SOLE | 1 | 16,128 | 0 | 0 |
| HERMAN MILLER INC | COM | 600544100 | 4,803 | 157,984 | SH | SOLE | 1 | 157,984 | 0 | 0 |
| HERON THERAPEUTICS INC | COM | 427746102 | 390 | 28,180 | SH | SOLE | 1 | 28,180 | 0 | 0 |
| HERSHA HOSPITALITY TRUST | COM | 427825500 | 545 | 29,442 | SH | SOLE | 1 | 29,442 | 0 | 0 |
| HERSHEY CO/THE | COM | 427866108 | 5,086 | 47,369 | SH | SOLE | 1 | 47,369 | 0 | 0 |
| HERTZ GLOBAL HOLDINGS INC | COM | 42806J106 | 390 | 33,952 | SH | SOLE | 1 | 33,952 | 0 | 0 |
| HESKA CORP | COM | 42805E306 | 492 | 4,825 | SH | SOLE | 1 | 4,825 | 0 | 0 |
| HESS CORP | COM | 42809H107 | 6,572 | 149,805 | SH | SOLE | 1 | 149,805 | 0 | 0 |
| HEWLETT PACKARD ENTERPRIS | COM | 42824C109 | 10,858 | 654,478 | SH | SOLE | 1 | 654,478 | 0 | 0 |
| HEXCEL CORP | COM | 428291108 | 112 | 2,116 | SH | SOLE | 1 | 2,116 | 0 | 0 |
| HFF INC CLASS A | COM | 40418F108 | 951 | 27,360 | SH | SOLE | 1 | 27,360 | 0 | 0 |
| HIBBETT SPORTS INC | COM | 428567101 | 330 | 15,897 | SH | SOLE | 1 | 15,897 | 0 | 0 |
| HIGHWOODS PROPERTIES INC | COM | 431284108 | 10,577 | 208,576 | SH | SOLE | 1 | 208,576 | 0 | 0 |
| HILL INTERNATIONAL INC | COM | 431466101 | 110 | 21,167 | SH | SOLE | 1 | 21,167 | 0 | 0 |
| HILL ROM HOLDINGS INC | COM | 431475102 | 9,765 | 122,665 | SH | SOLE | 1 | 122,665 | 0 | 0 |
| HILLENBRAND INC | COM | 431571108 | 1,711 | 47,387 | SH | SOLE | 1 | 47,387 | 0 | 0 |
| HILLTOP HOLDINGS INC | COM | 432748101 | 1,219 | 46,522 | SH | SOLE | 1 | 46,522 | 0 | 0 |
| HILTON GRAND VACATIONS INC | COM | 43283X105 | 81 | 2,236 | SH | SOLE | 1 | 2,236 | 0 | 0 |
| HILTON WORLDWIDE HOLDINGS IN | COM | 43300A203 | 4,485 | 72,510 | SH | SOLE | 1 | 72,510 | 0 | 0 |
| HINGHAM INSTITUTION FOR SVGS | COM | 433323102 | 146 | 805 | SH | SOLE | 1 | 805 | 0 | 0 |
| HMS HOLDINGS CORP | COM | 40425J101 | 1,162 | 62,815 | SH | SOLE | 1 | 62,815 | 0 | 0 |
| HNI CORP | COM | 404251100 | 4,649 | 116,599 | SH | SOLE | 1 | 116,599 | 0 | 0 |
| HOLLYFRONTIER CORP | COM | 436106108 | 11,440 | 416,450 | SH | SOLE | 1 | 416,450 | 0 | 0 |
| HOLOGIC INC | COM | 436440101 | 5,098 | 112,350 | SH | SOLE | 1 | 112,350 | 0 | 0 |
| HOME BANCORP INC | COM | 43689E107 | 155 | 3,641 | SH | SOLE | 1 | 3,641 | 0 | 0 |
| HOME BANCSHARES INC | COM | 436893200 | 8,356 | 335,569 | SH | SOLE | 1 | 335,569 | 0 | 0 |
| HOME DEPOT INC | COM | 437076102 | 70,068 | 456,769 | SH | SOLE | 1 | 456,769 | 0 | 0 |
| HOMESTREET INC | COM | 43785V102 | 594 | 21,467 | SH | SOLE | 1 | 21,467 | 0 | 0 |
| HOMETRUST BANCSHARES INC | COM | 437872104 | 252 | 10,348 | SH | SOLE | 1 | 10,348 | 0 | 0 |
| HONEYWELL INTERNATIONAL INC | COM | 438516106 | 32,720 | 245,478 | SH | SOLE | 1 | 245,478 | 0 | 0 |
| HOOKER FURNITURE CORP | COM | 439038100 | 290 | 7,037 | SH | SOLE | 1 | 7,037 | 0 | 0 |
| HOPE BANCORP INC | COM | 43940T109 | 1,806 | 96,858 | SH | SOLE | 1 | 96,858 | 0 | 0 |
| HORACE MANN EDUCATORS | COM | 440327104 | 1,156 | 30,581 | SH | SOLE | 1 | 30,581 | 0 | 0 |
| HORIZON BANCORP INDIANA | COM | 440407104 | 348 | 13,214 | SH | SOLE | 1 | 13,214 | 0 | 0 |
| HORIZON GLOBAL CORP | COM | 44052W104 | 227 | 15,827 | SH | SOLE | 1 | 15,827 | 0 | 0 |
| HORIZON PHARMA PLC | COM | G4617B105 | 1,202 | 101,292 | SH | SOLE | 1 | 101,292 | 0 | 0 |

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|------------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| HORMEL FOODS CORP | COM | 440452100 | 3,614 | 105,937 | SH | SOLE | 1 | 105,937 | 0 | 0 |
| HORTONWORKS INC | COM | 440894103 | 382 | 29,691 | SH | SOLE | 1 | 29,691 | 0 | 0 |
| HOSPITALITY PROPERTIES TRUST | COM | 44106M102 | 9,790 | 335,852 | SH | SOLE | 1 | 335,852 | 0 | 0 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 6,366 | 348,431 | SH | SOLE | 1 | 348,431 | 0 | 0 |
| HOSTESS BRANDS INC | COM | 44109J106 | 800 | 49,660 | SH | SOLE | 1 | 49,660 | 0 | 0 |
| HOUGHTON MIFFLIN HARCOURT CO | COM | 44157R109 | 789 | 64,172 | SH | SOLE | 1 | 64,172 | 0 | 0 |
| HOULIHAN LOKEY INC | COM | 441593100 | 481 | 13,781 | SH | SOLE | 1 | 13,781 | 0 | 0 |
| HOVNANIAN ENTERPRISES A | COM | 442487203 | 215 | 76,656 | SH | SOLE | 1 | 76,656 | 0 | 0 |
| HOWARD BANCORP INC | COM | 442496105 | 105 | 5,462 | SH | SOLE | 1 | 5,462 | 0 | 0 |
| HOWARD HUGHES CORP/THE | COM | 44267D107 | 91 | 737 | SH | SOLE | 1 | 737 | 0 | 0 |
| HP INC | COM | 40434L105 | 507,742 | 29,047,003 | SH | SOLE | 1 | 29,047,003 | 0 | 0 |
| HRG GROUP INC | COM | 40434J100 | 1,307 | 73,799 | SH | SOLE | 1 | 73,799 | 0 | 0 |
| HSBC HOLDINGS PLC | COM | 404280AH2 | 1,025 | 793,000 | SH | SOLE | 1 | 793,000 | 0 | 0 |
| HSN INC | COM | 404303109 | 2,701 | 84,656 | SH | SOLE | 1 | 84,656 | 0 | 0 |
| HUB GROUP INC CL A | COM | 443320106 | 942 | 24,552 | SH | SOLE | 1 | 24,552 | 0 | 0 |
| HUBBELL INC | COM | 443510607 | 11,864 | 104,834 | SH | SOLE | 1 | 104,834 | 0 | 0 |
| HUBSPOT INC | COM | 443573100 | 1,373 | 20,885 | SH | SOLE | 1 | 20,885 | 0 | 0 |
| HUDSON PACIFIC PROPERTIES IN | COM | 444097109 | 117 | 3,421 | SH | SOLE | 1 | 3,421 | 0 | 0 |
| HUDSON TECHNOLOGIES INC | COM | 444144109 | 192 | 22,754 | SH | SOLE | 1 | 22,754 | 0 | 0 |
| HUMANA INC | COM | 444859102 | 13,732 | 57,069 | SH | SOLE | 1 | 57,069 | 0 | 0 |
| HUNT (JB) TRANSPRT SVCS INC | COM | 445658107 | 3,545 | 38,793 | SH | SOLE | 1 | 38,793 | 0 | 0 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 5,787 | 428,052 | SH | SOLE | 1 | 428,052 | 0 | 0 |
| HUNTINGTON INGALLS INDUSTRIE | COM | 446413106 | 17,533 | 94,184 | SH | SOLE | 1 | 94,184 | 0 | 0 |
| HUNTSMAN CORP | COM | 447011107 | 119 | 4,599 | SH | SOLE | 1 | 4,599 | 0 | 0 |
| HURCO COMPANIES INC | COM | 447324104 | 132 | 3,794 | SH | SOLE | 1 | 3,794 | 0 | 0 |
| HURON CONSULTING GROUP INC | COM | 447462102 | 588 | 13,601 | SH | SOLE | 1 | 13,601 | 0 | 0 |
| HUTTIG BUILDING PRODUCTS INC | COM | 448451104 | 104 | 14,778 | SH | SOLE | 1 | 14,778 | 0 | 0 |
| HYATT HOTELS CORP CL A | COM | 448579102 | 41 | 728 | SH | SOLE | 1 | 728 | 0 | 0 |
| HYSTER YALE MATERIALS | COM | 449172105 | 450 | 6,407 | SH | SOLE | 1 | 6,407 | 0 | 0 |
| IAC/INTERACTIVECORP | COM | 44919P508 | 175 | 1,692 | SH | SOLE | 1 | 1,692 | 0 | 0 |
| IBERIABANK CORP | COM | 450828108 | 2,558 | 31,386 | SH | SOLE | 1 | 31,386 | 0 | 0 |
| ICF INTERNATIONAL INC | COM | 44925C103 | 524 | 11,124 | SH | SOLE | 1 | 11,124 | 0 | 0 |
| ICHOR HOLDINGS LTD | COM | G4740B105 | 146 | 7,263 | SH | SOLE | 1 | 7,263 | 0 | 0 |
| ICONIX BRAND GROUP INC | COM | 451055107 | 265 | 38,389 | SH | SOLE | 1 | 38,389 | 0 | 0 |
| ICU MEDICAL INC | COM | 44930G107 | 1,944 | 11,267 | SH | SOLE | 1 | 11,267 | 0 | 0 |
| IDACORP INC | COM | 451107106 | 11,378 | 133,308 | SH | SOLE | 1 | 133,308 | 0 | 0 |
| IDERA PHARMACEUTICALS INC | COM | 45168K306 | 115 | 66,974 | SH | SOLE | 1 | 66,974 | 0 | 0 |
| IDEX CORP | COM | 45167R104 | 17,654 | 156,220 | SH | SOLE | 1 | 156,220 | 0 | 0 |
| IDEXX LABORATORIES INC | COM | 45168D104 | 5,617 | 34,797 | SH | SOLE | 1 | 34,797 | 0 | 0 |
| IDT CORP CLASS B | COM | 448947507 | 155 | 10,791 | SH | SOLE | 1 | 10,791 | 0 | 0 |
| IES HOLDINGS INC | COM | 44951W106 | 98 | 5,379 | SH | SOLE | 1 | 5,379 | 0 | 0 |
| IGNYTA INC | COM | 451731103 | 321 | 30,999 | SH | SOLE | 1 | 30,999 | 0 | 0 |
| IHS MARKIT LTD | COM | G47567105 | 5,609 | 127,368 | SH | SOLE | 1 | 127,368 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| II VI INC | COM | 902104108 | 1,533 | 44,701 | SH | SOLE | 1 | 44,701 | 0 | 0 |
| ILG INC | COM | 44967H101 | 2,189 | 79,634 | SH | SOLE | 1 | 79,634 | 0 | 0 |
| ILLINOIS TOOL WORKS | COM | 452308109 | 19,326 | 134,909 | SH | SOLE | 1 | 134,909 | 0 | 0 |
| ILLUMINA INC | COM | 452327109 | 11,513 | 66,350 | SH | SOLE | 1 | 66,350 | 0 | 0 |
| IMAX CORP | COM | 45245E109 | 787 | 35,792 | SH | SOLE | 1 | 35,792 | 0 | 0 |
| IMMERSION CORPORATION | COM | 452521107 | 164 | 18,064 | SH | SOLE | 1 | 18,064 | 0 | 0 |
| IMMUNE DESIGN CORP | COM | 45252L103 | 103 | 10,577 | SH | SOLE | 1 | 10,577 | 0 | 0 |
| IMMUNOGEN INC | COM | 45253H101 | 371 | 52,212 | SH | SOLE | 1 | 52,212 | 0 | 0 |
| IMMUNOMEDICS INC | COM | 452907108 | 560 | 63,408 | SH | SOLE | 1 | 63,408 | 0 | 0 |
| IMPAC MORTGAGE HOLDINGS INC | COM | 45254P508 | 99 | 6,564 | SH | SOLE | 1 | 6,564 | 0 | 0 |
| IMPAX LABORATORIES INC | COM | 45256B101 | 886 | 55,009 | SH | SOLE | 1 | 55,009 | 0 | 0 |
| IMPERVA INC | COM | 45321L100 | 994 | 20,775 | SH | SOLE | 1 | 20,775 | 0 | 0 |
| IMPINJ INC | COM | 453204109 | 544 | 11,176 | SH | SOLE | 1 | 11,176 | 0 | 0 |
| INC RESEARCH HOLDINGS INC A | COM | 45329R109 | 8,385 | 143,341 | SH | SOLE | 1 | 143,341 | 0 | 0 |
| INCYTE CORP | COM | 45337C102 | 9,014 | 71,592 | SH | SOLE | 1 | 71,592 | 0 | 0 |
| INDEPENDENCE CONTRACT DRILLI | COM | 453415309 | 83 | 21,259 | SH | SOLE | 1 | 21,259 | 0 | 0 |
| INDEPENDENCE HOLDING CO | COM | 453440307 | 87 | 4,251 | SH | SOLE | 1 | 4,251 | 0 | 0 |
| INDEPENDENCE REALTY TRUST IN | COM | 45378A106 | 500 | 50,698 | SH | SOLE | 1 | 50,698 | 0 | 0 |
| INDEPENDENT BANK CORP MICH | COM | 453838609 | 274 | 12,605 | SH | SOLE | 1 | 12,605 | 0 | 0 |
| INDEPENDENT BANK CORP/MA | COM | 453836108 | 1,336 | 20,047 | SH | SOLE | 1 | 20,047 | 0 | 0 |
| INDEPENDENT BANK GROUP INC | COM | 45384B106 | 652 | 10,953 | SH | SOLE | 1 | 10,953 | 0 | 0 |
| INFINERA CORP | COM | 45667G103 | 958 | 89,818 | SH | SOLE | 1 | 89,818 | 0 | 0 |
| INFINITY PROPERTY & CASUALTY | COM | 45665Q103 | 762 | 8,109 | SH | SOLE | 1 | 8,109 | 0 | 0 |
| INFORMATION SERVICES GROUP | COM | 45675Y104 | 83 | 20,108 | SH | SOLE | 1 | 20,108 | 0 | 0 |
| INFREIT INC | COM | 45685L100 | 504 | 26,339 | SH | SOLE | 1 | 26,339 | 0 | 0 |
| INGERSOLL RAND PLC | COM | G47791101 | 11,874 | 129,931 | SH | SOLE | 1 | 129,931 | 0 | 0 |
| INGEVITY CORP | COM | 45688C107 | 1,826 | 31,806 | SH | SOLE | 1 | 31,806 | 0 | 0 |
| INGLES MARKETS INC CLASS A | COM | 457030104 | 291 | 8,742 | SH | SOLE | 1 | 8,742 | 0 | 0 |
| INGREDION INC | COM | 457187102 | 17,691 | 148,399 | SH | SOLE | 1 | 148,399 | 0 | 0 |
| INNERWORKINGS INC | COM | 45773Y105 | 326 | 28,074 | SH | SOLE | 1 | 28,074 | 0 | 0 |
| INNOPHOS HOLDINGS INC | COM | 45774N108 | 636 | 14,508 | SH | SOLE | 1 | 14,508 | 0 | 0 |
| INNOSPEC INC | COM | 45768S105 | 1,178 | 17,971 | SH | SOLE | 1 | 17,971 | 0 | 0 |
| INNOVIVA INC | COM | 45781M101 | 730 | 57,069 | SH | SOLE | 1 | 57,069 | 0 | 0 |
| INOGEN INC | COM | 45780L104 | 1,207 | 12,651 | SH | SOLE | 1 | 12,651 | 0 | 0 |
| INOVALON HOLDINGS INC A | COM | 45781D101 | 512 | 38,898 | SH | SOLE | 1 | 38,898 | 0 | 0 |
| INOVIO PHARMACEUTICALS INC | COM | 45773H201 | 328 | 41,794 | SH | SOLE | 1 | 41,794 | 0 | 0 |
| INPHI CORP | COM | 45772F107 | 894 | 26,071 | SH | SOLE | 1 | 26,071 | 0 | 0 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 1,068 | 26,696 | SH | SOLE | 1 | 26,696 | 0 | 0 |
| INSMED INC | COM | 457669307 | 660 | 38,475 | SH | SOLE | 1 | 38,475 | 0 | 0 |
| INSPERITY INC | COM | 45778Q107 | 978 | 13,776 | SH | SOLE | 1 | 13,776 | 0 | 0 |
| INSPIRED ENTERTAINMENT INC | COM | 45782N108 | 32 | 2,458 | SH | SOLE | 1 | 2,458 | 0 | 0 |
| INSTALLED BUILDING PRODUCTS | COM | 45780R101 | 845 | 15,965 | SH | SOLE | 1 | 15,965 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| INSTEEL INDUSTRIES INC | COM | 45774W108 | 446 | 13,538 | SH | SOLE | 1 | 13,538 | 0 | 0 |
| INSTRUCTURE INC | COM | 45781U103 | 389 | 13,187 | SH | SOLE | 1 | 13,187 | 0 | 0 |
| INSULET CORP | COM | 45784P101 | 1,851 | 36,069 | SH | SOLE | 1 | 36,069 | 0 | 0 |
| INSYS THERAPEUTICS INC | COM | 45824V209 | 188 | 14,901 | SH | SOLE | 1 | 14,901 | 0 | 0 |
| INTACT FINANCIAL CORP | COM | 45823T957 | 608 | 8,048 | SH | SOLE | 1 | 8,048 | 0 | 0 |
| INTEGER HOLDINGS CORP | COM | 45826H109 | 987 | 22,818 | SH | SOLE | 1 | 22,818 | 0 | 0 |
| INTEGRA LIFESCIENCES HOLDING | COM | 457985208 | 2,508 | 46,003 | SH | SOLE | 1 | 46,003 | 0 | 0 |
| INTEGRATED DEVICE TECH INC | COM | 458118106 | 9,084 | 352,212 | SH | SOLE | 1 | 352,212 | 0 | 0 |
| INTEL CORP | COM | 458140100 | 78,204 | 2,317,841 | SH | SOLE | 1 | 2,317,841 | 0 | 0 |
| INTELLIA THERAPEUTICS INC | COM | 45826J105 | 141 | 8,798 | SH | SOLE | 1 | 8,798 | 0 | 0 |
| INTELSAT SA | COM | L5140P101 | 69 | 22,504 | SH | SOLE | 1 | 22,504 | 0 | 0 |
| INTER PARFUMS INC | COM | 458334109 | 474 | 12,935 | SH | SOLE | 1 | 12,935 | 0 | 0 |
| INTERACTIVE BROKERS GRO CL A | COM | 45841N107 | 380 | 10,163 | SH | SOLE | 1 | 10,163 | 0 | 0 |
| INTERCEPT PHARMACEUTICALS IN | COM | 45845P108 | 53 | 434 | SH | SOLE | 1 | 434 | 0 | 0 |
| INTERCONTINENTAL EXCHANGE IN | COM | 45866F104 | 15,552 | 235,929 | SH | SOLE | 1 | 235,929 | 0 | 0 |
| INTERDIGITAL INC | COM | 45867G101 | 7,085 | 91,656 | SH | SOLE | 1 | 91,656 | 0 | 0 |
| INTERFACE INC | COM | 458665304 | 917 | 46,691 | SH | SOLE | 1 | 46,691 | 0 | 0 |
| INTERNAP CORP | COM | 45885A300 | 182 | 49,560 | SH | SOLE | 1 | 49,560 | 0 | 0 |
| INTERNATIONAL BANCSHARES CRP | COM | 459044103 | 5,313 | 151,582 | SH | SOLE | 1 | 151,582 | 0 | 0 |
| INTERNATIONAL GAME TECHNOLOG | COM | G4863A108 | 43 | 2,337 | SH | SOLE | 1 | 2,337 | 0 | 0 |
| INTERNATIONAL PAPER CO | COM | 460146103 | 11,107 | 196,195 | SH | SOLE | 1 | 196,195 | 0 | 0 |
| INTERNATIONAL SEAWAYS INC | COM | Y41053102 | 395 | 18,251 | SH | SOLE | 1 | 18,251 | 0 | 0 |
| INTERPUBLIC GROUP OF COS INC | COM | 460690100 | 3,672 | 149,256 | SH | SOLE | 1 | 149,256 | 0 | 0 |
| INTERSECT ENT INC | COM | 46071F103 | 450 | 16,112 | SH | SOLE | 1 | 16,112 | 0 | 0 |
| INTEVAC INC | COM | 461148108 | 134 | 12,059 | SH | SOLE | 1 | 12,059 | 0 | 0 |
| INTL BUSINESS MACHINES CORP | COM | 459200101 | 491,698 | 3,196,375 | SH | SOLE | 1 | 3,196,375 | 0 | 0 |
| INTL FCSTONE INC | COM | 46116V105 | 428 | 11,337 | SH | SOLE | 1 | 11,337 | 0 | 0 |
| INTL FLAVORS & FRAGRANCES | COM | 459506101 | 4,390 | 32,519 | SH | SOLE | 1 | 32,519 | 0 | 0 |
| INTL SPEEDWAY CORP CL A | COM | 460335201 | 2,499 | 66,563 | SH | SOLE | 1 | 66,563 | 0 | 0 |
| INTRA CELLULAR THERAPIES INC | COM | 46116X101 | 260 | 20,943 | SH | SOLE | 1 | 20,943 | 0 | 0 |
| INTRAWEST RESORTS HOLDINGS I | COM | 46090K109 | 188 | 7,930 | SH | SOLE | 1 | 7,930 | 0 | 0 |
| INTREPID POTASH INC | COM | 46121Y102 | 133 | 58,749 | SH | SOLE | 1 | 58,749 | 0 | 0 |
| INTREXON CORP | COM | 46122T102 | 30 | 1,262 | SH | SOLE | 1 | 1,262 | 0 | 0 |
| INTUIT INC | COM | 461202103 | 14,739 | 110,981 | SH | SOLE | 1 | 110,981 | 0 | 0 |
| INTUITIVE SURGICAL INC | COM | 46120E602 | 12,780 | 13,663 | SH | SOLE | 1 | 13,663 | 0 | 0 |
| INVACARE CORP | COM | 461203101 | 315 | 23,843 | SH | SOLE | 1 | 23,843 | 0 | 0 |
| INVESCO LTD | COM | G491BT108 | 5,994 | 170,321 | SH | SOLE | 1 | 170,321 | 0 | 0 |
| INVESCO MORTGAGE CAPITAL | COM | 46131B100 | 1,166 | 69,774 | SH | SOLE | 1 | 69,774 | 0 | 0 |
| INVESTAR HOLDING CORP | COM | 46134L105 | 116 | 5,070 | SH | SOLE | 1 | 5,070 | 0 | 0 |
| INVESTMENT | COM | 46145F105 | 519 | 24,439 | SH | SOLE | 1 | 24,439 | 0 | 0 |

| TECHNOLOGY GROUP | | | | | | | | | | |
|--------------------------------|----------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| INVESTORS BANCORP INC | COM | 46146L101 | 2,150 | 160,914 | SH | SOLE | 1 | 160,914 | 0 | 0 |
| INVESTORS REAL ESTATE TRUST | COM | 461730103 | 470 | 75,644 | SH | SOLE | 1 | 75,644 | 0 | 0 |
| INVESTORS TITLE CO | COM | 461804106 | 176 | 909 | SH | SOLE | 1 | 909 | 0 | 0 |
| INVITAE CORP | COM | 46185L103 | 231 | 24,149 | SH | SOLE | 1 | 24,149 | 0 | 0 |
| INVITATION HOMES INC | COM | 46187W107 | 41 | 1,904 | SH | SOLE | 1 | 1,904 | 0 | 0 |
| IONIS PHARMACEUTICALS INC | COM | 462222100 | 152 | 2,994 | SH | SOLE | 1 | 2,994 | 0 | 0 |
| IOVANCE BIOTHERAPEUTICS INC | COM | 462260100 | 241 | 32,782 | SH | SOLE | 1 | 32,782 | 0 | 0 |
| IPG PHOTONICS CORP | COM | 44980X109 | 11,158 | 76,896 | SH | SOLE | 1 | 76,896 | 0 | 0 |
| IRHYTHM TECHNOLOGIES INC | COM | 450056106 | 364 | 8,556 | SH | SOLE | 1 | 8,556 | 0 | 0 |
| IRIDIUM COMMUNICATIONS INC | COM | 46269C102 | 691 | 62,507 | SH | SOLE | 1 | 62,507 | 0 | 0 |
| IROBOT CORP | COM | 462726100 | 1,678 | 19,941 | SH | SOLE | 1 | 19,941 | 0 | 0 |
| IRON MOUNTAIN INC | COM | 46284V101 | 3,092 | 89,976 | SH | SOLE | 1 | 89,976 | 0 | 0 |
| IRONWOOD PHARMACEUTICALS INC | COM | 46333X108 | 1,577 | 83,540 | SH | SOLE | 1 | 83,540 | 0 | 0 |
| ISHARES 1 3 YEAR TREASURY BOND | 1-3 YR TR BD | 464287457 | 1,791 | 21,200 | SH | SOLE | 1 | 21,200 | 0 | 0 |
| ISHARES 10 20 YEAR TREASURY BO | 10-20 YR TR BD | 464288653 | 164 | 1,200 | SH | SOLE | 1 | 1,200 | 0 | 0 |
| ISHARES 20 YEAR TREASURY BOND | 20 YR TR BD | 464287432 | 776 | 6,200 | SH | SOLE | 1 | 6,200 | 0 | 0 |
| ISHARES 3 7 YEAR TREASURY BOND | 3-7 YR TR BD | 464288661 | 2,669 | 21,600 | SH | SOLE | 1 | 21,600 | 0 | 0 |
| ISHARES 7 10 YEAR TREASURY BON | 7-10 YR TR BD | 464287440 | 565 | 5,300 | SH | SOLE | 1 | 5,300 | 0 | 0 |
| ISHARES CORE S&P SMALL CAP ETF | CORE S&P SML | 464287804 | 2,647 | 37,751 | SH | SOLE | 1 | 37,751 | 0 | 0 |
| ISHARES CORE U.S. AGGREGATE | CORE US AGG | 464287226 | 4,556 | 41,600 | SH | SOLE | 1 | 41,600 | 0 | 0 |
| ISHARES MSCI ACWI ETF | MSCI ACWI | 464288257 | 289 | 4,412 | SH | SOLE | 1 | 4,412 | 0 | 0 |
| ISHARES MSCI EAFE ETF | MSCI EAFE | 464287465 | 69,295 | 1,062,802 | SH | SOLE | 1 | 1,062,802 | 0 | 0 |
| ISHARES RUSSELL 2000 ETF | RUSS 2000 | 464287655 | 5,921 | 42,020 | SH | SOLE | 1 | 42,020 | 0 | 0 |
| ISHARES RUSSELL MID CAP GROWTH | RUSS MD GR | 464287481 | 681 | 6,300 | SH | SOLE | 1 | 6,300 | 0 | 0 |
| ISHARES RUSSELL MID CAP VALUE | RUSS MCP VAL | 464287473 | 1,689 | 20,084 | SH | SOLE | 1 | 20,084 | 0 | 0 |
| ISHARES S&P 500 GROWTH ETF | S&P 500 GR | 464287309 | 1,077 | 7,868 | SH | SOLE | 1 | 7,868 | 0 | 0 |
| ISHARES S&P 500 VALUE ETF | S&P 500 VAL | 464287408 | 6,717 | 63,998 | SH | SOLE | 1 | 63,998 | 0 | 0 |
| ISRAMCO INC | COM | 465141406 | 52 | 455 | SH | SOLE | 1 | 455 | 0 | 0 |
| ISTAR INC | COM | 45031U101 | 520 | 43,196 | SH | SOLE | 1 | 43,196 | 0 | 0 |
| ITERIS INC | COM | 46564T107 | 91 | 14,625 | SH | SOLE | 1 | 14,625 | 0 | 0 |
| ITRON INC | COM | 465741106 | 1,729 | 25,527 | SH | SOLE | 1 | 25,527 | 0 | 0 |
| ITT INC | COM | 45073V108 | 7,285 | 181,301 | SH | SOLE | 1 | 181,301 | 0 | 0 |
| IXYS CORPORATION | COM | 46600W106 | 255 | 15,526 | SH | SOLE | 1 | 15,526 | 0 | 0 |
| J & J SNACK FOODS CORP | COM | 466032109 | 1,489 | 11,273 | SH | SOLE | 1 | 11,273 | 0 | 0 |
| J ALEXANDER S HOLDINGS | COM | 46609J106 | 98 | 7,994 | SH | SOLE | 1 | 7,994 | 0 | 0 |
| J. JILL INC | COM | 46620W102 | 90 | 7,312 | SH | SOLE | 1 | 7,312 | 0 | 0 |
| J.C. PENNEY CO INC | COM | 708160106 | 1,080 | 232,304 | SH | SOLE | 1 | 232,304 | 0 | 0 |
| J2 GLOBAL INC | COM | 48123V102 | 10,750 | 126,336 | SH | SOLE | 1 | 126,336 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| JABIL INC | COM | 466313103 | 10,878 | 372,653 | SH | SOLE | 1 | 372,653 | 0 | 0 |
| JACK HENRY & ASSOCIATES INC | COM | 426281101 | 16,513 | 158,980 | SH | SOLE | 1 | 158,980 | 0 | 0 |
| JACK IN THE BOX INC | COM | 466367109 | 7,797 | 79,161 | SH | SOLE | 1 | 79,161 | 0 | 0 |
| JACOBS ENGINEERING GROUP INC | COM | 469814107 | 3,665 | 67,377 | SH | SOLE | 1 | 67,377 | 0 | 0 |
| JAGGED PEAK ENERGY INC | COM | 47009K107 | 264 | 19,805 | SH | SOLE | 1 | 19,805 | 0 | 0 |
| JAMES RIVER GROUP HOLDINGS L | COM | G5005R107 | 444 | 11,181 | SH | SOLE | 1 | 11,181 | 0 | 0 |
| JANUS HENDERSON GROUP PLC | COM | G4474Y214 | 12,083 | 364,922 | SH | SOLE | 1 | 364,922 | 0 | 0 |
| JAZZ PHARMACEUTICALS PLC | COM | G50871105 | 285 | 1,834 | SH | SOLE | 1 | 1,834 | 0 | 0 |
| JD.COM INC ADR | ADR | 47215P106 | 2,028 | 51,709 | SH | SOLE | 1 | 51,709 | 0 | 0 |
| JELD WEN HOLDING INC | COM | 47580P103 | 453 | 13,968 | SH | SOLE | 1 | 13,968 | 0 | 0 |
| JERNIGAN CAPITAL INC | COM | 476405105 | 126 | 5,744 | SH | SOLE | 1 | 5,744 | 0 | 0 |
| JETBLUE AIRWAYS CORP | COM | 477143101 | 15,577 | 682,296 | SH | SOLE | 1 | 682,296 | 0 | 0 |
| JM SMUCKER CO/THE | COM | 832696405 | 5,632 | 47,592 | SH | SOLE | 1 | 47,592 | 0 | 0 |
| JOHN B. SANFILIPPO & SON INC | COM | 800422107 | 406 | 6,437 | SH | SOLE | 1 | 6,437 | 0 | 0 |
| JOHN BEAN TECHNOLOGIES CORP | COM | 477839104 | 2,308 | 23,551 | SH | SOLE | 1 | 23,551 | 0 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 138,469 | 1,046,709 | SH | SOLE | 1 | 1,046,709 | 0 | 0 |
| JOHNSON CONTROLS INTERNATION | COM | G51502105 | 19,248 | 443,907 | SH | SOLE | 1 | 443,907 | 0 | 0 |
| JOHNSON OUTDOORS INC A | COM | 479167108 | 145 | 3,001 | SH | SOLE | 1 | 3,001 | 0 | 0 |
| JONES ENERGY INC A | COM | 48019R108 | 45 | 28,308 | SH | SOLE | 1 | 28,308 | 0 | 0 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 11,926 | 95,407 | SH | SOLE | 1 | 95,407 | 0 | 0 |
| JOUNCE THERAPEUTICS INC | COM | 481116101 | 58 | 4,117 | SH | SOLE | 1 | 4,117 | 0 | 0 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 113,521 | 1,242,025 | SH | SOLE | 1 | 1,242,025 | 0 | 0 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 3,887 | 139,429 | SH | SOLE | 1 | 139,429 | 0 | 0 |
| JUNO THERAPEUTICS INC | COM | 48205A109 | 41 | 1,377 | SH | SOLE | 1 | 1,377 | 0 | 0 |
| K12 INC | COM | 48273U102 | 379 | 21,133 | SH | SOLE | 1 | 21,133 | 0 | 0 |
| K2M GROUP HOLDINGS INC | COM | 48273J107 | 613 | 25,165 | SH | SOLE | 1 | 25,165 | 0 | 0 |
| KADANT INC | COM | 48282T104 | 506 | 6,730 | SH | SOLE | 1 | 6,730 | 0 | 0 |
| KAISER ALUMINUM CORP | COM | 483007704 | 1,119 | 12,641 | SH | SOLE | 1 | 12,641 | 0 | 0 |
| KAMAN CORP | COM | 483548103 | 1,007 | 20,200 | SH | SOLE | 1 | 20,200 | 0 | 0 |
| KANSAS CITY SOUTHERN | COM | 485170302 | 4,144 | 39,600 | SH | SOLE | 1 | 39,600 | 0 | 0 |
| KAPSTONE PAPER AND PACKAGING | COM | 48562P103 | 1,347 | 65,272 | SH | SOLE | 1 | 65,272 | 0 | 0 |
| KAR AUCTION SERVICES INC | COM | 48238T109 | 621 | 14,791 | SH | SOLE | 1 | 14,791 | 0 | 0 |
| KARYOPHARM THERAPEUTICS INC | COM | 48576U106 | 190 | 20,965 | SH | SOLE | 1 | 20,965 | 0 | 0 |
| KATE SPADE & CO | COM | 485865109 | 4,857 | 262,662 | SH | SOLE | 1 | 262,662 | 0 | 0 |
| KB HOME | COM | 48666K109 | 5,278 | 220,190 | SH | SOLE | 1 | 220,190 | 0 | 0 |
| KBR INC | COM | 48242W106 | 5,768 | 378,945 | SH | SOLE | 1 | 378,945 | 0 | 0 |
| KCG HOLDINGS INC CL A | COM | 48244B100 | 553 | 27,724 | SH | SOLE | 1 | 27,724 | 0 | 0 |
| KEANE GROUP INC | COM | 48669A108 | 309 | 19,288 | SH | SOLE | 1 | 19,288 | 0 | 0 |
| KEARNY FINANCIAL CORP/MD | COM | 48716P108 | 783 | 52,702 | SH | SOLE | 1 | 52,702 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| KELLOGG CO | COM | 487836108 | 8,769 | 126,247 | SH | SOLE | 1 | 126,247 | 0 | 0 |
| KELLY SERVICES INC A | COM | 488152208 | 510 | 22,701 | SH | SOLE | 1 | 22,701 | 0 | 0 |
| KEMET CORP | COM | 488360207 | 363 | 28,351 | SH | SOLE | 1 | 28,351 | 0 | 0 |
| KEMPER CORP | COM | 488401100 | 4,755 | 123,182 | SH | SOLE | 1 | 123,182 | 0 | 0 |
| KENNAMETAL INC | COM | 489170100 | 7,963 | 212,800 | SH | SOLE | 1 | 212,800 | 0 | 0 |
| KENNEDY WILSON HOLDINGS INC | COM | 489398107 | 984 | 51,652 | SH | SOLE | 1 | 51,652 | 0 | 0 |
| KERYX BIOPHARMACEUTICALS | COM | 492515101 | 367 | 50,742 | SH | SOLE | 1 | 50,742 | 0 | 0 |
| KEY ENERGY SERVICES INC | COM | 49309J103 | 123 | 6,400 | SH | SOLE | 1 | 6,400 | 0 | 0 |
| KEYCORP | COM | 493267108 | 8,374 | 446,831 | SH | SOLE | 1 | 446,831 | 0 | 0 |
| KEYSIGHT TECHNOLOGIES IN | COM | 49338L103 | 14,703 | 377,673 | SH | SOLE | 1 | 377,673 | 0 | 0 |
| KEYW HOLDING CORP/THE | COM | 493723100 | 280 | 29,899 | SH | SOLE | 1 | 29,899 | 0 | 0 |
| KFORCE INC | COM | 493732101 | 285 | 14,551 | SH | SOLE | 1 | 14,551 | 0 | 0 |
| KILROY REALTY CORP | COM | 49427F108 | 15,100 | 200,930 | SH | SOLE | 1 | 200,930 | 0 | 0 |
| KIMBALL ELECTRONICS INC | COM | 49428J109 | 297 | 16,465 | SH | SOLE | 1 | 16,465 | 0 | 0 |
| KIMBALL INTERNATIONAL B | COM | 494274103 | 378 | 22,622 | SH | SOLE | 1 | 22,622 | 0 | 0 |
| KIMBERLY CLARK CORP | COM | 494368103 | 21,767 | 168,592 | SH | SOLE | 1 | 168,592 | 0 | 0 |
| KIMCO REALTY CORP | COM | 49446R109 | 2,620 | 142,792 | SH | SOLE | 1 | 142,792 | 0 | 0 |
| KINDER MORGAN INC | COM | 49456B101 | 15,828 | 826,115 | SH | SOLE | 1 | 826,115 | 0 | 0 |
| KINDRED BIOSCIENCES INC | COM | 494577109 | 112 | 13,063 | SH | SOLE | 1 | 13,063 | 0 | 0 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 735 | 63,078 | SH | SOLE | 1 | 63,078 | 0 | 0 |
| KINGSTONE COS INC | COM | 496719105 | 86 | 5,628 | SH | SOLE | 1 | 5,628 | 0 | 0 |
| KINSALE CAPITAL GROUP INC | COM | 49714P108 | 335 | 8,974 | SH | SOLE | 1 | 8,974 | 0 | 0 |
| KIRBY CORP | COM | 497266106 | 7,381 | 110,415 | SH | SOLE | 1 | 110,415 | 0 | 0 |
| KIRKLAND S INC | COM | 497498105 | 117 | 11,385 | SH | SOLE | 1 | 11,385 | 0 | 0 |
| KITE PHARMA INC | COM | 49803L109 | 3,144 | 30,331 | SH | SOLE | 1 | 30,331 | 0 | 0 |
| KITE REALTY GROUP TRUST | COM | 49803T300 | 1,176 | 62,129 | SH | SOLE | 1 | 62,129 | 0 | 0 |
| KKR REAL ESTATE FINANCE TRUS | COM | 48251K100 | 138 | 6,425 | SH | SOLE | 1 | 6,425 | 0 | 0 |
| KLA TENCOR CORP | COM | 482480100 | 489,760 | 5,351,987 | SH | SOLE | 1 | 5,351,987 | 0 | 0 |
| KLONDEX MINES LTD | COM | 498696103 | 368 | 109,143 | SH | SOLE | 1 | 109,143 | 0 | 0 |
| KLX INC | COM | 482539103 | 6,838 | 136,759 | SH | SOLE | 1 | 136,759 | 0 | 0 |
| KMG CHEMICALS INC | COM | 482564101 | 279 | 5,724 | SH | SOLE | 1 | 5,724 | 0 | 0 |
| KNIGHT TRANSPORTATION INC | COM | 499064103 | 1,999 | 53,962 | SH | SOLE | 1 | 53,962 | 0 | 0 |
| KNOLL INC | COM | 498904200 | 602 | 30,005 | SH | SOLE | 1 | 30,005 | 0 | 0 |
| KNOWLES CORP | COM | 49926D109 | 3,980 | 235,214 | SH | SOLE | 1 | 235,214 | 0 | 0 |
| KOHL'S CORP | COM | 500255104 | 368,875 | 9,539,057 | SH | SOLE | 1 | 9,539,057 | 0 | 0 |
| KOPIN CORP | COM | 500600101 | 171 | 46,023 | SH | SOLE | 1 | 46,023 | 0 | 0 |
| KOPPERS HOLDINGS INC | COM | 50060P106 | 559 | 15,475 | SH | SOLE | 1 | 15,475 | 0 | 0 |
| KORN/FERRY INTERNATIONAL | COM | 500643200 | 1,352 | 39,143 | SH | SOLE | 1 | 39,143 | 0 | 0 |
| KOSMOS ENERGY LTD | COM | G5315B107 | 26 | 4,121 | SH | SOLE | 1 | 4,121 | 0 | 0 |
| KRAFT HEINZ CO/THE | COM | 500754106 | 27,555 | 321,757 | SH | SOLE | 1 | 321,757 | 0 | 0 |
| KRATON CORP | COM | 50077C106 | 778 | 22,603 | SH | SOLE | 1 | 22,603 | 0 | 0 |
| KRATOS DEFENSE & SECURITY | COM | 50077B207 | 528 | 44,453 | SH | SOLE | 1 | 44,453 | 0 | 0 |
| KROGER CO | COM | 501044101 | 9,697 | 415,809 | SH | SOLE | 1 | 415,809 | 0 | 0 |
| KRONOS WORLDWIDE INC | COM | 50105F105 | 256 | 14,074 | SH | SOLE | 1 | 14,074 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| KULICKE & SOFFA INDUSTRIES | COM | 501242101 | 173 | 9,121 | SH | SOLE | 1 | 9,121 | 0 | 0 |
| KURA ONCOLOGY INC | COM | 50127T109 | 82 | 8,846 | SH | SOLE | 1 | 8,846 | 0 | 0 |
| KVH INDUSTRIES INC | COM | 482738101 | 92 | 9,660 | SH | SOLE | 1 | 9,660 | 0 | 0 |
| L BRANDS INC | COM | 501797104 | 322,511 | 5,984,612 | SH | SOLE | 1 | 5,984,612 | 0 | 0 |
| L3 TECHNOLOGIES INC | COM | 502413107 | 4,504 | 26,959 | SH | SOLE | 1 | 26,959 | 0 | 0 |
| LA JOLLA PHARMACEUTICAL CO | COM | 503459604 | 323 | 10,845 | SH | SOLE | 1 | 10,845 | 0 | 0 |
| LA QUINTA HOLDINGS INC | COM | 50420D108 | 748 | 50,625 | SH | SOLE | 1 | 50,625 | 0 | 0 |
| LA Z BOY INC | COM | 505336107 | 1,178 | 36,238 | SH | SOLE | 1 | 36,238 | 0 | 0 |
| LABORATORY CRP OF AMER HLDGS | COM | 50540R409 | 7,045 | 45,703 | SH | SOLE | 1 | 45,703 | 0 | 0 |
| LADDER CAPITAL CORP REIT | COM | 505743104 | 587 | 43,798 | SH | SOLE | 1 | 43,798 | 0 | 0 |
| LADENBURG THALMANN FINANCIAL | COM | 50575Q102 | 154 | 63,065 | SH | SOLE | 1 | 63,065 | 0 | 0 |
| LAKELAND BANCORP INC | COM | 511637100 | 525 | 27,845 | SH | SOLE | 1 | 27,845 | 0 | 0 |
| LAKELAND FINANCIAL CORP | COM | 511656100 | 688 | 14,990 | SH | SOLE | 1 | 14,990 | 0 | 0 |
| LAM RESEARCH CORP | COM | 512807108 | 9,611 | 67,956 | SH | SOLE | 1 | 67,956 | 0 | 0 |
| LAMAR ADVERTISING CO A | COM | 512816109 | 12,573 | 170,902 | SH | SOLE | 1 | 170,902 | 0 | 0 |
| LAMB WESTON HOLDINGS INC | COM | 513272104 | 12,507 | 284,001 | SH | SOLE | 1 | 284,001 | 0 | 0 |
| LANCASTER COLONY CORP | COM | 513847103 | 6,265 | 51,091 | SH | SOLE | 1 | 51,091 | 0 | 0 |
| LANDAUER INC | COM | 51476K103 | 360 | 6,882 | SH | SOLE | 1 | 6,882 | 0 | 0 |
| LANDEC CORP | COM | 514766104 | 248 | 16,668 | SH | SOLE | 1 | 16,668 | 0 | 0 |
| LANDS END INC | COM | 51509F105 | 123 | 8,240 | SH | SOLE | 1 | 8,240 | 0 | 0 |
| LANDSTAR SYSTEM INC | COM | 515098101 | 7,347 | 85,833 | SH | SOLE | 1 | 85,833 | 0 | 0 |
| LANNETT CO INC | COM | 516012101 | 433 | 21,240 | SH | SOLE | 1 | 21,240 | 0 | 0 |
| LANTHEUS HOLDINGS INC | COM | 516544103 | 352 | 19,948 | SH | SOLE | 1 | 19,948 | 0 | 0 |
| LAREDO PETROLEUM INC | COM | 516806106 | 41 | 3,932 | SH | SOLE | 1 | 3,932 | 0 | 0 |
| LASALLE HOTEL PROPERTIES | COM | 517942108 | 8,931 | 299,697 | SH | SOLE | 1 | 299,697 | 0 | 0 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 507 | 76,177 | SH | SOLE | 1 | 76,177 | 0 | 0 |
| LAUREATE EDUCATION INC A | COM | 518613203 | 387 | 22,065 | SH | SOLE | 1 | 22,065 | 0 | 0 |
| LAWSON PRODUCTS INC | COM | 520776105 | 88 | 3,994 | SH | SOLE | 1 | 3,994 | 0 | 0 |
| LAYNE CHRISTENSEN COMPANY | COM | 521050104 | 98 | 11,198 | SH | SOLE | 1 | 11,198 | 0 | 0 |
| LAZARD LTD CL A | COM | G54050102 | 1,152 | 24,875 | SH | SOLE | 1 | 24,875 | 0 | 0 |
| LCI INDUSTRIES | COM | 50189K103 | 1,868 | 18,242 | SH | SOLE | 1 | 18,242 | 0 | 0 |
| LCNB CORPORATION | COM | 50181P100 | 110 | 5,501 | SH | SOLE | 1 | 5,501 | 0 | 0 |
| LEAF GROUP LTD | COM | 52177G102 | 57 | 7,349 | SH | SOLE | 1 | 7,349 | 0 | 0 |
| LEAR CORP | COM | 521865204 | 1,972 | 13,878 | SH | SOLE | 1 | 13,878 | 0 | 0 |
| LEGACYTEXAS FINANCIAL GROUP | COM | 52471Y106 | 1,323 | 34,687 | SH | SOLE | 1 | 34,687 | 0 | 0 |
| LEGG MASON INC | COM | 524901105 | 8,387 | 219,782 | SH | SOLE | 1 | 219,782 | 0 | 0 |
| LEGETT & PLATT INC | COM | 524660107 | 2,401 | 45,714 | SH | SOLE | 1 | 45,714 | 0 | 0 |
| LEIDOS HOLDINGS INC | COM | 525327102 | 15,164 | 293,362 | SH | SOLE | 1 | 293,362 | 0 | 0 |
| LEMAITRE VASCULAR INC | COM | 525558201 | 338 | 10,823 | SH | SOLE | 1 | 10,823 | 0 | 0 |
| LENDINGCLUB CORP | COM | 52603A109 | 1,087 | 197,336 | SH | SOLE | 1 | 197,336 | 0 | 0 |
| LENDINGTREE INC | COM | 52603B107 | 842 | 4,888 | SH | SOLE | 1 | 4,888 | 0 | 0 |
| LENNAR CORP B SHS | COM | 526057302 | 10 | 212 | SH | SOLE | 1 | 212 | 0 | 0 |

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|-------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| LENNAR CORP A | COM | 526057104 | 3,836 | 71,950 | SH | SOLE | 1 | 71,950 | 0 | 0 |
| LENNOX INTERNATIONAL INC | COM | 526107107 | 14,441 | 78,635 | SH | SOLE | 1 | 78,635 | 0 | 0 |
| LEUCADIA NATIONAL CORP | COM | 527288104 | 6,471 | 247,357 | SH | SOLE | 1 | 247,357 | 0 | 0 |
| Leucadia National Corporation | COM | 527288104 | 7 | 263 | SH | SOLE | 2 | 263 | 0 | 0 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N308 | 6,915 | 116,618 | SH | SOLE | 1 | 116,618 | 0 | 0 |
| LEXICON PHARMACEUTICALS INC | COM | 528872302 | 440 | 26,730 | SH | SOLE | 1 | 26,730 | 0 | 0 |
| LEXINGTON REALTY TRUST | COM | 529043101 | 1,608 | 162,230 | SH | SOLE | 1 | 162,230 | 0 | 0 |
| LGI HOMES INC | COM | 50187T106 | 520 | 12,948 | SH | SOLE | 1 | 12,948 | 0 | 0 |
| LHC GROUP INC | COM | 50187A107 | 794 | 11,693 | SH | SOLE | 1 | 11,693 | 0 | 0 |
| LIBBEY INC | COM | 529898108 | 110 | 13,601 | SH | SOLE | 1 | 13,601 | 0 | 0 |
| LIBERTY BROADBAND A | COM | 530307107 | 47 | 552 | SH | SOLE | 1 | 552 | 0 | 0 |
| LIBERTY BROADBAND C | COM | 530307305 | 195 | 2,249 | SH | SOLE | 1 | 2,249 | 0 | 0 |
| LIBERTY EXPEDIA HOLD A | COM | 53046P109 | 65 | 1,196 | SH | SOLE | 1 | 1,196 | 0 | 0 |
| LIBERTY GLOBAL PLC C | COM | G5480U120 | 1,290 | 41,379 | SH | SOLE | 1 | 41,379 | 0 | 0 |
| LIBERTY GLOBAL PLC A | COM | G5480U104 | 623 | 19,404 | SH | SOLE | 1 | 19,404 | 0 | 0 |
| LIBERTY GLOBAL PLC LILAC A | COM | G5480U138 | 61 | 2,796 | SH | SOLE | 1 | 2,796 | 0 | 0 |
| LIBERTY GLOBAL PLC LILAC C | COM | G5480U153 | 262 | 12,248 | SH | SOLE | 1 | 12,248 | 0 | 0 |
| LIBERTY INTERACTIVE CORP Q A | COM | 53071M104 | 3,228 | 131,535 | SH | SOLE | 1 | 131,535 | 0 | 0 |
| LIBERTY MEDIA COR SIRIUSXM A | COM | 531229409 | 81 | 1,924 | SH | SOLE | 1 | 1,924 | 0 | 0 |
| LIBERTY MEDIA COR SIRIUSXM C | COM | 531229607 | 406 | 9,739 | SH | SOLE | 1 | 9,739 | 0 | 0 |
| LIBERTY MEDIA CORP BRAVES A | COM | 531229706 | 147 | 6,174 | SH | SOLE | 1 | 6,174 | 0 | 0 |
| LIBERTY MEDIA CORP BRAVES C | COM | 531229888 | 510 | 21,285 | SH | SOLE | 1 | 21,285 | 0 | 0 |
| LIBERTY MEDIA CORP LIBERTY A | COM | 531229870 | 19 | 535 | SH | SOLE | 1 | 535 | 0 | 0 |
| LIBERTY MEDIA CORP LIBERTY C | COM | 531229854 | 84 | 2,298 | SH | SOLE | 1 | 2,298 | 0 | 0 |
| LIBERTY PROPERTY TRUST | COM | 531172104 | 12,254 | 301,016 | SH | SOLE | 1 | 301,016 | 0 | 0 |
| LIBERTY TAX INC | COM | 53128T102 | 55 | 4,253 | SH | SOLE | 1 | 4,253 | 0 | 0 |
| LIBERTY TRIPADVISOR HDG A | COM | 531465102 | 523 | 45,073 | SH | SOLE | 1 | 45,073 | 0 | 0 |
| LIBERTY VENTURES SER A | COM | 53071M856 | 1,984 | 37,945 | SH | SOLE | 1 | 37,945 | 0 | 0 |
| LIFE STORAGE INC | COM | 53223X107 | 7,044 | 95,060 | SH | SOLE | 1 | 95,060 | 0 | 0 |
| LIFEPPOINT HEALTH INC | COM | 53219L109 | 5,539 | 82,488 | SH | SOLE | 1 | 82,488 | 0 | 0 |
| LIFETIME BRANDS INC | COM | 53222Q103 | 110 | 6,047 | SH | SOLE | 1 | 6,047 | 0 | 0 |
| LIFEWAY FOODS INC | COM | 531914109 | 27 | 2,914 | SH | SOLE | 1 | 2,914 | 0 | 0 |
| LIGAND PHARMACEUTICALS | COM | 53220K504 | 1,841 | 15,161 | SH | SOLE | 1 | 15,161 | 0 | 0 |
| LILIS ENERGY INC | COM | 532403201 | 130 | 26,536 | SH | SOLE | 1 | 26,536 | 0 | 0 |
| LIMELIGHT NETWORKS INC | COM | 53261M104 | 133 | 46,144 | SH | SOLE | 1 | 46,144 | 0 | 0 |
| LIMONEIRA CO | COM | 532746104 | 175 | 7,410 | SH | SOLE | 1 | 7,410 | 0 | 0 |
| LINCOLN ELECTRIC HOLDINGS | COM | 533900106 | 11,654 | 126,554 | SH | SOLE | 1 | 126,554 | 0 | 0 |
| LINCOLN NATIONAL CORP | COM | 534187109 | 6,283 | 92,978 | SH | SOLE | 1 | 92,978 | 0 | 0 |

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|------------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| LINDBLAD EXPEDITIONS HOLDING | COM | 535219109 | 131 | 12,442 | SH | SOLE | 1 | 12,442 | 0 | 0 |
| LINDSAY CORP | COM | 535555106 | 702 | 7,870 | SH | SOLE | 1 | 7,870 | 0 | 0 |
| LIONS GATE ENTERTAINMENT A | COM | 535919401 | 34 | 1,216 | SH | SOLE | 1 | 1,216 | 0 | 0 |
| LIONS GATE ENTERTAINMENT B | COM | 535919500 | 61 | 2,310 | SH | SOLE | 1 | 2,310 | 0 | 0 |
| LIQUIDITY SERVICES INC | COM | 53635B107 | 121 | 19,040 | SH | SOLE | 1 | 19,040 | 0 | 0 |
| LITHIA MOTORS INC CL A | COM | 536797103 | 1,650 | 17,512 | SH | SOLE | 1 | 17,512 | 0 | 0 |
| LITTELFUSE INC | COM | 537008104 | 9,880 | 59,881 | SH | SOLE | 1 | 59,881 | 0 | 0 |
| LIVANOVA PLC | COM | G5509L101 | 7,213 | 117,843 | SH | SOLE | 1 | 117,843 | 0 | 0 |
| LIVE NATION ENTERTAINMENT IN | COM | 538034109 | 9,530 | 273,472 | SH | SOLE | 1 | 273,472 | 0 | 0 |
| LIVE OAK BANCSHARES INC | COM | 53803X105 | 297 | 12,264 | SH | SOLE | 1 | 12,264 | 0 | 0 |
| LIVEPERSON INC | COM | 538146101 | 446 | 40,534 | SH | SOLE | 1 | 40,534 | 0 | 0 |
| LKQ CORP | COM | 501889208 | 3,779 | 114,691 | SH | SOLE | 1 | 114,691 | 0 | 0 |
| LLOYDS BANK PLC | COM | 53944VAH2 | 1,138 | 1,101,000 | SH | SOLE | 1 | 1,101,000 | 0 | 0 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 33,950 | 122,294 | SH | SOLE | 1 | 122,294 | 0 | 0 |
| LOEWS CORP | COM | 540424108 | 7,432 | 158,759 | SH | SOLE | 1 | 158,759 | 0 | 0 |
| LOGMEIN INC | COM | 54142L109 | 11,264 | 107,791 | SH | SOLE | 1 | 107,791 | 0 | 0 |
| LORAL SPACE & COMMUNICATIONS | COM | 543881106 | 331 | 7,975 | SH | SOLE | 1 | 7,975 | 0 | 0 |
| LOUISIANA PACIFIC CORP | COM | 546347105 | 9,237 | 383,116 | SH | SOLE | 1 | 383,116 | 0 | 0 |
| LOWE S COS INC | COM | 548661107 | 26,926 | 347,292 | SH | SOLE | 1 | 347,292 | 0 | 0 |
| LOXO ONCOLOGY INC | COM | 548862101 | 996 | 12,421 | SH | SOLE | 1 | 12,421 | 0 | 0 |
| LPL FINANCIAL HOLDINGS INC | COM | 50212V100 | 91 | 2,140 | SH | SOLE | 1 | 2,140 | 0 | 0 |
| LSB INDUSTRIES INC | COM | 502160104 | 166 | 16,116 | SH | SOLE | 1 | 16,116 | 0 | 0 |
| LSC COMMUNICATIONS INC | COM | 50218P107 | 570 | 26,635 | SH | SOLE | 1 | 26,635 | 0 | 0 |
| LSI INDUSTRIES INC | COM | 50216C108 | 136 | 15,037 | SH | SOLE | 1 | 15,037 | 0 | 0 |
| LTC PROPERTIES INC | COM | 502175102 | 1,516 | 29,505 | SH | SOLE | 1 | 29,505 | 0 | 0 |
| LULULEMON ATHLETICA INC | COM | 550021109 | 140 | 2,348 | SH | SOLE | 1 | 2,348 | 0 | 0 |
| LUMBER LIQUIDATORS HOLDINGS | COM | 55003T107 | 529 | 21,104 | SH | SOLE | 1 | 21,104 | 0 | 0 |
| LUMENTUM HOLDINGS INC | COM | 55024U109 | 2,566 | 44,974 | SH | SOLE | 1 | 44,974 | 0 | 0 |
| LUMINEX CORP | COM | 55027E102 | 643 | 30,444 | SH | SOLE | 1 | 30,444 | 0 | 0 |
| LUMOS NETWORKS CORP | COM | 550283105 | 299 | 16,729 | SH | SOLE | 1 | 16,729 | 0 | 0 |
| LYDALL INC | COM | 550819106 | 650 | 12,578 | SH | SOLE | 1 | 12,578 | 0 | 0 |
| LYONDELLBASELL INDU CL A | COM | N53745100 | 462,998 | 5,486,410 | SH | SOLE | 1 | 5,486,410 | 0 | 0 |
| M & T BANK CORP | COM | 55261F104 | 14,284 | 88,197 | SH | SOLE | 1 | 88,197 | 0 | 0 |
| M/I HOMES INC | COM | 55305B101 | 513 | 17,985 | SH | SOLE | 1 | 17,985 | 0 | 0 |
| MACATAWA BANK CORP | COM | 554225102 | 154 | 16,114 | SH | SOLE | 1 | 16,114 | 0 | 0 |
| MACERICH CO/THE | COM | 554382101 | 2,597 | 44,728 | SH | SOLE | 1 | 44,728 | 0 | 0 |
| MACK CALI REALTY CORP | COM | 554489104 | 6,458 | 237,962 | SH | SOLE | 1 | 237,962 | 0 | 0 |
| MACOM TECHNOLOGY SOLUTIONS H | COM | 55405Y100 | 1,403 | 25,164 | SH | SOLE | 1 | 25,164 | 0 | 0 |
| MACQUARIE INFRASTRUCTURE COR | COM | 55608B105 | 132 | 1,685 | SH | SOLE | 1 | 1,685 | 0 | 0 |
| MACROGENICS INC | COM | 556099109 | 361 | 20,637 | SH | SOLE | 1 | 20,637 | 0 | 0 |
| MACY S INC | COM | 55616P104 | 280,867 | 12,085,482 | SH | SOLE | 1 | 12,085,482 | 0 | 0 |
| MADISON SQUARE | COM | 55825T103 | 79 | 402 | SH | SOLE | 1 | 402 | 0 | 0 |

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| MADRIGAL PHARMACEUTICALS INC | COM | 558868105 | 41 | 2,508 | SH | SOLE | 1 | 2,508 | 0 | 0 |
| MAGELLAN HEALTH INC | COM | 559079207 | 1,297 | 17,798 | SH | SOLE | 1 | 17,798 | 0 | 0 |
| MAIDEN HOLDINGS LTD | COM | G5753U112 | 599 | 53,940 | SH | SOLE | 1 | 53,940 | 0 | 0 |
| MAINSOURCE FINANCIAL GROUP I | COM | 56062Y102 | 514 | 15,331 | SH | SOLE | 1 | 15,331 | 0 | 0 |
| MAJESCO | COM | 56068V102 | 17 | 3,447 | SH | SOLE | 1 | 3,447 | 0 | 0 |
| MALIBU BOATS INC A | COM | 56117J100 | 289 | 11,171 | SH | SOLE | 1 | 11,171 | 0 | 0 |
| MALLINCKRODT PLC | COM | G5785G107 | 1,578 | 35,211 | SH | SOLE | 1 | 35,211 | 0 | 0 |
| MALVERN BANCORP INC | COM | 561409103 | 95 | 3,986 | SH | SOLE | 1 | 3,986 | 0 | 0 |
| MAMMOTH ENERGY SERVICES INC | COM | 56155L108 | 93 | 4,993 | SH | SOLE | 1 | 4,993 | 0 | 0 |
| MANHATTAN ASSOCIATES INC | COM | 562750109 | 6,833 | 142,171 | SH | SOLE | 1 | 142,171 | 0 | 0 |
| MANITOWOC COMPANY INC | COM | 563571108 | 476 | 79,119 | SH | SOLE | 1 | 79,119 | 0 | 0 |
| MANPOWERGROUP INC | COM | 56418H100 | 16,897 | 151,341 | SH | SOLE | 1 | 151,341 | 0 | 0 |
| MANTECH INTERNATIONAL CORP A | COM | 564563104 | 798 | 19,275 | SH | SOLE | 1 | 19,275 | 0 | 0 |
| MANULIFE FINANCIAL CORP | COM | 56501R957 | 591 | 31,548 | SH | SOLE | 1 | 31,548 | 0 | 0 |
| MARATHON OIL CORP | COM | 565849106 | 5,763 | 486,307 | SH | SOLE | 1 | 486,307 | 0 | 0 |
| MARATHON PETROLEUM CORP | COM | 56585A102 | 9,619 | 183,819 | SH | SOLE | 1 | 183,819 | 0 | 0 |
| MARCUS & MILLICHAP INC | COM | 566324109 | 262 | 9,947 | SH | SOLE | 1 | 9,947 | 0 | 0 |
| MARCUS CORPORATION | COM | 566330106 | 424 | 14,048 | SH | SOLE | 1 | 14,048 | 0 | 0 |
| MARINE PRODUCTS CORP | COM | 568427108 | 76 | 4,852 | SH | SOLE | 1 | 4,852 | 0 | 0 |
| MARINEMAX INC | COM | 567908108 | 366 | 18,739 | SH | SOLE | 1 | 18,739 | 0 | 0 |
| MARKEL CORP | COM | 570535104 | 781 | 800 | SH | SOLE | 1 | 800 | 0 | 0 |
| MARKETAXESS HOLDINGS INC | COM | 57060D108 | 15,471 | 76,932 | SH | SOLE | 1 | 76,932 | 0 | 0 |
| MARLIN BUSINESS SERVICES INC | COM | 571157106 | 137 | 5,449 | SH | SOLE | 1 | 5,449 | 0 | 0 |
| MARRIOTT INTERNATIONAL CL A | COM | 571903202 | 14,865 | 148,187 | SH | SOLE | 1 | 148,187 | 0 | 0 |
| MARRIOTT VACATIONS WORLD | COM | 57164Y107 | 1,972 | 16,749 | SH | SOLE | 1 | 16,749 | 0 | 0 |
| MARSH & MCLENNAN COS | COM | 571748102 | 14,559 | 186,749 | SH | SOLE | 1 | 186,749 | 0 | 0 |
| MARTEN TRANSPORT LTD | COM | 573075108 | 479 | 17,492 | SH | SOLE | 1 | 17,492 | 0 | 0 |
| MARTIN MARIETTA MATERIALS | COM | 573284106 | 5,008 | 22,499 | SH | SOLE | 1 | 22,499 | 0 | 0 |
| MARVELL TECHNOLOGY GROUP LTD | COM | G5876H105 | 144 | 8,721 | SH | SOLE | 1 | 8,721 | 0 | 0 |
| MASCO CORP | COM | 574599106 | 6,942 | 181,688 | SH | SOLE | 1 | 181,688 | 0 | 0 |
| MASIMO CORP | COM | 574795100 | 10,934 | 119,917 | SH | SOLE | 1 | 119,917 | 0 | 0 |
| MASONITE INTERNATIONAL CORP | COM | 575385109 | 1,394 | 18,468 | SH | SOLE | 1 | 18,468 | 0 | 0 |
| MASTEC INC | COM | 576323109 | 1,866 | 41,319 | SH | SOLE | 1 | 41,319 | 0 | 0 |
| MASTERCARD INC A | COM | 57636Q104 | 46,081 | 379,425 | SH | SOLE | 1 | 379,425 | 0 | 0 |
| MATADOR RESOURCES CO | COM | 576485205 | 5,219 | 244,225 | SH | SOLE | 1 | 244,225 | 0 | 0 |
| MATCH GROUP INC | COM | 57665R106 | 15 | 886 | SH | SOLE | 1 | 886 | 0 | 0 |
| MATERION CORP | COM | 576690101 | 558 | 14,931 | SH | SOLE | 1 | 14,931 | 0 | 0 |
| MATINAS BIOPHARMA | COM | 576810105 | 55 | 32,748 | SH | SOLE | 1 | 32,748 | 0 | 0 |

| HOLDINGS I | | | | | | | | | | |
|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| MATRIX SERVICE CO | COM | 576853105 | 184 | 19,706 | SH | SOLE | 1 | 19,706 | 0 | 0 |
| MATSON INC | COM | 57686G105 | 965 | 32,121 | SH | SOLE | 1 | 32,121 | 0 | 0 |
| MATTEL INC | COM | 577081102 | 3,519 | 163,455 | SH | SOLE | 1 | 163,455 | 0 | 0 |
| Mattel, Inc. | COM | 577081102 | 141 | 6,562 | SH | SOLE | 2 | 6,562 | 0 | 0 |
| MATTHEWS INTL CORP CLASS A | COM | 577128101 | 1,443 | 23,552 | SH | SOLE | 1 | 23,552 | 0 | 0 |
| MAUI LAND & PINEAPPLE CO | COM | 577345101 | 85 | 4,164 | SH | SOLE | 1 | 4,164 | 0 | 0 |
| MAXIM INTEGRATED PRODUCTS | COM | 57772K101 | 1,251 | 27,864 | SH | SOLE | 1 | 27,864 | 0 | 0 |
| MAXIMUS INC | COM | 577933104 | 10,710 | 171,001 | SH | SOLE | 1 | 171,001 | 0 | 0 |
| MAXLINEAR INC | COM | 57776J100 | 1,229 | 44,068 | SH | SOLE | 1 | 44,068 | 0 | 0 |
| MAXWELL TECHNOLOGIES INC | COM | 577767106 | 134 | 22,383 | SH | SOLE | 1 | 22,383 | 0 | 0 |
| MB FINANCIAL INC | COM | 55264U108 | 8,563 | 194,448 | SH | SOLE | 1 | 194,448 | 0 | 0 |
| MBIA INC | COM | 55262C100 | 734 | 77,787 | SH | SOLE | 1 | 77,787 | 0 | 0 |
| MBT FINANCIAL CORP | COM | 578877102 | 107 | 11,061 | SH | SOLE | 1 | 11,061 | 0 | 0 |
| MCBC HOLDINGS INC | COM | 55276F107 | 223 | 11,413 | SH | SOLE | 1 | 11,413 | 0 | 0 |
| MCCORMICK & CO NON VTG SHRS | COM | 579780206 | 4,023 | 41,262 | SH | SOLE | 1 | 41,262 | 0 | 0 |
| MCDERMOTT INTL INC | COM | 580037109 | 2,521 | 351,589 | SH | SOLE | 1 | 351,589 | 0 | 0 |
| MCDONALD S CORP | COM | 580135101 | 620,371 | 4,050,474 | SH | SOLE | 1 | 4,050,474 | 0 | 0 |
| MCGRATH RENTCORP | COM | 580589109 | 503 | 14,536 | SH | SOLE | 1 | 14,536 | 0 | 0 |
| MCKESSON CORP | COM | 58155Q103 | 11,551 | 70,202 | SH | SOLE | 1 | 70,202 | 0 | 0 |
| MDC HOLDINGS INC | COM | 552676108 | 1,099 | 31,111 | SH | SOLE | 1 | 31,111 | 0 | 0 |
| MDC PARTNERS INC A | COM | 552697104 | 341 | 34,484 | SH | SOLE | 1 | 34,484 | 0 | 0 |
| MDU RESOURCES GROUP INC | COM | 552690109 | 10,463 | 399,333 | SH | SOLE | 1 | 399,333 | 0 | 0 |
| MEDEQUITIES REALTY TRUST INC | COM | 58409L306 | 224 | 17,781 | SH | SOLE | 1 | 17,781 | 0 | 0 |
| MEDICAL PROPERTIES TRUST INC | COM | 58463J304 | 9,578 | 744,249 | SH | SOLE | 1 | 744,249 | 0 | 0 |
| MEDICINES COMPANY | COM | 584688105 | 1,980 | 52,084 | SH | SOLE | 1 | 52,084 | 0 | 0 |
| MEDICINOVA INC | COM | 58468P206 | 107 | 20,301 | SH | SOLE | 1 | 20,301 | 0 | 0 |
| MEDIDATA SOLUTIONS INC | COM | 58471A105 | 977 | 12,467 | SH | SOLE | 1 | 12,467 | 0 | 0 |
| MEDIDATA SOLUTIONS INC | COM | 58471A105 | 2,736 | 34,981 | SH | SOLE | 1 | 34,981 | 0 | 0 |
| MEDIFAST INC | COM | 58470H101 | 332 | 8,016 | SH | SOLE | 1 | 8,016 | 0 | 0 |
| MEDLEY MANAGEMENT INC A | COM | 58503T106 | 22 | 3,353 | SH | SOLE | 1 | 3,353 | 0 | 0 |
| MEDNAX INC | COM | 58502B106 | 11,731 | 194,320 | SH | SOLE | 1 | 194,320 | 0 | 0 |
| MEDPACE HOLDINGS INC | COM | 58506Q109 | 132 | 4,567 | SH | SOLE | 1 | 4,567 | 0 | 0 |
| MEDTRONIC PLC | COM | G5960L103 | 40,439 | 455,648 | SH | SOLE | 1 | 455,648 | 0 | 0 |
| MEET GROUP INC/THE | COM | 58513U101 | 210 | 41,544 | SH | SOLE | 1 | 41,544 | 0 | 0 |
| MELCO RESORTS & ENTERT ADR | ADR | 585464100 | 593 | 26,416 | SH | SOLE | 1 | 26,416 | 0 | 0 |
| MERCADOLIBRE INC | COM | 58733R102 | 625 | 2,490 | SH | SOLE | 1 | 2,490 | 0 | 0 |
| MERCANTILE BANK CORP | COM | 587376104 | 315 | 9,997 | SH | SOLE | 1 | 9,997 | 0 | 0 |
| MERCK & CO. INC. | COM | 58933Y105 | 57,799 | 901,841 | SH | SOLE | 1 | 901,841 | 0 | 0 |
| MERCURY GENERAL CORP | COM | 589400100 | 4,020 | 74,446 | SH | SOLE | 1 | 74,446 | 0 | 0 |
| MERCURY SYSTEMS INC | COM | 589378108 | 1,483 | 35,242 | SH | SOLE | 1 | 35,242 | 0 | 0 |
| MEREDITH CORP | COM | 589433101 | 5,872 | 98,764 | SH | SOLE | 1 | 98,764 | 0 | 0 |
| MERIDIAN BANCORP INC | COM | 58958U103 | 502 | 29,712 | SH | SOLE | 1 | 29,712 | 0 | 0 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 492 | 31,262 | SH | SOLE | 1 | 31,262 | 0 | 0 |

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|-------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| MERIT MEDICAL SYSTEMS INC | COM | 589889104 | 1,396 | 36,605 | SH | SOLE | 1 | 36,605 | 0 | 0 |
| MERITAGE HOMES CORP | COM | 59001A102 | 1,214 | 28,759 | SH | SOLE | 1 | 28,759 | 0 | 0 |
| MERITOR INC | COM | 59001K100 | 863 | 51,976 | SH | SOLE | 1 | 51,976 | 0 | 0 |
| MERRIMACK PHARMACEUTICALS INC | COM | 590328100 | 99 | 79,599 | SH | SOLE | 1 | 79,599 | 0 | 0 |
| MESA LABORATORIES INC | COM | 59064R109 | 284 | 1,983 | SH | SOLE | 1 | 1,983 | 0 | 0 |
| META FINANCIAL GROUP INC | COM | 59100U108 | 495 | 5,560 | SH | SOLE | 1 | 5,560 | 0 | 0 |
| METHODE ELECTRONICS INC | COM | 591520200 | 1,110 | 26,940 | SH | SOLE | 1 | 26,940 | 0 | 0 |
| METLIFE INC | COM | 59156R108 | 19,759 | 359,639 | SH | SOLE | 1 | 359,639 | 0 | 0 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 5,141 | 8,735 | SH | SOLE | 1 | 8,735 | 0 | 0 |
| MFA FINANCIAL INC | COM | 55272X102 | 72 | 8,535 | SH | SOLE | 1 | 8,535 | 0 | 0 |
| MGE ENERGY INC | COM | 55277P104 | 1,396 | 21,688 | SH | SOLE | 1 | 21,688 | 0 | 0 |
| MGIC INVESTMENT CORP | COM | 552848103 | 2,574 | 229,799 | SH | SOLE | 1 | 229,799 | 0 | 0 |
| MGM RESORTS INTERNATIONAL | COM | 552953101 | 347 | 11,076 | SH | SOLE | 1 | 11,076 | 0 | 0 |
| MGP INGREDIENTS INC | COM | 55303J106 | 410 | 8,009 | SH | SOLE | 1 | 8,009 | 0 | 0 |
| MICHAEL KORS HOLDINGS LTD | COM | G60754101 | 2,054 | 56,661 | SH | SOLE | 1 | 56,661 | 0 | 0 |
| MICHAELS COS INC/THE | COM | 59408Q106 | 4,014 | 216,744 | SH | SOLE | 1 | 216,744 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 8,142 | 105,489 | SH | SOLE | 1 | 105,489 | 0 | 0 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 13,827 | 463,048 | SH | SOLE | 1 | 463,048 | 0 | 0 |
| MICROSEMI CORP | COM | 595137100 | 11,062 | 236,363 | SH | SOLE | 1 | 236,363 | 0 | 0 |
| MICROSOFT CORP | COM | 594918104 | 230,999 | 3,351,210 | SH | SOLE | 1 | 3,351,210 | 0 | 0 |
| MICROSTRATEGY INC CL A | COM | 594972408 | 1,361 | 7,103 | SH | SOLE | 1 | 7,103 | 0 | 0 |
| MICROVISION INC | COM | 594960304 | 90 | 42,318 | SH | SOLE | 1 | 42,318 | 0 | 0 |
| MID AMERICA APARTMENT COMM | COM | 59522J103 | 4,287 | 40,678 | SH | SOLE | 1 | 40,678 | 0 | 0 |
| MIDDLEBY CORP | COM | 596278101 | 167 | 1,373 | SH | SOLE | 1 | 1,373 | 0 | 0 |
| MIDDLEFIELD BANC CORP | COM | 596304204 | 82 | 1,623 | SH | SOLE | 1 | 1,623 | 0 | 0 |
| MIDDLESEX WATER CO | COM | 596680108 | 391 | 9,862 | SH | SOLE | 1 | 9,862 | 0 | 0 |
| MIDLAND STATES BANCORP INC | COM | 597742105 | 319 | 9,511 | SH | SOLE | 1 | 9,511 | 0 | 0 |
| MIDSOUTH BANCORP INC | COM | 598039105 | 65 | 5,513 | SH | SOLE | 1 | 5,513 | 0 | 0 |
| MIDSTATES PETROLEUM CO INC | COM | 59804T407 | 88 | 6,944 | SH | SOLE | 1 | 6,944 | 0 | 0 |
| MIDWESTONE FINANCIAL GROUP I | COM | 598511103 | 235 | 6,926 | SH | SOLE | 1 | 6,926 | 0 | 0 |
| MILACRON HOLDINGS CORP | COM | 59870L106 | 490 | 27,839 | SH | SOLE | 1 | 27,839 | 0 | 0 |
| MILLER INDUSTRIES INC/TENN | COM | 600551204 | 170 | 6,836 | SH | SOLE | 1 | 6,836 | 0 | 0 |
| MIMEDX GROUP INC | COM | 602496101 | 1,157 | 77,315 | SH | SOLE | 1 | 77,315 | 0 | 0 |
| MINDBODY INC CLASS A | COM | 60255W105 | 622 | 22,861 | SH | SOLE | 1 | 22,861 | 0 | 0 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 6,793 | 92,799 | SH | SOLE | 1 | 92,799 | 0 | 0 |
| MINERVA NEUROSCIENCES INC | COM | 603380106 | 138 | 15,591 | SH | SOLE | 1 | 15,591 | 0 | 0 |
| MIRAGEN THERAPEUTICS INC | COM | 60463E103 | 101 | 7,835 | SH | SOLE | 1 | 7,835 | 0 | 0 |
| MISTRAS GROUP INC | COM | 60649T107 | 236 | 10,732 | SH | SOLE | 1 | 10,732 | 0 | 0 |
| MITEK SYSTEMS INC | COM | 606710200 | 161 | 19,134 | SH | SOLE | 1 | 19,134 | 0 | 0 |

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|-----------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| MKS INSTRUMENTS INC | COM | 55306N104 | 2,719 | 40,403 | SH | SOLE | 1 | 40,403 | 0 | 0 |
| MOBILE MINI INC | COM | 60740F105 | 984 | 32,954 | SH | SOLE | 1 | 32,954 | 0 | 0 |
| MOBILEIRON INC | COM | 60739U204 | 206 | 34,018 | SH | SOLE | 1 | 34,018 | 0 | 0 |
| MOBILEYE NV | COM | N51488117 | 1,323 | 21,069 | SH | SOLE | 1 | 21,069 | 0 | 0 |
| MODEL N INC | COM | 607525102 | 192 | 14,466 | SH | SOLE | 1 | 14,466 | 0 | 0 |
| MODINE MANUFACTURING CO | COM | 607828100 | 508 | 30,666 | SH | SOLE | 1 | 30,666 | 0 | 0 |
| MOELIS & CO CLASS A | COM | 60786M105 | 605 | 15,573 | SH | SOLE | 1 | 15,573 | 0 | 0 |
| MOHAWK INDUSTRIES INC | COM | 608190104 | 6,565 | 27,164 | SH | SOLE | 1 | 27,164 | 0 | 0 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 7,873 | 113,810 | SH | SOLE | 1 | 113,810 | 0 | 0 |
| MOLSON COORS BREWING CO B | COM | 60871R209 | 5,630 | 65,206 | SH | SOLE | 1 | 65,206 | 0 | 0 |
| MOMENTA PHARMACEUTICALS INC | COM | 60877T100 | 915 | 54,134 | SH | SOLE | 1 | 54,134 | 0 | 0 |
| MONARCH CASINO & RESORT INC | COM | 609027107 | 246 | 8,132 | SH | SOLE | 1 | 8,132 | 0 | 0 |
| MONDELEZ INTERNATIONAL INC A | COM | 609207105 | 27,069 | 626,741 | SH | SOLE | 1 | 626,741 | 0 | 0 |
| MONEYGRAM INTERNATIONAL INC | COM | 60935Y208 | 312 | 18,059 | SH | SOLE | 1 | 18,059 | 0 | 0 |
| MONMOUTH REAL ESTATE INV COR | COM | 609720107 | 648 | 43,052 | SH | SOLE | 1 | 43,052 | 0 | 0 |
| MONOGRAM RESIDENTIAL TRUST I | COM | 60979P105 | 1,015 | 104,491 | SH | SOLE | 1 | 104,491 | 0 | 0 |
| MONOLITHIC POWER SYSTEMS INC | COM | 609839105 | 9,793 | 101,582 | SH | SOLE | 1 | 101,582 | 0 | 0 |
| MONOTYPE IMAGING HOLDINGS IN | COM | 61022P100 | 571 | 31,183 | SH | SOLE | 1 | 31,183 | 0 | 0 |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 997 | 23,888 | SH | SOLE | 1 | 23,888 | 0 | 0 |
| MONSANTO CO | COM | 61166W101 | 16,648 | 140,655 | SH | SOLE | 1 | 140,655 | 0 | 0 |
| MONSTER BEVERAGE CORP | COM | 61174X109 | 9,142 | 184,027 | SH | SOLE | 1 | 184,027 | 0 | 0 |
| MOODY S CORP | COM | 615369105 | 9,425 | 77,460 | SH | SOLE | 1 | 77,460 | 0 | 0 |
| MOOG INC CLASS A | COM | 615394202 | 1,716 | 23,925 | SH | SOLE | 1 | 23,925 | 0 | 0 |
| MORGAN STANLEY | COM | 617446448 | 21,126 | 474,105 | SH | SOLE | 1 | 474,105 | 0 | 0 |
| MORNINGSTAR INC | COM | 617700109 | 36 | 456 | SH | SOLE | 1 | 456 | 0 | 0 |
| MOSAIC CO/THE | COM | 61945C103 | 3,561 | 155,980 | SH | SOLE | 1 | 155,980 | 0 | 0 |
| MOTORCAR PARTS OF AMERICA IN | COM | 620071100 | 395 | 13,992 | SH | SOLE | 1 | 13,992 | 0 | 0 |
| MOTOROLA SOLUTIONS INC | COM | 620076307 | 5,800 | 66,872 | SH | SOLE | 1 | 66,872 | 0 | 0 |
| MOVADO GROUP INC | COM | 624580106 | 288 | 11,393 | SH | SOLE | 1 | 11,393 | 0 | 0 |
| MPLX LP | COM | 55336VAC4 | 565 | 550,000 | SH | SOLE | 1 | 550,000 | 0 | 0 |
| MRC GLOBAL INC | COM | 55345K103 | 916 | 55,455 | SH | SOLE | 1 | 55,455 | 0 | 0 |
| MSA SAFETY INC | COM | 553498106 | 6,850 | 84,391 | SH | SOLE | 1 | 84,391 | 0 | 0 |
| MSC INDUSTRIAL DIRECT CO A | COM | 553530106 | 9,104 | 105,911 | SH | SOLE | 1 | 105,911 | 0 | 0 |
| MSCI INC | COM | 55354G100 | 19,334 | 187,730 | SH | SOLE | 1 | 187,730 | 0 | 0 |
| MSG NETWORKS INC A | COM | 553573106 | 2,475 | 110,261 | SH | SOLE | 1 | 110,261 | 0 | 0 |
| MTGE INVESTMENT CORP | COM | 55378A105 | 534 | 28,394 | SH | SOLE | 1 | 28,394 | 0 | 0 |
| MTS SYSTEMS CORP | COM | 553777103 | 652 | 12,578 | SH | SOLE | 1 | 12,578 | 0 | 0 |
| MUELLER INDUSTRIES INC | COM | 624756102 | 1,302 | 42,746 | SH | SOLE | 1 | 42,746 | 0 | 0 |
| MUELLER WATER PRODUCTS INC A | COM | 624758108 | 1,117 | 95,642 | SH | SOLE | 1 | 95,642 | 0 | 0 |
| MULESOFT INC A | COM | 625207105 | 234 | 9,371 | SH | SOLE | 1 | 9,371 | 0 | 0 |
| MULTI COLOR CORP | COM | 625383104 | 831 | 10,179 | SH | SOLE | 1 | 10,179 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| MURPHY OIL CORP | COM | 626717102 | 2,562 | 99,980 | SH | SOLE | 1 | 99,980 | 0 | 0 |
| MURPHY USA INC | COM | 626755102 | 5,239 | 70,686 | SH | SOLE | 1 | 70,686 | 0 | 0 |
| MUTUALFIRST FINANCIAL INC | COM | 62845B104 | 136 | 3,802 | SH | SOLE | 1 | 3,802 | 0 | 0 |
| MYERS INDUSTRIES INC | COM | 628464109 | 308 | 17,160 | SH | SOLE | 1 | 17,160 | 0 | 0 |
| MYLAN NV | COM | N59465109 | 7,578 | 195,202 | SH | SOLE | 1 | 195,202 | 0 | 0 |
| MYOKARDIA INC | COM | 62857M105 | 140 | 10,717 | SH | SOLE | 1 | 10,717 | 0 | 0 |
| MYR GROUP INC/DELAWARE | COM | 55405W104 | 373 | 12,032 | SH | SOLE | 1 | 12,032 | 0 | 0 |
| MYRIAD GENETICS INC | COM | 62855J104 | 1,256 | 48,602 | SH | SOLE | 1 | 48,602 | 0 | 0 |
| N B T BANCORP INC | COM | 628778102 | 1,185 | 32,062 | SH | SOLE | 1 | 32,062 | 0 | 0 |
| NABORS INDUSTRIES LTD | COM | G6359F103 | 4,756 | 584,223 | SH | SOLE | 1 | 584,223 | 0 | 0 |
| NACCO INDUSTRIES CL A | COM | 629579103 | 179 | 2,528 | SH | SOLE | 1 | 2,528 | 0 | 0 |
| NANOMETRICS INC | COM | 630077105 | 460 | 18,173 | SH | SOLE | 1 | 18,173 | 0 | 0 |
| NANOSTRING TECHNOLOGIES INC | COM | 63009R109 | 182 | 10,995 | SH | SOLE | 1 | 10,995 | 0 | 0 |
| NANTHEALTH INC | COM | 630104107 | 47 | 11,065 | SH | SOLE | 1 | 11,065 | 0 | 0 |
| NANTKWEST INC | COM | 63016Q102 | 144 | 18,945 | SH | SOLE | 1 | 18,945 | 0 | 0 |
| NAPCO SECURITY TECHNOLOGIES | COM | 630402105 | 69 | 7,387 | SH | SOLE | 1 | 7,387 | 0 | 0 |
| NASDAQ INC | COM | 631103108 | 3,300 | 46,156 | SH | SOLE | 1 | 46,156 | 0 | 0 |
| NATERA INC | COM | 632307104 | 212 | 19,478 | SH | SOLE | 1 | 19,478 | 0 | 0 |
| NATHAN S FAMOUS INC | COM | 632347100 | 111 | 1,766 | SH | SOLE | 1 | 1,766 | 0 | 0 |
| NATIONAL BANK HOLD CL A | COM | 633707104 | 625 | 18,872 | SH | SOLE | 1 | 18,872 | 0 | 0 |
| NATIONAL BANKSHARES INC/VA | COM | 634865109 | 171 | 4,200 | SH | SOLE | 1 | 4,200 | 0 | 0 |
| NATIONAL BEVERAGE CORP | COM | 635017106 | 682 | 7,286 | SH | SOLE | 1 | 7,286 | 0 | 0 |
| NATIONAL CINEMEDIA INC | COM | 635309107 | 285 | 38,395 | SH | SOLE | 1 | 38,395 | 0 | 0 |
| NATIONAL COMMERCE CORP | COM | 63546L102 | 258 | 6,530 | SH | SOLE | 1 | 6,530 | 0 | 0 |
| NATIONAL FUEL GAS CO | COM | 636180101 | 15,238 | 272,885 | SH | SOLE | 1 | 272,885 | 0 | 0 |
| NATIONAL GENERAL HLDGS | COM | 636220303 | 643 | 30,464 | SH | SOLE | 1 | 30,464 | 0 | 0 |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 488 | 6,962 | SH | SOLE | 1 | 6,962 | 0 | 0 |
| NATIONAL INSTRUMENTS CORP | COM | 636518102 | 8,749 | 217,517 | SH | SOLE | 1 | 217,517 | 0 | 0 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 6,568 | 199,401 | SH | SOLE | 1 | 199,401 | 0 | 0 |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 410 | 3,711 | SH | SOLE | 1 | 3,711 | 0 | 0 |
| NATIONAL RESEARCH CORP A | COM | 637372202 | 158 | 5,872 | SH | SOLE | 1 | 5,872 | 0 | 0 |
| NATIONAL RETAIL PROPERTIES | COM | 637417106 | 11,923 | 304,948 | SH | SOLE | 1 | 304,948 | 0 | 0 |
| NATIONAL STORAGE AFFILIATES | COM | 637870106 | 767 | 33,180 | SH | SOLE | 1 | 33,180 | 0 | 0 |
| NATIONAL WESTERN LIFE GROU A | COM | 638517102 | 449 | 1,405 | SH | SOLE | 1 | 1,405 | 0 | 0 |
| NATIONSTAR MORTGAGE HOLDINGS | COM | 63861C109 | 325 | 18,149 | SH | SOLE | 1 | 18,149 | 0 | 0 |
| NATL HEALTH INVESTORS INC | COM | 63633D104 | 1,953 | 24,655 | SH | SOLE | 1 | 24,655 | 0 | 0 |
| NATURAL GAS SERVICES GROUP | COM | 63886Q109 | 191 | 7,692 | SH | SOLE | 1 | 7,692 | 0 | 0 |
| NATURAL GROCERS BY VITAMIN C | COM | 63888U108 | 46 | 5,593 | SH | SOLE | 1 | 5,593 | 0 | 0 |
| NATURAL HEALTH | COM | 63888P406 | 127 | 4,558 | SH | SOLE | 1 | 4,558 | 0 | 0 |

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|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| TRENDS CORP | | | | | | | | | | |
| NATURES SUNSHINE PRODS INC | COM | 639027101 | 88 | 6,661 | SH | SOLE | 1 | 6,661 | 0 | 0 |
| NATUS MEDICAL INC | COM | 639050103 | 909 | 24,369 | SH | SOLE | 1 | 24,369 | 0 | 0 |
| NAUTILUS INC | COM | 63910B102 | 434 | 22,688 | SH | SOLE | 1 | 22,688 | 0 | 0 |
| NAVIENT CORP | COM | 63938C108 | 1,935 | 116,217 | SH | SOLE | 1 | 116,217 | 0 | 0 |
| NAVIGANT CONSULTING INC | COM | 63935N107 | 698 | 35,331 | SH | SOLE | 1 | 35,331 | 0 | 0 |
| NAVIGATORS GROUP INC | COM | 638904102 | 859 | 15,654 | SH | SOLE | 1 | 15,654 | 0 | 0 |
| NAVIOS MARITIME ACQUISITION | COM | Y62159101 | 75 | 51,170 | SH | SOLE | 1 | 51,170 | 0 | 0 |
| NAVIOS MARITIME HOLDINGS INC | COM | Y62196103 | 76 | 55,707 | SH | SOLE | 1 | 55,707 | 0 | 0 |
| NAVISTAR INTERNATIONAL CORP | COM | 63934E108 | 809 | 30,860 | SH | SOLE | 1 | 30,860 | 0 | 0 |
| NCI BUILDING SYSTEMS INC | COM | 628852204 | 414 | 24,808 | SH | SOLE | 1 | 24,808 | 0 | 0 |
| NCI INC A | COM | 62886K104 | 91 | 4,304 | SH | SOLE | 1 | 4,304 | 0 | 0 |
| NCR CORPORATION | COM | 62886E108 | 10,134 | 248,130 | SH | SOLE | 1 | 248,130 | 0 | 0 |
| NCS MULTISTAGE HOLDINGS INC | COM | 628877102 | 172 | 6,847 | SH | SOLE | 1 | 6,847 | 0 | 0 |
| NEENAH PAPER INC | COM | 640079109 | 1,002 | 12,480 | SH | SOLE | 1 | 12,480 | 0 | 0 |
| NEFF CORP CLASS A | COM | 640094207 | 95 | 5,008 | SH | SOLE | 1 | 5,008 | 0 | 0 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 2,187 | 111,890 | SH | SOLE | 1 | 111,890 | 0 | 0 |
| NELNET INC CL A | COM | 64031N108 | 582 | 12,379 | SH | SOLE | 1 | 12,379 | 0 | 0 |
| NEOGEN CORP | COM | 640491106 | 1,930 | 27,922 | SH | SOLE | 1 | 27,922 | 0 | 0 |
| NEOGENOMICS INC | COM | 64049M209 | 310 | 34,611 | SH | SOLE | 1 | 34,611 | 0 | 0 |
| NEOPHOTONICS CORP | COM | 64051T100 | 155 | 20,049 | SH | SOLE | 1 | 20,049 | 0 | 0 |
| NEOS THERAPEUTICS INC | COM | 64052L106 | 87 | 11,944 | SH | SOLE | 1 | 11,944 | 0 | 0 |
| NETAPP INC | COM | 64110D104 | 4,327 | 108,043 | SH | SOLE | 1 | 108,043 | 0 | 0 |
| NETEASE INC ADR | ADR | 64110W102 | 1,292 | 4,298 | SH | SOLE | 1 | 4,298 | 0 | 0 |
| NETFLIX INC | COM | 64110L106 | 27,092 | 181,325 | SH | SOLE | 1 | 181,325 | 0 | 0 |
| NETGEAR INC | COM | 64111Q104 | 1,043 | 24,188 | SH | SOLE | 1 | 24,188 | 0 | 0 |
| NETSCOUT SYSTEMS INC | COM | 64115T104 | 8,281 | 240,721 | SH | SOLE | 1 | 240,721 | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 97 | 2,118 | SH | SOLE | 1 | 2,118 | 0 | 0 |
| NEUSTAR INC CLASS A | COM | 64126X201 | 4,912 | 147,288 | SH | SOLE | 1 | 147,288 | 0 | 0 |
| NEVRO CORP | COM | 64157F103 | 1,279 | 17,190 | SH | SOLE | 1 | 17,190 | 0 | 0 |
| NEW HOME CO INC/THE | COM | 645370107 | 88 | 7,660 | SH | SOLE | 1 | 7,660 | 0 | 0 |
| NEW JERSEY RESOURCES CORP | COM | 646025106 | 9,061 | 228,239 | SH | SOLE | 1 | 228,239 | 0 | 0 |
| NEW MEDIA INVESTMENT GROUP | COM | 64704V106 | 520 | 38,603 | SH | SOLE | 1 | 38,603 | 0 | 0 |
| NEW RELIC INC | COM | 64829B100 | 782 | 18,186 | SH | SOLE | 1 | 18,186 | 0 | 0 |
| NEW RESIDENTIAL INVESTMENT | COM | 64828T201 | 103 | 6,642 | SH | SOLE | 1 | 6,642 | 0 | 0 |
| NEW SENIOR INVESTMENT GROUP | COM | 648691103 | 512 | 50,938 | SH | SOLE | 1 | 50,938 | 0 | 0 |
| NEW YORK COMMUNITY BANCORP | COM | 649445103 | 13,285 | 1,011,802 | SH | SOLE | 1 | 1,011,802 | 0 | 0 |
| NEW YORK MORTGAGE TRUST INC | COM | 649604501 | 430 | 69,153 | SH | SOLE | 1 | 69,153 | 0 | 0 |
| NEW YORK TIMES CO A | COM | 650111107 | 5,754 | 325,065 | SH | SOLE | 1 | 325,065 | 0 | 0 |
| NEWELL BRANDS INC | COM | 651229106 | 11,809 | 220,237 | SH | SOLE | 1 | 220,237 | 0 | 0 |
| NEWFIELD EXPLORATION CO | COM | 651290108 | 2,085 | 73,261 | SH | SOLE | 1 | 73,261 | 0 | 0 |
| NEWLINK GENETICS CORP | COM | 651511107 | 100 | 13,578 | SH | SOLE | 1 | 13,578 | 0 | 0 |
| NEWMARKET CORP | COM | 651587107 | 8,695 | 18,883 | SH | SOLE | 1 | 18,883 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| NEWMONT MINING CORP | COM | 651639106 | 5,806 | 179,253 | SH | SOLE | 1 | 179,253 | 0 | 0 |
| NEWPARK RESOURCES INC | COM | 651718504 | 482 | 65,627 | SH | SOLE | 1 | 65,627 | 0 | 0 |
| NEWS CORP CLASS A | COM | 65249B109 | 3,917 | 285,909 | SH | SOLE | 1 | 285,909 | 0 | 0 |
| NEWS CORP CLASS B | COM | 65249B208 | 601 | 42,496 | SH | SOLE | 1 | 42,496 | 0 | 0 |
| NEWSTAR FINANCIAL INC | COM | 65251F105 | 201 | 19,141 | SH | SOLE | 1 | 19,141 | 0 | 0 |
| NEXEO SOLUTIONS INC | COM | 65342H102 | 135 | 16,296 | SH | SOLE | 1 | 16,296 | 0 | 0 |
| NEXPOINT RESIDENTIAL | COM | 65341D102 | 266 | 10,679 | SH | SOLE | 1 | 10,679 | 0 | 0 |
| NEXSTAR MEDIA GROUP INC CL A | COM | 65336K103 | 1,686 | 28,196 | SH | SOLE | 1 | 28,196 | 0 | 0 |
| NEXTERA ENERGY INC | COM | 65339F101 | 21,245 | 151,612 | SH | SOLE | 1 | 151,612 | 0 | 0 |
| NI HOLDINGS INC | COM | 65342T106 | 114 | 6,383 | SH | SOLE | 1 | 6,383 | 0 | 0 |
| NIC INC | COM | 62914B100 | 906 | 47,788 | SH | SOLE | 1 | 47,788 | 0 | 0 |
| NICOLET BANKSHARES INC | COM | 65406E102 | 304 | 5,550 | SH | SOLE | 1 | 5,550 | 0 | 0 |
| NIELSEN HOLDINGS PLC | COM | G6518L108 | 5,607 | 145,042 | SH | SOLE | 1 | 145,042 | 0 | 0 |
| NIKE INC CL B | COM | 654106103 | 25,206 | 427,220 | SH | SOLE | 1 | 427,220 | 0 | 0 |
| NISOURCE INC | COM | 65473P105 | 4,194 | 165,365 | SH | SOLE | 1 | 165,365 | 0 | 0 |
| NL INDUSTRIES | COM | 629156407 | 37 | 5,183 | SH | SOLE | 1 | 5,183 | 0 | 0 |
| NMI HOLDINGS INC CLASS A | COM | 629209305 | 405 | 35,364 | SH | SOLE | 1 | 35,364 | 0 | 0 |
| NN INC | COM | 629337106 | 461 | 16,806 | SH | SOLE | 1 | 16,806 | 0 | 0 |
| NOBLE CORP PLC | COM | G65431101 | 1,645 | 454,476 | SH | SOLE | 1 | 454,476 | 0 | 0 |
| NOBLE ENERGY INC | COM | 655044105 | 5,329 | 188,321 | SH | SOLE | 1 | 188,321 | 0 | 0 |
| NOODLES & CO | COM | 65540B105 | 28 | 7,265 | SH | SOLE | 1 | 7,265 | 0 | 0 |
| NORDIC AMERICAN TANKERS LTD | COM | G65773106 | 393 | 62,040 | SH | SOLE | 1 | 62,040 | 0 | 0 |
| NORDSON CORP | COM | 655663102 | 13,326 | 109,839 | SH | SOLE | 1 | 109,839 | 0 | 0 |
| NORDSTROM INC | COM | 655664100 | 3,626 | 75,809 | SH | SOLE | 1 | 75,809 | 0 | 0 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 14,452 | 118,751 | SH | SOLE | 1 | 118,751 | 0 | 0 |
| NORTHEAST BANCORP | COM | 663904209 | 92 | 4,499 | SH | SOLE | 1 | 4,499 | 0 | 0 |
| NORTHERN OIL AND GAS INC | COM | 665531109 | 8 | 5,615 | SH | SOLE | 1 | 5,615 | 0 | 0 |
| NORTHERN TRUST CORP | COM | 665859104 | 9,518 | 97,909 | SH | SOLE | 1 | 97,909 | 0 | 0 |
| NORTHFIELD BANCORP INC | COM | 66611T108 | 558 | 32,543 | SH | SOLE | 1 | 32,543 | 0 | 0 |
| NORTHRIM BANCORP INC | COM | 666762109 | 128 | 4,205 | SH | SOLE | 1 | 4,205 | 0 | 0 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 14,092 | 54,896 | SH | SOLE | 1 | 54,896 | 0 | 0 |
| NORTHSTAR REALTY EUROPE CORP | COM | 66706L101 | 428 | 33,781 | SH | SOLE | 1 | 33,781 | 0 | 0 |
| NORTHWEST BANCSHARES INC | COM | 667340103 | 1,121 | 71,842 | SH | SOLE | 1 | 71,842 | 0 | 0 |
| NORTHWEST NATURAL GAS CO | COM | 667655104 | 1,276 | 21,319 | SH | SOLE | 1 | 21,319 | 0 | 0 |
| NORTHWEST PIPE CO | COM | 667746101 | 96 | 5,917 | SH | SOLE | 1 | 5,917 | 0 | 0 |
| NORTHWESTERN CORP | COM | 668074305 | 7,825 | 128,242 | SH | SOLE | 1 | 128,242 | 0 | 0 |
| NORWEGIAN CRUISE LINE HOLDIN | COM | G66721104 | 1,158 | 21,334 | SH | SOLE | 1 | 21,334 | 0 | 0 |
| NORWOOD FINANCIAL CORP | COM | 669549107 | 100 | 2,370 | SH | SOLE | 1 | 2,370 | 0 | 0 |
| NOVANTA INC | COM | 67000B104 | 715 | 19,872 | SH | SOLE | 1 | 19,872 | 0 | 0 |
| NOVAVAX INC | COM | 670002104 | 201 | 174,641 | SH | SOLE | 1 | 174,641 | 0 | 0 |
| NOVELION THERAPEUTICS INC | COM | 67001K202 | 87 | 9,384 | SH | SOLE | 1 | 9,384 | 0 | 0 |
| Novelion Therapeutics Inc. | COM | 67001K202 | 0 | 22 | SH | SOLE | 2 | 22 | 0 | 0 |

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|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| NOVOCURE LTD | COM | G6674U108 | 620 | 35,826 | SH | SOLE | 1 | 35,826 | 0 | 0 |
| NOW INC | COM | 67011P100 | 4,570 | 284,229 | SH | SOLE | 1 | 284,229 | 0 | 0 |
| NRG ENERGY INC | COM | 629377508 | 1,926 | 111,845 | SH | SOLE | 1 | 111,845 | 0 | 0 |
| NRG YIELD INC CLASS A | COM | 62942X306 | 369 | 21,635 | SH | SOLE | 1 | 21,635 | 0 | 0 |
| NRG YIELD INC CLASS C | COM | 62942X405 | 696 | 39,547 | SH | SOLE | 1 | 39,547 | 0 | 0 |
| NU SKIN ENTERPRISES INC A | COM | 67018T105 | 6,387 | 101,643 | SH | SOLE | 1 | 101,643 | 0 | 0 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 108 | 6,209 | SH | SOLE | 1 | 6,209 | 0 | 0 |
| NUCOR CORP | COM | 670346105 | 9,200 | 158,971 | SH | SOLE | 1 | 158,971 | 0 | 0 |
| NUTANIX INC A | COM | 67059N108 | 435 | 21,594 | SH | SOLE | 1 | 21,594 | 0 | 0 |
| NUTRACEUTICAL INTL CORP | COM | 67060Y101 | 209 | 5,017 | SH | SOLE | 1 | 5,017 | 0 | 0 |
| NUTRISYSTEM INC | COM | 67069D108 | 1,159 | 22,272 | SH | SOLE | 1 | 22,272 | 0 | 0 |
| NUVASIVE INC | COM | 670704105 | 10,307 | 133,998 | SH | SOLE | 1 | 133,998 | 0 | 0 |
| NV5 GLOBAL INC | COM | 62945V109 | 209 | 4,913 | SH | SOLE | 1 | 4,913 | 0 | 0 |
| NVE CORP | COM | 629445206 | 228 | 2,960 | SH | SOLE | 1 | 2,960 | 0 | 0 |
| NVIDIA CORP | COM | 67066G104 | 36,825 | 254,739 | SH | SOLE | 1 | 254,739 | 0 | 0 |
| NVR INC | COM | 62944T105 | 17,171 | 7,123 | SH | SOLE | 1 | 7,123 | 0 | 0 |
| NXP SEMICONDUCTORS NV | COM | N6596X109 | 4,017 | 36,703 | SH | SOLE | 1 | 36,703 | 0 | 0 |
| NXSTAGE MEDICAL INC | COM | 67072V103 | 1,010 | 40,287 | SH | SOLE | 1 | 40,287 | 0 | 0 |
| NYMOX PHARMACEUTICAL CORP | COM | P73398102 | 78 | 17,685 | SH | SOLE | 1 | 17,685 | 0 | 0 |
| O REILLY AUTOMOTIVE INC | COM | 67103H107 | 9,208 | 42,096 | SH | SOLE | 1 | 42,096 | 0 | 0 |
| OASIS PETROLEUM INC | COM | 674215108 | 1,176 | 146,032 | SH | SOLE | 1 | 146,032 | 0 | 0 |
| OBALON THERAPEUTICS INC | COM | 67424L100 | 53 | 5,338 | SH | SOLE | 1 | 5,338 | 0 | 0 |
| OCCIDENTAL PETROLEUM CORP | COM | 674599105 | 20,473 | 341,965 | SH | SOLE | 1 | 341,965 | 0 | 0 |
| OCEANEERING INTL INC | COM | 675232102 | 4,589 | 200,919 | SH | SOLE | 1 | 200,919 | 0 | 0 |
| OCEANFIRST FINANCIAL CORP | COM | 675234108 | 530 | 19,554 | SH | SOLE | 1 | 19,554 | 0 | 0 |
| OCLARO INC | COM | 67555N206 | 1,112 | 119,107 | SH | SOLE | 1 | 119,107 | 0 | 0 |
| OCONEE FEDERAL FINANCIAL COR | COM | 675607105 | 21 | 772 | SH | SOLE | 1 | 772 | 0 | 0 |
| OCULAR THERAPEUTIX INC | COM | 67576A100 | 130 | 13,985 | SH | SOLE | 1 | 13,985 | 0 | 0 |
| OCWEN FINANCIAL CORP | COM | 675746309 | 177 | 65,644 | SH | SOLE | 1 | 65,644 | 0 | 0 |
| OFFICE DEPOT INC | COM | 676220106 | 7,688 | 1,363,077 | SH | SOLE | 1 | 1,363,077 | 0 | 0 |
| OFG BANCORP | COM | 67103X102 | 325 | 32,487 | SH | SOLE | 1 | 32,487 | 0 | 0 |
| OGE ENERGY CORP | COM | 670837103 | 14,437 | 414,968 | SH | SOLE | 1 | 414,968 | 0 | 0 |
| OHIO VALLEY BANC CORP | COM | 677719106 | 91 | 2,532 | SH | SOLE | 1 | 2,532 | 0 | 0 |
| OIL DRI CORP OF AMERICA | COM | 677864100 | 131 | 3,111 | SH | SOLE | 1 | 3,111 | 0 | 0 |
| OIL STATES INTERNATIONAL INC | COM | 678026105 | 3,702 | 136,337 | SH | SOLE | 1 | 136,337 | 0 | 0 |
| OKTA INC | COM | 679295105 | 157 | 6,895 | SH | SOLE | 1 | 6,895 | 0 | 0 |
| OLD DOMINION FREIGHT LINE | COM | 679580100 | 13,479 | 141,529 | SH | SOLE | 1 | 141,529 | 0 | 0 |
| OLD LINE BANCSHARES INC | COM | 67984M100 | 149 | 5,283 | SH | SOLE | 1 | 5,283 | 0 | 0 |
| OLD NATIONAL BANCORP | COM | 680033107 | 1,738 | 100,765 | SH | SOLE | 1 | 100,765 | 0 | 0 |
| OLD POINT FINANCIAL CORP | COM | 680194107 | 74 | 2,249 | SH | SOLE | 1 | 2,249 | 0 | 0 |
| OLD REPUBLIC INTL CORP | COM | 680223104 | 9,789 | 501,223 | SH | SOLE | 1 | 501,223 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| OLD SECOND BANCORP INC | COM | 680277100 | 207 | 17,946 | SH | SOLE | 1 | 17,946 | 0 | 0 |
| OLIN CORP | COM | 680665205 | 10,271 | 339,209 | SH | SOLE | 1 | 339,209 | 0 | 0 |
| OLLIE S BARGAIN OUTLET HOLDI | COM | 681116109 | 1,523 | 35,742 | SH | SOLE | 1 | 35,742 | 0 | 0 |
| OLYMPIC STEEL INC | COM | 68162K106 | 134 | 6,867 | SH | SOLE | 1 | 6,867 | 0 | 0 |
| OM ASSET MANAGEMENT PLC | COM | G67506108 | 510 | 34,290 | SH | SOLE | 1 | 34,290 | 0 | 0 |
| OMEGA FLEX INC | COM | 682095104 | 116 | 1,807 | SH | SOLE | 1 | 1,807 | 0 | 0 |
| OMEGA HEALTHCARE INVESTORS | COM | 681936100 | 13,287 | 402,385 | SH | SOLE | 1 | 402,385 | 0 | 0 |
| OMEGA PROTEIN CORP | COM | 68210P107 | 245 | 13,679 | SH | SOLE | 1 | 13,679 | 0 | 0 |
| OMEROS CORP | COM | 682143102 | 514 | 25,830 | SH | SOLE | 1 | 25,830 | 0 | 0 |
| OMINTO INC | COM | 68217C208 | 134 | 8,802 | SH | SOLE | 1 | 8,802 | 0 | 0 |
| OMNICELL INC | COM | 68213N109 | 1,188 | 27,564 | SH | SOLE | 1 | 27,564 | 0 | 0 |
| OMNICOM GROUP | COM | 681919106 | 452,648 | 5,460,164 | SH | SOLE | 1 | 5,460,164 | 0 | 0 |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 261 | 26,804 | SH | SOLE | 1 | 26,804 | 0 | 0 |
| ON ASSIGNMENT INC | COM | 682159108 | 2,045 | 37,760 | SH | SOLE | 1 | 37,760 | 0 | 0 |
| ON DECK CAPITAL INC | COM | 682163100 | 143 | 30,599 | SH | SOLE | 1 | 30,599 | 0 | 0 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 141 | 10,059 | SH | SOLE | 1 | 10,059 | 0 | 0 |
| ONCOCYTE CORP | COM | 68235C107 | 12 | 2,233 | SH | SOLE | 1 | 2,233 | 0 | 0 |
| ONE GAS INC | COM | 68235P108 | 9,670 | 138,514 | SH | SOLE | 1 | 138,514 | 0 | 0 |
| ONE LIBERTY PROPERTIES INC | COM | 682406103 | 209 | 8,929 | SH | SOLE | 1 | 8,929 | 0 | 0 |
| ONEBEACON INSURANCE GROUP A | COM | G67742109 | 228 | 12,515 | SH | SOLE | 1 | 12,515 | 0 | 0 |
| ONEMAIN HOLDINGS INC | COM | 68268W103 | 28 | 1,152 | SH | SOLE | 1 | 1,152 | 0 | 0 |
| OneMain Holdings, Inc. | COM | 68268W103 | 102,778 | 4,179,678 | SH | SOLE | 2 | 4,179,678 | 0 | 0 |
| ONEOK INC | COM | 682680103 | 5,547 | 106,349 | SH | SOLE | 1 | 106,349 | 0 | 0 |
| OOMA INC | COM | 683416101 | 84 | 10,515 | SH | SOLE | 1 | 10,515 | 0 | 0 |
| OPEN TEXT CORP | COM | 683715957 | 192 | 6,092 | SH | SOLE | 1 | 6,092 | 0 | 0 |
| OPKO HEALTH INC | COM | 68375N103 | 48 | 7,260 | SH | SOLE | 1 | 7,260 | 0 | 0 |
| OPPENHEIMER HOLDINGS CL A | COM | 683797104 | 100 | 6,077 | SH | SOLE | 1 | 6,077 | 0 | 0 |
| OPUS BANK | COM | 684000102 | 368 | 15,198 | SH | SOLE | 1 | 15,198 | 0 | 0 |
| ORACLE CORP | COM | 68389X105 | 68,489 | 1,365,957 | SH | SOLE | 1 | 1,365,957 | 0 | 0 |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 734 | 42,530 | SH | SOLE | 1 | 42,530 | 0 | 0 |
| ORBCOMM INC | COM | 68555P100 | 459 | 40,646 | SH | SOLE | 1 | 40,646 | 0 | 0 |
| ORBITAL ATK INC | COM | 68557N103 | 11,607 | 118,005 | SH | SOLE | 1 | 118,005 | 0 | 0 |
| ORCHID ISLAND CAPITAL INC | COM | 68571X103 | 204 | 20,687 | SH | SOLE | 1 | 20,687 | 0 | 0 |
| ORCHIDS PAPER PRODUCTS CO | COM | 68572N104 | 72 | 5,588 | SH | SOLE | 1 | 5,588 | 0 | 0 |
| ORGANOVO HOLDINGS INC | COM | 68620A104 | 161 | 61,156 | SH | SOLE | 1 | 61,156 | 0 | 0 |
| ORION GROUP HOLDINGS INC | COM | 68628V308 | 152 | 20,376 | SH | SOLE | 1 | 20,376 | 0 | 0 |
| ORITANI FINANCIAL CORP | COM | 68633D103 | 503 | 29,493 | SH | SOLE | 1 | 29,493 | 0 | 0 |
| ORMAT TECHNOLOGIES INC | COM | 686688102 | 1,443 | 24,599 | SH | SOLE | 1 | 24,599 | 0 | 0 |
| ORRSTOWN FINL SERVICES INC | COM | 687380105 | 105 | 4,600 | SH | SOLE | 1 | 4,600 | 0 | 0 |
| ORTHOFIX INTERNATIONAL NV | COM | N6748L102 | 604 | 13,000 | SH | SOLE | 1 | 13,000 | 0 | 0 |
| OSKOSH CORP | COM | 688239201 | 11,504 | 167,012 | SH | SOLE | 1 | 167,012 | 0 | 0 |
| OSI SYSTEMS INC | COM | 671044105 | 983 | 13,077 | SH | SOLE | 1 | 13,077 | 0 | 0 |
| OTONOMY INC | COM | 68906L105 | 330 | 17,489 | SH | SOLE | 1 | 17,489 | 0 | 0 |

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|------------------------------|-----------|-----------|--------|---------|----|------|---|---------|---|---|
| OTTER TAIL CORP | COM | 689648103 | 966 | 24,406 | SH | SOLE | 1 | 24,406 | 0 | 0 |
| OUTFRONT MEDIA INC | COM | 69007J106 | 70 | 3,046 | SH | SOLE | 1 | 3,046 | 0 | 0 |
| OVERSEAS SHIPHOLDING GROUP A | COM | 69036R863 | 75 | 28,090 | SH | SOLE | 1 | 28,090 | 0 | 0 |
| OVERSTOCK.COM INC | COM | 690370101 | 170 | 10,413 | SH | SOLE | 1 | 10,413 | 0 | 0 |
| OVID THERAPEUTICS INC | COM | 690469101 | 33 | 3,132 | SH | SOLE | 1 | 3,132 | 0 | 0 |
| OWENS & MINOR INC | COM | 690732102 | 5,200 | 161,537 | SH | SOLE | 1 | 161,537 | 0 | 0 |
| OWENS CORNING | COM | 690742101 | 161 | 2,401 | SH | SOLE | 1 | 2,401 | 0 | 0 |
| OWENS ILLINOIS INC | COM | 690768403 | 7,966 | 333,007 | SH | SOLE | 1 | 333,007 | 0 | 0 |
| OWENS REALTY MORTGAGE INC | COM | 690828108 | 105 | 6,203 | SH | SOLE | 1 | 6,203 | 0 | 0 |
| OXFORD IMMUNOTEC GLOBAL PLC | COM UNITS | G6855A103 | 236 | 14,034 | SH | SOLE | 1 | 14,034 | 0 | 0 |
| OXFORD INDUSTRIES INC | COM | 691497309 | 759 | 12,147 | SH | SOLE | 1 | 12,147 | 0 | 0 |
| P G & E CORP | COM | 69331C108 | 11,280 | 169,962 | SH | SOLE | 1 | 169,962 | 0 | 0 |
| PACCAR INC | COM | 693718108 | 11,560 | 175,046 | SH | SOLE | 1 | 175,046 | 0 | 0 |
| PACIFIC BIOSCIENCES OF CALIF | COM | 69404D108 | 185 | 52,024 | SH | SOLE | 1 | 52,024 | 0 | 0 |
| PACIFIC CONTINENTAL CORP | COM | 69412V108 | 344 | 13,450 | SH | SOLE | 1 | 13,450 | 0 | 0 |
| PACIFIC ETHANOL INC | COM | 69423U305 | 159 | 25,503 | SH | SOLE | 1 | 25,503 | 0 | 0 |
| PACIFIC MERCANTILE BANCORP | COM | 694552100 | 84 | 9,596 | SH | SOLE | 1 | 9,596 | 0 | 0 |
| PACIFIC PREMIER BANCORP INC | COM | 69478X105 | 897 | 24,315 | SH | SOLE | 1 | 24,315 | 0 | 0 |
| PACIRA PHARMACEUTICALS INC | COM | 695127100 | 1,163 | 24,376 | SH | SOLE | 1 | 24,376 | 0 | 0 |
| PACKAGING CORP OF AMERICA | COM | 695156109 | 21,482 | 192,858 | SH | SOLE | 1 | 192,858 | 0 | 0 |
| PACWEST BANCORP | COM | 695263103 | 11,447 | 245,121 | SH | SOLE | 1 | 245,121 | 0 | 0 |
| PALO ALTO NETWORKS INC | COM | 697435105 | 483 | 3,607 | SH | SOLE | 1 | 3,607 | 0 | 0 |
| PANDORA MEDIA INC | COM | 698354107 | 49 | 5,475 | SH | SOLE | 1 | 5,475 | 0 | 0 |
| PANERA BREAD COMPANY CLASS A | COM | 69840W108 | 13,743 | 43,678 | SH | SOLE | 1 | 43,678 | 0 | 0 |
| PANHANDLE OIL AND GAS INC A | COM | 698477106 | 225 | 9,742 | SH | SOLE | 1 | 9,742 | 0 | 0 |
| PAPA JOHN S INTL INC | COM | 698813102 | 5,057 | 70,468 | SH | SOLE | 1 | 70,468 | 0 | 0 |
| PAR PACIFIC HOLDINGS INC | COM | 69888T207 | 356 | 19,721 | SH | SOLE | 1 | 19,721 | 0 | 0 |
| PARAGON COMMERCIAL CORP | COM | 69911U403 | 137 | 2,609 | SH | SOLE | 1 | 2,609 | 0 | 0 |
| PARAMOUNT GROUP INC | COM | 69924R108 | 69 | 4,291 | SH | SOLE | 1 | 4,291 | 0 | 0 |
| PARATEK PHARMACEUTICALS INC | COM | 699374302 | 352 | 14,622 | SH | SOLE | 1 | 14,622 | 0 | 0 |
| PAREXEL INTERNATIONAL CORP | COM | 699462107 | 11,638 | 133,907 | SH | SOLE | 1 | 133,907 | 0 | 0 |
| PARK CITY GROUP INC | COM | 700215304 | 99 | 8,115 | SH | SOLE | 1 | 8,115 | 0 | 0 |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 265 | 14,392 | SH | SOLE | 1 | 14,392 | 0 | 0 |
| PARK HOTELS & RESORTS INC | COM | 700517105 | 123 | 4,555 | SH | SOLE | 1 | 4,555 | 0 | 0 |
| PARK NATIONAL CORP | COM | 700658107 | 860 | 8,291 | SH | SOLE | 1 | 8,291 | 0 | 0 |
| PARK OHIO HOLDINGS CORP | COM | 700666100 | 208 | 5,468 | SH | SOLE | 1 | 5,468 | 0 | 0 |
| PARK STERLING CORP | COM | 70086Y105 | 380 | 32,019 | SH | SOLE | 1 | 32,019 | 0 | 0 |
| PARKE BANCORP INC | COM | 700885106 | 80 | 3,550 | SH | SOLE | 1 | 3,550 | 0 | 0 |
| PARKER DRILLING CO | COM | 701081101 | 112 | 83,324 | SH | SOLE | 1 | 83,324 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| PARKER HANNIFIN CORP | COM | 701094104 | 12,930 | 80,904 | SH | SOLE | 1 | 80,904 | 0 | 0 |
| PARKWAY INC | COM | 70156Q107 | 727 | 31,776 | SH | SOLE | 1 | 31,776 | 0 | 0 |
| PARSLEY ENERGY INC CLASS A | COM | 701877102 | 150 | 5,395 | SH | SOLE | 1 | 5,395 | 0 | 0 |
| PARTY CITY HOLDCO INC | COM | 702149105 | 267 | 17,049 | SH | SOLE | 1 | 17,049 | 0 | 0 |
| PATHEON NV | COM | N6865W105 | 29 | 819 | SH | SOLE | 1 | 819 | 0 | 0 |
| PATRICK INDUSTRIES INC | COM | 703343103 | 881 | 12,087 | SH | SOLE | 1 | 12,087 | 0 | 0 |
| PATTERN ENERGY GROUP INC | COM | 70338P100 | 1,041 | 43,670 | SH | SOLE | 1 | 43,670 | 0 | 0 |
| PATTERSON COS INC | COM | 703395103 | 1,937 | 41,250 | SH | SOLE | 1 | 41,250 | 0 | 0 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 6,845 | 339,015 | SH | SOLE | 1 | 339,015 | 0 | 0 |
| PAYCHEX INC | COM | 704326107 | 20,242 | 355,502 | SH | SOLE | 1 | 355,502 | 0 | 0 |
| PAYCOM SOFTWARE INC | COM | 70432V102 | 2,093 | 30,591 | SH | SOLE | 1 | 30,591 | 0 | 0 |
| PAYLOCITY HOLDING CORP | COM | 70438V106 | 729 | 16,125 | SH | SOLE | 1 | 16,125 | 0 | 0 |
| PAYPAL HOLDINGS INC | COM | 70450Y103 | 27,494 | 512,288 | SH | SOLE | 1 | 512,288 | 0 | 0 |
| PBF ENERGY INC CLASS A | COM | 69318G106 | 5,032 | 226,069 | SH | SOLE | 1 | 226,069 | 0 | 0 |
| PC CONNECTION INC | COM | 69318J100 | 194 | 7,177 | SH | SOLE | 1 | 7,177 | 0 | 0 |
| PCM INC | COM | 69323K100 | 117 | 6,229 | SH | SOLE | 1 | 6,229 | 0 | 0 |
| PCSB FINANCIAL CORP | COM | 69324R104 | 192 | 11,227 | SH | SOLE | 1 | 11,227 | 0 | 0 |
| PDC ENERGY INC | COM | 69327R101 | 2,078 | 48,206 | SH | SOLE | 1 | 48,206 | 0 | 0 |
| PDF SOLUTIONS INC | COM | 693282105 | 285 | 17,315 | SH | SOLE | 1 | 17,315 | 0 | 0 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 244 | 98,650 | SH | SOLE | 1 | 98,650 | 0 | 0 |
| PDVWIRELESS INC | COM | 69290R104 | 137 | 5,864 | SH | SOLE | 1 | 5,864 | 0 | 0 |
| PEABODY ENERGY CORP | COM | 704551100 | 745 | 30,484 | SH | SOLE | 1 | 30,484 | 0 | 0 |
| PEAPACK GLADSTONE FINL CORP | COM | 704699107 | 326 | 10,414 | SH | SOLE | 1 | 10,414 | 0 | 0 |
| PEBBLEBROOK HOTEL TRUST | COM | 70509V100 | 1,378 | 42,733 | SH | SOLE | 1 | 42,733 | 0 | 0 |
| PEGASYSTEMS INC | COM | 705573103 | 1,327 | 22,740 | SH | SOLE | 1 | 22,740 | 0 | 0 |
| PEMBINA PIPELINE CORP | COM | 706327954 | 351 | 10,586 | SH | SOLE | 1 | 10,586 | 0 | 0 |
| PENDRELL CORP | COM | 70686R302 | 54 | 7,425 | SH | SOLE | 1 | 7,425 | 0 | 0 |
| PENN NATIONAL GAMING INC | COM | 707569109 | 1,353 | 63,202 | SH | SOLE | 1 | 63,202 | 0 | 0 |
| PENN REAL ESTATE INVEST TST | COM | 709102107 | 582 | 51,445 | SH | SOLE | 1 | 51,445 | 0 | 0 |
| PENN VIRGINIA CORP | COM | 70788V102 | 325 | 8,853 | SH | SOLE | 1 | 8,853 | 0 | 0 |
| PENNS WOODS BANCORP INC | COM | 708430103 | 118 | 2,860 | SH | SOLE | 1 | 2,860 | 0 | 0 |
| PENNYMAC FINANCIAL SERVICE A | COM | 70932B101 | 165 | 9,863 | SH | SOLE | 1 | 9,863 | 0 | 0 |
| PENNYMAC MORTGAGE INVESTMENT | COM | 70931T103 | 749 | 40,941 | SH | SOLE | 1 | 40,941 | 0 | 0 |
| PENSKE AUTOMOTIVE GROUP INC | COM | 70959W103 | 1,125 | 25,610 | SH | SOLE | 1 | 25,610 | 0 | 0 |
| PENTAIR PLC | COM | G7S00T104 | 5,211 | 78,320 | SH | SOLE | 1 | 78,320 | 0 | 0 |
| PENUMBRA INC | COM | 70975L107 | 1,596 | 18,185 | SH | SOLE | 1 | 18,185 | 0 | 0 |
| PEOPLE S UNITED FINANCIAL | COM | 712704105 | 2,544 | 144,037 | SH | SOLE | 1 | 144,037 | 0 | 0 |
| PEOPLE S UTAH BANCORP | COM | 712706209 | 225 | 8,384 | SH | SOLE | 1 | 8,384 | 0 | 0 |
| PEOPLES BANCORP INC | COM | 709789101 | 327 | 10,188 | SH | SOLE | 1 | 10,188 | 0 | 0 |
| PEOPLES BANCORP OF NC | COM | 710577107 | 83 | 2,623 | SH | SOLE | 1 | 2,623 | 0 | 0 |
| PEOPLES FINANCIAL SERVICES | COM | 711040105 | 186 | 4,251 | SH | SOLE | 1 | 4,251 | 0 | 0 |

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|------------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| PEPSICO INC | COM | 713448108 | 92,240 | 798,682 | SH | SOLE | 1 | 798,682 | 0 | 0 |
| PERFICIENT INC | COM | 71375U101 | 481 | 25,825 | SH | SOLE | 1 | 25,825 | 0 | 0 |
| PERFORMANCE FOOD GROUP CO | COM | 71377A103 | 1,209 | 44,116 | SH | SOLE | 1 | 44,116 | 0 | 0 |
| PERKINELMER INC | COM | 714046109 | 2,661 | 39,050 | SH | SOLE | 1 | 39,050 | 0 | 0 |
| PERRIGO CO PLC | COM | G97822103 | 4,834 | 64,006 | SH | SOLE | 1 | 64,006 | 0 | 0 |
| PERRY ELLIS INTERNATIONAL | COM | 288853104 | 185 | 9,523 | SH | SOLE | 1 | 9,523 | 0 | 0 |
| PETMED EXPRESS INC | COM | 716382106 | 605 | 14,894 | SH | SOLE | 1 | 14,894 | 0 | 0 |
| PFIZER INC | COM | 717081103 | 520,909 | 15,507,847 | SH | SOLE | 1 | 15,507,847 | 0 | 0 |
| PGT INNOVATIONS INC | COM | 69336V101 | 466 | 36,373 | SH | SOLE | 1 | 36,373 | 0 | 0 |
| PHARMERICA CORP | COM | 71714F104 | 590 | 22,470 | SH | SOLE | 1 | 22,470 | 0 | 0 |
| PHH CORP | COM | 693320202 | 451 | 32,756 | SH | SOLE | 1 | 32,756 | 0 | 0 |
| PHI INC NON VOTING | COM | 69336T205 | 71 | 7,240 | SH | SOLE | 1 | 7,240 | 0 | 0 |
| PHIBRO ANIMAL HEALTH CORP A | COM | 71742Q106 | 525 | 14,165 | SH | SOLE | 1 | 14,165 | 0 | 0 |
| PHILIP MORRIS INTERNATIONAL | COM | 718172109 | 584,738 | 4,978,614 | SH | SOLE | 1 | 4,978,614 | 0 | 0 |
| PHILLIPS 66 | COM | 718546104 | 12,074 | 146,021 | SH | SOLE | 1 | 146,021 | 0 | 0 |
| PHILLIPS 66 PARTNERS LP | COM | 718549AB4 | 2,081 | 2,101,000 | SH | SOLE | 1 | 2,101,000 | 0 | 0 |
| PHOTRONICS INC | COM | 719405102 | 390 | 41,477 | SH | SOLE | 1 | 41,477 | 0 | 0 |
| PHYSICIANS REALTY TRUST | COM | 71943U104 | 1,928 | 95,709 | SH | SOLE | 1 | 95,709 | 0 | 0 |
| PICO HOLDINGS INC | COM | 693366205 | 241 | 13,787 | SH | SOLE | 1 | 13,787 | 0 | 0 |
| PIEDMONT OFFICE REALTY TRU A | COM | 720190206 | 66 | 3,134 | SH | SOLE | 1 | 3,134 | 0 | 0 |
| PIER 1 IMPORTS INC | COM | 720279108 | 260 | 50,180 | SH | SOLE | 1 | 50,180 | 0 | 0 |
| PIERIS PHARMACEUTICALS INC | COM | 720795103 | 108 | 21,305 | SH | SOLE | 1 | 21,305 | 0 | 0 |
| PILGRIM S PRIDE CORP | COM | 72147K108 | 28 | 1,268 | SH | SOLE | 1 | 1,268 | 0 | 0 |
| PINNACLE ENTERTAINMENT INC | COM | 72348Y105 | 649 | 32,826 | SH | SOLE | 1 | 32,826 | 0 | 0 |
| PINNACLE FINANCIAL PARTNERS | COM | 72346Q104 | 9,129 | 145,369 | SH | SOLE | 1 | 145,369 | 0 | 0 |
| PINNACLE FOODS INC | COM | 72348P104 | 152 | 2,557 | SH | SOLE | 1 | 2,557 | 0 | 0 |
| PINNACLE WEST CAPITAL | COM | 723484101 | 3,367 | 39,541 | SH | SOLE | 1 | 39,541 | 0 | 0 |
| PIONEER ENERGY SERVICES CORP | COM | 723664108 | 117 | 57,179 | SH | SOLE | 1 | 57,179 | 0 | 0 |
| PIONEER NATURAL RESOURCES CO | COM | 723787107 | 9,875 | 61,879 | SH | SOLE | 1 | 61,879 | 0 | 0 |
| PIPER JAFFRAY COS | COM | 724078100 | 644 | 10,745 | SH | SOLE | 1 | 10,745 | 0 | 0 |
| PITNEY BOWES INC | COM | 724479100 | 6,285 | 416,234 | SH | SOLE | 1 | 416,234 | 0 | 0 |
| PIXELWORKS INC | COM | 72581M305 | 81 | 17,691 | SH | SOLE | 1 | 17,691 | 0 | 0 |
| PJT PARTNERS INC A | COM | 69343T107 | 451 | 11,225 | SH | SOLE | 1 | 11,225 | 0 | 0 |
| PLANET FITNESS INC CL A | COM | 72703H101 | 1,220 | 52,292 | SH | SOLE | 1 | 52,292 | 0 | 0 |
| PLANET PAYMENT INC | COM | U72603118 | 86 | 26,188 | SH | SOLE | 1 | 26,188 | 0 | 0 |
| PLANTRONICS INC | COM | 727493108 | 4,620 | 88,314 | SH | SOLE | 1 | 88,314 | 0 | 0 |
| PLATFORM SPECIALTY PRODUCTS | COM | 72766Q105 | 64 | 5,049 | SH | SOLE | 1 | 5,049 | 0 | 0 |
| PLEXUS CORP | COM | 729132100 | 1,323 | 25,171 | SH | SOLE | 1 | 25,171 | 0 | 0 |
| PLUG POWER INC | COM | 72919P202 | 283 | 138,631 | SH | SOLE | 1 | 138,631 | 0 | 0 |
| PLY GEM HOLDINGS INC | COM | 72941W100 | 247 | 13,766 | SH | SOLE | 1 | 13,766 | 0 | 0 |
| PNC FINANCIAL SERVICES GROUP | COM | 693475105 | 33,180 | 265,720 | SH | SOLE | 1 | 265,720 | 0 | 0 |
| PNM RESOURCES INC | COM | 69349H107 | 8,059 | 210,680 | SH | SOLE | 1 | 210,680 | 0 | 0 |
| POLARIS INDUSTRIES INC | COM | 731068102 | 11,983 | 129,920 | SH | SOLE | 1 | 129,920 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| POLYONE CORPORATION | COM | 73179P106 | 8,365 | 215,925 | SH | SOLE | 1 | 215,925 | 0 | 0 |
| POOL CORP | COM | 73278L105 | 9,950 | 84,634 | SH | SOLE | 1 | 84,634 | 0 | 0 |
| POPULAR INC | COM | 733174700 | 91 | 2,178 | SH | SOLE | 1 | 2,178 | 0 | 0 |
| PORTLAND GENERAL ELECTRIC CO | COM | 736508847 | 2,537 | 55,522 | SH | SOLE | 1 | 55,522 | 0 | 0 |
| PORTOLA PHARMACEUTICALS INC | COM | 737010108 | 1,731 | 30,818 | SH | SOLE | 1 | 30,818 | 0 | 0 |
| POST HOLDINGS INC | COM | 737446104 | 10,519 | 135,472 | SH | SOLE | 1 | 135,472 | 0 | 0 |
| POTBELLY CORP | COM | 73754Y100 | 163 | 14,198 | SH | SOLE | 1 | 14,198 | 0 | 0 |
| POTLATCH CORP | COM | 737630103 | 4,902 | 107,264 | SH | SOLE | 1 | 107,264 | 0 | 0 |
| POWELL INDUSTRIES INC | COM | 739128106 | 210 | 6,569 | SH | SOLE | 1 | 6,569 | 0 | 0 |
| POWER INTEGRATIONS INC | COM | 739276103 | 1,576 | 21,616 | SH | SOLE | 1 | 21,616 | 0 | 0 |
| PPG INDUSTRIES INC | COM | 693506107 | 9,103 | 82,781 | SH | SOLE | 1 | 82,781 | 0 | 0 |
| PPL CORP | COM | 69351T106 | 15,903 | 411,344 | SH | SOLE | 1 | 411,344 | 0 | 0 |
| PRA GROUP INC | COM | 69354N106 | 1,306 | 34,455 | SH | SOLE | 1 | 34,455 | 0 | 0 |
| PRA HEALTH SCIENCES INC | COM | 69354M108 | 1,804 | 24,055 | SH | SOLE | 1 | 24,055 | 0 | 0 |
| PRAXAIR INC | COM | 74005P104 | 25,421 | 191,785 | SH | SOLE | 1 | 191,785 | 0 | 0 |
| PREFERRED APARTMENT COMMUN A | COM | 74039L103 | 298 | 18,937 | SH | SOLE | 1 | 18,937 | 0 | 0 |
| PREFERRED BANK/LOS ANGELES | COM | 740367404 | 431 | 8,059 | SH | SOLE | 1 | 8,059 | 0 | 0 |
| PREFORMED LINE PRODUCTS CO | COM | 740444104 | 88 | 1,894 | SH | SOLE | 1 | 1,894 | 0 | 0 |
| PREMIER FINANCIAL BANCORP | COM | 74050M105 | 120 | 5,838 | SH | SOLE | 1 | 5,838 | 0 | 0 |
| PREMIER INC CLASS A | COM | 74051N102 | 41 | 1,145 | SH | SOLE | 1 | 1,145 | 0 | 0 |
| PRESIDIO INC | COM | 74102M103 | 169 | 11,789 | SH | SOLE | 1 | 11,789 | 0 | 0 |
| PRESTIGE BRANDS HOLDINGS INC | COM | 74112D101 | 7,405 | 140,216 | SH | SOLE | 1 | 140,216 | 0 | 0 |
| PRICELINE GROUP INC/THE | COM | 741503403 | 39,569 | 21,154 | SH | SOLE | 1 | 21,154 | 0 | 0 |
| PRICESMART INC | COM | 741511109 | 1,201 | 13,711 | SH | SOLE | 1 | 13,711 | 0 | 0 |
| PRIMERICA INC | COM | 74164M108 | 9,115 | 120,332 | SH | SOLE | 1 | 120,332 | 0 | 0 |
| PRIMO WATER CORP | COM | 74165N105 | 199 | 15,703 | SH | SOLE | 1 | 15,703 | 0 | 0 |
| PRIMORIS SERVICES CORP | COM | 74164F103 | 610 | 24,469 | SH | SOLE | 1 | 24,469 | 0 | 0 |
| PRINCIPAL FINANCIAL GROUP | COM | 74251V102 | 7,432 | 116,003 | SH | SOLE | 1 | 116,003 | 0 | 0 |
| PROASSURANCE CORP | COM | 74267C106 | 486 | 7,997 | SH | SOLE | 1 | 7,997 | 0 | 0 |
| PROCTER & GAMBLE CO/THE | COM | 742718109 | 110,180 | 1,264,255 | SH | SOLE | 1 | 1,264,255 | 0 | 0 |
| PROGENICS PHARMACEUTICALS | COM | 743187106 | 359 | 52,904 | SH | SOLE | 1 | 52,904 | 0 | 0 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 1,104 | 35,752 | SH | SOLE | 1 | 35,752 | 0 | 0 |
| PROGRESSIVE CORP | COM | 743315103 | 11,179 | 253,541 | SH | SOLE | 1 | 253,541 | 0 | 0 |
| PROLOGIS INC | COM | 74340W103 | 12,888 | 219,784 | SH | SOLE | 1 | 219,784 | 0 | 0 |
| ProLogis, Inc. | COM | 74340W103 | 59 | 1,006 | SH | SOLE | 2 | 1,006 | 0 | 0 |
| PROOFPOINT INC | COM | 743424103 | 2,314 | 26,651 | SH | SOLE | 1 | 26,651 | 0 | 0 |
| PROPETRO HOLDING CORP | COM | 74347M108 | 219 | 15,668 | SH | SOLE | 1 | 15,668 | 0 | 0 |
| PROS HOLDINGS INC | COM | 74346Y103 | 446 | 16,298 | SH | SOLE | 1 | 16,298 | 0 | 0 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 9,123 | 142,022 | SH | SOLE | 1 | 142,022 | 0 | 0 |
| PROTAGONIST THERAPEUTICS INC | COM | 74366E102 | 66 | 5,818 | SH | SOLE | 1 | 5,818 | 0 | 0 |
| PROTHENA CORP PLC | COM | G72800108 | 1,289 | 23,821 | SH | SOLE | 1 | 23,821 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| PROTO LABS INC | COM | 743713109 | 1,246 | 18,522 | SH | SOLE | 1 | 18,522 | 0 | 0 |
| PROVIDENCE SERVICE CORP | COM | 743815102 | 435 | 8,590 | SH | SOLE | 1 | 8,590 | 0 | 0 |
| PROVIDENT BANCORP INC | COM | 74383X109 | 61 | 2,725 | SH | SOLE | 1 | 2,725 | 0 | 0 |
| PROVIDENT FINANCIAL HLDGS | COM | 743868101 | 74 | 3,830 | SH | SOLE | 1 | 3,830 | 0 | 0 |
| PROVIDENT FINANCIAL SERVICES | COM | 74386T105 | 1,169 | 46,066 | SH | SOLE | 1 | 46,066 | 0 | 0 |
| PRUDENTIAL BANCORP INC | COM | 74431A101 | 91 | 5,038 | SH | SOLE | 1 | 5,038 | 0 | 0 |
| PRUDENTIAL FINANCIAL INC | COM | 744320102 | 22,803 | 210,862 | SH | SOLE | 1 | 210,862 | 0 | 0 |
| PS BUSINESS PARKS INC/CA | COM | 69360J107 | 1,957 | 14,783 | SH | SOLE | 1 | 14,783 | 0 | 0 |
| PTC INC | COM | 69370C100 | 13,036 | 236,501 | SH | SOLE | 1 | 236,501 | 0 | 0 |
| PTC THERAPEUTICS INC | COM | 69366J200 | 379 | 20,682 | SH | SOLE | 1 | 20,682 | 0 | 0 |
| PUBLIC SERVICE ENTERPRISE GP | COM | 744573106 | 7,714 | 179,343 | SH | SOLE | 1 | 179,343 | 0 | 0 |
| PUBLIC STORAGE | COM | 74460D109 | 12,811 | 61,435 | SH | SOLE | 1 | 61,435 | 0 | 0 |
| PULSE BIOSCIENCES INC | COM | 74587B101 | 195 | 5,655 | SH | SOLE | 1 | 5,655 | 0 | 0 |
| PULTEGROUP INC | COM | 745867101 | 2,478 | 101,037 | SH | SOLE | 1 | 101,037 | 0 | 0 |
| PUMA BIOTECHNOLOGY INC | COM | 74587V107 | 1,558 | 17,821 | SH | SOLE | 1 | 17,821 | 0 | 0 |
| PURE CYCLE CORP | COM | 746228303 | 82 | 10,615 | SH | SOLE | 1 | 10,615 | 0 | 0 |
| PURE STORAGE INC CLASS A | COM | 74624M102 | 740 | 57,745 | SH | SOLE | 1 | 57,745 | 0 | 0 |
| PVH CORP | COM | 693656100 | 3,165 | 27,644 | SH | SOLE | 1 | 27,644 | 0 | 0 |
| PZENA INVESTMENT MANAGM CL A | COM | 74731Q103 | 107 | 10,486 | SH | SOLE | 1 | 10,486 | 0 | 0 |
| Q2 HOLDINGS INC | COM | 74736L109 | 718 | 19,442 | SH | SOLE | 1 | 19,442 | 0 | 0 |
| QAD INC A | COM | 74727D306 | 196 | 6,119 | SH | SOLE | 1 | 6,119 | 0 | 0 |
| QCR HOLDINGS INC | COM | 74727A104 | 356 | 7,520 | SH | SOLE | 1 | 7,520 | 0 | 0 |
| QEP RESOURCES INC | COM | 74733V100 | 4,967 | 491,759 | SH | SOLE | 1 | 491,759 | 0 | 0 |
| QIAGEN N.V. | COM | N72482123 | 173 | 5,160 | SH | SOLE | 1 | 5,160 | 0 | 0 |
| QORVO INC | COM | 74736K101 | 3,093 | 48,850 | SH | SOLE | 1 | 48,850 | 0 | 0 |
| QTS REALTY TRUST INC CL A | COM | 74736A103 | 1,525 | 29,149 | SH | SOLE | 1 | 29,149 | 0 | 0 |
| QUAD GRAPHICS INC | COM | 747301109 | 446 | 19,469 | SH | SOLE | 1 | 19,469 | 0 | 0 |
| Quad/Graphics, Inc. | COM | 747301109 | 49 | 2,124 | SH | SOLE | 2 | 2,124 | 0 | 0 |
| QUAKER CHEMICAL CORP | COM | 747316107 | 1,419 | 9,771 | SH | SOLE | 1 | 9,771 | 0 | 0 |
| QUALCOMM INC | COM | 747525103 | 39,614 | 717,378 | SH | SOLE | 1 | 717,378 | 0 | 0 |
| QUALITY CARE PROPERTIES | COM | 747545101 | 4,541 | 248,028 | SH | SOLE | 1 | 248,028 | 0 | 0 |
| QUALITY SYSTEMS INC | COM | 747582104 | 661 | 38,381 | SH | SOLE | 1 | 38,381 | 0 | 0 |
| QUALYS INC | COM | 74758T303 | 952 | 23,338 | SH | SOLE | 1 | 23,338 | 0 | 0 |
| QUANEX BUILDING PRODUCTS | COM | 747619104 | 544 | 25,733 | SH | SOLE | 1 | 25,733 | 0 | 0 |
| QUANTA SERVICES INC | COM | 74762E102 | 1,642 | 49,877 | SH | SOLE | 1 | 49,877 | 0 | 0 |
| QUANTENNA COMMUNICATIONS INC | COM | 74766D100 | 249 | 13,105 | SH | SOLE | 1 | 13,105 | 0 | 0 |
| QUANTUM CORP | COM | 747906501 | 136 | 17,363 | SH | SOLE | 1 | 17,363 | 0 | 0 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 10,098 | 90,846 | SH | SOLE | 1 | 90,846 | 0 | 0 |
| QUIDEL CORP | COM | 74838J101 | 467 | 17,215 | SH | SOLE | 1 | 17,215 | 0 | 0 |
| QUINSTREET INC | COM | 74874Q100 | 114 | 27,311 | SH | SOLE | 1 | 27,311 | 0 | 0 |
| QUINTILES IMS HOLDINGS INC | COM | 74876Y101 | 516 | 5,769 | SH | SOLE | 1 | 5,769 | 0 | 0 |
| QUORUM HEALTH CORP | COM | 74909E106 | 16 | 3,881 | SH | SOLE | 1 | 3,881 | 0 | 0 |
| QUOTIENT LTD | COM | G73268107 | 122 | 16,586 | SH | SOLE | 1 | 16,586 | 0 | 0 |

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|------------------------------|-------------|-----------|--------|---------|----|------|---|---------|---|---|
| QUOTIENT TECHNOLOGY INC | COM | 749119103 | 526 | 45,708 | SH | SOLE | 1 | 45,708 | 0 | 0 |
| R1 RCM INC | COM | 749397105 | 233 | 62,218 | SH | SOLE | 1 | 62,218 | 0 | 0 |
| RA PHARMACEUTICALS INC | COM | 74933V108 | 137 | 7,292 | SH | SOLE | 1 | 7,292 | 0 | 0 |
| RADIAN GROUP INC | COM | 750236101 | 2,199 | 134,482 | SH | SOLE | 1 | 134,482 | 0 | 0 |
| RADIANT LOGISTICS INC | COM | 75025X100 | 125 | 23,230 | SH | SOLE | 1 | 23,230 | 0 | 0 |
| RADISYS CORP | COM | 750459109 | 86 | 22,869 | SH | SOLE | 1 | 22,869 | 0 | 0 |
| RADIUS HEALTH INC | COM | 750469207 | 1,044 | 23,083 | SH | SOLE | 1 | 23,083 | 0 | 0 |
| RADNET INC | COM | 750491102 | 178 | 22,951 | SH | SOLE | 1 | 22,951 | 0 | 0 |
| RAIT FINANCIAL TRUST | COM | 749227609 | 125 | 56,970 | SH | SOLE | 1 | 56,970 | 0 | 0 |
| RALPH LAUREN CORP | COM | 751212101 | 12,566 | 170,265 | SH | SOLE | 1 | 170,265 | 0 | 0 |
| RAMACO RESOURCES INC | COM | 75134P303 | 23 | 3,761 | SH | SOLE | 1 | 3,761 | 0 | 0 |
| RAMBUS INC | COM | 750917106 | 950 | 83,152 | SH | SOLE | 1 | 83,152 | 0 | 0 |
| RAMCO GERSHENSON PROPERTIES | COM | 751452202 | 761 | 58,972 | SH | SOLE | 1 | 58,972 | 0 | 0 |
| RANGE RESOURCES CORP | COM | 75281A109 | 1,672 | 72,170 | SH | SOLE | 1 | 72,170 | 0 | 0 |
| RAPID7 INC | COM | 753422104 | 218 | 12,945 | SH | SOLE | 1 | 12,945 | 0 | 0 |
| RAVEN INDUSTRIES INC | COM | 754212108 | 901 | 27,069 | SH | SOLE | 1 | 27,069 | 0 | 0 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 3,974 | 49,541 | SH | SOLE | 1 | 49,541 | 0 | 0 |
| RAYONIER ADVANCED MATERIALS | COM | 75508B104 | 506 | 32,160 | SH | SOLE | 1 | 32,160 | 0 | 0 |
| RAYONIER INC | COM | 754907103 | 7,579 | 263,421 | SH | SOLE | 1 | 263,421 | 0 | 0 |
| RAYTHEON COMPANY | COM | 755111507 | 16,937 | 104,883 | SH | SOLE | 1 | 104,883 | 0 | 0 |
| RBC BEARINGS INC | COM | 75524B104 | 1,461 | 14,360 | SH | SOLE | 1 | 14,360 | 0 | 0 |
| RCI HOSPITALITY HOLDINGS INC | COM | 74934Q108 | 134 | 5,632 | SH | SOLE | 1 | 5,632 | 0 | 0 |
| RE/MAX HOLDINGS INC CL A | COM | 75524W108 | 2,776 | 49,523 | SH | SOLE | 1 | 49,523 | 0 | 0 |
| READING INTERNATIONAL INC A | COM | 755408101 | 169 | 10,453 | SH | SOLE | 1 | 10,453 | 0 | 0 |
| REALNETWORKS INC | COM | 75605L708 | 65 | 15,069 | SH | SOLE | 1 | 15,069 | 0 | 0 |
| REALOGY HOLDINGS CORP | COM | 75605Y106 | 2,074 | 63,908 | SH | SOLE | 1 | 63,908 | 0 | 0 |
| REALPAGE INC | COM | 75606N109 | 1,309 | 36,415 | SH | SOLE | 1 | 36,415 | 0 | 0 |
| REALTY INCOME CORP | COM | 756109104 | 5,787 | 104,868 | SH | SOLE | 1 | 104,868 | 0 | 0 |
| REATA PHARMACEUTICALS INC A | COM | 75615P103 | 167 | 5,281 | SH | SOLE | 1 | 5,281 | 0 | 0 |
| RECRO PHARMA INC | COM | 75629F109 | 59 | 8,450 | SH | SOLE | 1 | 8,450 | 0 | 0 |
| RED HAT INC | COM | 756577102 | 6,143 | 64,161 | SH | SOLE | 1 | 64,161 | 0 | 0 |
| RED LION HOTELS CORP | COM | 756764106 | 76 | 10,281 | SH | SOLE | 1 | 10,281 | 0 | 0 |
| RED ROBIN GOURMET BURGERS | COM | 75689M101 | 629 | 9,642 | SH | SOLE | 1 | 9,642 | 0 | 0 |
| RED ROCK RESORTS INC CLASS A | SPDR SP 500 | 75700L108 | 993 | 42,164 | SH | SOLE | 1 | 42,164 | 0 | 0 |
| REDWOOD TRUST INC | COM | 758075402 | 810 | 47,535 | SH | SOLE | 1 | 47,535 | 0 | 0 |
| REGAL BELOIT CORP | COM | 758750103 | 7,472 | 91,621 | SH | SOLE | 1 | 91,621 | 0 | 0 |
| REGAL ENTERTAINMENT GROUP A | COM | 758766109 | 51 | 2,517 | SH | SOLE | 1 | 2,517 | 0 | 0 |
| REGENCY CENTERS CORP | SPDR SP 400 | 758849103 | 3,146 | 50,219 | SH | SOLE | 1 | 50,219 | 0 | 0 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 17,215 | 35,051 | SH | SOLE | 1 | 35,051 | 0 | 0 |
| REGENXBIO INC | COM | 75901B107 | 337 | 17,071 | SH | SOLE | 1 | 17,071 | 0 | 0 |
| REGIONAL MANAGEMENT CORP | COM | 75902K106 | 150 | 6,328 | SH | SOLE | 1 | 6,328 | 0 | 0 |

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|------------------------------|----------|-----------|---------|-----------|----|------|---|-----------|---|---|
| REGIONS FINANCIAL CORP | COM | 7591EP100 | 9,421 | 643,527 | SH | SOLE | 1 | 643,527 | 0 | 0 |
| REGIS CORP | COM | 758932107 | 273 | 26,572 | SH | SOLE | 1 | 26,572 | 0 | 0 |
| REINSURANCE GROUP OF AMERICA | COM | 759351604 | 16,904 | 131,664 | SH | SOLE | 1 | 131,664 | 0 | 0 |
| REIS INC | COM | 75936P105 | 120 | 5,624 | SH | SOLE | 1 | 5,624 | 0 | 0 |
| RELIANCE STEEL & ALUMINUM | COM | 759509102 | 10,848 | 148,984 | SH | SOLE | 1 | 148,984 | 0 | 0 |
| RENAISSANCERE HOLDINGS LTD | SUB EMTN | G7496G103 | 12,251 | 88,104 | SH | SOLE | 1 | 88,104 | 0 | 0 |
| RENASANT CORP | COM | 75970E107 | 1,172 | 26,799 | SH | SOLE | 1 | 26,799 | 0 | 0 |
| RENEWABLE ENERGY GROUP INC | COM | 75972A301 | 306 | 23,619 | SH | SOLE | 1 | 23,619 | 0 | 0 |
| RENT A CENTER INC | COM | 76009N100 | 392 | 33,411 | SH | SOLE | 1 | 33,411 | 0 | 0 |
| REPLIGEN CORP | COM | 759916109 | 1,077 | 25,997 | SH | SOLE | 1 | 25,997 | 0 | 0 |
| REPUBLIC BANCORP INC CLASS A | COM | 760281204 | 213 | 5,976 | SH | SOLE | 1 | 5,976 | 0 | 0 |
| REPUBLIC FIRST BANCORP INC | COM | 760416107 | 280 | 30,226 | SH | SOLE | 1 | 30,226 | 0 | 0 |
| REPUBLIC SERVICES INC | COM | 760759100 | 8,093 | 126,988 | SH | SOLE | 1 | 126,988 | 0 | 0 |
| RESMED INC | COM | 761152107 | 22,830 | 293,179 | SH | SOLE | 1 | 293,179 | 0 | 0 |
| RESOLUTE ENERGY CORP | COM | 76116A306 | 401 | 13,466 | SH | SOLE | 1 | 13,466 | 0 | 0 |
| RESOURCE CAPITAL CORP | COM | 76120W708 | 190 | 18,725 | SH | SOLE | 1 | 18,725 | 0 | 0 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 296 | 21,578 | SH | SOLE | 1 | 21,578 | 0 | 0 |
| RETAIL OPPORTUNITY INVESTMEN | COM | 76131N101 | 1,560 | 81,304 | SH | SOLE | 1 | 81,304 | 0 | 0 |
| RETAIL PROPERTIES OF AME A | COM | 76131V202 | 63 | 5,126 | SH | SOLE | 1 | 5,126 | 0 | 0 |
| RETROPHIN INC | COM | 761299106 | 460 | 23,717 | SH | SOLE | 1 | 23,717 | 0 | 0 |
| REV GROUP INC | COM | 749527107 | 217 | 7,838 | SH | SOLE | 1 | 7,838 | 0 | 0 |
| REVANCE THERAPEUTICS INC | COM | 761330109 | 367 | 13,914 | SH | SOLE | 1 | 13,914 | 0 | 0 |
| REVLON INC CLASS A | COM | 761525609 | 174 | 7,324 | SH | SOLE | 1 | 7,324 | 0 | 0 |
| REVOLUTION LIGHTING TECHNOLO | COM | 76155G206 | 50 | 7,644 | SH | SOLE | 1 | 7,644 | 0 | 0 |
| REX AMERICAN RESOURCES CORP | COM | 761624105 | 418 | 4,334 | SH | SOLE | 1 | 4,334 | 0 | 0 |
| REXFORD INDUSTRIAL REALTY IN | COM | 76169C100 | 1,127 | 41,080 | SH | SOLE | 1 | 41,080 | 0 | 0 |
| REXNORD CORP | COM | 76169B102 | 1,502 | 64,608 | SH | SOLE | 1 | 64,608 | 0 | 0 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 602,658 | 9,265,966 | SH | SOLE | 1 | 9,265,966 | 0 | 0 |
| RGC RESOURCES INC | COM | 74955L103 | 117 | 4,146 | SH | SOLE | 1 | 4,146 | 0 | 0 |
| RH | COM | 74967X103 | 1,625 | 25,190 | SH | SOLE | 1 | 25,190 | 0 | 0 |
| RICE ENERGY INC | COM | 762760106 | 103 | 3,872 | SH | SOLE | 1 | 3,872 | 0 | 0 |
| RIGEL PHARMACEUTICALS INC | COM | 766559603 | 209 | 76,687 | SH | SOLE | 1 | 76,687 | 0 | 0 |
| RIGHTSIDE GROUP LTD | COM | 76658B100 | 76 | 7,111 | SH | SOLE | 1 | 7,111 | 0 | 0 |
| RIGNET INC | COM | 766582100 | 131 | 8,184 | SH | SOLE | 1 | 8,184 | 0 | 0 |
| RING ENERGY INC | COM | 76680V108 | 366 | 28,149 | SH | SOLE | 1 | 28,149 | 0 | 0 |
| RINGCENTRAL INC CLASS A | COM | 76680R206 | 1,416 | 38,730 | SH | SOLE | 1 | 38,730 | 0 | 0 |
| RITE AID CORP | COM | 767754104 | 71 | 24,053 | SH | SOLE | 1 | 24,053 | 0 | 0 |
| RIVERVIEW BANCORP INC | COM | 769397100 | 79 | 11,935 | SH | SOLE | 1 | 11,935 | 0 | 0 |
| RLI CORP | COM | 749607107 | 1,575 | 28,831 | SH | SOLE | 1 | 28,831 | 0 | 0 |
| RLJ LODGING TRUST | COM | 74965L101 | 1,517 | 76,337 | SH | SOLE | 1 | 76,337 | 0 | 0 |
| RMR GROUP INC/THE A | COM | 74967R106 | 212 | 4,358 | SH | SOLE | 1 | 4,358 | 0 | 0 |

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|------------------------------------|-------------|-----------|--------|---------|----|------|---|---------|---|---|
| ROADRUNNER TRANSPORTATION SY | COM | 76973Q105 | 166 | 22,851 | SH | SOLE | 1 | 22,851 | 0 | 0 |
| ROBERT HALF INTL INC | COM | 770323103 | 2,406 | 50,196 | SH | SOLE | 1 | 50,196 | 0 | 0 |
| ROCKET FUEL INC | COM | 773111109 | 60 | 21,943 | SH | SOLE | 1 | 21,943 | 0 | 0 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 10,943 | 67,567 | SH | SOLE | 1 | 67,567 | 0 | 0 |
| ROCKWELL COLLINS INC | COM | 774341101 | 5,896 | 56,107 | SH | SOLE | 1 | 56,107 | 0 | 0 |
| ROCKWELL MEDICAL INC | COM | 774374102 | 236 | 29,725 | SH | SOLE | 1 | 29,725 | 0 | 0 |
| ROGERS COMMUNICATIONS INC B | COM | 775109960 | 269 | 5,695 | SH | SOLE | 1 | 5,695 | 0 | 0 |
| ROGERS CORP | COM | 775133101 | 1,469 | 13,521 | SH | SOLE | 1 | 13,521 | 0 | 0 |
| ROLLINS INC | COM | 775711104 | 7,995 | 196,387 | SH | SOLE | 1 | 196,387 | 0 | 0 |
| ROPER TECHNOLOGIES INC | COM | 776696106 | 9,575 | 41,357 | SH | SOLE | 1 | 41,357 | 0 | 0 |
| ROSEHILL RESOURCES INC | COM | 777385105 | 13 | 1,563 | SH | SOLE | 1 | 1,563 | 0 | 0 |
| ROSETTA STONE INC | COM | 777780107 | 113 | 10,517 | SH | SOLE | 1 | 10,517 | 0 | 0 |
| ROSS STORES INC | COM | 778296103 | 11,397 | 197,424 | SH | SOLE | 1 | 197,424 | 0 | 0 |
| ROWAN COMPANIES PLC A | SUB EMTN | G7665A101 | 3,354 | 327,507 | SH | SOLE | 1 | 327,507 | 0 | 0 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 7,220 | 66,103 | SH | SOLE | 1 | 66,103 | 0 | 0 |
| ROYAL GOLD INC | COM | 780287108 | 10,448 | 133,661 | SH | SOLE | 1 | 133,661 | 0 | 0 |
| RPC INC | COM | 749660106 | 28 | 1,394 | SH | SOLE | 1 | 1,394 | 0 | 0 |
| RPM INTERNATIONAL INC | COM | 749685103 | 14,914 | 273,409 | SH | SOLE | 1 | 273,409 | 0 | 0 |
| RPX CORP | COM | 74972G103 | 391 | 28,028 | SH | SOLE | 1 | 28,028 | 0 | 0 |
| RR DONNELLEY & SONS CO W/I | COM | 257867200 | 1,075 | 85,721 | SH | SOLE | 1 | 85,721 | 0 | 0 |
| RSP PERMIAN INC | COM | 74978Q105 | 97 | 3,014 | SH | SOLE | 1 | 3,014 | 0 | 0 |
| RTI SURGICAL INC | COM | 74975N105 | 198 | 33,899 | SH | SOLE | 1 | 33,899 | 0 | 0 |
| RUBICON PROJECT INC/THE | COM | 78112V102 | 141 | 27,526 | SH | SOLE | 1 | 27,526 | 0 | 0 |
| RUBY TUESDAY INC | COM | 781182100 | 89 | 44,495 | SH | SOLE | 1 | 44,495 | 0 | 0 |
| RUDOLPH TECHNOLOGIES INC | COM | 781270103 | 535 | 23,414 | SH | SOLE | 1 | 23,414 | 0 | 0 |
| RUSH ENTERPRISES INC CL B | COM | 781846308 | 120 | 3,300 | SH | SOLE | 1 | 3,300 | 0 | 0 |
| RUSH ENTERPRISES INC CL A | COM | 781846209 | 686 | 18,459 | SH | SOLE | 1 | 18,459 | 0 | 0 |
| RUTH S HOSPITALITY GROUP INC | COM | 783332109 | 487 | 22,388 | SH | SOLE | 1 | 22,388 | 0 | 0 |
| RYDER SYSTEM INC | COM | 783549108 | 7,883 | 109,510 | SH | SOLE | 1 | 109,510 | 0 | 0 |
| RYERSON HOLDING CORP | COM | 783754104 | 98 | 9,923 | SH | SOLE | 1 | 9,923 | 0 | 0 |
| RYMAN HOSPITALITY PROPERTIES | COM | 78377T107 | 1,756 | 27,441 | SH | SOLE | 1 | 27,441 | 0 | 0 |
| S & T BANCORP INC | COM | 783859101 | 926 | 25,826 | SH | SOLE | 1 | 25,826 | 0 | 0 |
| S&P GLOBAL INC | COM | 78409V104 | 14,995 | 102,710 | SH | SOLE | 1 | 102,710 | 0 | 0 |
| SABRA HEALTH CARE REIT INC | COM | 78573L106 | 1,166 | 48,393 | SH | SOLE | 1 | 48,393 | 0 | 0 |
| SABRE CORP | COM | 78573M104 | 9,171 | 421,271 | SH | SOLE | 1 | 421,271 | 0 | 0 |
| SAFE BULKERS INC | COM | Y7388L103 | 68 | 29,855 | SH | SOLE | 1 | 29,855 | 0 | 0 |
| SAFEGUARD SCIENTIFICS INC | COM | 786449207 | 150 | 12,566 | SH | SOLE | 1 | 12,566 | 0 | 0 |
| SAFETY INSURANCE GROUP INC | COM | 78648T100 | 745 | 10,905 | SH | SOLE | 1 | 10,905 | 0 | 0 |
| SAGA COMMUNICATIONS INC CL A | COM | 786598300 | 107 | 2,340 | SH | SOLE | 1 | 2,340 | 0 | 0 |

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|------------------------------|----------|-----------|---------|------------|----|------|---|------------|---|---|
| SAGE THERAPEUTICS INC | COM | 78667J108 | 1,708 | 21,441 | SH | SOLE | 1 | 21,441 | 0 | 0 |
| SAIA INC | COM | 78709Y105 | 973 | 18,974 | SH | SOLE | 1 | 18,974 | 0 | 0 |
| SALEM MEDIA GROUP INC | COM | 794093104 | 51 | 7,203 | SH | SOLE | 1 | 7,203 | 0 | 0 |
| SALESFORCE.COM INC | COM | 79466L302 | 21,615 | 249,597 | SH | SOLE | 1 | 249,597 | 0 | 0 |
| SALLY BEAUTY HOLDINGS INC | COM | 79546E104 | 5,693 | 281,152 | SH | SOLE | 1 | 281,152 | 0 | 0 |
| SANCHEZ ENERGY CORP | COM | 79970Y105 | 316 | 44,005 | SH | SOLE | 1 | 44,005 | 0 | 0 |
| SANDERSON FARMS INC | COM | 800013104 | 1,743 | 15,074 | SH | SOLE | 1 | 15,074 | 0 | 0 |
| SANDRIDGE ENERGY INC | COM | 80007P869 | 373 | 21,664 | SH | SOLE | 1 | 21,664 | 0 | 0 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 595 | 14,635 | SH | SOLE | 1 | 14,635 | 0 | 0 |
| SANGAMO THERAPEUTICS INC | COM | 800677106 | 390 | 44,268 | SH | SOLE | 1 | 44,268 | 0 | 0 |
| SANMINA CORP | COM | 801056102 | 2,115 | 55,520 | SH | SOLE | 1 | 55,520 | 0 | 0 |
| SANTANDER CONSUMER USA HOLDI | COM | 80283M101 | 41 | 3,197 | SH | SOLE | 1 | 3,197 | 0 | 0 |
| SAREPTA THERAPEUTICS INC | COM | 803607100 | 1,087 | 32,233 | SH | SOLE | 1 | 32,233 | 0 | 0 |
| SAUL CENTERS INC | COM | 804395101 | 489 | 8,430 | SH | SOLE | 1 | 8,430 | 0 | 0 |
| SBA COMMUNICATIONS CORP | COM | 78410G104 | 1,158 | 8,586 | SH | SOLE | 1 | 8,586 | 0 | 0 |
| SCANA CORP | COM | 80589M102 | 3,379 | 50,419 | SH | SOLE | 1 | 50,419 | 0 | 0 |
| SCANSOURCE INC | COM | 806037107 | 751 | 18,638 | SH | SOLE | 1 | 18,638 | 0 | 0 |
| SCHLUMBERGER LTD | COM | 806857108 | 37,177 | 564,656 | SH | SOLE | 1 | 564,656 | 0 | 0 |
| SCHNEIDER NATIONAL INC CL B | COM | 80689H102 | 452 | 20,213 | SH | SOLE | 1 | 20,213 | 0 | 0 |
| SCHNITZER STEEL INDS INC A | COM | 806882106 | 414 | 16,410 | SH | SOLE | 1 | 16,410 | 0 | 0 |
| SCHOLASTIC CORP | COM | 807066105 | 918 | 21,059 | SH | SOLE | 1 | 21,059 | 0 | 0 |
| SCHULMAN (A.) INC | COM | 808194104 | 688 | 21,510 | SH | SOLE | 1 | 21,510 | 0 | 0 |
| SCHWAB (CHARLES) CORP | COM | 808513105 | 19,866 | 462,421 | SH | SOLE | 1 | 462,421 | 0 | 0 |
| SCHWEITZER MAUDUIT INTL INC | COM | 808541106 | 850 | 22,839 | SH | SOLE | 1 | 22,839 | 0 | 0 |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 427 | 38,860 | SH | SOLE | 1 | 38,860 | 0 | 0 |
| SCIENCE APPLICATIONS INTE | COM | 808625107 | 8,025 | 115,604 | SH | SOLE | 1 | 115,604 | 0 | 0 |
| SCIENTIFIC GAMES CORP A | COM | 80874P109 | 1,035 | 39,644 | SH | SOLE | 1 | 39,644 | 0 | 0 |
| SCORPIO BULKERS INC | COM | Y7546A122 | 259 | 36,445 | SH | SOLE | 1 | 36,445 | 0 | 0 |
| SCORPIO TANKERS INC | COM | Y7542C106 | 406 | 102,311 | SH | SOLE | 1 | 102,311 | 0 | 0 |
| SCOTTS MIRACLE GRO CO | COM | 810186106 | 8,073 | 90,244 | SH | SOLE | 1 | 90,244 | 0 | 0 |
| SCRIPPS NETWORKS INTER CL A | COM | 811065101 | 2,507 | 36,703 | SH | SOLE | 1 | 36,703 | 0 | 0 |
| SEABOARD CORP | COM | 811543107 | 24 | 6 | SH | SOLE | 1 | 6 | 0 | 0 |
| SEACOAST BANKING CORP/FL | COM | 811707801 | 598 | 24,801 | SH | SOLE | 1 | 24,801 | 0 | 0 |
| SEACOR HOLDINGS INC | COM | 811904101 | 416 | 12,124 | SH | SOLE | 1 | 12,124 | 0 | 0 |
| SEACOR MARINE HOLDINGS INC | COM | 78413P101 | 205 | 10,076 | SH | SOLE | 1 | 10,076 | 0 | 0 |
| SEAGATE TECHNOLOGY | SUB EMTN | G7945M107 | 5,237 | 135,156 | SH | SOLE | 1 | 135,156 | 0 | 0 |
| SEALED AIR CORP | COM | 81211K100 | 3,561 | 79,567 | SH | SOLE | 1 | 79,567 | 0 | 0 |
| SEARS HOLDINGS CORP | COM | 812350106 | 65 | 7,376 | SH | SOLE | 1 | 7,376 | 0 | 0 |
| SEASONS SER TR | COM | 812546604 | 341,597 | 12,820,012 | SH | SOLE | 1 | 12,820,012 | 0 | 0 |
| SEATTLE GENETICS INC | COM | 812578102 | 120 | 2,320 | SH | SOLE | 1 | 2,320 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| SEAWORLD ENTERTAINMENT INC | COM | 81282V100 | 691 | 42,465 | SH | SOLE | 1 | 42,465 | 0 | 0 |
| SECUREWORKS CORP A | COM | 81374A105 | 47 | 5,016 | SH | SOLE | 1 | 5,016 | 0 | 0 |
| SEI INVESTMENTS COMPANY | COM | 784117103 | 14,911 | 277,263 | SH | SOLE | 1 | 277,263 | 0 | 0 |
| SELECT COMFORT CORPORATION | COM | 81616X103 | 1,095 | 30,858 | SH | SOLE | 1 | 30,858 | 0 | 0 |
| SELECT ENERGY SERVICES INC A | COM | 81617J301 | 29 | 2,413 | SH | SOLE | 1 | 2,413 | 0 | 0 |
| SELECT INCOME REIT | COM | 81618T100 | 944 | 39,301 | SH | SOLE | 1 | 39,301 | 0 | 0 |
| SELECT MEDICAL HOLDINGS CORP | COM | 81619Q105 | 1,235 | 80,443 | SH | SOLE | 1 | 80,443 | 0 | 0 |
| SELECTA BIOSCIENCES INC | COM | 816212104 | 144 | 7,269 | SH | SOLE | 1 | 7,269 | 0 | 0 |
| SELECTIVE INSURANCE GROUP | COM | 816300107 | 2,162 | 43,196 | SH | SOLE | 1 | 43,196 | 0 | 0 |
| SEMGROUP CORP CLASS A | COM | 81663A105 | 1,113 | 41,207 | SH | SOLE | 1 | 41,207 | 0 | 0 |
| SEMPRA ENERGY | COM | 816851109 | 10,027 | 88,934 | SH | SOLE | 1 | 88,934 | 0 | 0 |
| SEMTECH CORP | COM | 816850101 | 1,741 | 48,694 | SH | SOLE | 1 | 48,694 | 0 | 0 |
| SENECA FOODS CORP CL A | COM | 817070501 | 159 | 5,117 | SH | SOLE | 1 | 5,117 | 0 | 0 |
| SENIOR HOUSING PROP TRUST | COM | 81721M109 | 9,927 | 485,680 | SH | SOLE | 1 | 485,680 | 0 | 0 |
| SENSATA TECHNOLOGIES HOLDING | COM | N7902X106 | 166 | 3,886 | SH | SOLE | 1 | 3,886 | 0 | 0 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 9,424 | 117,024 | SH | SOLE | 1 | 117,024 | 0 | 0 |
| SEQUENTIAL BRANDS GROUP INC | COM | 81734P107 | 98 | 24,655 | SH | SOLE | 1 | 24,655 | 0 | 0 |
| SERES THERAPEUTICS INC | COM | 81750R102 | 143 | 12,687 | SH | SOLE | 1 | 12,687 | 0 | 0 |
| SERITAGE GROWTH PROP A REIT | COM | 81752R100 | 654 | 15,579 | SH | SOLE | 1 | 15,579 | 0 | 0 |
| SERVICE CORP INTERNATIONAL | COM | 817565104 | 12,870 | 384,742 | SH | SOLE | 1 | 384,742 | 0 | 0 |
| SERVICEMASTER GLOBAL HOLDING | COM | 81761R109 | 128 | 3,258 | SH | SOLE | 1 | 3,258 | 0 | 0 |
| SERVICENOW INC | COM | 81762P102 | 715 | 6,743 | SH | SOLE | 1 | 6,743 | 0 | 0 |
| SERVICESOURCE INTERNATIONAL | COM | 81763U100 | 182 | 47,016 | SH | SOLE | 1 | 47,016 | 0 | 0 |
| SERVISFIRST BANCSHARES INC | COM | 81768T108 | 1,269 | 34,408 | SH | SOLE | 1 | 34,408 | 0 | 0 |
| SHAKE SHACK INC CLASS A | COM | 819047101 | 558 | 16,000 | SH | SOLE | 1 | 16,000 | 0 | 0 |
| SHAW COMMUNICATIONS INC B | COM | 82028K952 | 641 | 29,396 | SH | SOLE | 1 | 29,396 | 0 | 0 |
| SHENANDOAH TELECOMMUNICATION | COM | 82312B106 | 885 | 28,824 | SH | SOLE | 1 | 28,824 | 0 | 0 |
| SHERWIN WILLIAMS CO/THE | COM | 824348106 | 9,104 | 25,941 | SH | SOLE | 1 | 25,941 | 0 | 0 |
| SHILOH INDUSTRIES INC | COM | 824543102 | 63 | 5,399 | SH | SOLE | 1 | 5,399 | 0 | 0 |
| SHIP FINANCE INTL LTD | COM | G81075106 | 505 | 37,126 | SH | SOLE | 1 | 37,126 | 0 | 0 |
| SHIRE PLC ADR | ADR | 82481R106 | 730 | 4,416 | SH | SOLE | 1 | 4,416 | 0 | 0 |
| SHOE CARNIVAL INC | COM | 824889109 | 184 | 8,821 | SH | SOLE | 1 | 8,821 | 0 | 0 |
| SHORE BANCSHARES INC | COM | 825107105 | 128 | 7,761 | SH | SOLE | 1 | 7,761 | 0 | 0 |
| SHORETEL INC | COM | 825211105 | 246 | 42,374 | SH | SOLE | 1 | 42,374 | 0 | 0 |
| SHUTTERFLY INC | COM | 82568P304 | 1,210 | 25,464 | SH | SOLE | 1 | 25,464 | 0 | 0 |
| SHUTTERSTOCK INC | COM | 825690100 | 615 | 13,954 | SH | SOLE | 1 | 13,954 | 0 | 0 |
| SI FINANCIAL GROUP INC | COM | 78425V104 | 112 | 6,967 | SH | SOLE | 1 | 6,967 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| SIENTRA INC | COM | 82621J105 | 86 | 8,864 | SH | SOLE | 1 | 8,864 | 0 | 0 |
| SIERRA BANCORP | COM | 82620P102 | 187 | 7,599 | SH | SOLE | 1 | 7,599 | 0 | 0 |
| SIGMA DESIGNS INC | COM | 826565103 | 136 | 23,262 | SH | SOLE | 1 | 23,262 | 0 | 0 |
| SIGNATURE BANK | COM | 82669G104 | 15,768 | 109,861 | SH | SOLE | 1 | 109,861 | 0 | 0 |
| SIGNET JEWELERS LTD | COM | G81276100 | 1,533 | 24,247 | SH | SOLE | 1 | 24,247 | 0 | 0 |
| SILGAN HOLDINGS INC | COM | 827048109 | 4,879 | 153,521 | SH | SOLE | 1 | 153,521 | 0 | 0 |
| SILICON LABORATORIES INC | COM | 826919102 | 7,636 | 111,717 | SH | SOLE | 1 | 111,717 | 0 | 0 |
| SILVER SPRING NETWORKS INC | COM | 82817Q103 | 293 | 25,937 | SH | SOLE | 1 | 25,937 | 0 | 0 |
| SILVERBOW RESOURCES INC | COM | 82836G102 | 113 | 4,325 | SH | SOLE | 1 | 4,325 | 0 | 0 |
| SILVERCREST ASSET MANAGEME A | COM | 828359109 | 60 | 4,428 | SH | SOLE | 1 | 4,428 | 0 | 0 |
| SIMMONS FIRST NATL CORP CL A | COM | 828730200 | 1,195 | 22,596 | SH | SOLE | 1 | 22,596 | 0 | 0 |
| SIMON PROPERTY GROUP INC | COM | 828806109 | 22,430 | 138,663 | SH | SOLE | 1 | 138,663 | 0 | 0 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 1,346 | 30,783 | SH | SOLE | 1 | 30,783 | 0 | 0 |
| SIMULATIONS PLUS INC | COM | 829214105 | 84 | 6,783 | SH | SOLE | 1 | 6,783 | 0 | 0 |
| SINCLAIR BROADCAST GROUP A | COM | 829226109 | 1,474 | 44,812 | SH | SOLE | 1 | 44,812 | 0 | 0 |
| SIRIUS XM HOLDINGS INC | COM | 82968B103 | 1,633 | 298,588 | SH | SOLE | 1 | 298,588 | 0 | 0 |
| SITEONE LANDSCAPE SUPPLY INC | COM | 82982L103 | 1,097 | 21,064 | SH | SOLE | 1 | 21,064 | 0 | 0 |
| SIX FLAGS ENTERTAINMENT CORP | COM | 83001A102 | 1,143 | 19,181 | SH | SOLE | 1 | 19,181 | 0 | 0 |
| SJW GROUP | COM | 784305104 | 499 | 10,148 | SH | SOLE | 1 | 10,148 | 0 | 0 |
| SKECHERS USA INC CL A | COM | 830566105 | 8,073 | 273,656 | SH | SOLE | 1 | 273,656 | 0 | 0 |
| SKYWEST INC | COM | 830879102 | 1,339 | 38,135 | SH | SOLE | 1 | 38,135 | 0 | 0 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 7,399 | 77,117 | SH | SOLE | 1 | 77,117 | 0 | 0 |
| SL GREEN REALTY CORP | COM | 78440X101 | 3,813 | 36,043 | SH | SOLE | 1 | 36,043 | 0 | 0 |
| SLM CORP | COM | 78442P106 | 10,136 | 881,387 | SH | SOLE | 1 | 881,387 | 0 | 0 |
| SM ENERGY CO | COM | 78454L100 | 3,314 | 200,478 | SH | SOLE | 1 | 200,478 | 0 | 0 |
| SMART & FINAL STORES INC | COM | 83190B101 | 128 | 14,021 | SH | SOLE | 1 | 14,021 | 0 | 0 |
| SMART SAND INC | COM | 83191H107 | 121 | 13,564 | SH | SOLE | 1 | 13,564 | 0 | 0 |
| SMARTFINANCIAL INC | COM | 83190L208 | 106 | 4,444 | SH | SOLE | 1 | 4,444 | 0 | 0 |
| SMITH (A.O.) CORP | COM | 831865209 | 17,216 | 305,619 | SH | SOLE | 1 | 305,619 | 0 | 0 |
| SNAP ON INC | COM | 833034101 | 3,493 | 22,110 | SH | SOLE | 1 | 22,110 | 0 | 0 |
| SNYDERS LANCE INC | COM | 833551104 | 7,873 | 227,398 | SH | SOLE | 1 | 227,398 | 0 | 0 |
| SOLARIS OILFIELD INFRAST A | COM | 83418M103 | 72 | 6,275 | SH | SOLE | 1 | 6,275 | 0 | 0 |
| SONIC AUTOMOTIVE INC CLASS A | COM | 83545G102 | 388 | 19,941 | SH | SOLE | 1 | 19,941 | 0 | 0 |
| SONIC CORP | COM | 835451105 | 820 | 30,951 | SH | SOLE | 1 | 30,951 | 0 | 0 |
| SONOCO PRODUCTS CO | COM | 835495102 | 10,448 | 203,189 | SH | SOLE | 1 | 203,189 | 0 | 0 |
| SONUS NETWORKS INC | COM | 835916503 | 219 | 29,448 | SH | SOLE | 1 | 29,448 | 0 | 0 |
| SOTHEBY S | COM | 835898107 | 6,244 | 116,348 | SH | SOLE | 1 | 116,348 | 0 | 0 |
| SOUTH JERSEY INDUSTRIES | COM | 838518108 | 2,042 | 59,768 | SH | SOLE | 1 | 59,768 | 0 | 0 |
| SOUTH STATE CORP | COM | 840441109 | 1,536 | 17,926 | SH | SOLE | 1 | 17,926 | 0 | 0 |
| SOUTHERN CO/THE | COM | 842587107 | 15,851 | 331,063 | SH | SOLE | 1 | 331,063 | 0 | 0 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 68 | 1,966 | SH | SOLE | 1 | 1,966 | 0 | 0 |
| SOUTHERN FIRST | COM | 842873101 | 149 | 4,022 | SH | SOLE | 1 | 4,022 | 0 | 0 |

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|-------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| BANCSHARES | | | | | | | | | | |
| SOUTHERN MISSOURI BANCORP | COM | 843380106 | 118 | 3,651 | SH | SOLE | 1 | 3,651 | 0 | 0 |
| SOUTHERN NATL BANCORP OF VA | COM | 843395104 | 122 | 6,949 | SH | SOLE | 1 | 6,949 | 0 | 0 |
| SOUTHSIDE BANCSHARES INC | COM | 84470P109 | 723 | 20,682 | SH | SOLE | 1 | 20,682 | 0 | 0 |
| SOUTHWEST AIRLINES CO | COM | 844741108 | 14,013 | 225,505 | SH | SOLE | 1 | 225,505 | 0 | 0 |
| SOUTHWEST BANCORP INC/OKLA | COM | 844767103 | 280 | 10,967 | SH | SOLE | 1 | 10,967 | 0 | 0 |
| SOUTHWEST GAS HOLDINGS INC | COM | 844895102 | 9,183 | 125,695 | SH | SOLE | 1 | 125,695 | 0 | 0 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 6,378 | 1,048,990 | SH | SOLE | 1 | 1,048,990 | 0 | 0 |
| SP PLUS CORP | COM | 78469C103 | 330 | 10,796 | SH | SOLE | 1 | 10,796 | 0 | 0 |
| SPARK ENERGY INC CLASS A | COM | 846511103 | 135 | 7,155 | SH | SOLE | 1 | 7,155 | 0 | 0 |
| SPARK THERAPEUTICS INC | COM | 84652J103 | 861 | 14,420 | SH | SOLE | 1 | 14,420 | 0 | 0 |
| SPARTAN MOTORS INC | COM | 846819100 | 188 | 21,198 | SH | SOLE | 1 | 21,198 | 0 | 0 |
| SPARTANNASH CO | COM | 847215100 | 731 | 28,161 | SH | SOLE | 1 | 28,161 | 0 | 0 |
| SPARTON CORP | COM | 847235108 | 132 | 5,982 | SH | SOLE | 1 | 5,982 | 0 | 0 |
| SPDR S&P MIDCAP 400 ETF TRUST | COM | 78467Y107 | 3,030 | 9,540 | SH | SOLE | 1 | 9,540 | 0 | 0 |
| SPDR S&P500 ETF TRUST | COM | 78462F103 | 37,628 | 155,616 | SH | SOLE | 1 | 155,616 | 0 | 0 |
| SPECTRANETICS CORP | COM | 84760C107 | 1,033 | 26,902 | SH | SOLE | 1 | 26,902 | 0 | 0 |
| SPECTRUM BRANDS HOLDINGS INC | COM | 84763R101 | 74 | 593 | SH | SOLE | 1 | 593 | 0 | 0 |
| SPECTRUM PHARMACEUTICALS INC | COM | 84763A108 | 428 | 57,406 | SH | SOLE | 1 | 57,406 | 0 | 0 |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 132 | 7,219 | SH | SOLE | 1 | 7,219 | 0 | 0 |
| SPIRE INC | COM | 84857L101 | 2,477 | 35,512 | SH | SOLE | 1 | 35,512 | 0 | 0 |
| SPIRIT AEROSYSTEMS HOLD CL A | COM | 848574109 | 151 | 2,613 | SH | SOLE | 1 | 2,613 | 0 | 0 |
| SPIRIT AIRLINES INC | COM | 848577102 | 78 | 1,502 | SH | SOLE | 1 | 1,502 | 0 | 0 |
| SPIRIT REALTY CAPITAL INC | COM | 84860W102 | 78 | 10,470 | SH | SOLE | 1 | 10,470 | 0 | 0 |
| SPLUNK INC | COM | 848637104 | 374 | 6,566 | SH | SOLE | 1 | 6,566 | 0 | 0 |
| SPOK HOLDINGS INC | COM | 84863T106 | 271 | 15,301 | SH | SOLE | 1 | 15,301 | 0 | 0 |
| SPORTSMAN S WAREHOUSE HOLDIN | COM | 84920Y106 | 121 | 22,452 | SH | SOLE | 1 | 22,452 | 0 | 0 |
| SPROUTS FARMERS MARKET INC | COM | 85208M102 | 6,002 | 264,736 | SH | SOLE | 1 | 264,736 | 0 | 0 |
| SPS COMMERCE INC | COM | 78463M107 | 808 | 12,680 | SH | SOLE | 1 | 12,680 | 0 | 0 |
| SPX CORP | COM | 784635104 | 802 | 31,870 | SH | SOLE | 1 | 31,870 | 0 | 0 |
| SPX FLOW INC | COM | 78469X107 | 1,148 | 31,141 | SH | SOLE | 1 | 31,141 | 0 | 0 |
| SQUARE INC A | COM | 852234103 | 126 | 5,383 | SH | SOLE | 1 | 5,383 | 0 | 0 |
| SRC ENERGY INC | COM | 78470V108 | 1,013 | 150,464 | SH | SOLE | 1 | 150,464 | 0 | 0 |
| SS&C TECHNOLOGIES HOLDINGS | COM | 78467J100 | 159 | 4,139 | SH | SOLE | 1 | 4,139 | 0 | 0 |
| ST JOE CO/THE | COM | 790148100 | 560 | 29,878 | SH | SOLE | 1 | 29,878 | 0 | 0 |
| STAAR SURGICAL CO | COM | 852312305 | 274 | 25,370 | SH | SOLE | 1 | 25,370 | 0 | 0 |
| STAG INDUSTRIAL INC | COM | 85254J102 | 1,530 | 55,447 | SH | SOLE | 1 | 55,447 | 0 | 0 |
| STAMPS.COM INC | COM | 852857200 | 1,835 | 11,851 | SH | SOLE | 1 | 11,851 | 0 | 0 |
| STANDARD MOTOR PRODS | COM | 853666105 | 833 | 15,947 | SH | SOLE | 1 | 15,947 | 0 | 0 |
| STANDEX INTERNATIONAL CORP | COM | 854231107 | 858 | 9,462 | SH | SOLE | 1 | 9,462 | 0 | 0 |
| STANLEY BLACK & DECKER INC | COM | 854502101 | 10,665 | 75,781 | SH | SOLE | 1 | 75,781 | 0 | 0 |

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|------------------------------|-----------|-----------|--------|---------|----|------|---|---------|---|---|
| STAPLES INC | COM | 855030102 | 4,167 | 413,780 | SH | SOLE | 1 | 413,780 | 0 | 0 |
| STARBUCKS CORP | COM | 855244109 | 39,246 | 673,059 | SH | SOLE | 1 | 673,059 | 0 | 0 |
| STARTEK INC | COM | 85569C107 | 77 | 6,304 | SH | SOLE | 1 | 6,304 | 0 | 0 |
| STARWOOD PROPERTY TRUST INC | COM | 85571B105 | 124 | 5,517 | SH | SOLE | 1 | 5,517 | 0 | 0 |
| STATE AUTO FINANCIAL CORP | COM | 855707105 | 254 | 9,864 | SH | SOLE | 1 | 9,864 | 0 | 0 |
| STATE BANK FINANCIAL CORP | COM | 856190103 | 631 | 23,279 | SH | SOLE | 1 | 23,279 | 0 | 0 |
| STATE NATIONAL COS INC | COM | 85711T305 | 336 | 18,292 | SH | SOLE | 1 | 18,292 | 0 | 0 |
| STATE STREET CORP | COM | 857477103 | 10,563 | 117,720 | SH | SOLE | 1 | 117,720 | 0 | 0 |
| STEEL DYNAMICS INC | COM | 858119100 | 19,614 | 547,714 | SH | SOLE | 1 | 547,714 | 0 | 0 |
| Steel Partners Holdings L.P. | COM UNITS | 85814R107 | 12,970 | 697,311 | SH | SOLE | 2 | 697,311 | 0 | 0 |
| STEELCASE INC CL A | COM | 858155203 | 744 | 53,141 | SH | SOLE | 1 | 53,141 | 0 | 0 |
| STEIN MART INC | COM | 858375108 | 7 | 4,001 | SH | SOLE | 1 | 4,001 | 0 | 0 |
| STEMLINE THERAPEUTICS INC | COM | 85858C107 | 129 | 14,007 | SH | SOLE | 1 | 14,007 | 0 | 0 |
| STEPAN CO | COM | 858586100 | 1,298 | 14,897 | SH | SOLE | 1 | 14,897 | 0 | 0 |
| STERICYCLE INC | COM | 858912108 | 2,303 | 30,170 | SH | SOLE | 1 | 30,170 | 0 | 0 |
| STERIS PLC | COM | G84720104 | 14,152 | 173,644 | SH | SOLE | 1 | 173,644 | 0 | 0 |
| STERLING BANCORP/DE | COM | 85917A100 | 2,307 | 99,223 | SH | SOLE | 1 | 99,223 | 0 | 0 |
| STERLING CONSTRUCTION CO | COM | 859241101 | 209 | 16,029 | SH | SOLE | 1 | 16,029 | 0 | 0 |
| STEVEN MADDEN LTD | COM | 556269108 | 1,740 | 43,554 | SH | SOLE | 1 | 43,554 | 0 | 0 |
| STEWART INFORMATION SERVICES | COM | 860372101 | 731 | 16,117 | SH | SOLE | 1 | 16,117 | 0 | 0 |
| STIFEL FINANCIAL CORP | COM | 860630102 | 8,269 | 179,847 | SH | SOLE | 1 | 179,847 | 0 | 0 |
| STOCK YARDS BANCORP INC | COM | 861025104 | 527 | 13,541 | SH | SOLE | 1 | 13,541 | 0 | 0 |
| STONE ENERGY CORP | COM | 861642403 | 223 | 12,106 | SH | SOLE | 1 | 12,106 | 0 | 0 |
| STONEGATE BANK | COM | 861811107 | 402 | 8,700 | SH | SOLE | 1 | 8,700 | 0 | 0 |
| STONERIDGE INC | COM | 86183P102 | 257 | 16,700 | SH | SOLE | 1 | 16,700 | 0 | 0 |
| STORE CAPITAL CORP | COM | 862121100 | 83 | 3,690 | SH | SOLE | 1 | 3,690 | 0 | 0 |
| STRAIGHT PATH COMM B | COM | 862578101 | 958 | 5,330 | SH | SOLE | 1 | 5,330 | 0 | 0 |
| STRATASYS LTD | COM | M85548101 | 723 | 31,012 | SH | SOLE | 1 | 31,012 | 0 | 0 |
| STRATUS PROPERTIES INC | COM | 863167201 | 108 | 3,662 | SH | SOLE | 1 | 3,662 | 0 | 0 |
| STRAYER EDUCATION INC | COM | 863236105 | 740 | 7,935 | SH | SOLE | 1 | 7,935 | 0 | 0 |
| STRONGBRIDGE BIOPHARMA PLC | COM | G85347105 | 97 | 13,599 | SH | SOLE | 1 | 13,599 | 0 | 0 |
| STRYKER CORP | COM | 863667101 | 19,714 | 142,052 | SH | SOLE | 1 | 142,052 | 0 | 0 |
| STURM RUGER & CO INC | COM | 864159108 | 802 | 12,911 | SH | SOLE | 1 | 12,911 | 0 | 0 |
| SUCAMPO PHARMACEUTICALS CL A | COM | 864909106 | 191 | 18,215 | SH | SOLE | 1 | 18,215 | 0 | 0 |
| SUMMIT FINANCIAL GROUP INC | COM | 86606G101 | 148 | 6,745 | SH | SOLE | 1 | 6,745 | 0 | 0 |
| SUMMIT HOTEL PROPERTIES INC | COM | 866082100 | 1,434 | 76,873 | SH | SOLE | 1 | 76,873 | 0 | 0 |
| SUMMIT MATERIALS INC CL A | COM | 86614U100 | 1,918 | 66,428 | SH | SOLE | 1 | 66,428 | 0 | 0 |
| SUN BANCORP INC NJ | COM | 86663B201 | 164 | 6,661 | SH | SOLE | 1 | 6,661 | 0 | 0 |
| SUN COMMUNITIES INC | COM | 866674104 | 136 | 1,551 | SH | SOLE | 1 | 1,551 | 0 | 0 |
| SUN HYDRAULICS CORP | COM | 866942105 | 626 | 14,661 | SH | SOLE | 1 | 14,661 | 0 | 0 |
| SUNCOKE ENERGY INC | COM | 86722A103 | 526 | 48,232 | SH | SOLE | 1 | 48,232 | 0 | 0 |

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|------------------------------|-----------|-----------|--------|---------|----|------|---|---------|---|---|
| SUNCOR ENERGY INC | COM | 867224958 | 375 | 12,839 | SH | SOLE | 1 | 12,839 | 0 | 0 |
| SUNPOWER CORP | COM | 867652406 | 346 | 37,078 | SH | SOLE | 1 | 37,078 | 0 | 0 |
| SUNRUN INC | COM | 86771W105 | 375 | 52,729 | SH | SOLE | 1 | 52,729 | 0 | 0 |
| SUNSHINE BANCORP INC | COM | 86777J108 | 97 | 4,571 | SH | SOLE | 1 | 4,571 | 0 | 0 |
| SUNSTONE HOTEL INVESTORS INC | COM | 867892101 | 2,209 | 137,018 | SH | SOLE | 1 | 137,018 | 0 | 0 |
| SUNTRUST BANKS INC | COM | 867914103 | 12,922 | 227,820 | SH | SOLE | 1 | 227,820 | 0 | 0 |
| SUPER MICRO COMPUTER INC | COM | 86800U104 | 716 | 29,055 | SH | SOLE | 1 | 29,055 | 0 | 0 |
| SUPERIOR ENERGY SERVICES INC | COM | 868157108 | 4,210 | 403,685 | SH | SOLE | 1 | 403,685 | 0 | 0 |
| SUPERIOR INDUSTRIES INTL | COM | 868168105 | 373 | 18,162 | SH | SOLE | 1 | 18,162 | 0 | 0 |
| SUPERIOR UNIFORM GROUP INC | COM | 868358102 | 117 | 5,219 | SH | SOLE | 1 | 5,219 | 0 | 0 |
| SUPERNUS PHARMACEUTICALS INC | COM | 868459108 | 1,545 | 35,850 | SH | SOLE | 1 | 35,850 | 0 | 0 |
| SUPERVALU INC | COM | 868536103 | 661 | 200,968 | SH | SOLE | 1 | 200,968 | 0 | 0 |
| SUPREME INDS INC CLASS A | COM | 868607102 | 142 | 8,632 | SH | SOLE | 1 | 8,632 | 0 | 0 |
| SURGERY PARTNERS INC | COM | 86881A100 | 266 | 11,704 | SH | SOLE | 1 | 11,704 | 0 | 0 |
| SURMODICS INC | COM | 868873100 | 276 | 9,811 | SH | SOLE | 1 | 9,811 | 0 | 0 |
| SUTHERLAND ASSET MANAGEMENT | COM | 86933G105 | 156 | 10,500 | SH | SOLE | 1 | 10,500 | 0 | 0 |
| SVB FINANCIAL GROUP | COM | 78486Q101 | 18,887 | 107,442 | SH | SOLE | 1 | 107,442 | 0 | 0 |
| SWIFT TRANSPORTATION CO | COM | 87074U101 | 1,196 | 45,125 | SH | SOLE | 1 | 45,125 | 0 | 0 |
| SYKES ENTERPRISES INC | COM | 871237103 | 985 | 29,364 | SH | SOLE | 1 | 29,364 | 0 | 0 |
| SYMANTEC CORP | COM | 871503108 | 6,957 | 246,251 | SH | SOLE | 1 | 246,251 | 0 | 0 |
| SYNAPTICS INC | COM | 87157D109 | 4,694 | 90,784 | SH | SOLE | 1 | 90,784 | 0 | 0 |
| SYNCHRONOSS TECHNOLOGIES INC | COM | 87157B103 | 526 | 32,001 | SH | SOLE | 1 | 32,001 | 0 | 0 |
| SYNCHRONY FINANCIAL | COM | 87165B103 | 9,690 | 324,959 | SH | SOLE | 1 | 324,959 | 0 | 0 |
| SYNDAX PHARMACEUTICALS INC | COM UNITS | 87164F105 | 76 | 5,467 | SH | SOLE | 1 | 5,467 | 0 | 0 |
| SYNERGY PHARMACEUTICALS INC | COM | 871639308 | 626 | 140,678 | SH | SOLE | 1 | 140,678 | 0 | 0 |
| SYNNEX CORP | COM | 87162W100 | 9,231 | 76,951 | SH | SOLE | 1 | 76,951 | 0 | 0 |
| SYNOPSIS INC | COM | 871607107 | 3,686 | 50,540 | SH | SOLE | 1 | 50,540 | 0 | 0 |
| SYNOVUS FINANCIAL CORP | COM | 87161C501 | 11,062 | 250,050 | SH | SOLE | 1 | 250,050 | 0 | 0 |
| SYNTEL INC | COM | 87162H103 | 348 | 20,511 | SH | SOLE | 1 | 20,511 | 0 | 0 |
| SYROS PHARMACEUTICALS INC | COM | 87184Q107 | 125 | 7,760 | SH | SOLE | 1 | 7,760 | 0 | 0 |
| SYSCO CORP | COM | 871829107 | 8,007 | 159,095 | SH | SOLE | 1 | 159,095 | 0 | 0 |
| SYSTEMAX INC | COM | 871851101 | 134 | 7,126 | SH | SOLE | 1 | 7,126 | 0 | 0 |
| T MOBILE US INC | COM | 872590104 | 2,840 | 46,841 | SH | SOLE | 1 | 46,841 | 0 | 0 |
| T ROWE PRICE GROUP INC | COM | 74144T108 | 11,566 | 155,851 | SH | SOLE | 1 | 155,851 | 0 | 0 |
| TABLEAU SOFTWARE INC CL A | COM | 87336U105 | 89 | 1,450 | SH | SOLE | 1 | 1,450 | 0 | 0 |
| TABULA RASA HEALTHCARE INC | COM | 873379101 | 87 | 5,781 | SH | SOLE | 1 | 5,781 | 0 | 0 |
| TACTILE SYSTEMS TECHNOLOGY I | COM | 87357P100 | 162 | 5,669 | SH | SOLE | 1 | 5,669 | 0 | 0 |
| TAHOE RESOURCES INC | COM | 873868103 | 58 | 6,675 | SH | SOLE | 1 | 6,675 | 0 | 0 |

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|-------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| TAILORED BRANDS INC | COM | 87403A107 | 410 | 36,779 | SH | SOLE | 1 | 36,779 | 0 | 0 |
| TAKE TWO INTERACTIVE SOFTWARE | COM | 874054109 | 15,592 | 212,485 | SH | SOLE | 1 | 212,485 | 0 | 0 |
| TANGER FACTORY OUTLET CENTER | COM | 875465106 | 5,123 | 197,186 | SH | SOLE | 1 | 197,186 | 0 | 0 |
| TARGA RESOURCES CORP | COM | 87612G101 | 191 | 4,221 | SH | SOLE | 1 | 4,221 | 0 | 0 |
| TARGET CORP | COM | 87612E106 | 10,323 | 197,420 | SH | SOLE | 1 | 197,420 | 0 | 0 |
| TARO PHARMACEUTICAL INDUS | COM | M8737E108 | 172 | 1,535 | SH | SOLE | 1 | 1,535 | 0 | 0 |
| TAUBMAN CENTERS INC | COM | 876664103 | 7,393 | 124,144 | SH | SOLE | 1 | 124,144 | 0 | 0 |
| TAYLOR MORRISON HOME CORP A | COM | 87724P106 | 911 | 37,942 | SH | SOLE | 1 | 37,942 | 0 | 0 |
| TCF FINANCIAL CORP | COM | 872275102 | 5,577 | 349,862 | SH | SOLE | 1 | 349,862 | 0 | 0 |
| TD AMERITRADE HOLDING CORP | COM | 87236Y108 | 621 | 14,449 | SH | SOLE | 1 | 14,449 | 0 | 0 |
| TE CONNECTIVITY LTD | COM | H84989104 | 9,751 | 123,928 | SH | SOLE | 1 | 123,928 | 0 | 0 |
| TEAM INC | COM | 878155100 | 516 | 21,987 | SH | SOLE | 1 | 21,987 | 0 | 0 |
| TECH DATA CORP | COM | 878237106 | 9,288 | 91,961 | SH | SOLE | 1 | 91,961 | 0 | 0 |
| TECHNIPFMC PLC | COM | G87110105 | 4,224 | 155,310 | SH | SOLE | 1 | 155,310 | 0 | 0 |
| TECHTARGET | COM | 87874R100 | 126 | 12,170 | SH | SOLE | 1 | 12,170 | 0 | 0 |
| TEEKAY CORP | COM | Y8564W103 | 223 | 33,499 | SH | SOLE | 1 | 33,499 | 0 | 0 |
| TEEKAY TANKERS LTD CLASS A | COM | Y8565N102 | 142 | 75,674 | SH | SOLE | 1 | 75,674 | 0 | 0 |
| TEGNA INC | COM | 87901J105 | 6,982 | 484,553 | SH | SOLE | 1 | 484,553 | 0 | 0 |
| TEJON RANCH CO | COM | 879080109 | 190 | 9,224 | SH | SOLE | 1 | 9,224 | 0 | 0 |
| TELADOC INC | COM | 87918A105 | 1,158 | 33,382 | SH | SOLE | 1 | 33,382 | 0 | 0 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 9,209 | 72,145 | SH | SOLE | 1 | 72,145 | 0 | 0 |
| TELEFLEX INC | COM | 879369106 | 19,114 | 91,998 | SH | SOLE | 1 | 91,998 | 0 | 0 |
| TELENAV INC | COM | 879455103 | 154 | 18,974 | SH | SOLE | 1 | 18,974 | 0 | 0 |
| TELEPHONE AND DATA SYSTEMS | COM | 879433829 | 5,324 | 191,864 | SH | SOLE | 1 | 191,864 | 0 | 0 |
| TELETECH HOLDINGS INC | COM | 879939106 | 433 | 10,609 | SH | SOLE | 1 | 10,609 | 0 | 0 |
| TELIGENT INC | COM | 87960W104 | 233 | 25,509 | SH | SOLE | 1 | 25,509 | 0 | 0 |
| TELLURIAN INC | COM | 87968A104 | 345 | 34,402 | SH | SOLE | 1 | 34,402 | 0 | 0 |
| TEMPUR SEALY INTERNATIONAL I | COM | 88023U101 | 5,121 | 95,916 | SH | SOLE | 1 | 95,916 | 0 | 0 |
| TENET HEALTHCARE CORP | COM | 88033G407 | 4,122 | 213,154 | SH | SOLE | 1 | 213,154 | 0 | 0 |
| TENNANT CO | COM | 880345103 | 976 | 13,230 | SH | SOLE | 1 | 13,230 | 0 | 0 |
| TENNECO INC | COM | 880349105 | 1,916 | 33,127 | SH | SOLE | 1 | 33,127 | 0 | 0 |
| TERADATA CORP | COM | 88076W103 | 7,892 | 267,602 | SH | SOLE | 1 | 267,602 | 0 | 0 |
| TERADYNE INC | COM | 880770102 | 12,231 | 407,293 | SH | SOLE | 1 | 407,293 | 0 | 0 |
| TEREX CORP | COM | 880779103 | 7,478 | 199,412 | SH | SOLE | 1 | 199,412 | 0 | 0 |
| TERRAFORM GLOBAL INC CL A | COM | 88104M101 | 280 | 55,379 | SH | SOLE | 1 | 55,379 | 0 | 0 |
| TERRAFORM POWER INC A | COM | 88104R100 | 600 | 50,034 | SH | SOLE | 1 | 50,034 | 0 | 0 |
| TERRENO REALTY CORP | COM | 88146M101 | 1,023 | 30,393 | SH | SOLE | 1 | 30,393 | 0 | 0 |
| TERRITORIAL BANCORP INC | COM | 88145X108 | 149 | 4,783 | SH | SOLE | 1 | 4,783 | 0 | 0 |
| TESARO INC | COM | 881569107 | 126 | 900 | SH | SOLE | 1 | 900 | 0 | 0 |
| TESCO CORP | COM | 88157K101 | 155 | 34,790 | SH | SOLE | 1 | 34,790 | 0 | 0 |
| TESLA INC | COM | 88160R101 | 3,688 | 10,199 | SH | SOLE | 1 | 10,199 | 0 | 0 |
| TESORO CORP WHEN ISSUED | COM | 881609101 | 5,019 | 53,627 | SH | SOLE | 1 | 53,627 | 0 | 0 |
| TETRA TECH INC | COM | 88162G103 | 1,959 | 42,830 | SH | SOLE | 1 | 42,830 | 0 | 0 |
| TETRA TECHNOLOGIES | COM | 88162F105 | 240 | 85,937 | SH | SOLE | 1 | 85,937 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| INC | | | | | | | | | | |
| TETRAPHASE PHARMACEUTICALS I | COM | 88165N105 | 167 | 23,481 | SH | SOLE | 1 | 23,481 | 0 | 0 |
| TEVA PHARMACEUTICAL SP ADR | ADR | 881624209 | 3,209 | 96,600 | SH | SOLE | 1 | 96,600 | 0 | 0 |
| TEXAS CAPITAL BANCSHARES INC | COM | 88224Q107 | 10,155 | 131,199 | SH | SOLE | 1 | 131,199 | 0 | 0 |
| TEXAS INSTRUMENTS INC | COM | 882508104 | 36,503 | 474,500 | SH | SOLE | 1 | 474,500 | 0 | 0 |
| TEXAS ROADHOUSE INC | COM | 882681109 | 8,769 | 172,111 | SH | SOLE | 1 | 172,111 | 0 | 0 |
| TEXTAINER GROUP HOLDINGS LTD | COM | G8766E109 | 244 | 16,830 | SH | SOLE | 1 | 16,830 | 0 | 0 |
| TEXTRON INC | COM | 883203101 | 4,470 | 94,912 | SH | SOLE | 1 | 94,912 | 0 | 0 |
| TFS FINANCIAL CORP | COM | 87240R107 | 18 | 1,137 | SH | SOLE | 1 | 1,137 | 0 | 0 |
| TG THERAPEUTICS INC | COM | 88322Q108 | 303 | 30,102 | SH | SOLE | 1 | 30,102 | 0 | 0 |
| THERAPEUTICSMD INC | COM | 88338N107 | 510 | 96,825 | SH | SOLE | 1 | 96,825 | 0 | 0 |
| THERAVANCE BIOPHARMA INC | COM | G8807B106 | 1,032 | 25,906 | SH | SOLE | 1 | 25,906 | 0 | 0 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 28,567 | 163,737 | SH | SOLE | 1 | 163,737 | 0 | 0 |
| THERMON GROUP HOLDINGS INC | COM | 88362T103 | 383 | 19,993 | SH | SOLE | 1 | 19,993 | 0 | 0 |
| THIRD POINT REINSURANCE LTD | COM | G8827U100 | 662 | 47,642 | SH | SOLE | 1 | 47,642 | 0 | 0 |
| THOMSON REUTERS CORP | COM | 884903956 | 682 | 14,735 | SH | SOLE | 1 | 14,735 | 0 | 0 |
| THOR INDUSTRIES INC | COM | 885160101 | 10,244 | 98,011 | SH | SOLE | 1 | 98,011 | 0 | 0 |
| TIER REIT INC | COM | 88650V208 | 547 | 29,595 | SH | SOLE | 1 | 29,595 | 0 | 0 |
| TIFFANY & CO | COM | 886547108 | 4,017 | 42,794 | SH | SOLE | 1 | 42,794 | 0 | 0 |
| TILE SHOP HLDGS INC | COM | 88677Q109 | 523 | 25,347 | SH | SOLE | 1 | 25,347 | 0 | 0 |
| TILLY S INC CLASS A SHRS | COM | 886885102 | 81 | 8,023 | SH | SOLE | 1 | 8,023 | 0 | 0 |
| TIMBERLAND BANCORP INC | COM | 887098101 | 98 | 3,861 | SH | SOLE | 1 | 3,861 | 0 | 0 |
| TIME INC | COM | 887228104 | 1,075 | 74,906 | SH | SOLE | 1 | 74,906 | 0 | 0 |
| TIME WARNER INC | COM | 887317303 | 24,488 | 243,880 | SH | SOLE | 1 | 243,880 | 0 | 0 |
| TIMKEN CO | COM | 887389104 | 6,637 | 143,509 | SH | SOLE | 1 | 143,509 | 0 | 0 |
| TIMKENSTEEL CORP | COM | 887399103 | 455 | 29,611 | SH | SOLE | 1 | 29,611 | 0 | 0 |
| TIPTREE INC | COM | 88822Q103 | 107 | 15,227 | SH | SOLE | 1 | 15,227 | 0 | 0 |
| TITAN INTERNATIONAL INC | COM | 88830M102 | 446 | 37,113 | SH | SOLE | 1 | 37,113 | 0 | 0 |
| TITAN MACHINERY INC | COM | 88830R101 | 207 | 11,522 | SH | SOLE | 1 | 11,522 | 0 | 0 |
| TIVITY HEALTH INC | COM | 88870R102 | 1,076 | 26,997 | SH | SOLE | 1 | 26,997 | 0 | 0 |
| TIVO CORP | COM | 88870P106 | 1,649 | 88,417 | SH | SOLE | 1 | 88,417 | 0 | 0 |
| TJX COMPANIES INC | COM | 872540109 | 21,884 | 303,232 | SH | SOLE | 1 | 303,232 | 0 | 0 |
| TOCAGEN INC | COM | 888846102 | 63 | 5,212 | SH | SOLE | 1 | 5,212 | 0 | 0 |
| TOLL BROTHERS INC | COM | 889478103 | 12,230 | 309,541 | SH | SOLE | 1 | 309,541 | 0 | 0 |
| TOMPKINS FINANCIAL CORP | COM | 890110109 | 840 | 10,671 | SH | SOLE | 1 | 10,671 | 0 | 0 |
| TOOTSIE ROLL INDS | COM | 890516107 | 1,617 | 46,408 | SH | SOLE | 1 | 46,408 | 0 | 0 |
| TOPBUILD CORP | COM | 89055F103 | 1,468 | 27,665 | SH | SOLE | 1 | 27,665 | 0 | 0 |
| TORCHMARK CORP | COM | 891027104 | 4,013 | 52,451 | SH | SOLE | 1 | 52,451 | 0 | 0 |
| TORO CO | COM | 891092108 | 15,258 | 220,212 | SH | SOLE | 1 | 220,212 | 0 | 0 |
| TOTAL SYSTEM SERVICES INC | COM | 891906109 | 3,726 | 63,963 | SH | SOLE | 1 | 63,963 | 0 | 0 |
| TOURMALINE OIL CORP | COM | 89156V957 | 150 | 6,974 | SH | SOLE | 1 | 6,974 | 0 | 0 |
| TOWER INTERNATIONAL INC | COM | 891826109 | 275 | 12,259 | SH | SOLE | 1 | 12,259 | 0 | 0 |
| TOWNE BANK | COM | 89214P109 | 1,081 | 35,087 | SH | SOLE | 1 | 35,087 | 0 | 0 |
| TOWNSQUARE MEDIA INC CL A | COM | 892231101 | 56 | 5,456 | SH | SOLE | 1 | 5,456 | 0 | 0 |

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|------------------------------|----------|-----------|--------|---------|----|------|---|---------|---|---|
| TPI COMPOSITES INC | COM | 87266J104 | 123 | 6,630 | SH | SOLE | 1 | 6,630 | 0 | 0 |
| TRACTOR SUPPLY COMPANY | COM | 892356106 | 2,911 | 53,691 | SH | SOLE | 1 | 53,691 | 0 | 0 |
| TRADE DESK INC/THE CLASS A | COM | 88339J105 | 539 | 10,755 | SH | SOLE | 1 | 10,755 | 0 | 0 |
| TRANSCONTINENTAL REALTY INV | COM | 893617209 | 28 | 1,040 | SH | SOLE | 1 | 1,040 | 0 | 0 |
| TRANSDIGM GROUP INC | COM | 893641100 | 5,611 | 20,867 | SH | SOLE | 1 | 20,867 | 0 | 0 |
| TRANSOCEAN LTD | COM | H8817H100 | 1,141 | 138,653 | SH | SOLE | 1 | 138,653 | 0 | 0 |
| TRANSUNION | COM | 89400J107 | 134 | 3,091 | SH | SOLE | 1 | 3,091 | 0 | 0 |
| TRAVELERS COS INC/THE | COM | 89417E109 | 15,594 | 123,244 | SH | SOLE | 1 | 123,244 | 0 | 0 |
| TRAVELPORT WORLDWIDE LTD | COM | G9019D104 | 1,060 | 77,035 | SH | SOLE | 1 | 77,035 | 0 | 0 |
| TRECORA RESOURCES | COM | 894648104 | 137 | 12,190 | SH | SOLE | 1 | 12,190 | 0 | 0 |
| TREDEGAR CORP | COM | 894650100 | 294 | 19,296 | SH | SOLE | 1 | 19,296 | 0 | 0 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 9,512 | 116,435 | SH | SOLE | 1 | 116,435 | 0 | 0 |
| TREVENA INC | COM | 89532E109 | 78 | 33,985 | SH | SOLE | 1 | 33,985 | 0 | 0 |
| TREX COMPANY INC | COM | 89531P105 | 1,496 | 22,111 | SH | SOLE | 1 | 22,111 | 0 | 0 |
| TRI POINTE GROUP INC | COM | 87265H109 | 5,533 | 419,456 | SH | SOLE | 1 | 419,456 | 0 | 0 |
| TRIBUNE MEDIA CO A | COM | 896047503 | 64 | 1,569 | SH | SOLE | 1 | 1,569 | 0 | 0 |
| TRICO BANCSHARES | COM | 896095106 | 446 | 12,677 | SH | SOLE | 1 | 12,677 | 0 | 0 |
| TRIMAS CORP | COM | 896215209 | 589 | 28,247 | SH | SOLE | 1 | 28,247 | 0 | 0 |
| TRIMBLE INC | COM | 896239100 | 18,823 | 527,694 | SH | SOLE | 1 | 527,694 | 0 | 0 |
| TRINET GROUP INC | COM | 896288107 | 831 | 25,370 | SH | SOLE | 1 | 25,370 | 0 | 0 |
| TRINITY INDUSTRIES INC | COM | 896522109 | 8,721 | 311,121 | SH | SOLE | 1 | 311,121 | 0 | 0 |
| TRINITY PLACE HOLDINGS INC | COM | 89656D101 | 80 | 11,255 | SH | SOLE | 1 | 11,255 | 0 | 0 |
| TRINSEO SA | COM | L9340P101 | 1,892 | 27,547 | SH | SOLE | 1 | 27,547 | 0 | 0 |
| TRIPADVISOR INC | COM | 896945201 | 1,562 | 40,894 | SH | SOLE | 1 | 40,894 | 0 | 0 |
| TRIPLE S MANAGEMENT CORP B | COM | 896749108 | 245 | 14,509 | SH | SOLE | 1 | 14,509 | 0 | 0 |
| TRISTATE CAPITAL HLDGS INC | COM | 89678F100 | 349 | 13,858 | SH | SOLE | 1 | 13,858 | 0 | 0 |
| TRITON INTERNATIONAL LTD/BER | COM | G9078F107 | 901 | 26,952 | SH | SOLE | 1 | 26,952 | 0 | 0 |
| TRIUMPH BANCORP INC | COM | 89679E300 | 234 | 9,523 | SH | SOLE | 1 | 9,523 | 0 | 0 |
| TRIUMPH GROUP INC | COM | 896818101 | 1,159 | 36,671 | SH | SOLE | 1 | 36,671 | 0 | 0 |
| TRONC INC | COM | 89703P107 | 156 | 12,140 | SH | SOLE | 1 | 12,140 | 0 | 0 |
| TRONOX LTD CL A | COM | Q9235V101 | 610 | 40,341 | SH | SOLE | 1 | 40,341 | 0 | 0 |
| TRUEBLUE INC | COM | 89785X101 | 836 | 31,533 | SH | SOLE | 1 | 31,533 | 0 | 0 |
| TRUECAR INC | COM | 89785L107 | 774 | 38,835 | SH | SOLE | 1 | 38,835 | 0 | 0 |
| TRUPANION INC | SPDR 500 | 898202106 | 312 | 13,928 | SH | SOLE | 1 | 13,928 | 0 | 0 |
| TRUSTCO BANK CORP NY | COM | 898349105 | 540 | 69,671 | SH | SOLE | 1 | 69,671 | 0 | 0 |
| TRUSTMARK CORP | COM | 898402102 | 5,753 | 178,895 | SH | SOLE | 1 | 178,895 | 0 | 0 |
| TTM TECHNOLOGIES | COM | 87305R109 | 1,186 | 68,311 | SH | SOLE | 1 | 68,311 | 0 | 0 |
| TUCOWS INC CLASS A | COM | 898697206 | 299 | 5,586 | SH | SOLE | 1 | 5,586 | 0 | 0 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 8,397 | 119,558 | SH | SOLE | 1 | 119,558 | 0 | 0 |
| TURNING POINT BRANDS INC | COM | 90041L105 | 48 | 3,133 | SH | SOLE | 1 | 3,133 | 0 | 0 |
| TUTOR PERINI CORP | COM | 901109108 | 667 | 23,210 | SH | SOLE | 1 | 23,210 | 0 | 0 |
| TWENTY FIRST CENTURY FOX B | COM | 90130A200 | 7,431 | 266,643 | SH | SOLE | 1 | 266,643 | 0 | 0 |
| TWENTY FIRST CENTURY FOX A | COM | 90130A101 | 12,550 | 442,847 | SH | SOLE | 1 | 442,847 | 0 | 0 |
| TWILIO INC A | COM | 90138F102 | 1,123 | 38,577 | SH | SOLE | 1 | 38,577 | 0 | 0 |
| TWIN DISC INC | COM | 901476101 | 85 | 5,296 | SH | SOLE | 1 | 5,296 | 0 | 0 |

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|-----------------------------------|-----------|-----------|--------|---------|----|------|---|---------|---|---|
| TWITTER INC | COM | 90184L102 | 261 | 14,593 | SH | SOLE | 1 | 14,593 | 0 | 0 |
| TWO HARBORS INVESTMENT CORP | COM | 90187B101 | 74 | 7,492 | SH | SOLE | 1 | 7,492 | 0 | 0 |
| TWO RIVER BANCORP | COM | 90207C105 | 83 | 4,470 | SH | SOLE | 1 | 4,470 | 0 | 0 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 12,140 | 69,109 | SH | SOLE | 1 | 69,109 | 0 | 0 |
| TYSON FOODS INC CL A | COM | 902494103 | 6,386 | 101,962 | SH | SOLE | 1 | 101,962 | 0 | 0 |
| U.S. PHYSICAL THERAPY INC | COM | 90337L108 | 551 | 9,117 | SH | SOLE | 1 | 9,117 | 0 | 0 |
| UBIQUITI NETWORKS INC | COM | 90347A100 | 746 | 14,349 | SH | SOLE | 1 | 14,349 | 0 | 0 |
| UCP INC CL A | COM | 90265Y106 | 53 | 4,857 | SH | SOLE | 1 | 4,857 | 0 | 0 |
| UDR INC | COM | 902653104 | 3,501 | 89,830 | SH | SOLE | 1 | 89,830 | 0 | 0 |
| UFP TECHNOLOGIES INC | COM | 902673102 | 113 | 4,005 | SH | SOLE | 1 | 4,005 | 0 | 0 |
| UGI CORP | COM | 902681105 | 17,417 | 359,787 | SH | SOLE | 1 | 359,787 | 0 | 0 |
| ULTA BEAUTY INC | COM | 90384S303 | 7,836 | 27,271 | SH | SOLE | 1 | 27,271 | 0 | 0 |
| ULTIMATE SOFTWARE GROUP INC | COM | 90385D107 | 12,774 | 60,809 | SH | SOLE | 1 | 60,809 | 0 | 0 |
| ULTRA CLEAN HOLDINGS INC | COM | 90385V107 | 383 | 20,425 | SH | SOLE | 1 | 20,425 | 0 | 0 |
| ULTRA PETROLEUM CORP | COM | 903914208 | 1,314 | 121,073 | SH | SOLE | 1 | 121,073 | 0 | 0 |
| ULTRAGENYX PHARMACEUTICAL IN | COM | 90400D108 | 1,525 | 24,553 | SH | SOLE | 1 | 24,553 | 0 | 0 |
| UMB FINANCIAL CORP | COM | 902788108 | 8,747 | 116,848 | SH | SOLE | 1 | 116,848 | 0 | 0 |
| UMH PROPERTIES INC | COM | 903002103 | 295 | 17,277 | SH | SOLE | 1 | 17,277 | 0 | 0 |
| UMPQUA HOLDINGS CORP | COM | 904214103 | 10,711 | 583,381 | SH | SOLE | 1 | 583,381 | 0 | 0 |
| UNDER ARMOUR INC CLASS A | COM | 904311107 | 1,358 | 62,400 | SH | SOLE | 1 | 62,400 | 0 | 0 |
| UNDER ARMOUR INC CLASS C | COM | 904311206 | 1,670 | 82,852 | SH | SOLE | 1 | 82,852 | 0 | 0 |
| UNIFI INC | COM | 904677200 | 355 | 11,516 | SH | SOLE | 1 | 11,516 | 0 | 0 |
| UNIFIRST CORP/MA | COM UNITS | 904708104 | 3,462 | 24,606 | SH | SOLE | 1 | 24,606 | 0 | 0 |
| UNION BANKSHARES CORP | COM | 90539J109 | 908 | 26,781 | SH | SOLE | 1 | 26,781 | 0 | 0 |
| UNION BANKSHARES INC /VT | COM | 905400107 | 115 | 2,416 | SH | SOLE | 1 | 2,416 | 0 | 0 |
| UNION PACIFIC CORP | COM | 907818108 | 38,025 | 349,145 | SH | SOLE | 1 | 349,145 | 0 | 0 |
| UNISYS CORP | COM | 909214306 | 400 | 31,237 | SH | SOLE | 1 | 31,237 | 0 | 0 |
| UNIT CORP | COM | 909218109 | 729 | 38,919 | SH | SOLE | 1 | 38,919 | 0 | 0 |
| UNITED BANKSHARES INC | COM | 909907107 | 10,749 | 274,202 | SH | SOLE | 1 | 274,202 | 0 | 0 |
| UNITED COMMUNITY BANKS/GA | COM | 90984P303 | 1,474 | 53,015 | SH | SOLE | 1 | 53,015 | 0 | 0 |
| UNITED COMMUNITY FINANCIAL | COM | 909839102 | 253 | 30,393 | SH | SOLE | 1 | 30,393 | 0 | 0 |
| UNITED CONTINENTAL HOLDINGS | COM | 910047109 | 8,736 | 116,092 | SH | SOLE | 1 | 116,092 | 0 | 0 |
| United Continental Holdings, Inc. | COM | 910047109 | 150 | 1,998 | SH | SOLE | 2 | 1,998 | 0 | 0 |
| UNITED FINANCIAL BANCORP INC | COM | 910304104 | 524 | 31,394 | SH | SOLE | 1 | 31,394 | 0 | 0 |
| UNITED FIRE GROUP INC | COM | 910340108 | 708 | 16,062 | SH | SOLE | 1 | 16,062 | 0 | 0 |
| UNITED INSURANCE HOLDINGS CO | COM | 910710102 | 203 | 12,884 | SH | SOLE | 1 | 12,884 | 0 | 0 |
| UNITED NATURAL FOODS INC | COM | 911163103 | 4,911 | 133,828 | SH | SOLE | 1 | 133,828 | 0 | 0 |
| UNITED PARCEL SERVICE CL B | COM | 911312106 | 34,425 | 311,282 | SH | SOLE | 1 | 311,282 | 0 | 0 |
| UNITED RENTALS INC | COM | 911363109 | 3,533 | 31,348 | SH | SOLE | 1 | 31,348 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| UNITED SECURITY BANCSHARE/CA | COM | 911460103 | 75 | 8,079 | SH | SOLE | 1 | 8,079 | 0 | 0 |
| UNITED STATES LIME & MINERAL | COM | 911922102 | 96 | 1,226 | SH | SOLE | 1 | 1,226 | 0 | 0 |
| UNITED STATES STEEL CORP | COM | 912909108 | 7,907 | 357,138 | SH | SOLE | 1 | 357,138 | 0 | 0 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 34,543 | 282,881 | SH | SOLE | 1 | 282,881 | 0 | 0 |
| UNITED THERAPEUTICS CORP | COM | 91307C102 | 12,235 | 94,309 | SH | SOLE | 1 | 94,309 | 0 | 0 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 56,189 | 303,038 | SH | SOLE | 1 | 303,038 | 0 | 0 |
| UNITI GROUP INC | COM | 91325V108 | 8,121 | 323,043 | SH | SOLE | 1 | 323,043 | 0 | 0 |
| UNITIL CORP | COM | 913259107 | 417 | 8,626 | SH | SOLE | 1 | 8,626 | 0 | 0 |
| UNITY BANCORP INC | COM | 913290102 | 82 | 4,784 | SH | SOLE | 1 | 4,784 | 0 | 0 |
| UNIVAR INC | COM | 91336L107 | 73 | 2,510 | SH | SOLE | 1 | 2,510 | 0 | 0 |
| UNIVERSAL CORP/VA | COM | 913456109 | 1,203 | 18,597 | SH | SOLE | 1 | 18,597 | 0 | 0 |
| UNIVERSAL DISPLAY CORP | COM | 91347P105 | 110 | 1,009 | SH | SOLE | 1 | 1,009 | 0 | 0 |
| UNIVERSAL ELECTRONICS INC | COM | 913483103 | 710 | 10,625 | SH | SOLE | 1 | 10,625 | 0 | 0 |
| UNIVERSAL FOREST PRODUCTS | COM | 913543104 | 1,314 | 15,048 | SH | SOLE | 1 | 15,048 | 0 | 0 |
| UNIVERSAL HEALTH RLTY INCOME | COM | 91359E105 | 754 | 9,474 | SH | SOLE | 1 | 9,474 | 0 | 0 |
| UNIVERSAL HEALTH SERVICES B | COM | 913903100 | 3,772 | 30,898 | SH | SOLE | 1 | 30,898 | 0 | 0 |
| UNIVERSAL INSURANCE HOLDINGS | COM | 91359V107 | 601 | 23,861 | SH | SOLE | 1 | 23,861 | 0 | 0 |
| UNIVERSAL LOGISTICS HOLDINGS | COM | 91388P105 | 78 | 5,181 | SH | SOLE | 1 | 5,181 | 0 | 0 |
| UNIVEST CORP OF PENNSYLVANIA | COM | 915271100 | 482 | 16,106 | SH | SOLE | 1 | 16,106 | 0 | 0 |
| UNUM GROUP | COM | 91529Y106 | 3,773 | 80,906 | SH | SOLE | 1 | 80,906 | 0 | 0 |
| UPLAND SOFTWARE INC | COM | 91544A109 | 99 | 4,512 | SH | SOLE | 1 | 4,512 | 0 | 0 |
| URANIUM ENERGY CORP | COM | 916896103 | 135 | 84,669 | SH | SOLE | 1 | 84,669 | 0 | 0 |
| URBAN EDGE PROPERTIES | COM | 91704F104 | 6,188 | 260,763 | SH | SOLE | 1 | 260,763 | 0 | 0 |
| URBAN OUTFITTERS INC | COM | 917047102 | 3,350 | 180,670 | SH | SOLE | 1 | 180,670 | 0 | 0 |
| URSTADT BIDDLE CLASS A | COM | 917286205 | 439 | 22,147 | SH | SOLE | 1 | 22,147 | 0 | 0 |
| US BANCORP | COM | 902973304 | 40,619 | 782,347 | SH | SOLE | 1 | 782,347 | 0 | 0 |
| US CELLULAR CORP | COM | 911684108 | 12 | 303 | SH | SOLE | 1 | 303 | 0 | 0 |
| US CONCRETE INC | COM | 90333L201 | 893 | 11,363 | SH | SOLE | 1 | 11,363 | 0 | 0 |
| US ECOLOGY INC | COM | 91732J102 | 826 | 16,361 | SH | SOLE | 1 | 16,361 | 0 | 0 |
| US FOODS HOLDING CORP | COM | 912008109 | 79 | 2,896 | SH | SOLE | 1 | 2,896 | 0 | 0 |
| US SILICA HOLDINGS INC | COM | 90346E103 | 2,132 | 60,061 | SH | SOLE | 1 | 60,061 | 0 | 0 |
| USA TECHNOLOGIES INC | COM | 90328S500 | 126 | 24,164 | SH | SOLE | 1 | 24,164 | 0 | 0 |
| USANA HEALTH SCIENCES INC | COM | 90328M107 | 461 | 7,196 | SH | SOLE | 1 | 7,196 | 0 | 0 |
| USG CORP | COM | 903293405 | 55 | 1,899 | SH | SOLE | 1 | 1,899 | 0 | 0 |
| UTAH MEDICAL PRODUCTS INC | COM | 917488108 | 153 | 2,118 | SH | SOLE | 1 | 2,118 | 0 | 0 |
| VAIL RESORTS INC | COM | 91879Q109 | 195 | 961 | SH | SOLE | 1 | 961 | 0 | 0 |
| VALERO ENERGY CORP | COM | 91913Y100 | 508,459 | 7,537,185 | SH | SOLE | 1 | 7,537,185 | 0 | 0 |
| VALHI INC | COM | 918905100 | 47 | 15,688 | SH | SOLE | 1 | 15,688 | 0 | 0 |
| VALIDUS HOLDINGS LTD | COM | G9319H102 | 87 | 1,669 | SH | SOLE | 1 | 1,669 | 0 | 0 |

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| VALLEY NATIONAL BANCORP | COM | 919794107 | 8,197 | 694,093 | SH | SOLE | 1 | 694,093 | 0 | 0 |
| VALMONT INDUSTRIES | COM | 920253101 | 6,907 | 46,172 | SH | SOLE | 1 | 46,172 | 0 | 0 |
| VALUE LINE INC | COM | 920437100 | 12 | 681 | SH | SOLE | 1 | 681 | 0 | 0 |
| VALVOLINE INC | COM | 92047W101 | 9,919 | 418,162 | SH | SOLE | 1 | 418,162 | 0 | 0 |
| VANDA PHARMACEUTICALS INC | COM | 921659108 | 445 | 27,318 | SH | SOLE | 1 | 27,318 | 0 | 0 |
| VANTIV INC CL A | COM | 92210H105 | 474 | 7,487 | SH | SOLE | 1 | 7,487 | 0 | 0 |
| VAREX IMAGING CORP | COM | 92214X106 | 953 | 28,199 | SH | SOLE | 1 | 28,199 | 0 | 0 |
| VARIAN MEDICAL SYSTEMS INC | COM | 92220P105 | 3,538 | 34,283 | SH | SOLE | 1 | 34,283 | 0 | 0 |
| VARONIS SYSTEMS INC | COM | 922280102 | 442 | 11,872 | SH | SOLE | 1 | 11,872 | 0 | 0 |
| VASCO DATA SECURITY INTL | COM | 92230Y104 | 325 | 22,658 | SH | SOLE | 1 | 22,658 | 0 | 0 |
| VBI VACCINES INC | COM | 91822J103 | 59 | 13,455 | SH | SOLE | 1 | 13,455 | 0 | 0 |
| VCA INC | COM | 918194101 | 15,353 | 166,316 | SH | SOLE | 1 | 166,316 | 0 | 0 |
| VECTOR GROUP LTD | COM | 92240M108 | 1,237 | 58,010 | SH | SOLE | 1 | 58,010 | 0 | 0 |
| VECTREN CORP | COM | 92240G101 | 9,913 | 169,629 | SH | SOLE | 1 | 169,629 | 0 | 0 |
| VECTRUS INC | COM | 92242T101 | 219 | 6,787 | SH | SOLE | 1 | 6,787 | 0 | 0 |
| VEECO INSTRUMENTS INC | COM | 922417100 | 987 | 35,441 | SH | SOLE | 1 | 35,441 | 0 | 0 |
| VEEVA SYSTEMS INC CLASS A | COM | 922475108 | 159 | 2,599 | SH | SOLE | 1 | 2,599 | 0 | 0 |
| VENTAS INC | COM | 92276F100 | 11,603 | 167,003 | SH | SOLE | 1 | 167,003 | 0 | 0 |
| VERA BRADLEY INC | COM | 92335C106 | 146 | 14,907 | SH | SOLE | 1 | 14,907 | 0 | 0 |
| VERACYTE INC | COM | 92337F107 | 122 | 14,692 | SH | SOLE | 1 | 14,692 | 0 | 0 |
| VEREIT INC | COM | 92339V100 | 172 | 21,146 | SH | SOLE | 1 | 21,146 | 0 | 0 |
| VERIFONE SYSTEMS INC | COM | 92342Y109 | 5,338 | 294,933 | SH | SOLE | 1 | 294,933 | 0 | 0 |
| VERINT SYSTEMS INC | COM | 92343X100 | 1,580 | 38,811 | SH | SOLE | 1 | 38,811 | 0 | 0 |
| VERISIGN INC | COM | 92343E102 | 3,255 | 35,013 | SH | SOLE | 1 | 35,013 | 0 | 0 |
| VERISK ANALYTICS INC | COM | 92345Y106 | 5,735 | 67,969 | SH | SOLE | 1 | 67,969 | 0 | 0 |
| VERITEX HOLDINGS INC | COM | 923451108 | 234 | 8,880 | SH | SOLE | 1 | 8,880 | 0 | 0 |
| VERITIV CORP | COM | 923454102 | 386 | 8,576 | SH | SOLE | 1 | 8,576 | 0 | 0 |
| VERITONE INC | COM | 92347M100 | 18 | 1,567 | SH | SOLE | 1 | 1,567 | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 451,170 | 10,102,337 | SH | SOLE | 1 | 10,102,337 | 0 | 0 |
| Verizon Communications Inc. | COM | 92343V104 | 233 | 5,211 | SH | SOLE | 2 | 5,211 | 0 | 0 |
| VERMILION ENERGY INC | COM | 923725956 | 178 | 5,604 | SH | SOLE | 1 | 5,604 | 0 | 0 |
| VERSARTIS INC | COM | 92529L102 | 353 | 20,225 | SH | SOLE | 1 | 20,225 | 0 | 0 |
| VERSO CORP A | COM | 92531L207 | 98 | 20,916 | SH | SOLE | 1 | 20,916 | 0 | 0 |
| VERSUM MATERIALS INC | COM | 92532W103 | 7,223 | 222,244 | SH | SOLE | 1 | 222,244 | 0 | 0 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 14,584 | 113,166 | SH | SOLE | 1 | 113,166 | 0 | 0 |
| VF CORP | COM | 918204108 | 23,540 | 408,680 | SH | SOLE | 1 | 408,680 | 0 | 0 |
| VIACOM INC CLASS A | COM | 92553P102 | 8 | 217 | SH | SOLE | 1 | 217 | 0 | 0 |
| VIACOM INC CLASS B | COM | 92553P201 | 5,721 | 170,409 | SH | SOLE | 1 | 170,409 | 0 | 0 |
| VIAD CORP | COM | 92552R406 | 716 | 15,164 | SH | SOLE | 1 | 15,164 | 0 | 0 |
| VIASAT INC | COM | 92552V100 | 9,284 | 140,237 | SH | SOLE | 1 | 140,237 | 0 | 0 |
| VIAVI SOLUTIONS INC | COM | 925550105 | 1,803 | 171,213 | SH | SOLE | 1 | 171,213 | 0 | 0 |
| VICOR CORP | COM | 925815102 | 223 | 12,468 | SH | SOLE | 1 | 12,468 | 0 | 0 |
| VIEWRAY INC | COM | 92672L107 | 117 | 18,151 | SH | SOLE | 1 | 18,151 | 0 | 0 |
| VILLAGE SUPER MARKET CLASS A | COM | 927107409 | 125 | 4,824 | SH | SOLE | 1 | 4,824 | 0 | 0 |
| VIRNETX HOLDING CORP | COM | 92823T108 | 143 | 31,516 | SH | SOLE | 1 | 31,516 | 0 | 0 |

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|------------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| VIRTU FINANCIAL INC CLASS A | COM | 928254101 | 270 | 15,300 | SH | SOLE | 1 | 15,300 | 0 | 0 |
| VIRTUS INVESTMENT PARTNERS | COM | 92828Q109 | 557 | 5,018 | SH | SOLE | 1 | 5,018 | 0 | 0 |
| VIRTUSA CORP | COM | 92827P102 | 609 | 20,729 | SH | SOLE | 1 | 20,729 | 0 | 0 |
| VISA INC CLASS A SHARES | COM | 92826C839 | 69,239 | 738,308 | SH | SOLE | 1 | 738,308 | 0 | 0 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 5,889 | 354,773 | SH | SOLE | 1 | 354,773 | 0 | 0 |
| VISHAY PRECISION GROUP | COM | 92835K103 | 109 | 6,300 | SH | SOLE | 1 | 6,300 | 0 | 0 |
| VISTA OUTDOOR INC | COM | 928377100 | 964 | 42,815 | SH | SOLE | 1 | 42,815 | 0 | 0 |
| VISTEON CORP | COM | 92839U206 | 79 | 772 | SH | SOLE | 1 | 772 | 0 | 0 |
| VISTRA ENERGY CORP | COM | 92840M102 | 88 | 5,223 | SH | SOLE | 1 | 5,223 | 0 | 0 |
| VITAMIN SHOPPE INC | COM | 92849E101 | 190 | 16,300 | SH | SOLE | 1 | 16,300 | 0 | 0 |
| VIVEVE MEDICAL INC | COM | 92852W204 | 67 | 9,293 | SH | SOLE | 1 | 9,293 | 0 | 0 |
| VIVINT SOLAR INC | COM | 92854Q106 | 95 | 16,156 | SH | SOLE | 1 | 16,156 | 0 | 0 |
| VOCERA COMMUNICATIONS INC | COM | 92857F107 | 458 | 17,351 | SH | SOLE | 1 | 17,351 | 0 | 0 |
| VODAFONE GROUP PLC SP ADR | ADR | 92857W308 | 705 | 24,541 | SH | SOLE | 1 | 24,541 | 0 | 0 |
| VONAGE HOLDINGS CORP | COM | 92886T201 | 811 | 123,973 | SH | SOLE | 1 | 123,973 | 0 | 0 |
| VORNADO REALTY TRUST | COM | 929042109 | 7,126 | 75,885 | SH | SOLE | 1 | 75,885 | 0 | 0 |
| VOXX INTERNATIONAL CORP | COM | 91829F104 | 102 | 12,441 | SH | SOLE | 1 | 12,441 | 0 | 0 |
| VOYA FINANCIAL INC | COM | 929089100 | 417 | 11,311 | SH | SOLE | 1 | 11,311 | 0 | 0 |
| VOYAGER THERAPEUTICS INC | COM | 92915B106 | 81 | 9,031 | SH | SOLE | 1 | 9,031 | 0 | 0 |
| VSE CORP | COM | 918284100 | 241 | 5,356 | SH | SOLE | 1 | 5,356 | 0 | 0 |
| VTV THERAPEUTICS INC CL A | COM | 918385105 | 22 | 4,399 | SH | SOLE | 1 | 4,399 | 0 | 0 |
| VULCAN MATERIALS CO | COM | 929160109 | 7,016 | 55,386 | SH | SOLE | 1 | 55,386 | 0 | 0 |
| VWR CORP | COM | 91843L103 | 61 | 1,846 | SH | SOLE | 1 | 1,846 | 0 | 0 |
| W&T OFFSHORE INC | COM | 92922P106 | 114 | 58,182 | SH | SOLE | 1 | 58,182 | 0 | 0 |
| WABASH NATIONAL CORP | COM | 929566107 | 982 | 44,659 | SH | SOLE | 1 | 44,659 | 0 | 0 |
| WABCO HOLDINGS INC | COM | 92927K102 | 156 | 1,227 | SH | SOLE | 1 | 1,227 | 0 | 0 |
| WABTEC CORP | COM | 929740108 | 16,164 | 176,656 | SH | SOLE | 1 | 176,656 | 0 | 0 |
| WADDELL & REED FINANCIAL A | COM | 930059100 | 1,155 | 61,166 | SH | SOLE | 1 | 61,166 | 0 | 0 |
| WAGeworks INC | COM | 930427109 | 1,897 | 28,227 | SH | SOLE | 1 | 28,227 | 0 | 0 |
| WAL MART STORES INC | COM | 931142103 | 53,324 | 704,592 | SH | SOLE | 1 | 704,592 | 0 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM | 931427108 | 34,634 | 442,271 | SH | SOLE | 1 | 442,271 | 0 | 0 |
| WALKER & DUNLOP INC | COM | 93148P102 | 1,017 | 20,835 | SH | SOLE | 1 | 20,835 | 0 | 0 |
| WALT DISNEY CO/THE | COM | 254687106 | 62,725 | 590,351 | SH | SOLE | 1 | 590,351 | 0 | 0 |
| Walter Investment Management Corp. | COM | 93317W102 | 0 | 413 | SH | SOLE | 2 | 413 | 0 | 0 |
| WARRIOR MET COAL INC | COM | 93627C101 | 179 | 10,446 | SH | SOLE | 1 | 10,446 | 0 | 0 |
| WASHINGTON FEDERAL INC | COM | 938824109 | 7,851 | 236,463 | SH | SOLE | 1 | 236,463 | 0 | 0 |
| WASHINGTON PRIME GROUP INC | COM | 93964W108 | 4,107 | 490,719 | SH | SOLE | 1 | 490,719 | 0 | 0 |
| WASHINGTON REIT | COM | 939653101 | 1,529 | 47,923 | SH | SOLE | 1 | 47,923 | 0 | 0 |
| WASHINGTON TRUST BANCORP | COM | 940610108 | 480 | 9,303 | SH | SOLE | 1 | 9,303 | 0 | 0 |
| WASHINGTONFIRST BANKSHARE | COM | 940730104 | 209 | 6,055 | SH | SOLE | 1 | 6,055 | 0 | 0 |

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|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| WASTE CONNECTIONS INC | COM | 94106B101 | 239 | 3,708 | SH | SOLE | 1 | 3,708 | 0 | 0 |
| WASTE MANAGEMENT INC | COM | 94106L109 | 9,375 | 127,815 | SH | SOLE | 1 | 127,815 | 0 | 0 |
| WATERS CORP | COM | 941848103 | 5,303 | 28,844 | SH | SOLE | 1 | 28,844 | 0 | 0 |
| WATERSTONE FINANCIAL INC | COM | 94188P101 | 299 | 15,846 | SH | SOLE | 1 | 15,846 | 0 | 0 |
| WATSCO INC | COM | 942622200 | 9,596 | 62,232 | SH | SOLE | 1 | 62,232 | 0 | 0 |
| WATTS WATER TECHNOLOGIES A | COM | 942749102 | 1,318 | 20,855 | SH | SOLE | 1 | 20,855 | 0 | 0 |
| WAVE LIFE SCIENCES LTD | COM | Y95308105 | 137 | 7,370 | SH | SOLE | 1 | 7,370 | 0 | 0 |
| WAYFAIR INC CLASS A | COM | 94419L101 | 71 | 930 | SH | SOLE | 1 | 930 | 0 | 0 |
| WD 40 CO | COM | 929236107 | 1,145 | 10,380 | SH | SOLE | 1 | 10,380 | 0 | 0 |
| WEATHERFORD INTERNATIONAL PL | COM | G48833100 | 256 | 66,206 | SH | SOLE | 1 | 66,206 | 0 | 0 |
| WEB.COM GROUP INC | COM | 94733A104 | 602 | 23,811 | SH | SOLE | 1 | 23,811 | 0 | 0 |
| WEBMD HEALTH CORP | COM | 94770V102 | 5,823 | 99,277 | SH | SOLE | 1 | 99,277 | 0 | 0 |
| WEBSTER FINANCIAL CORP | COM | 947890109 | 9,845 | 188,527 | SH | SOLE | 1 | 188,527 | 0 | 0 |
| WEC ENERGY GROUP INC | COM | 92939U106 | 9,927 | 161,723 | SH | SOLE | 1 | 161,723 | 0 | 0 |
| WEIGHT WATCHERS INTL INC | COM | 948626106 | 580 | 17,368 | SH | SOLE | 1 | 17,368 | 0 | 0 |
| WEINGARTEN REALTY INVESTORS | COM | 948741103 | 7,271 | 241,568 | SH | SOLE | 1 | 241,568 | 0 | 0 |
| WEIS MARKETS INC | COM | 948849104 | 289 | 5,937 | SH | SOLE | 1 | 5,937 | 0 | 0 |
| WELBILT INC | COM | 949090104 | 59 | 3,117 | SH | SOLE | 1 | 3,117 | 0 | 0 |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 17,478 | 97,339 | SH | SOLE | 1 | 97,339 | 0 | 0 |
| WELLS FARGO & CO | COM | 949746101 | 85,216 | 1,537,923 | SH | SOLE | 1 | 1,537,923 | 0 | 0 |
| WELLTOWER INC | COM | 95040Q104 | 11,842 | 158,209 | SH | SOLE | 1 | 158,209 | 0 | 0 |
| WENDY S CO/THE | COM | 95058W100 | 6,077 | 391,817 | SH | SOLE | 1 | 391,817 | 0 | 0 |
| WERNER ENTERPRISES INC | COM | 950755108 | 3,527 | 120,176 | SH | SOLE | 1 | 120,176 | 0 | 0 |
| WESBANCO INC | COM | 950810101 | 1,033 | 26,124 | SH | SOLE | 1 | 26,124 | 0 | 0 |
| WESCO AIRCRAFT HOLDINGS INC | COM | 950814103 | 375 | 34,588 | SH | SOLE | 1 | 34,588 | 0 | 0 |
| WESCO INTERNATIONAL INC | COM | 95082P105 | 60 | 1,054 | SH | SOLE | 1 | 1,054 | 0 | 0 |
| WEST BANCORPORATION | COM | 95123P106 | 233 | 9,854 | SH | SOLE | 1 | 9,854 | 0 | 0 |
| WEST CORP | COM | 952355204 | 626 | 26,846 | SH | SOLE | 1 | 26,846 | 0 | 0 |
| WEST MARINE INC | COM | 954235107 | 149 | 11,592 | SH | SOLE | 1 | 11,592 | 0 | 0 |
| WEST PHARMACEUTICAL SERVICES | COM | 955306105 | 14,233 | 150,587 | SH | SOLE | 1 | 150,587 | 0 | 0 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 1,075 | 19,174 | SH | SOLE | 1 | 19,174 | 0 | 0 |
| WESTAR ENERGY INC | COM | 95709T100 | 15,399 | 290,447 | SH | SOLE | 1 | 290,447 | 0 | 0 |
| WESTERN ALLIANCE BANCORP | COM | 957638109 | 111 | 2,252 | SH | SOLE | 1 | 2,252 | 0 | 0 |
| WESTERN ASSET MORTGAGE CAPIT | COM | 95790D105 | 261 | 25,351 | SH | SOLE | 1 | 25,351 | 0 | 0 |
| WESTERN DIGITAL CORP | COM | 958102105 | 12,286 | 138,671 | SH | SOLE | 1 | 138,671 | 0 | 0 |
| WESTERN NEW ENGLAND BANCORP | COM | 958892101 | 174 | 17,158 | SH | SOLE | 1 | 17,158 | 0 | 0 |
| WESTERN UNION CO | COM | 959802109 | 4,688 | 246,089 | SH | SOLE | 1 | 246,089 | 0 | 0 |
| WESTLAKE CHEMICAL CORP | COM | 960413102 | 54 | 817 | SH | SOLE | 1 | 817 | 0 | 0 |
| WESTMORELAND COAL CO | COM | 960878106 | 56 | 11,480 | SH | SOLE | 1 | 11,480 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| WESTROCK CO | COM | 96145D105 | 5,870 | 103,598 | SH | SOLE | 1 | 103,598 | 0 | 0 |
| WESTWOOD HOLDINGS GROUP INC | COM | 961765104 | 285 | 5,035 | SH | SOLE | 1 | 5,035 | 0 | 0 |
| WEX INC | COM | 96208T104 | 8,240 | 79,027 | SH | SOLE | 1 | 79,027 | 0 | 0 |
| WEYCO GROUP INC | COM | 962149100 | 109 | 3,916 | SH | SOLE | 1 | 3,916 | 0 | 0 |
| WEYERHAEUSER CO | COM | 962166104 | 12,751 | 380,629 | SH | SOLE | 1 | 380,629 | 0 | 0 |
| WGL HOLDINGS INC | COM | 92924F106 | 11,298 | 135,421 | SH | SOLE | 1 | 135,421 | 0 | 0 |
| WHIRLPOOL CORP | COM | 963320106 | 6,064 | 31,644 | SH | SOLE | 1 | 31,644 | 0 | 0 |
| WHITE MOUNTAINS INSURANCE GP | COM | G9618E107 | 82 | 94 | SH | SOLE | 1 | 94 | 0 | 0 |
| WHITESTONE REIT | COM | 966084204 | 280 | 22,831 | SH | SOLE | 1 | 22,831 | 0 | 0 |
| WHITING PETROLEUM CORP | COM | 966387102 | 43 | 7,787 | SH | SOLE | 1 | 7,787 | 0 | 0 |
| WHOLE FOODS MARKET INC | COM | 966837106 | 5,065 | 120,275 | SH | SOLE | 1 | 120,275 | 0 | 0 |
| WILDHORSE RESOURCE DEVELOPME | COM | 96812T102 | 154 | 12,410 | SH | SOLE | 1 | 12,410 | 0 | 0 |
| WILEY (JOHN) & SONS CLASS A | COM | 968223206 | 5,297 | 100,413 | SH | SOLE | 1 | 100,413 | 0 | 0 |
| WILLBROS GROUP INC | COM | 969203108 | 67 | 27,195 | SH | SOLE | 1 | 27,195 | 0 | 0 |
| WILLDAN GROUP INC | COM | 96924N100 | 143 | 4,680 | SH | SOLE | 1 | 4,680 | 0 | 0 |
| WILLIAM LYON HOMES CL A | COM | 552074700 | 430 | 17,828 | SH | SOLE | 1 | 17,828 | 0 | 0 |
| WILLIAMS COS INC | COM | 969457100 | 8,673 | 286,435 | SH | SOLE | 1 | 286,435 | 0 | 0 |
| WILLIAMS SONOMA INC | COM | 969904101 | 9,262 | 190,968 | SH | SOLE | 1 | 190,968 | 0 | 0 |
| WILLIS LEASE FINANCE CORP | COM | 970646105 | 57 | 2,139 | SH | SOLE | 1 | 2,139 | 0 | 0 |
| WILLIS TOWERS WATSON PLC | COM | G96629103 | 7,363 | 50,619 | SH | SOLE | 1 | 50,619 | 0 | 0 |
| WINDSTREAM HOLDINGS INC | COM | 97382A200 | 459 | 118,269 | SH | SOLE | 1 | 118,269 | 0 | 0 |
| WINGSTOP INC | COM | 974155103 | 672 | 21,749 | SH | SOLE | 1 | 21,749 | 0 | 0 |
| WINMARK CORP | COM | 974250102 | 189 | 1,462 | SH | SOLE | 1 | 1,462 | 0 | 0 |
| WINNEBAGO INDUSTRIES | COM | 974637100 | 804 | 22,958 | SH | SOLE | 1 | 22,958 | 0 | 0 |
| WINS FINANCE HOLDINGS INC | COM | G97223104 | 168 | 818 | SH | SOLE | 1 | 818 | 0 | 0 |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 11,239 | 147,033 | SH | SOLE | 1 | 147,033 | 0 | 0 |
| WISDOMTREE INVESTMENTS INC | COM | 97717P104 | 878 | 86,312 | SH | SOLE | 1 | 86,312 | 0 | 0 |
| WMIH CORP | COM | 92936P100 | 150 | 120,076 | SH | SOLE | 1 | 120,076 | 0 | 0 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 1,989 | 71,009 | SH | SOLE | 1 | 71,009 | 0 | 0 |
| WOODWARD INC | COM | 980745103 | 9,774 | 144,629 | SH | SOLE | 1 | 144,629 | 0 | 0 |
| WORKDAY INC CLASS A | COM | 98138H101 | 307 | 3,164 | SH | SOLE | 1 | 3,164 | 0 | 0 |
| WORKIVA INC | COM | 98139A105 | 294 | 15,407 | SH | SOLE | 1 | 15,407 | 0 | 0 |
| WORLD ACCEPTANCE CORP | COM | 981419104 | 331 | 4,419 | SH | SOLE | 1 | 4,419 | 0 | 0 |
| WORLD FUEL SERVICES CORP | COM | 981475106 | 5,429 | 141,195 | SH | SOLE | 1 | 141,195 | 0 | 0 |
| WORLD WRESTLING ENTERTAIN A | COM | 98156Q108 | 584 | 28,687 | SH | SOLE | 1 | 28,687 | 0 | 0 |
| WORTHINGTON INDUSTRIES | COM | 981811102 | 5,867 | 116,832 | SH | SOLE | 1 | 116,832 | 0 | 0 |
| WP CAREY INC | COM | 92936U109 | 151 | 2,283 | SH | SOLE | 1 | 2,283 | 0 | 0 |
| WPX ENERGY INC | COM | 98212B103 | 7,853 | 812,977 | SH | SOLE | 1 | 812,977 | 0 | 0 |
| WR BERKLEY CORP | COM | 084423102 | 14,248 | 205,983 | SH | SOLE | 1 | 205,983 | 0 | 0 |
| WR GRACE & CO | COM | 38388F108 | 119 | 1,652 | SH | SOLE | 1 | 1,652 | 0 | 0 |
| WRIGHT MEDICAL GROUP NV | COM | N96617118 | 1,783 | 64,872 | SH | SOLE | 1 | 64,872 | 0 | 0 |
| WSFS FINANCIAL CORP | COM | 929328102 | 850 | 18,750 | SH | SOLE | 1 | 18,750 | 0 | 0 |

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|-----------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| WW GRAINGER INC | COM | 384802104 | 3,594 | 19,906 | SH | SOLE | 1 | 19,906 | 0 | 0 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 6,485 | 64,582 | SH | SOLE | 1 | 64,582 | 0 | 0 |
| WYNN RESORTS LTD | COM | 983134107 | 4,402 | 32,818 | SH | SOLE | 1 | 32,818 | 0 | 0 |
| XACTLY CORP | COM | 98386L101 | 251 | 16,050 | SH | SOLE | 1 | 16,050 | 0 | 0 |
| XBIOTECH INC | COM | 98400H102 | 56 | 11,984 | SH | SOLE | 1 | 11,984 | 0 | 0 |
| XCEL ENERGY INC | COM | 98389B100 | 10,861 | 236,724 | SH | SOLE | 1 | 236,724 | 0 | 0 |
| XCERRA CORP | COM | 98400J108 | 325 | 33,214 | SH | SOLE | 1 | 33,214 | 0 | 0 |
| XENCOR INC | COM | 98401F105 | 499 | 23,623 | SH | SOLE | 1 | 23,623 | 0 | 0 |
| XENIA HOTELS & RESORTS INC | COM | 984017103 | 1,294 | 66,796 | SH | SOLE | 1 | 66,796 | 0 | 0 |
| XENITH BANKSHARES INC | COM | 984102202 | 99 | 3,183 | SH | SOLE | 1 | 3,183 | 0 | 0 |
| XEROX CORP | COM | 984121608 | 3,337 | 116,144 | SH | SOLE | 1 | 116,144 | 0 | 0 |
| XILINX INC | COM | 983919101 | 6,406 | 99,591 | SH | SOLE | 1 | 99,591 | 0 | 0 |
| XL GROUP LTD | COM | G98294104 | 4,505 | 102,857 | SH | SOLE | 1 | 102,857 | 0 | 0 |
| XO GROUP INC | COM | 983772104 | 324 | 18,395 | SH | SOLE | 1 | 18,395 | 0 | 0 |
| XPERI CORP | COM | 98421B100 | 1,094 | 36,724 | SH | SOLE | 1 | 36,724 | 0 | 0 |
| XPO LOGISTICS INC | COM | 983793100 | 168 | 2,602 | SH | SOLE | 1 | 2,602 | 0 | 0 |
| XYLEM INC | COM | 98419M100 | 3,361 | 60,639 | SH | SOLE | 1 | 60,639 | 0 | 0 |
| YAMANA GOLD INC | COM | 98462Y951 | 91 | 37,744 | SH | SOLE | 1 | 37,744 | 0 | 0 |
| YELP INC | COM | 985817105 | 1,447 | 48,200 | SH | SOLE | 1 | 48,200 | 0 | 0 |
| YEXT INC | COM | 98585N106 | 100 | 7,521 | SH | SOLE | 1 | 7,521 | 0 | 0 |
| YORK WATER CO | COM | 987184108 | 277 | 7,962 | SH | SOLE | 1 | 7,962 | 0 | 0 |
| YRC WORLDWIDE INC | COM | 984249607 | 228 | 20,499 | SH | SOLE | 1 | 20,499 | 0 | 0 |
| YUM BRANDS INC | COM | 988498101 | 10,821 | 146,701 | SH | SOLE | 1 | 146,701 | 0 | 0 |
| YUM CHINA HOLDINGS INC | COM | 98850P109 | 348 | 8,824 | SH | SOLE | 1 | 8,824 | 0 | 0 |
| ZAGG INC | COM | 98884U108 | 146 | 16,868 | SH | SOLE | 1 | 16,868 | 0 | 0 |
| ZAYO GROUP HOLDINGS INC | COM | 98919V105 | 139 | 4,508 | SH | SOLE | 1 | 4,508 | 0 | 0 |
| ZEBRA TECHNOLOGIES CORP CL A | COM | 989207105 | 10,858 | 108,018 | SH | SOLE | 1 | 108,018 | 0 | 0 |
| ZENDESK INC | COM | 98936J101 | 1,675 | 60,303 | SH | SOLE | 1 | 60,303 | 0 | 0 |
| ZILLOW GROUP INC A | COM | 98954M101 | 60 | 1,231 | SH | SOLE | 1 | 1,231 | 0 | 0 |
| ZILLOW GROUP INC C | COM | 98954M200 | 121 | 2,466 | SH | SOLE | 1 | 2,466 | 0 | 0 |
| ZIMMER BIOMET HOLDINGS INC | COM | 98956P102 | 8,857 | 68,983 | SH | SOLE | 1 | 68,983 | 0 | 0 |
| ZIONS BANCORPORATION | COM | 989701107 | 3,152 | 71,785 | SH | SOLE | 1 | 71,785 | 0 | 0 |
| ZIOPHARM ONCOLOGY INC | COM | 98973P101 | 507 | 81,502 | SH | SOLE | 1 | 81,502 | 0 | 0 |
| ZIX CORP | COM | 98974P100 | 189 | 33,207 | SH | SOLE | 1 | 33,207 | 0 | 0 |
| ZOE S KITCHEN INC | COM | 98979J109 | 141 | 11,848 | SH | SOLE | 1 | 11,848 | 0 | 0 |
| ZOETIS INC | COM | 98978V103 | 14,656 | 234,948 | SH | SOLE | 1 | 234,948 | 0 | 0 |
| ZOGENIX INC | COM | 98978L204 | 223 | 15,380 | SH | SOLE | 1 | 15,380 | 0 | 0 |
| ZUMIEZ INC | COM | 989817101 | 169 | 13,700 | SH | SOLE | 1 | 13,700 | 0 | 0 |
| ZYNERBA PHARMACEUTICALS INC | COM | 98986X109 | 120 | 7,073 | SH | SOLE | 1 | 7,073 | 0 | 0 |
| ZYNGA INC CL A | COM | 98986T108 | 60 | 16,384 | SH | SOLE | 1 | 16,384 | 0 | 0 |