

The Securities and Exchange Commission has not necessarily reviewed the information in this filing and has not determined if it is accurate and complete.

The reader should not assume that the information is accurate and complete.

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

OMB APPROVAL

OMB Number: 3235-0006
Expires: July 31, 2015
Estimated average burden
hours per response: 23.8

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: **03-31-2017**

Check here if Amendment Amendment Number:

This Amendment (Check only one.): is a restatement.

adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: **AMERICAN INTERNATIONAL GROUP INC**

Address: **175 WATER STREET**

NEW YORK, NY 10038

Form 13F File
Number: **028-00219**

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

Person Signing this Report on Behalf of Reporting Manager:

Name: **Geoffrey N. Cornell**

Title: **Vice President**

Phone: **(212) 770-7000**

Signature, Place, and Date of Signing:

/s/ Geoffrey N. Cornell **New York, NY** **05-10-2017**
[Signature] [City, State] [Date]

Report Type (Check only one.):

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

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

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

Form 13F Summary Page

Report Summary:

Number of Other Included Managers: **2**

Form 13F Information Table Entry Total: **3,012**

Form 13F Information Table Value Total: **27,312,977**

(thousands)

List of Other Included Managers:

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

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

| No. | Form 13F File Number | Name |
|-----|----------------------|----------------------------------|
| 1 | 28-2725 | SUNAMERICA ASSET MANAGEMENT, LLC |
| 2 | 28-13934 | AIG ASSET MANAGEMENT (U.S.), LLC |

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 Washington, D.C. 20549
FORM 13F

| OMB APPROVAL | |
|---|---------------|
| OMB Number: | 3235-0006 |
| Expires: | July 31, 2015 |
| Estimated average burden hours per response: | 23.8 |

FORM 13F INFORMATION TABLE

| 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 SH/ PRN | PUT/ CALL | | | SOLE | SHARED | NONE |
| AAC HOLDINGS INC | COM | 000307108 | 52 | 6,109 | SH | SOLE | 1 | 6,109 | 0 | 0 |
| AAON INC | COM | 000360206 | 879 | 24,875 | SH | SOLE | 1 | 24,875 | 0 | 0 |
| AAR CORP | COM | 000361105 | 685 | 20,355 | SH | SOLE | 1 | 20,355 | 0 | 0 |
| ACCO BRANDS CORP | COM | 00081T108 | 845 | 64,223 | SH | SOLE | 1 | 64,223 | 0 | 0 |
| ACNB CORP | COM | 000868109 | 107 | 3,692 | SH | SOLE | 1 | 3,692 | 0 | 0 |
| ABM INDUSTRIES INC | COM | 000957100 | 1,472 | 33,764 | SH | SOLE | 1 | 33,764 | 0 | 0 |
| AFLAC INC | COM | 001055102 | 13,955 | 192,699 | SH | SOLE | 1 | 192,699 | 0 | 0 |
| AGCO CORP | COM | 001084102 | 8,034 | 133,500 | SH | SOLE | 1 | 133,500 | 0 | 0 |
| AG MORTGAGE INVESTMENT TRUST | COM | 001228105 | 312 | 17,294 | SH | SOLE | 1 | 17,294 | 0 | 0 |
| AGNC INVESTMENT CORP | COM | 00123Q104 | 358 | 18,010 | SH | SOLE | 1 | 18,010 | 0 | 0 |
| AES CORP | COM | 00130H105 | 4,888 | 437,201 | SH | SOLE | 1 | 437,201 | 0 | 0 |
| AK STEEL HOLDING CORP | COM | 001547108 | 1,358 | 188,816 | SH | SOLE | 1 | 188,816 | 0 | 0 |
| ALJ REGIONAL HOLDINGS INC | COM | 001627108 | 42 | 11,385 | SH | SOLE | 1 | 11,385 | 0 | 0 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 484 | 21,476 | SH | SOLE | 1 | 21,476 | 0 | 0 |
| AMC NETWORKS INC A | COM | 00164V103 | 6,591 | 112,328 | SH | SOLE | 1 | 112,328 | 0 | 0 |
| AMC ENTERTAINMENT HLDS CL A | COM | 00165C104 | 1,023 | 32,537 | SH | SOLE | 1 | 32,537 | 0 | 0 |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 1,163 | 28,656 | SH | SOLE | 1 | 28,656 | 0 | 0 |
| ANI PHARMACEUTICALS INC | COM | 00182C103 | 242 | 4,881 | SH | SOLE | 1 | 4,881 | 0 | 0 |
| ARC DOCUMENT SOLUTIONS INC | COM | 00191G103 | 87 | 25,279 | SH | SOLE | 1 | 25,279 | 0 | 0 |
| AT&T INC | COM | 00206R102 | 540,462 | 13,007,514 | SH | SOLE | 1 | 13,007,514 | 0 | 0 |
| A10 NETWORKS INC | COM | 002121101 | 248 | 27,138 | SH | SOLE | 1 | 27,138 | 0 | 0 |
| ATN INTERNATIONAL INC | COM | 00215F107 | 457 | 6,494 | SH | SOLE | 1 | 6,494 | 0 | 0 |
| AV HOMES INC | COM | 00234P102 | 124 | 7,526 | SH | SOLE | 1 | 7,526 | 0 | 0 |
| AVX CORP | COM | 002444107 | 469 | 28,610 | SH | SOLE | 1 | 28,610 | 0 | 0 |
| AZZ INC | COM | 002474104 | 932 | 15,671 | SH | SOLE | 1 | 15,671 | 0 | 0 |
| AARON S INC | COM | 002535300 | 4,919 | 165,384 | SH | SOLE | 1 | 165,384 | 0 | 0 |
| ABAXIS INC | COM | 002567105 | 655 | 13,504 | SH | SOLE | 1 | 13,504 | 0 | 0 |
| ABBOTT LABORATORIES | COM | 002824100 | 33,608 | 756,757 | SH | SOLE | 1 | 756,757 | 0 | 0 |
| ABBVIE INC | COM | 00287Y109 | 506,140 | 7,767,646 | SH | SOLE | 1 | 7,767,646 | 0 | 0 |
| ABERCROMBIE & FITCH CO CL A | COM | 002896207 | 500 | 41,938 | SH | SOLE | 1 | 41,938 | 0 | 0 |

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|------------------------------|-----|-----------|--------|------------|------|---|---------|---|---|
| ABIOMED INC | COM | 003654100 | 10,111 | 80,761 SH | SOLE | 1 | 80,761 | 0 | 0 |
| ABRAXAS PETROLEUM CORP | COM | 003830106 | 179 | 88,695 SH | SOLE | 1 | 88,695 | 0 | 0 |
| ACACIA RESEARCH CORP | COM | 003881307 | 177 | 30,748 SH | SOLE | 1 | 30,748 | 0 | 0 |
| ACACIA COMMUNICATIONS INC | COM | 00401C108 | 189 | 3,225 SH | SOLE | 1 | 3,225 | 0 | 0 |
| ACADIA HEALTHCARE CO INC | COM | 00404A109 | 80 | 1,842 SH | SOLE | 1 | 1,842 | 0 | 0 |
| ACADIA PHARMACEUTICALS INC | COM | 004225108 | 75 | 2,169 SH | SOLE | 1 | 2,169 | 0 | 0 |
| ACADIA REALTY TRUST | COM | 004239109 | 1,438 | 47,830 SH | SOLE | 1 | 47,830 | 0 | 0 |
| ACCELERATE DIAGNOSTICS INC | COM | 00430H102 | 343 | 14,187 SH | SOLE | 1 | 14,187 | 0 | 0 |
| ACCESS NATIONAL CORP | COM | 004337101 | 151 | 5,014 SH | SOLE | 1 | 5,014 | 0 | 0 |
| ACCELERON PHARMA INC | COM | 00434H108 | 447 | 16,878 SH | SOLE | 1 | 16,878 | 0 | 0 |
| ACCURAY INC | COM | 004397105 | 233 | 49,098 SH | SOLE | 1 | 49,098 | 0 | 0 |
| ACETO CORP | COM | 004446100 | 283 | 17,910 SH | SOLE | 1 | 17,910 | 0 | 0 |
| ACELRX PHARMACEUTICALS INC | COM | 00444T100 | 69 | 21,802 SH | SOLE | 1 | 21,802 | 0 | 0 |
| ACHILLION PHARMACEUTICALS | COM | 00448Q201 | 304 | 72,153 SH | SOLE | 1 | 72,153 | 0 | 0 |
| ACI WORLDWIDE INC | COM | 004498101 | 6,443 | 301,196 SH | SOLE | 1 | 301,196 | 0 | 0 |
| ACLARIS THERAPEUTICS INC | COM | 00461U105 | 203 | 6,804 SH | SOLE | 1 | 6,804 | 0 | 0 |
| ACORDA THERAPEUTICS INC | COM | 00484M106 | 556 | 26,485 SH | SOLE | 1 | 26,485 | 0 | 0 |
| ACTIVISION BLIZZARD INC | COM | 00507V109 | 14,222 | 285,242 SH | SOLE | 1 | 285,242 | 0 | 0 |
| ACTUANT CORP A | COM | 00508X203 | 953 | 36,166 SH | SOLE | 1 | 36,166 | 0 | 0 |
| ACUITY BRANDS INC | COM | 00508Y102 | 3,140 | 15,392 SH | SOLE | 1 | 15,392 | 0 | 0 |
| ACTUA CORP | COM | 005094107 | 311 | 22,144 SH | SOLE | 1 | 22,144 | 0 | 0 |
| ACUSHNET HOLDINGS CORP | COM | 005098108 | 227 | 13,158 SH | SOLE | 1 | 13,158 | 0 | 0 |
| ACXIOM CORP | COM | 005125109 | 5,720 | 200,906 SH | SOLE | 1 | 200,906 | 0 | 0 |
| ADAMAS PHARMACEUTICALS INC | COM | 00548A106 | 180 | 10,284 SH | SOLE | 1 | 10,284 | 0 | 0 |
| ADAMS RESOURCES & ENERGY INC | COM | 006351308 | 48 | 1,285 SH | SOLE | 1 | 1,285 | 0 | 0 |
| ADDUS HOMECARE CORP | COM | 006739106 | 146 | 4,548 SH | SOLE | 1 | 4,548 | 0 | 0 |
| ADEPTUS HEALTH INC CLASS A | COM | 006855100 | 14 | 7,674 SH | SOLE | 1 | 7,674 | 0 | 0 |
| ADOBE SYSTEMS INC | COM | 00724F101 | 28,697 | 220,525 SH | SOLE | 1 | 220,525 | 0 | 0 |
| ADTRAN INC | COM | 00738A106 | 628 | 30,269 SH | SOLE | 1 | 30,269 | 0 | 0 |
| ADURO BIOTECH INC | COM | 00739L101 | 235 | 21,840 SH | SOLE | 1 | 21,840 | 0 | 0 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 3,865 | 26,072 SH | SOLE | 1 | 26,072 | 0 | 0 |
| ADVAXIS INC | COM | 007624208 | 169 | 20,666 SH | SOLE | 1 | 20,666 | 0 | 0 |
| ADVISORY BOARD CO/THE | COM | 00762W107 | 1,163 | 24,841 SH | SOLE | 1 | 24,841 | 0 | 0 |
| AECOM | COM | 00766T100 | 11,048 | 310,437 SH | SOLE | 1 | 310,437 | 0 | 0 |
| AEGION CORP | COM | 00770F104 | 493 | 21,521 SH | SOLE | 1 | 21,521 | 0 | 0 |
| AERIE PHARMACEUTICALS INC | COM | 00771V108 | 792 | 17,463 SH | SOLE | 1 | 17,463 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| ADVERUM BIOTECHNOLOGIES INC | COM | 00773U108 | 38 | 14,162 | SH | SOLE | 1 | 14,162 | 0 | 0 |
| AEROHIVE NETWORKS INC | COM | 007786106 | 62 | 14,737 | SH | SOLE | 1 | 14,737 | 0 | 0 |
| AEROJET ROCKETDYNE HOLDINGS | COM | 007800105 | 796 | 36,686 | SH | SOLE | 1 | 36,686 | 0 | 0 |
| ADVANCEPIERRE FOODS HOLDINGS | COM | 00782L107 | 399 | 12,814 | SH | SOLE | 1 | 12,814 | 0 | 0 |
| ADVANCED MICRO DEVICES | COM | 007903107 | 10,111 | 694,932 | SH | SOLE | 1 | 694,932 | 0 | 0 |
| ADVANCED DRAINAGE SYSTEMS IN | COM | 00790R104 | 468 | 21,387 | SH | SOLE | 1 | 21,387 | 0 | 0 |
| ADVANCED DISPOSAL SERVICES I | COM | 00790X101 | 288 | 12,747 | SH | SOLE | 1 | 12,747 | 0 | 0 |
| ADVANCED ENERGY INDUSTRIES | COM | 007973100 | 1,639 | 23,909 | SH | SOLE | 1 | 23,909 | 0 | 0 |
| AEROVIRONMENT INC | COM | 008073108 | 353 | 12,603 | SH | SOLE | 1 | 12,603 | 0 | 0 |
| AETNA INC | COM | 00817Y108 | 13,915 | 109,092 | SH | SOLE | 1 | 109,092 | 0 | 0 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 3,623 | 22,102 | SH | SOLE | 1 | 22,102 | 0 | 0 |
| AEVI GENOMIC MEDICINE INC | COM | 00835P105 | 28 | 15,106 | SH | SOLE | 1 | 15,106 | 0 | 0 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 6,884 | 130,204 | SH | SOLE | 1 | 130,204 | 0 | 0 |
| AGENUS INC | COM | 00847G705 | 170 | 45,013 | SH | SOLE | 1 | 45,013 | 0 | 0 |
| AGILYSYS INC | COM | 00847J105 | 88 | 9,330 | SH | SOLE | 1 | 9,330 | 0 | 0 |
| AGILE THERAPEUTICS INC | COM | 00847L100 | 26 | 8,184 | SH | SOLE | 1 | 8,184 | 0 | 0 |
| AGIOS PHARMACEUTICALS INC | COM | 00847X104 | 41 | 704 | SH | SOLE | 1 | 704 | 0 | 0 |
| AGREE REALTY CORP | COM | 008492100 | 721 | 15,024 | SH | SOLE | 1 | 15,024 | 0 | 0 |
| AGROFRESH SOLUTIONS INC | COM | 00856G109 | 59 | 13,536 | SH | SOLE | 1 | 13,536 | 0 | 0 |
| AIMMUNE THERAPEUTICS INC | COM | 00900T107 | 352 | 16,184 | SH | SOLE | 1 | 16,184 | 0 | 0 |
| AIR METHODS CORP | COM | 009128307 | 877 | 20,404 | SH | SOLE | 1 | 20,404 | 0 | 0 |
| AIR LEASE CORP | COM | 00912X302 | 92 | 2,377 | SH | SOLE | 1 | 2,377 | 0 | 0 |
| AIR PRODUCTS & CHEMICALS INC | COM | 009158106 | 13,533 | 100,032 | SH | SOLE | 1 | 100,032 | 0 | 0 |
| AIR TRANSPORT SERVICES GROUP | COM | 00922R105 | 473 | 29,496 | SH | SOLE | 1 | 29,496 | 0 | 0 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 4,220 | 70,693 | SH | SOLE | 1 | 70,693 | 0 | 0 |
| AKORN INC | COM | 009728106 | 4,183 | 173,709 | SH | SOLE | 1 | 173,709 | 0 | 0 |
| AKEBIA THERAPEUTICS INC | COM | 00972D105 | 204 | 22,121 | SH | SOLE | 1 | 22,121 | 0 | 0 |
| ALAMO GROUP INC | COM | 011311107 | 443 | 5,812 | SH | SOLE | 1 | 5,812 | 0 | 0 |
| ALARM.COM HOLDINGS INC | COM | 011642105 | 195 | 6,353 | SH | SOLE | 1 | 6,353 | 0 | 0 |
| ALASKA AIR GROUP INC | COM | 011659109 | 3,877 | 42,041 | SH | SOLE | 1 | 42,041 | 0 | 0 |
| ALBANY INTL CORP CL A | COM | 012348108 | 794 | 17,248 | SH | SOLE | 1 | 17,248 | 0 | 0 |
| ALBANY MOLECULAR RESEARCH | COM | 012423109 | 225 | 16,006 | SH | SOLE | 1 | 16,006 | 0 | 0 |
| ALBEMARLE CORP | COM | 012653101 | 4,357 | 41,247 | SH | SOLE | 1 | 41,247 | 0 | 0 |
| ALCOA CORP | COM | 013872106 | 133 | 3,870 | SH | SOLE | 1 | 3,870 | 0 | 0 |
| ALDER BIOPHARMACEUTICALS INC | COM | 014339105 | 600 | 28,849 | SH | SOLE | 1 | 28,849 | 0 | 0 |

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|---------------------------------|-----|-----------|---------|--------------|------|---|-----------|---|---|
| ALEXANDER & BALDWIN INC | COM | 014491104 | 5,306 | 119,174 SH | SOLE | 1 | 119,174 | 0 | 0 |
| ALERE INC | COM | 01449J105 | 89 | 2,238 SH | SOLE | 1 | 2,238 | 0 | 0 |
| ALEXANDER S INC | COM | 014752109 | 564 | 1,305 SH | SOLE | 1 | 1,305 | 0 | 0 |
| ALEXANDRIA REAL ESTATE EQUIT | COM | 015271109 | 3,268 | 29,565 SH | SOLE | 1 | 29,565 | 0 | 0 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 12,428 | 102,506 SH | SOLE | 1 | 102,506 | 0 | 0 |
| ALICO INC | COM | 016230104 | 52 | 1,968 SH | SOLE | 1 | 1,968 | 0 | 0 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 17,261 | 150,477 SH | SOLE | 1 | 150,477 | 0 | 0 |
| ALLEGHANY CORP | COM | 017175100 | 19,207 | 31,248 SH | SOLE | 1 | 31,248 | 0 | 0 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 5,034 | 280,290 SH | SOLE | 1 | 280,290 | 0 | 0 |
| ALLEGIANCE BANCSHARES INC | COM | 01748H107 | 252 | 6,763 SH | SOLE | 1 | 6,763 | 0 | 0 |
| ALLEGIAN TRAVEL CO | COM | 01748X102 | 1,282 | 8,002 SH | SOLE | 1 | 8,002 | 0 | 0 |
| ALLETE INC | COM | 018522300 | 2,027 | 29,935 SH | SOLE | 1 | 29,935 | 0 | 0 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 4,993 | 20,052 SH | SOLE | 1 | 20,052 | 0 | 0 |
| ALLIANCE ONE INTERNATIONAL | COM | 018772301 | 66 | 5,136 SH | SOLE | 1 | 5,136 | 0 | 0 |
| ALLIANT ENERGY CORP | COM | 018802108 | 3,138 | 79,220 SH | SOLE | 1 | 79,220 | 0 | 0 |
| ALLIED MOTION TECHNOLOGIES | COM | 019330109 | 77 | 3,811 SH | SOLE | 1 | 3,811 | 0 | 0 |
| ALLISON TRANSMISSION HOLDING | COM | 01973R101 | 136 | 3,767 SH | SOLE | 1 | 3,767 | 0 | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTI | COM | 01988P108 | 4,578 | 361,054 SH | SOLE | 1 | 361,054 | 0 | 0 |
| ALLSTATE CORP | COM | 020002101 | 14,053 | 172,446 SH | SOLE | 1 | 172,446 | 0 | 0 |
| ALLY FINANCIAL INC | COM | 02005N100 | 241 | 11,831 SH | SOLE | 1 | 11,831 | 0 | 0 |
| ALMOST FAMILY INC | COM | 020409108 | 323 | 6,641 SH | SOLE | 1 | 6,641 | 0 | 0 |
| ALNYLAM PHARMACEUTICALS INC | COM | 02043Q107 | 89 | 1,740 SH | SOLE | 1 | 1,740 | 0 | 0 |
| ALON USA ENERGY INC | COM | 020520102 | 237 | 19,439 SH | SOLE | 1 | 19,439 | 0 | 0 |
| ALPHABET INC CL C | COM | 02079K107 | 106,469 | 128,344 SH | SOLE | 1 | 128,344 | 0 | 0 |
| ALPHABET INC CL A | COM | 02079K305 | 109,656 | 129,342 SH | SOLE | 1 | 129,342 | 0 | 0 |
| ALTISOURCE RESIDENTIAL CORP | COM | 02153W100 | 492 | 32,233 SH | SOLE | 1 | 32,233 | 0 | 0 |
| ALTRIA GROUP INC | COM | 02209S103 | 530,872 | 7,433,102 SH | SOLE | 1 | 7,433,102 | 0 | 0 |
| AMAZON.COM INC | COM | 023135106 | 132,620 | 149,593 SH | SOLE | 1 | 149,593 | 0 | 0 |
| AMBAC FINANCIAL GROUP INC | COM | 023139884 | 523 | 27,748 SH | SOLE | 1 | 27,748 | 0 | 0 |
| AMBER ROAD INC | COM | 02318Y108 | 84 | 10,914 SH | SOLE | 1 | 10,914 | 0 | 0 |
| AMEDISYS INC | COM | 023436108 | 880 | 17,219 SH | SOLE | 1 | 17,219 | 0 | 0 |
| AMERCO | COM | 023586100 | 56 | 147 SH | SOLE | 1 | 147 | 0 | 0 |
| AMEREN CORPORATION | COM | 023608102 | 4,737 | 86,780 SH | SOLE | 1 | 86,780 | 0 | 0 |
| AMERESCO INC CL A | COM | 02361E108 | 86 | 13,065 SH | SOLE | 1 | 13,065 | 0 | 0 |
| AMERICAN AIRLINES GROUP INC | COM | 02376R102 | 10,796 | 255,213 SH | SOLE | 1 | 255,213 | 0 | 0 |
| AMERICAN ASSETS TRUST INC | COM | 024013104 | 1,007 | 24,073 SH | SOLE | 1 | 24,073 | 0 | 0 |
| AMERICAN AXLE & MFG HOLDINGS | COM | 024061103 | 872 | 46,432 SH | SOLE | 1 | 46,432 | 0 | 0 |

| | | | | | | | | | | |
|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| AMERICAN CAMPUS COMMUNITIES | COM | 024835100 | 12,678 | 266,411 | SH | SOLE | 1 | 266,411 | 0 | 0 |
| AMERICAN ELECTRIC POWER | COM | 025537101 | 10,934 | 162,872 | SH | SOLE | 1 | 162,872 | 0 | 0 |
| AMERICAN EAGLE OUTFITTERS | COM | 02553E106 | 6,148 | 438,217 | SH | SOLE | 1 | 438,217 | 0 | 0 |
| AMERICAN EQUITY INVT LIFE HL | COM | 025676206 | 2,354 | 99,603 | SH | SOLE | 1 | 99,603 | 0 | 0 |
| AMERICAN EXPRESS CO | COM | 025816109 | 25,006 | 316,093 | SH | SOLE | 1 | 316,093 | 0 | 0 |
| AMERICAN FINANCIAL GROUP INC | COM | 025932104 | 13,932 | 146,004 | SH | SOLE | 1 | 146,004 | 0 | 0 |
| AMERICAN HOMES 4 RENT A | COM | 02665T306 | 102 | 4,431 | SH | SOLE | 1 | 4,431 | 0 | 0 |
| AMERICAN INTERNATIONAL GROUP | COM | 026874784 | 19,243 | 308,241 | SH | SOLE | 1 | 308,241 | 0 | 0 |
| AMER NATL BNKSHS/DANVILLE VA | COM | 027745108 | 188 | 5,049 | SH | SOLE | 1 | 5,049 | 0 | 0 |
| AMERICAN NATIONAL INSURANCE | COM | 028591105 | 23 | 195 | SH | SOLE | 1 | 195 | 0 | 0 |
| AMERICAN OUTDOOR BRANDS CORP | COM | 02874P103 | 669 | 33,753 | SH | SOLE | 1 | 33,753 | 0 | 0 |
| AMERICAN PUBLIC EDUCATION | COM | 02913V103 | 218 | 9,541 | SH | SOLE | 1 | 9,541 | 0 | 0 |
| AMERICAN RAILCAR INDUSTRIES | COM | 02916P103 | 196 | 4,772 | SH | SOLE | 1 | 4,772 | 0 | 0 |
| AMERICAN RENAL ASSOCIATES HO | COM | 029227105 | 91 | 5,371 | SH | SOLE | 1 | 5,371 | 0 | 0 |
| AMERICAN SOFTWARE INC CL A | COM | 029683109 | 163 | 15,859 | SH | SOLE | 1 | 15,859 | 0 | 0 |
| AMERICAN STATES WATER CO | COM | 029899101 | 997 | 22,514 | SH | SOLE | 1 | 22,514 | 0 | 0 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111207 | 50 | 7,220 | SH | SOLE | 1 | 7,220 | 0 | 0 |
| AMERICAN TOWER CORP | COM | 03027X100 | 24,673 | 203,002 | SH | SOLE | 1 | 203,002 | 0 | 0 |
| AMERICAN VANGUARD CORP | COM | 030371108 | 289 | 17,384 | SH | SOLE | 1 | 17,384 | 0 | 0 |
| AMERICAN WATER WORKS CO INC | COM | 030420103 | 5,812 | 74,738 | SH | SOLE | 1 | 74,738 | 0 | 0 |
| AMERICAN WOODMARK CORP | COM | 030506109 | 782 | 8,515 | SH | SOLE | 1 | 8,515 | 0 | 0 |
| AMERICA S CAR MART INC | COM | 03062T105 | 177 | 4,864 | SH | SOLE | 1 | 4,864 | 0 | 0 |
| AMERISAFE INC | COM | 03071H100 | 758 | 11,673 | SH | SOLE | 1 | 11,673 | 0 | 0 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 7,135 | 80,618 | SH | SOLE | 1 | 80,618 | 0 | 0 |
| AMERIPRISE FINANCIAL INC | COM | 03076C106 | 9,097 | 70,148 | SH | SOLE | 1 | 70,148 | 0 | 0 |
| AMERIS BANCORP | COM | 03076K108 | 966 | 20,960 | SH | SOLE | 1 | 20,960 | 0 | 0 |
| AMES NATIONAL CORP | COM | 031001100 | 161 | 5,254 | SH | SOLE | 1 | 5,254 | 0 | 0 |
| AMETEK INC | COM | 031100100 | 4,700 | 86,914 | SH | SOLE | 1 | 86,914 | 0 | 0 |
| AMGEN INC | COM | 031162100 | 57,838 | 352,518 | SH | SOLE | 1 | 352,518 | 0 | 0 |
| AMICUS THERAPEUTICS INC | COM | 03152W109 | 615 | 86,212 | SH | SOLE | 1 | 86,212 | 0 | 0 |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 715 | 61,667 | SH | SOLE | 1 | 61,667 | 0 | 0 |
| AMPCO PITTSBURGH CORP | COM | 032037103 | 74 | 5,272 | SH | SOLE | 1 | 5,272 | 0 | 0 |
| AMPHENOL CORP CL A | COM | 032095101 | 7,510 | 105,520 | SH | SOLE | 1 | 105,520 | 0 | 0 |
| AMPHASTAR PHARMACEUTICALS IN | COM | 03209R103 | 318 | 21,908 | SH | SOLE | 1 | 21,908 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| AMPIO PHARMACEUTICALS INC | COM | 03209T109 | 22 | 27,188 | SH | SOLE | 1 | 27,188 | 0 | 0 |
| AMPLIFY SNACK BRANDS INC | COM | 03211L102 | 151 | 17,999 | SH | SOLE | 1 | 17,999 | 0 | 0 |
| AMTRUST FINANCIAL SERVICES | COM | 032359309 | 847 | 45,870 | SH | SOLE | 1 | 45,870 | 0 | 0 |
| ANADARKO PETROLEUM CORP | COM | 032511107 | 13,832 | 223,103 | SH | SOLE | 1 | 223,103 | 0 | 0 |
| ANALOG DEVICES INC | COM | 032654105 | 14,671 | 179,020 | SH | SOLE | 1 | 179,020 | 0 | 0 |
| ANALOGIC CORP | COM | 032657207 | 582 | 7,662 | SH | SOLE | 1 | 7,662 | 0 | 0 |
| ANAVEX LIFE SCIENCES CORP | COM | 032797300 | 115 | 20,103 | SH | SOLE | 1 | 20,103 | 0 | 0 |
| ANDERSONS INC/THE | COM | 034164103 | 627 | 16,550 | SH | SOLE | 1 | 16,550 | 0 | 0 |
| ANGIE S LIST INC | COM | 034754101 | 140 | 24,481 | SH | SOLE | 1 | 24,481 | 0 | 0 |
| ANGIODYNAMICS INC | COM | 03475V101 | 288 | 16,616 | SH | SOLE | 1 | 16,616 | 0 | 0 |
| ANIKA THERAPEUTICS INC | COM | 035255108 | 377 | 8,675 | SH | SOLE | 1 | 8,675 | 0 | 0 |
| ANIXTER INTERNATIONAL INC | COM | 035290105 | 1,390 | 17,523 | SH | SOLE | 1 | 17,523 | 0 | 0 |
| ANNALY CAPITAL MANAGEMENT IN | COM | 035710409 | 480 | 43,185 | SH | SOLE | 1 | 43,185 | 0 | 0 |
| ANSYS INC | COM | 03662Q105 | 18,740 | 175,356 | SH | SOLE | 1 | 175,356 | 0 | 0 |
| ANTHERA PHARMACEUTICALS INC | COM | 03674U201 | 10 | 24,213 | SH | SOLE | 1 | 24,213 | 0 | 0 |
| ANTERO RESOURCES CORP | COM | 03674X106 | 262 | 11,484 | SH | SOLE | 1 | 11,484 | 0 | 0 |
| ANTHEM INC | COM | 036752103 | 16,857 | 101,926 | SH | SOLE | 1 | 101,926 | 0 | 0 |
| ANWORTH MORTGAGE ASSET CORP | COM | 037347101 | 328 | 59,025 | SH | SOLE | 1 | 59,025 | 0 | 0 |
| APACHE CORP | COM | 037411105 | 8,053 | 156,707 | SH | SOLE | 1 | 156,707 | 0 | 0 |
| APARTMENT INVT & MGMT CO A | COM | 03748R101 | 2,344 | 52,854 | SH | SOLE | 1 | 52,854 | 0 | 0 |
| APOGEE ENTERPRISES INC | COM | 037598109 | 1,042 | 17,479 | SH | SOLE | 1 | 17,479 | 0 | 0 |
| APOLLO COMMERCIAL REAL ESTAT | COM | 03762U105 | 903 | 47,996 | SH | SOLE | 1 | 47,996 | 0 | 0 |
| APPLE INC | COM | 037833100 | 278,526 | 1,938,783 | SH | SOLE | 1 | 1,938,783 | 0 | 0 |
| APPFOLIO INC A | COM | 03783C100 | 127 | 4,683 | SH | SOLE | 1 | 4,683 | 0 | 0 |
| APPLE HOSPITALITY REIT INC | COM | 03784Y200 | 84 | 4,375 | SH | SOLE | 1 | 4,375 | 0 | 0 |
| APPLIED INDUSTRIAL TECH INC | COM | 03820C105 | 1,365 | 22,067 | SH | SOLE | 1 | 22,067 | 0 | 0 |
| APPLIED GENETIC TECHNOLOGIES | COM | 03820J100 | 54 | 7,821 | SH | SOLE | 1 | 7,821 | 0 | 0 |
| APPLIED MATERIALS INC | COM | 038222105 | 19,774 | 508,340 | SH | SOLE | 1 | 508,340 | 0 | 0 |
| APPLIED OPTOELECTRONICS INC | COM | 03823U102 | 570 | 10,158 | SH | SOLE | 1 | 10,158 | 0 | 0 |
| APTARGROUP INC | COM | 038336103 | 9,588 | 124,540 | SH | SOLE | 1 | 124,540 | 0 | 0 |
| APPTIO INC CLASS A | COM | 03835C108 | 49 | 4,136 | SH | SOLE | 1 | 4,136 | 0 | 0 |
| APTEVO THERAPEUTICS INC | COM | 03835L108 | 21 | 10,007 | SH | SOLE | 1 | 10,007 | 0 | 0 |
| AQUA AMERICA INC | COM | 03836W103 | 11,406 | 354,765 | SH | SOLE | 1 | 354,765 | 0 | 0 |
| AQUA METALS INC | COM | 03837J101 | 130 | 6,678 | SH | SOLE | 1 | 6,678 | 0 | 0 |
| AQUABOUTY TECHNOLOGIES | COM | 03842K200 | 0 | 19 | SH | SOLE | 1 | 19 | 0 | 0 |
| ARAMARK | COM | 03852U106 | 223 | 6,048 | SH | SOLE | 1 | 6,048 | 0 | 0 |
| ARATANA THERAPEUTICS INC | COM | 03874P101 | 109 | 20,534 | SH | SOLE | 1 | 20,534 | 0 | 0 |

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|---------------------------------|-----|-----------|--------|------------|------|---|---------|---|---|
| ARCBEST CORP | COM | 03937C105 | 394 | 15,158 SH | SOLE | 1 | 15,158 | 0 | 0 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 8,709 | 189,162 SH | SOLE | 1 | 189,162 | 0 | 0 |
| ARCHROCK INC | COM | 03957W106 | 531 | 42,858 SH | SOLE | 1 | 42,858 | 0 | 0 |
| ARCONIC INC | COM | 03965L100 | 4,149 | 157,532 SH | SOLE | 1 | 157,532 | 0 | 0 |
| ARDELYX INC | COM | 039697107 | 239 | 18,926 SH | SOLE | 1 | 18,926 | 0 | 0 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 220 | 150,966 SH | SOLE | 1 | 150,966 | 0 | 0 |
| ARGAN INC | COM | 04010E109 | 545 | 8,238 SH | SOLE | 1 | 8,238 | 0 | 0 |
| ARES COMMERCIAL REAL ESTATE | COM | 04013V108 | 221 | 16,512 SH | SOLE | 1 | 16,512 | 0 | 0 |
| ARGOS THERAPEUTICS INC | COM | 040221103 | 3 | 6,728 SH | SOLE | 1 | 6,728 | 0 | 0 |
| ARISTA NETWORKS INC | COM | 040413106 | 117 | 887 SH | SOLE | 1 | 887 | 0 | 0 |
| ARLINGTON ASSET INVESTMENT A | COM | 041356205 | 196 | 13,906 SH | SOLE | 1 | 13,906 | 0 | 0 |
| ARMADA HOFFLER PROPERTIES IN | COM | 04208T108 | 268 | 19,299 SH | SOLE | 1 | 19,299 | 0 | 0 |
| ARMOUR RESIDENTIAL REIT INC | COM | 042315507 | 514 | 22,617 SH | SOLE | 1 | 22,617 | 0 | 0 |
| ARMSTRONG FLOORING INC | COM | 04238R106 | 265 | 14,413 SH | SOLE | 1 | 14,413 | 0 | 0 |
| ARMSTRONG WORLD INDUSTRIES | COM | 04247X102 | 57 | 1,235 SH | SOLE | 1 | 1,235 | 0 | 0 |
| ARRAY BIOPHARMA INC | COM | 04269X105 | 906 | 101,325 SH | SOLE | 1 | 101,325 | 0 | 0 |
| ARROW ELECTRONICS INC | COM | 042735100 | 13,056 | 177,845 SH | SOLE | 1 | 177,845 | 0 | 0 |
| ARROW FINANCIAL CORP | COM | 042744102 | 235 | 6,946 SH | SOLE | 1 | 6,946 | 0 | 0 |
| ARROWHEAD PHARMACEUTICALS IN | COM | 04280A100 | 70 | 37,574 SH | SOLE | 1 | 37,574 | 0 | 0 |
| ARTESIAN RESOURCES CORP CL A | COM | 043113208 | 156 | 4,785 SH | SOLE | 1 | 4,785 | 0 | 0 |
| ARTISAN PARTNERS ASSET MA A | COM | 04316A108 | 23 | 847 SH | SOLE | 1 | 847 | 0 | 0 |
| ASBURY AUTOMOTIVE GROUP | COM | 043436104 | 739 | 12,298 SH | SOLE | 1 | 12,298 | 0 | 0 |
| ASCENA RETAIL GROUP INC | COM | 04351G101 | 454 | 106,559 SH | SOLE | 1 | 106,559 | 0 | 0 |
| ASCENT CAPITAL GROUP INC A | COM | 043632108 | 89 | 6,282 SH | SOLE | 1 | 6,282 | 0 | 0 |
| ASHFORD HOSPITALITY PRIME IN | COM | 044102101 | 148 | 13,910 SH | SOLE | 1 | 13,910 | 0 | 0 |
| ASHFORD HOSPITALITY TRUST | COM | 044103109 | 307 | 48,123 SH | SOLE | 1 | 48,123 | 0 | 0 |
| ASHLAND GLOBAL HOLDINGS INC | COM | 044186104 | 15,400 | 124,384 SH | SOLE | 1 | 124,384 | 0 | 0 |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 2,785 | 47,269 SH | SOLE | 1 | 47,269 | 0 | 0 |
| ASSOCIATED BANC CORP | COM | 045487105 | 7,404 | 303,425 SH | SOLE | 1 | 303,425 | 0 | 0 |
| ASSOCIATED CAPITAL GROUP A | COM | 045528106 | 100 | 2,764 SH | SOLE | 1 | 2,764 | 0 | 0 |
| ASSURANT INC | COM | 04621X108 | 2,469 | 25,807 SH | SOLE | 1 | 25,807 | 0 | 0 |
| ASTEC INDUSTRIES INC | COM | 046224101 | 733 | 11,920 SH | SOLE | 1 | 11,920 | 0 | 0 |
| ASTERIAS BIOTHERAPEUTICS | COM | 04624N107 | 47 | 13,952 SH | SOLE | 1 | 13,952 | 0 | 0 |
| ASTERIAS BIOTHERAPEUTICS | COM | 04624N115 | 1 | 1,223 SH | SOLE | 1 | 1,223 | 0 | 0 |

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|---------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| ASTORIA FINANCIAL CORP | COM | 046265104 | 1,164 | 56,733 | SH | SOLE | 1 | 56,733 | 0 | 0 |
| ASTRONICS CORP | COM | 046433108 | 377 | 11,895 | SH | SOLE | 1 | 11,895 | 0 | 0 |
| AT HOME GROUP INC | COM | 04650Y100 | 77 | 5,108 | SH | SOLE | 1 | 5,108 | 0 | 0 |
| ATARA BIOTHERAPEUTICS INC | COM | 046513107 | 294 | 14,304 | SH | SOLE | 1 | 14,304 | 0 | 0 |
| ATHENAHEALTH INC | COM | 04685W103 | 100 | 887 | SH | SOLE | 1 | 887 | 0 | 0 |
| ATHERSYS INC | COM | 04744L106 | 80 | 46,859 | SH | SOLE | 1 | 46,859 | 0 | 0 |
| ATKORE INTERNATIONAL GROUP I | COM | 047649108 | 194 | 7,365 | SH | SOLE | 1 | 7,365 | 0 | 0 |
| ATLANTIC CAPITAL BANCSHARES | COM | 048269203 | 202 | 10,661 | SH | SOLE | 1 | 10,661 | 0 | 0 |
| ATLANTIC POWER CORP | COM | 04878Q863 | 198 | 74,836 | SH | SOLE | 1 | 74,836 | 0 | 0 |
| ATLAS AIR WORLDWIDE HOLDINGS | COM | 049164205 | 837 | 15,102 | SH | SOLE | 1 | 15,102 | 0 | 0 |
| ATMOS ENERGY CORP | COM | 049560105 | 16,960 | 214,713 | SH | SOLE | 1 | 214,713 | 0 | 0 |
| ATRICURE INC | COM | 04963C209 | 370 | 19,346 | SH | SOLE | 1 | 19,346 | 0 | 0 |
| ATRION CORPORATION | COM | 049904105 | 392 | 837 | SH | SOLE | 1 | 837 | 0 | 0 |
| ATWOOD OCEANICS INC | COM | 050095108 | 1,318 | 138,277 | SH | SOLE | 1 | 138,277 | 0 | 0 |
| AUDENTES THERAPEUTICS INC | COM | 05070R104 | 58 | 3,385 | SH | SOLE | 1 | 3,385 | 0 | 0 |
| AUTOBYTEL INC | COM | 05275N205 | 67 | 5,367 | SH | SOLE | 1 | 5,367 | 0 | 0 |
| AUTODESK INC | COM | 052769106 | 7,598 | 87,874 | SH | SOLE | 1 | 87,874 | 0 | 0 |
| AUTOMATIC DATA PROCESSING | COM | 053015103 | 22,603 | 220,758 | SH | SOLE | 1 | 220,758 | 0 | 0 |
| AUTONATION INC | COM | 05329W102 | 988 | 23,358 | SH | SOLE | 1 | 23,358 | 0 | 0 |
| AUTOZONE INC | COM | 053332102 | 6,871 | 9,503 | SH | SOLE | 1 | 9,503 | 0 | 0 |
| AVALONBAY COMMUNITIES INC | COM | 053484101 | 10,314 | 56,177 | SH | SOLE | 1 | 56,177 | 0 | 0 |
| AVANGRID INC | COM | 05351W103 | 64 | 1,496 | SH | SOLE | 1 | 1,496 | 0 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 2,768 | 34,340 | SH | SOLE | 1 | 34,340 | 0 | 0 |
| AVEXIS INC | COM | 05366U100 | 268 | 3,521 | SH | SOLE | 1 | 3,521 | 0 | 0 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 92 | 19,802 | SH | SOLE | 1 | 19,802 | 0 | 0 |
| AVINGER INC | COM | 053734109 | 13 | 7,063 | SH | SOLE | 1 | 7,063 | 0 | 0 |
| AVIS BUDGET GROUP INC | COM | 053774105 | 5,070 | 171,389 | SH | SOLE | 1 | 171,389 | 0 | 0 |
| AVISTA CORP | COM | 05379B107 | 1,493 | 38,233 | SH | SOLE | 1 | 38,233 | 0 | 0 |
| AVNET INC | COM | 053807103 | 11,791 | 257,675 | SH | SOLE | 1 | 257,675 | 0 | 0 |
| AVON PRODUCTS INC | COM | 054303102 | 4,975 | 1,130,702 | SH | SOLE | 1 | 1,130,702 | 0 | 0 |
| AXCELIS TECHNOLOGIES INC | COM | 054540208 | 337 | 17,943 | SH | SOLE | 1 | 17,943 | 0 | 0 |
| AXOGEN INC | COM | 05463X106 | 156 | 14,941 | SH | SOLE | 1 | 14,941 | 0 | 0 |
| AXSOME THERAPEUTICS INC | COM | 05464T104 | 27 | 6,840 | SH | SOLE | 1 | 6,840 | 0 | 0 |
| BB&T CORP | COM | 054937107 | 18,583 | 415,721 | SH | SOLE | 1 | 415,721 | 0 | 0 |
| B&G FOODS INC | COM | 05508R106 | 1,600 | 39,753 | SH | SOLE | 1 | 39,753 | 0 | 0 |
| BCE INC | COM | 05534B950 | 408 | 9,210 | SH | SOLE | 1 | 9,210 | 0 | 0 |
| BGC PARTNERS INC CL A | COM | 05541T101 | 1,499 | 131,940 | SH | SOLE | 1 | 131,940 | 0 | 0 |
| BOK FINANCIAL CORPORATION | COM | 05561Q201 | 53 | 683 | SH | SOLE | 1 | 683 | 0 | 0 |
| BNC BANCORP | COM | 05566T101 | 857 | 24,463 | SH | SOLE | 1 | 24,463 | 0 | 0 |
| BOFI HOLDING INC | COM | 05566U108 | 949 | 36,317 | SH | SOLE | 1 | 36,317 | 0 | 0 |

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|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| BSB BANCORP INC/MA | COM | 05573H108 | 141 | 4,992 | SH | SOLE | 1 | 4,992 | 0 | 0 |
| B. RILEY FINANCIAL INC | COM | 05580M108 | 86 | 5,722 | SH | SOLE | 1 | 5,722 | 0 | 0 |
| BMC STOCK HOLDINGS INC | COM | 05591B109 | 767 | 33,944 | SH | SOLE | 1 | 33,944 | 0 | 0 |
| BWX TECHNOLOGIES INC | COM | 05605H100 | 101 | 2,123 | SH | SOLE | 1 | 2,123 | 0 | 0 |
| BABCOCK & WILCOX ENTERPR | COM | 05614L100 | 263 | 28,154 | SH | SOLE | 1 | 28,154 | 0 | 0 |
| BADGER METER INC | COM | 056525108 | 635 | 17,289 | SH | SOLE | 1 | 17,289 | 0 | 0 |
| BAIDU INC SPON ADR | ADR | 056752108 | 2,661 | 15,424 | SH | SOLE | 1 | 15,424 | 0 | 0 |
| BAKER HUGHES INC | COM | 057224107 | 11,058 | 184,852 | SH | SOLE | 1 | 184,852 | 0 | 0 |
| BALCHEM CORP | COM | 057665200 | 1,571 | 19,065 | SH | SOLE | 1 | 19,065 | 0 | 0 |
| BALDWIN & LYONS INC CL B | COM | 057755209 | 135 | 5,538 | SH | SOLE | 1 | 5,538 | 0 | 0 |
| BALL CORP | COM | 058498106 | 4,828 | 65,018 | SH | SOLE | 1 | 65,018 | 0 | 0 |
| BANCFIRST CORP | COM | 05945F103 | 433 | 4,816 | SH | SOLE | 1 | 4,816 | 0 | 0 |
| BANCORPSOUTH INC | COM | 059692103 | 6,673 | 220,598 | SH | SOLE | 1 | 220,598 | 0 | 0 |
| BANCORP INC/THE | COM | 05969A105 | 156 | 30,605 | SH | SOLE | 1 | 30,605 | 0 | 0 |
| BANC OF CALIFORNIA INC | COM | 05990K106 | 622 | 30,058 | SH | SOLE | 1 | 30,058 | 0 | 0 |
| BANK OF AMERICA CORP | COM | 060505104 | 83,959 | 3,559,111 | SH | SOLE | 1 | 3,559,111 | 0 | 0 |
| BANK OF HAWAII CORP | COM | 062540109 | 7,021 | 85,249 | SH | SOLE | 1 | 85,249 | 0 | 0 |
| BANK OF MARIN BANCORP/CA | COM | 063425102 | 236 | 3,670 | SH | SOLE | 1 | 3,670 | 0 | 0 |
| BANK MUTUAL CORP | COM | 063750103 | 237 | 25,183 | SH | SOLE | 1 | 25,183 | 0 | 0 |
| BANK OF THE OZARKS | COM | 063904106 | 12,143 | 233,466 | SH | SOLE | 1 | 233,466 | 0 | 0 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 21,426 | 453,658 | SH | SOLE | 1 | 453,658 | 0 | 0 |
| BANKFINANCIAL CORP | COM | 06643P104 | 136 | 9,365 | SH | SOLE | 1 | 9,365 | 0 | 0 |
| BANKRATE INC | COM | 06647F102 | 282 | 29,199 | SH | SOLE | 1 | 29,199 | 0 | 0 |
| BANKUNITED INC | COM | 06652K103 | 99 | 2,642 | SH | SOLE | 1 | 2,642 | 0 | 0 |
| BANNER CORPORATION | COM | 06652V208 | 1,003 | 18,029 | SH | SOLE | 1 | 18,029 | 0 | 0 |
| BANKWELL FINANCIAL GROUP INC | COM | 06654A103 | 121 | 3,525 | SH | SOLE | 1 | 3,525 | 0 | 0 |
| BAR HARBOR BANKSHARES | COM | 066849100 | 299 | 9,050 | SH | SOLE | 1 | 9,050 | 0 | 0 |
| CR BARD INC | COM | 067383109 | 5,969 | 24,017 | SH | SOLE | 1 | 24,017 | 0 | 0 |
| BARNES & NOBLE INC | COM | 067774109 | 360 | 38,926 | SH | SOLE | 1 | 38,926 | 0 | 0 |
| BARNES & NOBLE EDUCATION INC | COM | 06777U101 | 236 | 24,655 | SH | SOLE | 1 | 24,655 | 0 | 0 |
| BARNES GROUP INC | COM | 067806109 | 1,562 | 30,423 | SH | SOLE | 1 | 30,423 | 0 | 0 |
| BARRACUDA NETWORKS INC | COM | 068323104 | 313 | 13,551 | SH | SOLE | 1 | 13,551 | 0 | 0 |
| BARRETT BUSINESS SVCS INC | COM | 068463108 | 237 | 4,347 | SH | SOLE | 1 | 4,347 | 0 | 0 |
| BILL BARRETT CORP | COM | 06846N104 | 170 | 37,302 | SH | SOLE | 1 | 37,302 | 0 | 0 |
| BASSETT FURNITURE INDS | COM | 070203104 | 170 | 6,329 | SH | SOLE | 1 | 6,329 | 0 | 0 |
| BAXTER INTERNATIONAL INC | COM | 071813109 | 8,830 | 170,262 | SH | SOLE | 1 | 170,262 | 0 | 0 |
| BAZAARVOICE INC | COM | 073271108 | 217 | 50,580 | SH | SOLE | 1 | 50,580 | 0 | 0 |
| B/E AEROSPACE INC | COM | 073302101 | 13,254 | 206,738 | SH | SOLE | 1 | 206,738 | 0 | 0 |
| BEACON ROOFING SUPPLY INC | COM | 073685109 | 1,778 | 36,173 | SH | SOLE | 1 | 36,173 | 0 | 0 |

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|------------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| BEAR STATE FINANCIAL INC | COM | 073844102 | 104 | 11,060 | SH | SOLE | 1 | 11,060 | 0 | 0 |
| BEAZER HOMES USA INC | COM | 07556Q881 | 235 | 19,387 | SH | SOLE | 1 | 19,387 | 0 | 0 |
| BECTON DICKINSON AND CO | COM | 075887109 | 19,952 | 108,766 | SH | SOLE | 1 | 108,766 | 0 | 0 |
| BED BATH & BEYOND INC | COM | 075896100 | 2,283 | 57,849 | SH | SOLE | 1 | 57,849 | 0 | 0 |
| BEL FUSE INC CL B | COM | 077347300 | 146 | 5,704 | SH | SOLE | 1 | 5,704 | 0 | 0 |
| BELDEN INC | COM | 077454106 | 7,516 | 108,629 | SH | SOLE | 1 | 108,629 | 0 | 0 |
| BELLICUM PHARMACEUTICALS INC | COM | 079481107 | 159 | 12,902 | SH | SOLE | 1 | 12,902 | 0 | 0 |
| BEMIS COMPANY | COM | 081437105 | 9,031 | 184,827 | SH | SOLE | 1 | 184,827 | 0 | 0 |
| BENCHMARK ELECTRONICS INC | COM | 08160H101 | 969 | 30,463 | SH | SOLE | 1 | 30,463 | 0 | 0 |
| BENEFICIAL BANCORP INC | COM | 08171T102 | 692 | 43,275 | SH | SOLE | 1 | 43,275 | 0 | 0 |
| BENEFITFOCUS INC | COM | 08180D106 | 222 | 7,926 | SH | SOLE | 1 | 7,926 | 0 | 0 |
| WR BERKLEY CORP | COM | 084423102 | 14,236 | 201,552 | SH | SOLE | 1 | 201,552 | 0 | 0 |
| BERKSHIRE HATHAWAY INC CL B | COM | 084670702 | 125,602 | 753,552 | SH | SOLE | 1 | 753,552 | 0 | 0 |
| BERKSHIRE HILLS BANCORP INC | COM | 084680107 | 686 | 19,024 | SH | SOLE | 1 | 19,024 | 0 | 0 |
| BERRY PLASTICS GROUP INC | COM | 08579W103 | 139 | 2,859 | SH | SOLE | 1 | 2,859 | 0 | 0 |
| BEST BUY CO INC | COM | 086516101 | 533,116 | 10,846,704 | SH | SOLE | 1 | 10,846,704 | 0 | 0 |
| BIG 5 SPORTING GOODS CORP | COM | 08915P101 | 165 | 10,933 | SH | SOLE | 1 | 10,933 | 0 | 0 |
| BIG LOTS INC | COM | 089302103 | 5,595 | 114,944 | SH | SOLE | 1 | 114,944 | 0 | 0 |
| BIGLARI HOLDINGS INC | COM | 08986R101 | 270 | 625 | SH | SOLE | 1 | 625 | 0 | 0 |
| BIO RAD LABORATORIES A | COM | 090572207 | 8,285 | 41,564 | SH | SOLE | 1 | 41,564 | 0 | 0 |
| BIO PATH HOLDINGS INC | COM | 09057N102 | 42 | 51,376 | SH | SOLE | 1 | 51,376 | 0 | 0 |
| BIOCRYST PHARMACEUTICALS INC | COM | 09058V103 | 380 | 45,230 | SH | SOLE | 1 | 45,230 | 0 | 0 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 1,464 | 16,679 | SH | SOLE | 1 | 16,679 | 0 | 0 |
| BIOGEN INC | COM | 09062X103 | 25,627 | 93,728 | SH | SOLE | 1 | 93,728 | 0 | 0 |
| BIOTIME INC | COM | 09066L105 | 137 | 39,794 | SH | SOLE | 1 | 39,794 | 0 | 0 |
| BIOTELEMETRY INC | COM | 090672106 | 481 | 16,615 | SH | SOLE | 1 | 16,615 | 0 | 0 |
| BIOSCRIP INC | COM | 09069N108 | 115 | 67,812 | SH | SOLE | 1 | 67,812 | 0 | 0 |
| BIO TECHNE CORP | COM | 09073M104 | 7,567 | 74,439 | SH | SOLE | 1 | 74,439 | 0 | 0 |
| BIOVERATIV INC | COM | 09075E100 | 11,597 | 212,950 | SH | SOLE | 1 | 212,950 | 0 | 0 |
| BIOSPECIFICS TECHNOLOGIES | COM | 090931106 | 182 | 3,327 | SH | SOLE | 1 | 3,327 | 0 | 0 |
| BJ S RESTAURANTS INC | COM | 09180C106 | 581 | 14,375 | SH | SOLE | 1 | 14,375 | 0 | 0 |
| BLACK BOX CORP | COM | 091826107 | 83 | 9,239 | SH | SOLE | 1 | 9,239 | 0 | 0 |
| BLACK HILLS CORP | COM | 092113109 | 9,076 | 136,550 | SH | SOLE | 1 | 136,550 | 0 | 0 |
| BLACK KNIGHT FINANCIAL CL A | COM | 09214X100 | 20 | 527 | SH | SOLE | 1 | 527 | 0 | 0 |
| BLACKBAUD INC | COM | 09227Q100 | 2,194 | 28,612 | SH | SOLE | 1 | 28,612 | 0 | 0 |
| BLACKHAWK NETWORK HOLDINGS I | COM | 09238E104 | 1,349 | 33,238 | SH | SOLE | 1 | 33,238 | 0 | 0 |
| BLACKLINE INC | COM | 09239B109 | 173 | 5,827 | SH | SOLE | 1 | 5,827 | 0 | 0 |
| BLACKROCK INC | COM | 09247X101 | 20,379 | 53,138 | SH | SOLE | 1 | 53,138 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| H&R BLOCK INC | COM | 093671105 | 2,824 | 121,471 | SH | SOLE | 1 | 121,471 | 0 | 0 |
| BLOOMIN BRANDS INC | COM | 094235108 | 1,243 | 63,010 | SH | SOLE | 1 | 63,010 | 0 | 0 |
| BLUCORA INC | COM | 095229100 | 418 | 24,147 | SH | SOLE | 1 | 24,147 | 0 | 0 |
| BLUE BIRD CORP | COM | 095306106 | 57 | 3,312 | SH | SOLE | 1 | 3,312 | 0 | 0 |
| BLUE BUFFALO PET PRODUCTS IN | COM | 09531U102 | 31 | 1,358 | SH | SOLE | 1 | 1,358 | 0 | 0 |
| BLUE HILLS BANCORP INC | COM | 095573101 | 270 | 15,135 | SH | SOLE | 1 | 15,135 | 0 | 0 |
| BLUEBIRD BIO INC | COM | 09609G100 | 2,241 | 24,650 | SH | SOLE | 1 | 24,650 | 0 | 0 |
| BLUEROCK RESIDENTIAL GROWTH | COM | 09627J102 | 168 | 13,623 | SH | SOLE | 1 | 13,623 | 0 | 0 |
| BLUEPRINT MEDICINES CORP | COM | 09627Y109 | 589 | 14,728 | SH | SOLE | 1 | 14,728 | 0 | 0 |
| BOB EVANS FARMS | COM | 096761101 | 792 | 12,216 | SH | SOLE | 1 | 12,216 | 0 | 0 |
| BOEING CO/THE | COM | 097023105 | 611,577 | 3,457,972 | SH | SOLE | 1 | 3,457,972 | 0 | 0 |
| BOINGO WIRELESS INC | COM | 09739C102 | 285 | 21,925 | SH | SOLE | 1 | 21,925 | 0 | 0 |
| BOISE CASCADE CO | COM | 09739D100 | 642 | 24,036 | SH | SOLE | 1 | 24,036 | 0 | 0 |
| BOJANGLES INC | COM | 097488100 | 124 | 6,030 | SH | SOLE | 1 | 6,030 | 0 | 0 |
| BOOT BARN HOLDINGS INC | COM | 099406100 | 81 | 8,208 | SH | SOLE | 1 | 8,208 | 0 | 0 |
| BOOZ ALLEN HAMILTON HOLDINGS | COM | 099502106 | 92 | 2,611 | SH | SOLE | 1 | 2,611 | 0 | 0 |
| BORGWARNER INC | COM | 099724106 | 3,005 | 71,908 | SH | SOLE | 1 | 71,908 | 0 | 0 |
| BOSTON BEER COMPANY INC A | COM | 100557107 | 3,426 | 23,682 | SH | SOLE | 1 | 23,682 | 0 | 0 |
| BOSTON PRIVATE FINL HOLDING | COM | 101119105 | 808 | 49,295 | SH | SOLE | 1 | 49,295 | 0 | 0 |
| BOSTON PROPERTIES INC | COM | 101121101 | 7,788 | 58,820 | SH | SOLE | 1 | 58,820 | 0 | 0 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 10,518 | 422,932 | SH | SOLE | 1 | 422,932 | 0 | 0 |
| BOTTOMLINE TECHNOLOGIES (DE) | COM | 101388106 | 585 | 24,735 | SH | SOLE | 1 | 24,735 | 0 | 0 |
| BOX INC CLASS A | COM | 10316T104 | 490 | 30,063 | SH | SOLE | 1 | 30,063 | 0 | 0 |
| BOYD GAMING CORP | COM | 103304101 | 1,099 | 49,935 | SH | SOLE | 1 | 49,935 | 0 | 0 |
| BRADY CORPORATION CL A | COM | 104674106 | 1,089 | 28,170 | SH | SOLE | 1 | 28,170 | 0 | 0 |
| BRANDYWINE REALTY TRUST | COM | 105368203 | 74 | 4,579 | SH | SOLE | 1 | 4,579 | 0 | 0 |
| BRIDGE BANCORP INC | COM | 108035106 | 363 | 10,359 | SH | SOLE | 1 | 10,359 | 0 | 0 |
| BRIDGEPOINT EDUCATION INC | COM | 10807M105 | 117 | 10,991 | SH | SOLE | 1 | 10,991 | 0 | 0 |
| BRIGGS & STRATTON | COM | 109043109 | 587 | 26,147 | SH | SOLE | 1 | 26,147 | 0 | 0 |
| BRIGHT HORIZONS FAMILY SOLUT | COM | 109194100 | 1,930 | 26,618 | SH | SOLE | 1 | 26,618 | 0 | 0 |
| BRIGHTCOVE | COM | 10921T101 | 164 | 18,452 | SH | SOLE | 1 | 18,452 | 0 | 0 |
| BRINKER INTERNATIONAL INC | COM | 109641100 | 5,701 | 129,689 | SH | SOLE | 1 | 129,689 | 0 | 0 |
| BRINK S CO/THE | COM | 109696104 | 1,460 | 27,308 | SH | SOLE | 1 | 27,308 | 0 | 0 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 29,077 | 534,694 | SH | SOLE | 1 | 534,694 | 0 | 0 |
| BRISTOW GROUP INC | COM | 110394103 | 315 | 20,693 | SH | SOLE | 1 | 20,693 | 0 | 0 |
| BRIXMOR PROPERTY GROUP INC | COM | 11120U105 | 394 | 18,346 | SH | SOLE | 1 | 18,346 | 0 | 0 |
| BROADSOFT INC | COM | 11133B409 | 728 | 18,111 | SH | SOLE | 1 | 18,111 | 0 | 0 |
| BROADRIDGE FINANCIAL SOLUTIO | COM | 11133T103 | 16,226 | 238,799 | SH | SOLE | 1 | 238,799 | 0 | 0 |

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|-----------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| BROCADE COMMUNICATIONS SYS | COM | 111621306 | 10,169 | 814,836 | SH | SOLE | 1 | 814,836 | 0 | 0 |
| BROOKDALE SENIOR LIVING INC | COM | 112463104 | 66 | 4,903 | SH | SOLE | 1 | 4,903 | 0 | 0 |
| BROOKLINE BANCORP INC | COM | 11373M107 | 666 | 42,577 | SH | SOLE | 1 | 42,577 | 0 | 0 |
| BROOKS AUTOMATION INC | COM | 114340102 | 921 | 41,112 | SH | SOLE | 1 | 41,112 | 0 | 0 |
| BROWN & BROWN INC | COM | 115236101 | 11,245 | 269,524 | SH | SOLE | 1 | 269,524 | 0 | 0 |
| BROWN FORMAN CORP CLASS A | COM | 115637100 | 59 | 1,246 | SH | SOLE | 1 | 1,246 | 0 | 0 |
| BROWN FORMAN CORP CLASS B | COM | 115637209 | 3,980 | 86,174 | SH | SOLE | 1 | 86,174 | 0 | 0 |
| BRUKER CORP | COM | 116794108 | 56 | 2,381 | SH | SOLE | 1 | 2,381 | 0 | 0 |
| BRUNSWICK CORP | COM | 117043109 | 10,938 | 178,722 | SH | SOLE | 1 | 178,722 | 0 | 0 |
| BRYN MAWR BANK CORP | COM | 117665109 | 404 | 10,235 | SH | SOLE | 1 | 10,235 | 0 | 0 |
| BUCKLE INC/THE | COM | 118440106 | 328 | 17,625 | SH | SOLE | 1 | 17,625 | 0 | 0 |
| BUFFALO WILD WINGS INC | COM | 119848109 | 6,993 | 45,781 | SH | SOLE | 1 | 45,781 | 0 | 0 |
| BUILD A BEAR WORKSHOP INC | COM | 120076104 | 74 | 8,346 | SH | SOLE | 1 | 8,346 | 0 | 0 |
| BUILDERS FIRSTSOURCE INC | COM | 12008R107 | 769 | 51,644 | SH | SOLE | 1 | 51,644 | 0 | 0 |
| BURLINGTON STORES INC | COM | 122017106 | 167 | 1,713 | SH | SOLE | 1 | 1,713 | 0 | 0 |
| C & F FINANCIAL CORP | COM | 12466Q104 | 92 | 1,979 | SH | SOLE | 1 | 1,979 | 0 | 0 |
| CAI INTERNATIONAL INC | COM | 12477X106 | 152 | 9,650 | SH | SOLE | 1 | 9,650 | 0 | 0 |
| CBIZ INC | COM | 124805102 | 412 | 30,401 | SH | SOLE | 1 | 30,401 | 0 | 0 |
| CBL & ASSOCIATES PROPERTIES | COM | 124830100 | 976 | 102,304 | SH | SOLE | 1 | 102,304 | 0 | 0 |
| CBS CORP CLASS B NON VOTING | COM | 124857202 | 9,983 | 143,929 | SH | SOLE | 1 | 143,929 | 0 | 0 |
| CBOE HOLDINGS INC | COM | 12503M108 | 2,511 | 30,974 | SH | SOLE | 1 | 30,974 | 0 | 0 |
| CBRE GROUP INC A | COM | 12504L109 | 3,840 | 110,375 | SH | SOLE | 1 | 110,375 | 0 | 0 |
| CDK GLOBAL INC | COM | 12508E101 | 18,826 | 289,582 | SH | SOLE | 1 | 289,582 | 0 | 0 |
| CEB INC | COM | 125134106 | 6,539 | 83,188 | SH | SOLE | 1 | 83,188 | 0 | 0 |
| CECO ENVIRONMENTAL CORP | COM | 125141101 | 189 | 18,019 | SH | SOLE | 1 | 18,019 | 0 | 0 |
| CDW CORP/DE | COM | 12514G108 | 473 | 8,196 | SH | SOLE | 1 | 8,196 | 0 | 0 |
| CF INDUSTRIES HOLDINGS INC | COM | 125269100 | 4,186 | 142,633 | SH | SOLE | 1 | 142,633 | 0 | 0 |
| C.H. ROBINSON WORLDWIDE INC | COM | 12541W209 | 16,910 | 218,781 | SH | SOLE | 1 | 218,781 | 0 | 0 |
| CIGNA CORP | COM | 125509109 | 12,473 | 85,145 | SH | SOLE | 1 | 85,145 | 0 | 0 |
| CIT GROUP INC | COM | 125581801 | 477 | 11,121 | SH | SOLE | 1 | 11,121 | 0 | 0 |
| CME GROUP INC | COM | 12572Q105 | 19,275 | 162,247 | SH | SOLE | 1 | 162,247 | 0 | 0 |
| CMS ENERGY CORP | COM | 125896100 | 7,574 | 169,300 | SH | SOLE | 1 | 169,300 | 0 | 0 |
| CSS INDUSTRIES INC | COM | 125906107 | 136 | 5,262 | SH | SOLE | 1 | 5,262 | 0 | 0 |
| CNA FINANCIAL CORP | COM | 126117100 | 2,681 | 60,693 | SH | SOLE | 1 | 60,693 | 0 | 0 |
| CNB FINANCIAL CORP/PA | COM | 126128107 | 204 | 8,543 | SH | SOLE | 1 | 8,543 | 0 | 0 |
| CRA INTERNATIONAL INC | COM | 12618T105 | 169 | 4,770 | SH | SOLE | 1 | 4,770 | 0 | 0 |
| CNO FINANCIAL GROUP INC | COM | 12621E103 | 9,253 | 451,349 | SH | SOLE | 1 | 451,349 | 0 | 0 |
| CSG SYSTEMS INTL INC | COM | 126349109 | 728 | 19,263 | SH | SOLE | 1 | 19,263 | 0 | 0 |
| CPI CARD GROUP INC | COM | 12634H101 | 54 | 12,926 | SH | SOLE | 1 | 12,926 | 0 | 0 |

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|-----------------------------------|-----|-----------|--------|------------|------|---|---------|---|---|
| CSW INDUSTRIALS INC | COM | 126402106 | 326 | 8,884 SH | SOLE | 1 | 8,884 | 0 | 0 |
| CSX CORP | COM | 126408103 | 20,319 | 436,488 SH | SOLE | 1 | 436,488 | 0 | 0 |
| CST BRANDS INC | COM | 12646R105 | 7,276 | 151,290 SH | SOLE | 1 | 151,290 | 0 | 0 |
| CTS CORP | COM | 126501105 | 411 | 19,286 SH | SOLE | 1 | 19,286 | 0 | 0 |
| CSRA INC | COM | 12650T104 | 1,474 | 50,341 SH | SOLE | 1 | 50,341 | 0 | 0 |
| CU BANCORP | COM | 126534106 | 397 | 10,005 SH | SOLE | 1 | 10,005 | 0 | 0 |
| CVB FINANCIAL CORP | COM | 126600105 | 1,358 | 61,465 SH | SOLE | 1 | 61,465 | 0 | 0 |
| CVR ENERGY INC | COM | 12662P108 | 227 | 11,285 SH | SOLE | 1 | 11,285 | 0 | 0 |
| CVS HEALTH CORP | COM | 126650100 | 40,495 | 515,863 SH | SOLE | 1 | 515,863 | 0 | 0 |
| CA INC | COM | 12673P105 | 10,063 | 317,260 SH | SOLE | 1 | 317,260 | 0 | 0 |
| CABELA S INC | COM | 126804301 | 5,453 | 102,677 SH | SOLE | 1 | 102,677 | 0 | 0 |
| CABLE ONE INC | COM | 12685J105 | 5,844 | 9,359 SH | SOLE | 1 | 9,359 | 0 | 0 |
| CABOT CORP | COM | 127055101 | 7,447 | 124,308 SH | SOLE | 1 | 124,308 | 0 | 0 |
| CABOT OIL & GAS CORP | COM | 127097103 | 4,556 | 190,543 SH | SOLE | 1 | 190,543 | 0 | 0 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 1,111 | 14,504 SH | SOLE | 1 | 14,504 | 0 | 0 |
| CACI INTERNATIONAL INC CL A | COM | 127190304 | 1,726 | 14,716 SH | SOLE | 1 | 14,716 | 0 | 0 |
| CADENCE DESIGN SYS INC | COM | 127387108 | 17,481 | 556,720 SH | SOLE | 1 | 556,720 | 0 | 0 |
| CAESARS ENTERTAINMENT CORP | COM | 127686103 | 332 | 34,743 SH | SOLE | 1 | 34,743 | 0 | 0 |
| CAESARS ACQUISITION CO CL A | COM | 12768T103 | 452 | 29,337 SH | SOLE | 1 | 29,337 | 0 | 0 |
| CAL MAINE FOODS INC | COM | 128030202 | 701 | 19,045 SH | SOLE | 1 | 19,045 | 0 | 0 |
| CALAMP CORP | COM | 128126109 | 370 | 22,044 SH | SOLE | 1 | 22,044 | 0 | 0 |
| CALATLANTIC GROUP INC | COM | 128195104 | 5,401 | 144,212 SH | SOLE | 1 | 144,212 | 0 | 0 |
| CALAVO GROWERS INC | COM | 128246105 | 578 | 9,530 SH | SOLE | 1 | 9,530 | 0 | 0 |
| CALERES INC | COM | 129500104 | 697 | 26,387 SH | SOLE | 1 | 26,387 | 0 | 0 |
| CALGON CARBON CORP | COM | 129603106 | 453 | 31,039 SH | SOLE | 1 | 31,039 | 0 | 0 |
| CALIFORNIA FIRST NATL BANCOR | COM | 130222102 | 24 | 1,485 SH | SOLE | 1 | 1,485 | 0 | 0 |
| CALIFORNIA RESOURCES CORP | COM | 13057Q206 | 294 | 19,524 SH | SOLE | 1 | 19,524 | 0 | 0 |
| CALIFORNIA WATER SERVICE GRP | COM | 130788102 | 1,061 | 29,597 SH | SOLE | 1 | 29,597 | 0 | 0 |
| CALIX INC | COM | 13100M509 | 184 | 25,413 SH | SOLE | 1 | 25,413 | 0 | 0 |
| CALLAWAY GOLF COMPANY | COM | 131193104 | 643 | 58,065 SH | SOLE | 1 | 58,065 | 0 | 0 |
| CALLIDUS SOFTWARE INC | COM | 13123E500 | 788 | 36,889 SH | SOLE | 1 | 36,889 | 0 | 0 |
| CALLON PETROLEUM CO | COM | 13123X102 | 1,482 | 112,605 SH | SOLE | 1 | 112,605 | 0 | 0 |
| CALPINE CORP | COM | 131347304 | 240 | 21,763 SH | SOLE | 1 | 21,763 | 0 | 0 |
| CAMBREX CORP | COM | 132011107 | 1,062 | 19,296 SH | SOLE | 1 | 19,296 | 0 | 0 |
| CAMBIUM LEARNING GROUP INC | COM | 13201A107 | 41 | 8,266 SH | SOLE | 1 | 8,266 | 0 | 0 |
| CAMDEN NATIONAL CORP | COM | 133034108 | 414 | 9,398 SH | SOLE | 1 | 9,398 | 0 | 0 |
| CAMDEN PROPERTY TRUST | COM | 133131102 | 14,075 | 174,931 SH | SOLE | 1 | 174,931 | 0 | 0 |
| CAMPBELL SOUP CO | COM | 134429109 | 5,061 | 88,415 SH | SOLE | 1 | 88,415 | 0 | 0 |
| CAMPING WORLD HOLDINGS INC A | COM | 13462K109 | 233 | 7,238 SH | SOLE | 1 | 7,238 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| CANTEL MEDICAL CORP | COM | 138098108 | 1,738 | 21,695 | SH | SOLE | 1 | 21,695 | 0 | 0 |
| CAPELLA EDUCATION CO | COM | 139594105 | 592 | 6,966 | SH | SOLE | 1 | 6,966 | 0 | 0 |
| CAPITAL CITY BANK GROUP INC | COM | 139674105 | 145 | 6,779 | SH | SOLE | 1 | 6,779 | 0 | 0 |
| CAPITAL BANK FINANCIAL CL A | COM | 139794101 | 637 | 14,686 | SH | SOLE | 1 | 14,686 | 0 | 0 |
| CAPITAL ONE FINANCIAL CORP | COM | 14040H105 | 19,890 | 229,522 | SH | SOLE | 1 | 229,522 | 0 | 0 |
| CAPITAL SENIOR LIVING CORP | COM | 140475104 | 243 | 17,313 | SH | SOLE | 1 | 17,313 | 0 | 0 |
| CAPITOL FEDERAL FINANCIAL IN | COM | 14057J101 | 1,148 | 78,448 | SH | SOLE | 1 | 78,448 | 0 | 0 |
| CAPSTEAD MORTGAGE CORP | COM | 14067E506 | 619 | 58,765 | SH | SOLE | 1 | 58,765 | 0 | 0 |
| CAPSTAR FINANCIAL HOLDINGS I | COM | 14070T102 | 31 | 1,639 | SH | SOLE | 1 | 1,639 | 0 | 0 |
| CARA THERAPEUTICS INC | COM | 140755109 | 238 | 12,937 | SH | SOLE | 1 | 12,937 | 0 | 0 |
| CARBO CERAMICS INC | COM | 140781105 | 176 | 13,498 | SH | SOLE | 1 | 13,498 | 0 | 0 |
| CARBONITE INC | COM | 141337105 | 222 | 10,951 | SH | SOLE | 1 | 10,951 | 0 | 0 |
| CARDINAL FINANCIAL CORP | COM | 14149F109 | 580 | 19,366 | SH | SOLE | 1 | 19,366 | 0 | 0 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 12,311 | 150,965 | SH | SOLE | 1 | 150,965 | 0 | 0 |
| CARDIOVASCULAR SYSTEMS INC | COM | 141619106 | 555 | 19,619 | SH | SOLE | 1 | 19,619 | 0 | 0 |
| CARE CAPITAL PROPERTIES INC | COM | 141624106 | 4,514 | 168,008 | SH | SOLE | 1 | 168,008 | 0 | 0 |
| CARE.COM INC | COM | 141633107 | 122 | 9,782 | SH | SOLE | 1 | 9,782 | 0 | 0 |
| CAREER EDUCATION CORP | COM | 141665109 | 358 | 41,164 | SH | SOLE | 1 | 41,164 | 0 | 0 |
| CARETRUST REIT INC | COM | 14174T107 | 645 | 38,366 | SH | SOLE | 1 | 38,366 | 0 | 0 |
| CARLISLE COS INC | COM | 142339100 | 15,081 | 141,723 | SH | SOLE | 1 | 141,723 | 0 | 0 |
| CARMAX INC | COM | 143130102 | 4,264 | 71,999 | SH | SOLE | 1 | 71,999 | 0 | 0 |
| CARNIVAL CORP | COM | 143658300 | 8,156 | 138,440 | SH | SOLE | 1 | 138,440 | 0 | 0 |
| CAROLINA FINANCIAL CORP | COM | 143873107 | 192 | 6,399 | SH | SOLE | 1 | 6,399 | 0 | 0 |
| CARRIAGE SERVICES INC | COM | 143905107 | 247 | 9,107 | SH | SOLE | 1 | 9,107 | 0 | 0 |
| CARPENTER TECHNOLOGY | COM | 144285103 | 4,483 | 120,188 | SH | SOLE | 1 | 120,188 | 0 | 0 |
| CARRIZO OIL & GAS INC | COM | 144577103 | 1,074 | 37,470 | SH | SOLE | 1 | 37,470 | 0 | 0 |
| CARROLS RESTAURANT GROUP INC | COM | 14574X104 | 299 | 21,149 | SH | SOLE | 1 | 21,149 | 0 | 0 |
| CARTER S INC | COM | 146229109 | 8,711 | 97,010 | SH | SOLE | 1 | 97,010 | 0 | 0 |
| CASCADE BANCORP | COM | 147154207 | 149 | 19,312 | SH | SOLE | 1 | 19,312 | 0 | 0 |
| CASELLA WASTE SYSTEMS INC A | COM | 147448104 | 336 | 23,804 | SH | SOLE | 1 | 23,804 | 0 | 0 |
| CASEY S GENERAL STORES INC | COM | 147528103 | 8,775 | 78,174 | SH | SOLE | 1 | 78,174 | 0 | 0 |
| CASS INFORMATION SYSTEMS INC | COM | 14808P109 | 446 | 6,748 | SH | SOLE | 1 | 6,748 | 0 | 0 |
| CASTLIGHT HEALTH INC B | COM | 14862Q100 | 91 | 24,846 | SH | SOLE | 1 | 24,846 | 0 | 0 |
| CATALENT INC | COM | 148806102 | 8,677 | 306,375 | SH | SOLE | 1 | 306,375 | 0 | 0 |
| CATERPILLAR INC | COM | 149123101 | 489,350 | 5,275,443 | SH | SOLE | 1 | 5,275,443 | 0 | 0 |
| CATCHMARK TIMBER TRUST INC A | COM | 14912Y202 | 275 | 23,876 | SH | SOLE | 1 | 23,876 | 0 | 0 |
| CATHAY GENERAL BANCORP | COM | 149150104 | 7,255 | 192,533 | SH | SOLE | 1 | 192,533 | 0 | 0 |

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|---------------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| CATO CORP CLASS A | COM | 149205106 | 345 | 15,728 | SH | SOLE | 1 | 15,728 | 0 | 0 |
| CAVCO INDUSTRIES INC | COM | 149568107 | 607 | 5,213 | SH | SOLE | 1 | 5,213 | 0 | 0 |
| CAVIUM INC | COM | 14964U108 | 2,800 | 39,069 | SH | SOLE | 1 | 39,069 | 0 | 0 |
| CEDAR REALTY TRUST INC | COM | 150602209 | 256 | 50,927 | SH | SOLE | 1 | 50,927 | 0 | 0 |
| CELADON GROUP INC | COM | 150838100 | 110 | 16,781 | SH | SOLE | 1 | 16,781 | 0 | 0 |
| CELANESE CORP SERIES A | COM | 150870103 | 2,140 | 23,816 | SH | SOLE | 1 | 23,816 | 0 | 0 |
| CELGENE CORP | COM | 151020104 | 43,381 | 348,641 | SH | SOLE | 1 | 348,641 | 0 | 0 |
| CELLDEX THERAPEUTICS INC | COM | 15117B103 | 212 | 58,838 | SH | SOLE | 1 | 58,838 | 0 | 0 |
| CELLULAR BIOMEDICINE GROUP I | COM | 15117P102 | 88 | 7,487 | SH | SOLE | 1 | 7,487 | 0 | 0 |
| CEMPRA INC | COM | 15130J109 | 96 | 25,612 | SH | SOLE | 1 | 25,612 | 0 | 0 |
| CENTENE CORP | COM | 15135B101 | 4,581 | 64,285 | SH | SOLE | 1 | 64,285 | 0 | 0 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 7,347 | 266,503 | SH | SOLE | 1 | 266,503 | 0 | 0 |
| CENTERSTATE BANKS INC | COM | 15201P109 | 764 | 29,510 | SH | SOLE | 1 | 29,510 | 0 | 0 |
| CENTRAL GARDEN & PET CO | COM | 153527106 | 231 | 6,234 | SH | SOLE | 1 | 6,234 | 0 | 0 |
| CENTRAL GARDEN AND PET CO A | COM | 153527205 | 715 | 20,592 | SH | SOLE | 1 | 20,592 | 0 | 0 |
| CENTRAL PACIFIC FINANCIAL CO | COM | 154760409 | 569 | 18,642 | SH | SOLE | 1 | 18,642 | 0 | 0 |
| CENTRAL VALLEY COMM BANCORP | COM | 155685100 | 110 | 5,382 | SH | SOLE | 1 | 5,382 | 0 | 0 |
| CENTURY ALUMINUM COMPANY | COM | 156431108 | 390 | 30,727 | SH | SOLE | 1 | 30,727 | 0 | 0 |
| CENTURY BANCORP INC CL A | COM | 156432106 | 111 | 1,826 | SH | SOLE | 1 | 1,826 | 0 | 0 |
| CENTURY CASINOS INC | COM | 156492100 | 99 | 13,134 | SH | SOLE | 1 | 13,134 | 0 | 0 |
| CENTURY COMMUNITIES INC | COM | 156504300 | 238 | 9,383 | SH | SOLE | 1 | 9,383 | 0 | 0 |
| CENTURYLINK INC | COM | 156700106 | 375,817 | 15,944,716 | SH | SOLE | 1 | 15,944,716 | 0 | 0 |
| CERNER CORP | COM | 156782104 | 8,442 | 143,457 | SH | SOLE | 1 | 143,457 | 0 | 0 |
| CERUS CORP | COM | 157085101 | 278 | 62,374 | SH | SOLE | 1 | 62,374 | 0 | 0 |
| CEVA INC | COM | 157210105 | 431 | 12,131 | SH | SOLE | 1 | 12,131 | 0 | 0 |
| CHANNELADVISOR CORP | COM | 159179100 | 159 | 14,290 | SH | SOLE | 1 | 14,290 | 0 | 0 |
| CHARLES RIVER LABORATORIES | COM | 159864107 | 8,501 | 94,513 | SH | SOLE | 1 | 94,513 | 0 | 0 |
| CHART INDUSTRIES INC | COM | 16115Q308 | 658 | 18,836 | SH | SOLE | 1 | 18,836 | 0 | 0 |
| CHARTER COMMUNICATIONS INC A | COM | 16119P108 | 26,774 | 81,797 | SH | SOLE | 1 | 81,797 | 0 | 0 |
| CHARTER FINANCIAL CORP | COM | 16122W108 | 164 | 8,359 | SH | SOLE | 1 | 8,359 | 0 | 0 |
| CHASE CORP | COM | 16150R104 | 414 | 4,344 | SH | SOLE | 1 | 4,344 | 0 | 0 |
| CHATHAM LODGING TRUST | COM | 16208T102 | 457 | 23,115 | SH | SOLE | 1 | 23,115 | 0 | 0 |
| CHEESECAKE FACTORY INC/THE | COM | 163072101 | 7,293 | 115,099 | SH | SOLE | 1 | 115,099 | 0 | 0 |
| CHEFS WAREHOUSE INC/THE | COM | 163086101 | 166 | 11,917 | SH | SOLE | 1 | 11,917 | 0 | 0 |
| CHEGG INC | COM | 163092109 | 418 | 49,563 | SH | SOLE | 1 | 49,563 | 0 | 0 |
| CHEMED CORP | COM | 16359R103 | 1,791 | 9,803 | SH | SOLE | 1 | 9,803 | 0 | 0 |

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|-----------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| CHEMICAL FINANCIAL CORP | COM | 163731102 | 9,201 | 179,886 | SH | SOLE | 1 | 179,886 | 0 | 0 |
| CHEMOCENTRYX INC | COM | 16383L106 | 96 | 13,202 | SH | SOLE | 1 | 13,202 | 0 | 0 |
| CHEMOURS CO/THE | COM | 163851108 | 18,183 | 472,294 | SH | SOLE | 1 | 472,294 | 0 | 0 |
| CHEMTURA CORP | COM | 163893209 | 1,291 | 38,651 | SH | SOLE | 1 | 38,651 | 0 | 0 |
| CHEMUNG FINANCIAL CORP | COM | 164024101 | 76 | 1,928 | SH | SOLE | 1 | 1,928 | 0 | 0 |
| CHENIERE ENERGY INC | COM | 16411R208 | 251 | 5,315 | SH | SOLE | 1 | 5,315 | 0 | 0 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 1,549 | 260,789 | SH | SOLE | 1 | 260,789 | 0 | 0 |
| CHESAPEAKE LODGING TRUST | COM | 165240102 | 878 | 36,632 | SH | SOLE | 1 | 36,632 | 0 | 0 |
| CHESAPEAKE UTILITIES CORP | COM | 165303108 | 651 | 9,406 | SH | SOLE | 1 | 9,406 | 0 | 0 |
| CHEVRON CORP | COM | 166764100 | 535,522 | 4,987,630 | SH | SOLE | 1 | 4,987,630 | 0 | 0 |
| CHICAGO BRIDGE & IRON CO NV | COM | 167250109 | 85 | 2,777 | SH | SOLE | 1 | 2,777 | 0 | 0 |
| CHICO S FAS INC | COM | 168615102 | 4,738 | 333,687 | SH | SOLE | 1 | 333,687 | 0 | 0 |
| CHILDREN S PLACE INC/THE | COM | 168905107 | 1,364 | 11,363 | SH | SOLE | 1 | 11,363 | 0 | 0 |
| CHIMERA INVESTMENT CORP | COM | 16934Q208 | 101 | 4,992 | SH | SOLE | 1 | 4,992 | 0 | 0 |
| CHIMERIX INC | COM | 16934W106 | 168 | 26,281 | SH | SOLE | 1 | 26,281 | 0 | 0 |
| CHIPOTLE MEXICAN GRILL INC | COM | 169656105 | 4,901 | 11,001 | SH | SOLE | 1 | 11,001 | 0 | 0 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 49 | 790 | SH | SOLE | 1 | 790 | 0 | 0 |
| CHROMADEX CORP | COM | 171077407 | 47 | 17,628 | SH | SOLE | 1 | 17,628 | 0 | 0 |
| CHURCH & DWIGHT CO INC | COM | 171340102 | 4,618 | 92,596 | SH | SOLE | 1 | 92,596 | 0 | 0 |
| CHURCHILL DOWNS INC | COM | 171484108 | 5,182 | 32,624 | SH | SOLE | 1 | 32,624 | 0 | 0 |
| CHUY S HOLDINGS INC | COM | 171604101 | 300 | 10,071 | SH | SOLE | 1 | 10,071 | 0 | 0 |
| CIDARA THERAPEUTICS INC | COM | 171757107 | 52 | 6,675 | SH | SOLE | 1 | 6,675 | 0 | 0 |
| CIENA CORP | COM | 171779309 | 8,544 | 361,875 | SH | SOLE | 1 | 361,875 | 0 | 0 |
| CIMAREX ENERGY CO | COM | 171798101 | 4,147 | 34,704 | SH | SOLE | 1 | 34,704 | 0 | 0 |
| CINCINNATI BELL INC | COM | 171871502 | 458 | 25,903 | SH | SOLE | 1 | 25,903 | 0 | 0 |
| CINCINNATI FINANCIAL CORP | COM | 172062101 | 4,694 | 64,947 | SH | SOLE | 1 | 64,947 | 0 | 0 |
| CINEMARK HOLDINGS INC | COM | 17243V102 | 9,946 | 224,318 | SH | SOLE | 1 | 224,318 | 0 | 0 |
| CIRCOR INTERNATIONAL INC | COM | 17273K109 | 604 | 10,156 | SH | SOLE | 1 | 10,156 | 0 | 0 |
| CIRRUS LOGIC INC | COM | 172755100 | 9,992 | 164,643 | SH | SOLE | 1 | 164,643 | 0 | 0 |
| CISCO SYSTEMS INC | COM | 17275R102 | 576,234 | 17,048,333 | SH | SOLE | 1 | 17,048,333 | 0 | 0 |
| CINTAS CORP | COM | 172908105 | 5,749 | 45,436 | SH | SOLE | 1 | 45,436 | 0 | 0 |
| CITIZENS & NORTHERN CORP | COM | 172922106 | 170 | 7,284 | SH | SOLE | 1 | 7,284 | 0 | 0 |
| CITIGROUP INC | COM | 172967424 | 54,900 | 917,756 | SH | SOLE | 1 | 917,756 | 0 | 0 |
| CITI TRENDS INC | COM | 17306X102 | 151 | 8,858 | SH | SOLE | 1 | 8,858 | 0 | 0 |
| CITIZENS FINANCIAL GROUP | COM | 174610105 | 7,450 | 215,643 | SH | SOLE | 1 | 215,643 | 0 | 0 |
| CITIZENS INC | COM | 174740100 | 213 | 28,602 | SH | SOLE | 1 | 28,602 | 0 | 0 |
| CITRIX SYSTEMS INC | COM | 177376100 | 5,699 | 68,345 | SH | SOLE | 1 | 68,345 | 0 | 0 |
| CITY HOLDING CO | COM | 177835105 | 579 | 8,978 | SH | SOLE | 1 | 8,978 | 0 | 0 |

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|------------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| CITY OFFICE REIT INC | COM | 178587101 | 189 | 15,518 | SH | SOLE | 1 | 15,518 | 0 | 0 |
| CIVITAS SOLUTIONS INC | COM | 17887R102 | 171 | 9,298 | SH | SOLE | 1 | 9,298 | 0 | 0 |
| CLEAN HARBORS INC | COM | 184496107 | 5,795 | 104,193 | SH | SOLE | 1 | 104,193 | 0 | 0 |
| CLEAN ENERGY FUELS CORP | COM | 184499101 | 138 | 54,273 | SH | SOLE | 1 | 54,273 | 0 | 0 |
| CLEAR CHANNEL OUTDOOR CL A | COM | 18451C109 | 5 | 855 | SH | SOLE | 1 | 855 | 0 | 0 |
| CLEARFIELD INC | COM | 18482P103 | 116 | 7,048 | SH | SOLE | 1 | 7,048 | 0 | 0 |
| CLEARSIDE BIOMEDICAL INC | COM | 185063104 | 48 | 6,020 | SH | SOLE | 1 | 6,020 | 0 | 0 |
| CLEARWATER PAPER CORP | COM | 18538R103 | 585 | 10,447 | SH | SOLE | 1 | 10,447 | 0 | 0 |
| CLIFFS NATURAL RESOURCES INC | COM | 18683K101 | 1,406 | 171,247 | SH | SOLE | 1 | 171,247 | 0 | 0 |
| CLIFTON BANCORP INC | COM | 186873105 | 218 | 13,450 | SH | SOLE | 1 | 13,450 | 0 | 0 |
| CLOROX COMPANY | COM | 189054109 | 20,856 | 154,680 | SH | SOLE | 1 | 154,680 | 0 | 0 |
| CLOVIS ONCOLOGY INC | COM | 189464100 | 1,416 | 22,235 | SH | SOLE | 1 | 22,235 | 0 | 0 |
| CLUBCORP HOLDINGS INC | COM | 18948M108 | 636 | 39,631 | SH | SOLE | 1 | 39,631 | 0 | 0 |
| COACH INC | COM | 189754104 | 5,256 | 127,183 | SH | SOLE | 1 | 127,183 | 0 | 0 |
| COBALT INTERNATIONAL ENERGY | COM | 19075F106 | 134 | 251,195 | SH | SOLE | 1 | 251,195 | 0 | 0 |
| COBIZ FINANCIAL INC | COM | 190897108 | 385 | 22,906 | SH | SOLE | 1 | 22,906 | 0 | 0 |
| COCA COLA BOTTLING CO CONSOL | COM | 191098102 | 598 | 2,902 | SH | SOLE | 1 | 2,902 | 0 | 0 |
| COCA COLA CO/THE | COM | 191216100 | 498,996 | 11,757,693 | SH | SOLE | 1 | 11,757,693 | 0 | 0 |
| CODEXIS INC | COM | 192005106 | 99 | 20,609 | SH | SOLE | 1 | 20,609 | 0 | 0 |
| CODORUS VALLEY BANCORP INC | COM | 192025104 | 129 | 4,993 | SH | SOLE | 1 | 4,993 | 0 | 0 |
| COEUR MINING INC | COM | 192108504 | 881 | 109,035 | SH | SOLE | 1 | 109,035 | 0 | 0 |
| COGENT COMMUNICATIONS HOLDIN | COM | 19239V302 | 1,085 | 25,204 | SH | SOLE | 1 | 25,204 | 0 | 0 |
| COGINT INC | COM | 19241Q101 | 43 | 9,343 | SH | SOLE | 1 | 9,343 | 0 | 0 |
| COGNEX CORP | COM | 192422103 | 14,406 | 171,600 | SH | SOLE | 1 | 171,600 | 0 | 0 |
| COGNIZANT TECH SOLUTIONS A | COM | 192446102 | 15,461 | 259,754 | SH | SOLE | 1 | 259,754 | 0 | 0 |
| COHERENT INC | COM | 192479103 | 12,977 | 63,106 | SH | SOLE | 1 | 63,106 | 0 | 0 |
| COHEN & STEERS INC | COM | 19247A100 | 514 | 12,869 | SH | SOLE | 1 | 12,869 | 0 | 0 |
| COHERUS BIOSCIENCES INC | COM | 19249H103 | 434 | 20,513 | SH | SOLE | 1 | 20,513 | 0 | 0 |
| COHU INC | COM | 192576106 | 300 | 16,243 | SH | SOLE | 1 | 16,243 | 0 | 0 |
| COLFAX CORP | COM | 194014106 | 103 | 2,616 | SH | SOLE | 1 | 2,616 | 0 | 0 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 30,392 | 415,253 | SH | SOLE | 1 | 415,253 | 0 | 0 |
| COLLECTORS UNIVERSE | COM | 19421R200 | 120 | 4,608 | SH | SOLE | 1 | 4,608 | 0 | 0 |
| COLLEGIUM PHARMACEUTICAL INC | COM | 19459J104 | 100 | 9,948 | SH | SOLE | 1 | 9,948 | 0 | 0 |
| COLONY NORTHSTAR INC CLASS A | COM | 19625W104 | 178 | 13,788 | SH | SOLE | 1 | 13,788 | 0 | 0 |
| COLONY STARWOOD HOMES | COM | 19625X102 | 1,342 | 39,540 | SH | SOLE | 1 | 39,540 | 0 | 0 |
| COLUMBIA BANKING SYSTEM INC | COM | 197236102 | 1,370 | 35,150 | SH | SOLE | 1 | 35,150 | 0 | 0 |
| COLUMBIA PROPERTY TRUST INC | COM | 198287203 | 73 | 3,293 | SH | SOLE | 1 | 3,293 | 0 | 0 |

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|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 956 | 16,273 | SH | SOLE | 1 | 16,273 | 0 | 0 |
| COLUMBUS MCKINNON CORP/NY | COM | 199333105 | 297 | 11,961 | SH | SOLE | 1 | 11,961 | 0 | 0 |
| COMFORT SYSTEMS USA INC | COM | 199908104 | 837 | 22,835 | SH | SOLE | 1 | 22,835 | 0 | 0 |
| COMCAST CORP CLASS A | COM | 20030N101 | 80,760 | 2,148,453 | SH | SOLE | 1 | 2,148,453 | 0 | 0 |
| COMERICA INC | COM | 200340107 | 5,467 | 79,720 | SH | SOLE | 1 | 79,720 | 0 | 0 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 9,812 | 174,711 | SH | SOLE | 1 | 174,711 | 0 | 0 |
| COMMERCEHUB INC SERIES A | COM | 20084V108 | 5 | 344 | SH | SOLE | 1 | 344 | 0 | 0 |
| COMMERCEHUB INC SERIES C | COM | 20084V306 | 11 | 688 | SH | SOLE | 1 | 688 | 0 | 0 |
| COMMERCIAL METALS CO | COM | 201723103 | 5,695 | 297,719 | SH | SOLE | 1 | 297,719 | 0 | 0 |
| COMMSCOPE HOLDING CO INC | COM | 20337X109 | 122 | 2,915 | SH | SOLE | 1 | 2,915 | 0 | 0 |
| COMMUNITY BANK SYSTEM INC | COM | 203607106 | 1,456 | 26,489 | SH | SOLE | 1 | 26,489 | 0 | 0 |
| COMMUNITY HEALTH SYSTEMS INC | COM | 203668108 | 603 | 67,973 | SH | SOLE | 1 | 67,973 | 0 | 0 |
| COMMUNITY HEALTHCARE TRUST I | COM | 20369C106 | 185 | 7,759 | SH | SOLE | 1 | 7,759 | 0 | 0 |
| COMMUNITY TRUST BANCORP INC | COM | 204149108 | 428 | 9,363 | SH | SOLE | 1 | 9,363 | 0 | 0 |
| COMMVAULT SYSTEMS INC | COM | 204166102 | 5,390 | 106,109 | SH | SOLE | 1 | 106,109 | 0 | 0 |
| COMPASS MINERALS INTERNATION | COM | 20451N101 | 4,584 | 67,564 | SH | SOLE | 1 | 67,564 | 0 | 0 |
| COMPUTER PROGRAMS & SYSTEMS | COM | 205306103 | 193 | 6,900 | SH | SOLE | 1 | 6,900 | 0 | 0 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 19,479 | 282,262 | SH | SOLE | 1 | 282,262 | 0 | 0 |
| COMPX INTERNATIONAL INC | COM | 20563P101 | 15 | 981 | SH | SOLE | 1 | 981 | 0 | 0 |
| COMTECH TELECOMMUNICATIONS | COM | 205826209 | 202 | 13,721 | SH | SOLE | 1 | 13,721 | 0 | 0 |
| CONAGRA BRANDS INC | COM | 205887102 | 5,940 | 147,250 | SH | SOLE | 1 | 147,250 | 0 | 0 |
| CONCERT PHARMACEUTICALS INC | COM | 206022105 | 173 | 10,156 | SH | SOLE | 1 | 10,156 | 0 | 0 |
| CONCHO RESOURCES INC | COM | 20605P101 | 6,790 | 52,904 | SH | SOLE | 1 | 52,904 | 0 | 0 |
| CONDUENT INC | COM | 206787103 | 90 | 5,365 | SH | SOLE | 1 | 5,365 | 0 | 0 |
| CONFORMIS INC | COM | 20717E101 | 115 | 22,009 | SH | SOLE | 1 | 22,009 | 0 | 0 |
| CONMED CORP | COM | 207410101 | 754 | 16,984 | SH | SOLE | 1 | 16,984 | 0 | 0 |
| CONNECTICUT WATER SVC INC | COM | 207797101 | 354 | 6,664 | SH | SOLE | 1 | 6,664 | 0 | 0 |
| CONNECTONE BANCORP INC | COM | 20786W107 | 426 | 17,577 | SH | SOLE | 1 | 17,577 | 0 | 0 |
| CONN S INC | COM | 208242107 | 109 | 12,501 | SH | SOLE | 1 | 12,501 | 0 | 0 |
| CONOCOPHILLIPS | COM | 20825C104 | 20,414 | 409,351 | SH | SOLE | 1 | 409,351 | 0 | 0 |
| CONOCOPHILLIPS | COM | 20825CAN4 | 208 | 200,000 | SH | SOLE | 1 | 200,000 | 0 | 0 |
| CONSOL ENERGY INC | COM | 20854P109 | 5,949 | 354,550 | SH | SOLE | 1 | 354,550 | 0 | 0 |
| CONSOLIDATED COMMUNICATIONS | COM | 209034107 | 716 | 30,574 | SH | SOLE | 1 | 30,574 | 0 | 0 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 8,477 | 109,160 | SH | SOLE | 1 | 109,160 | 0 | 0 |

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|-------------------------------|-----|-----------|--------|--------------|------|---|-----------|---|---|
| CONS TOMOKA LAND CO FLORIDA | COM | 210226106 | 135 | 2,515 SH | SOLE | 1 | 2,515 | 0 | 0 |
| CONSTELLATION BRANDS INC A | COM | 21036P108 | 8,682 | 53,571 SH | SOLE | 1 | 53,571 | 0 | 0 |
| CONTAINER STORE GROUP INC/TH | COM | 210751103 | 42 | 9,825 SH | SOLE | 1 | 9,825 | 0 | 0 |
| CONTANGO OIL & GAS | COM | 21075N204 | 99 | 13,591 SH | SOLE | 1 | 13,591 | 0 | 0 |
| CONTINENTAL BUILDING PRODUCT | COM | 211171103 | 532 | 21,709 SH | SOLE | 1 | 21,709 | 0 | 0 |
| CONTINENTAL RESOURCES INC/OK | COM | 212015101 | 98 | 2,158 SH | SOLE | 1 | 2,158 | 0 | 0 |
| CONTROL4 CORP | COM | 21240D107 | 195 | 12,377 SH | SOLE | 1 | 12,377 | 0 | 0 |
| CONVERGYS CORP | COM | 212485106 | 5,082 | 240,271 SH | SOLE | 1 | 240,271 | 0 | 0 |
| COOPER COS INC/THE | COM | 216648402 | 3,526 | 17,638 SH | SOLE | 1 | 17,638 | 0 | 0 |
| COOPER STANDARD HOLDING | COM | 21676P103 | 1,996 | 17,994 SH | SOLE | 1 | 17,994 | 0 | 0 |
| COOPER TIRE & RUBBER | COM | 216831107 | 6,097 | 137,477 SH | SOLE | 1 | 137,477 | 0 | 0 |
| COPART INC | COM | 217204106 | 12,625 | 203,859 SH | SOLE | 1 | 203,859 | 0 | 0 |
| CORCEPT THERAPEUTICS INC | COM | 218352102 | 504 | 46,000 SH | SOLE | 1 | 46,000 | 0 | 0 |
| CORE MARK HOLDING CO INC | COM | 218681104 | 862 | 27,623 SH | SOLE | 1 | 27,623 | 0 | 0 |
| CORESITE REALTY CORP | COM | 21870Q105 | 1,832 | 20,343 SH | SOLE | 1 | 20,343 | 0 | 0 |
| COREENERGY INFRASTRUCTURE TRU | COM | 21870U502 | 249 | 7,361 SH | SOLE | 1 | 7,361 | 0 | 0 |
| CORELOGIC INC | COM | 21871D103 | 6,864 | 168,578 SH | SOLE | 1 | 168,578 | 0 | 0 |
| CORECIVIC INC | COM | 21871N101 | 7,391 | 235,223 SH | SOLE | 1 | 235,223 | 0 | 0 |
| CORINDUS VASCULAR ROBOTICS I | COM | 218730109 | 44 | 33,820 SH | SOLE | 1 | 33,820 | 0 | 0 |
| CORNERSTONE ONDEMAND INC | COM | 21925Y103 | 1,186 | 30,490 SH | SOLE | 1 | 30,490 | 0 | 0 |
| CORNING INC | COM | 219350105 | 11,929 | 441,809 SH | SOLE | 1 | 441,809 | 0 | 0 |
| CORPORATE OFFICE PROPERTIES | COM | 22002T108 | 6,526 | 197,156 SH | SOLE | 1 | 197,156 | 0 | 0 |
| CORVEL CORP | COM | 221006109 | 265 | 6,094 SH | SOLE | 1 | 6,094 | 0 | 0 |
| CORVUS PHARMACEUTICALS INC | COM | 221015100 | 43 | 2,050 SH | SOLE | 1 | 2,050 | 0 | 0 |
| COSTCO WHOLESALE CORP | COM | 22160K105 | 28,509 | 170,011 SH | SOLE | 1 | 170,011 | 0 | 0 |
| COSTAR GROUP INC | COM | 22160N109 | 151 | 728 SH | SOLE | 1 | 728 | 0 | 0 |
| COTTIVITI HOLDINGS INC | COM | 22164K101 | 324 | 7,785 SH | SOLE | 1 | 7,785 | 0 | 0 |
| COUNTY BANCORP INC | COM | 221907108 | 86 | 2,948 SH | SOLE | 1 | 2,948 | 0 | 0 |
| COTY INC CL A | COM | 222070203 | 2,969 | 163,736 SH | SOLE | 1 | 163,736 | 0 | 0 |
| COUPA SOFTWARE INC | COM | 22266L106 | 132 | 5,214 SH | SOLE | 1 | 5,214 | 0 | 0 |
| COUSINS PROPERTIES INC | COM | 222795106 | 8,527 | 1,031,071 SH | SOLE | 1 | 1,031,071 | 0 | 0 |
| COVANTA HOLDING CORP | COM | 22282E102 | 42 | 2,653 SH | SOLE | 1 | 2,653 | 0 | 0 |
| COVENANT TRANSPORT GRP CL A | COM | 22284P105 | 137 | 7,309 SH | SOLE | 1 | 7,309 | 0 | 0 |
| COWEN GROUP INC CLASS A | COM | 223622606 | 235 | 15,740 SH | SOLE | 1 | 15,740 | 0 | 0 |
| CRACKER BARREL OLD COUNTRY | COM | 22410J106 | 9,411 | 59,093 SH | SOLE | 1 | 59,093 | 0 | 0 |
| CRAFT BREW ALLIANCE INC | COM | 224122101 | 104 | 7,778 SH | SOLE | 1 | 7,778 | 0 | 0 |
| CRANE CO | COM | 224399105 | 10,365 | 138,511 SH | SOLE | 1 | 138,511 | 0 | 0 |

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|------------------------------|-----|-----------|---------|--------------|------|---|-----------|---|---|
| CRAWFORD & CO CL B | COM | 224633107 | 74 | 7,378 SH | SOLE | 1 | 7,378 | 0 | 0 |
| CRAY INC | COM | 225223304 | 543 | 24,793 SH | SOLE | 1 | 24,793 | 0 | 0 |
| CREDIT ACCEPTANCE CORP | COM | 225310101 | 37 | 187 SH | SOLE | 1 | 187 | 0 | 0 |
| CREE INC | COM | 225447101 | 5,203 | 194,649 SH | SOLE | 1 | 194,649 | 0 | 0 |
| CROCS INC | COM | 227046109 | 321 | 45,370 SH | SOLE | 1 | 45,370 | 0 | 0 |
| CROSS COUNTRY HEALTHCARE INC | COM | 227483104 | 283 | 19,722 SH | SOLE | 1 | 19,722 | 0 | 0 |
| CROWN CASTLE INTL CORP | COM | 22822V101 | 15,940 | 168,765 SH | SOLE | 1 | 168,765 | 0 | 0 |
| CROWN HOLDINGS INC | COM | 228368106 | 162 | 3,064 SH | SOLE | 1 | 3,064 | 0 | 0 |
| CRYOLIFE INC | COM | 228903100 | 323 | 19,413 SH | SOLE | 1 | 19,413 | 0 | 0 |
| CTRIIP.COM INTERNATIONAL ADR | ADR | 22943F100 | 1,156 | 23,512 SH | SOLE | 1 | 23,512 | 0 | 0 |
| CUBESMART | COM | 229663109 | 111 | 4,258 SH | SOLE | 1 | 4,258 | 0 | 0 |
| CUBIC CORP | COM | 229669106 | 819 | 15,506 SH | SOLE | 1 | 15,506 | 0 | 0 |
| CULLEN/FROST BANKERS INC | COM | 229899109 | 10,084 | 113,339 SH | SOLE | 1 | 113,339 | 0 | 0 |
| CULP INC | COM | 230215105 | 207 | 6,621 SH | SOLE | 1 | 6,621 | 0 | 0 |
| CUMMINS INC | COM | 231021106 | 524,826 | 3,471,072 SH | SOLE | 1 | 3,471,072 | 0 | 0 |
| CURIS INC | COM | 231269101 | 191 | 68,733 SH | SOLE | 1 | 68,733 | 0 | 0 |
| CURTISS WRIGHT CORP | COM | 231561101 | 10,465 | 114,672 SH | SOLE | 1 | 114,672 | 0 | 0 |
| CUSTOMERS BANCORP INC | COM | 23204G100 | 521 | 16,532 SH | SOLE | 1 | 16,532 | 0 | 0 |
| CUTERA INC | COM | 232109108 | 149 | 7,221 SH | SOLE | 1 | 7,221 | 0 | 0 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 9,014 | 655,112 SH | SOLE | 1 | 655,112 | 0 | 0 |
| CYTRX CORP | COM | 232828509 | 19 | 42,811 SH | SOLE | 1 | 42,811 | 0 | 0 |
| CYTOKINETICS INC | COM | 23282W605 | 268 | 20,852 SH | SOLE | 1 | 20,852 | 0 | 0 |
| CYRUSONE INC | COM | 23283R100 | 7,630 | 148,232 SH | SOLE | 1 | 148,232 | 0 | 0 |
| CYTOMX THERAPEUTICS INC | COM | 23284F105 | 217 | 12,580 SH | SOLE | 1 | 12,580 | 0 | 0 |
| DMC GLOBAL INC | COM | 23291C103 | 107 | 8,636 SH | SOLE | 1 | 8,636 | 0 | 0 |
| DCT INDUSTRIAL TRUST INC | COM | 233153204 | 8,838 | 183,675 SH | SOLE | 1 | 183,675 | 0 | 0 |
| DDR CORP | COM | 23317H102 | 103 | 8,195 SH | SOLE | 1 | 8,195 | 0 | 0 |
| DR HORTON INC | COM | 23331A109 | 4,217 | 126,587 SH | SOLE | 1 | 126,587 | 0 | 0 |
| DHI GROUP INC | COM | 23331S100 | 122 | 30,901 SH | SOLE | 1 | 30,901 | 0 | 0 |
| DST SYSTEMS INC | COM | 233326107 | 7,715 | 62,979 SH | SOLE | 1 | 62,979 | 0 | 0 |
| DSP GROUP INC | COM | 23332B106 | 159 | 13,263 SH | SOLE | 1 | 13,263 | 0 | 0 |
| DTE ENERGY COMPANY | COM | 233331107 | 6,553 | 64,172 SH | SOLE | 1 | 64,172 | 0 | 0 |
| DSW INC CLASS A | COM | 23334L102 | 857 | 41,420 SH | SOLE | 1 | 41,420 | 0 | 0 |
| DXP ENTERPRISES INC | COM | 233377407 | 357 | 9,417 SH | SOLE | 1 | 9,417 | 0 | 0 |
| DAILY JOURNAL CORP | COM | 233912104 | 147 | 685 SH | SOLE | 1 | 685 | 0 | 0 |
| DAKTRONICS INC | COM | 234264109 | 213 | 22,588 SH | SOLE | 1 | 22,588 | 0 | 0 |
| DANA INC | COM | 235825205 | 7,230 | 374,437 SH | SOLE | 1 | 374,437 | 0 | 0 |
| DANAHER CORP | COM | 235851102 | 26,859 | 314,034 SH | SOLE | 1 | 314,034 | 0 | 0 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 518,645 | 6,198,698 SH | SOLE | 1 | 6,198,698 | 0 | 0 |
| DARLING INGREDIENTS INC | COM | 237266101 | 1,445 | 99,498 SH | SOLE | 1 | 99,498 | 0 | 0 |

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| DAVE & BUSTER S ENTERTAINMEN | COM | 238337109 | 1,405 | 22,991 | SH | SOLE | 1 | 22,991 | 0 | 0 |
| DAVITA INC | COM | 23918K108 | 3,791 | 55,777 | SH | SOLE | 1 | 55,777 | 0 | 0 |
| DAWSON GEOPHYSICAL CO | COM | 239360100 | 69 | 12,420 | SH | SOLE | 1 | 12,420 | 0 | 0 |
| DEAN FOODS CO | COM | 242370203 | 4,609 | 234,445 | SH | SOLE | 1 | 234,445 | 0 | 0 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 4,936 | 82,645 | SH | SOLE | 1 | 82,645 | 0 | 0 |
| DEERE & CO | COM | 244199105 | 14,458 | 132,813 | SH | SOLE | 1 | 132,813 | 0 | 0 |
| DEL FRISCO S RESTAURANT GROU | COM | 245077102 | 263 | 14,581 | SH | SOLE | 1 | 14,581 | 0 | 0 |
| DEL TACO RESTAURANTS INC | COM | 245496104 | 189 | 14,229 | SH | SOLE | 1 | 14,229 | 0 | 0 |
| DELEK US HOLDINGS INC | COM | 246647101 | 922 | 37,975 | SH | SOLE | 1 | 37,975 | 0 | 0 |
| DELTA AIR LINES INC | COM | 247361702 | 12,413 | 270,073 | SH | SOLE | 1 | 270,073 | 0 | 0 |
| DELTA APPAREL INC | COM | 247368103 | 77 | 4,380 | SH | SOLE | 1 | 4,380 | 0 | 0 |
| DELTA NATURAL GAS CO INC | COM | 247748106 | 128 | 4,217 | SH | SOLE | 1 | 4,217 | 0 | 0 |
| DELTIC TIMBER CORP | COM | 247850100 | 510 | 6,531 | SH | SOLE | 1 | 6,531 | 0 | 0 |
| DENBURY RESOURCES INC | COM | 247916208 | 559 | 216,619 | SH | SOLE | 1 | 216,619 | 0 | 0 |
| DELUXE CORP | COM | 248019101 | 9,048 | 125,372 | SH | SOLE | 1 | 125,372 | 0 | 0 |
| DENNY S CORP | COM | 24869P104 | 577 | 46,673 | SH | SOLE | 1 | 46,673 | 0 | 0 |
| DENTSPLY SIRONA INC | COM | 24906P109 | 7,874 | 126,104 | SH | SOLE | 1 | 126,104 | 0 | 0 |
| DERMIRA INC | COM | 24983L104 | 508 | 14,900 | SH | SOLE | 1 | 14,900 | 0 | 0 |
| DEPOMED INC | COM | 249908104 | 472 | 37,594 | SH | SOLE | 1 | 37,594 | 0 | 0 |
| DESTINATION XL GROUP INC | COM | 25065K104 | 64 | 22,352 | SH | SOLE | 1 | 22,352 | 0 | 0 |
| DEVON ENERGY CORP | COM | 25179M103 | 9,490 | 227,460 | SH | SOLE | 1 | 227,460 | 0 | 0 |
| DEVRY EDUCATION GROUP INC | COM | 251893103 | 6,478 | 182,748 | SH | SOLE | 1 | 182,748 | 0 | 0 |
| DEXCOM INC | COM | 252131107 | 159 | 1,871 | SH | SOLE | 1 | 1,871 | 0 | 0 |
| DIAMOND HILL INVESTMENT GRP | COM | 25264R207 | 363 | 1,865 | SH | SOLE | 1 | 1,865 | 0 | 0 |
| DIAMOND OFFSHORE DRILLING | COM | 25271C102 | 3,475 | 207,965 | SH | SOLE | 1 | 207,965 | 0 | 0 |
| DIAMONDROCK HOSPITALITY CO | COM | 252784301 | 1,358 | 121,783 | SH | SOLE | 1 | 121,783 | 0 | 0 |
| DIAMONDBACK ENERGY INC | COM | 25278X109 | 239 | 2,308 | SH | SOLE | 1 | 2,308 | 0 | 0 |
| DICK S SPORTING GOODS INC | COM | 253393102 | 8,541 | 175,526 | SH | SOLE | 1 | 175,526 | 0 | 0 |
| DIEBOLD NIXDORF INC | COM | 253651103 | 5,841 | 190,255 | SH | SOLE | 1 | 190,255 | 0 | 0 |
| DIGI INTERNATIONAL INC | COM | 253798102 | 190 | 15,961 | SH | SOLE | 1 | 15,961 | 0 | 0 |
| DIGIMARC CORP | COM | 25381B101 | 140 | 5,198 | SH | SOLE | 1 | 5,198 | 0 | 0 |
| DIGITAL REALTY TRUST INC | COM | 253868103 | 6,538 | 61,452 | SH | SOLE | 1 | 61,452 | 0 | 0 |
| DIGITALGLOBE INC | COM | 25389M877 | 1,253 | 38,249 | SH | SOLE | 1 | 38,249 | 0 | 0 |
| DIME COMMUNITY BANCSHARES | COM | 253922108 | 390 | 19,195 | SH | SOLE | 1 | 19,195 | 0 | 0 |
| DILLARDS INC CL A | COM | 254067101 | 2,631 | 50,358 | SH | SOLE | 1 | 50,358 | 0 | 0 |
| DIMENSION THERAPEUTICS INC | COM | 25433V105 | 13 | 7,514 | SH | SOLE | 1 | 7,514 | 0 | 0 |
| DINEEQUITY INC | COM | 254423106 | 574 | 10,547 | SH | SOLE | 1 | 10,547 | 0 | 0 |
| DIODES INC | COM | 254543101 | 564 | 23,448 | SH | SOLE | 1 | 23,448 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| DIPLOMAT PHARMACY INC | COM | 25456K101 | 449 | 28,160 | SH | SOLE | 1 | 28,160 | 0 | 0 |
| WALT DISNEY CO/THE | COM | 254687106 | 66,413 | 585,707 | SH | SOLE | 1 | 585,707 | 0 | 0 |
| DISCOVER FINANCIAL SERVICES | COM | 254709108 | 10,852 | 158,678 | SH | SOLE | 1 | 158,678 | 0 | 0 |
| DISCOVERY COMMUNICATIONS A | COM | 25470F104 | 2,152 | 73,984 | SH | SOLE | 1 | 73,984 | 0 | 0 |
| DISCOVERY COMMUNICATIONS C | COM | 25470F302 | 2,841 | 100,350 | SH | SOLE | 1 | 100,350 | 0 | 0 |
| DISH NETWORK CORP A | COM | 25470M109 | 5,729 | 90,238 | SH | SOLE | 1 | 90,238 | 0 | 0 |
| DOLBY LABORATORIES INC CL A | COM | 25659T107 | 71 | 1,349 | SH | SOLE | 1 | 1,349 | 0 | 0 |
| DOLLAR GENERAL CORP | COM | 256677105 | 5,949 | 85,318 | SH | SOLE | 1 | 85,318 | 0 | 0 |
| DOLLAR TREE INC | COM | 256746108 | 8,827 | 112,497 | SH | SOLE | 1 | 112,497 | 0 | 0 |
| DOMINION RESOURCES INC/VA | COM | 25746U109 | 15,657 | 201,840 | SH | SOLE | 1 | 201,840 | 0 | 0 |
| DOMINO S PIZZA INC | COM | 25754A201 | 17,677 | 95,913 | SH | SOLE | 1 | 95,913 | 0 | 0 |
| DOMTAR CORP | COM | 257559203 | 4,570 | 125,126 | SH | SOLE | 1 | 125,126 | 0 | 0 |
| DONALDSON CO INC | COM | 257651109 | 11,991 | 263,425 | SH | SOLE | 1 | 263,425 | 0 | 0 |
| DONEGAL GROUP INC CL A | COM | 257701201 | 90 | 5,107 | SH | SOLE | 1 | 5,107 | 0 | 0 |
| RR DONNELLEY & SONS CO W/I | COM | 257867200 | 415 | 34,248 | SH | SOLE | 1 | 34,248 | 0 | 0 |
| DONNELLEY FINANCIAL SOLUTION | COM | 25787G100 | 12 | 625 | SH | SOLE | 1 | 625 | 0 | 0 |
| DORMAN PRODUCTS INC | COM | 258278100 | 1,319 | 16,061 | SH | SOLE | 1 | 16,061 | 0 | 0 |
| DOUGLAS EMMETT INC | COM | 25960P109 | 11,160 | 290,621 | SH | SOLE | 1 | 290,621 | 0 | 0 |
| DOUGLAS DYNAMICS INC | COM | 25960R105 | 418 | 13,622 | SH | SOLE | 1 | 13,622 | 0 | 0 |
| DOVER CORP | COM | 260003108 | 5,190 | 64,597 | SH | SOLE | 1 | 64,597 | 0 | 0 |
| DOW CHEMICAL CO/THE | COM | 260543103 | 24,724 | 389,108 | SH | SOLE | 1 | 389,108 | 0 | 0 |
| DR PEPPER SNAPPLE GROUP INC | COM | 26138E109 | 9,825 | 100,332 | SH | SOLE | 1 | 100,332 | 0 | 0 |
| DRIL QUIP INC | COM | 262037104 | 4,123 | 75,586 | SH | SOLE | 1 | 75,586 | 0 | 0 |
| DU PONT (E.I.) DE NEMOURS | COM | 263534109 | 22,274 | 277,277 | SH | SOLE | 1 | 277,277 | 0 | 0 |
| DUCOMMUN INC | COM | 264147109 | 184 | 6,398 | SH | SOLE | 1 | 6,398 | 0 | 0 |
| DUKE REALTY CORP | COM | 264411505 | 18,668 | 710,605 | SH | SOLE | 1 | 710,605 | 0 | 0 |
| DUKE ENERGY CORP | COM | 26441C204 | 19,005 | 231,735 | SH | SOLE | 1 | 231,735 | 0 | 0 |
| DULUTH HOLDINGS INC CL B | COM | 26443V101 | 126 | 5,904 | SH | SOLE | 1 | 5,904 | 0 | 0 |
| DUN & BRADSTREET CORP | COM | 26483E100 | 1,632 | 15,120 | SH | SOLE | 1 | 15,120 | 0 | 0 |
| DUNKIN BRANDS GROUP INC | COM | 265504100 | 10,559 | 193,113 | SH | SOLE | 1 | 193,113 | 0 | 0 |
| DUPONT FABROS TECHNOLOGY | COM | 26613Q106 | 2,243 | 45,230 | SH | SOLE | 1 | 45,230 | 0 | 0 |
| DURECT CORPORATION | COM | 266605104 | 82 | 77,721 | SH | SOLE | 1 | 77,721 | 0 | 0 |
| DYCOM INDUSTRIES INC | COM | 267475101 | 7,481 | 80,487 | SH | SOLE | 1 | 80,487 | 0 | 0 |
| DYNAVAX TECHNOLOGIES CORP | COM | 268158201 | 142 | 23,934 | SH | SOLE | 1 | 23,934 | 0 | 0 |
| DYNEX CAPITAL INC | COM | 26817Q506 | 196 | 27,712 | SH | SOLE | 1 | 27,712 | 0 | 0 |
| DYNEGY INC | COM | 26817R108 | 566 | 71,987 | SH | SOLE | 1 | 71,987 | 0 | 0 |
| ELF BEAUTY INC | COM | 26856L103 | 162 | 5,622 | SH | SOLE | 1 | 5,622 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| EL POLLO LOCO HOLDINGS INC | COM | 268603107 | 149 | 12,491 | SH | SOLE | 1 | 12,491 | 0 | 0 |
| EMC INS GROUP INC | COM | 268664109 | 145 | 5,150 | SH | SOLE | 1 | 5,150 | 0 | 0 |
| EOG RESOURCES INC | COM | 26875P101 | 21,651 | 221,947 | SH | SOLE | 1 | 221,947 | 0 | 0 |
| EP ENERGY CORP CL A | COM | 268785102 | 113 | 23,840 | SH | SOLE | 1 | 23,840 | 0 | 0 |
| EQT CORP | COM | 26884L109 | 4,380 | 71,682 | SH | SOLE | 1 | 71,682 | 0 | 0 |
| EPR PROPERTIES | COM | 26884U109 | 9,435 | 128,136 | SH | SOLE | 1 | 128,136 | 0 | 0 |
| ERA GROUP INC | COM | 26885G109 | 160 | 12,038 | SH | SOLE | 1 | 12,038 | 0 | 0 |
| EAGLE BANCORP INC | COM | 268948106 | 1,106 | 18,531 | SH | SOLE | 1 | 18,531 | 0 | 0 |
| E TRADE FINANCIAL CORP | COM | 269246401 | 3,502 | 100,383 | SH | SOLE | 1 | 100,383 | 0 | 0 |
| EXCO RESOURCES INC | COM | 269279402 | 53 | 86,155 | SH | SOLE | 1 | 86,155 | 0 | 0 |
| EAGLE MATERIALS INC | COM | 26969P108 | 9,380 | 96,559 | SH | SOLE | 1 | 96,559 | 0 | 0 |
| EAGLE PHARMACEUTICALS INC | COM | 269796108 | 452 | 5,451 | SH | SOLE | 1 | 5,451 | 0 | 0 |
| EARTHSTONE ENERGY INC | COM | 27032D205 | 13 | 1,032 | SH | SOLE | 1 | 1,032 | 0 | 0 |
| EAST WEST BANCORP INC | COM | 27579R104 | 14,875 | 288,210 | SH | SOLE | 1 | 288,210 | 0 | 0 |
| EASTERLY GOVERNMENT PROPERTI | COM | 27616P103 | 379 | 19,147 | SH | SOLE | 1 | 19,147 | 0 | 0 |
| EASTGROUP PROPERTIES INC | COM | 277276101 | 1,430 | 19,450 | SH | SOLE | 1 | 19,450 | 0 | 0 |
| EASTMAN CHEMICAL CO | COM | 277432100 | 7,107 | 87,953 | SH | SOLE | 1 | 87,953 | 0 | 0 |
| EASTMAN KODAK CO | COM | 277461406 | 121 | 10,482 | SH | SOLE | 1 | 10,482 | 0 | 0 |
| EATON VANCE CORP | COM | 278265103 | 10,623 | 236,273 | SH | SOLE | 1 | 236,273 | 0 | 0 |
| EBAY INC | COM | 278642103 | 15,068 | 448,859 | SH | SOLE | 1 | 448,859 | 0 | 0 |
| EBIX INC | COM | 278715206 | 951 | 15,526 | SH | SOLE | 1 | 15,526 | 0 | 0 |
| ECHO GLOBAL LOGISTICS INC | COM | 27875T101 | 378 | 17,698 | SH | SOLE | 1 | 17,698 | 0 | 0 |
| ECHOSTAR CORP A | COM | 278768106 | 69 | 1,209 | SH | SOLE | 1 | 1,209 | 0 | 0 |
| ECOLAB INC | COM | 278865100 | 14,963 | 119,376 | SH | SOLE | 1 | 119,376 | 0 | 0 |
| ECLIPSE RESOURCES CORP | COM | 27890G100 | 77 | 30,374 | SH | SOLE | 1 | 30,374 | 0 | 0 |
| EDGE THERAPEUTICS INC | COM | 279870109 | 91 | 10,011 | SH | SOLE | 1 | 10,011 | 0 | 0 |
| EDGEWELL PERSONAL CARE CO | COM | 28035Q102 | 8,585 | 117,376 | SH | SOLE | 1 | 117,376 | 0 | 0 |
| EDISON INTERNATIONAL | COM | 281020107 | 9,261 | 116,331 | SH | SOLE | 1 | 116,331 | 0 | 0 |
| EDITAS MEDICINE INC | COM | 28106W103 | 94 | 4,231 | SH | SOLE | 1 | 4,231 | 0 | 0 |
| EDUCATION REALTY TRUST INC | COM | 28140H203 | 7,705 | 188,609 | SH | SOLE | 1 | 188,609 | 0 | 0 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 8,487 | 90,216 | SH | SOLE | 1 | 90,216 | 0 | 0 |
| EGALET CORP | COM | 28226B104 | 70 | 13,636 | SH | SOLE | 1 | 13,636 | 0 | 0 |
| EHEALTH INC | COM | 28238P109 | 134 | 11,104 | SH | SOLE | 1 | 11,104 | 0 | 0 |
| EIGER BIOPHARMACEUTICALS INC | COM | 28249U105 | 25 | 2,161 | SH | SOLE | 1 | 2,161 | 0 | 0 |
| 8X8 INC | COM | 282914100 | 828 | 54,315 | SH | SOLE | 1 | 54,315 | 0 | 0 |
| EL PASO ELECTRIC CO | COM | 283677854 | 1,256 | 24,872 | SH | SOLE | 1 | 24,872 | 0 | 0 |
| ELDORADO RESORTS INC | COM | 28470R102 | 334 | 17,642 | SH | SOLE | 1 | 17,642 | 0 | 0 |
| ELECTRO SCIENTIFIC INDS INC | COM | 285229100 | 118 | 16,956 | SH | SOLE | 1 | 16,956 | 0 | 0 |
| ELECTRONIC ARTS INC | COM | 285512109 | 12,045 | 134,554 | SH | SOLE | 1 | 134,554 | 0 | 0 |

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|------------------------------|-----|-----------|---------|--------------|------|---|-----------|---|---|
| ELECTRONICS FOR IMAGING | COM | 286082102 | 1,392 | 28,509 SH | SOLE | 1 | 28,509 | 0 | 0 |
| ELLIE MAE INC | COM | 28849P100 | 1,991 | 19,859 SH | SOLE | 1 | 19,859 | 0 | 0 |
| PERRY ELLIS INTERNATIONAL | COM | 288853104 | 166 | 7,727 SH | SOLE | 1 | 7,727 | 0 | 0 |
| EMCORE CORP | COM | 290846203 | 145 | 16,093 SH | SOLE | 1 | 16,093 | 0 | 0 |
| EMCOR GROUP INC | COM | 29084Q100 | 9,712 | 154,278 SH | SOLE | 1 | 154,278 | 0 | 0 |
| EMERGENT BIOSOLUTIONS INC | COM | 29089Q105 | 581 | 20,006 SH | SOLE | 1 | 20,006 | 0 | 0 |
| EMERSON ELECTRIC CO | COM | 291011104 | 541,240 | 9,041,764 SH | SOLE | 1 | 9,041,764 | 0 | 0 |
| EMPIRE RESORTS INC | COM | 292052305 | 50 | 2,053 SH | SOLE | 1 | 2,053 | 0 | 0 |
| EMPIRE STATE REALTY TRUST A | COM | 292104106 | 61 | 2,943 SH | SOLE | 1 | 2,943 | 0 | 0 |
| EMPLOYERS HOLDINGS INC | COM | 292218104 | 750 | 19,761 SH | SOLE | 1 | 19,761 | 0 | 0 |
| ENANTA PHARMACEUTICALS INC | COM | 29251M106 | 296 | 9,614 SH | SOLE | 1 | 9,614 | 0 | 0 |
| ENCORE CAPITAL GROUP INC | COM | 292554102 | 452 | 14,672 SH | SOLE | 1 | 14,672 | 0 | 0 |
| ENCORE WIRE CORP | COM | 292562105 | 572 | 12,445 SH | SOLE | 1 | 12,445 | 0 | 0 |
| ENERGEN CORP | COM | 29265N108 | 10,564 | 194,056 SH | SOLE | 1 | 194,056 | 0 | 0 |
| ENDOLOGIX INC | COM | 29266S106 | 361 | 49,906 SH | SOLE | 1 | 49,906 | 0 | 0 |
| ENDOCYTE INC | COM | 29269A102 | 60 | 23,410 SH | SOLE | 1 | 23,410 | 0 | 0 |
| ENERGY RECOVERY INC | COM | 29270J100 | 176 | 21,200 SH | SOLE | 1 | 21,200 | 0 | 0 |
| ENDURANCE INTERNATIONAL GROU | COM | 29272B105 | 290 | 36,962 SH | SOLE | 1 | 36,962 | 0 | 0 |
| ENERGOUS CORP | COM | 29272C103 | 142 | 9,130 SH | SOLE | 1 | 9,130 | 0 | 0 |
| ENERGIZER HOLDINGS INC | COM | 29272W109 | 6,898 | 123,736 SH | SOLE | 1 | 123,736 | 0 | 0 |
| ENERSYS | COM | 29275Y102 | 8,843 | 112,020 SH | SOLE | 1 | 112,020 | 0 | 0 |
| ENERNOC INC | COM | 292764107 | 99 | 16,473 SH | SOLE | 1 | 16,473 | 0 | 0 |
| ENGILITY HOLDINGS INC | COM | 29286C107 | 321 | 11,106 SH | SOLE | 1 | 11,106 | 0 | 0 |
| ENNIS INC | COM | 293389102 | 268 | 15,753 SH | SOLE | 1 | 15,753 | 0 | 0 |
| ENPRO INDUSTRIES INC | COM | 29355X107 | 928 | 13,046 SH | SOLE | 1 | 13,046 | 0 | 0 |
| ENOVA INTERNATIONAL INC | COM | 29357K103 | 1,654 | 111,351 SH | SOLE | 1 | 111,351 | 0 | 0 |
| ENSIGN GROUP INC/THE | COM | 29358P101 | 553 | 29,414 SH | SOLE | 1 | 29,414 | 0 | 0 |
| ENTEGRIS INC | COM | 29362U104 | 2,000 | 85,464 SH | SOLE | 1 | 85,464 | 0 | 0 |
| ENTERCOM COMMUNICATIONS CL A | COM | 293639100 | 229 | 15,990 SH | SOLE | 1 | 15,990 | 0 | 0 |
| ENTELLUS MEDICAL INC | COM | 29363K105 | 64 | 4,654 SH | SOLE | 1 | 4,654 | 0 | 0 |
| ENERGY CORP | COM | 29364G103 | 7,000 | 92,157 SH | SOLE | 1 | 92,157 | 0 | 0 |
| ENTERPRISE BANCORP INC | COM | 293668109 | 180 | 5,190 SH | SOLE | 1 | 5,190 | 0 | 0 |
| ENTERPRISE FINANCIAL SERVICE | COM | 293712105 | 501 | 11,817 SH | SOLE | 1 | 11,817 | 0 | 0 |
| ENTRAVISION COMMUNICATIONS A | COM | 29382R107 | 248 | 40,062 SH | SOLE | 1 | 40,062 | 0 | 0 |
| ENVESTNET INC | COM | 29404K106 | 811 | 25,094 SH | SOLE | 1 | 25,094 | 0 | 0 |
| ENZO BIOCHEM INC | COM | 294100102 | 204 | 24,432 SH | SOLE | 1 | 24,432 | 0 | 0 |
| EPAM SYSTEMS INC | COM | 29414B104 | 2,204 | 29,187 SH | SOLE | 1 | 29,187 | 0 | 0 |
| ENVISION HEALTHCARE CORP | COM | 29414D100 | 2,493 | 40,661 SH | SOLE | 1 | 40,661 | 0 | 0 |

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|--------------------------------|-----|-----------|--------|------------|------|---|---------|---|---|
| EPLUS INC | COM | 294268107 | 526 | 3,892 SH | SOLE | 1 | 3,892 | 0 | 0 |
| EPIZYME INC | COM | 29428V104 | 425 | 24,779 SH | SOLE | 1 | 24,779 | 0 | 0 |
| EQUIFAX INC | COM | 294429105 | 5,832 | 42,651 SH | SOLE | 1 | 42,651 | 0 | 0 |
| EQUINIX INC | COM | 29444U700 | 12,025 | 30,034 SH | SOLE | 1 | 30,034 | 0 | 0 |
| EQUITY BANCSHARES INC CL A | COM | 29460X109 | 133 | 4,202 SH | SOLE | 1 | 4,202 | 0 | 0 |
| EQUITY COMMONWEALTH | COM | 294628102 | 101 | 3,249 SH | SOLE | 1 | 3,249 | 0 | 0 |
| EQUITY LIFESTYLE PROPERTIES | COM | 29472R108 | 134 | 1,739 SH | SOLE | 1 | 1,739 | 0 | 0 |
| EQUITY RESIDENTIAL | COM | 29476L107 | 8,496 | 136,555 SH | SOLE | 1 | 136,555 | 0 | 0 |
| ERIE INDEMNITY COMPANY CL A | COM | 29530P102 | 71 | 578 SH | SOLE | 1 | 578 | 0 | 0 |
| ERIN ENERGY CORP | COM | 295625107 | 21 | 8,899 SH | SOLE | 1 | 8,899 | 0 | 0 |
| ESCALADE INC | COM | 296056104 | 84 | 6,498 SH | SOLE | 1 | 6,498 | 0 | 0 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 890 | 15,317 SH | SOLE | 1 | 15,317 | 0 | 0 |
| ESPERION THERAPEUTICS INC | COM | 29664W105 | 311 | 8,814 SH | SOLE | 1 | 8,814 | 0 | 0 |
| ESSA BANCORP INC | COM | 29667D104 | 74 | 5,060 SH | SOLE | 1 | 5,060 | 0 | 0 |
| ESSENDANT INC | COM | 296689102 | 348 | 22,944 SH | SOLE | 1 | 22,944 | 0 | 0 |
| ESSEX PROPERTY TRUST INC | COM | 297178105 | 5,421 | 23,412 SH | SOLE | 1 | 23,412 | 0 | 0 |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 6,581 | 76,474 SH | SOLE | 1 | 76,474 | 0 | 0 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 466 | 15,208 SH | SOLE | 1 | 15,208 | 0 | 0 |
| ETSY INC | COM | 29786A106 | 687 | 64,665 SH | SOLE | 1 | 64,665 | 0 | 0 |
| EURONET WORLDWIDE INC | COM | 298736109 | 97 | 1,135 SH | SOLE | 1 | 1,135 | 0 | 0 |
| EVERCORE PARTNERS INC CL A | COM | 29977A105 | 1,839 | 23,610 SH | SOLE | 1 | 23,610 | 0 | 0 |
| EVERBANK FINANCIAL CORP | COM | 29977G102 | 1,212 | 62,211 SH | SOLE | 1 | 62,211 | 0 | 0 |
| EVERBRIDGE INC | COM | 29978A104 | 108 | 5,261 SH | SOLE | 1 | 5,261 | 0 | 0 |
| EVERTEC INC | COM | 30040P103 | 622 | 39,121 SH | SOLE | 1 | 39,121 | 0 | 0 |
| EVERSOURCE ENERGY | COM | 30040W108 | 10,886 | 185,196 SH | SOLE | 1 | 185,196 | 0 | 0 |
| EVOLUTION PETROLEUM CORP | COM | 30049A107 | 120 | 15,033 SH | SOLE | 1 | 15,033 | 0 | 0 |
| EVOLENT HEALTH INC A | COM | 30050B101 | 210 | 9,403 SH | SOLE | 1 | 9,403 | 0 | 0 |
| EXA CORP | COM | 300614500 | 108 | 8,530 SH | SOLE | 1 | 8,530 | 0 | 0 |
| EXACT SCIENCES CORP | COM | 30063P105 | 1,513 | 64,050 SH | SOLE | 1 | 64,050 | 0 | 0 |
| EXAR CORP | COM | 300645108 | 327 | 25,137 SH | SOLE | 1 | 25,137 | 0 | 0 |
| EXACTECH INC | COM | 30064E109 | 162 | 6,423 SH | SOLE | 1 | 6,423 | 0 | 0 |
| EXELON CORP | COM | 30161N101 | 11,043 | 306,919 SH | SOLE | 1 | 306,919 | 0 | 0 |
| EXELIXIS INC | COM | 30161Q104 | 2,984 | 137,684 SH | SOLE | 1 | 137,684 | 0 | 0 |
| EXLSERVICE HOLDINGS INC | COM | 302081104 | 949 | 20,029 SH | SOLE | 1 | 20,029 | 0 | 0 |
| EXONE CO/THE | COM | 302104104 | 68 | 6,721 SH | SOLE | 1 | 6,721 | 0 | 0 |
| EXPEDIA INC | COM | 30212P303 | 6,709 | 53,172 SH | SOLE | 1 | 53,172 | 0 | 0 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 4,143 | 73,347 SH | SOLE | 1 | 73,347 | 0 | 0 |
| EXPONENT INC | COM | 30214U102 | 938 | 15,748 SH | SOLE | 1 | 15,748 | 0 | 0 |
| EXPRESS INC | COM | 30219E103 | 417 | 45,801 SH | SOLE | 1 | 45,801 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| EXPRESS SCRIPTS HOLDING CO | COM | 30219G108 | 18,950 | 287,511 | SH | SOLE | 1 | 287,511 | 0 | 0 |
| EXTENDED STAY AMERICA INC | COM | 30224P200 | 31 | 1,921 | SH | SOLE | 1 | 1,921 | 0 | 0 |
| EXTRA SPACE STORAGE INC | COM | 30225T102 | 3,398 | 45,683 | SH | SOLE | 1 | 45,683 | 0 | 0 |
| EXTREME NETWORKS INC | COM | 30226D106 | 478 | 63,648 | SH | SOLE | 1 | 63,648 | 0 | 0 |
| EXTERRAN CORP | COM | 30227H106 | 614 | 19,512 | SH | SOLE | 1 | 19,512 | 0 | 0 |
| EXTRACTION OIL & GAS INC | COM | 30227M105 | 17 | 908 | SH | SOLE | 1 | 908 | 0 | 0 |
| EZCORP INC CL A | COM | 30230I106 | 254 | 31,181 | SH | SOLE | 1 | 31,181 | 0 | 0 |
| EXXON MOBIL CORP | COM | 30231G102 | 532,866 | 6,497,570 | SH | SOLE | 1 | 6,497,570 | 0 | 0 |
| FBL FINANCIAL GROUP INC CL A | COM | 30239F106 | 397 | 6,063 | SH | SOLE | 1 | 6,063 | 0 | 0 |
| FLIR SYSTEMS INC | COM | 302445101 | 1,698 | 46,801 | SH | SOLE | 1 | 46,801 | 0 | 0 |
| FBR & CO | COM | 30247C400 | 69 | 3,831 | SH | SOLE | 1 | 3,831 | 0 | 0 |
| FMC CORP | COM | 30249I303 | 3,171 | 45,568 | SH | SOLE | 1 | 45,568 | 0 | 0 |
| FNB CORP | COM | 302520101 | 12,266 | 824,864 | SH | SOLE | 1 | 824,864 | 0 | 0 |
| FCB FINANCIAL HOLDINGS CL A | COM | 30255G103 | 914 | 18,442 | SH | SOLE | 1 | 18,442 | 0 | 0 |
| FB FINANCIAL CORP | COM | 30257X104 | 144 | 4,059 | SH | SOLE | 1 | 4,059 | 0 | 0 |
| FTD COS INC | COM | 30281V108 | 216 | 10,720 | SH | SOLE | 1 | 10,720 | 0 | 0 |
| FRP HOLDINGS INC | COM | 30292L107 | 155 | 3,875 | SH | SOLE | 1 | 3,875 | 0 | 0 |
| FTI CONSULTING INC | COM | 30294I109 | 4,381 | 106,406 | SH | SOLE | 1 | 106,406 | 0 | 0 |
| FACEBOOK INC A | COM | 30303M102 | 140,299 | 987,674 | SH | SOLE | 1 | 987,674 | 0 | 0 |
| FACTSET RESEARCH SYSTEMS INC | COM | 303075105 | 13,021 | 78,960 | SH | SOLE | 1 | 78,960 | 0 | 0 |
| FAIR ISAAC CORP | COM | 303250104 | 10,315 | 79,993 | SH | SOLE | 1 | 79,993 | 0 | 0 |
| FAIRMOUNT SANTROL HOLDINGS I | COM | 30555Q108 | 404 | 55,080 | SH | SOLE | 1 | 55,080 | 0 | 0 |
| FAIRPOINT COMMUNICATIONS INC | COM | 305560302 | 217 | 13,066 | SH | SOLE | 1 | 13,066 | 0 | 0 |
| FARMER BROS CO | COM | 307675108 | 176 | 4,977 | SH | SOLE | 1 | 4,977 | 0 | 0 |
| FARMERS CAPITAL BANK CORP | COM | 309562106 | 183 | 4,532 | SH | SOLE | 1 | 4,532 | 0 | 0 |
| FARMERS NATL BANC CORP | COM | 309627107 | 220 | 15,312 | SH | SOLE | 1 | 15,312 | 0 | 0 |
| FARMLAND PARTNERS INC | COM | 31154R109 | 169 | 15,160 | SH | SOLE | 1 | 15,160 | 0 | 0 |
| FARO TECHNOLOGIES INC | COM | 311642102 | 365 | 10,212 | SH | SOLE | 1 | 10,212 | 0 | 0 |
| FASTENAL CO | COM | 311900104 | 19,868 | 385,789 | SH | SOLE | 1 | 385,789 | 0 | 0 |
| FEDERAL AGRIC MTG CORP CL C | COM | 313148306 | 304 | 5,287 | SH | SOLE | 1 | 5,287 | 0 | 0 |
| FEDERAL REALTY INVS TRUST | COM | 313747206 | 3,684 | 27,595 | SH | SOLE | 1 | 27,595 | 0 | 0 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 510 | 36,961 | SH | SOLE | 1 | 36,961 | 0 | 0 |
| FEDERATED INVESTORS INC CL B | COM | 31421I103 | 4,865 | 184,683 | SH | SOLE | 1 | 184,683 | 0 | 0 |
| FEDERATED NATIONAL HOLDING C | COM | 31422T101 | 135 | 7,738 | SH | SOLE | 1 | 7,738 | 0 | 0 |
| FEDEX CORP | COM | 31428X106 | 14,842 | 76,053 | SH | SOLE | 1 | 76,053 | 0 | 0 |
| FELCOR LODGING TRUST INC | COM | 31430F101 | 631 | 83,978 | SH | SOLE | 1 | 83,978 | 0 | 0 |
| FERRO CORP | COM | 315405100 | 779 | 51,254 | SH | SOLE | 1 | 51,254 | 0 | 0 |

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|------------------------------|-----|-----------|--------|------------|------|---|---------|---|---|
| F5 NETWORKS INC | COM | 315616102 | 3,082 | 21,616 SH | SOLE | 1 | 21,616 | 0 | 0 |
| FIBROGEN INC | COM | 31572Q808 | 795 | 32,248 SH | SOLE | 1 | 32,248 | 0 | 0 |
| FIDELITY & GUARANTY LIFE | COM | 315785105 | 204 | 7,331 SH | SOLE | 1 | 7,331 | 0 | 0 |
| FIDELITY NATIONAL INFO SERV | COM | 31620M106 | 11,249 | 141,286 SH | SOLE | 1 | 141,286 | 0 | 0 |
| FIDELITY SOUTHERN CORP | COM | 316394105 | 286 | 12,762 SH | SOLE | 1 | 12,762 | 0 | 0 |
| FIESTA RESTAURANT GROUP | COM | 31660B101 | 397 | 16,395 SH | SOLE | 1 | 16,395 | 0 | 0 |
| FIFTH THIRD BANCORP | COM | 316773100 | 11,182 | 440,238 SH | SOLE | 1 | 440,238 | 0 | 0 |
| FIFTH STREET ASSET MANAGEMEN | COM | 31679P109 | 14 | 3,126 SH | SOLE | 1 | 3,126 | 0 | 0 |
| FINANCIAL ENGINES INC | COM | 317485100 | 1,413 | 32,436 SH | SOLE | 1 | 32,436 | 0 | 0 |
| FINANCIAL INSTITUTIONS INC | COM | 317585404 | 266 | 8,060 SH | SOLE | 1 | 8,060 | 0 | 0 |
| FINISAR CORPORATION | COM | 31787A507 | 1,780 | 65,099 SH | SOLE | 1 | 65,099 | 0 | 0 |
| FINISH LINE/THE CL A | COM | 317923100 | 366 | 25,741 SH | SOLE | 1 | 25,741 | 0 | 0 |
| FIREEYE INC | COM | 31816Q101 | 49 | 3,894 SH | SOLE | 1 | 3,894 | 0 | 0 |
| FIRST AMERICAN FINANCIAL | COM | 31847R102 | 10,161 | 258,677 SH | SOLE | 1 | 258,677 | 0 | 0 |
| FIRST BANCORP INC/ME | COM | 31866P102 | 171 | 6,257 SH | SOLE | 1 | 6,257 | 0 | 0 |
| FIRST BANCORP PUERTO RICO | COM | 318672706 | 414 | 73,229 SH | SOLE | 1 | 73,229 | 0 | 0 |
| FIRST BANCORP/NC | COM | 318910106 | 355 | 12,110 SH | SOLE | 1 | 12,110 | 0 | 0 |
| FIRST BUSEY CORP | COM | 319383204 | 560 | 19,051 SH | SOLE | 1 | 19,051 | 0 | 0 |
| FIRST BUSINESS FINANCIAL SER | COM | 319390100 | 129 | 4,973 SH | SOLE | 1 | 4,973 | 0 | 0 |
| FIRST CITIZENS BCSHS CL A | COM | 31946M103 | 1,537 | 4,584 SH | SOLE | 1 | 4,584 | 0 | 0 |
| FIRST COMMONWEALTH FINL CORP | COM | 319829107 | 705 | 53,155 SH | SOLE | 1 | 53,155 | 0 | 0 |
| FIRST COMMUNITY BANCSHARES | COM | 31983A103 | 240 | 9,612 SH | SOLE | 1 | 9,612 | 0 | 0 |
| FIRST CONNECTICUT BANCORP | COM | 319850103 | 213 | 8,581 SH | SOLE | 1 | 8,581 | 0 | 0 |
| FIRST COMMUNITY FINANCIAL PA | COM | 31985Q106 | 107 | 8,372 SH | SOLE | 1 | 8,372 | 0 | 0 |
| FIRST DEFIANCE FINL CORP | COM | 32006W106 | 268 | 5,415 SH | SOLE | 1 | 5,415 | 0 | 0 |
| FIRST DATA CORP CLASS A | COM | 32008D106 | 110 | 7,125 SH | SOLE | 1 | 7,125 | 0 | 0 |
| FIRST FINANCIAL BANCORP | COM | 320209109 | 1,020 | 37,158 SH | SOLE | 1 | 37,158 | 0 | 0 |
| FIRST FINL BANKSHARES INC | COM | 32020R109 | 1,554 | 38,743 SH | SOLE | 1 | 38,743 | 0 | 0 |
| FIRST FINANCIAL CORP/INDIANA | COM | 320218100 | 292 | 6,145 SH | SOLE | 1 | 6,145 | 0 | 0 |
| FIRST FINANCIAL NORTHWEST | COM | 32022K102 | 80 | 4,543 SH | SOLE | 1 | 4,543 | 0 | 0 |
| FIRST FOUNDATION INC | COM | 32026V104 | 252 | 16,256 SH | SOLE | 1 | 16,256 | 0 | 0 |
| FIRST HORIZON NATIONAL CORP | COM | 320517105 | 8,641 | 467,098 SH | SOLE | 1 | 467,098 | 0 | 0 |
| FIRST HAWAIIAN INC | COM | 32051X108 | 19 | 636 SH | SOLE | 1 | 636 | 0 | 0 |
| FIRST INDUSTRIAL REALTY TR | COM | 32054K103 | 8,041 | 301,953 SH | SOLE | 1 | 301,953 | 0 | 0 |
| FIRST INTERNET BANCORP | COM | 320557101 | 95 | 3,234 SH | SOLE | 1 | 3,234 | 0 | 0 |

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|---------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| FIRST INTERSTATE BANCYSYS A | COM | 32055Y201 | 480 | 12,118 | SH | SOLE | 1 | 12,118 | 0 | 0 |
| FIRST OF LONG ISLAND CORP | COM | 320734106 | 356 | 13,157 | SH | SOLE | 1 | 13,157 | 0 | 0 |
| FIRST MERCHANTS CORP | COM | 320817109 | 958 | 24,372 | SH | SOLE | 1 | 24,372 | 0 | 0 |
| FIRST MID ILLINOIS BNCSHS | COM | 320866106 | 155 | 4,579 | SH | SOLE | 1 | 4,579 | 0 | 0 |
| FIRST MIDWEST BANCORP INC/IL | COM | 320867104 | 1,148 | 48,465 | SH | SOLE | 1 | 48,465 | 0 | 0 |
| FIRST NBC BANK HOLDING CO | COM | 32115D106 | 39 | 9,638 | SH | SOLE | 1 | 9,638 | 0 | 0 |
| FIRST NORTHWEST BANCORP | COM | 335834107 | 105 | 6,770 | SH | SOLE | 1 | 6,770 | 0 | 0 |
| FIRST POTOMAC REALTY TRUST | COM | 33610F109 | 367 | 35,725 | SH | SOLE | 1 | 35,725 | 0 | 0 |
| FIRST REPUBLIC BANK/CA | COM | 33616C100 | 685 | 7,307 | SH | SOLE | 1 | 7,307 | 0 | 0 |
| FIRST SOLAR INC | COM | 336433107 | 4,226 | 155,945 | SH | SOLE | 1 | 155,945 | 0 | 0 |
| 1ST SOURCE CORP | COM | 336901103 | 453 | 9,652 | SH | SOLE | 1 | 9,652 | 0 | 0 |
| FIRSTCASH INC | COM | 33767D105 | 1,415 | 28,783 | SH | SOLE | 1 | 28,783 | 0 | 0 |
| FISERV INC | COM | 337738108 | 12,482 | 108,245 | SH | SOLE | 1 | 108,245 | 0 | 0 |
| FLAGSTAR BANCORP INC | COM | 337930705 | 363 | 12,884 | SH | SOLE | 1 | 12,884 | 0 | 0 |
| FIRSTENERGY CORP | COM | 337932107 | 6,884 | 216,349 | SH | SOLE | 1 | 216,349 | 0 | 0 |
| FITBIT INC A | COM | 33812L102 | 18 | 2,958 | SH | SOLE | 1 | 2,958 | 0 | 0 |
| FIVE BELOW | COM | 33829M101 | 1,403 | 32,404 | SH | SOLE | 1 | 32,404 | 0 | 0 |
| FIVE9 INC | COM | 338307101 | 335 | 20,344 | SH | SOLE | 1 | 20,344 | 0 | 0 |
| FIVE PRIME THERAPEUTICS INC | COM | 33830X104 | 601 | 16,614 | SH | SOLE | 1 | 16,614 | 0 | 0 |
| FLEETCOR TECHNOLOGIES INC | COM | 339041105 | 504 | 3,330 | SH | SOLE | 1 | 3,330 | 0 | 0 |
| FLEXSTEEL INDS | COM | 339382103 | 201 | 3,998 | SH | SOLE | 1 | 3,998 | 0 | 0 |
| FLEX PHARMA INC | COM | 33938A105 | 29 | 6,561 | SH | SOLE | 1 | 6,561 | 0 | 0 |
| FLEXION THERAPEUTICS INC | COM | 33938J106 | 436 | 16,212 | SH | SOLE | 1 | 16,212 | 0 | 0 |
| FLOTEK INDUSTRIES INC | COM | 343389102 | 411 | 32,166 | SH | SOLE | 1 | 32,166 | 0 | 0 |
| FLUOR CORP | COM | 343412102 | 2,624 | 49,872 | SH | SOLE | 1 | 49,872 | 0 | 0 |
| FLOWERS FOODS INC | COM | 343498101 | 7,116 | 366,627 | SH | SOLE | 1 | 366,627 | 0 | 0 |
| FLOWSERVE CORP | COM | 34354P105 | 2,441 | 50,407 | SH | SOLE | 1 | 50,407 | 0 | 0 |
| FLUIDIGM CORP | COM | 34385P108 | 102 | 17,907 | SH | SOLE | 1 | 17,907 | 0 | 0 |
| FLUSHING FINANCIAL CORP | COM | 343873105 | 460 | 17,106 | SH | SOLE | 1 | 17,106 | 0 | 0 |
| FOGO DE CHAO INC | COM | 344177100 | 50 | 3,054 | SH | SOLE | 1 | 3,054 | 0 | 0 |
| FOOT LOCKER INC | COM | 344849104 | 3,387 | 45,272 | SH | SOLE | 1 | 45,272 | 0 | 0 |
| FORD MOTOR CO | COM | 345370860 | 19,557 | 1,680,185 | SH | SOLE | 1 | 1,680,185 | 0 | 0 |
| FOREST CITY REALTY TRUST A | COM | 345605109 | 132 | 6,082 | SH | SOLE | 1 | 6,082 | 0 | 0 |
| FORESTAR GROUP INC | COM | 346233109 | 287 | 21,042 | SH | SOLE | 1 | 21,042 | 0 | 0 |
| FORMFACTOR INC | COM | 346375108 | 502 | 42,338 | SH | SOLE | 1 | 42,338 | 0 | 0 |
| FORRESTER RESEARCH INC | COM | 346563109 | 243 | 6,123 | SH | SOLE | 1 | 6,123 | 0 | 0 |
| FORTIS INC | COM | 349553958 | 284 | 8,562 | SH | SOLE | 1 | 8,562 | 0 | 0 |
| FORTINET INC | COM | 34959E109 | 11,400 | 297,262 | SH | SOLE | 1 | 297,262 | 0 | 0 |
| FORTIVE CORP | COM | 34959J108 | 8,372 | 139,016 | SH | SOLE | 1 | 139,016 | 0 | 0 |

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|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| FORTRESS BIOTECH INC | COM | 34960Q109 | 78 | 20,994 | SH | SOLE | 1 | 20,994 | 0 | 0 |
| FORTERRA INC | COM | 34960W106 | 217 | 11,103 | SH | SOLE | 1 | 11,103 | 0 | 0 |
| FORTUNE BRANDS HOME & SECURI | COM | 34964C106 | 3,156 | 51,870 | SH | SOLE | 1 | 51,870 | 0 | 0 |
| FORUM ENERGY TECHNOLOGIES IN | COM | 34984V100 | 765 | 36,963 | SH | SOLE | 1 | 36,963 | 0 | 0 |
| FORWARD AIR CORP | COM | 349853101 | 872 | 18,326 | SH | SOLE | 1 | 18,326 | 0 | 0 |
| FOSSIL GROUP INC | COM | 34988V106 | 451 | 25,839 | SH | SOLE | 1 | 25,839 | 0 | 0 |
| FOUNDATION MEDICINE INC | COM | 350465100 | 267 | 8,287 | SH | SOLE | 1 | 8,287 | 0 | 0 |
| FOUR CORNERS PROPERTY TRUST | COM | 35086T109 | 850 | 37,215 | SH | SOLE | 1 | 37,215 | 0 | 0 |
| FOX FACTORY HOLDING CORP | COM | 35138V102 | 395 | 13,772 | SH | SOLE | 1 | 13,772 | 0 | 0 |
| FRANCESCAS HOLDINGS CORP | COM | 351793104 | 356 | 23,216 | SH | SOLE | 1 | 23,216 | 0 | 0 |
| FRANCO NEVADA CORP | COM | 351858956 | 162 | 2,469 | SH | SOLE | 1 | 2,469 | 0 | 0 |
| FRANKLIN COVEY CO | COM | 353469109 | 127 | 6,300 | SH | SOLE | 1 | 6,300 | 0 | 0 |
| FRANKLIN ELECTRIC CO INC | COM | 353514102 | 1,202 | 27,921 | SH | SOLE | 1 | 27,921 | 0 | 0 |
| FRANKLIN FINANCIAL NETWORK | COM | 35352P104 | 266 | 6,869 | SH | SOLE | 1 | 6,869 | 0 | 0 |
| FRANKLIN RESOURCES INC | COM | 354613101 | 10,280 | 243,951 | SH | SOLE | 1 | 243,951 | 0 | 0 |
| FRANKLIN STREET PROPERTIES C | COM | 35471R106 | 760 | 62,644 | SH | SOLE | 1 | 62,644 | 0 | 0 |
| FRED S INC CLASS A | COM | 356108100 | 285 | 21,758 | SH | SOLE | 1 | 21,758 | 0 | 0 |
| FREEPORT MCMORAN INC | COM | 35671D857 | 6,111 | 457,404 | SH | SOLE | 1 | 457,404 | 0 | 0 |
| FREIGHTCAR AMERICA INC | COM | 357023100 | 93 | 7,457 | SH | SOLE | 1 | 7,457 | 0 | 0 |
| FRESHPET INC | COM | 358039105 | 151 | 13,762 | SH | SOLE | 1 | 13,762 | 0 | 0 |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 5,577 | 2,605,930 | SH | SOLE | 1 | 2,605,930 | 0 | 0 |
| FUELCELL ENERGY INC | COM | 35952H502 | 22 | 15,724 | SH | SOLE | 1 | 15,724 | 0 | 0 |
| FULGENT GENETICS INC | COM | 359664109 | 26 | 2,369 | SH | SOLE | 1 | 2,369 | 0 | 0 |
| H.B. FULLER CO. | COM | 359694106 | 1,569 | 30,436 | SH | SOLE | 1 | 30,436 | 0 | 0 |
| FULTON FINANCIAL CORP | COM | 360271100 | 7,993 | 447,762 | SH | SOLE | 1 | 447,762 | 0 | 0 |
| FUTUREFUEL CORP | COM | 36116M106 | 218 | 15,372 | SH | SOLE | 1 | 15,372 | 0 | 0 |
| GAMCO INVESTORS INC A | COM | 361438104 | 80 | 2,705 | SH | SOLE | 1 | 2,705 | 0 | 0 |
| GATX CORP | COM | 361448103 | 6,251 | 102,537 | SH | SOLE | 1 | 102,537 | 0 | 0 |
| GEO GROUP INC/THE | COM | 36162J106 | 8,947 | 192,942 | SH | SOLE | 1 | 192,942 | 0 | 0 |
| GCP APPLIED TECHNOLOGIES | COM | 36164Y101 | 1,402 | 42,932 | SH | SOLE | 1 | 42,932 | 0 | 0 |
| GGP INC | COM | 36174X101 | 5,538 | 238,912 | SH | SOLE | 1 | 238,912 | 0 | 0 |
| GNC HOLDINGS INC CL A | COM | 36191G107 | 311 | 42,261 | SH | SOLE | 1 | 42,261 | 0 | 0 |
| GP STRATEGIES CORP | COM | 36225V104 | 198 | 7,838 | SH | SOLE | 1 | 7,838 | 0 | 0 |
| G III APPAREL GROUP LTD | COM | 36237H101 | 580 | 26,482 | SH | SOLE | 1 | 26,482 | 0 | 0 |
| GTT COMMUNICATIONS INC | COM | 362393100 | 396 | 16,243 | SH | SOLE | 1 | 16,243 | 0 | 0 |
| GMS INC | COM | 36251C103 | 153 | 4,377 | SH | SOLE | 1 | 4,377 | 0 | 0 |
| GAIN CAPITAL HOLDINGS INC | COM | 36268W100 | 191 | 22,956 | SH | SOLE | 1 | 22,956 | 0 | 0 |
| GAIA INC | COM | 36269P104 | 41 | 4,168 | SH | SOLE | 1 | 4,168 | 0 | 0 |

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|------------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| GALENA BIOPHARMA INC | COM | 363256504 | 3 | 5,701 | SH | SOLE | 1 | 5,701 | 0 | 0 |
| ARTHUR J GALLAGHER & CO | COM | 363576109 | 3,371 | 59,613 | SH | SOLE | 1 | 59,613 | 0 | 0 |
| GAMING AND LEISURE PROPERTIE | COM | 36467J108 | 141 | 4,224 | SH | SOLE | 1 | 4,224 | 0 | 0 |
| GAMESTOP CORP CLASS A | COM | 36467W109 | 5,079 | 225,231 | SH | SOLE | 1 | 225,231 | 0 | 0 |
| GANNETT CO INC | COM | 36473H104 | 607 | 72,402 | SH | SOLE | 1 | 72,402 | 0 | 0 |
| GAP INC/THE | COM | 364760108 | 404,861 | 16,667,815 | SH | SOLE | 1 | 16,667,815 | 0 | 0 |
| GARTNER INC | COM | 366651107 | 18,006 | 166,739 | SH | SOLE | 1 | 166,739 | 0 | 0 |
| GENCOR INDUSTRIES INC | COM | 368678108 | 71 | 4,746 | SH | SOLE | 1 | 4,746 | 0 | 0 |
| GENERAC HOLDINGS INC | COM | 368736104 | 1,477 | 39,628 | SH | SOLE | 1 | 39,628 | 0 | 0 |
| GENERAL CABLE CORP | COM | 369300108 | 536 | 29,871 | SH | SOLE | 1 | 29,871 | 0 | 0 |
| GENERAL COMMUNICATION INC A | COM | 369385109 | 340 | 16,331 | SH | SOLE | 1 | 16,331 | 0 | 0 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 20,195 | 107,878 | SH | SOLE | 1 | 107,878 | 0 | 0 |
| GENERAL ELECTRIC CO | COM | 369604103 | 83,548 | 2,803,629 | SH | SOLE | 1 | 2,803,629 | 0 | 0 |
| GENERAL MILLS INC | COM | 370334104 | 28,507 | 483,094 | SH | SOLE | 1 | 483,094 | 0 | 0 |
| GENERAL MOTORS CO | COM | 37045V100 | 15,966 | 451,522 | SH | SOLE | 1 | 451,522 | 0 | 0 |
| GENESCO INC | COM | 371532102 | 701 | 12,648 | SH | SOLE | 1 | 12,648 | 0 | 0 |
| GENESEE & WYOMING INC CL A | COM | 371559105 | 8,315 | 122,535 | SH | SOLE | 1 | 122,535 | 0 | 0 |
| GENESIS HEALTHCARE INC | COM | 37185X106 | 61 | 23,053 | SH | SOLE | 1 | 23,053 | 0 | 0 |
| GENTEX CORP | COM | 371901109 | 13,633 | 639,136 | SH | SOLE | 1 | 639,136 | 0 | 0 |
| GENIE ENERGY LTD B | COM | 372284208 | 58 | 7,944 | SH | SOLE | 1 | 7,944 | 0 | 0 |
| GENMARK DIAGNOSTICS INC | COM | 372309104 | 319 | 24,885 | SH | SOLE | 1 | 24,885 | 0 | 0 |
| GENOMIC HEALTH INC | COM | 37244C101 | 362 | 11,505 | SH | SOLE | 1 | 11,505 | 0 | 0 |
| GENUINE PARTS CO | COM | 372460105 | 16,385 | 177,303 | SH | SOLE | 1 | 177,303 | 0 | 0 |
| GENWORTH FINANCIAL INC CL A | COM | 37247D106 | 5,306 | 1,287,905 | SH | SOLE | 1 | 1,287,905 | 0 | 0 |
| GENTHERM INC | COM | 37253A103 | 881 | 22,448 | SH | SOLE | 1 | 22,448 | 0 | 0 |
| GEORGIA POWER COMPANY | COM | 373334JK8 | 521 | 500,000 | SH | SOLE | 1 | 500,000 | 0 | 0 |
| GEOSPACE TECHNOLOGIES CORP | COM | 37364X109 | 130 | 8,029 | SH | SOLE | 1 | 8,029 | 0 | 0 |
| GERMAN AMERICAN BANCORP | COM | 373865104 | 414 | 8,749 | SH | SOLE | 1 | 8,749 | 0 | 0 |
| GERON CORP | COM | 374163103 | 211 | 92,964 | SH | SOLE | 1 | 92,964 | 0 | 0 |
| GETTY REALTY CORP | COM | 374297109 | 409 | 16,171 | SH | SOLE | 1 | 16,171 | 0 | 0 |
| GIBRALTAR INDUSTRIES INC | COM | 374689107 | 800 | 19,421 | SH | SOLE | 1 | 19,421 | 0 | 0 |
| GIGAMON INC | COM | 37518B102 | 711 | 20,010 | SH | SOLE | 1 | 20,010 | 0 | 0 |
| GIGPEAK INC | COM | 37518Q109 | 108 | 35,047 | SH | SOLE | 1 | 35,047 | 0 | 0 |
| GILEAD SCIENCES INC | COM | 375558103 | 437,705 | 6,444,425 | SH | SOLE | 1 | 6,444,425 | 0 | 0 |
| GLACIER BANCORP INC | COM | 37637Q105 | 1,570 | 46,257 | SH | SOLE | 1 | 46,257 | 0 | 0 |
| GLADSTONE COMMERCIAL CORP | COM | 376536108 | 287 | 13,861 | SH | SOLE | 1 | 13,861 | 0 | 0 |
| GLATFELTER | COM | 377316104 | 582 | 26,781 | SH | SOLE | 1 | 26,781 | 0 | 0 |
| GLAUKOS CORP | COM | 377322102 | 528 | 10,293 | SH | SOLE | 1 | 10,293 | 0 | 0 |
| GLOBAL BLOOD THERAPEUTICS IN | COM | 37890U108 | 370 | 10,031 | SH | SOLE | 1 | 10,031 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| GLOBALSTAR INC | COM | 378973408 | 369 | 230,745 | SH | SOLE | 1 | 230,745 | 0 | 0 |
| GLOBAL NET LEASE INC | COM | 379378201 | 969 | 40,243 | SH | SOLE | 1 | 40,243 | 0 | 0 |
| GLOBAL PAYMENTS INC | COM | 37940X102 | 4,092 | 50,724 | SH | SOLE | 1 | 50,724 | 0 | 0 |
| GLOBAL WATER RESOURCES INC | COM | 379463102 | 44 | 5,051 | SH | SOLE | 1 | 5,051 | 0 | 0 |
| GLOBAL EAGLE ENTERTAINMENT I | COM | 37951D102 | 92 | 28,819 | SH | SOLE | 1 | 28,819 | 0 | 0 |
| GLOBAL BRASS & COPPER HOLDIN | COM | 37953G103 | 448 | 13,011 | SH | SOLE | 1 | 13,011 | 0 | 0 |
| GLOBAL MEDICAL REIT INC | COM | 37954A204 | 84 | 9,204 | SH | SOLE | 1 | 9,204 | 0 | 0 |
| GLOBUS MEDICAL INC A | COM | 379577208 | 5,460 | 184,342 | SH | SOLE | 1 | 184,342 | 0 | 0 |
| GLU MOBILE INC | COM | 379890106 | 144 | 63,380 | SH | SOLE | 1 | 63,380 | 0 | 0 |
| GLYCOMIMETICS INC | COM | 38000Q102 | 35 | 6,379 | SH | SOLE | 1 | 6,379 | 0 | 0 |
| GODADDY INC CLASS A | COM | 380237107 | 40 | 1,059 | SH | SOLE | 1 | 1,059 | 0 | 0 |
| GOGO INC | COM | 38046C109 | 381 | 34,656 | SH | SOLE | 1 | 34,656 | 0 | 0 |
| GOLD RESOURCE CORP | COM | 38068T105 | 139 | 30,798 | SH | SOLE | 1 | 30,798 | 0 | 0 |
| GOLDEN ENTERTAINMENT INC | COM | 381013101 | 84 | 6,343 | SH | SOLE | 1 | 6,343 | 0 | 0 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 28,191 | 122,720 | SH | SOLE | 1 | 122,720 | 0 | 0 |
| GOODYEAR TIRE & RUBBER CO | COM | 382550101 | 3,256 | 90,450 | SH | SOLE | 1 | 90,450 | 0 | 0 |
| GOPRO INC CLASS A | COM | 38268T103 | 541 | 62,227 | SH | SOLE | 1 | 62,227 | 0 | 0 |
| GORMAN RUPP CO | COM | 383082104 | 341 | 10,846 | SH | SOLE | 1 | 10,846 | 0 | 0 |
| GOVERNMENT PROPERTIES INCOME | COM | 38376A103 | 904 | 43,191 | SH | SOLE | 1 | 43,191 | 0 | 0 |
| WR GRACE & CO | COM | 38388F108 | 120 | 1,723 | SH | SOLE | 1 | 1,723 | 0 | 0 |
| GRACO INC | COM | 384109104 | 10,518 | 111,729 | SH | SOLE | 1 | 111,729 | 0 | 0 |
| GRAHAM CORP | COM | 384556106 | 136 | 5,893 | SH | SOLE | 1 | 5,893 | 0 | 0 |
| GRAHAM HOLDINGS CO CLASS B | COM | 384637104 | 5,571 | 9,292 | SH | SOLE | 1 | 9,292 | 0 | 0 |
| WW GRAINGER INC | COM | 384802104 | 4,606 | 19,789 | SH | SOLE | 1 | 19,789 | 0 | 0 |
| GRAMERCY PROPERTY TRUST | COM | 385002308 | 2,250 | 85,544 | SH | SOLE | 1 | 85,544 | 0 | 0 |
| GRAND CANYON EDUCATION INC | COM | 38526M106 | 1,951 | 27,245 | SH | SOLE | 1 | 27,245 | 0 | 0 |
| GRANITE CONSTRUCTION INC | COM | 387328107 | 5,122 | 102,057 | SH | SOLE | 1 | 102,057 | 0 | 0 |
| GRAPHIC PACKAGING HOLDING CO | COM | 388689101 | 98 | 7,626 | SH | SOLE | 1 | 7,626 | 0 | 0 |
| GRAY TELEVISION INC | COM | 389375106 | 573 | 39,493 | SH | SOLE | 1 | 39,493 | 0 | 0 |
| GREAT AJAX CORP | COM | 38983D300 | 105 | 8,067 | SH | SOLE | 1 | 8,067 | 0 | 0 |
| GREAT LAKES DREDGE & DOCK CO | COM | 390607109 | 146 | 36,391 | SH | SOLE | 1 | 36,391 | 0 | 0 |
| GREAT SOUTHERN BANCORP INC | COM | 390905107 | 334 | 6,612 | SH | SOLE | 1 | 6,612 | 0 | 0 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 12,581 | 430,570 | SH | SOLE | 1 | 430,570 | 0 | 0 |
| GREAT WESTERN BANCORP INC | COM | 391416104 | 1,513 | 35,681 | SH | SOLE | 1 | 35,681 | 0 | 0 |
| GREEN BANCORP INC | COM | 39260X100 | 227 | 12,741 | SH | SOLE | 1 | 12,741 | 0 | 0 |
| GREEN BRICK PARTNERS INC | COM | 392709101 | 142 | 14,298 | SH | SOLE | 1 | 14,298 | 0 | 0 |
| GREEN DOT CORP CLASS A | COM | 39304D102 | 877 | 26,285 | SH | SOLE | 1 | 26,285 | 0 | 0 |

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|------------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| GREEN PLAINS INC | COM | 393222104 | 552 | 22,293 | SH | SOLE | 1 | 22,293 | 0 | 0 |
| GREENBRIER COMPANIES INC | COM | 393657101 | 720 | 16,704 | SH | SOLE | 1 | 16,704 | 0 | 0 |
| GREENE COUNTY BANCORP INC | COM | 394357107 | 44 | 1,871 | SH | SOLE | 1 | 1,871 | 0 | 0 |
| GREENHILL & CO INC | COM | 395259104 | 501 | 17,111 | SH | SOLE | 1 | 17,111 | 0 | 0 |
| GREIF INC CL A | COM | 397624107 | 5,591 | 101,487 | SH | SOLE | 1 | 101,487 | 0 | 0 |
| GREIF INC CL B | COM | 397624206 | 230 | 3,522 | SH | SOLE | 1 | 3,522 | 0 | 0 |
| GRIFFIN INDUSTRIAL REALTY IN | COM | 398231100 | 13 | 429 | SH | SOLE | 1 | 429 | 0 | 0 |
| GRIFFON CORP | COM | 398433102 | 459 | 18,629 | SH | SOLE | 1 | 18,629 | 0 | 0 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 933 | 12,595 | SH | SOLE | 1 | 12,595 | 0 | 0 |
| GROUPON INC | COM | 399473107 | 33 | 8,338 | SH | SOLE | 1 | 8,338 | 0 | 0 |
| GRUBHUB INC | COM | 400110102 | 1,610 | 48,941 | SH | SOLE | 1 | 48,941 | 0 | 0 |
| GUARANTY BANCORP | COM | 40075T607 | 252 | 10,363 | SH | SOLE | 1 | 10,363 | 0 | 0 |
| GUESS INC | COM | 401617105 | 420 | 37,672 | SH | SOLE | 1 | 37,672 | 0 | 0 |
| GUIDANCE SOFTWARE INC | COM | 401692108 | 82 | 13,917 | SH | SOLE | 1 | 13,917 | 0 | 0 |
| GUIDEWIRE SOFTWARE INC | COM | 40171V100 | 93 | 1,647 | SH | SOLE | 1 | 1,647 | 0 | 0 |
| GULFPORT ENERGY CORP | COM | 402635304 | 5,458 | 317,535 | SH | SOLE | 1 | 317,535 | 0 | 0 |
| H&E EQUIPMENT SERVICES INC | COM | 404030108 | 477 | 19,442 | SH | SOLE | 1 | 19,442 | 0 | 0 |
| HCA HOLDINGS INC | COM | 40412C101 | 10,330 | 116,075 | SH | SOLE | 1 | 116,075 | 0 | 0 |
| HC2 HOLDINGS INC | COM | 404139107 | 127 | 20,563 | SH | SOLE | 1 | 20,563 | 0 | 0 |
| HCP INC | COM | 40414L109 | 7,472 | 238,878 | SH | SOLE | 1 | 238,878 | 0 | 0 |
| HCI GROUP INC | COM | 40416E103 | 242 | 5,314 | SH | SOLE | 1 | 5,314 | 0 | 0 |
| HD SUPPLY HOLDINGS INC | COM | 40416M105 | 188 | 4,580 | SH | SOLE | 1 | 4,580 | 0 | 0 |
| HFF INC CLASS A | COM | 40418F108 | 612 | 22,104 | SH | SOLE | 1 | 22,104 | 0 | 0 |
| HNI CORP | COM | 404251100 | 5,265 | 114,237 | SH | SOLE | 1 | 114,237 | 0 | 0 |
| HMS HOLDINGS CORP | COM | 40425J101 | 1,055 | 51,888 | SH | SOLE | 1 | 51,888 | 0 | 0 |
| HSN INC | COM | 404303109 | 3,052 | 82,270 | SH | SOLE | 1 | 82,270 | 0 | 0 |
| HRG GROUP INC | COM | 40434J100 | 1,389 | 71,894 | SH | SOLE | 1 | 71,894 | 0 | 0 |
| HP INC | COM | 40434L105 | 519,522 | 29,056,041 | SH | SOLE | 1 | 29,056,041 | 0 | 0 |
| HABIT RESTAURANTS INC/THE A | COM | 40449J103 | 147 | 8,300 | SH | SOLE | 1 | 8,300 | 0 | 0 |
| HACKETT GROUP INC/THE | COM | 404609109 | 269 | 13,827 | SH | SOLE | 1 | 13,827 | 0 | 0 |
| HAEMONETICS CORP/MASS | COM | 405024100 | 1,255 | 30,940 | SH | SOLE | 1 | 30,940 | 0 | 0 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 7,681 | 206,479 | SH | SOLE | 1 | 206,479 | 0 | 0 |
| HALLIBURTON CO | COM | 406216101 | 13,610 | 276,573 | SH | SOLE | 1 | 276,573 | 0 | 0 |
| HALLMARK FINL SERVICES INC | COM | 40624Q203 | 95 | 8,566 | SH | SOLE | 1 | 8,566 | 0 | 0 |
| HALOZYME THERAPEUTICS INC | COM | 40637H109 | 870 | 67,109 | SH | SOLE | 1 | 67,109 | 0 | 0 |
| HALYARD HEALTH INC | COM | 40650V100 | 4,587 | 120,413 | SH | SOLE | 1 | 120,413 | 0 | 0 |
| HANCOCK HOLDING CO | COM | 410120109 | 9,882 | 216,959 | SH | SOLE | 1 | 216,959 | 0 | 0 |
| HANDY & HARMAN LTD | COM | 410315105 | 49 | 1,797 | SH | SOLE | 1 | 1,797 | 0 | 0 |
| HANESBRANDS INC | COM | 410345102 | 3,747 | 180,468 | SH | SOLE | 1 | 180,468 | 0 | 0 |

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|------------------------------|-----|-----------|--------|------------|------|---|---------|---|---|
| HANMI FINANCIAL CORPORATION | COM | 410495204 | 594 | 19,307 SH | SOLE | 1 | 19,307 | 0 | 0 |
| HANNON ARMSTRONG SUSTAINABLE | COM | 41068X100 | 543 | 26,882 SH | SOLE | 1 | 26,882 | 0 | 0 |
| HANOVER INSURANCE GROUP INC/ | COM | 410867105 | 7,659 | 85,046 SH | SOLE | 1 | 85,046 | 0 | 0 |
| HARBORONE BANCORP INC | COM | 41165F101 | 169 | 8,908 SH | SOLE | 1 | 8,908 | 0 | 0 |
| HARDINGE INC | COM | 412324303 | 81 | 7,199 SH | SOLE | 1 | 7,199 | 0 | 0 |
| HARLEY DAVIDSON INC | COM | 412822108 | 3,559 | 58,823 SH | SOLE | 1 | 58,823 | 0 | 0 |
| HARMONIC INC | COM | 413160102 | 280 | 47,111 SH | SOLE | 1 | 47,111 | 0 | 0 |
| HARRIS CORP | COM | 413875105 | 4,666 | 41,931 SH | SOLE | 1 | 41,931 | 0 | 0 |
| HARSCO CORP | COM | 415864107 | 633 | 49,640 SH | SOLE | 1 | 49,640 | 0 | 0 |
| HARTFORD FINANCIAL SVCS GRP | COM | 416515104 | 7,705 | 160,277 SH | SOLE | 1 | 160,277 | 0 | 0 |
| HASBRO INC | COM | 418056107 | 20,012 | 200,480 SH | SOLE | 1 | 200,480 | 0 | 0 |
| HAVERTY FURNITURE | COM | 419596101 | 275 | 11,293 SH | SOLE | 1 | 11,293 | 0 | 0 |
| HAWAIIAN ELECTRIC INDS | COM | 419870100 | 7,241 | 217,373 SH | SOLE | 1 | 217,373 | 0 | 0 |
| HAWAIIAN HOLDINGS INC | COM | 419879101 | 1,483 | 31,935 SH | SOLE | 1 | 31,935 | 0 | 0 |
| HAWAIIAN TELCOM HOLDCO INC | COM | 420031106 | 85 | 3,706 SH | SOLE | 1 | 3,706 | 0 | 0 |
| HAWKINS INC | COM | 420261109 | 290 | 5,922 SH | SOLE | 1 | 5,922 | 0 | 0 |
| HAYNES INTERNATIONAL INC | COM | 420877201 | 292 | 7,655 SH | SOLE | 1 | 7,655 | 0 | 0 |
| HEALTHCARE SERVICES GROUP | COM | 421906108 | 1,841 | 42,721 SH | SOLE | 1 | 42,721 | 0 | 0 |
| HEALTHSOUTH CORP | COM | 421924309 | 9,814 | 229,244 SH | SOLE | 1 | 229,244 | 0 | 0 |
| HEALTHCARE REALTY TRUST INC | COM | 421946104 | 9,697 | 298,358 SH | SOLE | 1 | 298,358 | 0 | 0 |
| HEADWATERS INC | COM | 42210P102 | 1,035 | 44,080 SH | SOLE | 1 | 44,080 | 0 | 0 |
| HEALTHSTREAM INC | COM | 42222N103 | 384 | 15,846 SH | SOLE | 1 | 15,846 | 0 | 0 |
| HEALTHCARE TRUST OF AME CL A | COM | 42225P501 | 101 | 3,215 SH | SOLE | 1 | 3,215 | 0 | 0 |
| HEALTHEQUITY INC | COM | 42226A107 | 1,110 | 26,150 SH | SOLE | 1 | 26,150 | 0 | 0 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 549 | 27,392 SH | SOLE | 1 | 27,392 | 0 | 0 |
| HEARTLAND FINANCIAL USA INC | COM | 42234Q102 | 697 | 13,959 SH | SOLE | 1 | 13,959 | 0 | 0 |
| HECLA MINING CO | COM | 422704106 | 1,224 | 231,297 SH | SOLE | 1 | 231,297 | 0 | 0 |
| HEICO CORP | COM | 422806109 | 39 | 442 SH | SOLE | 1 | 442 | 0 | 0 |
| HEICO CORP CLASS A | COM | 422806208 | 65 | 869 SH | SOLE | 1 | 869 | 0 | 0 |
| HEIDRICK & STRUGGLES INTL | COM | 422819102 | 297 | 11,281 SH | SOLE | 1 | 11,281 | 0 | 0 |
| HELIX ENERGY SOLUTIONS GROUP | COM | 42330P107 | 651 | 83,769 SH | SOLE | 1 | 83,769 | 0 | 0 |
| HELMERICH & PAYNE | COM | 423452101 | 2,746 | 41,243 SH | SOLE | 1 | 41,243 | 0 | 0 |
| HEMISPHERE MEDIA GROUP INC | COM | 42365Q103 | 47 | 3,974 SH | SOLE | 1 | 3,974 | 0 | 0 |
| HENNESSY ADVISORS INC | COM | 425885100 | 45 | 2,663 SH | SOLE | 1 | 2,663 | 0 | 0 |
| JACK HENRY & ASSOCIATES INC | COM | 426281101 | 14,424 | 154,927 SH | SOLE | 1 | 154,927 | 0 | 0 |
| HERITAGE COMMERCE CORP | COM | 426927109 | 226 | 16,039 SH | SOLE | 1 | 16,039 | 0 | 0 |
| HERC HOLDINGS INC | COM | 42704L104 | 30 | 620 SH | SOLE | 1 | 620 | 0 | 0 |

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|------------------------------|-----|-----------|--------|------------|------|---|---------|---|---|
| HERITAGE FINANCIAL CORP | COM | 42722X106 | 449 | 18,138 SH | SOLE | 1 | 18,138 | 0 | 0 |
| HERITAGE OAKS BANCORP | COM | 42724R107 | 197 | 14,744 SH | SOLE | 1 | 14,744 | 0 | 0 |
| HERITAGE CRYSTAL CLEAN INC | COM | 42726M106 | 108 | 7,852 SH | SOLE | 1 | 7,852 | 0 | 0 |
| HERITAGE INSURANCE HOLDINGS | COM | 42727J102 | 209 | 16,365 SH | SOLE | 1 | 16,365 | 0 | 0 |
| HERON THERAPEUTICS INC | COM | 427746102 | 380 | 25,332 SH | SOLE | 1 | 25,332 | 0 | 0 |
| HERSHA HOSPITALITY TRUST | COM | 427825500 | 479 | 25,483 SH | SOLE | 1 | 25,483 | 0 | 0 |
| HERSHEY CO/THE | COM | 427866108 | 5,082 | 46,513 SH | SOLE | 1 | 46,513 | 0 | 0 |
| HESKA CORP | COM | 42805E306 | 394 | 3,754 SH | SOLE | 1 | 3,754 | 0 | 0 |
| HERTZ GLOBAL HOLDINGS INC | COM | 42806J106 | 33 | 1,864 SH | SOLE | 1 | 1,864 | 0 | 0 |
| HESS CORP | COM | 42809H107 | 7,246 | 150,294 SH | SOLE | 1 | 150,294 | 0 | 0 |
| HEWLETT PACKARD ENTERPRIS | COM | 42824C109 | 15,447 | 651,771 SH | SOLE | 1 | 651,771 | 0 | 0 |
| HEXCEL CORP | COM | 428291108 | 115 | 2,110 SH | SOLE | 1 | 2,110 | 0 | 0 |
| HIBBETT SPORTS INC | COM | 428567101 | 415 | 14,077 SH | SOLE | 1 | 14,077 | 0 | 0 |
| HIGHWOODS PROPERTIES INC | COM | 431284108 | 9,978 | 203,103 SH | SOLE | 1 | 203,103 | 0 | 0 |
| HILL INTERNATIONAL INC | COM | 431466101 | 83 | 19,910 SH | SOLE | 1 | 19,910 | 0 | 0 |
| HILL ROM HOLDINGS INC | COM | 431475102 | 8,389 | 118,822 SH | SOLE | 1 | 118,822 | 0 | 0 |
| HILLENBRAND INC | COM | 431571108 | 1,274 | 35,546 SH | SOLE | 1 | 35,546 | 0 | 0 |
| HILLTOP HOLDINGS INC | COM | 432748101 | 1,250 | 45,514 SH | SOLE | 1 | 45,514 | 0 | 0 |
| HILTON GRAND VACATIONS INC | COM | 43283X105 | 58 | 2,017 SH | SOLE | 1 | 2,017 | 0 | 0 |
| HILTON WORLDWIDE HLDGS W/I | COM | 43300A203 | 393 | 6,728 SH | SOLE | 1 | 6,728 | 0 | 0 |
| HINGHAM INSTITUTION FOR SVGS | COM | 433323102 | 146 | 825 SH | SOLE | 1 | 825 | 0 | 0 |
| HOLLYFRONTIER CORP | COM | 436106108 | 11,640 | 410,734 SH | SOLE | 1 | 410,734 | 0 | 0 |
| HOLOGIC INC | COM | 436440101 | 4,723 | 110,996 SH | SOLE | 1 | 110,996 | 0 | 0 |
| HOME BANCSHARES INC | COM | 436893200 | 1,983 | 73,250 SH | SOLE | 1 | 73,250 | 0 | 0 |
| HOME BANCORP INC | COM | 43689E107 | 119 | 3,527 SH | SOLE | 1 | 3,527 | 0 | 0 |
| HOME DEPOT INC | COM | 437076102 | 55,480 | 377,854 SH | SOLE | 1 | 377,854 | 0 | 0 |
| HOMESTREET INC | COM | 43785V102 | 409 | 14,626 SH | SOLE | 1 | 14,626 | 0 | 0 |
| HOMETRUST BANCSHARES INC | COM | 437872104 | 239 | 10,178 SH | SOLE | 1 | 10,178 | 0 | 0 |
| HONEYWELL INTERNATIONAL INC | COM | 438516106 | 30,303 | 242,680 SH | SOLE | 1 | 242,680 | 0 | 0 |
| HOOKER FURNITURE CORP | COM | 439038100 | 217 | 6,988 SH | SOLE | 1 | 6,988 | 0 | 0 |
| HOPE BANCORP INC | COM | 43940T109 | 1,494 | 77,950 SH | SOLE | 1 | 77,950 | 0 | 0 |
| HORACE MANN EDUCATORS | COM | 440327104 | 1,024 | 24,955 SH | SOLE | 1 | 24,955 | 0 | 0 |
| HORIZON BANCORP INDIANA | COM | 440407104 | 308 | 11,747 SH | SOLE | 1 | 11,747 | 0 | 0 |
| HORMEL FOODS CORP | COM | 440452100 | 3,669 | 105,946 SH | SOLE | 1 | 105,946 | 0 | 0 |
| HORIZON GLOBAL CORP | COM | 44052W104 | 183 | 13,190 SH | SOLE | 1 | 13,190 | 0 | 0 |
| HORNBECK OFFSHORE SERVICES | COM | 440543106 | 89 | 20,027 SH | SOLE | 1 | 20,027 | 0 | 0 |
| HORTONWORKS INC | COM | 440894103 | 244 | 24,917 SH | SOLE | 1 | 24,917 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| HOSPITALITY PROPERTIES TRUST | COM | 44106M102 | 10,351 | 328,277 | SH | SOLE | 1 | 328,277 | 0 | 0 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 6,508 | 348,759 | SH | SOLE | 1 | 348,759 | 0 | 0 |
| HOUGHTON MIFFLIN HARCOURT CO | COM | 44157R109 | 775 | 76,397 | SH | SOLE | 1 | 76,397 | 0 | 0 |
| HOULIHAN LOKEY INC | COM | 441593100 | 259 | 7,512 | SH | SOLE | 1 | 7,512 | 0 | 0 |
| HOVNANIAN ENTERPRISES A | COM | 442487203 | 170 | 75,060 | SH | SOLE | 1 | 75,060 | 0 | 0 |
| HOWARD HUGHES CORP/THE | COM | 44267D107 | 113 | 962 | SH | SOLE | 1 | 962 | 0 | 0 |
| HUB GROUP INC CL A | COM | 443320106 | 943 | 20,318 | SH | SOLE | 1 | 20,318 | 0 | 0 |
| HUBBELL INC | COM | 443510607 | 12,370 | 103,042 | SH | SOLE | 1 | 103,042 | 0 | 0 |
| HUBSPOT INC | COM | 443573100 | 1,057 | 17,460 | SH | SOLE | 1 | 17,460 | 0 | 0 |
| HUDSON PACIFIC PROPERTIES IN | COM | 444097109 | 2,402 | 69,344 | SH | SOLE | 1 | 69,344 | 0 | 0 |
| HUMANA INC | COM | 444859102 | 11,957 | 58,005 | SH | SOLE | 1 | 58,005 | 0 | 0 |
| HUNT (JB) TRANSPRT SVCS INC | COM | 445658107 | 3,551 | 38,705 | SH | SOLE | 1 | 38,705 | 0 | 0 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 5,770 | 430,896 | SH | SOLE | 1 | 430,896 | 0 | 0 |
| HUNTINGTON INGALLS INDUSTRIE | COM | 446413106 | 18,401 | 91,893 | SH | SOLE | 1 | 91,893 | 0 | 0 |
| HUNTSMAN CORP | COM | 447011107 | 129 | 5,276 | SH | SOLE | 1 | 5,276 | 0 | 0 |
| HURCO COMPANIES INC | COM | 447324104 | 121 | 3,902 | SH | SOLE | 1 | 3,902 | 0 | 0 |
| HURON CONSULTING GROUP INC | COM | 447462102 | 561 | 13,315 | SH | SOLE | 1 | 13,315 | 0 | 0 |
| HYATT HOTELS CORP CL A | COM | 448579102 | 46 | 844 | SH | SOLE | 1 | 844 | 0 | 0 |
| IDT CORP CLASS B | COM | 448947507 | 136 | 10,675 | SH | SOLE | 1 | 10,675 | 0 | 0 |
| HYSTER YALE MATERIALS | COM | 449172105 | 327 | 5,802 | SH | SOLE | 1 | 5,802 | 0 | 0 |
| IAC/INTERACTIVECORP | COM | 44919P508 | 122 | 1,659 | SH | SOLE | 1 | 1,659 | 0 | 0 |
| ICF INTERNATIONAL INC | COM | 44925C103 | 459 | 11,116 | SH | SOLE | 1 | 11,116 | 0 | 0 |
| ICU MEDICAL INC | COM | 44930G107 | 1,361 | 8,916 | SH | SOLE | 1 | 8,916 | 0 | 0 |
| IES HOLDINGS INC | COM | 44951W106 | 87 | 4,819 | SH | SOLE | 1 | 4,819 | 0 | 0 |
| ILG INC | COM | 44967H101 | 1,438 | 68,585 | SH | SOLE | 1 | 68,585 | 0 | 0 |
| IPG PHOTONICS CORP | COM | 44980X109 | 9,019 | 74,722 | SH | SOLE | 1 | 74,722 | 0 | 0 |
| IRHYTHM TECHNOLOGIES INC | COM | 450056106 | 161 | 4,281 | SH | SOLE | 1 | 4,281 | 0 | 0 |
| ISTAR INC | COM | 45031U101 | 491 | 41,571 | SH | SOLE | 1 | 41,571 | 0 | 0 |
| IXIA | COM | 45071R109 | 776 | 39,515 | SH | SOLE | 1 | 39,515 | 0 | 0 |
| ITT INC | COM | 45073V108 | 7,236 | 176,391 | SH | SOLE | 1 | 176,391 | 0 | 0 |
| IBERIABANK CORP | COM | 450828108 | 2,126 | 26,874 | SH | SOLE | 1 | 26,874 | 0 | 0 |
| ICONIX BRAND GROUP INC | COM | 451055107 | 198 | 26,382 | SH | SOLE | 1 | 26,382 | 0 | 0 |
| IDACORP INC | COM | 451107106 | 10,791 | 130,079 | SH | SOLE | 1 | 130,079 | 0 | 0 |
| IDEX CORP | COM | 45167R104 | 14,228 | 152,160 | SH | SOLE | 1 | 152,160 | 0 | 0 |
| IDEXX LABORATORIES INC | COM | 45168D104 | 5,296 | 34,251 | SH | SOLE | 1 | 34,251 | 0 | 0 |
| IDERA PHARMACEUTICALS INC | COM | 45168K306 | 137 | 55,412 | SH | SOLE | 1 | 55,412 | 0 | 0 |
| IGNYTA INC | COM | 451731103 | 156 | 18,148 | SH | SOLE | 1 | 18,148 | 0 | 0 |
| ILLINOIS TOOL WORKS | COM | 452308109 | 17,736 | 133,885 | SH | SOLE | 1 | 133,885 | 0 | 0 |

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|------------------------------|-----|-----------|--------|------------|------|---|---------|---|---|
| ILLUMINA INC | COM | 452327109 | 11,211 | 65,701 SH | SOLE | 1 | 65,701 | 0 | 0 |
| IMAX CORP | COM | 45245E109 | 1,210 | 35,583 SH | SOLE | 1 | 35,583 | 0 | 0 |
| IMMERSION CORPORATION | COM | 452521107 | 154 | 17,824 SH | SOLE | 1 | 17,824 | 0 | 0 |
| IMMUNE DESIGN CORP | COM | 45252L103 | 48 | 6,998 SH | SOLE | 1 | 6,998 | 0 | 0 |
| IMMUNOGEN INC | COM | 45253H101 | 201 | 51,863 SH | SOLE | 1 | 51,863 | 0 | 0 |
| IMPAC MORTGAGE HOLDINGS INC | COM | 45254P508 | 62 | 4,960 SH | SOLE | 1 | 4,960 | 0 | 0 |
| IMPAX LABORATORIES INC | COM | 45256B101 | 570 | 45,088 SH | SOLE | 1 | 45,088 | 0 | 0 |
| IMMUNOMEDICS INC | COM | 452907108 | 382 | 59,094 SH | SOLE | 1 | 59,094 | 0 | 0 |
| IMPINJ INC | COM | 453204109 | 112 | 3,707 SH | SOLE | 1 | 3,707 | 0 | 0 |
| IMPERVA INC | COM | 45321L100 | 725 | 17,657 SH | SOLE | 1 | 17,657 | 0 | 0 |
| INC RESEARCH HOLDINGS INC A | COM | 45329R109 | 1,150 | 25,080 SH | SOLE | 1 | 25,080 | 0 | 0 |
| INCYTE CORP | COM | 45337C102 | 9,554 | 71,474 SH | SOLE | 1 | 71,474 | 0 | 0 |
| INDEPENDENCE CONTRACT DRILLI | COM | 453415309 | 102 | 18,453 SH | SOLE | 1 | 18,453 | 0 | 0 |
| INDEPENDENCE HOLDING CO | COM | 453440307 | 81 | 4,370 SH | SOLE | 1 | 4,370 | 0 | 0 |
| INDEPENDENCE REALTY TRUST IN | COM | 45378A106 | 314 | 33,515 SH | SOLE | 1 | 33,515 | 0 | 0 |
| INDEPENDENT BANK CORP/MA | COM | 453836108 | 1,015 | 15,611 SH | SOLE | 1 | 15,611 | 0 | 0 |
| INDEPENDENT BANK CORP MICH | COM | 453838609 | 259 | 12,533 SH | SOLE | 1 | 12,533 | 0 | 0 |
| INDEPENDENT BANK GROUP INC | COM | 45384B106 | 440 | 6,841 SH | SOLE | 1 | 6,841 | 0 | 0 |
| INFINITY PHARMACEUTICALS INC | COM | 45665G303 | 98 | 30,248 SH | SOLE | 1 | 30,248 | 0 | 0 |
| INFINITY PROPERTY & CASUALTY | COM | 45665Q103 | 634 | 6,640 SH | SOLE | 1 | 6,640 | 0 | 0 |
| INFINERA CORP | COM | 45667G103 | 871 | 85,117 SH | SOLE | 1 | 85,117 | 0 | 0 |
| INFORMATION SERVICES GROUP | COM | 45675Y104 | 60 | 19,118 SH | SOLE | 1 | 19,118 | 0 | 0 |
| INFRAREIT INC | COM | 45685L100 | 442 | 24,535 SH | SOLE | 1 | 24,535 | 0 | 0 |
| INGEVITY CORP | COM | 45688C107 | 1,571 | 25,811 SH | SOLE | 1 | 25,811 | 0 | 0 |
| INGLES MARKETS INC CLASS A | COM | 457030104 | 371 | 8,605 SH | SOLE | 1 | 8,605 | 0 | 0 |
| INGREDION INC | COM | 457187102 | 17,482 | 145,165 SH | SOLE | 1 | 145,165 | 0 | 0 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 913 | 22,217 SH | SOLE | 1 | 22,217 | 0 | 0 |
| INSMED INC | COM | 457669307 | 668 | 38,127 SH | SOLE | 1 | 38,127 | 0 | 0 |
| INNOSPEC INC | COM | 45768S105 | 920 | 14,216 SH | SOLE | 1 | 14,216 | 0 | 0 |
| INPHI CORP | COM | 45772F107 | 1,188 | 24,343 SH | SOLE | 1 | 24,343 | 0 | 0 |
| INOVIO PHARMACEUTICALS INC | COM | 45773H201 | 270 | 40,856 SH | SOLE | 1 | 40,856 | 0 | 0 |
| INNERWORKINGS INC | COM | 45773Y105 | 236 | 23,658 SH | SOLE | 1 | 23,658 | 0 | 0 |
| INNOPHOS HOLDINGS INC | COM | 45774N108 | 643 | 11,905 SH | SOLE | 1 | 11,905 | 0 | 0 |
| INSTEEL INDUSTRIES INC | COM | 45774W108 | 390 | 10,787 SH | SOLE | 1 | 10,787 | 0 | 0 |
| INSPERITY INC | COM | 45778Q107 | 857 | 9,665 SH | SOLE | 1 | 9,665 | 0 | 0 |
| INOGEN INC | COM | 45780L104 | 779 | 10,040 SH | SOLE | 1 | 10,040 | 0 | 0 |
| INSTALLED BUILDING PRODUCTS | COM | 45780R101 | 653 | 12,387 SH | SOLE | 1 | 12,387 | 0 | 0 |

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|---------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| INOTEK PHARMACEUTICALS CORP | COM | 45780V102 | 21 | 10,745 | SH | SOLE | 1 | 10,745 | 0 | 0 |
| INOVALON HOLDINGS INC A | COM | 45781D101 | 17 | 1,342 | SH | SOLE | 1 | 1,342 | 0 | 0 |
| INNOVIVA INC | COM | 45781M101 | 688 | 49,776 | SH | SOLE | 1 | 49,776 | 0 | 0 |
| INSTRUCTURE INC | COM | 45781U103 | 151 | 6,466 | SH | SOLE | 1 | 6,466 | 0 | 0 |
| INSULET CORP | COM | 45784P101 | 1,506 | 34,940 | SH | SOLE | 1 | 34,940 | 0 | 0 |
| INTEGRA LIFESCIENCES HOLDING | COM | 457985208 | 1,540 | 36,560 | SH | SOLE | 1 | 36,560 | 0 | 0 |
| INTEGRATED DEVICE TECH INC | COM | 458118106 | 8,161 | 344,799 | SH | SOLE | 1 | 344,799 | 0 | 0 |
| INTEL CORP | COM | 458140100 | 83,598 | 2,317,657 | SH | SOLE | 1 | 2,317,657 | 0 | 0 |
| INTACT FINANCIAL CORP | COM | 45823T957 | 572 | 8,048 | SH | SOLE | 1 | 8,048 | 0 | 0 |
| INSYS THERAPEUTICS INC | COM | 45824V209 | 152 | 14,462 | SH | SOLE | 1 | 14,462 | 0 | 0 |
| INTEGER HOLDINGS CORP | COM | 45826H109 | 757 | 18,834 | SH | SOLE | 1 | 18,834 | 0 | 0 |
| INTELLIA THERAPEUTICS INC | COM | 45826J105 | 61 | 4,295 | SH | SOLE | 1 | 4,295 | 0 | 0 |
| INTER PARFUMS INC | COM | 458334109 | 393 | 10,753 | SH | SOLE | 1 | 10,753 | 0 | 0 |
| INTERACTIVE BROKERS GRO CL A | COM | 45841N107 | 57 | 1,654 | SH | SOLE | 1 | 1,654 | 0 | 0 |
| INTERCEPT PHARMACEUTICALS IN | COM | 45845P108 | 42 | 373 | SH | SOLE | 1 | 373 | 0 | 0 |
| INTERFACE INC | COM | 458665304 | 759 | 39,853 | SH | SOLE | 1 | 39,853 | 0 | 0 |
| INTERCONTINENTAL EXCHANGE IN | COM | 45866F104 | 14,040 | 234,515 | SH | SOLE | 1 | 234,515 | 0 | 0 |
| INTERDIGITAL INC | COM | 45867G101 | 7,650 | 88,650 | SH | SOLE | 1 | 88,650 | 0 | 0 |
| INTERNATIONAL BANCSHARES CRP | COM | 459044103 | 5,222 | 147,503 | SH | SOLE | 1 | 147,503 | 0 | 0 |
| INTL BUSINESS MACHINES CORP | COM | 459200101 | 556,792 | 3,197,382 | SH | SOLE | 1 | 3,197,382 | 0 | 0 |
| INTL FLAVORS & FRAGRANCES | COM | 459506101 | 4,266 | 32,189 | SH | SOLE | 1 | 32,189 | 0 | 0 |
| INTERNATIONAL PAPER CO | COM | 460146103 | 9,952 | 195,983 | SH | SOLE | 1 | 195,983 | 0 | 0 |
| INTL SPEEDWAY CORP CL A | COM | 460335201 | 2,445 | 66,166 | SH | SOLE | 1 | 66,166 | 0 | 0 |
| INTERPUBLIC GROUP OF COS INC | COM | 460690100 | 3,571 | 145,325 | SH | SOLE | 1 | 145,325 | 0 | 0 |
| INTERSECT ENT INC | COM | 46071F103 | 269 | 15,704 | SH | SOLE | 1 | 15,704 | 0 | 0 |
| INTRAWEST RESORTS HOLDINGS I | COM | 46090K109 | 248 | 9,920 | SH | SOLE | 1 | 9,920 | 0 | 0 |
| INTL FCSTONE INC | COM | 46116V105 | 352 | 9,278 | SH | SOLE | 1 | 9,278 | 0 | 0 |
| INTRA CELLULAR THERAPIES INC | COM | 46116X101 | 343 | 21,130 | SH | SOLE | 1 | 21,130 | 0 | 0 |
| INTUIT INC | COM | 461202103 | 12,724 | 109,702 | SH | SOLE | 1 | 109,702 | 0 | 0 |
| INVACARE CORP | COM | 461203101 | 232 | 19,520 | SH | SOLE | 1 | 19,520 | 0 | 0 |
| INTUITIVE SURGICAL INC | COM | 46120E602 | 11,056 | 14,425 | SH | SOLE | 1 | 14,425 | 0 | 0 |
| INVENTURE FOODS INC | COM | 461212102 | 52 | 11,676 | SH | SOLE | 1 | 11,676 | 0 | 0 |
| INTREXON CORP | COM | 46122T102 | 25 | 1,259 | SH | SOLE | 1 | 1,259 | 0 | 0 |
| INVENSENSE INC | COM | 46123D205 | 636 | 50,357 | SH | SOLE | 1 | 50,357 | 0 | 0 |
| INVESCO MORTGAGE CAPITAL | COM | 46131B100 | 1,069 | 69,306 | SH | SOLE | 1 | 69,306 | 0 | 0 |
| INVESTMENT TECHNOLOGY GROUP | COM | 46145F105 | 410 | 20,269 | SH | SOLE | 1 | 20,269 | 0 | 0 |
| INVESTORS BANCORP INC | COM | 46146L101 | 2,603 | 181,014 | SH | SOLE | 1 | 181,014 | 0 | 0 |

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|--------------------------------|----------------|-----------|---------|-----------|----|------|---|-----------|---|---|
| INVESTORS REAL ESTATE TRUST | COM | 461730103 | 443 | 74,694 | SH | SOLE | 1 | 74,694 | 0 | 0 |
| INVESTORS TITLE CO | COM | 461804106 | 139 | 878 | SH | SOLE | 1 | 878 | 0 | 0 |
| INVITAE CORP | COM | 46185L103 | 190 | 17,174 | SH | SOLE | 1 | 17,174 | 0 | 0 |
| INVIVO THERAPEUTICS HOLDINGS | COM | 46186M209 | 80 | 19,819 | SH | SOLE | 1 | 19,819 | 0 | 0 |
| IONIS PHARMACEUTICALS INC | COM | 462222100 | 110 | 2,741 | SH | SOLE | 1 | 2,741 | 0 | 0 |
| IRADIMED CORP | COM | 46266A109 | 22 | 2,493 | SH | SOLE | 1 | 2,493 | 0 | 0 |
| IRIDEX CORP | COM | 462684101 | 56 | 4,676 | SH | SOLE | 1 | 4,676 | 0 | 0 |
| IRIDIUM COMMUNICATIONS INC | COM | 46269C102 | 490 | 50,792 | SH | SOLE | 1 | 50,792 | 0 | 0 |
| IROBOT CORP | COM | 462726100 | 1,094 | 16,535 | SH | SOLE | 1 | 16,535 | 0 | 0 |
| IRON MOUNTAIN INC | COM | 46284V101 | 3,165 | 88,737 | SH | SOLE | 1 | 88,737 | 0 | 0 |
| IRONWOOD PHARMACEUTICALS INC | COM | 46333X108 | 1,337 | 78,346 | SH | SOLE | 1 | 78,346 | 0 | 0 |
| ISHARES CORE U.S. AGGREGATE | CORE US AGG | 464287226 | 3,190 | 29,400 | SH | SOLE | 1 | 29,400 | 0 | 0 |
| ISHARES S&P 500 GROWTH ETF | S&P 500 GR | 464287309 | 4,525 | 34,407 | SH | SOLE | 1 | 34,407 | 0 | 0 |
| ISHARES S&P 500 VALUE ETF | S&P 500 VAL | 464287408 | 6,365 | 61,180 | SH | SOLE | 1 | 61,180 | 0 | 0 |
| ISHARES 20 YEAR TREASURY BOND | 20 YR TR BD | 464287432 | 748 | 6,200 | SH | SOLE | 1 | 6,200 | 0 | 0 |
| ISHARES 7 10 YEAR TREASURY BON | 7-10 YR TR BD | 464287440 | 560 | 5,300 | SH | SOLE | 1 | 5,300 | 0 | 0 |
| ISHARES 1 3 YEAR TREASURY BOND | 1-3 YR TR BD | 464287457 | 1,792 | 21,200 | SH | SOLE | 1 | 21,200 | 0 | 0 |
| ISHARES MSCI EAFE ETF | MSCI EAFE | 464287465 | 44,503 | 714,452 | SH | SOLE | 1 | 714,452 | 0 | 0 |
| ISHARES RUSSELL MID CAP VALUE | RUSS MCP VAL | 464287473 | 2,820 | 33,980 | SH | SOLE | 1 | 33,980 | 0 | 0 |
| ISHARES RUSSELL MID CAP GROWTH | RUSS MD GR | 464287481 | 1,525 | 14,700 | SH | SOLE | 1 | 14,700 | 0 | 0 |
| ISHARES RUSSELL 2000 ETF | RUSS 2000 | 464287655 | 2,911 | 21,171 | SH | SOLE | 1 | 21,171 | 0 | 0 |
| ISHARES 10 20 YEAR TREASURY BO | 10-20 YR TR BD | 464288653 | 161 | 1,200 | SH | SOLE | 1 | 1,200 | 0 | 0 |
| ISHARES 3 7 YEAR TREASURY BOND | 3-7 YR TR BD | 464288661 | 2,030 | 16,500 | SH | SOLE | 1 | 16,500 | 0 | 0 |
| ISLE OF CAPRI CASINOS | COM | 464592104 | 406 | 15,397 | SH | SOLE | 1 | 15,397 | 0 | 0 |
| ISRAMCO INC | COM | 465141406 | 52 | 448 | SH | SOLE | 1 | 448 | 0 | 0 |
| ITRON INC | COM | 465741106 | 1,233 | 20,305 | SH | SOLE | 1 | 20,305 | 0 | 0 |
| IXYS CORPORATION | COM | 46600W106 | 225 | 15,472 | SH | SOLE | 1 | 15,472 | 0 | 0 |
| J & J SNACK FOODS CORP | COM | 466032109 | 1,253 | 9,241 | SH | SOLE | 1 | 9,241 | 0 | 0 |
| J ALEXANDER S HOLDINGS | COM | 46609J106 | 82 | 8,177 | SH | SOLE | 1 | 8,177 | 0 | 0 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 109,365 | 1,245,052 | SH | SOLE | 1 | 1,245,052 | 0 | 0 |
| JABIL CIRCUIT INC | COM | 466313103 | 10,540 | 364,453 | SH | SOLE | 1 | 364,453 | 0 | 0 |
| JACK IN THE BOX INC | COM | 466367109 | 8,358 | 82,169 | SH | SOLE | 1 | 82,169 | 0 | 0 |
| JACOBS ENGINEERING GROUP INC | COM | 469814107 | 3,815 | 69,020 | SH | SOLE | 1 | 69,020 | 0 | 0 |
| JAKKS PACIFIC INC | COM | 47012E106 | 52 | 9,425 | SH | SOLE | 1 | 9,425 | 0 | 0 |
| JAMBA INC | COM | 47023A309 | 71 | 7,843 | SH | SOLE | 1 | 7,843 | 0 | 0 |
| JANUS CAPITAL GROUP INC | COM | 47102X105 | 4,894 | 370,732 | SH | SOLE | 1 | 370,732 | 0 | 0 |
| JD.COM INC ADR | ADR | 47215P106 | 1,599 | 51,405 | SH | SOLE | 1 | 51,405 | 0 | 0 |

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|---------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| JETBLUE AIRWAYS CORP | COM | 477143101 | 13,877 | 673,333 | SH | SOLE | 1 | 673,333 | 0 | 0 |
| JIVE SOFTWARE INC | COM | 47760A108 | 153 | 35,562 | SH | SOLE | 1 | 35,562 | 0 | 0 |
| JOHN BEAN TECHNOLOGIES CORP | COM | 477839104 | 1,549 | 17,608 | SH | SOLE | 1 | 17,608 | 0 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 131,207 | 1,053,451 | SH | SOLE | 1 | 1,053,451 | 0 | 0 |
| JOHNSON OUTDOORS INC A | COM | 479167108 | 110 | 3,020 | SH | SOLE | 1 | 3,020 | 0 | 0 |
| JONES ENERGY INC A | COM | 48019R108 | 95 | 37,384 | SH | SOLE | 1 | 37,384 | 0 | 0 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 10,394 | 93,262 | SH | SOLE | 1 | 93,262 | 0 | 0 |
| JOY GLOBAL INC | COM | 481165108 | 7,239 | 256,264 | SH | SOLE | 1 | 256,264 | 0 | 0 |
| J2 GLOBAL INC | COM | 48123V102 | 10,366 | 123,532 | SH | SOLE | 1 | 123,532 | 0 | 0 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 3,898 | 140,059 | SH | SOLE | 1 | 140,059 | 0 | 0 |
| JUNO THERAPEUTICS INC | COM | 48205A109 | 32 | 1,451 | SH | SOLE | 1 | 1,451 | 0 | 0 |
| KAR AUCTION SERVICES INC | COM | 48238T109 | 660 | 15,102 | SH | SOLE | 1 | 15,102 | 0 | 0 |
| KBR INC | COM | 48242W106 | 4,293 | 285,644 | SH | SOLE | 1 | 285,644 | 0 | 0 |
| KCG HOLDINGS INC CL A | COM | 48244B100 | 435 | 24,425 | SH | SOLE | 1 | 24,425 | 0 | 0 |
| KLA TENCOR CORP | COM | 482480100 | 508,720 | 5,351,000 | SH | SOLE | 1 | 5,351,000 | 0 | 0 |
| KLX INC | COM | 482539103 | 6,059 | 135,558 | SH | SOLE | 1 | 135,558 | 0 | 0 |
| KMG CHEMICALS INC | COM | 482564101 | 256 | 5,547 | SH | SOLE | 1 | 5,547 | 0 | 0 |
| KVH INDUSTRIES INC | COM | 482738101 | 78 | 9,286 | SH | SOLE | 1 | 9,286 | 0 | 0 |
| K2M GROUP HOLDINGS INC | COM | 48273J107 | 325 | 15,847 | SH | SOLE | 1 | 15,847 | 0 | 0 |
| K12 INC | COM | 48273U102 | 399 | 20,813 | SH | SOLE | 1 | 20,813 | 0 | 0 |
| KADANT INC | COM | 48282T104 | 392 | 6,601 | SH | SOLE | 1 | 6,601 | 0 | 0 |
| KADMON HOLDINGS INC | COM | 48283N106 | 18 | 4,941 | SH | SOLE | 1 | 4,941 | 0 | 0 |
| KAISER ALUMINUM CORP | COM | 483007704 | 871 | 10,895 | SH | SOLE | 1 | 10,895 | 0 | 0 |
| KAMAN CORP | COM | 483548103 | 796 | 16,544 | SH | SOLE | 1 | 16,544 | 0 | 0 |
| KANSAS CITY SOUTHERN | COM | 485170302 | 3,447 | 40,195 | SH | SOLE | 1 | 40,195 | 0 | 0 |
| KAPSTONE PAPER AND PACKAGING | COM | 48562P103 | 1,209 | 52,349 | SH | SOLE | 1 | 52,349 | 0 | 0 |
| KARYOPHARM THERAPEUTICS INC | COM | 48576U106 | 211 | 16,422 | SH | SOLE | 1 | 16,422 | 0 | 0 |
| KATE SPADE & CO | COM | 485865109 | 5,947 | 255,984 | SH | SOLE | 1 | 255,984 | 0 | 0 |
| KB HOME | COM | 48666K109 | 4,283 | 215,432 | SH | SOLE | 1 | 215,432 | 0 | 0 |
| KEARNY FINANCIAL CORP/MD | COM | 48716P108 | 802 | 53,296 | SH | SOLE | 1 | 53,296 | 0 | 0 |
| KELLOGG CO | COM | 487836108 | 9,225 | 127,052 | SH | SOLE | 1 | 127,052 | 0 | 0 |
| KELLY SERVICES INC A | COM | 488152208 | 395 | 18,087 | SH | SOLE | 1 | 18,087 | 0 | 0 |
| KEMPER CORP | COM | 488401100 | 4,794 | 120,159 | SH | SOLE | 1 | 120,159 | 0 | 0 |
| KENNAMETAL INC | COM | 489170100 | 8,084 | 206,068 | SH | SOLE | 1 | 206,068 | 0 | 0 |
| KENNEDY WILSON HOLDINGS INC | COM | 489398107 | 1,103 | 49,686 | SH | SOLE | 1 | 49,686 | 0 | 0 |
| KERR MCGEE CORP | COM | 492386AT4 | 256 | 200,000 | SH | SOLE | 1 | 200,000 | 0 | 0 |
| KERYX BIOPHARMACEUTICALS | COM | 492515101 | 300 | 48,622 | SH | SOLE | 1 | 48,622 | 0 | 0 |
| KEYCORP | COM | 493267108 | 7,841 | 441,025 | SH | SOLE | 1 | 441,025 | 0 | 0 |
| KEYERA CORP | COM | 493271951 | 255 | 8,694 | SH | SOLE | 1 | 8,694 | 0 | 0 |

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|-------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| KEYSIGHT TECHNOLOGIES IN | COM | 49338L103 | 12,395 | 342,960 | SH | SOLE | 1 | 342,960 | 0 | 0 |
| KEYW HOLDING CORP/THE | COM | 493723100 | 254 | 26,957 | SH | SOLE | 1 | 26,957 | 0 | 0 |
| KFORCE INC | COM | 493732101 | 359 | 15,103 | SH | SOLE | 1 | 15,103 | 0 | 0 |
| KIMBALL INTERNATIONAL B | COM | 494274103 | 375 | 22,743 | SH | SOLE | 1 | 22,743 | 0 | 0 |
| KILROY REALTY CORP | COM | 49427F108 | 14,086 | 195,416 | SH | SOLE | 1 | 195,416 | 0 | 0 |
| KIMBALL ELECTRONICS INC | COM | 49428J109 | 293 | 17,291 | SH | SOLE | 1 | 17,291 | 0 | 0 |
| KIMBERLY CLARK CORP | COM | 494368103 | 22,110 | 167,974 | SH | SOLE | 1 | 167,974 | 0 | 0 |
| KIMCO REALTY CORP | COM | 49446R109 | 3,152 | 142,689 | SH | SOLE | 1 | 142,689 | 0 | 0 |
| KINDER MORGAN INC | COM | 49456B101 | 17,941 | 825,268 | SH | SOLE | 1 | 825,268 | 0 | 0 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 433 | 51,890 | SH | SOLE | 1 | 51,890 | 0 | 0 |
| KINSALE CAPITAL GROUP INC | COM | 49714P108 | 129 | 4,022 | SH | SOLE | 1 | 4,022 | 0 | 0 |
| KIRBY CORP | COM | 497266106 | 7,594 | 107,642 | SH | SOLE | 1 | 107,642 | 0 | 0 |
| KIRKLAND S INC | COM | 497498105 | 113 | 9,080 | SH | SOLE | 1 | 9,080 | 0 | 0 |
| KITE PHARMA INC | COM | 49803L109 | 1,863 | 23,731 | SH | SOLE | 1 | 23,731 | 0 | 0 |
| KITE REALTY GROUP TRUST | COM | 49803T300 | 1,076 | 50,063 | SH | SOLE | 1 | 50,063 | 0 | 0 |
| KNOLL INC | COM | 498904200 | 705 | 29,590 | SH | SOLE | 1 | 29,590 | 0 | 0 |
| KNIGHT TRANSPORTATION INC | COM | 499064103 | 1,292 | 41,210 | SH | SOLE | 1 | 41,210 | 0 | 0 |
| KNOWLES CORP | COM | 49926D109 | 4,330 | 228,474 | SH | SOLE | 1 | 228,474 | 0 | 0 |
| KOHL'S CORP | COM | 500255104 | 379,878 | 9,542,266 | SH | SOLE | 1 | 9,542,266 | 0 | 0 |
| KONA GRILL INC | COM | 50047H201 | 32 | 5,121 | SH | SOLE | 1 | 5,121 | 0 | 0 |
| KOPIN CORP | COM | 500600101 | 156 | 37,956 | SH | SOLE | 1 | 37,956 | 0 | 0 |
| KOPPERS HOLDINGS INC | COM | 50060P106 | 531 | 12,527 | SH | SOLE | 1 | 12,527 | 0 | 0 |
| KORN/FERRY INTERNATIONAL | COM | 500643200 | 1,094 | 34,739 | SH | SOLE | 1 | 34,739 | 0 | 0 |
| KRAFT HEINZ CO/THE | COM | 500754106 | 29,084 | 320,275 | SH | SOLE | 1 | 320,275 | 0 | 0 |
| KRATOS DEFENSE & SECURITY | COM | 50077B207 | 270 | 34,728 | SH | SOLE | 1 | 34,728 | 0 | 0 |
| KRATON CORP | COM | 50077C106 | 564 | 18,227 | SH | SOLE | 1 | 18,227 | 0 | 0 |
| KROGER CO | COM | 501044101 | 12,330 | 418,100 | SH | SOLE | 1 | 418,100 | 0 | 0 |
| KRONOS WORLDWIDE INC | COM | 50105F105 | 223 | 13,550 | SH | SOLE | 1 | 13,550 | 0 | 0 |
| L BRANDS INC | COM | 501797104 | 281,866 | 5,984,410 | SH | SOLE | 1 | 5,984,410 | 0 | 0 |
| LCNB CORPORATION | COM | 50181P100 | 129 | 5,427 | SH | SOLE | 1 | 5,427 | 0 | 0 |
| LHC GROUP INC | COM | 50187A107 | 497 | 9,224 | SH | SOLE | 1 | 9,224 | 0 | 0 |
| LGI HOMES INC | COM | 50187T106 | 323 | 9,513 | SH | SOLE | 1 | 9,513 | 0 | 0 |
| LKQ CORP | COM | 501889208 | 3,321 | 113,477 | SH | SOLE | 1 | 113,477 | 0 | 0 |
| LCI INDUSTRIES | COM | 50189K103 | 1,434 | 14,370 | SH | SOLE | 1 | 14,370 | 0 | 0 |
| LPL FINANCIAL HOLDINGS INC | COM | 50212V100 | 89 | 2,238 | SH | SOLE | 1 | 2,238 | 0 | 0 |
| LSB INDUSTRIES INC | COM | 502160104 | 119 | 12,706 | SH | SOLE | 1 | 12,706 | 0 | 0 |
| LSI INDUSTRIES INC | COM | 50216C108 | 148 | 14,638 | SH | SOLE | 1 | 14,638 | 0 | 0 |
| LTC PROPERTIES INC | COM | 502175102 | 1,112 | 23,208 | SH | SOLE | 1 | 23,208 | 0 | 0 |
| LSC COMMUNICATIONS INC | COM | 50218P107 | 16 | 625 | SH | SOLE | 1 | 625 | 0 | 0 |
| L3 TECHNOLOGIES INC | COM | 502413107 | 4,475 | 27,075 | SH | SOLE | 1 | 27,075 | 0 | 0 |

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|------------------------------|-----|-----------|--------|------------|------|---|---------|---|---|
| LA JOLLA PHARMACEUTICAL CO | COM | 503459604 | 256 | 8,571 SH | SOLE | 1 | 8,571 | 0 | 0 |
| LA QUINTA HOLDINGS INC | COM | 50420D108 | 706 | 52,209 SH | SOLE | 1 | 52,209 | 0 | 0 |
| LA Z BOY INC | COM | 505336107 | 800 | 29,612 SH | SOLE | 1 | 29,612 | 0 | 0 |
| LABORATORY CRP OF AMER HLDGS | COM | 50540R409 | 6,560 | 45,727 SH | SOLE | 1 | 45,727 | 0 | 0 |
| LADDER CAPITAL CORP REIT | COM | 505743104 | 375 | 26,001 SH | SOLE | 1 | 26,001 | 0 | 0 |
| LADENBURG THALMANN FINANCIAL | COM | 50575Q102 | 154 | 62,276 SH | SOLE | 1 | 62,276 | 0 | 0 |
| BEIERSDORF AG | COM | 510740905 | 1,777 | 18,776 SH | SOLE | 1 | 18,776 | 0 | 0 |
| LAKELAND BANCORP INC | COM | 511637100 | 471 | 24,009 SH | SOLE | 1 | 24,009 | 0 | 0 |
| LAKELAND FINANCIAL CORP | COM | 511656100 | 641 | 14,862 SH | SOLE | 1 | 14,862 | 0 | 0 |
| LAM RESEARCH CORP | COM | 512807108 | 8,676 | 67,595 SH | SOLE | 1 | 67,595 | 0 | 0 |
| LAMAR ADVERTISING CO A | COM | 512816109 | 12,351 | 165,248 SH | SOLE | 1 | 165,248 | 0 | 0 |
| LAMB WESTON HOLDINGS INC | COM | 513272104 | 11,657 | 277,153 SH | SOLE | 1 | 277,153 | 0 | 0 |
| LANCASTER COLONY CORP | COM | 513847103 | 6,421 | 49,838 SH | SOLE | 1 | 49,838 | 0 | 0 |
| LANDEC CORP | COM | 514766104 | 198 | 16,486 SH | SOLE | 1 | 16,486 | 0 | 0 |
| LANDAUER INC | COM | 51476K103 | 287 | 5,880 SH | SOLE | 1 | 5,880 | 0 | 0 |
| LANDSTAR SYSTEM INC | COM | 515098101 | 7,139 | 83,355 SH | SOLE | 1 | 83,355 | 0 | 0 |
| LANDS END INC | COM | 51509F105 | 197 | 9,188 SH | SOLE | 1 | 9,188 | 0 | 0 |
| LANNETT CO INC | COM | 516012101 | 381 | 17,063 SH | SOLE | 1 | 17,063 | 0 | 0 |
| LAREDO PETROLEUM INC | COM | 516806106 | 55 | 3,792 SH | SOLE | 1 | 3,792 | 0 | 0 |
| LASALLE HOTEL PROPERTIES | COM | 517942108 | 8,329 | 287,701 SH | SOLE | 1 | 287,701 | 0 | 0 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 511 | 73,876 SH | SOLE | 1 | 73,876 | 0 | 0 |
| ESTEE LAUDER COMPANIES CL A | COM | 518439104 | 6,482 | 76,448 SH | SOLE | 1 | 76,448 | 0 | 0 |
| LAWSON PRODUCTS INC | COM | 520776105 | 87 | 3,885 SH | SOLE | 1 | 3,885 | 0 | 0 |
| LAYNE CHRISTENSEN COMPANY | COM | 521050104 | 99 | 11,150 SH | SOLE | 1 | 11,150 | 0 | 0 |
| LEAR CORP | COM | 521865204 | 2,036 | 14,379 SH | SOLE | 1 | 14,379 | 0 | 0 |
| LEGGETT & PLATT INC | COM | 524660107 | 2,296 | 45,629 SH | SOLE | 1 | 45,629 | 0 | 0 |
| LEGACYTEXAS FINANCIAL GROUP | COM | 52471Y106 | 1,073 | 26,892 SH | SOLE | 1 | 26,892 | 0 | 0 |
| LEGG MASON INC | COM | 524901105 | 7,997 | 221,473 SH | SOLE | 1 | 221,473 | 0 | 0 |
| LEIDOS HOLDINGS INC | COM | 525327102 | 14,615 | 285,784 SH | SOLE | 1 | 285,784 | 0 | 0 |
| LEMAITRE VASCULAR INC | COM | 525558201 | 205 | 8,310 SH | SOLE | 1 | 8,310 | 0 | 0 |
| LENDINGCLUB CORP | COM | 52603A109 | 1,094 | 199,360 SH | SOLE | 1 | 199,360 | 0 | 0 |
| LENDINGTREE INC | COM | 52603B107 | 490 | 3,913 SH | SOLE | 1 | 3,913 | 0 | 0 |
| LENNAR CORP A | COM | 526057104 | 3,673 | 71,755 SH | SOLE | 1 | 71,755 | 0 | 0 |
| LENNAR CORP B SHS | COM | 526057302 | 10 | 239 SH | SOLE | 1 | 239 | 0 | 0 |
| LENNOX INTERNATIONAL INC | COM | 526107107 | 12,919 | 77,221 SH | SOLE | 1 | 77,221 | 0 | 0 |
| LEUCADIA NATIONAL CORP | COM | 527288104 | 6,511 | 250,408 SH | SOLE | 1 | 250,408 | 0 | 0 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N308 | 6,686 | 116,853 SH | SOLE | 1 | 116,853 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| LEXICON PHARMACEUTICALS INC | COM | 528872302 | 373 | 26,020 | SH | SOLE | 1 | 26,020 | 0 | 0 |
| LEXINGTON REALTY TRUST | COM | 529043101 | 1,392 | 139,470 | SH | SOLE | 1 | 139,470 | 0 | 0 |
| LIBBEY INC | COM | 529898108 | 197 | 13,525 | SH | SOLE | 1 | 13,525 | 0 | 0 |
| LIBERTY BROADBAND A | COM | 530307107 | 57 | 675 | SH | SOLE | 1 | 675 | 0 | 0 |
| LIBERTY BROADBAND C | COM | 530307305 | 238 | 2,750 | SH | SOLE | 1 | 2,750 | 0 | 0 |
| LIBERTY EXPEDIA HOLD A | COM | 53046P109 | 63 | 1,378 | SH | SOLE | 1 | 1,378 | 0 | 0 |
| LIBERTY INTERACTIVE CORP Q A | COM | 53071M104 | 2,730 | 136,359 | SH | SOLE | 1 | 136,359 | 0 | 0 |
| LIBERTY VENTURES SER A | COM | 53071M856 | 1,760 | 39,568 | SH | SOLE | 1 | 39,568 | 0 | 0 |
| LIBERTY PROPERTY TRUST | COM | 531172104 | 11,328 | 293,852 | SH | SOLE | 1 | 293,852 | 0 | 0 |
| LIBERTY MEDIA COR SIRIUSXM A | COM | 531229409 | 94 | 2,419 | SH | SOLE | 1 | 2,419 | 0 | 0 |
| LIBERTY MEDIA COR SIRIUSXM C | COM | 531229607 | 417 | 10,753 | SH | SOLE | 1 | 10,753 | 0 | 0 |
| LIBERTY MEDIA CORP BRAVES A | COM | 531229706 | 135 | 5,634 | SH | SOLE | 1 | 5,634 | 0 | 0 |
| LIBERTY MEDIA CORP LIBERTY C | COM | 531229854 | 954 | 27,922 | SH | SOLE | 1 | 27,922 | 0 | 0 |
| LIBERTY MEDIA CORP LIBERTY A | COM | 531229870 | 461 | 14,089 | SH | SOLE | 1 | 14,089 | 0 | 0 |
| LIBERTY MEDIA CORP BRAVES C | COM | 531229888 | 458 | 19,375 | SH | SOLE | 1 | 19,375 | 0 | 0 |
| LIBERTY TAX INC | COM | 53128T102 | 60 | 4,192 | SH | SOLE | 1 | 4,192 | 0 | 0 |
| LIBERTY TRIPADVISOR HDG A | COM | 531465102 | 630 | 44,708 | SH | SOLE | 1 | 44,708 | 0 | 0 |
| LIFEWAY FOODS INC | COM | 531914109 | 31 | 2,879 | SH | SOLE | 1 | 2,879 | 0 | 0 |
| LIFEPOINT HEALTH INC | COM | 53219L109 | 5,226 | 79,781 | SH | SOLE | 1 | 79,781 | 0 | 0 |
| LIGAND PHARMACEUTICALS | COM | 53220K504 | 1,222 | 11,544 | SH | SOLE | 1 | 11,544 | 0 | 0 |
| LIFEVANTAGE CORP | COM | 53222K205 | 45 | 8,455 | SH | SOLE | 1 | 8,455 | 0 | 0 |
| LIFETIME BRANDS INC | COM | 53222Q103 | 137 | 6,802 | SH | SOLE | 1 | 6,802 | 0 | 0 |
| LIFE STORAGE INC | COM | 53223X107 | 7,621 | 92,803 | SH | SOLE | 1 | 92,803 | 0 | 0 |
| ELI LILLY & CO | COM | 532457108 | 26,294 | 312,619 | SH | SOLE | 1 | 312,619 | 0 | 0 |
| LIMELIGHT NETWORKS INC | COM | 53261M104 | 113 | 43,718 | SH | SOLE | 1 | 43,718 | 0 | 0 |
| LIMONEIRA CO | COM | 532746104 | 151 | 7,214 | SH | SOLE | 1 | 7,214 | 0 | 0 |
| LINCOLN ELECTRIC HOLDINGS | COM | 533900106 | 10,710 | 123,307 | SH | SOLE | 1 | 123,307 | 0 | 0 |
| LINCOLN NATIONAL CORP | COM | 534187109 | 6,167 | 94,226 | SH | SOLE | 1 | 94,226 | 0 | 0 |
| LINDBLAD EXPEDITIONS HOLDING | COM | 535219109 | 81 | 9,028 | SH | SOLE | 1 | 9,028 | 0 | 0 |
| LINDSAY CORP | COM | 535555106 | 575 | 6,527 | SH | SOLE | 1 | 6,527 | 0 | 0 |
| LIONS GATE ENTERTAINMENT A | COM | 535919401 | 30 | 1,131 | SH | SOLE | 1 | 1,131 | 0 | 0 |
| LIONS GATE ENTERTAINMENT B | COM | 535919500 | 59 | 2,432 | SH | SOLE | 1 | 2,432 | 0 | 0 |
| LION BIOTECHNOLOGIES INC | COM | 53619R102 | 255 | 34,187 | SH | SOLE | 1 | 34,187 | 0 | 0 |
| LIPOCINE INC | COM | 53630X104 | 40 | 10,199 | SH | SOLE | 1 | 10,199 | 0 | 0 |
| LIQUIDITY SERVICES INC | COM | 53635B107 | 123 | 15,357 | SH | SOLE | 1 | 15,357 | 0 | 0 |
| LITHIA MOTORS INC CL A | COM | 536797103 | 1,233 | 14,401 | SH | SOLE | 1 | 14,401 | 0 | 0 |
| LITTELFUSE INC | COM | 537008104 | 9,288 | 58,084 | SH | SOLE | 1 | 58,084 | 0 | 0 |

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|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| LIVE NATION ENTERTAINMENT IN | COM | 538034109 | 8,019 | 264,050 | SH | SOLE | 1 | 264,050 | 0 | 0 |
| LIVE OAK BANCSHARES INC | COM | 53803X105 | 261 | 12,038 | SH | SOLE | 1 | 12,038 | 0 | 0 |
| LIVEPERSON INC | COM | 538146101 | 225 | 32,823 | SH | SOLE | 1 | 32,823 | 0 | 0 |
| LLOYDS BANK PLC | COM | 53944VAH2 | 1,127 | 1,101,000 | SH | SOLE | 1 | 1,101,000 | 0 | 0 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 32,905 | 122,962 | SH | SOLE | 1 | 122,962 | 0 | 0 |
| LOEWS CORP | COM | 540424108 | 7,471 | 159,732 | SH | SOLE | 1 | 159,732 | 0 | 0 |
| LOGMEIN INC | COM | 54142L109 | 13,186 | 135,240 | SH | SOLE | 1 | 135,240 | 0 | 0 |
| LORAL SPACE & COMMUNICATIONS | COM | 543881106 | 313 | 7,934 | SH | SOLE | 1 | 7,934 | 0 | 0 |
| LOUISIANA PACIFIC CORP | COM | 546347105 | 9,232 | 371,948 | SH | SOLE | 1 | 371,948 | 0 | 0 |
| LOWE S COS INC | COM | 548661107 | 28,524 | 346,962 | SH | SOLE | 1 | 346,962 | 0 | 0 |
| LOXO ONCOLOGY INC | COM | 548862101 | 410 | 9,749 | SH | SOLE | 1 | 9,749 | 0 | 0 |
| LUBY S INC | COM | 549282101 | 37 | 12,032 | SH | SOLE | 1 | 12,032 | 0 | 0 |
| LULULEMON ATHLETICA INC | COM | 550021109 | 115 | 2,208 | SH | SOLE | 1 | 2,208 | 0 | 0 |
| LUMBER LIQUIDATORS HOLDINGS | COM | 55003T107 | 340 | 16,211 | SH | SOLE | 1 | 16,211 | 0 | 0 |
| LUMENTUM HOLDINGS INC | COM | 55024U109 | 1,632 | 30,591 | SH | SOLE | 1 | 30,591 | 0 | 0 |
| LUMINEX CORP | COM | 55027E102 | 449 | 24,463 | SH | SOLE | 1 | 24,463 | 0 | 0 |
| LUMOS NETWORKS CORP | COM | 550283105 | 206 | 11,648 | SH | SOLE | 1 | 11,648 | 0 | 0 |
| LYDALL INC | COM | 550819106 | 548 | 10,229 | SH | SOLE | 1 | 10,229 | 0 | 0 |
| WILLIAM LYON HOMES CL A | COM | 552074700 | 304 | 14,725 | SH | SOLE | 1 | 14,725 | 0 | 0 |
| M & T BANK CORP | COM | 55261F104 | 13,754 | 88,889 | SH | SOLE | 1 | 88,889 | 0 | 0 |
| MBIA INC | COM | 55262C100 | 686 | 80,991 | SH | SOLE | 1 | 80,991 | 0 | 0 |
| MB FINANCIAL INC | COM | 55264U108 | 7,970 | 186,136 | SH | SOLE | 1 | 186,136 | 0 | 0 |
| MDC HOLDINGS INC | COM | 552676108 | 769 | 25,579 | SH | SOLE | 1 | 25,579 | 0 | 0 |
| MDU RESOURCES GROUP INC | COM | 552690109 | 10,686 | 390,430 | SH | SOLE | 1 | 390,430 | 0 | 0 |
| MDC PARTNERS INC A | COM | 552697104 | 297 | 31,550 | SH | SOLE | 1 | 31,550 | 0 | 0 |
| MFA FINANCIAL INC | COM | 55272X102 | 80 | 9,851 | SH | SOLE | 1 | 9,851 | 0 | 0 |
| MCBC HOLDINGS INC | COM | 55276F107 | 77 | 4,757 | SH | SOLE | 1 | 4,757 | 0 | 0 |
| MGE ENERGY INC | COM | 55277P104 | 1,375 | 21,155 | SH | SOLE | 1 | 21,155 | 0 | 0 |
| MGIC INVESTMENT CORP | COM | 552848103 | 2,094 | 206,708 | SH | SOLE | 1 | 206,708 | 0 | 0 |
| MGM RESORTS INTERNATIONAL | COM | 552953101 | 342 | 12,471 | SH | SOLE | 1 | 12,471 | 0 | 0 |
| MGP INGREDIENTS INC | COM | 55303J106 | 419 | 7,723 | SH | SOLE | 1 | 7,723 | 0 | 0 |
| M/I HOMES INC | COM | 55305B101 | 357 | 14,578 | SH | SOLE | 1 | 14,578 | 0 | 0 |
| MKS INSTRUMENTS INC | COM | 55306N104 | 2,211 | 32,160 | SH | SOLE | 1 | 32,160 | 0 | 0 |
| MPLX LP | COM | 55336VAC4 | 567 | 550,000 | SH | SOLE | 1 | 550,000 | 0 | 0 |
| MRC GLOBAL INC | COM | 55345K103 | 1,042 | 56,834 | SH | SOLE | 1 | 56,834 | 0 | 0 |
| MSA SAFETY INC | COM | 553498106 | 5,700 | 80,631 | SH | SOLE | 1 | 80,631 | 0 | 0 |
| MSC INDUSTRIAL DIRECT CO A | COM | 553530106 | 10,689 | 104,020 | SH | SOLE | 1 | 104,020 | 0 | 0 |
| MSCI INC | COM | 55354G100 | 17,791 | 183,057 | SH | SOLE | 1 | 183,057 | 0 | 0 |
| MSG NETWORKS INC A | COM | 553573106 | 2,633 | 112,771 | SH | SOLE | 1 | 112,771 | 0 | 0 |

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|---------------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| MTS SYSTEMS CORP | COM | 553777103 | 556 | 10,106 | SH | SOLE | 1 | 10,106 | 0 | 0 |
| MTGE INVESTMENT CORP | COM | 55378A105 | 475 | 28,366 | SH | SOLE | 1 | 28,366 | 0 | 0 |
| MYR GROUP INC/DELAWARE | COM | 55405W104 | 372 | 9,073 | SH | SOLE | 1 | 9,073 | 0 | 0 |
| MACOM TECHNOLOGY SOLUTIONS H | COM | 55405Y100 | 939 | 19,431 | SH | SOLE | 1 | 19,431 | 0 | 0 |
| MACATAWA BANK CORP | COM | 554225102 | 161 | 16,303 | SH | SOLE | 1 | 16,303 | 0 | 0 |
| MACERICH CO/THE | COM | 554382101 | 2,962 | 45,988 | SH | SOLE | 1 | 45,988 | 0 | 0 |
| MACK CALI REALTY CORP | COM | 554489104 | 6,238 | 231,557 | SH | SOLE | 1 | 231,557 | 0 | 0 |
| MACQUARIE INFRASTRUCTURE COR | COM | 55608B105 | 160 | 1,988 | SH | SOLE | 1 | 1,988 | 0 | 0 |
| MACROGENICS INC | COM | 556099109 | 365 | 19,632 | SH | SOLE | 1 | 19,632 | 0 | 0 |
| MACY S INC | COM | 55616P104 | 358,237 | 12,086,267 | SH | SOLE | 1 | 12,086,267 | 0 | 0 |
| STEVEN MADDEN LTD | COM | 556269108 | 1,439 | 37,319 | SH | SOLE | 1 | 37,319 | 0 | 0 |
| MADISON SQUARE GARDEN CO A | COM | 55825T103 | 101 | 508 | SH | SOLE | 1 | 508 | 0 | 0 |
| MAGELLAN HEALTH INC | COM | 559079207 | 977 | 14,146 | SH | SOLE | 1 | 14,146 | 0 | 0 |
| MAINSOURCE FINANCIAL GROUP I | COM | 56062Y102 | 467 | 14,193 | SH | SOLE | 1 | 14,193 | 0 | 0 |
| MAJESCO | COM | 56068V102 | 19 | 3,612 | SH | SOLE | 1 | 3,612 | 0 | 0 |
| MALIBU BOATS INC A | COM | 56117J100 | 250 | 11,115 | SH | SOLE | 1 | 11,115 | 0 | 0 |
| MAMMOTH ENERGY SERVICES INC | COM | 56155L108 | 103 | 4,805 | SH | SOLE | 1 | 4,805 | 0 | 0 |
| MANHATTAN ASSOCIATES INC | COM | 562750109 | 7,313 | 140,502 | SH | SOLE | 1 | 140,502 | 0 | 0 |
| MANITOWOC COMPANY INC | COM | 563571108 | 446 | 78,320 | SH | SOLE | 1 | 78,320 | 0 | 0 |
| MANNING & NAPIER INC | COM | 56382Q102 | 53 | 9,213 | SH | SOLE | 1 | 9,213 | 0 | 0 |
| MANNKIND CORP | COM | 56400P706 | 59 | 39,922 | SH | SOLE | 1 | 39,922 | 0 | 0 |
| MANPOWERGROUP INC | COM | 56418H100 | 15,404 | 150,178 | SH | SOLE | 1 | 150,178 | 0 | 0 |
| MANTECH INTERNATIONAL CORP A | COM | 564563104 | 527 | 15,214 | SH | SOLE | 1 | 15,214 | 0 | 0 |
| MARATHON OIL CORP | COM | 565849106 | 7,711 | 488,019 | SH | SOLE | 1 | 488,019 | 0 | 0 |
| MARATHON PETROLEUM CORP | COM | 56585A102 | 10,509 | 207,926 | SH | SOLE | 1 | 207,926 | 0 | 0 |
| MARCHEX INC CLASS B | COM | 56624R108 | 56 | 20,548 | SH | SOLE | 1 | 20,548 | 0 | 0 |
| MARCUS & MILLICHAP INC | COM | 566324109 | 220 | 8,946 | SH | SOLE | 1 | 8,946 | 0 | 0 |
| MARCUS CORPORATION | COM | 566330106 | 368 | 11,467 | SH | SOLE | 1 | 11,467 | 0 | 0 |
| MARINEMAX INC | COM | 567908108 | 330 | 15,222 | SH | SOLE | 1 | 15,222 | 0 | 0 |
| MARINE PRODUCTS CORP | COM | 568427108 | 72 | 6,582 | SH | SOLE | 1 | 6,582 | 0 | 0 |
| MARKEL CORP | COM | 570535104 | 846 | 867 | SH | SOLE | 1 | 867 | 0 | 0 |
| MARKETAXESS HOLDINGS INC | COM | 57060D108 | 14,073 | 75,058 | SH | SOLE | 1 | 75,058 | 0 | 0 |
| MARLIN BUSINESS SERVICES INC | COM | 571157106 | 131 | 5,102 | SH | SOLE | 1 | 5,102 | 0 | 0 |
| MARRIOTT VACATIONS WORLD | COM | 57164Y107 | 1,351 | 13,523 | SH | SOLE | 1 | 13,523 | 0 | 0 |
| MARSH & MCLENNAN COS | COM | 571748102 | 13,628 | 184,440 | SH | SOLE | 1 | 184,440 | 0 | 0 |
| MARRIOTT INTERNATIONAL CL A | COM | 571903202 | 14,675 | 155,819 | SH | SOLE | 1 | 155,819 | 0 | 0 |
| MARTEN TRANSPORT LTD | COM | 573075108 | 332 | 14,164 | SH | SOLE | 1 | 14,164 | 0 | 0 |
| MARTIN MARIETTA MATERIALS | COM | 573284106 | 4,873 | 22,328 | SH | SOLE | 1 | 22,328 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| MASCO CORP | COM | 574599106 | 6,238 | 183,524 | SH | SOLE | 1 | 183,524 | 0 | 0 |
| MASIMO CORP | COM | 574795100 | 10,568 | 113,315 | SH | SOLE | 1 | 113,315 | 0 | 0 |
| MASONITE INTERNATIONAL CORP | COM | 575385109 | 1,464 | 18,476 | SH | SOLE | 1 | 18,476 | 0 | 0 |
| MASTEC INC | COM | 576323109 | 1,607 | 40,127 | SH | SOLE | 1 | 40,127 | 0 | 0 |
| MASTERCARD INC A | COM | 57636Q104 | 42,368 | 376,701 | SH | SOLE | 1 | 376,701 | 0 | 0 |
| MATADOR RESOURCES CO | COM | 576485205 | 1,277 | 53,658 | SH | SOLE | 1 | 53,658 | 0 | 0 |
| MATCH GROUP INC | COM | 57665R106 | 11 | 659 | SH | SOLE | 1 | 659 | 0 | 0 |
| MATERION CORP | COM | 576690101 | 411 | 12,253 | SH | SOLE | 1 | 12,253 | 0 | 0 |
| MATRIX SERVICE CO | COM | 576853105 | 270 | 16,370 | SH | SOLE | 1 | 16,370 | 0 | 0 |
| MATSON INC | COM | 57686G105 | 829 | 26,089 | SH | SOLE | 1 | 26,089 | 0 | 0 |
| MATTEL INC | COM | 577081102 | 4,159 | 162,386 | SH | SOLE | 1 | 162,386 | 0 | 0 |
| MATTHEWS INTL CORP CLASS A | COM | 577128101 | 1,310 | 19,357 | SH | SOLE | 1 | 19,357 | 0 | 0 |
| MAXIM INTEGRATED PRODUCTS | COM | 57772K101 | 1,232 | 27,399 | SH | SOLE | 1 | 27,399 | 0 | 0 |
| MAXWELL TECHNOLOGIES INC | COM | 577767106 | 113 | 19,390 | SH | SOLE | 1 | 19,390 | 0 | 0 |
| MAXLINEAR INC CLASS A | COM | 57776J100 | 948 | 33,804 | SH | SOLE | 1 | 33,804 | 0 | 0 |
| MAXIMUS INC | COM | 577933104 | 10,366 | 166,652 | SH | SOLE | 1 | 166,652 | 0 | 0 |
| MBT FINANCIAL CORP | COM | 578877102 | 124 | 10,964 | SH | SOLE | 1 | 10,964 | 0 | 0 |
| MCCORMICK & CO NON VTG SHRS | COM | 579780206 | 3,987 | 40,868 | SH | SOLE | 1 | 40,868 | 0 | 0 |
| MCDERMOTT INTL INC | COM | 580037109 | 1,968 | 291,553 | SH | SOLE | 1 | 291,553 | 0 | 0 |
| MCDONALD S CORP | COM | 580135101 | 525,562 | 4,054,947 | SH | SOLE | 1 | 4,054,947 | 0 | 0 |
| MCGRATH RENTCORP | COM | 580589109 | 485 | 14,461 | SH | SOLE | 1 | 14,461 | 0 | 0 |
| MCKESSON CORP | COM | 58155Q103 | 10,414 | 70,239 | SH | SOLE | 1 | 70,239 | 0 | 0 |
| MEAD JOHNSON NUTRITION CO | COM | 582839106 | 8,060 | 90,485 | SH | SOLE | 1 | 90,485 | 0 | 0 |
| MEDEQUITIES REALTY TRUST INC | COM | 58409L306 | 96 | 8,550 | SH | SOLE | 1 | 8,550 | 0 | 0 |
| MEDICAL PROPERTIES TRUST INC | COM | 58463J304 | 10,452 | 810,862 | SH | SOLE | 1 | 810,862 | 0 | 0 |
| MEDICINES COMPANY | COM | 584688105 | 1,995 | 40,793 | SH | SOLE | 1 | 40,793 | 0 | 0 |
| MEDICINOVA INC | COM | 58468P206 | 110 | 18,288 | SH | SOLE | 1 | 18,288 | 0 | 0 |
| MEDIFAST INC | COM | 58470H101 | 286 | 6,439 | SH | SOLE | 1 | 6,439 | 0 | 0 |
| MEDIDATA SOLUTIONS INC | COM | 58471A105 | 1,920 | 33,281 | SH | SOLE | 1 | 33,281 | 0 | 0 |
| MEDNAX INC | COM | 58502B106 | 13,277 | 191,371 | SH | SOLE | 1 | 191,371 | 0 | 0 |
| MEDLEY MANAGEMENT INC A | COM | 58503T106 | 29 | 3,509 | SH | SOLE | 1 | 3,509 | 0 | 0 |
| MEDTRONIC INC | COM | 585055BU9 | 928 | 864,000 | SH | SOLE | 1 | 864,000 | 0 | 0 |
| MEDPACE HOLDINGS INC | COM | 58506Q109 | 145 | 4,854 | SH | SOLE | 1 | 4,854 | 0 | 0 |
| MEETME INC | COM | 585141104 | 150 | 25,418 | SH | SOLE | 1 | 25,418 | 0 | 0 |
| MELCO CROWN ENTERTAINME ADR | ADR | 585464100 | 380 | 20,516 | SH | SOLE | 1 | 20,516 | 0 | 0 |
| MERCANTILE BANK CORP | COM | 587376104 | 336 | 9,781 | SH | SOLE | 1 | 9,781 | 0 | 0 |
| MERCHANTS BANCSHARES INC | COM | 588448100 | 173 | 3,545 | SH | SOLE | 1 | 3,545 | 0 | 0 |
| MERCK & CO. INC. | COM | 58933Y105 | 57,046 | 897,797 | SH | SOLE | 1 | 897,797 | 0 | 0 |
| MERCURY SYSTEMS INC | COM | 589378108 | 1,110 | 28,427 | SH | SOLE | 1 | 28,427 | 0 | 0 |

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|------------------------------|-----|-----------|---------|--------------|------|---|-----------|---|---|
| MERCURY GENERAL CORP | COM | 589400100 | 4,434 | 72,706 SH | SOLE | 1 | 72,706 | 0 | 0 |
| MEREDITH CORP | COM | 589433101 | 6,125 | 94,818 SH | SOLE | 1 | 94,818 | 0 | 0 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 354 | 25,667 SH | SOLE | 1 | 25,667 | 0 | 0 |
| MERIDIAN BANCORP INC | COM | 58958U103 | 543 | 29,674 SH | SOLE | 1 | 29,674 | 0 | 0 |
| MERIT MEDICAL SYSTEMS INC | COM | 589889104 | 766 | 26,502 SH | SOLE | 1 | 26,502 | 0 | 0 |
| MERITAGE HOMES CORP | COM | 59001A102 | 866 | 23,546 SH | SOLE | 1 | 23,546 | 0 | 0 |
| MERITOR INC | COM | 59001K100 | 853 | 49,789 SH | SOLE | 1 | 49,789 | 0 | 0 |
| MERRIMACK PHARMACEUTICALS IN | COM | 590328100 | 231 | 75,158 SH | SOLE | 1 | 75,158 | 0 | 0 |
| MESA LABORATORIES INC | COM | 59064R109 | 227 | 1,847 SH | SOLE | 1 | 1,847 | 0 | 0 |
| META FINANCIAL GROUP INC | COM | 59100U108 | 449 | 5,071 SH | SOLE | 1 | 5,071 | 0 | 0 |
| METALDYNE PERFORMANCE GROUP | COM | 59116R107 | 212 | 9,259 SH | SOLE | 1 | 9,259 | 0 | 0 |
| METHODE ELECTRONICS INC | COM | 591520200 | 1,006 | 22,058 SH | SOLE | 1 | 22,058 | 0 | 0 |
| METLIFE INC | COM | 59156R108 | 19,022 | 360,137 SH | SOLE | 1 | 360,137 | 0 | 0 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 4,140 | 8,644 SH | SOLE | 1 | 8,644 | 0 | 0 |
| MICHAELS COS INC/THE | COM | 59408Q106 | 49 | 2,198 SH | SOLE | 1 | 2,198 | 0 | 0 |
| MICROSOFT CORP | COM | 594918104 | 218,535 | 3,318,169 SH | SOLE | 1 | 3,318,169 | 0 | 0 |
| MICROSTRATEGY INC CL A | COM | 594972408 | 1,080 | 5,750 SH | SOLE | 1 | 5,750 | 0 | 0 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 7,329 | 99,331 SH | SOLE | 1 | 99,331 | 0 | 0 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 14,081 | 487,217 SH | SOLE | 1 | 487,217 | 0 | 0 |
| MICROSEMI CORP | COM | 595137100 | 15,272 | 296,362 SH | SOLE | 1 | 296,362 | 0 | 0 |
| MID AMERICA APARTMENT COMM | COM | 59522J103 | 4,156 | 40,846 SH | SOLE | 1 | 40,846 | 0 | 0 |
| MIDDLEBURG FINANCIAL CORP | COM | 596094102 | 116 | 2,890 SH | SOLE | 1 | 2,890 | 0 | 0 |
| MIDDLEBY CORP | COM | 596278101 | 176 | 1,289 SH | SOLE | 1 | 1,289 | 0 | 0 |
| MIDDLESEX WATER CO | COM | 596680108 | 361 | 9,770 SH | SOLE | 1 | 9,770 | 0 | 0 |
| MIDLAND STATES BANCORP INC | COM | 597742105 | 78 | 2,266 SH | SOLE | 1 | 2,266 | 0 | 0 |
| MIDWESTONE FINANCIAL GROUP I | COM | 598511103 | 174 | 5,077 SH | SOLE | 1 | 5,077 | 0 | 0 |
| MILACRON HOLDINGS CORP | COM | 59870L106 | 167 | 8,950 SH | SOLE | 1 | 8,950 | 0 | 0 |
| HERMAN MILLER INC | COM | 600544100 | 4,892 | 155,051 SH | SOLE | 1 | 155,051 | 0 | 0 |
| MILLER INDUSTRIES INC/TENN | COM | 600551204 | 178 | 6,773 SH | SOLE | 1 | 6,773 | 0 | 0 |
| MIMEDX GROUP INC | COM | 602496101 | 600 | 62,956 SH | SOLE | 1 | 62,956 | 0 | 0 |
| MINDBODY INC CLASS A | COM | 60255W105 | 244 | 8,871 SH | SOLE | 1 | 8,871 | 0 | 0 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 6,899 | 90,061 SH | SOLE | 1 | 90,061 | 0 | 0 |
| MINERVA NEUROSCIENCES INC | COM | 603380106 | 81 | 9,998 SH | SOLE | 1 | 9,998 | 0 | 0 |
| MIRATI THERAPEUTICS INC | COM | 60468T105 | 41 | 7,928 SH | SOLE | 1 | 7,928 | 0 | 0 |
| MISTRAS GROUP INC | COM | 60649T107 | 226 | 10,557 SH | SOLE | 1 | 10,557 | 0 | 0 |
| MITEK SYSTEMS INC | COM | 606710200 | 121 | 18,128 SH | SOLE | 1 | 18,128 | 0 | 0 |

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|---------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| MOBILEIRON INC | COM | 60739U204 | 125 | 28,640 | SH | SOLE | 1 | 28,640 | 0 | 0 |
| MOBILE MINI INC | COM | 60740F105 | 832 | 27,271 | SH | SOLE | 1 | 27,271 | 0 | 0 |
| MODEL N INC | COM | 607525102 | 143 | 13,678 | SH | SOLE | 1 | 13,678 | 0 | 0 |
| MODINE MANUFACTURING CO | COM | 607828100 | 354 | 28,990 | SH | SOLE | 1 | 28,990 | 0 | 0 |
| MOELIS & CO CLASS A | COM | 60786M105 | 548 | 14,232 | SH | SOLE | 1 | 14,232 | 0 | 0 |
| MOHAWK INDUSTRIES INC | COM | 608190104 | 6,207 | 27,048 | SH | SOLE | 1 | 27,048 | 0 | 0 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 5,023 | 110,143 | SH | SOLE | 1 | 110,143 | 0 | 0 |
| MOLSON COORS BREWING CO B | COM | 60871R209 | 6,280 | 65,617 | SH | SOLE | 1 | 65,617 | 0 | 0 |
| TELSTRA CORP LTD | COM | 608728903 | 3,115 | 874,858 | SH | SOLE | 1 | 874,858 | 0 | 0 |
| MOMENTA PHARMACEUTICALS INC | COM | 60877T100 | 534 | 40,013 | SH | SOLE | 1 | 40,013 | 0 | 0 |
| MONARCH CASINO & RESORT INC | COM | 609027107 | 193 | 6,536 | SH | SOLE | 1 | 6,536 | 0 | 0 |
| MONDELEZ INTERNATIONAL INC A | COM | 609207105 | 27,092 | 628,883 | SH | SOLE | 1 | 628,883 | 0 | 0 |
| MONEYGRAM INTERNATIONAL INC | COM | 60935Y208 | 306 | 18,227 | SH | SOLE | 1 | 18,227 | 0 | 0 |
| MONMOUTH REAL ESTATE INV COR | COM | 609720107 | 556 | 38,981 | SH | SOLE | 1 | 38,981 | 0 | 0 |
| MONOGRAM RESIDENTIAL TRUST I | COM | 60979P105 | 1,019 | 102,168 | SH | SOLE | 1 | 102,168 | 0 | 0 |
| MONOLITHIC POWER SYSTEMS INC | COM | 609839105 | 9,058 | 98,347 | SH | SOLE | 1 | 98,347 | 0 | 0 |
| MONOTYPE IMAGING HOLDINGS IN | COM | 61022P100 | 502 | 24,988 | SH | SOLE | 1 | 24,988 | 0 | 0 |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 987 | 18,938 | SH | SOLE | 1 | 18,938 | 0 | 0 |
| MONSANTO CO | COM | 61166W101 | 15,741 | 139,057 | SH | SOLE | 1 | 139,057 | 0 | 0 |
| MONSTER BEVERAGE CORP | COM | 61174X109 | 8,424 | 182,448 | SH | SOLE | 1 | 182,448 | 0 | 0 |
| MOODY S CORP | COM | 615369105 | 8,667 | 77,355 | SH | SOLE | 1 | 77,355 | 0 | 0 |
| MOOG INC CLASS A | COM | 615394202 | 1,299 | 19,291 | SH | SOLE | 1 | 19,291 | 0 | 0 |
| MORGAN STANLEY | COM | 617446448 | 20,390 | 475,967 | SH | SOLE | 1 | 475,967 | 0 | 0 |
| MORNINGSTAR INC | COM | 617700109 | 32 | 407 | SH | SOLE | 1 | 407 | 0 | 0 |
| MOSAIC CO/THE | COM | 61945C103 | 4,577 | 156,863 | SH | SOLE | 1 | 156,863 | 0 | 0 |
| MOTORCAR PARTS OF AMERICA IN | COM | 620071100 | 346 | 11,270 | SH | SOLE | 1 | 11,270 | 0 | 0 |
| MOTOROLA SOLUTIONS INC | COM | 620076307 | 5,823 | 67,531 | SH | SOLE | 1 | 67,531 | 0 | 0 |
| MOVADO GROUP INC | COM | 624580106 | 236 | 9,469 | SH | SOLE | 1 | 9,469 | 0 | 0 |
| MUELLER INDUSTRIES INC | COM | 624756102 | 1,177 | 34,383 | SH | SOLE | 1 | 34,383 | 0 | 0 |
| MUELLER WATER PRODUCTS INC A | COM | 624758108 | 1,115 | 94,323 | SH | SOLE | 1 | 94,323 | 0 | 0 |
| MULTI COLOR CORP | COM | 625383104 | 594 | 8,371 | SH | SOLE | 1 | 8,371 | 0 | 0 |
| MURPHY OIL CORP | COM | 626717102 | 2,861 | 100,060 | SH | SOLE | 1 | 100,060 | 0 | 0 |
| MURPHY USA INC | COM | 626755102 | 5,089 | 69,319 | SH | SOLE | 1 | 69,319 | 0 | 0 |
| MUTUALFIRST FINANCIAL INC | COM | 62845B104 | 106 | 3,363 | SH | SOLE | 1 | 3,363 | 0 | 0 |
| MYERS INDUSTRIES INC | COM | 628464109 | 212 | 13,367 | SH | SOLE | 1 | 13,367 | 0 | 0 |
| MYRIAD GENETICS INC | COM | 62855J104 | 798 | 41,571 | SH | SOLE | 1 | 41,571 | 0 | 0 |
| MYOKARDIA INC | COM | 62857M105 | 92 | 6,995 | SH | SOLE | 1 | 6,995 | 0 | 0 |

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|-----------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| N B T BANCORP INC | COM | 628778102 | 967 | 26,094 | SH | SOLE | 1 | 26,094 | 0 | 0 |
| NCI BUILDING SYSTEMS INC | COM | 628852204 | 287 | 16,745 | SH | SOLE | 1 | 16,745 | 0 | 0 |
| NCR CORPORATION | COM | 62886E108 | 11,356 | 248,602 | SH | SOLE | 1 | 248,602 | 0 | 0 |
| NCI INC A | COM | 62886K104 | 56 | 3,719 | SH | SOLE | 1 | 3,719 | 0 | 0 |
| NII HOLDINGS INC | COM | 62913F508 | 43 | 32,976 | SH | SOLE | 1 | 32,976 | 0 | 0 |
| NIC INC | COM | 62914B100 | 775 | 38,344 | SH | SOLE | 1 | 38,344 | 0 | 0 |
| NL INDUSTRIES | COM | 629156407 | 33 | 5,128 | SH | SOLE | 1 | 5,128 | 0 | 0 |
| NMI HOLDINGS INC CLASS A | COM | 629209305 | 347 | 30,430 | SH | SOLE | 1 | 30,430 | 0 | 0 |
| NN INC | COM | 629337106 | 407 | 16,153 | SH | SOLE | 1 | 16,153 | 0 | 0 |
| NRG ENERGY INC | COM | 629377508 | 2,114 | 113,048 | SH | SOLE | 1 | 113,048 | 0 | 0 |
| NRG YIELD INC CLASS A | COM | 62942X306 | 374 | 21,528 | SH | SOLE | 1 | 21,528 | 0 | 0 |
| NRG YIELD INC CLASS C | COM | 62942X405 | 692 | 39,084 | SH | SOLE | 1 | 39,084 | 0 | 0 |
| NVE CORP | COM | 629445206 | 243 | 2,937 | SH | SOLE | 1 | 2,937 | 0 | 0 |
| NVR INC | COM | 62944T105 | 14,487 | 6,876 | SH | SOLE | 1 | 6,876 | 0 | 0 |
| NV5 GLOBAL INC | COM | 62945V109 | 170 | 4,519 | SH | SOLE | 1 | 4,519 | 0 | 0 |
| NACCO INDUSTRIES CL A | COM | 629579103 | 167 | 2,390 | SH | SOLE | 1 | 2,390 | 0 | 0 |
| NANOMETRICS INC | COM | 630077105 | 444 | 14,574 | SH | SOLE | 1 | 14,574 | 0 | 0 |
| NANOSTRING TECHNOLOGIES INC | COM | 63009R109 | 182 | 9,153 | SH | SOLE | 1 | 9,153 | 0 | 0 |
| NANTHEALTH INC | COM | 630104107 | 20 | 4,049 | SH | SOLE | 1 | 4,049 | 0 | 0 |
| NANTKWEST INC | COM | 63016Q102 | 36 | 10,274 | SH | SOLE | 1 | 10,274 | 0 | 0 |
| NASDAQ INC | COM | 631103108 | 3,243 | 46,697 | SH | SOLE | 1 | 46,697 | 0 | 0 |
| NATERA INC | COM | 632307104 | 142 | 16,065 | SH | SOLE | 1 | 16,065 | 0 | 0 |
| NATHAN S FAMOUS INC | COM | 632347100 | 117 | 1,869 | SH | SOLE | 1 | 1,869 | 0 | 0 |
| NATIONAL BANK HOLD CL A | COM | 633707104 | 478 | 14,693 | SH | SOLE | 1 | 14,693 | 0 | 0 |
| NATIONAL BANKSHARES INC/VA | COM | 634865109 | 157 | 4,185 | SH | SOLE | 1 | 4,185 | 0 | 0 |
| NATIONAL BEVERAGE CORP | COM | 635017106 | 609 | 7,210 | SH | SOLE | 1 | 7,210 | 0 | 0 |
| NATIONAL CINEMEDIA INC | COM | 635309107 | 479 | 37,901 | SH | SOLE | 1 | 37,901 | 0 | 0 |
| NATIONAL COMMERCE CORP | COM | 63546L102 | 191 | 5,207 | SH | SOLE | 1 | 5,207 | 0 | 0 |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 491 | 6,881 | SH | SOLE | 1 | 6,881 | 0 | 0 |
| NATIONAL FUEL GAS CO | COM | 636180101 | 16,258 | 272,691 | SH | SOLE | 1 | 272,691 | 0 | 0 |
| NATIONAL GENERAL HLDGS | COM | 636220303 | 709 | 29,827 | SH | SOLE | 1 | 29,827 | 0 | 0 |
| NATL HEALTH INVESTORS INC | COM | 63633D104 | 1,647 | 22,683 | SH | SOLE | 1 | 22,683 | 0 | 0 |
| NATIONAL INSTRUMENTS CORP | COM | 636518102 | 6,901 | 211,958 | SH | SOLE | 1 | 211,958 | 0 | 0 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 8,022 | 200,098 | SH | SOLE | 1 | 200,098 | 0 | 0 |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 310 | 3,030 | SH | SOLE | 1 | 3,030 | 0 | 0 |
| NATIONAL RESEARCH CORP A | COM | 637372202 | 102 | 5,156 | SH | SOLE | 1 | 5,156 | 0 | 0 |
| NATIONAL RETAIL PROPERTIES | COM | 637417106 | 12,835 | 294,246 | SH | SOLE | 1 | 294,246 | 0 | 0 |

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|-------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| NATIONAL STORAGE AFFILIATES | COM | 637870106 | 605 | 25,309 | SH | SOLE | 1 | 25,309 | 0 | 0 |
| NATIONAL WESTERN LIFE GROUP A | COM | 638517102 | 422 | 1,388 | SH | SOLE | 1 | 1,388 | 0 | 0 |
| NATIONSTAR MORTGAGE HOLDINGS | COM | 63861C109 | 310 | 19,653 | SH | SOLE | 1 | 19,653 | 0 | 0 |
| NATURAL GAS SERVICES GROUP | COM | 63886Q109 | 198 | 7,594 | SH | SOLE | 1 | 7,594 | 0 | 0 |
| NATURAL HEALTH TRENDS CORP | COM | 63888P406 | 132 | 4,568 | SH | SOLE | 1 | 4,568 | 0 | 0 |
| NATURAL GROCERS BY VITAMIN C | COM | 63888U108 | 58 | 5,597 | SH | SOLE | 1 | 5,597 | 0 | 0 |
| NAVIGATORS GROUP INC | COM | 638904102 | 750 | 13,810 | SH | SOLE | 1 | 13,810 | 0 | 0 |
| NATURES SUNSHINE PRODS INC | COM | 639027101 | 52 | 5,243 | SH | SOLE | 1 | 5,243 | 0 | 0 |
| NATUS MEDICAL INC | COM | 639050103 | 786 | 20,026 | SH | SOLE | 1 | 20,026 | 0 | 0 |
| NAUTILUS INC | COM | 63910B102 | 345 | 18,880 | SH | SOLE | 1 | 18,880 | 0 | 0 |
| NAVISTAR INTERNATIONAL CORP | COM | 63934E108 | 751 | 30,490 | SH | SOLE | 1 | 30,490 | 0 | 0 |
| NAVIGANT CONSULTING INC | COM | 63935N107 | 670 | 29,295 | SH | SOLE | 1 | 29,295 | 0 | 0 |
| NAVIENT CORP | COM | 63938C108 | 1,766 | 119,626 | SH | SOLE | 1 | 119,626 | 0 | 0 |
| NEENAH PAPER INC | COM | 640079109 | 763 | 10,219 | SH | SOLE | 1 | 10,219 | 0 | 0 |
| NEFF CORP CLASS A | COM | 640094207 | 114 | 5,861 | SH | SOLE | 1 | 5,861 | 0 | 0 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 2,021 | 86,104 | SH | SOLE | 1 | 86,104 | 0 | 0 |
| NELNET INC CL A | COM | 64031N108 | 546 | 12,458 | SH | SOLE | 1 | 12,458 | 0 | 0 |
| NEOGEN CORP | COM | 640491106 | 1,448 | 22,096 | SH | SOLE | 1 | 22,096 | 0 | 0 |
| NEOGENOMICS INC | COM | 64049M209 | 258 | 32,643 | SH | SOLE | 1 | 32,643 | 0 | 0 |
| NEOPHOTONICS CORP | COM | 64051T100 | 171 | 18,979 | SH | SOLE | 1 | 18,979 | 0 | 0 |
| NEOS THERAPEUTICS INC | COM | 64052L106 | 62 | 8,621 | SH | SOLE | 1 | 8,621 | 0 | 0 |
| NETAPP INC | COM | 64110D104 | 4,536 | 108,397 | SH | SOLE | 1 | 108,397 | 0 | 0 |
| NETFLIX INC | COM | 64110L106 | 26,476 | 179,122 | SH | SOLE | 1 | 179,122 | 0 | 0 |
| NETEASE INC ADR | ADR | 64110W102 | 1,195 | 4,206 | SH | SOLE | 1 | 4,206 | 0 | 0 |
| NETGEAR INC | COM | 64111Q104 | 988 | 19,931 | SH | SOLE | 1 | 19,931 | 0 | 0 |
| NETSCOUT SYSTEMS INC | COM | 64115T104 | 8,931 | 235,330 | SH | SOLE | 1 | 235,330 | 0 | 0 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 85 | 1,957 | SH | SOLE | 1 | 1,957 | 0 | 0 |
| NEUSTAR INC CLASS A | COM | 64126X201 | 4,691 | 141,520 | SH | SOLE | 1 | 141,520 | 0 | 0 |
| NEVRO CORP | COM | 64157F103 | 1,364 | 14,553 | SH | SOLE | 1 | 14,553 | 0 | 0 |
| NEW HOME CO INC/THE | COM | 645370107 | 82 | 7,838 | SH | SOLE | 1 | 7,838 | 0 | 0 |
| NEW JERSEY RESOURCES CORP | COM | 646025106 | 8,806 | 222,366 | SH | SOLE | 1 | 222,366 | 0 | 0 |
| NEW MEDIA INVESTMENT GROUP | COM | 64704V106 | 387 | 27,243 | SH | SOLE | 1 | 27,243 | 0 | 0 |
| NEW RESIDENTIAL INVESTMENT | COM | 64828T201 | 3,077 | 181,201 | SH | SOLE | 1 | 181,201 | 0 | 0 |
| NEW RELIC INC | COM | 64829B100 | 501 | 13,522 | SH | SOLE | 1 | 13,522 | 0 | 0 |
| NEW SENIOR INVESTMENT GROUP | COM | 648691103 | 480 | 47,031 | SH | SOLE | 1 | 47,031 | 0 | 0 |
| NEW YORK COMMUNITY BANCORP | COM | 649445103 | 13,806 | 988,274 | SH | SOLE | 1 | 988,274 | 0 | 0 |
| NEW YORK MORTGAGE TRUST INC | COM | 649604501 | 418 | 67,761 | SH | SOLE | 1 | 67,761 | 0 | 0 |
| NEW YORK TIMES CO A | COM | 650111107 | 4,548 | 315,814 | SH | SOLE | 1 | 315,814 | 0 | 0 |

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|---------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| NEWELL BRANDS INC | COM | 651229106 | 10,318 | 218,750 | SH | SOLE | 1 | 218,750 | 0 | 0 |
| NEWFIELD EXPLORATION CO | COM | 651290108 | 2,685 | 72,753 | SH | SOLE | 1 | 72,753 | 0 | 0 |
| NEWLINK GENETICS CORP | COM | 651511107 | 321 | 13,321 | SH | SOLE | 1 | 13,321 | 0 | 0 |
| NEWMARKET CORP | COM | 651587107 | 8,343 | 18,408 | SH | SOLE | 1 | 18,408 | 0 | 0 |
| NEWMONT MINING CORP | COM | 651639106 | 5,897 | 178,923 | SH | SOLE | 1 | 178,923 | 0 | 0 |
| NEWPARK RESOURCES INC | COM | 651718504 | 414 | 51,058 | SH | SOLE | 1 | 51,058 | 0 | 0 |
| NEWS CORP CLASS A | COM | 65249B109 | 3,812 | 293,225 | SH | SOLE | 1 | 293,225 | 0 | 0 |
| NEWS CORP CLASS B | COM | 65249B208 | 579 | 42,909 | SH | SOLE | 1 | 42,909 | 0 | 0 |
| NEWSTAR FINANCIAL INC | COM | 65251F105 | 159 | 15,030 | SH | SOLE | 1 | 15,030 | 0 | 0 |
| NEXSTAR MEDIA GROUP INC | COM | 65336K103 | 1,849 | 26,354 | SH | SOLE | 1 | 26,354 | 0 | 0 |
| NEXTERA ENERGY INC | COM | 65339F101 | 19,263 | 150,056 | SH | SOLE | 1 | 150,056 | 0 | 0 |
| NEXPOINT RESIDENTIAL | COM | 65341D102 | 267 | 11,059 | SH | SOLE | 1 | 11,059 | 0 | 0 |
| NICOLET BANKSHARES INC | COM | 65406E102 | 221 | 4,672 | SH | SOLE | 1 | 4,672 | 0 | 0 |
| NIKE INC CL B | COM | 654106103 | 23,577 | 423,059 | SH | SOLE | 1 | 423,059 | 0 | 0 |
| NIMBLE STORAGE INC | COM | 65440R101 | 484 | 38,759 | SH | SOLE | 1 | 38,759 | 0 | 0 |
| NISOURCE INC | COM | 65473P105 | 3,958 | 166,387 | SH | SOLE | 1 | 166,387 | 0 | 0 |
| NOBILIS HEALTH CORP | COM | 65500B103 | 58 | 34,171 | SH | SOLE | 1 | 34,171 | 0 | 0 |
| NOBLE ENERGY INC | COM | 655044105 | 6,234 | 181,529 | SH | SOLE | 1 | 181,529 | 0 | 0 |
| NOODLES & CO | COM | 65540B105 | 39 | 6,793 | SH | SOLE | 1 | 6,793 | 0 | 0 |
| NORDSON CORP | COM | 655663102 | 13,128 | 106,867 | SH | SOLE | 1 | 106,867 | 0 | 0 |
| NORDSTROM INC | COM | 655664100 | 15,824 | 339,794 | SH | SOLE | 1 | 339,794 | 0 | 0 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 13,272 | 118,534 | SH | SOLE | 1 | 118,534 | 0 | 0 |
| NORTHERN OIL AND GAS INC | COM | 665531109 | 75 | 28,763 | SH | SOLE | 1 | 28,763 | 0 | 0 |
| NORTHERN TRUST CORP | COM | 665859104 | 8,476 | 97,900 | SH | SOLE | 1 | 97,900 | 0 | 0 |
| NORTHFIELD BANCORP INC | COM | 66611T108 | 467 | 25,906 | SH | SOLE | 1 | 25,906 | 0 | 0 |
| NORTHRIM BANCORP INC | COM | 666762109 | 124 | 4,137 | SH | SOLE | 1 | 4,137 | 0 | 0 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 12,881 | 54,158 | SH | SOLE | 1 | 54,158 | 0 | 0 |
| NORTHSTAR REALTY EUROPE CORP | COM | 66706L101 | 388 | 33,506 | SH | SOLE | 1 | 33,506 | 0 | 0 |
| NORTHWEST BANCSHARES INC | COM | 667340103 | 995 | 59,103 | SH | SOLE | 1 | 59,103 | 0 | 0 |
| NORTHWEST NATURAL GAS CO | COM | 667655104 | 989 | 16,727 | SH | SOLE | 1 | 16,727 | 0 | 0 |
| NORTHWESTERN CORP | COM | 668074305 | 7,320 | 124,708 | SH | SOLE | 1 | 124,708 | 0 | 0 |
| NOVAN INC | COM | 66988N106 | 19 | 2,923 | SH | SOLE | 1 | 2,923 | 0 | 0 |
| NOVAVAX INC | COM | 670002104 | 213 | 166,252 | SH | SOLE | 1 | 166,252 | 0 | 0 |
| NOVANTA INC | COM | 67000B104 | 517 | 19,474 | SH | SOLE | 1 | 19,474 | 0 | 0 |
| NOW INC | COM | 67011P100 | 4,693 | 276,738 | SH | SOLE | 1 | 276,738 | 0 | 0 |
| NU SKIN ENTERPRISES INC A | COM | 67018T105 | 5,492 | 98,878 | SH | SOLE | 1 | 98,878 | 0 | 0 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 92 | 5,295 | SH | SOLE | 1 | 5,295 | 0 | 0 |
| NUCOR CORP | COM | 670346105 | 9,575 | 160,337 | SH | SOLE | 1 | 160,337 | 0 | 0 |
| NUMEREX CORP CL A | COM | 67053A102 | 41 | 8,522 | SH | SOLE | 1 | 8,522 | 0 | 0 |

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|------------------------------|-----|-----------|---------|--------------|------|---|-----------|---|---|
| NUTANIX INC A | COM | 67059N108 | 7 | 350 SH | SOLE | 1 | 350 | 0 | 0 |
| NUTRACEUTICAL INTL CORP | COM | 67060Y101 | 158 | 5,076 SH | SOLE | 1 | 5,076 | 0 | 0 |
| NVIDIA CORP | COM | 67066G104 | 28,337 | 260,136 SH | SOLE | 1 | 260,136 | 0 | 0 |
| NUTRISYSTEM INC | COM | 67069D108 | 995 | 17,934 SH | SOLE | 1 | 17,934 | 0 | 0 |
| NUVASIVE INC | COM | 670704105 | 9,694 | 129,812 SH | SOLE | 1 | 129,812 | 0 | 0 |
| NXSTAGE MEDICAL INC | COM | 67072V103 | 1,034 | 38,545 SH | SOLE | 1 | 38,545 | 0 | 0 |
| OGE ENERGY CORP | COM | 670837103 | 14,197 | 405,863 SH | SOLE | 1 | 405,863 | 0 | 0 |
| O REILLY AUTOMOTIVE INC | COM | 67103H107 | 11,305 | 41,895 SH | SOLE | 1 | 41,895 | 0 | 0 |
| OFG BANCORP | COM | 67103X102 | 314 | 26,636 SH | SOLE | 1 | 26,636 | 0 | 0 |
| OSI SYSTEMS INC | COM | 671044105 | 787 | 10,782 SH | SOLE | 1 | 10,782 | 0 | 0 |
| OASIS PETROLEUM INC | COM | 674215108 | 2,014 | 141,213 SH | SOLE | 1 | 141,213 | 0 | 0 |
| OBALON THERAPEUTICS INC | COM | 67424L100 | 32 | 2,992 SH | SOLE | 1 | 2,992 | 0 | 0 |
| OCCIDENTAL PETROLEUM CORP | COM | 674599105 | 21,527 | 339,755 SH | SOLE | 1 | 339,755 | 0 | 0 |
| OCEANEERING INTL INC | COM | 675232102 | 5,309 | 196,066 SH | SOLE | 1 | 196,066 | 0 | 0 |
| OCEANFIRST FINANCIAL CORP | COM | 675234108 | 432 | 15,336 SH | SOLE | 1 | 15,336 | 0 | 0 |
| OCLARO INC | COM | 67555N206 | 666 | 67,785 SH | SOLE | 1 | 67,785 | 0 | 0 |
| OCWEN FINANCIAL CORP | COM | 675746309 | 339 | 61,957 SH | SOLE | 1 | 61,957 | 0 | 0 |
| OCULAR THERAPEUTIX INC | COM | 67576A100 | 103 | 11,138 SH | SOLE | 1 | 11,138 | 0 | 0 |
| OFFICE DEPOT INC | COM | 676220106 | 6,301 | 1,350,655 SH | SOLE | 1 | 1,350,655 | 0 | 0 |
| OIL DRI CORP OF AMERICA | COM | 677864100 | 114 | 3,066 SH | SOLE | 1 | 3,066 | 0 | 0 |
| OIL STATES INTERNATIONAL INC | COM | 678026105 | 4,386 | 132,308 SH | SOLE | 1 | 132,308 | 0 | 0 |
| OLD DOMINION FREIGHT LINE | COM | 679580100 | 11,832 | 138,269 SH | SOLE | 1 | 138,269 | 0 | 0 |
| OLD LINE BANCSHARES INC | COM | 67984M100 | 147 | 5,153 SH | SOLE | 1 | 5,153 | 0 | 0 |
| OLD NATIONAL BANCORP | COM | 680033107 | 1,398 | 80,570 SH | SOLE | 1 | 80,570 | 0 | 0 |
| OLD REPUBLIC INTL CORP | COM | 680223104 | 10,006 | 488,580 SH | SOLE | 1 | 488,580 | 0 | 0 |
| OLD SECOND BANCORP INC | COM | 680277100 | 199 | 17,704 SH | SOLE | 1 | 17,704 | 0 | 0 |
| OLIN CORP | COM | 680665205 | 14,020 | 426,518 SH | SOLE | 1 | 426,518 | 0 | 0 |
| OLLIE S BARGAIN OUTLET HOLDI | COM | 681116109 | 417 | 12,449 SH | SOLE | 1 | 12,449 | 0 | 0 |
| OLYMPIC STEEL INC | COM | 68162K106 | 105 | 5,644 SH | SOLE | 1 | 5,644 | 0 | 0 |
| OMNICOM GROUP | COM | 681919106 | 470,648 | 5,459,318 SH | SOLE | 1 | 5,459,318 | 0 | 0 |
| OMEGA HEALTHCARE INVESTORS | COM | 681936100 | 12,956 | 392,739 SH | SOLE | 1 | 392,739 | 0 | 0 |
| OMEGA FLEX INC | COM | 682095104 | 86 | 1,797 SH | SOLE | 1 | 1,797 | 0 | 0 |
| OMEGA PROTEIN CORP | COM | 68210P107 | 270 | 13,469 SH | SOLE | 1 | 13,469 | 0 | 0 |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 259 | 26,169 SH | SOLE | 1 | 26,169 | 0 | 0 |
| OMNICELL INC | COM | 68213N109 | 891 | 21,915 SH | SOLE | 1 | 21,915 | 0 | 0 |
| OMEROS CORP | COM | 682143102 | 371 | 24,521 SH | SOLE | 1 | 24,521 | 0 | 0 |
| ON ASSIGNMENT INC | COM | 682159108 | 1,497 | 30,846 SH | SOLE | 1 | 30,846 | 0 | 0 |
| ON DECK CAPITAL INC | COM | 682163100 | 149 | 29,534 SH | SOLE | 1 | 29,534 | 0 | 0 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 168 | 10,820 SH | SOLE | 1 | 10,820 | 0 | 0 |

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|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| ONCOMED PHARMACEUTICALS INC | COM | 68234X102 | 101 | 10,977 | SH | SOLE | 1 | 10,977 | 0 | 0 |
| ONE GAS INC | COM | 68235P108 | 9,105 | 134,686 | SH | SOLE | 1 | 134,686 | 0 | 0 |
| ONE LIBERTY PROPERTIES INC | COM | 682406103 | 190 | 8,148 | SH | SOLE | 1 | 8,148 | 0 | 0 |
| 1 800 FLOWERS.COM INC CL A | COM | 68243Q106 | 164 | 16,036 | SH | SOLE | 1 | 16,036 | 0 | 0 |
| ONEOK INC | COM | 682680103 | 5,833 | 105,216 | SH | SOLE | 1 | 105,216 | 0 | 0 |
| ONEMAIN HOLDINGS INC | COM | 68268W103 | 35 | 1,409 | SH | SOLE | 1 | 1,409 | 0 | 0 |
| OPEN TEXT CORP | COM | 683715957 | 207 | 6,092 | SH | SOLE | 1 | 6,092 | 0 | 0 |
| OPHTHOTECH CORP | COM | 683745103 | 69 | 18,782 | SH | SOLE | 1 | 18,782 | 0 | 0 |
| OPKO HEALTH INC | COM | 68375N103 | 59 | 7,428 | SH | SOLE | 1 | 7,428 | 0 | 0 |
| OPPENHEIMER HOLDINGS CL A | COM | 683797104 | 105 | 6,112 | SH | SOLE | 1 | 6,112 | 0 | 0 |
| ORACLE CORP | COM | 68389X105 | 60,635 | 1,359,222 | SH | SOLE | 1 | 1,359,222 | 0 | 0 |
| OPUS BANK | COM | 684000102 | 213 | 10,564 | SH | SOLE | 1 | 10,564 | 0 | 0 |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 432 | 33,373 | SH | SOLE | 1 | 33,373 | 0 | 0 |
| ORBCOMM INC | COM | 68555P100 | 380 | 39,814 | SH | SOLE | 1 | 39,814 | 0 | 0 |
| ORBITAL ATK INC | COM | 68557N103 | 11,277 | 115,072 | SH | SOLE | 1 | 115,072 | 0 | 0 |
| ORCHID ISLAND CAPITAL INC | COM | 68571X103 | 186 | 18,606 | SH | SOLE | 1 | 18,606 | 0 | 0 |
| ORCHIDS PAPER PRODUCTS CO | COM | 68572N104 | 133 | 5,560 | SH | SOLE | 1 | 5,560 | 0 | 0 |
| ORGANOVO HOLDINGS INC | COM | 68620A104 | 170 | 53,431 | SH | SOLE | 1 | 53,431 | 0 | 0 |
| ORION GROUP HOLDINGS INC | COM | 68628V308 | 124 | 16,585 | SH | SOLE | 1 | 16,585 | 0 | 0 |
| ORITANI FINANCIAL CORP | COM | 68633D103 | 403 | 23,694 | SH | SOLE | 1 | 23,694 | 0 | 0 |
| ORMAT TECHNOLOGIES INC | COM | 686688102 | 1,343 | 23,536 | SH | SOLE | 1 | 23,536 | 0 | 0 |
| ORRSTOWN FINL SERVICES INC | COM | 687380105 | 102 | 4,559 | SH | SOLE | 1 | 4,559 | 0 | 0 |
| OSHKOSH CORP | COM | 688239201 | 11,233 | 163,776 | SH | SOLE | 1 | 163,776 | 0 | 0 |
| OSIRIS THERAPEUTICS INC | COM | 68827R108 | 0 | 10 | SH | SOLE | 1 | 10 | 0 | 0 |
| OTONOMY INC | COM | 68906L105 | 181 | 14,800 | SH | SOLE | 1 | 14,800 | 0 | 0 |
| OTTER TAIL CORP | COM | 689648103 | 886 | 23,368 | SH | SOLE | 1 | 23,368 | 0 | 0 |
| OUTFRONT MEDIA INC | COM | 69007J106 | 95 | 3,590 | SH | SOLE | 1 | 3,590 | 0 | 0 |
| OVASCIENCE INC | COM | 69014Q101 | 36 | 19,318 | SH | SOLE | 1 | 19,318 | 0 | 0 |
| OVERSEAS SHIPHOLDING GROUP A | COM | 69036R863 | 86 | 22,362 | SH | SOLE | 1 | 22,362 | 0 | 0 |
| OVERSTOCK.COM INC | COM | 690370101 | 140 | 8,130 | SH | SOLE | 1 | 8,130 | 0 | 0 |
| OWENS & MINOR INC | COM | 690732102 | 5,495 | 158,826 | SH | SOLE | 1 | 158,826 | 0 | 0 |
| OWENS CORNING | COM | 690742101 | 187 | 3,054 | SH | SOLE | 1 | 3,054 | 0 | 0 |
| OWENS ILLINOIS INC | COM | 690768403 | 6,595 | 323,626 | SH | SOLE | 1 | 323,626 | 0 | 0 |
| OWENS REALTY MORTGAGE INC | COM | 690828108 | 110 | 6,168 | SH | SOLE | 1 | 6,168 | 0 | 0 |
| OXFORD INDUSTRIES INC | COM | 691497309 | 536 | 9,356 | SH | SOLE | 1 | 9,356 | 0 | 0 |
| PDVWIRELESS INC | COM | 69290R104 | 131 | 6,014 | SH | SOLE | 1 | 6,014 | 0 | 0 |
| P.A.M. TRANSPORTATION SVCS | COM | 693149106 | 24 | 1,449 | SH | SOLE | 1 | 1,449 | 0 | 0 |
| PBF ENERGY INC CLASS A | COM | 69318G106 | 64 | 2,892 | SH | SOLE | 1 | 2,892 | 0 | 0 |
| PC CONNECTION INC | COM | 69318J100 | 208 | 6,987 | SH | SOLE | 1 | 6,987 | 0 | 0 |

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|------------------------------|-----|-----------|--------|------------|------|---|---------|---|---|
| PDC ENERGY INC | COM | 69327R101 | 2,113 | 33,896 SH | SOLE | 1 | 33,896 | 0 | 0 |
| PDF SOLUTIONS INC | COM | 693282105 | 376 | 16,643 SH | SOLE | 1 | 16,643 | 0 | 0 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 231 | 101,739 SH | SOLE | 1 | 101,739 | 0 | 0 |
| P G & E CORP | COM | 69331C108 | 11,142 | 167,901 SH | SOLE | 1 | 167,901 | 0 | 0 |
| PHH CORP | COM | 693320202 | 415 | 32,629 SH | SOLE | 1 | 32,629 | 0 | 0 |
| PICO HOLDINGS INC | COM | 693366205 | 188 | 13,453 SH | SOLE | 1 | 13,453 | 0 | 0 |
| PHI INC NON VOTING | COM | 69336T205 | 87 | 7,238 SH | SOLE | 1 | 7,238 | 0 | 0 |
| PGT INNOVATIONS INC | COM | 69336V101 | 316 | 29,421 SH | SOLE | 1 | 29,421 | 0 | 0 |
| PJT PARTNERS INC A | COM | 69343T107 | 383 | 10,914 SH | SOLE | 1 | 10,914 | 0 | 0 |
| PNC FINANCIAL SERVICES GROUP | COM | 693475105 | 32,021 | 266,313 SH | SOLE | 1 | 266,313 | 0 | 0 |
| PNM RESOURCES INC | COM | 69349H107 | 7,617 | 205,868 SH | SOLE | 1 | 205,868 | 0 | 0 |
| PPG INDUSTRIES INC | COM | 693506107 | 8,647 | 82,290 SH | SOLE | 1 | 82,290 | 0 | 0 |
| PPL CORP | COM | 69351T106 | 15,415 | 412,287 SH | SOLE | 1 | 412,287 | 0 | 0 |
| PRA HEALTH SCIENCES INC | COM | 69354M108 | 972 | 14,898 SH | SOLE | 1 | 14,898 | 0 | 0 |
| PRA GROUP INC | COM | 69354N106 | 925 | 27,889 SH | SOLE | 1 | 27,889 | 0 | 0 |
| PS BUSINESS PARKS INC/CA | COM | 69360J107 | 1,392 | 12,132 SH | SOLE | 1 | 12,132 | 0 | 0 |
| PVH CORP | COM | 693656100 | 2,939 | 28,404 SH | SOLE | 1 | 28,404 | 0 | 0 |
| PTC THERAPEUTICS INC | COM | 69366J200 | 202 | 20,480 SH | SOLE | 1 | 20,480 | 0 | 0 |
| PTC INC | COM | 69370C100 | 12,145 | 231,114 SH | SOLE | 1 | 231,114 | 0 | 0 |
| PACCAR INC | COM | 693718108 | 11,779 | 175,287 SH | SOLE | 1 | 175,287 | 0 | 0 |
| PACIFIC BIOSCIENCES OF CALIF | COM | 69404D108 | 243 | 47,080 SH | SOLE | 1 | 47,080 | 0 | 0 |
| PACIFIC CONTINENTAL CORP | COM | 69412V108 | 307 | 12,525 SH | SOLE | 1 | 12,525 | 0 | 0 |
| PACIFIC ETHANOL INC | COM | 69423U305 | 121 | 17,659 SH | SOLE | 1 | 17,659 | 0 | 0 |
| PACIFIC MERCANTILE BANCORP | COM | 694552100 | 71 | 9,464 SH | SOLE | 1 | 9,464 | 0 | 0 |
| PACIFIC PREMIER BANCORP INC | COM | 69478X105 | 646 | 16,759 SH | SOLE | 1 | 16,759 | 0 | 0 |
| PACIRA PHARMACEUTICALS INC | COM | 695127100 | 1,006 | 22,060 SH | SOLE | 1 | 22,060 | 0 | 0 |
| PACKAGING CORP OF AMERICA | COM | 695156109 | 17,221 | 187,962 SH | SOLE | 1 | 187,962 | 0 | 0 |
| PACWEST BANCORP | COM | 695263103 | 12,762 | 239,618 SH | SOLE | 1 | 239,618 | 0 | 0 |
| PALO ALTO NETWORKS INC | COM | 697435105 | 386 | 3,427 SH | SOLE | 1 | 3,427 | 0 | 0 |
| PANDORA MEDIA INC | COM | 698354107 | 61 | 5,127 SH | SOLE | 1 | 5,127 | 0 | 0 |
| PANERA BREAD COMPANY CLASS A | COM | 69840W108 | 11,158 | 42,608 SH | SOLE | 1 | 42,608 | 0 | 0 |
| PANHANDLE OIL AND GAS INC A | COM | 698477106 | 181 | 9,436 SH | SOLE | 1 | 9,436 | 0 | 0 |
| PAPA JOHN S INTL INC | COM | 698813102 | 5,497 | 68,680 SH | SOLE | 1 | 68,680 | 0 | 0 |
| PAR PACIFIC HOLDINGS INC | COM | 69888T207 | 307 | 18,633 SH | SOLE | 1 | 18,633 | 0 | 0 |
| PARAGON COMMERCIAL CORP | COM | 69911U403 | 26 | 495 SH | SOLE | 1 | 495 | 0 | 0 |
| PARAMOUNT GROUP INC | COM | 69924R108 | 78 | 4,797 SH | SOLE | 1 | 4,797 | 0 | 0 |
| PARATEK PHARMACEUTICALS INC | COM | 699374302 | 214 | 11,111 SH | SOLE | 1 | 11,111 | 0 | 0 |
| PAREXEL INTERNATIONAL CORP | COM | 699462107 | 8,350 | 132,313 SH | SOLE | 1 | 132,313 | 0 | 0 |

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|------------------------------|-----|-----------|--------|------------|------|---|---------|---|---|
| PARK CITY GROUP INC | COM | 700215304 | 98 | 7,955 SH | SOLE | 1 | 7,955 | 0 | 0 |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 213 | 11,901 SH | SOLE | 1 | 11,901 | 0 | 0 |
| PARK HOTELS & RESORTS INC | COM | 700517105 | 115 | 4,470 SH | SOLE | 1 | 4,470 | 0 | 0 |
| PARK NATIONAL CORP | COM | 700658107 | 861 | 8,181 SH | SOLE | 1 | 8,181 | 0 | 0 |
| PARK OHIO HOLDINGS CORP | COM | 700666100 | 188 | 5,238 SH | SOLE | 1 | 5,238 | 0 | 0 |
| PARK STERLING CORP | COM | 70086Y105 | 391 | 31,745 SH | SOLE | 1 | 31,745 | 0 | 0 |
| PARKER DRILLING CO | COM | 701081101 | 130 | 74,392 SH | SOLE | 1 | 74,392 | 0 | 0 |
| PARKER HANNIFIN CORP | COM | 701094104 | 13,138 | 81,951 SH | SOLE | 1 | 81,951 | 0 | 0 |
| PARKWAY INC | COM | 70156Q107 | 518 | 26,068 SH | SOLE | 1 | 26,068 | 0 | 0 |
| PARSLEY ENERGY INC CLASS A | COM | 701877102 | 158 | 4,858 SH | SOLE | 1 | 4,858 | 0 | 0 |
| PARTY CITY HOLDCO INC | COM | 702149105 | 233 | 16,587 SH | SOLE | 1 | 16,587 | 0 | 0 |
| PATRICK INDUSTRIES INC | COM | 703343103 | 634 | 8,938 SH | SOLE | 1 | 8,938 | 0 | 0 |
| PATTERN ENERGY GROUP INC | COM | 70338P100 | 806 | 40,031 SH | SOLE | 1 | 40,031 | 0 | 0 |
| PATRIOT NATIONAL INC | COM | 70338T102 | 19 | 6,704 SH | SOLE | 1 | 6,704 | 0 | 0 |
| PATTERSON COS INC | COM | 703395103 | 1,898 | 41,967 SH | SOLE | 1 | 41,967 | 0 | 0 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 8,057 | 331,961 SH | SOLE | 1 | 331,961 | 0 | 0 |
| PAYCHEX INC | COM | 704326107 | 20,125 | 341,684 SH | SOLE | 1 | 341,684 | 0 | 0 |
| PAYCOM SOFTWARE INC | COM | 70432V102 | 1,534 | 26,676 SH | SOLE | 1 | 26,676 | 0 | 0 |
| PAYLOCITY HOLDING CORP | COM | 70438V106 | 513 | 13,273 SH | SOLE | 1 | 13,273 | 0 | 0 |
| PAYPAL HOLDINGS INC | COM | 70450Y103 | 21,910 | 509,288 SH | SOLE | 1 | 509,288 | 0 | 0 |
| PEAPACK GLADSTONE FINL CORP | COM | 704699107 | 286 | 9,680 SH | SOLE | 1 | 9,680 | 0 | 0 |
| PEBBLEBROOK HOTEL TRUST | COM | 70509V100 | 1,263 | 43,242 SH | SOLE | 1 | 43,242 | 0 | 0 |
| PEGASYSTEMS INC | COM | 705573103 | 974 | 22,215 SH | SOLE | 1 | 22,215 | 0 | 0 |
| PEMBINA PIPELINE CORP | COM | 706327954 | 335 | 10,586 SH | SOLE | 1 | 10,586 | 0 | 0 |
| PENN NATIONAL GAMING INC | COM | 707569109 | 846 | 45,896 SH | SOLE | 1 | 45,896 | 0 | 0 |
| J.C. PENNEY CO INC | COM | 708160106 | 3,797 | 616,354 SH | SOLE | 1 | 616,354 | 0 | 0 |
| PENNS WOODS BANCORP INC | COM | 708430103 | 124 | 2,862 SH | SOLE | 1 | 2,862 | 0 | 0 |
| PENN REAL ESTATE INVEST TST | COM | 709102107 | 637 | 42,043 SH | SOLE | 1 | 42,043 | 0 | 0 |
| PENNYMAC MORTGAGE INVESTMENT | COM | 70931T103 | 745 | 41,987 SH | SOLE | 1 | 41,987 | 0 | 0 |
| PENNYMAC FINANCIAL SERVICE A | COM | 70932B101 | 143 | 8,384 SH | SOLE | 1 | 8,384 | 0 | 0 |
| PENSKE AUTOMOTIVE GROUP INC | COM | 70959W103 | 1,276 | 27,255 SH | SOLE | 1 | 27,255 | 0 | 0 |
| PENUMBRA INC | COM | 70975L107 | 1,288 | 15,431 SH | SOLE | 1 | 15,431 | 0 | 0 |
| PEOPLES BANCORP INC | COM | 709789101 | 313 | 9,897 SH | SOLE | 1 | 9,897 | 0 | 0 |
| PEOPLES FINANCIAL SERVICES | COM | 711040105 | 177 | 4,237 SH | SOLE | 1 | 4,237 | 0 | 0 |
| PEOPLE S UNITED FINANCIAL | COM | 712704105 | 2,461 | 135,217 SH | SOLE | 1 | 135,217 | 0 | 0 |
| PEOPLE S UTAH BANCORP | COM | 712706209 | 212 | 8,003 SH | SOLE | 1 | 8,003 | 0 | 0 |
| PEPSICO INC | COM | 713448108 | 89,569 | 800,728 SH | SOLE | 1 | 800,728 | 0 | 0 |

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|------------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| PERFICIENT INC | COM | 71375U101 | 377 | 21,707 | SH | SOLE | 1 | 21,707 | 0 | 0 |
| PERFORMANCE FOOD GROUP CO | COM | 71377A103 | 549 | 23,075 | SH | SOLE | 1 | 23,075 | 0 | 0 |
| PERKINELMER INC | COM | 714046109 | 2,274 | 39,167 | SH | SOLE | 1 | 39,167 | 0 | 0 |
| PETMED EXPRESS INC | COM | 716382106 | 246 | 12,217 | SH | SOLE | 1 | 12,217 | 0 | 0 |
| PFENEX INC | COM | 717071104 | 65 | 11,213 | SH | SOLE | 1 | 11,213 | 0 | 0 |
| PFIZER INC | COM | 717081103 | 530,282 | 15,500,797 | SH | SOLE | 1 | 15,500,797 | 0 | 0 |
| PFSWEB INC | COM | 717098206 | 59 | 9,040 | SH | SOLE | 1 | 9,040 | 0 | 0 |
| PHARMERICA CORP | COM | 71714F104 | 426 | 18,185 | SH | SOLE | 1 | 18,185 | 0 | 0 |
| PHARMATHENE INC | COM | 71714G102 | 31 | 38,296 | SH | SOLE | 1 | 38,296 | 0 | 0 |
| PHIBRO ANIMAL HEALTH CORP A | COM | 71742Q106 | 324 | 11,542 | SH | SOLE | 1 | 11,542 | 0 | 0 |
| PHILIP MORRIS INTERNATIONAL | COM | 718172109 | 561,678 | 4,975,005 | SH | SOLE | 1 | 4,975,005 | 0 | 0 |
| PHILLIPS 66 | COM | 718546104 | 13,430 | 169,526 | SH | SOLE | 1 | 169,526 | 0 | 0 |
| PHOTRONICS INC | COM | 719405102 | 430 | 40,191 | SH | SOLE | 1 | 40,191 | 0 | 0 |
| PHYSICIANS REALTY TRUST | COM | 71943U104 | 1,653 | 83,196 | SH | SOLE | 1 | 83,196 | 0 | 0 |
| PIEDMONT OFFICE REALTY TRU A | COM | 720190206 | 82 | 3,855 | SH | SOLE | 1 | 3,855 | 0 | 0 |
| PIER 1 IMPORTS INC | COM | 720279108 | 357 | 49,865 | SH | SOLE | 1 | 49,865 | 0 | 0 |
| PILGRIM S PRIDE CORP | COM | 72147K108 | 35 | 1,543 | SH | SOLE | 1 | 1,543 | 0 | 0 |
| PINNACLE FINANCIAL PARTNERS | COM | 72346Q104 | 1,891 | 28,450 | SH | SOLE | 1 | 28,450 | 0 | 0 |
| PINNACLE WEST CAPITAL | COM | 723484101 | 3,321 | 39,831 | SH | SOLE | 1 | 39,831 | 0 | 0 |
| PINNACLE FOODS INC | COM | 72348P104 | 178 | 3,076 | SH | SOLE | 1 | 3,076 | 0 | 0 |
| PINNACLE ENTERTAINMENT INC | COM | 72348Y105 | 642 | 32,871 | SH | SOLE | 1 | 32,871 | 0 | 0 |
| PIONEER ENERGY SERVICES CORP | COM | 723664108 | 181 | 45,186 | SH | SOLE | 1 | 45,186 | 0 | 0 |
| PIONEER NATURAL RESOURCES CO | COM | 723787107 | 11,371 | 61,058 | SH | SOLE | 1 | 61,058 | 0 | 0 |
| PIPER JAFFRAY COS | COM | 724078100 | 561 | 8,780 | SH | SOLE | 1 | 8,780 | 0 | 0 |
| PITNEY BOWES INC | COM | 724479100 | 5,336 | 407,041 | SH | SOLE | 1 | 407,041 | 0 | 0 |
| PLANET FITNESS INC CL A | COM | 72703H101 | 306 | 15,869 | SH | SOLE | 1 | 15,869 | 0 | 0 |
| PLANTRONICS INC | COM | 727493108 | 4,648 | 85,894 | SH | SOLE | 1 | 85,894 | 0 | 0 |
| PLATFORM SPECIALTY PRODUCTS | COM | 72766Q105 | 67 | 5,154 | SH | SOLE | 1 | 5,154 | 0 | 0 |
| PLEXUS CORP | COM | 729132100 | 1,163 | 20,128 | SH | SOLE | 1 | 20,128 | 0 | 0 |
| PLUG POWER INC | COM | 72919P202 | 154 | 111,649 | SH | SOLE | 1 | 111,649 | 0 | 0 |
| PLY GEM HOLDINGS INC | COM | 72941W100 | 267 | 13,556 | SH | SOLE | 1 | 13,556 | 0 | 0 |
| POLARIS INDUSTRIES INC | COM | 731068102 | 10,673 | 127,362 | SH | SOLE | 1 | 127,362 | 0 | 0 |
| POLYONE CORPORATION | COM | 73179P106 | 7,255 | 212,810 | SH | SOLE | 1 | 212,810 | 0 | 0 |
| POOL CORP | COM | 73278L105 | 9,797 | 82,104 | SH | SOLE | 1 | 82,104 | 0 | 0 |
| POPULAR INC | COM | 733174700 | 111 | 2,725 | SH | SOLE | 1 | 2,725 | 0 | 0 |
| PORTLAND GENERAL ELECTRIC CO | COM | 736508847 | 2,419 | 54,449 | SH | SOLE | 1 | 54,449 | 0 | 0 |
| PORTOLA PHARMACEUTICALS INC | COM | 737010108 | 1,168 | 29,808 | SH | SOLE | 1 | 29,808 | 0 | 0 |
| POST HOLDINGS INC | COM | 737446104 | 11,234 | 128,363 | SH | SOLE | 1 | 128,363 | 0 | 0 |
| POTBELLY CORP | COM | 73754Y100 | 204 | 14,685 | SH | SOLE | 1 | 14,685 | 0 | 0 |
| POTLATCH CORP | COM | 737630103 | 4,799 | 105,015 | SH | SOLE | 1 | 105,015 | 0 | 0 |

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|-------------------------------|-----|-----------|---------|--------------|------|---|-----------|---|---|
| POWELL INDUSTRIES INC | COM | 739128106 | 184 | 5,349 SH | SOLE | 1 | 5,349 | 0 | 0 |
| POWER INTEGRATIONS INC | COM | 739276103 | 1,090 | 16,582 SH | SOLE | 1 | 16,582 | 0 | 0 |
| POWER SOLUTIONS INTERNATIONAL | COM | 73933G202 | 30 | 2,950 SH | SOLE | 1 | 2,950 | 0 | 0 |
| PRAXAIR INC | COM | 74005P104 | 22,782 | 192,090 SH | SOLE | 1 | 192,090 | 0 | 0 |
| PREFERRED BANK/LOS ANGELES | COM | 740367404 | 401 | 7,480 SH | SOLE | 1 | 7,480 | 0 | 0 |
| PREFERRED APARTMENT COMMUN A | COM | 74039L103 | 185 | 14,006 SH | SOLE | 1 | 14,006 | 0 | 0 |
| PREFORMED LINE PRODUCTS CO | COM | 740444104 | 80 | 1,541 SH | SOLE | 1 | 1,541 | 0 | 0 |
| PREMIER FINANCIAL BANCORP | COM | 74050M105 | 122 | 5,779 SH | SOLE | 1 | 5,779 | 0 | 0 |
| PREMIER INC CLASS A | COM | 74051N102 | 37 | 1,162 SH | SOLE | 1 | 1,162 | 0 | 0 |
| PRESTIGE BRANDS HOLDINGS INC | COM | 74112D101 | 7,593 | 136,667 SH | SOLE | 1 | 136,667 | 0 | 0 |
| T ROWE PRICE GROUP INC | COM | 74144T108 | 10,831 | 158,927 SH | SOLE | 1 | 158,927 | 0 | 0 |
| PRICELINE GROUP INC/THE | COM | 741503403 | 37,249 | 20,927 SH | SOLE | 1 | 20,927 | 0 | 0 |
| PRICESMART INC | COM | 741511109 | 1,115 | 12,093 SH | SOLE | 1 | 12,093 | 0 | 0 |
| PRIMORIS SERVICES CORP | COM | 74164F103 | 576 | 24,793 SH | SOLE | 1 | 24,793 | 0 | 0 |
| PRIMERICA INC | COM | 74164M108 | 9,749 | 118,600 SH | SOLE | 1 | 118,600 | 0 | 0 |
| PRIMO WATER CORP | COM | 74165N105 | 177 | 13,052 SH | SOLE | 1 | 13,052 | 0 | 0 |
| PRINCIPAL FINANCIAL GROUP | COM | 74251V102 | 7,361 | 116,637 SH | SOLE | 1 | 116,637 | 0 | 0 |
| PROASSURANCE CORP | COM | 74267C106 | 84 | 1,398 SH | SOLE | 1 | 1,398 | 0 | 0 |
| PROCTER & GAMBLE CO/THE | COM | 742718109 | 113,627 | 1,264,630 SH | SOLE | 1 | 1,264,630 | 0 | 0 |
| PRIVATEBANCORP INC | COM | 742962103 | 12,194 | 205,397 SH | SOLE | 1 | 205,397 | 0 | 0 |
| PROGENICS PHARMACEUTICALS | COM | 743187106 | 405 | 42,864 SH | SOLE | 1 | 42,864 | 0 | 0 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 877 | 30,184 SH | SOLE | 1 | 30,184 | 0 | 0 |
| PROGRESSIVE CORP | COM | 743315103 | 9,974 | 254,565 SH | SOLE | 1 | 254,565 | 0 | 0 |
| PROLOGIS INC | COM | 74340W103 | 11,397 | 219,673 SH | SOLE | 1 | 219,673 | 0 | 0 |
| PROOFPOINT INC | COM | 743424103 | 1,837 | 24,709 SH | SOLE | 1 | 24,709 | 0 | 0 |
| PROS HOLDINGS INC | COM | 74346Y103 | 375 | 15,507 SH | SOLE | 1 | 15,507 | 0 | 0 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 12,373 | 177,494 SH | SOLE | 1 | 177,494 | 0 | 0 |
| PROTAGONIST THERAPEUTICS INC | COM | 74366E102 | 58 | 4,564 SH | SOLE | 1 | 4,564 | 0 | 0 |
| PROTO LABS INC | COM | 743713109 | 776 | 15,184 SH | SOLE | 1 | 15,184 | 0 | 0 |
| PROTEOSTASIS THERAPEUTICS IN | COM | 74373B109 | 31 | 3,964 SH | SOLE | 1 | 3,964 | 0 | 0 |
| PROVIDENCE SERVICE CORP | COM | 743815102 | 354 | 7,973 SH | SOLE | 1 | 7,973 | 0 | 0 |
| PROVIDENT BANCORP INC | COM | 74383X109 | 57 | 2,712 SH | SOLE | 1 | 2,712 | 0 | 0 |
| PROVIDENT FINANCIAL HLDGS | COM | 743868101 | 76 | 4,091 SH | SOLE | 1 | 4,091 | 0 | 0 |
| PROVIDENT FINANCIAL SERVICES | COM | 74386T105 | 972 | 37,586 SH | SOLE | 1 | 37,586 | 0 | 0 |
| PRUDENTIAL FINANCIAL INC | COM | 744320102 | 22,456 | 210,495 SH | SOLE | 1 | 210,495 | 0 | 0 |
| PUBLIC SERVICE ENTERPRISE GP | COM | 744573106 | 8,033 | 181,130 SH | SOLE | 1 | 181,130 | 0 | 0 |

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|------------------------------|-----|-----------|--------|------------|------|---|---------|---|---|
| PUBLIC STORAGE | COM | 74460D109 | 13,327 | 60,877 SH | SOLE | 1 | 60,877 | 0 | 0 |
| PULTEGROUP INC | COM | 745867101 | 2,438 | 103,534 SH | SOLE | 1 | 103,534 | 0 | 0 |
| PUMA BIOTECHNOLOGY INC | COM | 74587V107 | 630 | 16,931 SH | SOLE | 1 | 16,931 | 0 | 0 |
| PURE STORAGE INC CLASS A | COM | 74624M102 | 405 | 41,184 SH | SOLE | 1 | 41,184 | 0 | 0 |
| QCR HOLDINGS INC | COM | 74727A104 | 310 | 7,322 SH | SOLE | 1 | 7,322 | 0 | 0 |
| QAD INC A | COM | 74727D306 | 161 | 5,794 SH | SOLE | 1 | 5,794 | 0 | 0 |
| QUAD GRAPHICS INC | COM | 747301109 | 451 | 17,854 SH | SOLE | 1 | 17,854 | 0 | 0 |
| QUAKER CHEMICAL CORP | COM | 747316107 | 1,027 | 7,801 SH | SOLE | 1 | 7,801 | 0 | 0 |
| PZENA INVESTMENT MANAGM CL A | COM | 74731Q103 | 89 | 9,008 SH | SOLE | 1 | 9,008 | 0 | 0 |
| QEP RESOURCES INC | COM | 74733V100 | 6,088 | 478,961 SH | SOLE | 1 | 478,961 | 0 | 0 |
| QTS REALTY TRUST INC CL A | COM | 74736A103 | 1,382 | 28,346 SH | SOLE | 1 | 28,346 | 0 | 0 |
| QORVO INC | COM | 74736K101 | 3,351 | 48,870 SH | SOLE | 1 | 48,870 | 0 | 0 |
| Q2 HOLDINGS INC | COM | 74736L109 | 549 | 15,740 SH | SOLE | 1 | 15,740 | 0 | 0 |
| QUALCOMM INC | COM | 747525103 | 40,861 | 712,615 SH | SOLE | 1 | 712,615 | 0 | 0 |
| QUALITY CARE PROPERTIES | COM | 747545101 | 3,529 | 187,099 SH | SOLE | 1 | 187,099 | 0 | 0 |
| QUALITY SYSTEMS INC | COM | 747582104 | 480 | 31,471 SH | SOLE | 1 | 31,471 | 0 | 0 |
| QUALYS INC | COM | 74758T303 | 635 | 16,749 SH | SOLE | 1 | 16,749 | 0 | 0 |
| QUANEX BUILDING PRODUCTS | COM | 747619104 | 427 | 21,094 SH | SOLE | 1 | 21,094 | 0 | 0 |
| QUANTA SERVICES INC | COM | 74762E102 | 1,878 | 50,593 SH | SOLE | 1 | 50,593 | 0 | 0 |
| QUANTENNA COMMUNICATIONS INC | COM | 74766D100 | 86 | 4,148 SH | SOLE | 1 | 4,148 | 0 | 0 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 9,102 | 92,697 SH | SOLE | 1 | 92,697 | 0 | 0 |
| QUIDEL CORP | COM | 74838J101 | 375 | 16,546 SH | SOLE | 1 | 16,546 | 0 | 0 |
| QUINSTREET INC | COM | 74874Q100 | 88 | 22,564 SH | SOLE | 1 | 22,564 | 0 | 0 |
| QUINTILES IMS HOLDINGS INC | COM | 74876Y101 | 493 | 6,119 SH | SOLE | 1 | 6,119 | 0 | 0 |
| QUORUM HEALTH CORP | COM | 74909E106 | 99 | 18,262 SH | SOLE | 1 | 18,262 | 0 | 0 |
| QUOTIENT TECHNOLOGY INC | COM | 749119103 | 377 | 39,474 SH | SOLE | 1 | 39,474 | 0 | 0 |
| RAIT FINANCIAL TRUST | COM | 749227609 | 181 | 56,509 SH | SOLE | 1 | 56,509 | 0 | 0 |
| RA PHARMACEUTICALS INC | COM | 74933V108 | 102 | 4,814 SH | SOLE | 1 | 4,814 | 0 | 0 |
| RLI CORP | COM | 749607107 | 1,388 | 23,130 SH | SOLE | 1 | 23,130 | 0 | 0 |
| RLJ LODGING TRUST | COM | 74965L101 | 1,740 | 73,997 SH | SOLE | 1 | 73,997 | 0 | 0 |
| RPC INC | COM | 749660106 | 28 | 1,551 SH | SOLE | 1 | 1,551 | 0 | 0 |
| RMR GROUP INC/THE A | COM | 74967R106 | 211 | 4,261 SH | SOLE | 1 | 4,261 | 0 | 0 |
| RH | COM | 74967X103 | 1,102 | 23,832 SH | SOLE | 1 | 23,832 | 0 | 0 |
| RPM INTERNATIONAL INC | COM | 749685103 | 14,663 | 266,463 SH | SOLE | 1 | 266,463 | 0 | 0 |
| RPX CORP | COM | 74972G103 | 367 | 30,567 SH | SOLE | 1 | 30,567 | 0 | 0 |
| RTI SURGICAL INC | COM | 74975N105 | 141 | 35,371 SH | SOLE | 1 | 35,371 | 0 | 0 |
| RSP PERMIAN INC | COM | 74978Q105 | 2,467 | 59,546 SH | SOLE | 1 | 59,546 | 0 | 0 |
| RADIAN GROUP INC | COM | 750236101 | 2,342 | 130,400 SH | SOLE | 1 | 130,400 | 0 | 0 |
| RADIANT LOGISTICS INC | COM | 75025X100 | 116 | 23,238 SH | SOLE | 1 | 23,238 | 0 | 0 |
| RADIO ONE INC CL D | COM | 75040P405 | 50 | 15,209 SH | SOLE | 1 | 15,209 | 0 | 0 |

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|---------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| RADISYS CORP | COM | 750459109 | 88 | 21,919 | SH | SOLE | 1 | 21,919 | 0 | 0 |
| RADIUS HEALTH INC | COM | 750469207 | 751 | 19,430 | SH | SOLE | 1 | 19,430 | 0 | 0 |
| RADNET INC | COM | 750491102 | 135 | 22,857 | SH | SOLE | 1 | 22,857 | 0 | 0 |
| RAMBUS INC | COM | 750917106 | 880 | 66,956 | SH | SOLE | 1 | 66,956 | 0 | 0 |
| RALPH LAUREN CORP | COM | 751212101 | 1,646 | 20,162 | SH | SOLE | 1 | 20,162 | 0 | 0 |
| RAMCO GERSHENSON PROPERTIES | COM | 751452202 | 680 | 48,473 | SH | SOLE | 1 | 48,473 | 0 | 0 |
| RANGE RESOURCES CORP | COM | 75281A109 | 2,099 | 72,114 | SH | SOLE | 1 | 72,114 | 0 | 0 |
| RAPID7 INC | COM | 753422104 | 184 | 12,257 | SH | SOLE | 1 | 12,257 | 0 | 0 |
| RAVEN INDUSTRIES INC | COM | 754212108 | 649 | 22,350 | SH | SOLE | 1 | 22,350 | 0 | 0 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 3,778 | 49,546 | SH | SOLE | 1 | 49,546 | 0 | 0 |
| RAYONIER INC | COM | 754907103 | 6,966 | 245,807 | SH | SOLE | 1 | 245,807 | 0 | 0 |
| RAYONIER ADVANCED MATERIALS | COM | 75508B104 | 357 | 26,506 | SH | SOLE | 1 | 26,506 | 0 | 0 |
| RAYTHEON COMPANY | COM | 755111507 | 16,004 | 104,942 | SH | SOLE | 1 | 104,942 | 0 | 0 |
| RBC BEARINGS INC | COM | 75524B104 | 1,333 | 13,728 | SH | SOLE | 1 | 13,728 | 0 | 0 |
| RE/MAX HOLDINGS INC CL A | COM | 75524W108 | 2,891 | 48,622 | SH | SOLE | 1 | 48,622 | 0 | 0 |
| READING INTERNATIONAL INC A | COM | 755408101 | 161 | 10,368 | SH | SOLE | 1 | 10,368 | 0 | 0 |
| REAL INDUSTRY INC | COM | 75601W104 | 46 | 16,157 | SH | SOLE | 1 | 16,157 | 0 | 0 |
| REALNETWORKS INC | COM | 75605L708 | 70 | 14,448 | SH | SOLE | 1 | 14,448 | 0 | 0 |
| REALOGY HOLDINGS CORP | COM | 75605Y106 | 2,006 | 67,337 | SH | SOLE | 1 | 67,337 | 0 | 0 |
| REALPAGE INC | COM | 75606N109 | 1,143 | 32,746 | SH | SOLE | 1 | 32,746 | 0 | 0 |
| REALTY INCOME CORP | COM | 756109104 | 6,206 | 104,251 | SH | SOLE | 1 | 104,251 | 0 | 0 |
| REATA PHARMACEUTICALS INC A | COM | 75615P103 | 80 | 3,530 | SH | SOLE | 1 | 3,530 | 0 | 0 |
| RED HAT INC | COM | 756577102 | 5,480 | 63,356 | SH | SOLE | 1 | 63,356 | 0 | 0 |
| RED LION HOTELS CORP | COM | 756764106 | 62 | 8,781 | SH | SOLE | 1 | 8,781 | 0 | 0 |
| RED ROBIN GOURMET BURGERS | COM | 75689M101 | 458 | 7,833 | SH | SOLE | 1 | 7,833 | 0 | 0 |
| RED ROCK RESORTS INC CLASS A | COM | 75700L108 | 411 | 18,529 | SH | SOLE | 1 | 18,529 | 0 | 0 |
| REDWOOD TRUST INC | COM | 758075402 | 780 | 46,978 | SH | SOLE | 1 | 46,978 | 0 | 0 |
| REGAL BELOIT CORP | COM | 758750103 | 6,774 | 89,539 | SH | SOLE | 1 | 89,539 | 0 | 0 |
| REGAL ENTERTAINMENT GROUP A | COM | 758766109 | 47 | 2,064 | SH | SOLE | 1 | 2,064 | 0 | 0 |
| REGENCY CENTERS CORP | COM | 758849103 | 8,737 | 131,604 | SH | SOLE | 1 | 131,604 | 0 | 0 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 13,420 | 34,631 | SH | SOLE | 1 | 34,631 | 0 | 0 |
| REGIS CORP | COM | 758932107 | 268 | 22,893 | SH | SOLE | 1 | 22,893 | 0 | 0 |
| REGENXBIO INC | COM | 75901B107 | 241 | 12,468 | SH | SOLE | 1 | 12,468 | 0 | 0 |
| REGIONAL MANAGEMENT CORP | COM | 75902K106 | 127 | 6,512 | SH | SOLE | 1 | 6,512 | 0 | 0 |
| REGULUS THERAPEUTICS INC | COM | 75915K101 | 39 | 23,857 | SH | SOLE | 1 | 23,857 | 0 | 0 |
| REGIONS FINANCIAL CORP | COM | 7591EP100 | 9,519 | 655,152 | SH | SOLE | 1 | 655,152 | 0 | 0 |
| REINSURANCE GROUP OF AMERICA | COM | 759351604 | 16,331 | 128,610 | SH | SOLE | 1 | 128,610 | 0 | 0 |
| REIS INC | COM | 75936P105 | 96 | 5,373 | SH | SOLE | 1 | 5,373 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| RELIANCE STEEL & ALUMINUM | COM | 759509102 | 11,649 | 145,571 | SH | SOLE | 1 | 145,571 | 0 | 0 |
| RENASANT CORP | COM | 75970E107 | 1,022 | 25,748 | SH | SOLE | 1 | 25,748 | 0 | 0 |
| RENEWABLE ENERGY GROUP INC | COM | 75972A301 | 242 | 23,195 | SH | SOLE | 1 | 23,195 | 0 | 0 |
| REPLIGEN CORP | COM | 759916109 | 732 | 20,786 | SH | SOLE | 1 | 20,786 | 0 | 0 |
| RENT A CENTER INC | COM | 76009N100 | 283 | 31,943 | SH | SOLE | 1 | 31,943 | 0 | 0 |
| REPUBLIC BANCORP INC CLASS A | COM | 760281204 | 205 | 5,947 | SH | SOLE | 1 | 5,947 | 0 | 0 |
| REPUBLIC FIRST BANCORP INC | COM | 760416107 | 251 | 30,265 | SH | SOLE | 1 | 30,265 | 0 | 0 |
| REPUBLIC SERVICES INC | COM | 760759100 | 8,007 | 127,478 | SH | SOLE | 1 | 127,478 | 0 | 0 |
| RESMED INC | COM | 761152107 | 20,546 | 285,479 | SH | SOLE | 1 | 285,479 | 0 | 0 |
| RESOURCE CAPITAL CORP | COM | 76120W708 | 182 | 18,642 | SH | SOLE | 1 | 18,642 | 0 | 0 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 292 | 17,404 | SH | SOLE | 1 | 17,404 | 0 | 0 |
| RETROPHIN INC | COM | 761299106 | 412 | 22,300 | SH | SOLE | 1 | 22,300 | 0 | 0 |
| RETAIL OPPORTUNITY INVESTMEN | COM | 76131N101 | 1,349 | 64,145 | SH | SOLE | 1 | 64,145 | 0 | 0 |
| RETAIL PROPERTIES OF AME A | COM | 76131V202 | 91 | 6,323 | SH | SOLE | 1 | 6,323 | 0 | 0 |
| RETAILMENOT INC | COM | 76132B106 | 192 | 23,742 | SH | SOLE | 1 | 23,742 | 0 | 0 |
| REVANCE THERAPEUTICS INC | COM | 761330109 | 262 | 12,590 | SH | SOLE | 1 | 12,590 | 0 | 0 |
| REVLON INC CLASS A | COM | 761525609 | 201 | 7,226 | SH | SOLE | 1 | 7,226 | 0 | 0 |
| REX AMERICAN RESOURCES CORP | COM | 761624105 | 315 | 3,485 | SH | SOLE | 1 | 3,485 | 0 | 0 |
| REXNORD CORP | COM | 76169B102 | 1,161 | 50,286 | SH | SOLE | 1 | 50,286 | 0 | 0 |
| REXFORD INDUSTRIAL REALTY IN | COM | 76169C100 | 909 | 40,383 | SH | SOLE | 1 | 40,383 | 0 | 0 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 583,709 | 9,262,283 | SH | SOLE | 1 | 9,262,283 | 0 | 0 |
| RICE ENERGY INC | COM | 762760106 | 97 | 4,077 | SH | SOLE | 1 | 4,077 | 0 | 0 |
| RIGEL PHARMACEUTICALS INC | COM | 766559603 | 248 | 74,900 | SH | SOLE | 1 | 74,900 | 0 | 0 |
| RIGNET INC | COM | 766582100 | 167 | 7,784 | SH | SOLE | 1 | 7,784 | 0 | 0 |
| RIGHTSIDE GROUP LTD | COM | 76658B100 | 71 | 7,153 | SH | SOLE | 1 | 7,153 | 0 | 0 |
| RINGCENTRAL INC CLASS A | COM | 76680R206 | 1,021 | 36,077 | SH | SOLE | 1 | 36,077 | 0 | 0 |
| RING ENERGY INC | COM | 76680V108 | 271 | 25,070 | SH | SOLE | 1 | 25,070 | 0 | 0 |
| RITE AID CORP | COM | 767754104 | 100 | 23,430 | SH | SOLE | 1 | 23,430 | 0 | 0 |
| ROADRUNNER TRANSPORTATION SY | COM | 76973Q105 | 129 | 18,835 | SH | SOLE | 1 | 18,835 | 0 | 0 |
| ROBERT HALF INTL INC | COM | 770323103 | 2,447 | 50,103 | SH | SOLE | 1 | 50,103 | 0 | 0 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 10,488 | 67,358 | SH | SOLE | 1 | 67,358 | 0 | 0 |
| ROCKWELL COLLINS INC | COM | 774341101 | 4,330 | 44,565 | SH | SOLE | 1 | 44,565 | 0 | 0 |
| ROCKWELL MEDICAL INC | COM | 774374102 | 185 | 29,509 | SH | SOLE | 1 | 29,509 | 0 | 0 |
| ROGERS CORP | COM | 775133101 | 953 | 11,098 | SH | SOLE | 1 | 11,098 | 0 | 0 |
| ROLLINS INC | COM | 775711104 | 7,108 | 191,426 | SH | SOLE | 1 | 191,426 | 0 | 0 |
| ROPER TECHNOLOGIES INC | COM | 776696106 | 8,472 | 41,028 | SH | SOLE | 1 | 41,028 | 0 | 0 |
| ROSETTA STONE INC | COM | 777780107 | 116 | 11,891 | SH | SOLE | 1 | 11,891 | 0 | 0 |
| ROSS STORES INC | COM | 778296103 | 12,912 | 196,017 | SH | SOLE | 1 | 196,017 | 0 | 0 |

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|-------------------------------|-------------|-----------|--------|---------|----|------|---|---------|---|---|
| ROYAL BANK OF CANADA | COM | 78010USN8 | 503 | 500,000 | SH | SOLE | 1 | 500,000 | 0 | 0 |
| ROYAL GOLD INC | COM | 780287108 | 9,148 | 130,590 | SH | SOLE | 1 | 130,590 | 0 | 0 |
| RUBICON PROJECT INC/THE | COM | 78112V102 | 135 | 22,916 | SH | SOLE | 1 | 22,916 | 0 | 0 |
| RUBY TUESDAY INC | COM | 781182100 | 103 | 36,573 | SH | SOLE | 1 | 36,573 | 0 | 0 |
| RUDOLPH TECHNOLOGIES INC | COM | 781270103 | 413 | 18,432 | SH | SOLE | 1 | 18,432 | 0 | 0 |
| RUSH ENTERPRISES INC CL A | COM | 781846209 | 600 | 18,143 | SH | SOLE | 1 | 18,143 | 0 | 0 |
| RUSH ENTERPRISES INC CL B | COM | 781846308 | 126 | 4,042 | SH | SOLE | 1 | 4,042 | 0 | 0 |
| RUTH S HOSPITALITY GROUP INC | COM | 783332109 | 392 | 19,552 | SH | SOLE | 1 | 19,552 | 0 | 0 |
| RYDER SYSTEM INC | COM | 783549108 | 1,443 | 19,134 | SH | SOLE | 1 | 19,134 | 0 | 0 |
| RYERSON HOLDING CORP | COM | 783754104 | 85 | 6,781 | SH | SOLE | 1 | 6,781 | 0 | 0 |
| RYMAN HOSPITALITY PROPERTIES | COM | 78377T107 | 1,624 | 26,272 | SH | SOLE | 1 | 26,272 | 0 | 0 |
| S & T BANCORP INC | COM | 783859101 | 728 | 21,034 | SH | SOLE | 1 | 21,034 | 0 | 0 |
| S&P GLOBAL INC | COM | 78409V104 | 13,308 | 101,792 | SH | SOLE | 1 | 101,792 | 0 | 0 |
| SBA COMMUNICATIONS CORP | COM | 78410G104 | 1,045 | 8,683 | SH | SOLE | 1 | 8,683 | 0 | 0 |
| SEI INVESTMENTS COMPANY | COM | 784117103 | 13,667 | 270,958 | SH | SOLE | 1 | 270,958 | 0 | 0 |
| SI FINANCIAL GROUP INC | COM | 78425V104 | 96 | 6,823 | SH | SOLE | 1 | 6,823 | 0 | 0 |
| SJW GROUP | COM | 784305104 | 485 | 10,058 | SH | SOLE | 1 | 10,058 | 0 | 0 |
| SL GREEN REALTY CORP | COM | 78440X101 | 3,829 | 35,914 | SH | SOLE | 1 | 35,914 | 0 | 0 |
| SLM CORP | COM | 78442P106 | 10,379 | 857,803 | SH | SOLE | 1 | 857,803 | 0 | 0 |
| SM ENERGY CO | COM | 78454L100 | 4,700 | 195,690 | SH | SOLE | 1 | 195,690 | 0 | 0 |
| SPDR S&P500 ETF TRUST | SPDR SP 500 | 78462F103 | 29,651 | 125,780 | SH | SOLE | 1 | 125,780 | 0 | 0 |
| SPX CORP | COM | 784635104 | 621 | 25,594 | SH | SOLE | 1 | 25,594 | 0 | 0 |
| SPS COMMERCE INC | COM | 78463M107 | 597 | 10,199 | SH | SOLE | 1 | 10,199 | 0 | 0 |
| SS&C TECHNOLOGIES HOLDINGS | COM | 78467J100 | 137 | 3,881 | SH | SOLE | 1 | 3,881 | 0 | 0 |
| SPDR S&P MIDCAP 400 ETF TRUST | SPDR SP 400 | 78467Y107 | 2,096 | 6,710 | SH | SOLE | 1 | 6,710 | 0 | 0 |
| SP PLUS CORP | COM | 78469C103 | 359 | 10,639 | SH | SOLE | 1 | 10,639 | 0 | 0 |
| SPX FLOW INC | COM | 78469X107 | 755 | 21,743 | SH | SOLE | 1 | 21,743 | 0 | 0 |
| SRC ENERGY INC | COM | 78470V108 | 949 | 112,457 | SH | SOLE | 1 | 112,457 | 0 | 0 |
| SVB FINANCIAL GROUP | COM | 78486Q101 | 19,431 | 104,418 | SH | SOLE | 1 | 104,418 | 0 | 0 |
| SABRA HEALTH CARE REIT INC | COM | 78573L106 | 1,111 | 39,777 | SH | SOLE | 1 | 39,777 | 0 | 0 |
| SABRE CORP | COM | 78573M104 | 98 | 4,639 | SH | SOLE | 1 | 4,639 | 0 | 0 |
| SAFEGUARD SCIENTIFICS INC | COM | 786449207 | 158 | 12,407 | SH | SOLE | 1 | 12,407 | 0 | 0 |
| SAFETY INSURANCE GROUP INC | COM | 78648T100 | 621 | 8,853 | SH | SOLE | 1 | 8,853 | 0 | 0 |
| SAGA COMMUNICATIONS INC CL A | COM | 786598300 | 115 | 2,248 | SH | SOLE | 1 | 2,248 | 0 | 0 |
| SAGE THERAPEUTICS INC | COM | 78667J108 | 1,298 | 18,262 | SH | SOLE | 1 | 18,262 | 0 | 0 |
| SAIA INC | COM | 78709Y105 | 687 | 15,517 | SH | SOLE | 1 | 15,517 | 0 | 0 |
| ST JOE CO/THE | COM | 790148100 | 531 | 31,115 | SH | SOLE | 1 | 31,115 | 0 | 0 |
| SALEM MEDIA GROUP INC | COM | 794093104 | 51 | 6,807 | SH | SOLE | 1 | 6,807 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| SALESFORCE.COM INC | COM | 79466L302 | 20,001 | 242,468 | SH | SOLE | 1 | 242,468 | 0 | 0 |
| SALLY BEAUTY HOLDINGS INC | COM | 79546E104 | 5,857 | 286,528 | SH | SOLE | 1 | 286,528 | 0 | 0 |
| SANCHEZ ENERGY CORP | COM | 79970Y105 | 391 | 41,016 | SH | SOLE | 1 | 41,016 | 0 | 0 |
| SANDERSON FARMS INC | COM | 800013104 | 1,262 | 12,156 | SH | SOLE | 1 | 12,156 | 0 | 0 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 593 | 14,476 | SH | SOLE | 1 | 14,476 | 0 | 0 |
| JOHN B. SANFILIPPO & SON INC | COM | 800422107 | 384 | 5,243 | SH | SOLE | 1 | 5,243 | 0 | 0 |
| SANGAMO THERAPEUTICS INC | COM | 800677106 | 222 | 42,747 | SH | SOLE | 1 | 42,747 | 0 | 0 |
| SANMINA CORP | COM | 801056102 | 1,807 | 44,517 | SH | SOLE | 1 | 44,517 | 0 | 0 |
| SANTANDER CONSUMER USA HOLDI | COM | 80283M101 | 37 | 2,807 | SH | SOLE | 1 | 2,807 | 0 | 0 |
| SAREPTA THERAPEUTICS INC | COM | 803607100 | 899 | 30,370 | SH | SOLE | 1 | 30,370 | 0 | 0 |
| SAUL CENTERS INC | COM | 804395101 | 365 | 5,921 | SH | SOLE | 1 | 5,921 | 0 | 0 |
| SCANA CORP | COM | 80589M102 | 3,320 | 50,810 | SH | SOLE | 1 | 50,810 | 0 | 0 |
| SCANSOURCE INC | COM | 806037107 | 607 | 15,473 | SH | SOLE | 1 | 15,473 | 0 | 0 |
| HENRY SCHEIN INC | COM | 806407102 | 5,530 | 32,538 | SH | SOLE | 1 | 32,538 | 0 | 0 |
| SCHLUMBERGER LTD | COM | 806857108 | 43,910 | 562,230 | SH | SOLE | 1 | 562,230 | 0 | 0 |
| SCHNITZER STEEL INDS INC A | COM | 806882106 | 332 | 16,073 | SH | SOLE | 1 | 16,073 | 0 | 0 |
| SCHOLASTIC CORP | COM | 807066105 | 709 | 16,651 | SH | SOLE | 1 | 16,651 | 0 | 0 |
| SCHULMAN (A.) INC | COM | 808194104 | 557 | 17,706 | SH | SOLE | 1 | 17,706 | 0 | 0 |
| SCHWAB (CHARLES) CORP | COM | 808513105 | 18,634 | 456,601 | SH | SOLE | 1 | 456,601 | 0 | 0 |
| SCHWEITZER MAUDUIT INTL INC | COM | 808541106 | 772 | 18,642 | SH | SOLE | 1 | 18,642 | 0 | 0 |
| SCIENCE APPLICATIONS INTE | COM | 808625107 | 8,347 | 112,197 | SH | SOLE | 1 | 112,197 | 0 | 0 |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 302 | 30,857 | SH | SOLE | 1 | 30,857 | 0 | 0 |
| SCIENTIFIC GAMES CORP A | COM | 80874P109 | 756 | 31,981 | SH | SOLE | 1 | 31,981 | 0 | 0 |
| SCOTTS MIRACLE GRO CO | COM | 810186106 | 8,255 | 88,393 | SH | SOLE | 1 | 88,393 | 0 | 0 |
| EW SCRIPPS CO/THE A | COM | 811054402 | 860 | 36,674 | SH | SOLE | 1 | 36,674 | 0 | 0 |
| SCRIPPS NETWORKS INTER CL A | COM | 811065101 | 2,826 | 36,063 | SH | SOLE | 1 | 36,063 | 0 | 0 |
| SEABOARD CORP | COM | 811543107 | 671 | 161 | SH | SOLE | 1 | 161 | 0 | 0 |
| SEACOAST BANKING CORP/FL | COM | 811707801 | 438 | 18,252 | SH | SOLE | 1 | 18,252 | 0 | 0 |
| SEACOR HOLDINGS INC | COM | 811904101 | 679 | 9,819 | SH | SOLE | 1 | 9,819 | 0 | 0 |
| SEALED AIR CORP | COM | 81211K100 | 3,409 | 78,222 | SH | SOLE | 1 | 78,222 | 0 | 0 |
| SEARS HOLDINGS CORP | COM | 812350106 | 80 | 6,935 | SH | SOLE | 1 | 6,935 | 0 | 0 |
| SEARS HOMETOWN AND OUTLET ST | COM | 812362101 | 27 | 6,928 | SH | SOLE | 1 | 6,928 | 0 | 0 |
| SEATTLE GENETICS INC | COM | 812578102 | 138 | 2,189 | SH | SOLE | 1 | 2,189 | 0 | 0 |
| SEAWORLD ENTERTAINMENT INC | COM | 81282V100 | 753 | 41,203 | SH | SOLE | 1 | 41,203 | 0 | 0 |
| SECOND SIGHT MEDICAL PRODUCT | COM | 81362J100 | 11 | 8,758 | SH | SOLE | 1 | 8,758 | 0 | 0 |
| SECUREWORKS CORP A | COM | 81374A105 | 35 | 3,721 | SH | SOLE | 1 | 3,721 | 0 | 0 |
| SELECT COMFORT CORPORATION | COM | 81616X103 | 651 | 26,260 | SH | SOLE | 1 | 26,260 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| SELECT INCOME REIT | COM | 81618T100 | 1,007 | 39,028 | SH | SOLE | 1 | 39,028 | 0 | 0 |
| SELECT MEDICAL HOLDINGS CORP | COM | 81619Q105 | 877 | 65,713 | SH | SOLE | 1 | 65,713 | 0 | 0 |
| SELECTA BIOSCIENCES INC | COM | 816212104 | 45 | 3,120 | SH | SOLE | 1 | 3,120 | 0 | 0 |
| SELECTIVE INSURANCE GROUP | COM | 816300107 | 1,625 | 34,466 | SH | SOLE | 1 | 34,466 | 0 | 0 |
| SEMGROUP CORP CLASS A | COM | 81663A105 | 1,443 | 40,086 | SH | SOLE | 1 | 40,086 | 0 | 0 |
| SEMTECH CORP | COM | 816850101 | 1,321 | 39,081 | SH | SOLE | 1 | 39,081 | 0 | 0 |
| SEMPRA ENERGY | COM | 816851109 | 9,904 | 89,631 | SH | SOLE | 1 | 89,631 | 0 | 0 |
| SENECA FOODS CORP CL A | COM | 817070501 | 145 | 4,026 | SH | SOLE | 1 | 4,026 | 0 | 0 |
| SENIOR HOUSING PROP TRUST | COM | 81721M109 | 9,614 | 474,749 | SH | SOLE | 1 | 474,749 | 0 | 0 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 9,081 | 114,577 | SH | SOLE | 1 | 114,577 | 0 | 0 |
| SENSEONICS HOLDINGS INC | COM | 81727U105 | 31 | 17,139 | SH | SOLE | 1 | 17,139 | 0 | 0 |
| SEQUENTIAL BRANDS GROUP INC | COM | 81734P107 | 94 | 24,167 | SH | SOLE | 1 | 24,167 | 0 | 0 |
| SERES THERAPEUTICS INC | COM | 81750R102 | 124 | 10,977 | SH | SOLE | 1 | 10,977 | 0 | 0 |
| SERITAGE GROWTH PROP A REIT | COM | 81752R100 | 663 | 15,373 | SH | SOLE | 1 | 15,373 | 0 | 0 |
| SERVICE CORP INTERNATIONAL | COM | 817565104 | 11,598 | 375,576 | SH | SOLE | 1 | 375,576 | 0 | 0 |
| SERVICEMASTER GLOBAL HOLDING | COM | 81761R109 | 129 | 3,086 | SH | SOLE | 1 | 3,086 | 0 | 0 |
| SERVICENOW INC | COM | 81762P102 | 549 | 6,273 | SH | SOLE | 1 | 6,273 | 0 | 0 |
| SERVICESTOURCE INTERNATIONAL | COM | 81763U100 | 146 | 37,580 | SH | SOLE | 1 | 37,580 | 0 | 0 |
| SERVISFIRST BANCSHARES INC | COM | 81768T108 | 1,014 | 27,883 | SH | SOLE | 1 | 27,883 | 0 | 0 |
| SHAKE SHACK INC CLASS A | COM | 819047101 | 323 | 9,667 | SH | SOLE | 1 | 9,667 | 0 | 0 |
| SHAW COMMUNICATIONS INC B | COM | 82028K952 | 609 | 29,396 | SH | SOLE | 1 | 29,396 | 0 | 0 |
| SHENANDOAH TELECOMMUNICATION | COM | 82312B106 | 799 | 28,484 | SH | SOLE | 1 | 28,484 | 0 | 0 |
| SHERWIN WILLIAMS CO/THE | COM | 824348106 | 7,975 | 25,709 | SH | SOLE | 1 | 25,709 | 0 | 0 |
| SHIRE PLC ADR | ADR | 82481R106 | 803 | 4,607 | SH | SOLE | 1 | 4,607 | 0 | 0 |
| SHOE CARNIVAL INC | COM | 824889109 | 195 | 7,932 | SH | SOLE | 1 | 7,932 | 0 | 0 |
| SHORE BANCSHARES INC | COM | 825107105 | 129 | 7,724 | SH | SOLE | 1 | 7,724 | 0 | 0 |
| SHORETEL INC | COM | 825211105 | 255 | 41,452 | SH | SOLE | 1 | 41,452 | 0 | 0 |
| SHUTTERFLY INC | COM | 82568P304 | 1,027 | 21,275 | SH | SOLE | 1 | 21,275 | 0 | 0 |
| SHUTTERSTOCK INC | COM | 825690100 | 483 | 11,678 | SH | SOLE | 1 | 11,678 | 0 | 0 |
| SIERRA BANCORP | COM | 82620P102 | 197 | 7,174 | SH | SOLE | 1 | 7,174 | 0 | 0 |
| SIGMA DESIGNS INC | COM | 826565103 | 138 | 22,075 | SH | SOLE | 1 | 22,075 | 0 | 0 |
| SIGNATURE BANK | COM | 82669G104 | 15,905 | 107,182 | SH | SOLE | 1 | 107,182 | 0 | 0 |
| SILICON LABORATORIES INC | COM | 826919102 | 7,915 | 107,613 | SH | SOLE | 1 | 107,613 | 0 | 0 |
| SILGAN HOLDINGS INC | COM | 827048109 | 4,433 | 74,681 | SH | SOLE | 1 | 74,681 | 0 | 0 |
| SILVER BAY REALTY TRUST CORP | COM | 82735Q102 | 439 | 20,447 | SH | SOLE | 1 | 20,447 | 0 | 0 |
| SILVER SPRING NETWORKS INC | COM | 82817Q103 | 263 | 23,335 | SH | SOLE | 1 | 23,335 | 0 | 0 |

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|-----------------------------------|-----|-----------|--------|------------|------|---|---------|---|---|
| SILVERCREST ASSET MANAGEMENT A | COM | 828359109 | 57 | 4,315 SH | SOLE | 1 | 4,315 | 0 | 0 |
| SIMMONS FIRST NATL CORP CL A | COM | 828730200 | 981 | 17,793 SH | SOLE | 1 | 17,793 | 0 | 0 |
| SIMON PROPERTY GROUP INC | COM | 828806109 | 24,089 | 140,029 SH | SOLE | 1 | 140,029 | 0 | 0 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 1,083 | 25,132 SH | SOLE | 1 | 25,132 | 0 | 0 |
| SINCLAIR BROADCAST GROUP A | COM | 829226109 | 1,624 | 40,100 SH | SOLE | 1 | 40,100 | 0 | 0 |
| SIRIUS XM HOLDINGS INC | COM | 82968B103 | 1,570 | 304,837 SH | SOLE | 1 | 304,837 | 0 | 0 |
| SITEONE LANDSCAPE SUPPLY INC | COM | 82982L103 | 347 | 7,165 SH | SOLE | 1 | 7,165 | 0 | 0 |
| SIX FLAGS ENTERTAINMENT CORP | COM | 83001A102 | 1,193 | 20,061 SH | SOLE | 1 | 20,061 | 0 | 0 |
| SKECHERS USA INC CL A | COM | 830566105 | 7,325 | 266,848 SH | SOLE | 1 | 266,848 | 0 | 0 |
| SKYWEST INC | COM | 830879102 | 1,042 | 30,433 SH | SOLE | 1 | 30,433 | 0 | 0 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 7,477 | 76,315 SH | SOLE | 1 | 76,315 | 0 | 0 |
| SMITH (A.O.) CORP | COM | 831865209 | 15,246 | 298,008 SH | SOLE | 1 | 298,008 | 0 | 0 |
| SMART & FINAL STORES INC | COM | 83190B101 | 172 | 14,236 SH | SOLE | 1 | 14,236 | 0 | 0 |
| SMART SAND INC | COM | 83191H107 | 116 | 7,152 SH | SOLE | 1 | 7,152 | 0 | 0 |
| JM SMUCKER CO/THE | COM | 832696405 | 6,295 | 48,025 SH | SOLE | 1 | 48,025 | 0 | 0 |
| SNAP ON INC | COM | 833034101 | 3,719 | 22,051 SH | SOLE | 1 | 22,051 | 0 | 0 |
| SNYDERS LANCE INC | COM | 833551104 | 8,773 | 217,628 SH | SOLE | 1 | 217,628 | 0 | 0 |
| SONIC CORP | COM | 835451105 | 682 | 26,880 SH | SOLE | 1 | 26,880 | 0 | 0 |
| SONIC AUTOMOTIVE INC CLASS A | COM | 83545G102 | 345 | 17,227 SH | SOLE | 1 | 17,227 | 0 | 0 |
| SONOCO PRODUCTS CO | COM | 835495102 | 10,500 | 198,419 SH | SOLE | 1 | 198,419 | 0 | 0 |
| SORRENTO THERAPEUTICS INC | COM | 83587F202 | 69 | 17,532 SH | SOLE | 1 | 17,532 | 0 | 0 |
| SOTHEBY S | COM | 835898107 | 5,493 | 120,768 SH | SOLE | 1 | 120,768 | 0 | 0 |
| SONUS NETWORKS INC | COM | 835916503 | 194 | 29,368 SH | SOLE | 1 | 29,368 | 0 | 0 |
| SOUTH JERSEY INDUSTRIES | COM | 838518108 | 1,716 | 48,127 SH | SOLE | 1 | 48,127 | 0 | 0 |
| SOUTH STATE CORP | COM | 840441109 | 1,401 | 15,679 SH | SOLE | 1 | 15,679 | 0 | 0 |
| SOUTHERN CO/THE | COM | 842587107 | 16,341 | 328,271 SH | SOLE | 1 | 328,271 | 0 | 0 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 75 | 2,085 SH | SOLE | 1 | 2,085 | 0 | 0 |
| SOUTHERN FIRST BANCSHARES | COM | 842873101 | 115 | 3,534 SH | SOLE | 1 | 3,534 | 0 | 0 |
| SOUTHERN MISSOURI BANCORP | COM | 843380106 | 128 | 3,605 SH | SOLE | 1 | 3,605 | 0 | 0 |
| SOUTHERN NATL BANCORP OF VA | COM | 843395104 | 117 | 6,922 SH | SOLE | 1 | 6,922 | 0 | 0 |
| SOUTHSIDE BANCSHARES INC | COM | 84470P109 | 531 | 15,812 SH | SOLE | 1 | 15,812 | 0 | 0 |
| SOUTHWEST AIRLINES CO | COM | 844741108 | 12,161 | 226,201 SH | SOLE | 1 | 226,201 | 0 | 0 |
| SOUTHWEST BANCORP INC/OKLA | COM | 844767103 | 291 | 11,133 SH | SOLE | 1 | 11,133 | 0 | 0 |
| SOUTHWEST GAS HOLDINGS INC | COM | 844895102 | 10,160 | 122,538 SH | SOLE | 1 | 122,538 | 0 | 0 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 1,510 | 184,772 SH | SOLE | 1 | 184,772 | 0 | 0 |
| SPARK ENERGY INC CLASS A | COM | 846511103 | 96 | 3,006 SH | SOLE | 1 | 3,006 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| SPARK THERAPEUTICS INC | COM | 84652J103 | 618 | 11,582 | SH | SOLE | 1 | 11,582 | 0 | 0 |
| SPARTAN MOTORS INC | COM | 846819100 | 164 | 20,470 | SH | SOLE | 1 | 20,470 | 0 | 0 |
| SPARTANNASH CO | COM | 847215100 | 796 | 22,755 | SH | SOLE | 1 | 22,755 | 0 | 0 |
| SPARTON CORP | COM | 847235108 | 121 | 5,762 | SH | SOLE | 1 | 5,762 | 0 | 0 |
| SPECTRANETICS CORP | COM | 84760C107 | 767 | 26,318 | SH | SOLE | 1 | 26,318 | 0 | 0 |
| SPECTRUM PHARMACEUTICALS INC | COM | 84763A108 | 303 | 46,648 | SH | SOLE | 1 | 46,648 | 0 | 0 |
| SPECTRUM BRANDS HOLDINGS INC | COM | 84763R101 | 78 | 559 | SH | SOLE | 1 | 559 | 0 | 0 |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 137 | 7,255 | SH | SOLE | 1 | 7,255 | 0 | 0 |
| SPIRIT AEROSYSTEMS HOLD CL A | COM | 848574109 | 173 | 2,979 | SH | SOLE | 1 | 2,979 | 0 | 0 |
| SPIRIT AIRLINES INC | COM | 848577102 | 101 | 1,899 | SH | SOLE | 1 | 1,899 | 0 | 0 |
| SPIRE INC | COM | 84857L101 | 1,832 | 27,134 | SH | SOLE | 1 | 27,134 | 0 | 0 |
| SPIRIT REALTY CAPITAL INC | COM | 84860W102 | 129 | 12,772 | SH | SOLE | 1 | 12,772 | 0 | 0 |
| SPLUNK INC | COM | 848637104 | 387 | 6,210 | SH | SOLE | 1 | 6,210 | 0 | 0 |
| SPOK HOLDINGS INC | COM | 84863T106 | 240 | 12,608 | SH | SOLE | 1 | 12,608 | 0 | 0 |
| SPORTSMAN S WAREHOUSE HOLDIN | COM | 84920Y106 | 76 | 15,910 | SH | SOLE | 1 | 15,910 | 0 | 0 |
| SPRINT CORP | COM | 85207U105 | 175 | 20,179 | SH | SOLE | 1 | 20,179 | 0 | 0 |
| SPROUTS FARMERS MARKET INC | COM | 85208M102 | 5,920 | 256,039 | SH | SOLE | 1 | 256,039 | 0 | 0 |
| SQUARE INC A | COM | 852234103 | 20 | 1,178 | SH | SOLE | 1 | 1,178 | 0 | 0 |
| STAAR SURGICAL CO | COM | 852312305 | 242 | 24,648 | SH | SOLE | 1 | 24,648 | 0 | 0 |
| STAGE STORES INC | COM | 85254C305 | 41 | 15,769 | SH | SOLE | 1 | 15,769 | 0 | 0 |
| STAG INDUSTRIAL INC | COM | 85254J102 | 1,254 | 50,124 | SH | SOLE | 1 | 50,124 | 0 | 0 |
| STAMPS.COM INC | COM | 852857200 | 1,160 | 9,801 | SH | SOLE | 1 | 9,801 | 0 | 0 |
| STANDARD MOTOR PRODS | COM | 853666105 | 650 | 13,221 | SH | SOLE | 1 | 13,221 | 0 | 0 |
| STANDEX INTERNATIONAL CORP | COM | 854231107 | 783 | 7,823 | SH | SOLE | 1 | 7,823 | 0 | 0 |
| STANLEY BLACK & DECKER INC | COM | 854502101 | 10,116 | 76,131 | SH | SOLE | 1 | 76,131 | 0 | 0 |
| STAPLES INC | COM | 855030102 | 3,669 | 418,343 | SH | SOLE | 1 | 418,343 | 0 | 0 |
| STARBUCKS CORP | COM | 855244109 | 39,109 | 669,785 | SH | SOLE | 1 | 669,785 | 0 | 0 |
| STATE AUTO FINANCIAL CORP | COM | 855707105 | 261 | 9,526 | SH | SOLE | 1 | 9,526 | 0 | 0 |
| STARWOOD PROPERTY TRUST INC | COM | 85571B105 | 149 | 6,612 | SH | SOLE | 1 | 6,612 | 0 | 0 |
| STATE BANK FINANCIAL CORP | COM | 856190103 | 563 | 21,540 | SH | SOLE | 1 | 21,540 | 0 | 0 |
| STATE NATIONAL COS INC | COM | 85711T305 | 270 | 18,779 | SH | SOLE | 1 | 18,779 | 0 | 0 |
| STATE STREET CORP | COM | 857477103 | 9,467 | 118,921 | SH | SOLE | 1 | 118,921 | 0 | 0 |
| STEEL DYNAMICS INC | COM | 858119100 | 18,764 | 539,819 | SH | SOLE | 1 | 539,819 | 0 | 0 |
| STEELCASE INC CL A | COM | 858155203 | 871 | 51,995 | SH | SOLE | 1 | 51,995 | 0 | 0 |
| STEIN MART INC | COM | 858375108 | 58 | 19,187 | SH | SOLE | 1 | 19,187 | 0 | 0 |
| STEPAN CO | COM | 858586100 | 952 | 12,083 | SH | SOLE | 1 | 12,083 | 0 | 0 |
| STEMLINE THERAPEUTICS INC | COM | 85858C107 | 90 | 10,543 | SH | SOLE | 1 | 10,543 | 0 | 0 |
| STERICYCLE INC | COM | 858912108 | 2,680 | 32,333 | SH | SOLE | 1 | 32,333 | 0 | 0 |
| STERLING BANCORP/DE | COM | 85917A100 | 1,812 | 76,470 | SH | SOLE | 1 | 76,470 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| STEWART INFORMATION SERVICES | COM | 860372101 | 622 | 14,079 | SH | SOLE | 1 | 14,079 | 0 | 0 |
| STIFEL FINANCIAL CORP | COM | 860630102 | 8,697 | 173,286 | SH | SOLE | 1 | 173,286 | 0 | 0 |
| STILLWATER MINING CO | COM | 86074Q102 | 1,278 | 73,990 | SH | SOLE | 1 | 73,990 | 0 | 0 |
| STOCK YARDS BANCORP INC | COM | 861025104 | 531 | 13,066 | SH | SOLE | 1 | 13,066 | 0 | 0 |
| STONEGATE BANK | COM | 861811107 | 333 | 7,082 | SH | SOLE | 1 | 7,082 | 0 | 0 |
| STONERIDGE INC | COM | 86183P102 | 300 | 16,522 | SH | SOLE | 1 | 16,522 | 0 | 0 |
| STORE CAPITAL CORP | COM | 862121100 | 96 | 4,017 | SH | SOLE | 1 | 4,017 | 0 | 0 |
| STRAIGHT PATH COMM B | COM | 862578101 | 212 | 5,896 | SH | SOLE | 1 | 5,896 | 0 | 0 |
| STRATTEC SECURITY CORP | COM | 863111100 | 60 | 2,147 | SH | SOLE | 1 | 2,147 | 0 | 0 |
| STRATUS PROPERTIES INC | COM | 863167201 | 105 | 3,834 | SH | SOLE | 1 | 3,834 | 0 | 0 |
| STRAYER EDUCATION INC | COM | 863236105 | 522 | 6,491 | SH | SOLE | 1 | 6,491 | 0 | 0 |
| STRYKER CORP | COM | 863667101 | 18,496 | 140,496 | SH | SOLE | 1 | 140,496 | 0 | 0 |
| STURM RUGER & CO INC | COM | 864159108 | 612 | 11,426 | SH | SOLE | 1 | 11,426 | 0 | 0 |
| SUFFOLK BANCORP | COM | 864739107 | 285 | 7,054 | SH | SOLE | 1 | 7,054 | 0 | 0 |
| SUCAMPO PHARMACEUTICALS CL A | COM | 864909106 | 159 | 14,420 | SH | SOLE | 1 | 14,420 | 0 | 0 |
| SUMMIT FINANCIAL GROUP INC | COM | 86606G101 | 111 | 5,130 | SH | SOLE | 1 | 5,130 | 0 | 0 |
| SUMMIT HOTEL PROPERTIES INC | COM | 866082100 | 852 | 53,314 | SH | SOLE | 1 | 53,314 | 0 | 0 |
| SUMMIT MATERIALS INC CL A | COM | 86614U100 | 1,602 | 64,844 | SH | SOLE | 1 | 64,844 | 0 | 0 |
| SUN BANCORP INC NJ | COM | 86663B201 | 161 | 6,615 | SH | SOLE | 1 | 6,615 | 0 | 0 |
| SUN COMMUNITIES INC | COM | 866674104 | 142 | 1,770 | SH | SOLE | 1 | 1,770 | 0 | 0 |
| SUN HYDRAULICS CORP | COM | 866942105 | 517 | 14,326 | SH | SOLE | 1 | 14,326 | 0 | 0 |
| SUNCOR ENERGY INC | COM | 867224958 | 394 | 12,839 | SH | SOLE | 1 | 12,839 | 0 | 0 |
| SUNCOKE ENERGY INC | COM | 86722A103 | 356 | 39,697 | SH | SOLE | 1 | 39,697 | 0 | 0 |
| SUNPOWER CORP | COM | 867652406 | 9 | 1,531 | SH | SOLE | 1 | 1,531 | 0 | 0 |
| SUNRUN INC | COM | 86771W105 | 210 | 38,950 | SH | SOLE | 1 | 38,950 | 0 | 0 |
| SUNSTONE HOTEL INVESTORS INC | COM | 867892101 | 2,023 | 131,965 | SH | SOLE | 1 | 131,965 | 0 | 0 |
| SUNTRUST BANKS INC | COM | 867914103 | 12,859 | 232,525 | SH | SOLE | 1 | 232,525 | 0 | 0 |
| SUPER MICRO COMPUTER INC | COM | 86800U104 | 604 | 23,808 | SH | SOLE | 1 | 23,808 | 0 | 0 |
| SUPERIOR ENERGY SERVICES INC | COM | 868157108 | 4,356 | 305,482 | SH | SOLE | 1 | 305,482 | 0 | 0 |
| SUPERIOR INDUSTRIES INTL | COM | 868168105 | 392 | 15,471 | SH | SOLE | 1 | 15,471 | 0 | 0 |
| SUPERIOR UNIFORM GROUP INC | COM | 868358102 | 92 | 4,954 | SH | SOLE | 1 | 4,954 | 0 | 0 |
| SUPERNUS PHARMACEUTICALS INC | COM | 868459108 | 904 | 28,891 | SH | SOLE | 1 | 28,891 | 0 | 0 |
| SUPERVALU INC | COM | 868536103 | 632 | 163,772 | SH | SOLE | 1 | 163,772 | 0 | 0 |
| SUPREME INDS INC CLASS A | COM | 868607102 | 162 | 7,988 | SH | SOLE | 1 | 7,988 | 0 | 0 |
| SURGERY PARTNERS INC | COM | 86881A100 | 224 | 11,462 | SH | SOLE | 1 | 11,462 | 0 | 0 |
| SURMODICS INC | COM | 868873100 | 192 | 7,975 | SH | SOLE | 1 | 7,975 | 0 | 0 |
| SWIFT TRANSPORTATION CO | COM | 87074U101 | 945 | 45,988 | SH | SOLE | 1 | 45,988 | 0 | 0 |
| SYKES ENTERPRISES INC | COM | 871237103 | 701 | 23,829 | SH | SOLE | 1 | 23,829 | 0 | 0 |

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|----------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| SYMANTEC CORP | COM | 871503108 | 7,645 | 249,181 | SH | SOLE | 1 | 249,181 | 0 | 0 |
| SYNCHRONOSS TECHNOLOGIES INC | COM | 87157B103 | 620 | 25,417 | SH | SOLE | 1 | 25,417 | 0 | 0 |
| SYNAPTICS INC | COM | 87157D109 | 4,504 | 90,967 | SH | SOLE | 1 | 90,967 | 0 | 0 |
| SYNOPSIS INC | COM | 871607107 | 3,655 | 50,667 | SH | SOLE | 1 | 50,667 | 0 | 0 |
| SYNOVUS FINANCIAL CORP | COM | 87161C501 | 10,032 | 244,565 | SH | SOLE | 1 | 244,565 | 0 | 0 |
| SYNTEL INC | COM | 87162H103 | 335 | 19,894 | SH | SOLE | 1 | 19,894 | 0 | 0 |
| SYNNEX CORP | COM | 87162W100 | 8,414 | 75,162 | SH | SOLE | 1 | 75,162 | 0 | 0 |
| SYNERGY PHARMACEUTICALS INC | COM | 871639308 | 573 | 122,974 | SH | SOLE | 1 | 122,974 | 0 | 0 |
| SYNUTRA INTERNATIONAL INC | COM | 87164C102 | 77 | 12,975 | SH | SOLE | 1 | 12,975 | 0 | 0 |
| SYNDAX PHARMACEUTICALS INC | COM | 87164F105 | 40 | 2,902 | SH | SOLE | 1 | 2,902 | 0 | 0 |
| SYNTHETIC BIOLOGICS INC | COM | 87164U102 | 30 | 47,434 | SH | SOLE | 1 | 47,434 | 0 | 0 |
| SYNCHRONY FINANCIAL | COM | 87165B103 | 11,262 | 328,327 | SH | SOLE | 1 | 328,327 | 0 | 0 |
| SYSCO CORP | COM | 871829107 | 8,259 | 159,078 | SH | SOLE | 1 | 159,078 | 0 | 0 |
| SYROS PHARMACEUTICALS INC | COM | 87184Q107 | 46 | 2,867 | SH | SOLE | 1 | 2,867 | 0 | 0 |
| SYSTEMAX INC | COM | 871851101 | 78 | 7,068 | SH | SOLE | 1 | 7,068 | 0 | 0 |
| TCF FINANCIAL CORP | COM | 872275102 | 5,806 | 341,126 | SH | SOLE | 1 | 341,126 | 0 | 0 |
| TD AMERITRADE HOLDING CORP | COM | 87236Y108 | 549 | 14,132 | SH | SOLE | 1 | 14,132 | 0 | 0 |
| TFS FINANCIAL CORP | COM | 87240R107 | 25 | 1,520 | SH | SOLE | 1 | 1,520 | 0 | 0 |
| TJX COMPANIES INC | COM | 872540109 | 23,973 | 303,155 | SH | SOLE | 1 | 303,155 | 0 | 0 |
| T MOBILE US INC | COM | 872590104 | 2,992 | 46,325 | SH | SOLE | 1 | 46,325 | 0 | 0 |
| TRC COS INC | COM | 872625108 | 200 | 11,447 | SH | SOLE | 1 | 11,447 | 0 | 0 |
| TRI POINTE GROUP INC | COM | 87265H109 | 4,694 | 374,291 | SH | SOLE | 1 | 374,291 | 0 | 0 |
| TPI COMPOSITES INC | COM | 87266J104 | 70 | 3,673 | SH | SOLE | 1 | 3,673 | 0 | 0 |
| TTM TECHNOLOGIES | COM | 87305R109 | 720 | 44,618 | SH | SOLE | 1 | 44,618 | 0 | 0 |
| TABLEAU SOFTWARE INC CL A | COM | 87336U105 | 62 | 1,250 | SH | SOLE | 1 | 1,250 | 0 | 0 |
| TABULA RASA HEALTHCARE INC | COM | 873379101 | 39 | 2,894 | SH | SOLE | 1 | 2,894 | 0 | 0 |
| TACTILE SYSTEMS TECHNOLOGY I | COM | 87357P100 | 48 | 2,531 | SH | SOLE | 1 | 2,531 | 0 | 0 |
| TAHOE RESOURCES INC | COM | 873868103 | 64 | 8,007 | SH | SOLE | 1 | 8,007 | 0 | 0 |
| TAILORED BRANDS INC | COM | 87403A107 | 450 | 30,104 | SH | SOLE | 1 | 30,104 | 0 | 0 |
| TAKE TWO INTERACTIVE SOFTWARE | COM | 874054109 | 14,845 | 250,469 | SH | SOLE | 1 | 250,469 | 0 | 0 |
| TANDEM DIABETES CARE INC | COM | 875372104 | 14 | 11,447 | SH | SOLE | 1 | 11,447 | 0 | 0 |
| TANGER FACTORY OUTLET CENTER | COM | 875465106 | 6,293 | 192,039 | SH | SOLE | 1 | 192,039 | 0 | 0 |
| TARGET CORP | COM | 87612E106 | 10,929 | 198,017 | SH | SOLE | 1 | 198,017 | 0 | 0 |
| TARGA RESOURCES CORP | COM | 87612G101 | 262 | 4,368 | SH | SOLE | 1 | 4,368 | 0 | 0 |
| TASER INTERNATIONAL INC | COM | 87651B104 | 733 | 32,151 | SH | SOLE | 1 | 32,151 | 0 | 0 |
| TAUBMAN CENTERS INC | COM | 876664103 | 7,976 | 120,819 | SH | SOLE | 1 | 120,819 | 0 | 0 |
| TAYLOR MORRISON HOME CORP A | COM | 87724P106 | 515 | 24,163 | SH | SOLE | 1 | 24,163 | 0 | 0 |
| TEAM INC | COM | 878155100 | 481 | 17,794 | SH | SOLE | 1 | 17,794 | 0 | 0 |

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|------------------------------|-----|-----------|--------|------------|------|---|---------|---|---|
| TECH DATA CORP | COM | 878237106 | 8,396 | 89,412 SH | SOLE | 1 | 89,412 | 0 | 0 |
| TECHTARGET | COM | 87874R100 | 103 | 11,363 SH | SOLE | 1 | 11,363 | 0 | 0 |
| TEGNA INC | COM | 87901J105 | 3,185 | 124,306 SH | SOLE | 1 | 124,306 | 0 | 0 |
| TEJON RANCH CO | COM | 879080109 | 188 | 8,569 SH | SOLE | 1 | 8,569 | 0 | 0 |
| TELADOC INC | COM | 87918A105 | 364 | 14,575 SH | SOLE | 1 | 14,575 | 0 | 0 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 11,413 | 90,251 SH | SOLE | 1 | 90,251 | 0 | 0 |
| TELEFLEX INC | COM | 879369106 | 17,380 | 89,710 SH | SOLE | 1 | 89,710 | 0 | 0 |
| TELEPHONE AND DATA SYSTEMS | COM | 879433829 | 4,966 | 187,318 SH | SOLE | 1 | 187,318 | 0 | 0 |
| TELENAV INC | COM | 879455103 | 174 | 20,066 SH | SOLE | 1 | 20,066 | 0 | 0 |
| TELIGENT INC | COM | 87960W104 | 199 | 25,488 SH | SOLE | 1 | 25,488 | 0 | 0 |
| TELETECH HOLDINGS INC | COM | 879939106 | 299 | 10,101 SH | SOLE | 1 | 10,101 | 0 | 0 |
| TEMPUR SEALY INTERNATIONAL I | COM | 88023U101 | 4,346 | 93,539 SH | SOLE | 1 | 93,539 | 0 | 0 |
| TENET HEALTHCARE CORP | COM | 88033G407 | 2,822 | 159,340 SH | SOLE | 1 | 159,340 | 0 | 0 |
| TENNANT CO | COM | 880345103 | 783 | 10,778 SH | SOLE | 1 | 10,778 | 0 | 0 |
| TENNECO INC | COM | 880349105 | 2,131 | 34,137 SH | SOLE | 1 | 34,137 | 0 | 0 |
| TERADATA CORP | COM | 88076W103 | 1,441 | 46,306 SH | SOLE | 1 | 46,306 | 0 | 0 |
| TERADYNE INC | COM | 880770102 | 12,456 | 400,527 SH | SOLE | 1 | 400,527 | 0 | 0 |
| TEREX CORP | COM | 880779103 | 6,648 | 211,719 SH | SOLE | 1 | 211,719 | 0 | 0 |
| TERRAFORM GLOBAL INC CL A | COM | 88104M101 | 270 | 56,267 SH | SOLE | 1 | 56,267 | 0 | 0 |
| TERRAFORM POWER INC A | COM | 88104R100 | 666 | 53,859 SH | SOLE | 1 | 53,859 | 0 | 0 |
| TERRAVIA HOLDINGS INC | COM | 88105A106 | 35 | 48,396 SH | SOLE | 1 | 48,396 | 0 | 0 |
| TERRITORIAL BANCORP INC | COM | 88145X108 | 121 | 3,885 SH | SOLE | 1 | 3,885 | 0 | 0 |
| TERRENO REALTY CORP | COM | 88146M101 | 738 | 26,362 SH | SOLE | 1 | 26,362 | 0 | 0 |
| TESARO INC | COM | 881569107 | 2,665 | 17,321 SH | SOLE | 1 | 17,321 | 0 | 0 |
| TESCO CORP | COM | 88157K101 | 224 | 27,862 SH | SOLE | 1 | 27,862 | 0 | 0 |
| TESORO CORP | COM | 881609101 | 3,399 | 41,931 SH | SOLE | 1 | 41,931 | 0 | 0 |
| TESLA INC | COM | 88160R101 | 2,600 | 9,343 SH | SOLE | 1 | 9,343 | 0 | 0 |
| TEVA PHARMACEUTICAL SP ADR | ADR | 881624209 | 523 | 16,300 SH | SOLE | 1 | 16,300 | 0 | 0 |
| TETRA TECHNOLOGIES INC | COM | 88162F105 | 279 | 68,652 SH | SOLE | 1 | 68,652 | 0 | 0 |
| TETRA TECH INC | COM | 88162G103 | 1,424 | 34,856 SH | SOLE | 1 | 34,856 | 0 | 0 |
| TETRAPHASE PHARMACEUTICALS I | COM | 88165N105 | 206 | 22,390 SH | SOLE | 1 | 22,390 | 0 | 0 |
| TEXAS CAPITAL BANCSHARES INC | COM | 88224Q107 | 2,514 | 30,125 SH | SOLE | 1 | 30,125 | 0 | 0 |
| TEXAS INSTRUMENTS INC | COM | 882508104 | 37,977 | 471,415 SH | SOLE | 1 | 471,415 | 0 | 0 |
| TEXAS ROADHOUSE INC | COM | 882681109 | 7,438 | 167,041 SH | SOLE | 1 | 167,041 | 0 | 0 |
| TEXTRON INC | COM | 883203101 | 4,584 | 96,324 SH | SOLE | 1 | 96,324 | 0 | 0 |
| TG THERAPEUTICS INC | COM | 88322Q108 | 264 | 22,681 SH | SOLE | 1 | 22,681 | 0 | 0 |
| THERAPEUTICSMD INC | COM | 88338N107 | 665 | 92,415 SH | SOLE | 1 | 92,415 | 0 | 0 |
| TRADE DESK INC/THE CLASS A | COM | 88339J105 | 126 | 3,394 SH | SOLE | 1 | 3,394 | 0 | 0 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 24,914 | 162,203 SH | SOLE | 1 | 162,203 | 0 | 0 |

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|----------------------------|--------------|-----------|--------|---------|----|------|---|---------|---|---|
| THERMON GROUP HOLDINGS INC | COM | 88362T103 | 411 | 19,705 | SH | SOLE | 1 | 19,705 | 0 | 0 |
| THOMSON REUTERS CORP | COM | 884903956 | 637 | 14,735 | SH | SOLE | 1 | 14,735 | 0 | 0 |
| THOR INDUSTRIES INC | COM | 885160101 | 9,180 | 95,492 | SH | SOLE | 1 | 95,492 | 0 | 0 |
| 3D SYSTEMS CORP | COM | 88554D205 | 4,144 | 277,034 | SH | SOLE | 1 | 277,034 | 0 | 0 |
| 3M CO | COM | 88579Y101 | 48,679 | 254,425 | SH | SOLE | 1 | 254,425 | 0 | 0 |
| TIDEWATER INC | COM | 886423102 | 33 | 29,126 | SH | SOLE | 1 | 29,126 | 0 | 0 |
| TIER REIT INC | COM | 88650V208 | 511 | 29,413 | SH | SOLE | 1 | 29,413 | 0 | 0 |
| TIFFANY & CO | COM | 886547108 | 4,098 | 42,998 | SH | SOLE | 1 | 42,998 | 0 | 0 |
| TILE SHOP HLDGS INC | COM | 88677Q109 | 386 | 20,066 | SH | SOLE | 1 | 20,066 | 0 | 0 |
| TILLY S INC CLASS A SHRS | COM | 886885102 | 65 | 7,167 | SH | SOLE | 1 | 7,167 | 0 | 0 |
| TIME INC | COM | 887228104 | 4,988 | 257,789 | SH | SOLE | 1 | 257,789 | 0 | 0 |
| TIME WARNER INC | COM UNITS | 887317303 | 23,469 | 240,186 | SH | SOLE | 1 | 240,186 | 0 | 0 |
| TIMKEN CO | COM | 887389104 | 6,309 | 139,581 | SH | SOLE | 1 | 139,581 | 0 | 0 |
| TIMKENSTEEL CORP | COM | 887399103 | 459 | 24,285 | SH | SOLE | 1 | 24,285 | 0 | 0 |
| TIPTREE INC | COM | 88822Q103 | 99 | 13,611 | SH | SOLE | 1 | 13,611 | 0 | 0 |
| TITAN INTERNATIONAL INC | COM | 88830M102 | 282 | 27,249 | SH | SOLE | 1 | 27,249 | 0 | 0 |
| TITAN MACHINERY INC | COM | 88830R101 | 167 | 10,919 | SH | SOLE | 1 | 10,919 | 0 | 0 |
| TITAN PHARMACEUTICALS INC | COM | 888314309 | 38 | 11,573 | SH | SOLE | 1 | 11,573 | 0 | 0 |
| TIVO CORP | COM | 88870P106 | 1,330 | 70,915 | SH | SOLE | 1 | 70,915 | 0 | 0 |
| TIVITY HEALTH INC | COM | 88870R102 | 571 | 19,622 | SH | SOLE | 1 | 19,622 | 0 | 0 |
| TOKAI PHARMACEUTICALS INC | COM | 88907J107 | 5 | 6,106 | SH | SOLE | 1 | 6,106 | 0 | 0 |
| TOLL BROTHERS INC | COM | 889478103 | 10,912 | 302,183 | SH | SOLE | 1 | 302,183 | 0 | 0 |
| TOMPKINS FINANCIAL CORP | COM | 890110109 | 699 | 8,675 | SH | SOLE | 1 | 8,675 | 0 | 0 |
| TOOTSIE ROLL INDS | COM | 890516107 | 1,765 | 47,243 | SH | SOLE | 1 | 47,243 | 0 | 0 |
| TOPBUILD CORP | COM | 89055F103 | 1,094 | 23,285 | SH | SOLE | 1 | 23,285 | 0 | 0 |
| TORCHMARK CORP | COM | 891027104 | 4,097 | 53,181 | SH | SOLE | 1 | 53,181 | 0 | 0 |
| TORO CO | COM | 891092108 | 13,484 | 215,881 | SH | SOLE | 1 | 215,881 | 0 | 0 |
| TOWER INTERNATIONAL INC | COM | 891826109 | 342 | 12,627 | SH | SOLE | 1 | 12,627 | 0 | 0 |
| TOTAL SYSTEM SERVICES INC | COM | 891906109 | 3,338 | 62,447 | SH | SOLE | 1 | 62,447 | 0 | 0 |
| TOWNE BANK | COM | 89214P109 | 1,099 | 33,934 | SH | SOLE | 1 | 33,934 | 0 | 0 |
| TOWNSQUARE MEDIA INC CL A | COM | 892231101 | 65 | 5,298 | SH | SOLE | 1 | 5,298 | 0 | 0 |
| TRANSDIGM GROUP INC | COM | 893641100 | 4,593 | 20,864 | SH | SOLE | 1 | 20,864 | 0 | 0 |
| TRANSENTERIX INC | COM | 89366M201 | 52 | 42,854 | SH | SOLE | 1 | 42,854 | 0 | 0 |
| TRANSUNION | COM | 89400J107 | 46 | 1,205 | SH | SOLE | 1 | 1,205 | 0 | 0 |
| TRAVELERS COS INC/THE | COM | 89417E109 | 14,812 | 122,879 | SH | SOLE | 1 | 122,879 | 0 | 0 |
| TRECORA RESOURCES | COM | 894648104 | 136 | 12,221 | SH | SOLE | 1 | 12,221 | 0 | 0 |
| TREDEGAR CORP | COM | 894650100 | 275 | 15,657 | SH | SOLE | 1 | 15,657 | 0 | 0 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 9,603 | 113,431 | SH | SOLE | 1 | 113,431 | 0 | 0 |
| TREX COMPANY INC | COM | 89531P105 | 1,238 | 17,844 | SH | SOLE | 1 | 17,844 | 0 | 0 |
| TREVENA INC | COM | 89532E109 | 101 | 27,541 | SH | SOLE | 1 | 27,541 | 0 | 0 |
| TRIBUNE MEDIA CO A | COM | 896047503 | 76 | 2,042 | SH | SOLE | 1 | 2,042 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| TRICO BANCSHARES | COM | 896095106 | 443 | 12,471 | SH | SOLE | 1 | 12,471 | 0 | 0 |
| TRIMAS CORP | COM | 896215209 | 576 | 27,762 | SH | SOLE | 1 | 27,762 | 0 | 0 |
| TRIMBLE INC | COM | 896239100 | 16,444 | 513,701 | SH | SOLE | 1 | 513,701 | 0 | 0 |
| TRINET GROUP INC | COM | 896288107 | 750 | 25,946 | SH | SOLE | 1 | 25,946 | 0 | 0 |
| TRINITY INDUSTRIES INC | COM | 896522109 | 8,076 | 304,188 | SH | SOLE | 1 | 304,188 | 0 | 0 |
| TRINITY PLACE HOLDINGS INC | COM | 89656D101 | 170 | 23,301 | SH | SOLE | 1 | 23,301 | 0 | 0 |
| TRIPLE S MANAGEMENT CORP B | COM | 896749108 | 252 | 14,350 | SH | SOLE | 1 | 14,350 | 0 | 0 |
| TRISTATE CAPITAL HLDGS INC | COM | 89678F100 | 316 | 13,513 | SH | SOLE | 1 | 13,513 | 0 | 0 |
| TRIUMPH BANCORP INC | COM | 89679E300 | 246 | 9,519 | SH | SOLE | 1 | 9,519 | 0 | 0 |
| TRIUMPH GROUP INC | COM | 896818101 | 782 | 30,364 | SH | SOLE | 1 | 30,364 | 0 | 0 |
| TRIPADVISOR INC | COM | 896945201 | 2,105 | 48,776 | SH | SOLE | 1 | 48,776 | 0 | 0 |
| TRONC INC | COM | 89703P107 | 229 | 16,420 | SH | SOLE | 1 | 16,420 | 0 | 0 |
| TROVAGENE INC | COM | 897238309 | 20 | 17,339 | SH | SOLE | 1 | 17,339 | 0 | 0 |
| TRUECAR INC | COM | 89785L107 | 518 | 33,469 | SH | SOLE | 1 | 33,469 | 0 | 0 |
| TRUEBLUE INC | COM | 89785X101 | 709 | 25,936 | SH | SOLE | 1 | 25,936 | 0 | 0 |
| TRUPANION INC | COM | 898202106 | 126 | 8,864 | SH | SOLE | 1 | 8,864 | 0 | 0 |
| TRUSTCO BANK CORP NY | COM | 898349105 | 442 | 56,346 | SH | SOLE | 1 | 56,346 | 0 | 0 |
| TRUSTMARK CORP | COM | 898402102 | 5,549 | 174,559 | SH | SOLE | 1 | 174,559 | 0 | 0 |
| T2 BIOSYSTEMS INC | COM | 89853L104 | 47 | 8,987 | SH | SOLE | 1 | 8,987 | 0 | 0 |
| TUESDAY MORNING CORP | COM | 899035505 | 104 | 27,634 | SH | SOLE | 1 | 27,634 | 0 | 0 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 7,420 | 118,307 | SH | SOLE | 1 | 118,307 | 0 | 0 |
| TURNING POINT BRANDS INC | COM | 90041L105 | 57 | 3,664 | SH | SOLE | 1 | 3,664 | 0 | 0 |
| TURQUOISE HILL RESOURCES LTD | COM | 900435959 | 165 | 54,175 | SH | SOLE | 1 | 54,175 | 0 | 0 |
| TUTOR PERINI CORP | COM | 901109108 | 740 | 23,256 | SH | SOLE | 1 | 23,256 | 0 | 0 |
| TWENTY FIRST CENTURY FOX A | COM | 90130A101 | 16,624 | 513,253 | SH | SOLE | 1 | 513,253 | 0 | 0 |
| TWENTY FIRST CENTURY FOX B | COM | 90130A200 | 8,421 | 264,967 | SH | SOLE | 1 | 264,967 | 0 | 0 |
| TWILIO INC A | COM | 90138F102 | 13 | 458 | SH | SOLE | 1 | 458 | 0 | 0 |
| TWITTER INC | COM | 90184L102 | 220 | 14,729 | SH | SOLE | 1 | 14,729 | 0 | 0 |
| TWO HARBORS INVESTMENT CORP | COM | 90187B101 | 88 | 9,210 | SH | SOLE | 1 | 9,210 | 0 | 0 |
| II VI INC | COM | 902104108 | 1,299 | 36,021 | SH | SOLE | 1 | 36,021 | 0 | 0 |
| 2U INC | COM | 90214J101 | 896 | 22,583 | SH | SOLE | 1 | 22,583 | 0 | 0 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 10,334 | 66,862 | SH | SOLE | 1 | 66,862 | 0 | 0 |
| TYSON FOODS INC CL A | COM | 902494103 | 6,310 | 102,255 | SH | SOLE | 1 | 102,255 | 0 | 0 |
| UDR INC | COM | 902653104 | 3,262 | 89,960 | SH | SOLE | 1 | 89,960 | 0 | 0 |
| UCP INC CL A | COM | 90265Y106 | 51 | 4,976 | SH | SOLE | 1 | 4,976 | 0 | 0 |
| UFP TECHNOLOGIES INC | COM | 902673102 | 102 | 3,939 | SH | SOLE | 1 | 3,939 | 0 | 0 |
| UGI CORP | COM | 902681105 | 17,364 | 351,504 | SH | SOLE | 1 | 351,504 | 0 | 0 |
| UMB FINANCIAL CORP | COM | 902788108 | 8,556 | 113,607 | SH | SOLE | 1 | 113,607 | 0 | 0 |
| USA TRUCK INC | COM | 902925106 | 40 | 5,480 | SH | SOLE | 1 | 5,480 | 0 | 0 |
| US BANCORP | COM | 902973304 | 40,173 | 780,054 | SH | SOLE | 1 | 780,054 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| UMH PROPERTIES INC | COM | 903002103 | 229 | 15,087 | SH | SOLE | 1 | 15,087 | 0 | 0 |
| USANA HEALTH SCIENCES INC | COM | 90328M107 | 368 | 6,392 | SH | SOLE | 1 | 6,392 | 0 | 0 |
| USA TECHNOLOGIES INC | COM | 90328S500 | 94 | 22,062 | SH | SOLE | 1 | 22,062 | 0 | 0 |
| USG CORP | COM | 903293405 | 74 | 2,319 | SH | SOLE | 1 | 2,319 | 0 | 0 |
| US CONCRETE INC | COM | 90333L201 | 569 | 8,815 | SH | SOLE | 1 | 8,815 | 0 | 0 |
| U.S. PHYSICAL THERAPY INC | COM | 90337L108 | 486 | 7,449 | SH | SOLE | 1 | 7,449 | 0 | 0 |
| US SILICA HOLDINGS INC | COM | 90346E103 | 2,163 | 45,080 | SH | SOLE | 1 | 45,080 | 0 | 0 |
| UBIQUITI NETWORKS INC | COM | 90347A100 | 803 | 15,980 | SH | SOLE | 1 | 15,980 | 0 | 0 |
| ULTA BEAUTY INC | COM | 90384S303 | 7,691 | 26,964 | SH | SOLE | 1 | 26,964 | 0 | 0 |
| ULTIMATE SOFTWARE GROUP INC | COM | 90385D107 | 11,545 | 59,140 | SH | SOLE | 1 | 59,140 | 0 | 0 |
| ULTRA CLEAN HOLDINGS INC | COM | 90385V107 | 334 | 19,769 | SH | SOLE | 1 | 19,769 | 0 | 0 |
| ULTRAGENYX PHARMACEUTICAL IN | COM | 90400D108 | 1,588 | 23,429 | SH | SOLE | 1 | 23,429 | 0 | 0 |
| ULTRATECH INC | COM | 904034105 | 394 | 13,313 | SH | SOLE | 1 | 13,313 | 0 | 0 |
| UMPQUA HOLDINGS CORP | COM | 904214103 | 10,091 | 568,805 | SH | SOLE | 1 | 568,805 | 0 | 0 |
| UNDER ARMOUR INC CLASS A | COM | 904311107 | 1,210 | 61,162 | SH | SOLE | 1 | 61,162 | 0 | 0 |
| UNDER ARMOUR INC CLASS C | COM | 904311206 | 1,499 | 81,889 | SH | SOLE | 1 | 81,889 | 0 | 0 |
| UNIFI INC | COM | 904677200 | 274 | 9,638 | SH | SOLE | 1 | 9,638 | 0 | 0 |
| UNIFIRST CORP/MA | COM | 904708104 | 3,251 | 22,980 | SH | SOLE | 1 | 22,980 | 0 | 0 |
| UNION BANKSHARES CORP | COM | 90539J109 | 939 | 26,680 | SH | SOLE | 1 | 26,680 | 0 | 0 |
| UNION BANKSHARES INC /VT | COM | 905400107 | 103 | 2,392 | SH | SOLE | 1 | 2,392 | 0 | 0 |
| UNION PACIFIC CORP | COM | 907818108 | 37,018 | 349,487 | SH | SOLE | 1 | 349,487 | 0 | 0 |
| UNIQUE FABRICATING INC | COM | 90915J103 | 49 | 4,053 | SH | SOLE | 1 | 4,053 | 0 | 0 |
| UNISYS CORP | COM | 909214306 | 432 | 30,935 | SH | SOLE | 1 | 30,935 | 0 | 0 |
| UNIT CORP | COM | 909218109 | 753 | 31,168 | SH | SOLE | 1 | 31,168 | 0 | 0 |
| UNITED COMMUNITY FINANCIAL | COM | 909839102 | 239 | 28,661 | SH | SOLE | 1 | 28,661 | 0 | 0 |
| UNITED COMMUNITY BANKS/GA | COM | 90984P303 | 1,175 | 42,428 | SH | SOLE | 1 | 42,428 | 0 | 0 |
| UNITED BANKSHARES INC | COM | 909907107 | 1,774 | 41,986 | SH | SOLE | 1 | 41,986 | 0 | 0 |
| UNITED CONTINENTAL HOLDINGS | COM | 910047109 | 8,417 | 119,153 | SH | SOLE | 1 | 119,153 | 0 | 0 |
| UNITED FINANCIAL BANCORP INC | COM | 910304104 | 526 | 30,924 | SH | SOLE | 1 | 30,924 | 0 | 0 |
| UNITED FIRE GROUP INC | COM | 910340108 | 569 | 13,306 | SH | SOLE | 1 | 13,306 | 0 | 0 |
| UNITED INSURANCE HOLDINGS CO | COM | 910710102 | 169 | 10,568 | SH | SOLE | 1 | 10,568 | 0 | 0 |
| UNITED NATURAL FOODS INC | COM | 911163103 | 5,613 | 129,831 | SH | SOLE | 1 | 129,831 | 0 | 0 |
| UNITED PARCEL SERVICE CL B | COM | 911312106 | 33,174 | 309,169 | SH | SOLE | 1 | 309,169 | 0 | 0 |
| UNITED RENTALS INC | COM | 911363109 | 3,869 | 30,937 | SH | SOLE | 1 | 30,937 | 0 | 0 |
| US CELLULAR CORP | COM | 911684108 | 13 | 359 | SH | SOLE | 1 | 359 | 0 | 0 |
| UNITED STATES LIME & MINERAL | COM | 911922102 | 95 | 1,204 | SH | SOLE | 1 | 1,204 | 0 | 0 |
| US FOODS HOLDING CORP | COM | 912008109 | 28 | 1,017 | SH | SOLE | 1 | 1,017 | 0 | 0 |

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|------------------------------|----------|-----------|---------|-----------|----|------|---|-----------|---|---|
| UNITED STATES STEEL CORP | COM | 912909108 | 11,762 | 347,874 | SH | SOLE | 1 | 347,874 | 0 | 0 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 31,928 | 284,539 | SH | SOLE | 1 | 284,539 | 0 | 0 |
| UNITED TECHNOLOGIES CORP | COM | 913017BJ7 | 1,168 | 1,000,000 | SH | SOLE | 1 | 1,000,000 | 0 | 0 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 49,118 | 299,482 | SH | SOLE | 1 | 299,482 | 0 | 0 |
| UNITIL CORP | COM | 913259107 | 385 | 8,540 | SH | SOLE | 1 | 8,540 | 0 | 0 |
| UNITI GROUP INC | COM | 91325V108 | 7,234 | 279,829 | SH | SOLE | 1 | 279,829 | 0 | 0 |
| UNIVAR INC | COM | 91336L107 | 812 | 26,481 | SH | SOLE | 1 | 26,481 | 0 | 0 |
| UNIVERSAL AMERICAN CORP | COM | 91338E101 | 247 | 24,778 | SH | SOLE | 1 | 24,778 | 0 | 0 |
| UNIVERSAL CORP/VA | COM | 913456109 | 966 | 13,656 | SH | SOLE | 1 | 13,656 | 0 | 0 |
| UNIVERSAL DISPLAY CORP | COM | 91347P105 | 2,164 | 25,128 | SH | SOLE | 1 | 25,128 | 0 | 0 |
| UNIVERSAL ELECTRONICS INC | COM | 913483103 | 598 | 8,723 | SH | SOLE | 1 | 8,723 | 0 | 0 |
| UNIVERSAL FOREST PRODUCTS | COM | 913543104 | 1,182 | 11,999 | SH | SOLE | 1 | 11,999 | 0 | 0 |
| UNIVERSAL HEALTH RLTY INCOME | COM | 91359E105 | 494 | 7,660 | SH | SOLE | 1 | 7,660 | 0 | 0 |
| UNIVERSAL INSURANCE HOLDINGS | SPDR 500 | 91359V107 | 493 | 20,139 | SH | SOLE | 1 | 20,139 | 0 | 0 |
| UNIVERSAL LOGISTICS HOLDINGS | COM | 91388P105 | 74 | 5,135 | SH | SOLE | 1 | 5,135 | 0 | 0 |
| UNIVERSAL HEALTH SERVICES B | COM | 913903100 | 3,850 | 30,936 | SH | SOLE | 1 | 30,936 | 0 | 0 |
| UNIVEST CORP OF PENNSYLVANIA | COM | 915271100 | 388 | 14,993 | SH | SOLE | 1 | 14,993 | 0 | 0 |
| UNUM GROUP | COM | 91529Y106 | 3,858 | 82,271 | SH | SOLE | 1 | 82,271 | 0 | 0 |
| URBAN OUTFITTERS INC | COM | 917047102 | 4,190 | 176,364 | SH | SOLE | 1 | 176,364 | 0 | 0 |
| URBAN EDGE PROPERTIES | COM | 91704F104 | 6,193 | 235,482 | SH | SOLE | 1 | 235,482 | 0 | 0 |
| URSTADT BIDDLE CLASS A | COM | 917286205 | 333 | 16,212 | SH | SOLE | 1 | 16,212 | 0 | 0 |
| US ECOLOGY INC | COM | 91732J102 | 630 | 13,440 | SH | SOLE | 1 | 13,440 | 0 | 0 |
| UTAH MEDICAL PRODUCTS INC | COM | 917488108 | 132 | 2,115 | SH | SOLE | 1 | 2,115 | 0 | 0 |
| VCA INC | COM | 918194101 | 14,825 | 162,017 | SH | SOLE | 1 | 162,017 | 0 | 0 |
| VF CORP | COM | 918204108 | 22,380 | 407,124 | SH | SOLE | 1 | 407,124 | 0 | 0 |
| VSE CORP | COM | 918284100 | 216 | 5,300 | SH | SOLE | 1 | 5,300 | 0 | 0 |
| VTV THERAPEUTICS INC CL A | COM | 918385105 | 31 | 4,710 | SH | SOLE | 1 | 4,710 | 0 | 0 |
| VWR CORP | COM | 91843L103 | 58 | 2,056 | SH | SOLE | 1 | 2,056 | 0 | 0 |
| VAIL RESORTS INC | COM | 91879Q109 | 168 | 875 | SH | SOLE | 1 | 875 | 0 | 0 |
| VALHI INC | COM | 918905100 | 51 | 15,464 | SH | SOLE | 1 | 15,464 | 0 | 0 |
| VALEANT PHARMACEUTICALS INTE | COM | 91911K953 | 46 | 4,200 | SH | SOLE | 1 | 4,200 | 0 | 0 |
| VALERO ENERGY CORP | COM | 91913Y100 | 499,806 | 7,539,695 | SH | SOLE | 1 | 7,539,695 | 0 | 0 |
| VALLEY NATIONAL BANCORP | COM | 919794107 | 7,917 | 670,935 | SH | SOLE | 1 | 670,935 | 0 | 0 |
| VALMONT INDUSTRIES | COM | 920253101 | 6,989 | 44,946 | SH | SOLE | 1 | 44,946 | 0 | 0 |
| VALSPAR CORP/THE | COM | 920355104 | 16,468 | 148,443 | SH | SOLE | 1 | 148,443 | 0 | 0 |
| VALUE LINE INC | COM | 920437100 | 12 | 715 | SH | SOLE | 1 | 715 | 0 | 0 |
| VALVOLINE INC | COM | 92047W101 | 22 | 884 | SH | SOLE | 1 | 884 | 0 | 0 |

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|------------------------------|-----------|-----------|---------|------------|----|------|---|------------|---|---|
| VANDA PHARMACEUTICALS INC | COM | 921659108 | 316 | 22,563 | SH | SOLE | 1 | 22,563 | 0 | 0 |
| VANTIV INC CL A | COM | 92210H105 | 457 | 7,121 | SH | SOLE | 1 | 7,121 | 0 | 0 |
| VAREX IMAGING CORP | COM | 92214X106 | 29 | 868 | SH | SOLE | 1 | 868 | 0 | 0 |
| VARIAN MEDICAL SYSTEMS INC | COM | 92220P105 | 3,127 | 34,310 | SH | SOLE | 1 | 34,310 | 0 | 0 |
| VARONIS SYSTEMS INC | COM | 922280102 | 209 | 6,588 | SH | SOLE | 1 | 6,588 | 0 | 0 |
| VASCO DATA SECURITY INTL | COM | 92230Y104 | 251 | 18,561 | SH | SOLE | 1 | 18,561 | 0 | 0 |
| VECTREN CORP | COM | 92240G101 | 9,717 | 165,784 | SH | SOLE | 1 | 165,784 | 0 | 0 |
| VECTOR GROUP LTD | COM | 92240M108 | 1,164 | 55,951 | SH | SOLE | 1 | 55,951 | 0 | 0 |
| VEECO INSTRUMENTS INC | COM | 922417100 | 731 | 24,488 | SH | SOLE | 1 | 24,488 | 0 | 0 |
| VECTRUS INC | COM | 92242T101 | 147 | 6,581 | SH | SOLE | 1 | 6,581 | 0 | 0 |
| VEEVA SYSTEMS INC CLASS A | COM | 922475108 | 112 | 2,185 | SH | SOLE | 1 | 2,185 | 0 | 0 |
| VENTAS INC | COM | 92276F100 | 10,841 | 166,678 | SH | SOLE | 1 | 166,678 | 0 | 0 |
| VERA BRADLEY INC | COM | 92335C106 | 116 | 12,491 | SH | SOLE | 1 | 12,491 | 0 | 0 |
| VERACYTE INC | COM | 92337F107 | 80 | 8,727 | SH | SOLE | 1 | 8,727 | 0 | 0 |
| VEREIT INC | COM | 92339V100 | 217 | 25,581 | SH | SOLE | 1 | 25,581 | 0 | 0 |
| VERIFONE SYSTEMS INC | COM | 92342Y109 | 4,169 | 222,591 | SH | SOLE | 1 | 222,591 | 0 | 0 |
| VERISIGN INC | COM | 92343E102 | 3,040 | 34,897 | SH | SOLE | 1 | 34,897 | 0 | 0 |
| VERIZON COMMUNICATIONS INC | COM UNITS | 92343V104 | 490,701 | 10,065,656 | SH | SOLE | 1 | 10,065,656 | 0 | 0 |
| VERINT SYSTEMS INC | COM | 92343X100 | 1,633 | 37,659 | SH | SOLE | 1 | 37,659 | 0 | 0 |
| VERITEX HOLDINGS INC | COM | 923451108 | 196 | 6,958 | SH | SOLE | 1 | 6,958 | 0 | 0 |
| VERITIV CORP | COM | 923454102 | 263 | 5,068 | SH | SOLE | 1 | 5,068 | 0 | 0 |
| VERISK ANALYTICS INC | COM | 92345Y106 | 5,470 | 67,416 | SH | SOLE | 1 | 67,416 | 0 | 0 |
| VERMILION ENERGY INC | COM | 923725956 | 210 | 5,604 | SH | SOLE | 1 | 5,604 | 0 | 0 |
| VERSARTIS INC | COM | 92529L102 | 405 | 18,962 | SH | SOLE | 1 | 18,962 | 0 | 0 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 12,254 | 112,064 | SH | SOLE | 1 | 112,064 | 0 | 0 |
| VERSUM MATERIALS INC | COM | 92532W103 | 6,560 | 214,377 | SH | SOLE | 1 | 214,377 | 0 | 0 |
| VIAD CORP | COM | 92552R406 | 560 | 12,381 | SH | SOLE | 1 | 12,381 | 0 | 0 |
| VIASAT INC | COM | 92552V100 | 8,668 | 135,816 | SH | SOLE | 1 | 135,816 | 0 | 0 |
| VIACOM INC CLASS A | COM | 92553P102 | 11 | 231 | SH | SOLE | 1 | 231 | 0 | 0 |
| VIACOM INC CLASS B | COM | 92553P201 | 7,843 | 168,240 | SH | SOLE | 1 | 168,240 | 0 | 0 |
| VIAVI SOLUTIONS INC | COM | 925550105 | 1,525 | 142,280 | SH | SOLE | 1 | 142,280 | 0 | 0 |
| VICOR CORP | COM | 925815102 | 163 | 10,151 | SH | SOLE | 1 | 10,151 | 0 | 0 |
| VIEWRAY INC | COM | 92672L107 | 35 | 4,082 | SH | SOLE | 1 | 4,082 | 0 | 0 |
| VILLAGE SUPER MARKET CLASS A | COM | 927107409 | 119 | 4,507 | SH | SOLE | 1 | 4,507 | 0 | 0 |
| VINCE HOLDING CORP | COM | 92719W108 | 21 | 13,273 | SH | SOLE | 1 | 13,273 | 0 | 0 |
| VIRNETX HOLDING CORP | COM | 92823T108 | 69 | 29,783 | SH | SOLE | 1 | 29,783 | 0 | 0 |
| VIRTU FINANCIAL INC CLASS A | COM | 928254101 | 264 | 15,512 | SH | SOLE | 1 | 15,512 | 0 | 0 |
| VISA INC CLASS A SHARES | COM | 92826C839 | 65,235 | 734,055 | SH | SOLE | 1 | 734,055 | 0 | 0 |
| VIRTUSA CORP | COM | 92827P102 | 515 | 17,029 | SH | SOLE | 1 | 17,029 | 0 | 0 |
| VIRTUS INVESTMENT PARTNERS | COM | 92828Q109 | 330 | 3,120 | SH | SOLE | 1 | 3,120 | 0 | 0 |

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|------------------------------|-----|-----------|---------|------------|----|------|---|------------|---|---|
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 5,709 | 347,047 | SH | SOLE | 1 | 347,047 | 0 | 0 |
| VISHAY PRECISION GROUP | COM | 92835K103 | 118 | 7,440 | SH | SOLE | 1 | 7,440 | 0 | 0 |
| VISTA OUTDOOR INC | COM | 928377100 | 32 | 1,573 | SH | SOLE | 1 | 1,573 | 0 | 0 |
| VISTEON CORP | COM | 92839U206 | 76 | 778 | SH | SOLE | 1 | 778 | 0 | 0 |
| VITAL THERAPIES INC | COM | 92847R104 | 58 | 14,581 | SH | SOLE | 1 | 14,581 | 0 | 0 |
| VITAMIN SHOPPE INC | COM | 92849E101 | 300 | 14,873 | SH | SOLE | 1 | 14,873 | 0 | 0 |
| VIVINT SOLAR INC | COM | 92854Q106 | 39 | 13,997 | SH | SOLE | 1 | 13,997 | 0 | 0 |
| VOCERA COMMUNICATIONS INC | COM | 92857F107 | 378 | 15,235 | SH | SOLE | 1 | 15,235 | 0 | 0 |
| VODAFONE GROUP PLC SP ADR | ADR | 92857W308 | 645 | 24,397 | SH | SOLE | 1 | 24,397 | 0 | 0 |
| VONAGE HOLDINGS CORP | COM | 92886T201 | 743 | 117,621 | SH | SOLE | 1 | 117,621 | 0 | 0 |
| VORNADO REALTY TRUST | COM | 929042109 | 7,639 | 76,154 | SH | SOLE | 1 | 76,154 | 0 | 0 |
| VOYA FINANCIAL INC | COM | 929089100 | 482 | 12,701 | SH | SOLE | 1 | 12,701 | 0 | 0 |
| VOYAGER THERAPEUTICS INC | COM | 92915B106 | 96 | 7,228 | SH | SOLE | 1 | 7,228 | 0 | 0 |
| VULCAN MATERIALS CO | COM | 929160109 | 6,598 | 54,767 | SH | SOLE | 1 | 54,767 | 0 | 0 |
| W&T OFFSHORE INC | COM | 92922P106 | 61 | 21,878 | SH | SOLE | 1 | 21,878 | 0 | 0 |
| WD 40 CO | COM | 929236107 | 944 | 8,665 | SH | SOLE | 1 | 8,665 | 0 | 0 |
| WGL HOLDINGS INC | COM | 92924F106 | 10,866 | 131,665 | SH | SOLE | 1 | 131,665 | 0 | 0 |
| WABCO HOLDINGS INC | COM | 92927K102 | 141 | 1,204 | SH | SOLE | 1 | 1,204 | 0 | 0 |
| WSFS FINANCIAL CORP | COM | 929328102 | 811 | 17,641 | SH | SOLE | 1 | 17,641 | 0 | 0 |
| WMIH CORP | COM | 92936P100 | 181 | 125,068 | SH | SOLE | 1 | 125,068 | 0 | 0 |
| WP CAREY INC | COM | 92936U109 | 172 | 2,759 | SH | SOLE | 1 | 2,759 | 0 | 0 |
| WEC ENERGY GROUP INC | COM | 92939U106 | 9,840 | 162,294 | SH | SOLE | 1 | 162,294 | 0 | 0 |
| WABASH NATIONAL CORP | COM | 929566107 | 822 | 39,721 | SH | SOLE | 1 | 39,721 | 0 | 0 |
| WABTEC CORP | COM | 929740108 | 13,417 | 172,016 | SH | SOLE | 1 | 172,016 | 0 | 0 |
| WADDELL & REED FINANCIAL A | COM | 930059100 | 3,657 | 215,122 | SH | SOLE | 1 | 215,122 | 0 | 0 |
| WAGeworks INC | COM | 930427109 | 1,600 | 22,126 | SH | SOLE | 1 | 22,126 | 0 | 0 |
| SAST ULTRA SHORT BOND PORT | COM | 930AGV909 | 289,179 | 27,400,116 | SH | SOLE | 1 | 27,400,116 | 0 | 0 |
| WAL MART STORES INC | COM | 931142103 | 51,737 | 717,774 | SH | SOLE | 1 | 717,774 | 0 | 0 |
| WALGREENS BOOTS ALLIANCE INC | COM | 931427108 | 36,640 | 441,183 | SH | SOLE | 1 | 441,183 | 0 | 0 |
| WALKER & DUNLOP INC | COM | 93148P102 | 707 | 16,947 | SH | SOLE | 1 | 16,947 | 0 | 0 |
| WALTER INVESTMENT MANAGEMENT | COM | 93317W102 | 12 | 11,478 | SH | SOLE | 1 | 11,478 | 0 | 0 |
| WASHINGTON FEDERAL INC | COM | 938824109 | 7,660 | 231,424 | SH | SOLE | 1 | 231,424 | 0 | 0 |
| WASHINGTON PRIME GROUP INC | COM | 93964W108 | 4,172 | 480,057 | SH | SOLE | 1 | 480,057 | 0 | 0 |
| WASHINGTON REIT | COM | 939653101 | 1,414 | 45,205 | SH | SOLE | 1 | 45,205 | 0 | 0 |
| WASHINGTON TRUST BANCORP | COM | 940610108 | 452 | 9,164 | SH | SOLE | 1 | 9,164 | 0 | 0 |
| WASHINGTONFIRST BANKSHARE | COM | 940730104 | 146 | 5,213 | SH | SOLE | 1 | 5,213 | 0 | 0 |
| WASTE CONNECTIONS INC | COM | 94106B101 | 218 | 2,472 | SH | SOLE | 1 | 2,472 | 0 | 0 |
| WASTE MANAGEMENT INC | COM | 94106L109 | 9,150 | 125,478 | SH | SOLE | 1 | 125,478 | 0 | 0 |
| WATERS CORP | COM | 941848103 | 4,453 | 28,488 | SH | SOLE | 1 | 28,488 | 0 | 0 |

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|------------------------------|-----|-----------|--------|-----------|----|------|---|-----------|---|---|
| WATERSTONE FINANCIAL INC | COM | 94188P101 | 286 | 15,678 | SH | SOLE | 1 | 15,678 | 0 | 0 |
| WATSCO INC | COM | 942622200 | 8,660 | 60,485 | SH | SOLE | 1 | 60,485 | 0 | 0 |
| WATTS WATER TECHNOLOGIES A | COM | 942749102 | 1,040 | 16,687 | SH | SOLE | 1 | 16,687 | 0 | 0 |
| WAYFAIR INC CLASS A | COM | 94419L101 | 786 | 19,411 | SH | SOLE | 1 | 19,411 | 0 | 0 |
| WEB.COM GROUP INC | COM | 94733A104 | 505 | 26,177 | SH | SOLE | 1 | 26,177 | 0 | 0 |
| WEBMD HEALTH CORP | COM | 94770V102 | 5,114 | 97,080 | SH | SOLE | 1 | 97,080 | 0 | 0 |
| WEBSTER FINANCIAL CORP | COM | 947890109 | 11,860 | 237,010 | SH | SOLE | 1 | 237,010 | 0 | 0 |
| WEIGHT WATCHERS INTL INC | COM | 948626106 | 266 | 17,080 | SH | SOLE | 1 | 17,080 | 0 | 0 |
| WEINGARTEN REALTY INVESTORS | COM | 948741103 | 7,865 | 235,535 | SH | SOLE | 1 | 235,535 | 0 | 0 |
| WEIS MARKETS INC | COM | 948849104 | 352 | 5,904 | SH | SOLE | 1 | 5,904 | 0 | 0 |
| WELBILT INC | COM | 949090104 | 62 | 3,148 | SH | SOLE | 1 | 3,148 | 0 | 0 |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 13,308 | 94,918 | SH | SOLE | 1 | 94,918 | 0 | 0 |
| WELLS FARGO & CO | COM | 949746101 | 85,388 | 1,534,104 | SH | SOLE | 1 | 1,534,104 | 0 | 0 |
| WELLTOWER INC | COM | 95040Q104 | 11,124 | 157,077 | SH | SOLE | 1 | 157,077 | 0 | 0 |
| WENDY S CO/THE | COM | 95058W100 | 5,241 | 385,055 | SH | SOLE | 1 | 385,055 | 0 | 0 |
| WERNER ENTERPRISES INC | COM | 950755108 | 3,034 | 115,795 | SH | SOLE | 1 | 115,795 | 0 | 0 |
| WESBANCO INC | COM | 950810101 | 919 | 24,127 | SH | SOLE | 1 | 24,127 | 0 | 0 |
| WESCO AIRCRAFT HOLDINGS INC | COM | 950814103 | 391 | 34,261 | SH | SOLE | 1 | 34,261 | 0 | 0 |
| WESCO INTERNATIONAL INC | COM | 95082P105 | 89 | 1,281 | SH | SOLE | 1 | 1,281 | 0 | 0 |
| WEST BANCORPORATION | COM | 95123P106 | 224 | 9,782 | SH | SOLE | 1 | 9,782 | 0 | 0 |
| WEST CORP | COM | 952355204 | 650 | 26,622 | SH | SOLE | 1 | 26,622 | 0 | 0 |
| WEST MARINE INC | COM | 954235107 | 108 | 11,350 | SH | SOLE | 1 | 11,350 | 0 | 0 |
| WEST PHARMACEUTICAL SERVICES | COM | 955306105 | 11,927 | 146,148 | SH | SOLE | 1 | 146,148 | 0 | 0 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 848 | 15,191 | SH | SOLE | 1 | 15,191 | 0 | 0 |
| WESTAR ENERGY INC | COM | 95709T100 | 15,411 | 283,970 | SH | SOLE | 1 | 283,970 | 0 | 0 |
| WESTERN ALLIANCE BANCORP | COM | 957638109 | 112 | 2,281 | SH | SOLE | 1 | 2,281 | 0 | 0 |
| WESTERN ASSET MORTGAGE CAPIT | COM | 95790D105 | 246 | 25,214 | SH | SOLE | 1 | 25,214 | 0 | 0 |
| WESTERN DIGITAL CORP | COM | 958102105 | 11,439 | 138,609 | SH | SOLE | 1 | 138,609 | 0 | 0 |
| WESTERN NEW ENGLAND BANCORP | COM | 958892101 | 144 | 13,691 | SH | SOLE | 1 | 13,691 | 0 | 0 |
| WESTERN REFINING INC | COM | 959319104 | 7,204 | 205,420 | SH | SOLE | 1 | 205,420 | 0 | 0 |
| WESTERN UNION CO | COM | 959802109 | 5,110 | 251,084 | SH | SOLE | 1 | 251,084 | 0 | 0 |
| WESTLAKE CHEMICAL CORP | COM | 960413102 | 67 | 1,007 | SH | SOLE | 1 | 1,007 | 0 | 0 |
| WESTMORELAND COAL CO | COM | 960878106 | 165 | 11,341 | SH | SOLE | 1 | 11,341 | 0 | 0 |
| WESTROCK CO | COM | 96145D105 | 5,421 | 104,198 | SH | SOLE | 1 | 104,198 | 0 | 0 |
| WESTWOOD HOLDINGS GROUP INC | COM | 961765104 | 263 | 4,916 | SH | SOLE | 1 | 4,916 | 0 | 0 |
| WEX INC | COM | 96208T104 | 7,943 | 76,748 | SH | SOLE | 1 | 76,748 | 0 | 0 |
| WEYCO GROUP INC | COM | 962149100 | 113 | 4,007 | SH | SOLE | 1 | 4,007 | 0 | 0 |

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|-----------------------------|-----|-----------|--------|------------|------|---|---------|---|---|
| WEYERHAEUSER CO | COM | 962166104 | 12,987 | 382,194 SH | SOLE | 1 | 382,194 | 0 | 0 |
| WHIRLPOOL CORP | COM | 963320106 | 5,494 | 32,064 SH | SOLE | 1 | 32,064 | 0 | 0 |
| WHITESTONE REIT | COM | 966084204 | 224 | 16,157 SH | SOLE | 1 | 16,157 | 0 | 0 |
| WHITEWAVE FOODS CO | COM | 966244105 | 20,108 | 358,113 SH | SOLE | 1 | 358,113 | 0 | 0 |
| WHITING PETROLEUM CORP | COM | 966387102 | 51 | 5,366 SH | SOLE | 1 | 5,366 | 0 | 0 |
| WHOLE FOODS MARKET INC | COM | 966837106 | 3,588 | 120,731 SH | SOLE | 1 | 120,731 | 0 | 0 |
| WILEY (JOHN) & SONS CLASS A | COM | 968223206 | 5,330 | 99,074 SH | SOLE | 1 | 99,074 | 0 | 0 |
| WILLBROS GROUP INC | COM | 969203108 | 73 | 26,631 SH | SOLE | 1 | 26,631 | 0 | 0 |
| WILLIAMS COS INC | COM | 969457100 | 8,438 | 285,150 SH | SOLE | 1 | 285,150 | 0 | 0 |
| CLAYTON WILLIAMS ENERGY INC | COM | 969490101 | 485 | 3,671 SH | SOLE | 1 | 3,671 | 0 | 0 |
| WILLIAMS SONOMA INC | COM | 969904101 | 10,182 | 189,891 SH | SOLE | 1 | 189,891 | 0 | 0 |
| WILLIS LEASE FINANCE CORP | COM | 970646105 | 58 | 2,609 SH | SOLE | 1 | 2,609 | 0 | 0 |
| WINDSTREAM HOLDINGS INC | COM | 97382A200 | 611 | 112,077 SH | SOLE | 1 | 112,077 | 0 | 0 |
| WINGSTOP INC | COM | 974155103 | 274 | 9,687 SH | SOLE | 1 | 9,687 | 0 | 0 |
| WINMARK CORP | COM | 974250102 | 156 | 1,384 SH | SOLE | 1 | 1,384 | 0 | 0 |
| WINNEBAGO INDUSTRIES | COM | 974637100 | 483 | 16,513 SH | SOLE | 1 | 16,513 | 0 | 0 |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 2,138 | 30,927 SH | SOLE | 1 | 30,927 | 0 | 0 |
| WISDOMTREE INVESTMENTS INC | COM | 97717P104 | 2,698 | 297,186 SH | SOLE | 1 | 297,186 | 0 | 0 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 1,466 | 58,713 SH | SOLE | 1 | 58,713 | 0 | 0 |
| WOODWARD INC | COM | 980745103 | 9,581 | 141,067 SH | SOLE | 1 | 141,067 | 0 | 0 |
| WORKDAY INC CLASS A | COM | 98138H101 | 221 | 2,650 SH | SOLE | 1 | 2,650 | 0 | 0 |
| WORKHORSE GROUP INC | COM | 98138J206 | 19 | 7,172 SH | SOLE | 1 | 7,172 | 0 | 0 |
| WORKIVA INC | COM | 98139A105 | 212 | 13,520 SH | SOLE | 1 | 13,520 | 0 | 0 |
| WORLD ACCEPTANCE CORP | COM | 981419104 | 193 | 3,723 SH | SOLE | 1 | 3,723 | 0 | 0 |
| WORLD FUEL SERVICES CORP | COM | 981475106 | 5,067 | 139,791 SH | SOLE | 1 | 139,791 | 0 | 0 |
| WORLD WRESTLING ENTERTAIN A | COM | 98156Q108 | 495 | 22,259 SH | SOLE | 1 | 22,259 | 0 | 0 |
| WORTHINGTON INDUSTRIES | COM | 981811102 | 5,134 | 113,869 SH | SOLE | 1 | 113,869 | 0 | 0 |
| WPX ENERGY INC | COM | 98212B103 | 10,605 | 792,002 SH | SOLE | 1 | 792,002 | 0 | 0 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 5,498 | 65,231 SH | SOLE | 1 | 65,231 | 0 | 0 |
| WYNN RESORTS LTD | COM | 983134107 | 3,038 | 26,506 SH | SOLE | 1 | 26,506 | 0 | 0 |
| XO GROUP INC | COM | 983772104 | 269 | 15,652 SH | SOLE | 1 | 15,652 | 0 | 0 |
| XPO LOGISTICS INC | COM | 983793100 | 2,840 | 59,300 SH | SOLE | 1 | 59,300 | 0 | 0 |
| XACTLY CORP | COM | 98386L101 | 167 | 14,062 SH | SOLE | 1 | 14,062 | 0 | 0 |
| XCEL ENERGY INC | COM | 98389B100 | 10,691 | 240,510 SH | SOLE | 1 | 240,510 | 0 | 0 |
| XILINX INC | COM | 983919101 | 5,758 | 99,460 SH | SOLE | 1 | 99,460 | 0 | 0 |
| XBIOTECH INC | COM | 98400H102 | 177 | 10,764 SH | SOLE | 1 | 10,764 | 0 | 0 |
| XCERRA CORP | COM | 98400J108 | 290 | 32,582 SH | SOLE | 1 | 32,582 | 0 | 0 |
| XENIA HOTELS & RESORTS INC | COM | 984017103 | 1,072 | 62,774 SH | SOLE | 1 | 62,774 | 0 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|------|---|---------|---|---|
| XENCOR INC | COM | 98401F105 | 522 | 21,824 | SH | SOLE | 1 | 21,824 | 0 | 0 |
| XENITH BANKSHARES INC | COM | 984102202 | 115 | 4,536 | SH | SOLE | 1 | 4,536 | 0 | 0 |
| XEROX CORP | COM | 984121103 | 3,473 | 473,168 | SH | SOLE | 1 | 473,168 | 0 | 0 |
| XYLEM INC | COM | 98419M100 | 3,017 | 60,075 | SH | SOLE | 1 | 60,075 | 0 | 0 |
| XPERI CORP | COM | 98421B100 | 1,015 | 29,892 | SH | SOLE | 1 | 29,892 | 0 | 0 |
| YRC WORLDWIDE INC | COM | 984249607 | 221 | 20,045 | SH | SOLE | 1 | 20,045 | 0 | 0 |
| YAHOO INC | COM | 984332106 | 18,843 | 406,002 | SH | SOLE | 1 | 406,002 | 0 | 0 |
| YAMANA GOLD INC | COM | 98462Y951 | 104 | 37,744 | SH | SOLE | 1 | 37,744 | 0 | 0 |
| YELP INC | COM | 985817105 | 53 | 1,610 | SH | SOLE | 1 | 1,610 | 0 | 0 |
| YORK WATER CO | COM | 987184108 | 277 | 7,913 | SH | SOLE | 1 | 7,913 | 0 | 0 |
| YUM BRANDS INC | COM | 988498101 | 9,389 | 146,940 | SH | SOLE | 1 | 146,940 | 0 | 0 |
| ZAGG INC | COM | 98884U108 | 122 | 16,976 | SH | SOLE | 1 | 16,976 | 0 | 0 |
| ZAFGEN INC | COM | 98885E103 | 66 | 14,077 | SH | SOLE | 1 | 14,077 | 0 | 0 |
| ZAYO GROUP HOLDINGS INC | COM | 98919V105 | 122 | 3,718 | SH | SOLE | 1 | 3,718 | 0 | 0 |
| ZEBRA TECHNOLOGIES CORP CL A | COM | 989207105 | 9,629 | 105,521 | SH | SOLE | 1 | 105,521 | 0 | 0 |
| ZELTIQ AESTHETICS INC | COM | 98933Q108 | 1,194 | 21,476 | SH | SOLE | 1 | 21,476 | 0 | 0 |
| ZENDESK INC | COM | 98936J101 | 1,378 | 49,128 | SH | SOLE | 1 | 49,128 | 0 | 0 |
| ZILLOW GROUP INC A | COM | 98954M101 | 41 | 1,225 | SH | SOLE | 1 | 1,225 | 0 | 0 |
| ZILLOW GROUP INC C | COM | 98954M200 | 83 | 2,455 | SH | SOLE | 1 | 2,455 | 0 | 0 |
| ZIMMER BIOMET HOLDINGS INC | COM | 98956P102 | 8,358 | 68,445 | SH | SOLE | 1 | 68,445 | 0 | 0 |
| ZIONS BANCORPORATION | COM | 989701107 | 3,041 | 72,410 | SH | SOLE | 1 | 72,410 | 0 | 0 |
| ZIOPHARM ONCOLOGY INC | COM | 98973P101 | 475 | 74,843 | SH | SOLE | 1 | 74,843 | 0 | 0 |
| ZIX CORP | COM | 98974P100 | 158 | 32,762 | SH | SOLE | 1 | 32,762 | 0 | 0 |
| ZOGENIX INC | COM | 98978L204 | 166 | 15,278 | SH | SOLE | 1 | 15,278 | 0 | 0 |
| ZOETIS INC | COM | 98978V103 | 12,363 | 231,647 | SH | SOLE | 1 | 231,647 | 0 | 0 |
| ZOE S KITCHEN INC | COM | 98979J109 | 218 | 11,765 | SH | SOLE | 1 | 11,765 | 0 | 0 |
| ZUMIEZ INC | COM | 989817101 | 203 | 11,106 | SH | SOLE | 1 | 11,106 | 0 | 0 |
| ZYNGA INC CL A | COM | 98986T108 | 55 | 19,316 | SH | SOLE | 1 | 19,316 | 0 | 0 |
| ADIANT PLC | COM | G0084W101 | 171 | 2,353 | SH | SOLE | 1 | 2,353 | 0 | 0 |
| AIRCASTLE LTD | COM | G0129K104 | 709 | 29,397 | SH | SOLE | 1 | 29,397 | 0 | 0 |
| ALKERMES PLC | COM | G01767105 | 440 | 7,524 | SH | SOLE | 1 | 7,524 | 0 | 0 |
| ALLEGION PLC | COM | G0176J109 | 2,462 | 32,522 | SH | SOLE | 1 | 32,522 | 0 | 0 |
| ALLERGAN PLC | COM | G0177J108 | 26,529 | 111,038 | SH | SOLE | 1 | 111,038 | 0 | 0 |
| AMDOCS LTD | COM | G02602103 | 241 | 3,945 | SH | SOLE | 1 | 3,945 | 0 | 0 |
| AMBARELLA INC | COM | G037AX101 | 1,060 | 19,381 | SH | SOLE | 1 | 19,381 | 0 | 0 |
| AON PLC | COM | G0408V102 | 10,575 | 89,101 | SH | SOLE | 1 | 89,101 | 0 | 0 |
| AQUAVENTURE HOLDINGS LTD | COM | G0443N107 | 69 | 4,053 | SH | SOLE | 1 | 4,053 | 0 | 0 |
| ARCH CAPITAL GROUP LTD | COM | G0450A105 | 777 | 8,194 | SH | SOLE | 1 | 8,194 | 0 | 0 |
| ARGO GROUP INTERNATIONAL | COM | G0464B107 | 1,183 | 17,454 | SH | SOLE | 1 | 17,454 | 0 | 0 |
| ASPEN INSURANCE HOLDINGS LTD | COM | G05384105 | 6,227 | 119,630 | SH | SOLE | 1 | 119,630 | 0 | 0 |
| ARRIS INTERNATIONAL PLC | COM | G0551A103 | 10,054 | 380,101 | SH | SOLE | 1 | 380,101 | 0 | 0 |

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| ASSURED GUARANTY LTD | COM | G0585R106 | 131 | 3,543 | SH | SOLE | 1 | 3,543 | 0 | 0 |
| ATLAS FINANCIAL HOLDINGS INC | COM | G06207115 | 90 | 6,557 | SH | SOLE | 1 | 6,557 | 0 | 0 |
| ATLASSIAN CORP PLC CLASS A | COM | G06242104 | 18 | 594 | SH | SOLE | 1 | 594 | 0 | 0 |
| AXIS CAPITAL HOLDINGS LTD | COM | G0692U109 | 389 | 5,809 | SH | SOLE | 1 | 5,809 | 0 | 0 |
| AXALTA COATING SYSTEMS LTD | COM | G0750C108 | 121 | 3,748 | SH | SOLE | 1 | 3,748 | 0 | 0 |
| AXOVANT SCIENCES LTD | COM | G0750W104 | 225 | 15,052 | SH | SOLE | 1 | 15,052 | 0 | 0 |
| ATLANTICA YIELD PLC | COM | G0751N103 | 760 | 36,240 | SH | SOLE | 1 | 36,240 | 0 | 0 |
| BANK OF NT BUTTERFIELD & SON | COM | G0772R208 | 234 | 7,347 | SH | SOLE | 1 | 7,347 | 0 | 0 |
| ACCENTURE PLC CL A | COM | G1151C101 | 28,976 | 241,712 | SH | SOLE | 1 | 241,712 | 0 | 0 |
| BELMOND LTD CLASS A | COM | G1154H107 | 624 | 51,545 | SH | SOLE | 1 | 51,545 | 0 | 0 |
| BLUE CAPITAL REINSURANCE HOL | COM | G1190F107 | 71 | 3,664 | SH | SOLE | 1 | 3,664 | 0 | 0 |
| BUNGE LTD | COM | G16962105 | 787 | 9,929 | SH | SOLE | 1 | 9,929 | 0 | 0 |
| CARDTRONICS PLC A | COM | G1991C105 | 1,275 | 27,274 | SH | SOLE | 1 | 27,274 | 0 | 0 |
| CENTRAL EUROPEAN MEDIA ENT A | COM | G20045202 | 146 | 47,100 | SH | SOLE | 1 | 47,100 | 0 | 0 |
| CONSOLIDATED WATER CO ORD SH | COM | G23773107 | 104 | 8,953 | SH | SOLE | 1 | 8,953 | 0 | 0 |
| DELPHI AUTOMOTIVE PLC | COM | G27823106 | 9,211 | 114,435 | SH | SOLE | 1 | 114,435 | 0 | 0 |
| EATON CORP PLC | COM | G29183103 | 15,735 | 212,201 | SH | SOLE | 1 | 212,201 | 0 | 0 |
| ENDO INTERNATIONAL PLC | COM | G30401106 | 4,429 | 396,887 | SH | SOLE | 1 | 396,887 | 0 | 0 |
| ENSTAR GROUP LTD | COM | G3075P101 | 1,322 | 6,908 | SH | SOLE | 1 | 6,908 | 0 | 0 |
| ENSCO PLC CL A | COM | G3157S106 | 7,674 | 857,468 | SH | SOLE | 1 | 857,468 | 0 | 0 |
| ESSENT GROUP LTD | COM | G3198U102 | 1,639 | 45,311 | SH | SOLE | 1 | 45,311 | 0 | 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 19,750 | 84,472 | SH | SOLE | 1 | 84,472 | 0 | 0 |
| FABRINET | COM | G3323L100 | 902 | 21,465 | SH | SOLE | 1 | 21,465 | 0 | 0 |
| FERROGLOBE PLC | COM | G33856108 | 416 | 40,274 | SH | SOLE | 1 | 40,274 | 0 | 0 |
| FRESH DEL MONTE PRODUCE INC | COM | G36738105 | 1,155 | 19,493 | SH | SOLE | 1 | 19,493 | 0 | 0 |
| FRONTLINE LTD | COM | G3682E192 | 271 | 40,205 | SH | SOLE | 1 | 40,205 | 0 | 0 |
| GASLOG LTD | COM | G37585109 | 387 | 25,198 | SH | SOLE | 1 | 25,198 | 0 | 0 |
| EROS INTERNATIONAL PLC | COM | G3788M114 | 188 | 18,219 | SH | SOLE | 1 | 18,219 | 0 | 0 |
| GENPACT LTD | COM | G3922B107 | 85 | 3,425 | SH | SOLE | 1 | 3,425 | 0 | 0 |
| GLOBAL SOURCES LTD | COM | G39300101 | 42 | 5,061 | SH | SOLE | 1 | 5,061 | 0 | 0 |
| GLOBAL INDEMNITY LTD | COM | G3933F105 | 199 | 5,163 | SH | SOLE | 1 | 5,163 | 0 | 0 |
| GREENLIGHT CAPITAL RE LTD A | COM | G4095J109 | 400 | 18,107 | SH | SOLE | 1 | 18,107 | 0 | 0 |
| HELEN OF TROY LTD | COM | G4388N106 | 6,616 | 70,229 | SH | SOLE | 1 | 70,229 | 0 | 0 |
| HERBALIFE LTD | COM | G4412G101 | 98 | 1,679 | SH | SOLE | 1 | 1,679 | 0 | 0 |
| HORIZON PHARMA PLC | COM | G4617B105 | 1,444 | 97,675 | SH | SOLE | 1 | 97,675 | 0 | 0 |
| IHS MARKIT LTD | COM | G47567105 | 600 | 14,311 | SH | SOLE | 1 | 14,311 | 0 | 0 |
| INGERSOLL RAND PLC | COM | G47791101 | 10,751 | 132,203 | SH | SOLE | 1 | 132,203 | 0 | 0 |
| INTERNATIONAL GAME TECHNOLOG | COM | G4863A108 | 59 | 2,505 | SH | SOLE | 1 | 2,505 | 0 | 0 |
| WEATHERFORD INTERNATIONAL PL | COM | G48833100 | 485 | 72,982 | SH | SOLE | 1 | 72,982 | 0 | 0 |

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| INVESCO LTD | COM | G491BT108 | 5,220 | 170,413 | SH | SOLE | 1 | 170,413 | 0 | 0 |
| JAMES RIVER GROUP HOLDINGS L | COM | G5005R107 | 377 | 8,791 | SH | SOLE | 1 | 8,791 | 0 | 0 |
| JAZZ PHARMACEUTICALS PLC | COM | G50871105 | 266 | 1,834 | SH | SOLE | 1 | 1,834 | 0 | 0 |
| JOHNSON CONTROLS INTERNATION | COM | G51502105 | 19,706 | 467,845 | SH | SOLE | 1 | 467,845 | 0 | 0 |
| KOSMOS ENERGY LTD | COM | G5315B107 | 28 | 4,179 | SH | SOLE | 1 | 4,179 | 0 | 0 |
| LAZARD LTD CL A | COM | G54050102 | 1,221 | 26,553 | SH | SOLE | 1 | 26,553 | 0 | 0 |
| LIBERTY GLOBAL PLC A | COM | G5480U104 | 726 | 20,237 | SH | SOLE | 1 | 20,237 | 0 | 0 |
| LIBERTY GLOBAL PLC C | COM | G5480U120 | 1,485 | 42,392 | SH | SOLE | 1 | 42,392 | 0 | 0 |
| LIBERTY GLOBAL PLC LILAC A | COM | G5480U138 | 63 | 2,814 | SH | SOLE | 1 | 2,814 | 0 | 0 |
| LIBERTY GLOBAL PLC LILAC C | COM | G5480U153 | 281 | 12,205 | SH | SOLE | 1 | 12,205 | 0 | 0 |
| LIVANOVA PLC | COM | G5509L101 | 4,192 | 85,534 | SH | SOLE | 1 | 85,534 | 0 | 0 |
| MAIDEN HOLDINGS LTD | COM | G5753U112 | 583 | 41,618 | SH | SOLE | 1 | 41,618 | 0 | 0 |
| MALLINCKRODT PLC | COM | G5785G107 | 1,677 | 37,621 | SH | SOLE | 1 | 37,621 | 0 | 0 |
| MARVELL TECHNOLOGY GROUP LTD | COM | G5876H105 | 164 | 10,723 | SH | SOLE | 1 | 10,723 | 0 | 0 |
| MEDTRONIC PLC | COM | G5960L103 | 36,528 | 453,423 | SH | SOLE | 1 | 453,423 | 0 | 0 |
| MICHAEL KORS HOLDINGS LTD | COM | G60754101 | 2,222 | 58,318 | SH | SOLE | 1 | 58,318 | 0 | 0 |
| ALPHA & OMEGA SEMICONDUCTOR | COM | G6331P104 | 193 | 11,227 | SH | SOLE | 1 | 11,227 | 0 | 0 |
| MULTI PACKAGING SOLUTIONS IN | COM | G6331W109 | 234 | 13,053 | SH | SOLE | 1 | 13,053 | 0 | 0 |
| NABORS INDUSTRIES LTD | COM | G6359F103 | 7,453 | 570,216 | SH | SOLE | 1 | 570,216 | 0 | 0 |
| MYOVANT SCIENCES LTD | COM | G637AM102 | 72 | 6,166 | SH | SOLE | 1 | 6,166 | 0 | 0 |
| NIELSEN HOLDINGS PLC | COM | G6518L108 | 5,984 | 144,857 | SH | SOLE | 1 | 144,857 | 0 | 0 |
| NOBLE CORP PLC | COM | G65431101 | 4,778 | 771,841 | SH | SOLE | 1 | 771,841 | 0 | 0 |
| NORDIC AMERICAN TANKERS LTD | COM | G65773106 | 489 | 59,756 | SH | SOLE | 1 | 59,756 | 0 | 0 |
| NORWEGIAN CRUISE LINE HOLDIN | COM | G66721104 | 1,113 | 21,937 | SH | SOLE | 1 | 21,937 | 0 | 0 |
| NOVOCURE LTD | COM | G6674U108 | 253 | 31,191 | SH | SOLE | 1 | 31,191 | 0 | 0 |
| OM ASSET MANAGEMENT PLC | COM | G67506108 | 374 | 24,712 | SH | SOLE | 1 | 24,712 | 0 | 0 |
| ONEBEACON INSURANCE GROUP A | COM | G67742109 | 197 | 12,288 | SH | SOLE | 1 | 12,288 | 0 | 0 |
| OXFORD IMMUNOTEC GLOBAL PLC | COM | G6855A103 | 212 | 13,668 | SH | SOLE | 1 | 13,668 | 0 | 0 |
| PROTHENA CORP PLC | COM | G72800108 | 1,174 | 21,039 | SH | SOLE | 1 | 21,039 | 0 | 0 |
| RENAISSANCERE HOLDINGS LTD | COM | G7496G103 | 12,575 | 86,937 | SH | SOLE | 1 | 86,937 | 0 | 0 |
| ROWAN COMPANIES PLC A | COM | G7665A101 | 3,909 | 250,903 | SH | SOLE | 1 | 250,903 | 0 | 0 |
| SEADRILL LTD | COM | G7945E105 | 384 | 232,874 | SH | SOLE | 1 | 232,874 | 0 | 0 |
| SEAGATE TECHNOLOGY | COM | G7945M107 | 6,150 | 133,891 | SH | SOLE | 1 | 133,891 | 0 | 0 |
| PENTAIR PLC | COM | G7S00T104 | 4,943 | 78,735 | SH | SOLE | 1 | 78,735 | 0 | 0 |
| SHIP FINANCE INTL LTD | COM | G81075106 | 542 | 36,866 | SH | SOLE | 1 | 36,866 | 0 | 0 |
| SIGNET JEWELERS LTD | COM | G81276100 | 1,709 | 24,673 | SH | SOLE | 1 | 24,673 | 0 | 0 |
| STERIS PLC | COM | G84720104 | 11,637 | 167,542 | SH | SOLE | 1 | 167,542 | 0 | 0 |
| TECHNIPFMC PLC | COM | G87110105 | 5,023 | 154,552 | SH | SOLE | 1 | 154,552 | 0 | 0 |

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|------------------------------|-----|-----------|---------|-----------|----|------|---|-----------|---|---|
| TEXTAINER GROUP HOLDINGS LTD | COM | G8766E109 | 214 | 13,970 | SH | SOLE | 1 | 13,970 | 0 | 0 |
| THERAVANCE BIOPHARMA INC | COM | G8807B106 | 894 | 24,276 | SH | SOLE | 1 | 24,276 | 0 | 0 |
| THIRD POINT REINSURANCE LTD | COM | G8827U100 | 492 | 40,679 | SH | SOLE | 1 | 40,679 | 0 | 0 |
| TRAVELPORT WORLDWIDE LTD | COM | G9019D104 | 823 | 69,953 | SH | SOLE | 1 | 69,953 | 0 | 0 |
| TRITON INTERNATIONAL LTD/BER | COM | G9078F107 | 627 | 24,303 | SH | SOLE | 1 | 24,303 | 0 | 0 |
| VALIDUS HOLDINGS LTD | COM | G9319H102 | 113 | 2,000 | SH | SOLE | 1 | 2,000 | 0 | 0 |
| GOLAR LNG LTD | COM | G9456A100 | 1,625 | 58,177 | SH | SOLE | 1 | 58,177 | 0 | 0 |
| WHITE MOUNTAINS INSURANCE GP | COM | G9618E107 | 98 | 111 | SH | SOLE | 1 | 111 | 0 | 0 |
| WILLIS TOWERS WATSON PLC | COM | G96629103 | 6,254 | 47,777 | SH | SOLE | 1 | 47,777 | 0 | 0 |
| WINS FINANCE HOLDINGS INC | COM | G97223104 | 115 | 793 | SH | SOLE | 1 | 793 | 0 | 0 |
| PERRIGO CO PLC | COM | G97822103 | 4,291 | 64,637 | SH | SOLE | 1 | 64,637 | 0 | 0 |
| XL GROUP LTD | COM | G98294104 | 4,165 | 104,488 | SH | SOLE | 1 | 104,488 | 0 | 0 |
| ALLIED WORLD ASSURANCE CO | COM | H01531104 | 124 | 2,329 | SH | SOLE | 1 | 2,329 | 0 | 0 |
| CHUBB LTD | COM | H1467J104 | 30,780 | 225,911 | SH | SOLE | 1 | 225,911 | 0 | 0 |
| GARMIN LTD | COM | H2906T109 | 2,983 | 58,361 | SH | SOLE | 1 | 58,361 | 0 | 0 |
| TE CONNECTIVITY LTD | COM | H84989104 | 9,167 | 122,965 | SH | SOLE | 1 | 122,965 | 0 | 0 |
| TRANSOCEAN LTD | COM | H8817H100 | 1,720 | 138,143 | SH | SOLE | 1 | 138,143 | 0 | 0 |
| ALTISOURCE PORTFOLIO SOL | COM | L0175J104 | 262 | 7,115 | SH | SOLE | 1 | 7,115 | 0 | 0 |
| GLOBANT SA | COM | L44385109 | 576 | 15,829 | SH | SOLE | 1 | 15,829 | 0 | 0 |
| INTELSAT SA | COM | L5140P101 | 75 | 18,037 | SH | SOLE | 1 | 18,037 | 0 | 0 |
| TRINSEO SA | COM | L9340P101 | 1,105 | 16,475 | SH | SOLE | 1 | 16,475 | 0 | 0 |
| CAESARSTONE LTD | COM | M20598104 | 532 | 14,676 | SH | SOLE | 1 | 14,676 | 0 | 0 |
| CHECK POINT SOFTWARE TECH | COM | M22465104 | 2,645 | 25,766 | SH | SOLE | 1 | 25,766 | 0 | 0 |
| SILICOM LTD | COM | M84116108 | 172 | 3,461 | SH | SOLE | 1 | 3,461 | 0 | 0 |
| STRATASYS LTD | COM | M85548101 | 619 | 30,206 | SH | SOLE | 1 | 30,206 | 0 | 0 |
| TARO PHARMACEUTICAL INDUS | COM | M8737E108 | 179 | 1,535 | SH | SOLE | 1 | 1,535 | 0 | 0 |
| AERCAP HOLDINGS NV | COM | N00985106 | 818 | 17,799 | SH | SOLE | 1 | 17,799 | 0 | 0 |
| CIMPRESS NV | COM | N20146101 | 1,309 | 15,188 | SH | SOLE | 1 | 15,188 | 0 | 0 |
| CORE LABORATORIES N.V. | COM | N22717107 | 396 | 3,430 | SH | SOLE | 1 | 3,430 | 0 | 0 |
| FRANK S INTERNATIONAL NV | COM | N33462107 | 10 | 939 | SH | SOLE | 1 | 939 | 0 | 0 |
| MOBILEYE NV | COM | N51488117 | 1,146 | 18,669 | SH | SOLE | 1 | 18,669 | 0 | 0 |
| LYONDELLBASELL INDU CL A | COM | N53745100 | 500,306 | 5,486,417 | SH | SOLE | 1 | 5,486,417 | 0 | 0 |
| MYLAN NV | COM | N59465109 | 8,457 | 216,890 | SH | SOLE | 1 | 216,890 | 0 | 0 |
| NXP SEMICONDUCTORS NV | COM | N6596X109 | 3,240 | 31,303 | SH | SOLE | 1 | 31,303 | 0 | 0 |
| ORTHOFIX INTERNATIONAL NV | COM | N6748L102 | 411 | 10,783 | SH | SOLE | 1 | 10,783 | 0 | 0 |
| PATHEON NV | COM | N6865W105 | 20 | 767 | SH | SOLE | 1 | 767 | 0 | 0 |
| QIAGEN N.V. | COM | N72482123 | 170 | 5,853 | SH | SOLE | 1 | 5,853 | 0 | 0 |

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|-----------------------------------|-----------|-----------|---------|-----------|----|------|---|-----------|---|---|
| SAPIENS INTERNATIONAL CORP | COM | N7716A151 | 193 | 14,962 | SH | SOLE | 1 | 14,962 | 0 | 0 |
| WRIGHT MEDICAL GROUP NV | COM | N96617118 | 1,945 | 62,499 | SH | SOLE | 1 | 62,499 | 0 | 0 |
| COPA HOLDINGS SA CLASS A | COM | P31076105 | 93 | 828 | SH | SOLE | 1 | 828 | 0 | 0 |
| TRONOX LTD CL A | COM | Q9235V101 | 733 | 39,712 | SH | SOLE | 1 | 39,712 | 0 | 0 |
| PLANET PAYMENT INC | COM | U72603118 | 104 | 26,075 | SH | SOLE | 1 | 26,075 | 0 | 0 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 6,501 | 66,267 | SH | SOLE | 1 | 66,267 | 0 | 0 |
| ARDMORE SHIPPING CORP | COM | Y0207T100 | 135 | 16,725 | SH | SOLE | 1 | 16,725 | 0 | 0 |
| BROADCOM LTD | COM | Y09827109 | 37,434 | 170,964 | SH | SOLE | 1 | 170,964 | 0 | 0 |
| COSTAMARE INC | COM | Y1771G102 | 109 | 16,419 | SH | SOLE | 1 | 16,419 | 0 | 0 |
| DHT HOLDINGS INC | COM | Y2065G121 | 253 | 56,537 | SH | SOLE | 1 | 56,537 | 0 | 0 |
| DORIAN LPG LTD | COM | Y2106R110 | 157 | 14,921 | SH | SOLE | 1 | 14,921 | 0 | 0 |
| GENER8 MARITIME INC | COM | Y26889108 | 137 | 24,173 | SH | SOLE | 1 | 24,173 | 0 | 0 |
| INTERNATIONAL SEAWAYS INC | COM | Y41053102 | 185 | 9,696 | SH | SOLE | 1 | 9,696 | 0 | 0 |
| NAVIOS MARITIME ACQUISITION | COM | Y62159101 | 85 | 49,621 | SH | SOLE | 1 | 49,621 | 0 | 0 |
| SCORPIO TANKERS INC | COM | Y7542C106 | 447 | 100,667 | SH | SOLE | 1 | 100,667 | 0 | 0 |
| SCORPIO BULKERS INC | COM | Y7546A122 | 311 | 33,776 | SH | SOLE | 1 | 33,776 | 0 | 0 |
| TEEKAY CORP | COM | Y8564W103 | 271 | 29,629 | SH | SOLE | 1 | 29,629 | 0 | 0 |
| TEEKAY TANKERS LTD CLASS A | COM | Y8565N102 | 147 | 71,726 | SH | SOLE | 1 | 71,726 | 0 | 0 |
| WAVE LIFE SCIENCES LTD | COM | Y95308105 | 125 | 4,554 | SH | SOLE | 1 | 4,554 | 0 | 0 |
| American Airlines Group Inc | COM | 02376R102 | 264 | 6,241 | SH | SOLE | 2 | 6,241 | 0 | 0 |
| American Airlines Group Inc | COM | 02376R102 | 37 | 879 | SH | SOLE | 2 | 879 | 0 | 0 |
| American Airlines Group Inc | COM | 02376R102 | 196 | 4,637 | SH | SOLE | 2 | 4,637 | 0 | 0 |
| Leucadia National Corp | COM | 527288104 | 7 | 263 | SH | SOLE | 2 | 263 | 0 | 0 |
| ONEMAIN HOLDINGS INC | COM | 68268W103 | 103,865 | 4,179,678 | SH | SOLE | 2 | 4,179,678 | 0 | 0 |
| Quad/Graphics Inc | COM | 747301109 | 5 | 187 | SH | SOLE | 2 | 187 | 0 | 0 |
| Quad/Graphics Inc | COM | 747301109 | 2 | 89 | SH | SOLE | 2 | 89 | 0 | 0 |
| Quad/Graphics Inc | COM | 747301109 | 47 | 1,848 | SH | SOLE | 2 | 1,848 | 0 | 0 |
| Steel Partners Holdings LP | COM UNITS | 85814R107 | 13,388 | 697,311 | SH | SOLE | 2 | 697,311 | 0 | 0 |
| United Continental Holdings Inc | COM | 910047109 | 99 | 1,404 | SH | SOLE | 2 | 1,404 | 0 | 0 |
| Walter Investment Management Corp | COM | 93317W102 | 0 | 413 | SH | SOLE | 2 | 413 | 0 | 0 |
| Westpac Banking Corp | SUB EMTN | 961214DF7 | 3,436 | 3,400,000 | SH | SOLE | 2 | 3,400,000 | 0 | 0 |
| Westpac Banking Corp | SUB EMTN | 961214DF7 | 4,042 | 4,000,000 | SH | SOLE | 2 | 4,000,000 | 0 | 0 |
| Westpac Banking Corp | SUB EMTN | 961214DF7 | 2,627 | 2,600,000 | SH | SOLE | 2 | 2,600,000 | 0 | 0 |